Industry Paper: Reactive Stream Processing for Data-centric Publish/Subscribe

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ABSTRACT

The Internet of Things (IoT) paradigm has given rise to a new class of applications wherein complex data analytics must be performed in real-time on large volumes of fast-moving and heterogeneous sensor-generated data. Such data streams are often unbounded and must be processed in a distributed and parallel manner to ensure timely processing and delivery to interested subscribers. Dataflow architectures based on event-based design have served well in such applications because events support asynchrony, loose coupling, and help build resilient, responsive and scalable applications. However, a unified programming model for event processing and distribution that can naturally compose the processing stages in a dataflow while exploiting the inherent parallelism available in the environment and computation is still lacking. To that end, we investigate the benefits of blending Reactive Programming with data distribution frameworks for building distributed, reactive, and high-performance stream-processing applications. Specifically, we present insights from our study integrating and evaluating Microsoft .NET Reactive Extensions (Rx) with OMG Data Distribution Service (DDS), which is a standards-based publish/subscribe middleware suitable for demanding industrial IoT applications. Several key insights from both qualitative and quantitative evaluation of our approach are presented.

Categories and Subject Descriptors
C.2.4 [Distributed Systems]: Distributed applications; C.2.4 [Programming Languages]: Language constructs and features

Keywords
Reactive Programming, Reactive Extensions (Rx), Stream Processing, Data Distribution Service (DDS), Publish/Subscribe

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1. INTRODUCTION

The Internet of Things (IoT) is a significant expansion of the Internet to include physical devices; thereby bridging the divide between the physical world and cyberspace. These devices or “things” are uniquely identifiable, fitted with sensors and actuators, which enable them to gather information about their environment and respond intelligently. The Industrial IoT (IIoT)—distinct from consumer IoT—will help realize critical infrastructures, such as smart-grids, intelligent transportation systems, advanced manufacturing, health-care tele-monitoring, etc. Industrial IoT are also called Cyber-Physical Systems (CPSs). They share several key cross-cutting aspects. First, they are often large-scale, distributed systems comprising several, potentially mobile, publishers of information that produce large volumes of asynchronous events. Second, the resulting unbounded asynchronous streams of data must be combined with one another and with historical data and analyzed in a responsive manner. While doing so, the distributed set of resources and inherent parallelism in the system must be effectively utilized. Third, the analyzed information must be transmitted downstream to a heterogeneous set of subscribers. In essence, the emerging IIoT systems can be understood as a distributed asynchronous dataflow. The key challenge lies in developing a dataflow-oriented programming model and a middleware technology that can address both distribution and asynchronous processing requirements adequately.

The distribution aspects of dataflow-oriented systems can be handled sufficiently by data-centric publish/subscribe (pub/sub) technologies [13], such as Object Management Group (OMG)’s Data Distribution Service (DDS) [19]. DDS is an event-driven publish-subscribe middleware that promotes asynchrony and loose-coupling between data publishers and subscribers which are decoupled with respect to (1) time (i.e., they need not be present at the same time), (2) space (i.e., they may be located anywhere), (3) flow (i.e., data publishers must offer equivalent or better quality-of-service (QoS) than required by data subscribers), (4) behavior (i.e., business logic independent), (5) platforms, and (6) programming languages. In fact, as specified by the Reactive Manifesto [5], event-driven design is a pre-requisite for building systems that are reactive, i.e., readily responsive to incoming data, user interaction events, failures and load variations traits which are desirable of critical IIoT systems. Moreover, asynchronous event-based architectures unify scaling up (e.g., via multiple cores) and scaling out (e.g., via distributed compute nodes) while deferring the choice of the scalability mechanism at deployment-time without hiding
the network from the programming model. Hence, the asynchronous and event-driven programming model offered by DDS makes it particularly well-suited for demanding IIoT systems.

However, the data processing aspects, which are local to the individual stages of a distributed dataflow, are often not implemented as a dataflow due to lack of sufficient composability and generality in the application programming interface (API) of the pub/sub middleware. DDS offers various ways to receive data such as, listener callbacks for push-based notification, read/take functions for polling, waitset and read-condition to receive data from several entities at a time, and query-conditions to enable application-specific filtering and demultiplexing. These primitives, however, are designed for data and meta-data delivery as opposed to processing. Further, the lack of proper abstractions forces programmers to develop event-driven applications using the observer pattern–disadvantages of which are well documented.

A desirable programming model is one that provides a first-class abstraction for streams; and one that is composable. Additionally, it should provide an exhaustive set of reusable coordination primitives for reception, demultiplexing, multiplexing, merging, splitting, joining two or more data streams. We go on to argue in this paper that a dataflow programming model that provides the coordination primitives (combinators) implemented in functional programming style as opposed to an imperative programming style yields significantly improved expressiveness, composability, reusability, and scalability. A desirable solution should enable an end-to-end dataflow model that unifies the local as well as the distribution aspects.

To that end we have focused on composable event processing inspired by Reactive Programming and blended it with data-centric pub/sub. Reactive programming languages provide a dedicated abstraction for time-changing values called signals or behaviors. The runtime tracks changes to the values of signals/behaviors and propagates the change through the application by re-evaluating dependent variables automatically. Hence, the application can be visualized as a data-flow, wherein data and respectively changes thereof implicitly flow through the application. Functional Reactive Programming (FRP) was originally developed in the context of pure functional language, Haskell, and has since been implemented in other languages, for example, Scala, React (Scala), Flapjax (Javascript), Frappe (Java).

Composable event processing—a modern variant of FRP—is an emerging new way to create scalable reactive applications, which are applicable in a number of domains including HD video streaming and UIs. It offers a declarative approach to event processing wherein program specification amounts to “what” (i.e., declaration of intent) as opposed to “how” (looping, explicit state management, etc.). State and control flow are hidden from the programmers, which enables programs to be visualized as a data-flow. Furthermore, functional style of programming elegantly supports composability of asynchronous event streams. It tends to avoid shared mutable state at the application-level, which is instrumental for multicore scalability. Therefore, there is a compelling case to systematically blend reactive programming paradigm with data-centric pub/sub mechanisms for realizing emerging IIoT applications.

In this paper we have combined concrete instances of pub/sub technology and reactive programming, to evaluate and demonstrate our research ideas. The data-centric pub/sub instance we have used is OMG’s DDS, more specifically the DDS implementation provided by Real Time Innovations Inc; while the reactive programming instance we have used is Microsoft’s .NET Reactive Extensions (Rx.NET). This paper makes the following contributions:

1. We show the strong correspondence between the distributed asynchronous dataflow model of DDS and the local asynchronous dataflow model of Rx. We integrated the two technologies in the Rx4DDS.NET open-source library. The remarkable overlap between the two technologies allows us to substitute one for the other and overcome the missing capabilities in both, such as the lack of a composable data processing API in DDS and the lack of interprocess communication and back-pressure support in .NET Rx.

2. We present the advantages of adopting functional style of programming for real-time stream processing. Functional stream abstractions enable seamless composability of operations and preserve the conceptual “shape” of the application in the actual code. Furthermore, state management for sliding time-window, event synchronization and concurrency management can be delegated to the run-time which is made possible by the functional tenets, such as the immutable state.

3. We evaluate the Rx4DDS.NET library using a publicly available high-speed sensor data processing challenge. We present the ease and the effect of introducing concurrency in our functional implementation of “queries” running over high-speed streaming data. Our dataflow programming admits concurrency very easily and improves performance (up to 35%).

4. Finally, we compare our functional implementation with our imperative implementation of the same queries in C#. We highlight the architectural differences and the lessons learned with respect to “fitness for a purpose” of stream processing, state management, and configurability of concurrency.

The rest of the paper is organized as follows: Section compares our proposed solution with prior efforts; Section describes our reactive solution that integrates Rx and DDS; Section reports on both our qualitative and quantitative experience building a reactive solution to solve a specific case study problem; and finally Section provides concluding remarks and lessons learned.

1 Strictly, DDS API is designed for retrieving the state of an object rather than individual updates about an object
2 Microsoft Robotics Coordination and Concurrency Runtime (CCR) and Robot Operating System (ROS) http://wiki.ros.org/
3 without continuous time abstraction and denotation semantics
4 Reactive Streams project, RxJava support backpressure
2. RELATED WORK

A research roadmap towards applying reactive programming in distributed event-based systems has been presented in [20]. In this work the authors highlight the key research challenges in designing distributed reactive programming systems to deal with “data-in-motion”. Our work on Rx4DDS.NET addresses the key open questions raised in this prior work. In our case we are integrating Reactive Programming with DDS that enables us to build a loosely coupled, highly scalable and distributed pub/sub system, for reactive stream processing.

Nettle is a domain-specific language developed in Haskell, a purely-functional programming language, to solve the low-level, complex and error-prone problems of network control [23]. Nettle uses Functional Reactive Programming (FRP) including both the discrete and continuous abstractions and has been applied in the context of OpenFlow software defined networking switches. Although the use case of Nettle is quite different from our work in Rx4DDS.NET, both approaches aim to demonstrate the integration of reactive programming with an existing technology: we use DDS where as Nettle uses OpenFlow.

The ASEBA project demonstrates the use of reactive programming in the event-based control of complex robots [15]. The key reason for using reactive programming was the need for fast reactivity to events that arise at the level of physical devices. Authors of the ASEBA work argue that a centralized controller for robots adds substantial delay and presents a scalability issue. Consequently, they used reactive programming at the level of sensors and actuators to process events as close to the source as possible.

Our work on Rx4DDS.NET is orthogonal to the issues of where to place the reactive programming logic. In our case such a logic is placed with every processing element, such as the subscriber that receives the topic data.

Prior work on Eventlets [6] comes close to our work on Rx4DDS.NET. Eventlets provides a container abstraction to encapsulate the complex event processing logic inside a component so that a component-based service oriented architecture can be realized. The key difference between Eventlets and Rx4DDS.NET is that the former applies to service oriented architectures and component-based systems, while our work is used in the context of publish/subscribe systems. Although this distinction is evident, there are ongoing efforts to merge component abstractions with pub/sub systems such that we may be able to leverage component abstractions in our future work.

Functional programming style (akin to Rx) has been used effectively in Spark Streaming [21] in the context of Lambda Architecture (LA) [17] to write business logic just once using functional combinator libraries and reuse that implementation for both real-time and batch processing of data. In a typical LA, the batch layer maintains the master data whereas the “speed layer” compensates for the high latency of the batch layer and also trades accuracy for speed. Business queries represented using the functional style abstract away the source of data (batch/streaming) and improve code reuse.

An ongoing project called Escalier [10] has very similar goals as our work. Escalier provides a Scala language binding for DDS. The future goals of the Escalier project are to provide a complete distributed reactive programming framework, however, we have not yet found sufficient related publications nor are we able to determine from their github site whether this project is actively maintained or not. Similarly, OpenDDS [27] and OpenSplice [25] describe integration of DDS with Rx and other functional-style stream processing technologies. However, to the best of our knowledge, our work includes the most comprehensive comparison and evaluation of the two technologies together.

3. DESIGN OF THE RX4DDS.NET LIBRARY

We now describe our approach to realizing Rx4DDS.NET. To better understand our solution, we first provide a brief overview of DDS and Rx. We then illustrate some drawbacks of our imperative solution implemented only using DDS, which motivates the need for Rx4DDS.NET.

3.1 Overview of OMG DDS Data-Centric Pub/Sub Middleware

OMG DDS is a data-centric middleware that understands the schema/structure of “data-in-motion”. The schemas are explicit and support keyed data types much like a primary key in a database. Keyed data types partition the global data-space into logical streams (i.e., instances) of data that have an observable lifecycle.

DDS DataWriters (belonging to the publisher) and DataReaders (belonging to the subscriber) are endpoints used in DDS applications to write and read typed data messages (DDS samples) from the global data space, respectively. DDS ensures that the endpoints are compatible with respect to the topic name, data type, and the QoS policies.

3.2 Microsoft Reactive Extensions (Rx)

Microsoft Reactive Extensions (Rx) [3] is a library for composing asynchronous and event-based programs. Using Rx, programmers represent asynchronous data streams with Observables, query asynchronous data streams using a library of composable functional Operators, and parameterize the concurrency in the asynchronous data streams using Schedulers. Rx offers many built-in primitives for filtering, projecting, aggregating and composing multiple sources of events. Rx has been classified as a “cousin of reactive programming” [7] since Rx does not provide a dedicated abstraction for time-changing values which can be used in ordinary language expressions (i.e. automatic lifting of operators to work on behaviors/signals); rather it provides a container (observable) and the programmer needs to manually extract the values from this container and encode dependencies between container values explicitly (i.e. manual lifting of operators).

3.3 Challenges Manifested In Our Imperative Solution

We implemented the DEBS 2013 grand-challenge queries [14] in an imperative style using DDS and C#. This experience highlighted a number of challenges with our imperative solution which motivates our work on Rx4DDS.NET. We describe these challenges below:

- Lack of built-in streaming constructs – We had to manually code the logic and maintain relevant state information for merging, joining, multiplexing, de-multiplexing and capturing data dependencies between multiple streams of data.
• Lack of a concurrency model to scale up event processing by employing multiple cores – Since DDS utilizes a single dedicated thread for a DataReader to receive an input event, there was a need to manually create threads or a thread pool to exploit available cores for concurrent data processing.

• Lack of a reusable library for sliding time windows – A system for complex event processing typically requires handling events based on different sliding time-windows (e.g., last one hour or one week). A reusable library for sliding time-windows which also operates with other streaming constructs is required. In our imperative approach, we had to reinvent the solution every time it was needed.

• Lack of flexibility in component boundaries – In DDS, data-writers/readers are used for publishing/subscribing intermediate results between processing stages. However, this approach incurs overhead due to serialization and de-serialization of DDS samples across the data writer-reader boundary, even if event processing blocks are deployed on the same machine. The use of data-writers/readers imposed a hard component boundary and there was no way to overcome that transparently.

3.4 Rx4DDS.NET: Integrating Rx and DDS

To address the challenges with our imperative approach, we designed our reactive programming solution that integrates .NET Reactive Extensions (Rx) framework with DDS. This solution is made available as a reusable library called Rx4DDS.NET. We describe our design by illustrating the points of synergy between the two.

In Rx, asynchronous data streams are represented using Observables. For example, an \texttt{IObservable<T>} produces values of type \texttt{T}. Observers subscribe to data streams much like the Subject-Observer pattern. Each Observer is notified whenever a stream has a new data using the observer’s \	exttt{OnNext} method. If the stream completes or has an error, the \	exttt{OnCompleted}, and \	exttt{OnError} operations are called, respectively. \texttt{IObservable<T>} supports chaining of functional operators to create pipelines of data processing operators (a.k.a. combinators).

Some common examples of operators in Rx are \texttt{Select}, \texttt{Where}, \texttt{SelectMany}, \texttt{Aggregate}, \texttt{Zip}, etc. Since Rx has first-class support for streams, Observables can be passed and returned to/from functions. Additionally, Rx supports streams of streams where every object produced by an Observable is another Observable (e.g., \texttt{IObservable<IObservable<T>}}). Some Rx operators, such as \texttt{GroupBy}, demultiplex a single stream of \texttt{T} into a stream of keyed streams producing \texttt{IObservable<IGroupedObservable<Key,T>}}. The keyed streams (\texttt{IGroupedObservable<Key,T>}) correspond directly with DDS instances as described next.

In DDS, a topic is a logical data stream in the global data-space. DataReaders receive notifications when an update is available on a topic. Therefore, a topic of type \texttt{T} maps to Rx’s \texttt{IObservable<T>}. This conceptual mapping is shown in Figure 1 where the data received by a DataReader is converted into an Rx Observable which is later consumed by downstream query operators (represented by white squares in Figure 1).

DDS supports a key field in a data type that represents a unique identifier for data streams defined in a topic. A data stream identified by a key is called instance. If a DataReader uses a keyed data type, DDS distinguishes each key in the data as a separate instance. An instance can be thought of as a continuously changing row in a database table. DDS provides APIs to detect instance lifecycle events including Create, Read, Update, and Delete (CRUD). Since each instance is a logical stream by itself, a keyed topic can be viewed as a stream of keyed streams thereby mapping to Rx’s \texttt{IObservable<IGroupedObservable<Key,T>}}.

Thus, when our Rx4DDS.NET library detects a new key, it reacts by producing a new \texttt{IGroupedObservable<Key,T>}} with a new key. Subsequently, Rx operations can be composed on the newly created \texttt{IGroupedObservable<Key,T>}} for instance-specific processing. As a result, pipelining and data partitioning can be implemented very elegantly using our integrated solution.

Table 1 summarizes how various DDS concepts map naturally to a small number of Rx concepts. DDS provides various events to keep track of communication status, such as deadlines missed and samples lost between DataReaders and DataWriters. For discovery of DDS entities, the DDS middleware uses special types of DDS entities to exchange discovery events with remote peers using predefined built-in topics. As introduced in the table, discovery events using built-in topics and communication status events can be received and processed by Rx4DDS.NET API, but they are currently not implemented in our library and forms part of our ongoing improvements to the library.

Due to the similarity in the dataflow models, Rx and DDS are quite interchangeable. Table 1 forms the basis of our integration and the Rx4DDS.NET library. The contract between any two consecutive stages composed with Rx Observables is based on only two notions: (1) the static type of the data flowing across and (2) the pair of \texttt{IObservable} and \texttt{Observer} interfaces that represents the lifecycle of a data stream. These notions can be mapped directly to DDS in the form of strongly typed topics and the notion of instance lifecycle. No more (or less) information is required for a successful mapping as long as default QoS are used in DDS. The converse is also true, however, only a subset of QoS attributes can be mapped to Rx operators as of this writing. For example, DDS time-based filters can be mapped to Rx’s \texttt{Sample} operator; Durability QoS with history maps to the \texttt{Replay} operator.
Table 1: Mapping of DDS concepts to Rx concepts

<table>
<thead>
<tr>
<th>DDS Concept</th>
<th>Corresponding Rx Concept and the Rx4DDS.NET API</th>
</tr>
</thead>
</table>
| Topic of type T | An IObserver<T> created using DDSSubscriber<T>. Produces a hot observable. Internally creates a DataReader<T>.
| Topic of type T with key-type=Key | An IObserver<IGroupedObservable<Key, T>> created using DDSSubscriberFromKeyedTopic<Key, T>(keySelector) where keySelector maps T to Key. Internally uses a DataReader<T>. Produces a hot observable.
| A new instance in a topic of type T | An IGroupedObservable<Key, T> with Key==instance’s key. Notified using IObservable<IGroupedObservable<Key, T>> OnNext(IGroupedObservable<Key, T>)
| Disposal an instance (graceful) | Notified using IObservable<IGroupedObservable<Key, T>> OnCompleted()
| Dispose an instance (not alive, no writers) | Notified using IObservable<IGroupedObservable<Key, T>> OnError(err)
| DataReader<T>.take() | Push new values of T using IObserver<T>.OnNext(T). The fromTopic<T>(<>) and fromKeyedTopic<Key, T>(_()) factories produce hot observables.
| DataReader<T>.read() | Push potentially repeated values of T using IObserver<T>.OnNext(T). The readFromDataReader<T>(_()) and readFromDataReader<Key, T>(_()) factories produce cold observables.
| A transient local DataReader<T> with history = N | IObservable<T>.Replay(N) which caches the last N samples.
| Entity status conditions (e.g., deadline missed, sample lost etc.) | Separate IObservable<T> streams per entity where T is communication status types. For example, IObservable<DDS::SampleLostStatus>.
| Built-in discovery topics | Keyed observables for each built-in topic. For example, IObservable<IGroupedObservable<Key, T>> for disposed instance state.
| Read Conditions (parameterizes sample state, view state, and instance state) | IObservable<T>.Where() for filtering on sample state; New IGroupedObservable<Key, T> instance for new view state; and IObservable<IGroupedObservable<Key, T>> OnCompleted() for disposed instance state.
| Query Conditions | IObservable<T>.Where() for content-based filtering.
| SELECT * in content-based filter topic (CFT) expression | IObservable<T>.Select(elementSelector) where elementSelector maps T to *
| FROM "Topic" in CFT expression | DDSSubscriberFromTopic<T>("Topic") or DDSSubscriberFromKeyedTopic<Key, T>(keySelector) if keyed
| WHERE in CFT expression | IGroupedObservable<T>.Where(<>)
| ORDER BY in CFT expression | IGroupedObservable<T>.OrderBy(<>)
| Multi Topic (INNER JOIN) | IGroupedObservable<T>.selectMany(selector) where selector maps T to and IObservable<U>. Other alternatives Join, CombineLatest, and Zip
| Time-based filter | IObservable<T>.Sample(...) |

4. EVALUATING RX4DDS.NET BASED SOLUTION

This section reports on our qualitative and quantitative experience in evaluating our Rx4DDS.NET based solution. For the evaluations we have used a case study, which we also describe briefly.

4.1 Case Study: DEBS 2013 Grand Challenge Problem

The ACM International Conference on Distributed Event-based Systems (DEBS) 2013 Grand Challenge problem comprises real-life data from a soccer game and queries in event-based systems [14]. Although the data is recorded in a file for processing, this scenario reflects IoT use cases where streamed data must be processed at runtime and not as a batch job.

The sensors are located near each player’s cleats, in the ball, and attached to each goal keeper’s hands. The sensors attached to the players generate data at 200Hz while the ball sensor outputs data at 2,000Hz. Each data sample contains the sensor ID, a timestamp in picoseconds, and three-dimensional coordinates of location, velocity, and acceleration. The challenge problem consists of four distinct queries that must be executed on the incoming streams of data. Figure 2 shows the high-level view of the four query components and the flow of data between them. For brevity, we only describe queries 1 and 3 for which we also present experimental results later.

**Query 1:** The goal of query 1 is to calculate the running statistics for each player. Two sets of results – current running statistics and aggregate running statistics must be returned. Current running statistics should return the distance, speed and running intensity of a player, where running intensity is classified into six states (stop, trot, low, medium, high and sprint) based on the current speed. Aggregate running statistics for each player are calculated from the current running statistics and must be reported for four different time windows: 1 minute, 5 minutes, 20 minutes and entire game duration.

**Query 3:** Query 3 requires heat map statistics capturing how long each player stays in various pre-defined regions of the field. The soccer field is divided into four grids with x rows and y columns (8x13, 16x25, 32x50, 64x100) and results should be generated for each grid type. Moreover, distinct calculations are required for different time windows. As a result, query 3 must output 16 result streams (a combination of 4 different grid sizes and 4 time windows).

4.2 Qualitative Evaluation of the Rx4DDS.NET Solution

We now evaluate our Rx4DDS.NET based solution along the dimensions of challenges expounded in Section 3.3 and compare it qualitatively with our imperative solution for the case study.

4.2.1 Automatic State Management

Recall that the imperative approach requires additional logic to maintain state and dependencies. For example, in
In the case study, to calculate average sensor data for a player from the sensor readings, we had to cache the sensor data for each `sensor_id` as it arrives in a map of `sensor_id` to sensor data. If the current data is for `sensor_id` 13, then the corresponding player name is extracted and a list of other sensors also attached to this player is retrieved. Subsequently using the retrieved `sensor_ids` as keys, the sensor data is retrieved from the map and used to compute the average player data.

In the functional style, there is no need to store the sensor values. We can obtain the latest sample for each sensor attached to the player with the `CombineLatest` function and then calculate the average sensor values. The `CombineLatest` stream operator can be used to synchronize multiple streams into one by combining a new value observed on a stream with the latest values on other streams.

In Listing 1, `sensorStreamList` is a list that contains references to each sensor stream associated with sensors attached to a player. For example, for player Nick Gertje with attached `sensor_ids` (13, 14, 97, and 98), `sensorStreamList` for Nick Gertje holds references to sensor streams for sensors (13, 14, 97 and 98). Doing a `CombineLatest` on `sensorStreamList` returns a list (list in Listing 1) of latest sensor data for each sensor attached to this player. The `returnPlayerData` function is then used to obtain the average sensor values. The Marble diagram for `CombineLatest` is shown in Figure 3.

**Listing 1: CombineLatest Operator Example Code**

```csharp
List<IObservable<SensorData>> sensorStreamList = new List<IObservable<SensorData>>();

Observable .CombineLatest(sensorStreamList)
  .Select(lst => returnPlayerData(lst));
```

As another example of automatic state management, in query 1 the current running statistics need to be computed from average sensor data for each player (`PlayerData`). The distance traveled and average speed of a player (observed in the interval between the arrivals of two consecutive `PlayerData` samples) is calculated. Since our computation depends on the previous and current data samples, we can make use of the built-in `Scan` function and avoid maintaining previous state information manually. The `Scan` is a runtime accumulator that will return the result of the accumulator function (optionally taking in a seed value) for each new value of source sequence. Figure 4 shows the marble diagram of the `Scan` operator. In the imperative approach, we employed the middleware cache to maintain previous state.

**4.2.2 Concurrency Model to Scale-up Multi-core Event Processing**

Rx provides abstractions that make concurrency manage-
ment declarative, thereby removing the need to make explicit calls to create threads or thread pools. Rx has a free threading model such that developers can choose to subscribe to a stream, receive notifications and process data on different threads of control with a simple call to subscribeOn or ObserveOn, respectively. Delegating the management of shared state to stream operators also makes the code more easily parallelizable. Implementing the same logic in the imperative approach incurred greater complexity and the code was more verbose with explicit calls for creating and managing the thread pools.

In Query 1, the current running statistics and aggregate running statistics get computed for each player independently of the other players. Thus, we can use a pool of threads to perform the necessary computation on a per-player stream basis. In Listing 2, player_streams represents a stream of all player streams i.e., an IObervable<IGroupedObservable<String,PlayerData>>. Each player stream, which is an IGroupedObservable<String,PlayerData> keyed on player’s name, is then processed further on a separate thread by using ObserveOn.

Listing 2: Concurrent Event Processing with Multi-threading

```javascript
player_streams.selectMany( player_stream =>
    return player_stream
      .ObserveOn(Scheduler.Default)
      .CurrentRunningAnalysis();
).Subscribe();
```

4.2.3 Library for Computations based on Different Time-windows

One of the recurrent patterns in stream processing is to calculate statistics over a moving time window. All four queries in the case study require this support for publishing aggregate statistics collected over different time windows. In the imperative approach we had to reimplement the necessary functionality and manually maintain pertinent previous state information for the same because DDS does not support a time-based cache which can cache samples observed over a time-window.

Rx provides the “window abstraction” which is most commonly needed by stream processing applications, and it supports both discrete (i.e., based on number of samples) and time-based windows. Figure 5 depicts aggregation performed over a moving time window.

4.2.4 Flexible Component Boundaries

Interchangeability of Rx and DDS provides incredible flexibility to the developer in demarcating their component boundaries or points of data distribution. In fact, the points of distribution can be chosen at deployment-time. The imperative solution often does not possess a composable dataflow-oriented structure. Hence, more often than not, developers tend to over-commit to various interoperprocess communication mechanisms by hard-coding the dependency and eliminating the choice of an alternative mechanism. If scale-out or placement of these components on different machines is required, then this design is desirable, otherwise overcommitment to a specific distribution mechanism isolates the components and imposes “hard” component boundaries. The resulting structure is very rigid and hard to co-locate efficiently. For example, each query processor in our imperative solution is a component. Moving the functionality of one into another is intrusive and cannot be easily accomplished.

In Rx4DDS.NET, a stream of intermediate results can either be distributed over a DDS topic for remote processing or can be used for local processing by chaining stream operators. The details of whether the “downstream” processing happens locally or remotely can be abstracted away using the Dependency Injection pattern [26]. As a consequence, component boundaries become more agile and the decision of data distribution need not be taken at design time but can be deferred until deployment.

In our implementation, developers may choose to distribute data over DDS by simply passing a DDS DataWriter to the Subscribe method. Alternatively, for local processing, a Subject<T> could be used in place of DDS DataWriter. The choice of a Subject versus a DataWriter is configurable at deployment-time.

Table 2 summarizes the key distinctions between our imperative and Rx4DDS.NET based solution for the case-study along each dimension of the challenges.

4.2.5 Program Structure

The composability of operators in Rx allows us to write programs that preserve the conceptual high-level view of the application logic and data-flow. For example, Query 1 computes the AggregateRunningData for each player for 1 minute, 5 minutes, 20 minutes and full game duration, as shown in Listing 3.

In Listing 3, player_streams is a stream of streams (e.g. IObervable<IGroupedObservable<String,PlayerData>> comprises a stream for each player). Each player stream, represented by the variable player_stream is processed on a separate pooled thread by means of a single code statement, ObserveOn(ThreadPoolScheduler.Instance). The CurrentRunningData for each player (curr_running stream in Listing 3) is computed by the function CurrentRunningAnalysis() and is subsequently used by AggregateRunning*() to compute
the `AggregateRunningData` for each player for 1 minute, 5 minutes, 20 minutes and full game durations, respectively. The use of `Publish()` and `Connect()` pair ensures that a single underlying subscription to `curr_running` stream is shared by all subsequent `AggregateRunning*()` computations otherwise the same `CurrentRunningData` will get re-computed for each downstream `AggregateRunning*()` processing pipeline.

Listing 3: Program Structure of Query 1

```csharp
player_stream.Subscribe(player_stream =>
{
    var curr_running =
        player_stream.
            ObserveOn(ThreadPoolScheduler.Instance).
            CurrentRunningAnalysis()
                    .Publish();
    curr_running.AggregateRunningTimeSpan(1);
    curr_running.AggregateRunningTimeSpan(5);
    curr_running.AggregateRunningTimeSpan(20);
    curr_running.AggregateRunningFullGame();
    curr_running.Connect();
});
```

4.2.6 Backpressure

Integration of Rx with DDS allows us to leverage DDS QoS configurations and Real-Time Publish-Subscribe (RTPS) protocol to implement backpressure across the data reader-writer boundary. DDS offers a variety of QoS policies like Reliability, History and Resource Limits QoS policies that can be tuned to implement the desired backpressure strategy. Reliability QoS governs the reliability of data delivery between DataReaders and DataReaders. It can be set to either BEST_EFFORT or RELIABLE reliability. BEST_EFFORT configuration does not use any cpu/memory resources to ensure guaranteed delivery of data samples. RELIABLE configuration, on the other hand, uses ack/nack based protocol to provide a spectrum of reliability guarantees from strict to best-effort. Reliability can be configured with History QoS, which specifies how many data samples must be stored by the DDS middleware cache for the DataReader/DataWriter subject to Resource Limits QoS settings. It controls whether DDS should deliver only the most recent value (i.e., history depth=1), attempt to deliver all intermediate values (i.e., history depth=unlimited), or anything in between. Resource Limits QoS controls the amount of physical memory allocated for middleware entities. If BEST_EFFORT QoS setting is used, the DataWriter will drop the samples when the writer side queue (queue size determined by History and Resource Limits QoS) becomes full. We can use this strategy to cope with a slow subscriber or bursty input data rates if the application semantics support transient loss of data. On the other hand, if we use RELIABLE configuration, backpressure can be supported across the data reader-writer boundary.

If the DataReader is not fast enough, it will start buffering the incoming samples upto a pre-configured limit (including unlimited, as configured using History and Resource Limits QoS) before throttling down the DataWriter in accordance with the reliability protocol semantics. However, this backpressure is only limited to work across two DDS entities. Local processing stages implemented in Rx .NET do not support backpressure. Hence, if operators with unbounded buffer sizes (e.g., `ObserveOn`, `Zip`) are used then we may observe an unbounded increase in queue lengths, arbitrarily large response times or out-of-memory exceptions.

Unlike Rx .NET, the Reactive-Streams specification [1] implements a dynamic push-pull model for implementing backpressure between local processing stages. Their model can shift dynamically from being push-based (when the consumer can keep up with incoming data rate) to a pull-based model if the consumer is getting overwhelmed. The consumer specifies its “demand” using a backpressure channel to throttle the source. The producer can also use the “demand” specifications of downstream operators to perform intelligent load-distribution. In the future, we plan to integrate the Reactive-Streams specification with DDS for end-to-end backpressure semantics.

4.3 Quantitative Evaluation of Rx4DDS.NET

To assess and compare the performance of Rx4DDS.NET library with that of the imperative approach, we implemented the DEBS 2013 Grand Challenge queries in an imperative style using C# so that both implementations used C#. Specifically, we compare the performance of our imperative and Rx4DDS.NET solutions under single threaded and multi-threaded query implementations. All the tests have been performed on a host with two 6-core AMD Opteron 4170 HE, 2.1 GHz processors and 32 GB RAM. The raw sensor stream was published by a DDS publisher by reading out the sensor data file in a separate process, while the queries were executed in another process by subscribing to the raw sensor stream published over DDS. Interprocess communication happens over shared-memory.

We implemented the following strategies in the imperative solution for parallelizing query execution along the lines of available Rx schedulers: `SeparateThread`, `ThreadPool-SensorData`, `ThreadPool-PlayerData`, `NewThread-SensorData` and `NewThread-PlayerData`. In the `SeparateThread` strategy, `SensorData` is received on one thread while the entire query execution is offloaded to a separate thread (all player streams are processed on this separate thread). The `ThreadPool-SensorData` strategy offloads the received `SensorData` to a threadpool such that each player’s `PlayerData` calculation and subsequent player-specific processing happens on the threadpool. In the `ThreadPool-PlayerData`
strategy, the PlayerData is calculated from SensorData on the thread that receives SensorData from DDS; thereafter the calculated PlayerData is offloaded to a threadpool for further player specific processing. The NewThread-SensorData strategy creates a designated thread for processing each player’s data. The received SensorData is dispatched to its specific player thread, which computes that player’s PlayerData and processes it further. The NewThread-PlayerData strategy also creates a separate thread for processing each player’s data. However, the PlayerData is calculated from SensorData on the thread that receives data from DDS, which is then dispatched to the player-specific thread for further processing.

Figure 6 presents the performance of different imperative strategies over single-threaded implementations of query_1, query_3 and query_1_3 (runs both queries 1 and 3 together). Each query was run ten times and the error bars in the graphs denote one standard-deviation of values. For query_1, the average throughput gains per strategy over the single threaded implementation of query_1 are, respectively, 29% for the SeparateThread strategy, 35% for the ThreadPool-SensorData strategy, 23% for the ThreadPool-PlayerData strategy, 32% for the NewThread-SensorData strategy and 24% for the NewThread-PlayerData strategy. For query_3, the SeparateThread strategy shows an average of 40%, the ThreadPool-SensorData strategy shows an average of 12%, the ThreadPool-PlayerData strategy shows an average of 3%, the NewThread-SensorData strategy shows an average of 15% and the NewThread-PlayerData strategy shows an average of 7% higher throughput than single-threaded implementation of query_3. For query_1_3, the SeparateThread strategy shows an average of 34%, the ThreadPool-SensorData strategy shows an average of 45%, the ThreadPool-PlayerData strategy shows an average of 42%, the NewThread-SensorData strategy shows an average of 47% and the NewThread-PlayerData strategy shows an average of 39% higher throughput than single-threaded implementation of query_1_3.

To evaluate multi-threaded query implementations in our Rx4DDS.NET solution, we make use of the built-in Rx schedulers as shown in Listing 3. The ObservedOn in Listing 3 causes each player stream’s data to get offloaded to the specified scheduler and all downstream processing of that player’s PlayerData takes place on the specified scheduler passed to ObservedOn. Hence, in this case PlayerData gets calculated on the thread which receives data from DDS, but subsequent processing is offloaded to the specified ObservedOn scheduler. Rx offers many built-in schedulers such as the EventLoopScheduler, NewThreadScheduler, ThreadPoolScheduler, TaskPoolScheduler, etc. for parameterizing the concurrency of the application. EventLoopScheduler provides a dedicated thread which processes scheduled tasks in a FIFO fashion; NewThreadScheduler processes each scheduled task on a new thread; ThreadPoolScheduler processes the scheduled tasks on the default threadpool while TaskPoolScheduler processes scheduled tasks on the default taskpool. Apart from using ObservedOn to process each player’s PlayerData using a different scheduler, we also tested a variant test-case named Partitioner EventLoop, wherein the incoming SensorData is demultiplexed and offloaded onto a player-specific EventLoop (each player has its own EventLoop) which will first calculate PlayerData and then perform further processing. This is similar to imperative NewThread-SensorData strategy, wherein each player thread is also responsible for calculating PlayerData from received SensorData.

Figure 7 presents the performance of different Rx schedulers over single-threaded implementations of query_1, query_3 and query_1_3. For query_1, EventLoopScheduler shows an average of 3%, NewThreadScheduler shows an average of 27%, ThreadPoolScheduler shows an average of 23%, TaskPoolScheduler shows an average of 25% and Partitioner EventLoop shows an average of 25% increase in throughput over single threaded implementation. For query_3, EventLoopScheduler shows an average of 20% lower performance, while NewThreadScheduler shows an average of 3%, ThreadPoolScheduler shows an average of 2%, TaskPoolScheduler shows an average of 0.4% and Partitioner EventLoop shows an average of 1% increase in performance over single threaded implementation. For query_1_3, EventLoopScheduler shows an average of 12%.

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### Table 3: Performance Comparison of Rx4DDS.NET over Imperative Solution

<table>
<thead>
<tr>
<th>Rx Scheduler over Imperative Strategy</th>
<th>query_1 %throughput difference</th>
<th>query_1 Std. Dev.</th>
<th>query_3 %throughput difference</th>
<th>query_3 Std. Dev.</th>
<th>query_1_3 %throughput difference</th>
<th>query_1_3 Std. Dev.</th>
</tr>
</thead>
<tbody>
<tr>
<td>Rx single-thread over Imperative single-thread</td>
<td>-9.26</td>
<td>6.29</td>
<td>-4.43</td>
<td>7.3</td>
<td>1.19</td>
<td>5.67</td>
</tr>
<tr>
<td>Rx NewThread scheduler over Imperative NewThread-PlayerData Strategy</td>
<td>-6.7</td>
<td>4.44</td>
<td>-8.64</td>
<td>2.9</td>
<td>-5.75</td>
<td>3.28</td>
</tr>
<tr>
<td>Rx ThreadPool scheduler over Imperative ThreadPool-SensorData Strategy</td>
<td>-8.73</td>
<td>6.55</td>
<td>-5.47</td>
<td>4.56</td>
<td>-5.3</td>
<td>6.05</td>
</tr>
</tbody>
</table>

Figure 6: Performance of Imperative Strategies over Single Threaded implementation
adScheduler shows an average of 32%, ThreadPoolScheduler shows an average of 33%, TaskPoolScheduler shows an average of 30% and Partitioner EventLoop shows an average of 30% increase in performance over single threaded solution.

Figure 7: Performance of Different Rx schedulers over Single Threaded implementation

Query_1 processes each player’s aggregate running data for all four time-windows, i.e. 1 min, 5 mins, 20 mins and full-game duration, which is updated for each input PlayerData sample. Query_1 shows inherent parallelism wherein each player’s data can be processed independently of each other in parallel. The multi-threaded implementation of query_1 shows an increased performance with a maximum performance gain of 35% over single threaded implementation. Query_3, wherein each player’s heatmap is calculated for all four time-windows (1min, 5mins, 10mins and full-game duration), also shows inherent parallelism in that each player’s heatmap information can be calculated independently. However, query_3 is only required to furnish an update after every 1 second (based on sensor timestamps) unlike query_1 which furnishes an update for each input sample. Hence in case of query_3 we find that introducing parallelism imposes a greater overhead without significant performance gain. Figure 8 presents the difference in input and output data-rates for query_1 and query_3 in our Rx4DDS.NET implementation parameterized with ThreadPoolScheduler.

Table 3 compares the difference in the performance of Rx schedulers over its corresponding imperative solution strategy. While it is expected that the Rx library will impose some overhead, it offers several advantages due to its declarative approach towards system development, improved expressiveness and composability. Since Rx provides abstractions which make concurrency management declarative, testing different concurrency options for an application requires negligible effort. By changing a few lines of code we can test whether introducing parallelism provides increased performance gain (e.g., query 1) which is worth the added overhead or degrades it due to greater overhead (e.g., query 3). In contrast, gaining such insights by testing different implementation alternatives in the imperative approach was more complex, requiring a fair amount of changes in the code.

To verify whether the performance of multi-threaded query implementations scale with the availability of additional hardware resources, we restricted the query-processor process to run using a specified number of available cores. Figure 9 shows the throughput of query_1 configured with different Rx schedulers under increasing number of cores. In accordance with Amdhal’s law, we observe that the throughput of query_1 increases initially as the number of assigned cores increases, but beyond that we see no difference in the performance even if we keep increasing the number of assigned cores. However, we note some erratic behavior in the case of EventLoopScheduler for 3-cores and Partitioner EventLoop for 2-cores, where the performance drops sharply and we are investigating the
reason behind this.

5. CONCLUSIONS

Reactive programming is increasingly becoming important in the context of real-time stream processing for big data analytics. While reactive programming supports event-driven design, most of the generated data must be disseminated from a large variety of sources (i.e., publishers) to numerous interested entities, called subscribers while maintaining anonymity between them. These properties are provided by pub/sub solutions, such as the OMG DDS, which is particularly suited towards performance-sensitive applications. Bringing these two technologies together helps solve both the scale-out problem (i.e., by using DDS) and scale-up using available multiple cores on a single machine (i.e., using reactive programming).

This paper describes a concrete realization of blending the Rx .NET reactive programming framework with OMG DDS, which resulted in the Rx4DDS.NET library. Our solution was evaluated and compared against an imperative solution we developed using DDS and C# in the context of the DEBS 2013 grand challenge problem. The following lessons were learned from our team effort and alludes to future work we plan to pursue in this space.

- The integration of Rx with DDS as done in the Rx4DDS.NET library unifies the local and distributed stream processing aspects under a common dataflow programming model. It allows highly composable and expressive programs that achieve data distribution using DDS and data processing using Rx with a seamless end-to-end dataflow architecture that is closely reflected in the code.

- Our quantitative results indicate that Rx parameterizes concurrency and avoids application-level shared mutable state that makes multi-core scalability substantially easier. We showed increase (up to 35%) in performance of Query_1 by simply configuring the schedulers in Rx.

- Our future work includes enhancing Rx4DDS.NET library to map all available DDS features with Rx, to identify most commonly used stream processing constructs which can be distilled to be a part of this reusable library. Our goal is to utilize it in the context of large-scale industrial IoT applications, such as transportation, smart grid, medical, and industrial internet.

The Rx4DDS.NET framework and the implementation of the case study queries are available for download from https://github.com/rticommunity/rticonnextdds-reactive.

6. ACKNOWLEDGMENTS

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7. REFERENCES


