

# *Superseding Traditional Indexes with Multicriteria Data Structures*



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# Outline



1. Multicriteria data structures
2. The dictionary problem
  - External memory model
  - Multiway trees
  - Novel approaches
  - Our results
3. Bonus slides

# Motivation



1. Algorithms and data structures often offer a collection of different trade-offs (e.g. time, space occupancy, energy consumption, ...)
2. Software engineers have to choose the one that best fits the needs of their application
3. These needs change with time, data, devices, and users





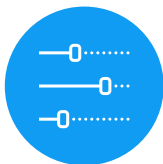




# Multicriteria Data Structures



*A multicriteria data structure* selects the best data structure within some performance and computational constraints



**FAMILY**  
of data structures



**CONSTRAINTS**  
space, time, energy...



**OPTIMISATION**  
find the best structure

# The dictionary problem



We are given a set of “objects”, and we are asked to store them succinctly and to support efficient retrieval

*Databases*

*File Systems*

*Search Engines*

*Social Networks*



tinypapp

katonicce

Search for item: ^name\$...

Items Favorites History

Recently

- messages
- brands
- activities
- bar
- comments

Functions

- myinserts

Items

- activities
- app\_for\_leave
- bar
- brands
- comments
- comments\_snapshot
- foo
- goose\_db\_version
- hashtags
- hashtagviews
- installations
- interactions
- messages
- mutuals
- overviews
- proposals
- relationships

PostgreSQL 10.1 : SSH : TLS : Simple Plan : katonicce : public.comments

24 b/s [pro]

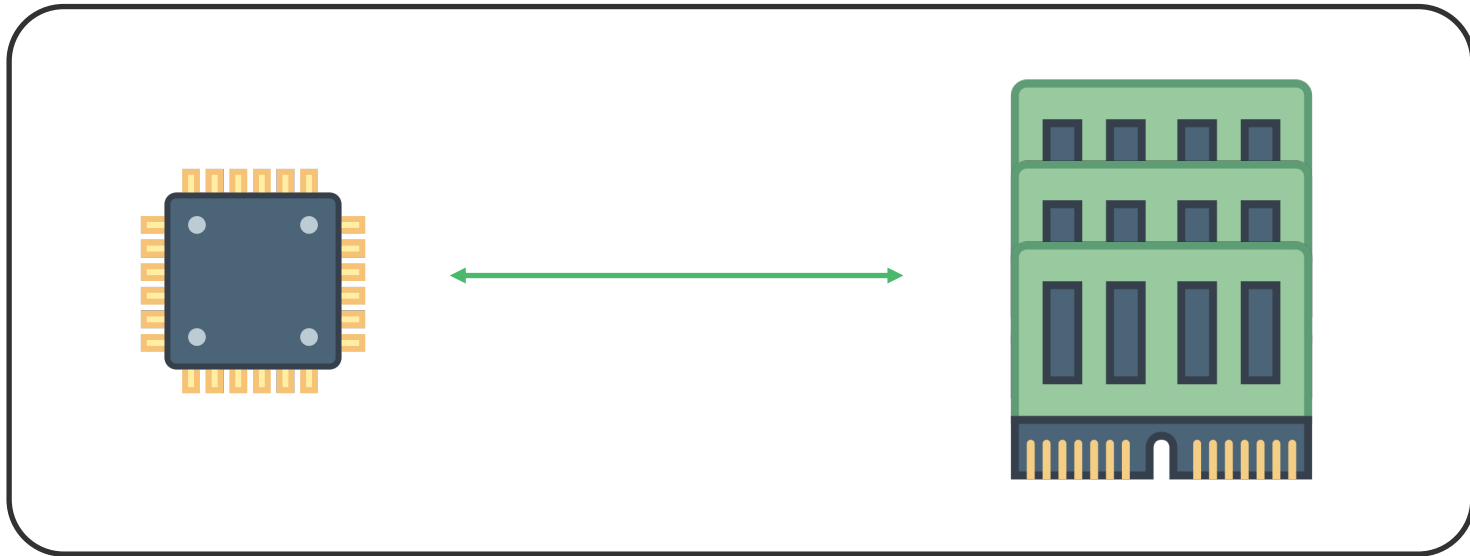
id	comment	from_user_id	to_user_id	created_at	updated_at	item_id	attachment	instagram_id	is_disabled
290	This jacket 🌟	5569	4634	2015-10-07 09:13:03.016	2015-12-08 15:31:04.053138	11378	NULL	NULL	FALSE
291	Love everything! 💖	5569	6327	2015-11-27 15:12:09.076	2015-12-08 15:31:04.102297	15686	NULL	NULL	FALSE
292	Thank you 🙏 @emcollins	6620	6620	2015-08-27 09:02:17.558	2015-12-08 15:31:04.140739	8234	NULL	NULL	FALSE
293	Awesome!	5569	2024	2015-11-19 23:12:16.83	2015-12-08 15:31:04.177182	15055	NULL	NULL	FALSE
294	Love this top 💖	5569	4147	2015-09-28 07:01:29.748	2015-12-08 15:31:04.212939	10596	NULL	NULL	FALSE
295	Love!!! 💖🌟	5569	6998	2015-09-07 15:48:40.882	2015-12-08 15:31:04.251709	9073	NULL	NULL	FALSE
296	💖💖💖	12141	4384	2015-08-01 12:57:11.839	2015-12-08 15:31:04.285874	5375	NULL	NULL	FALSE
297	Love this shot xx	7308	570	2015-08-24 09:57:26.805	2015-12-08 15:31:04.321845	7970	NULL	NULL	FALSE
298	So cool! 🙌	8995	5510	2015-11-01 17:34:24.51	2015-12-08 15:31:04.354346	13421	NULL	NULL	FALSE
299	Love all your looks but this is the best look I've seen on the...	8360	9204	2015-08-06 13:11:53.326	2015-12-08 15:31:04.390493	5684	NULL	NULL	FALSE
300	Lovely! 🍌	5569	10399	2015-10-05 13:22:11.9	2015-12-08 15:31:04.434476	11201	NULL	NULL	FALSE
301	💖💖	5569	6555	2015-11-21 14:13:04.546	2015-12-08 15:31:04.470276	15199	NULL	NULL	FALSE
302	Stunning!	6386	8758	2015-08-09 05:26:53.459	2015-12-08 15:31:04.498871	5614	NULL	NULL	FALSE
303	Can I join u skating, in that amazing outfit?! 🙏🙏	9691	11728	2015-08-08 09:53:29.512	2015-12-08 15:31:04.531174	6437	NULL	NULL	FALSE
304	Nice texture mix!	11863	5569	2015-08-25 08:09:31.137	2015-12-08 15:31:04.563856	7971	NULL	NULL	FALSE
305	Banger!! 🌟🌟	6572	880	2015-10-06 12:17:31.367	2015-12-08 15:31:04.587885	11304	NULL	NULL	FALSE
306	So pretty 🙌🙌	9691	8852	2015-08-08 09:52:20.564	2015-12-08 15:31:04.620565	6440	NULL	NULL	FALSE
307	Love this! Saw the full shoot on your blog x	378	11302	2015-05-09 23:50:23.51	2015-12-08 15:31:04.649067	435	NULL	NULL	FALSE
308	Your hair!!!! 💖🙌	5569	8809	2015-08-28 10:22:09.218	2015-12-08 15:31:04.689269	8326	NULL	NULL	FALSE
310	Your eyes are gorgeous!	3630	8995	2015-07-30 11:51:04.818	2015-12-08 15:31:04.757379	3216	NULL	NULL	FALSE
312	Cool shirt!	8995	1191	2015-09-15 14:01:28.699	2015-12-08 15:31:04.83927	9554	NULL	NULL	FALSE
313	Love the top :)	7663	12232	2015-10-12 21:11:11.162	2015-12-08 15:31:04.867942	8021	NULL	NULL	FALSE

public

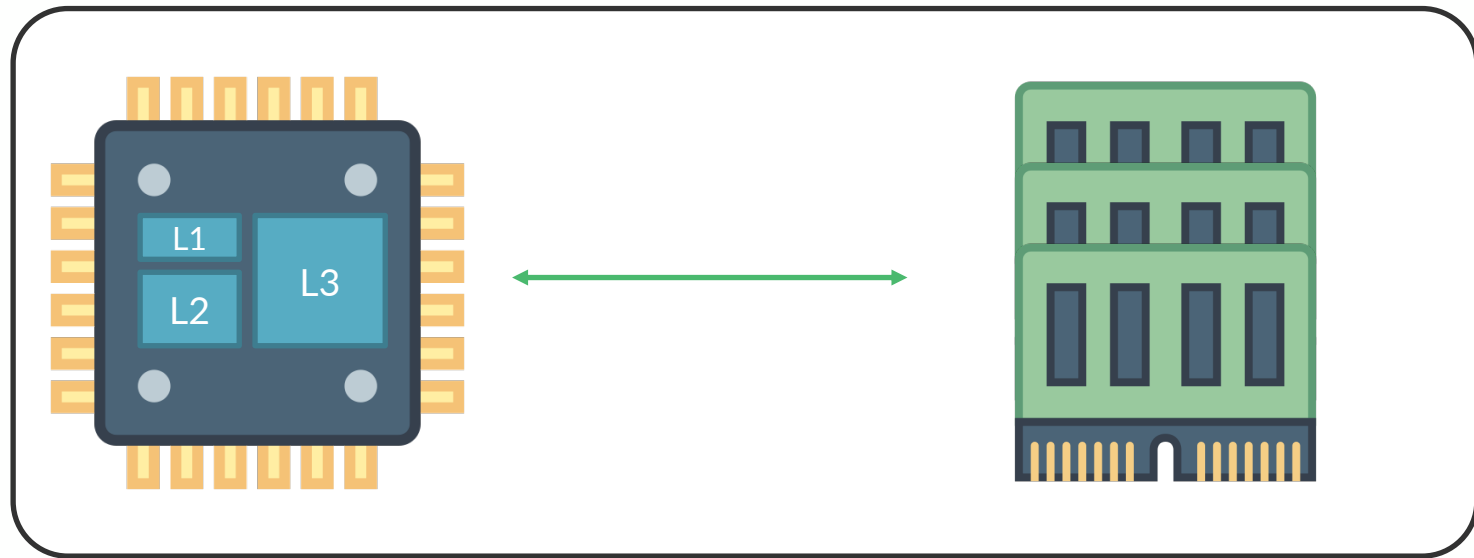
Data Structure Column id = 10

1-300 of 28,000

# Memory hierarchy

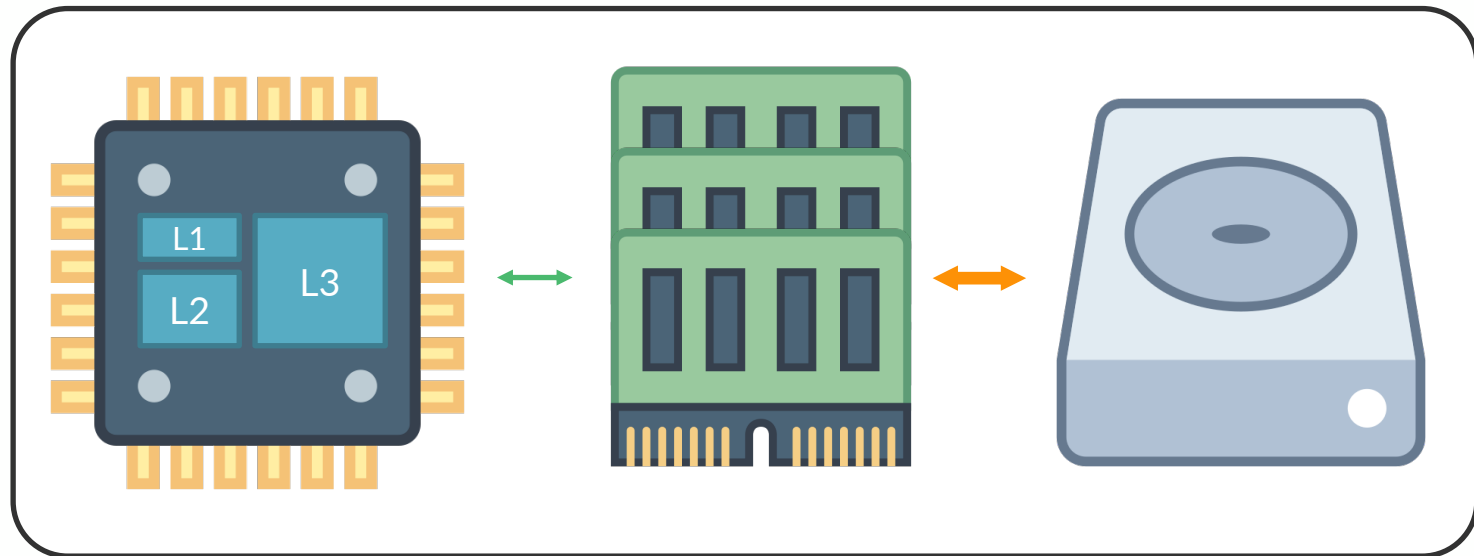


# Memory hierarchy

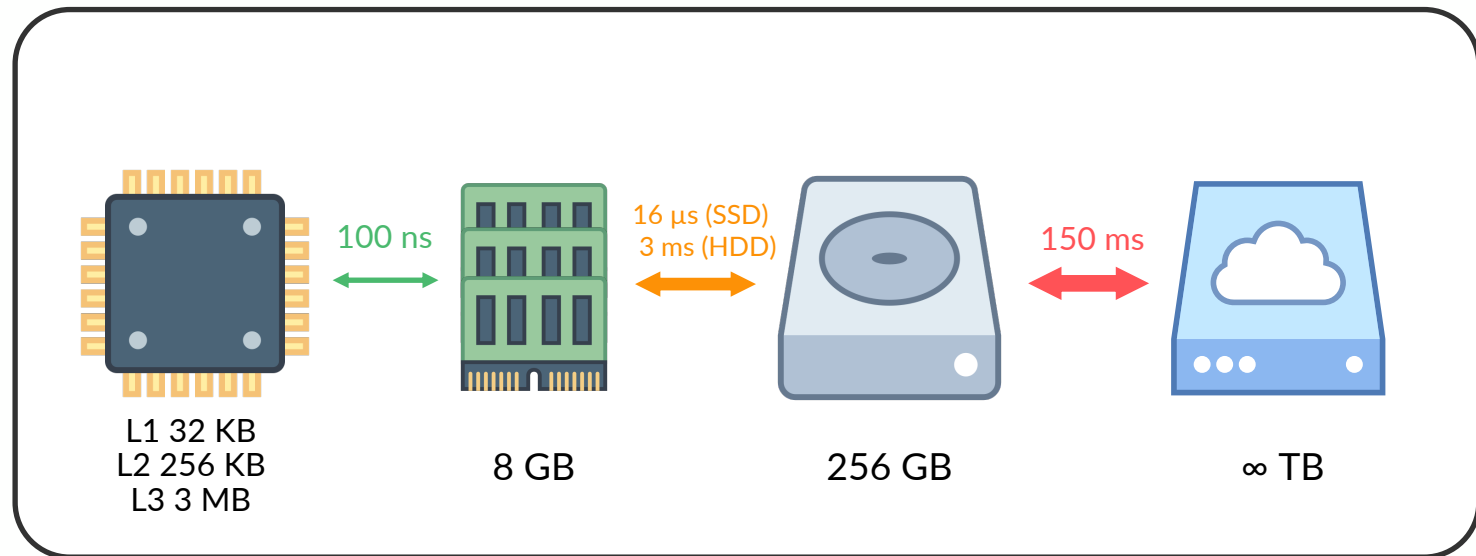




# Memory hierarchy

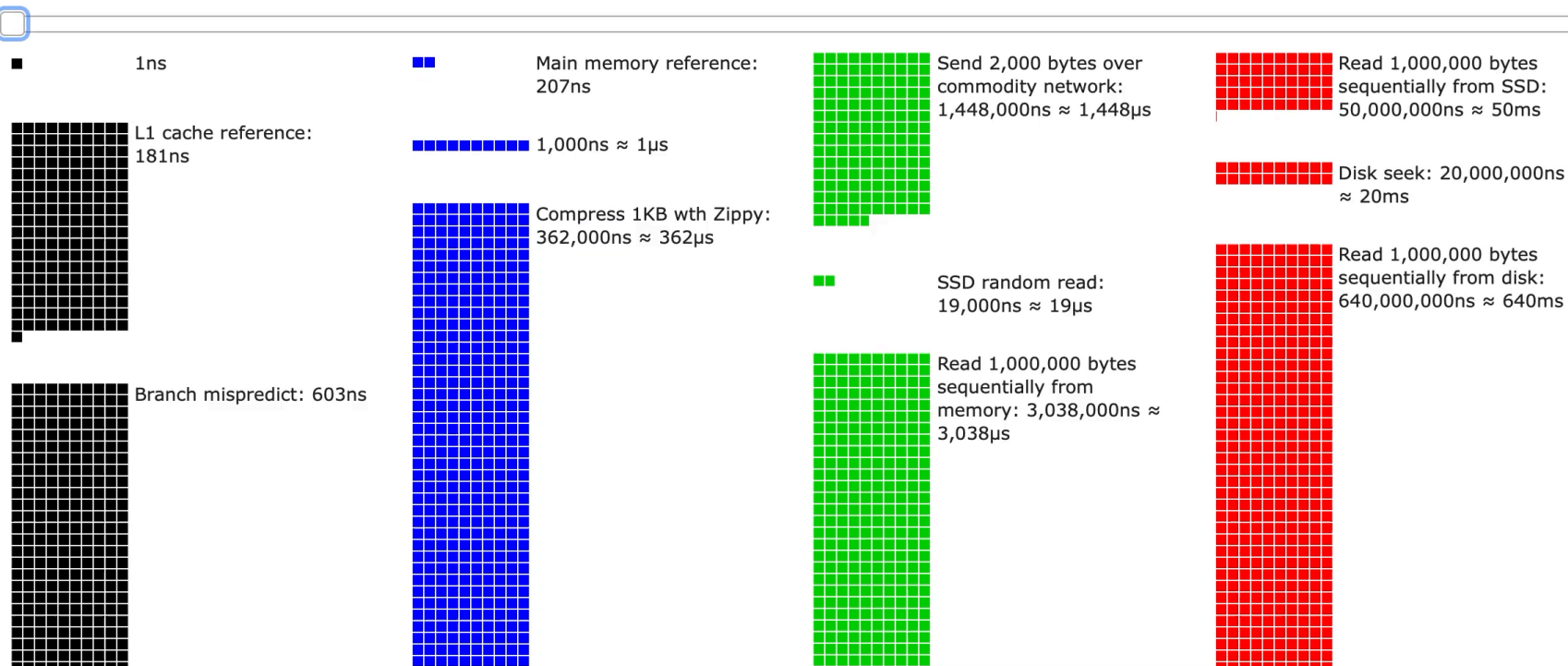


# Memory hierarchy



## Latency Numbers Every Programmer Should Know

1990



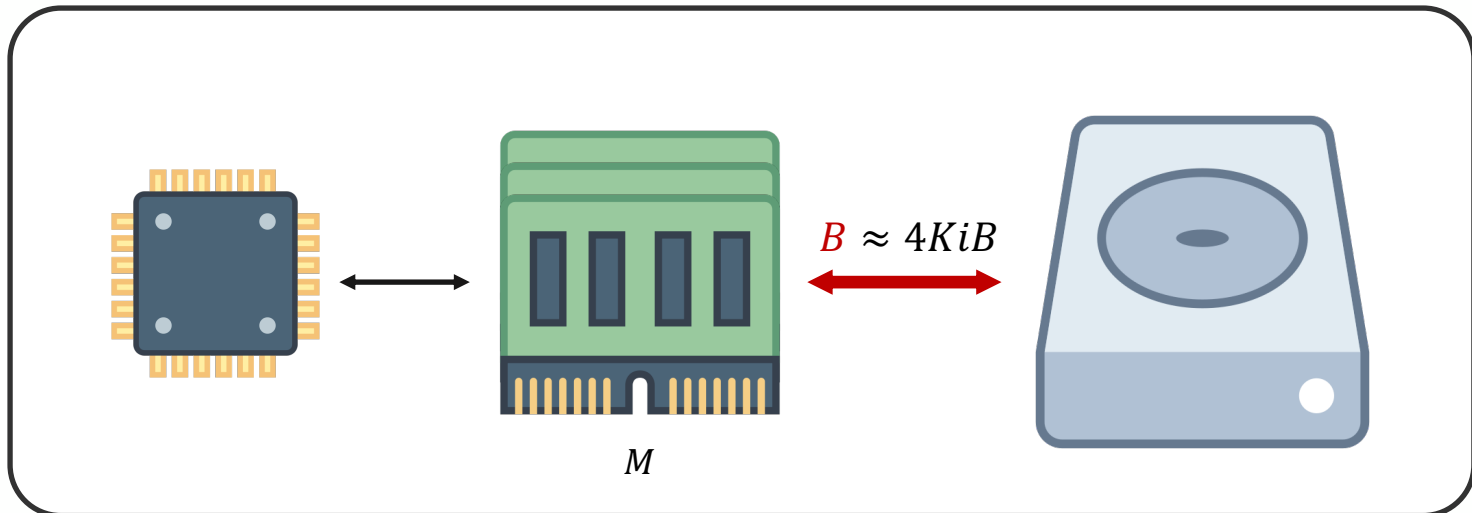
Fork me on GitHub



# The External Memory (aka I/O) model



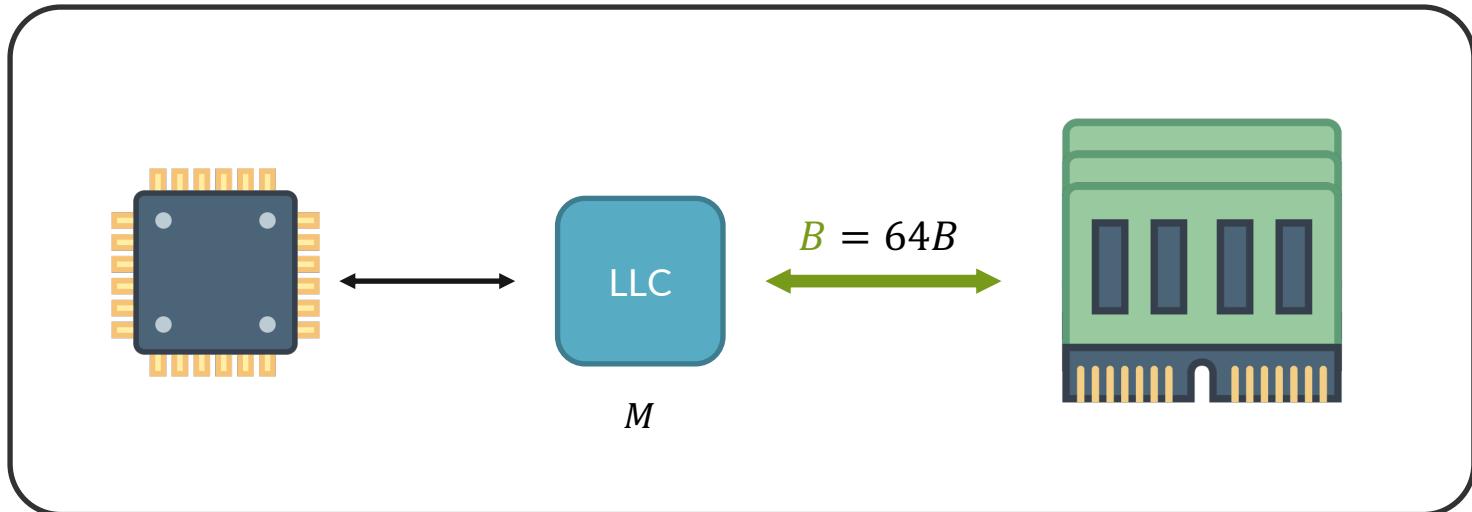
1. Internal memory (RAM) of capacity  $M$
2. External memory (disk) of unlimited capacity
3. RAM and disk exchange blocks of size  $B$
4. Count # transfers in Big O instead of # ops



# The External Memory (aka I/O) model



1. Internal memory (RAM) of capacity  $M$
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3. RAM and disk exchange blocks of size  $B$
4. Count # transfers in Big O instead of # ops



# Back to the dictionary problem



*Integers or reals*

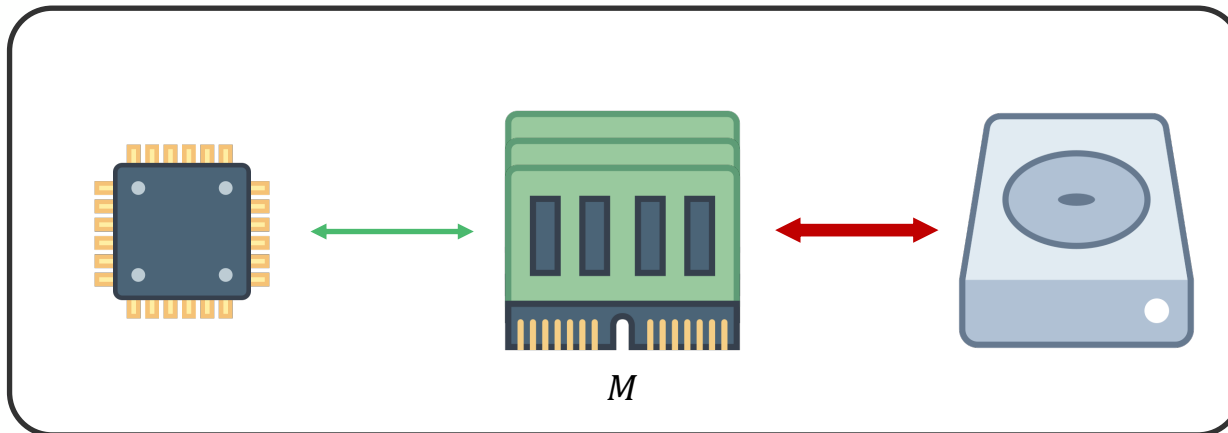
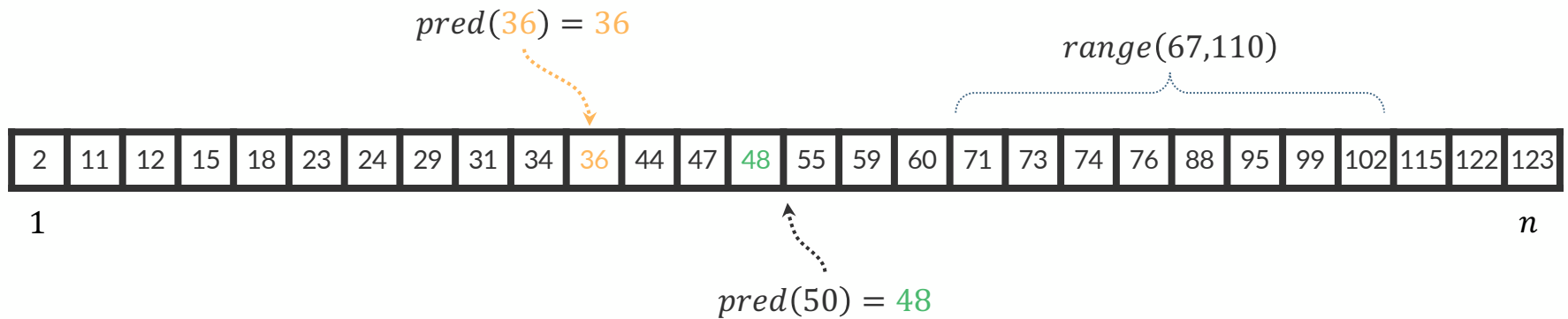
We are given a set of “~~objects~~”, and we are asked to store them succinctly and to support efficient retrieval

*e.g. point and range queries*

61	71	12	15	18	1	24	22	88	34	3	10	5	13	55	44	60	2	5	74	90	81
----	----	----	----	----	---	----	----	----	----	---	----	---	----	----	----	----	---	---	----	----	----



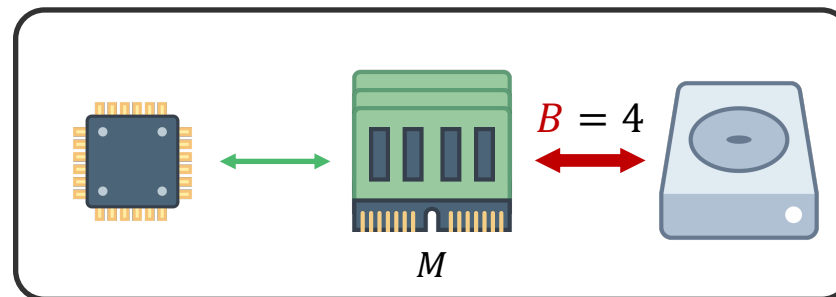
# Predecessor search & range queries



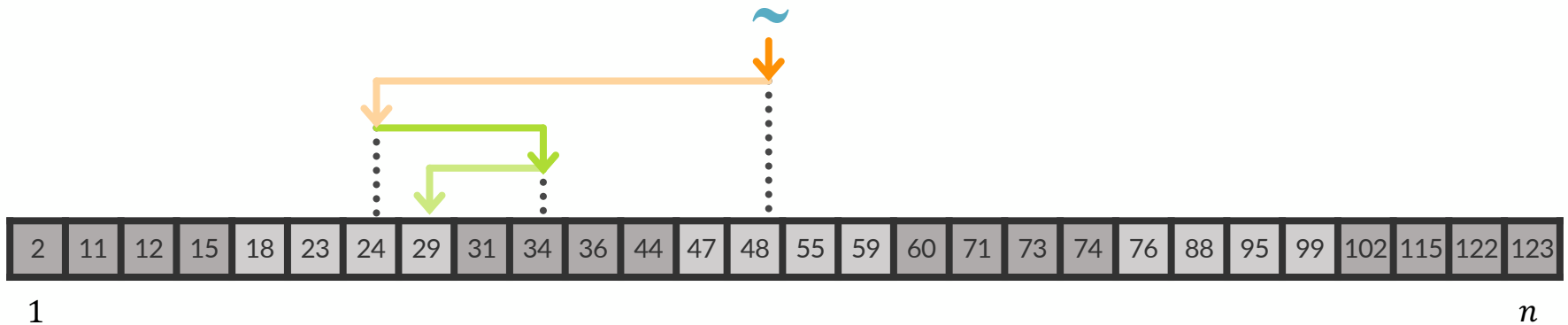
# Baseline solutions for predecessor search



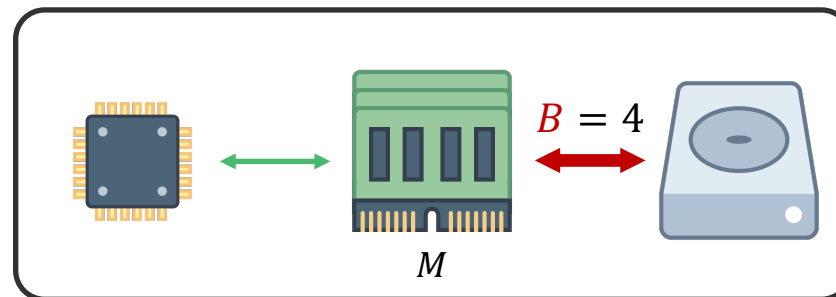
Solution	RAM model Worst case time	EM model Worst case I/Os	EM model Best case I/Os
Scan	$O(n)$	$O(n/B)$	$O(1)$



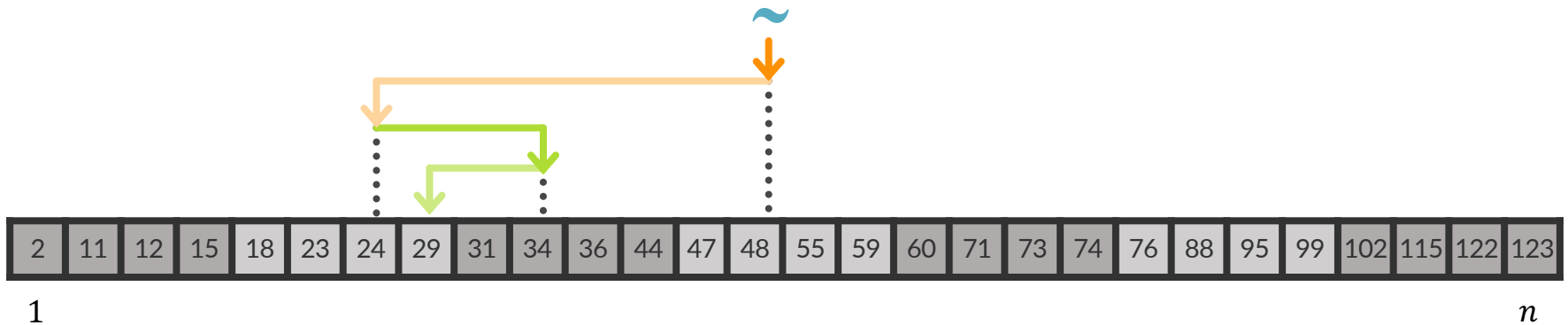
# Baseline solutions for predecessor search



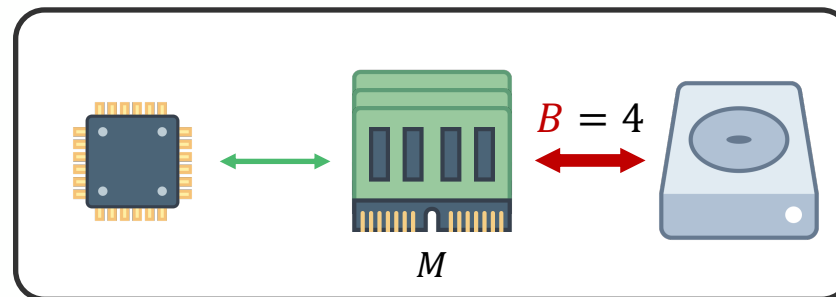
Solution	RAM model Worst case time	EM model Worst case I/Os	EM model Best case I/Os
Scan	$O(n)$	$O(n/B)$	$O(1)$
Binary search	$O(\log n)$		



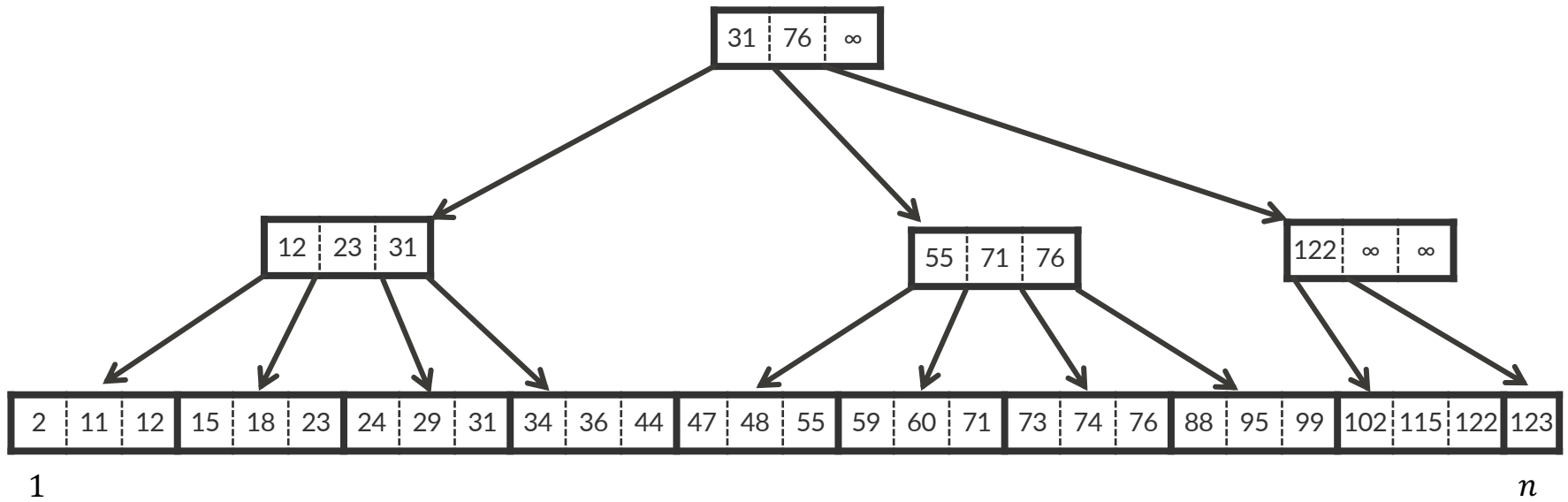
# Baseline solutions for predecessor search



Solution	RAM model Worst case time	EM model Worst case I/Os	EM model Best case I/Os
Scan	$O(n)$	$O(n/B)$	$O(1)$
Binary search	$O(\log n)$	$O(\log(n/B))$	$O(\log(n/B))$



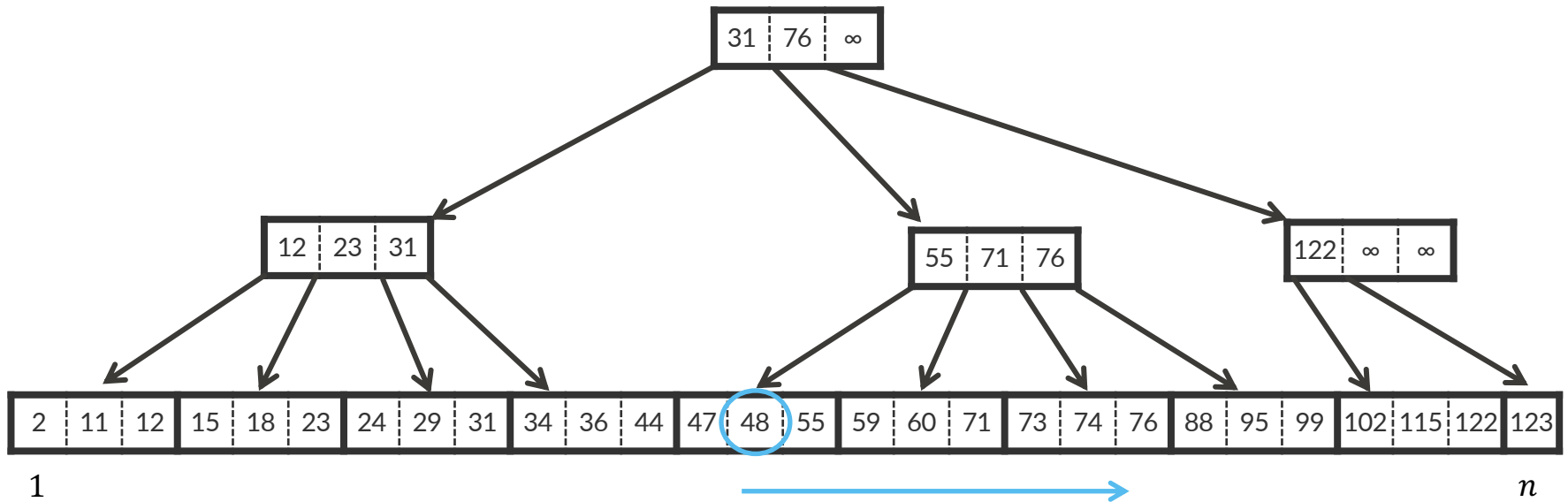
# B<sup>+</sup> trees



# B<sup>+</sup> trees

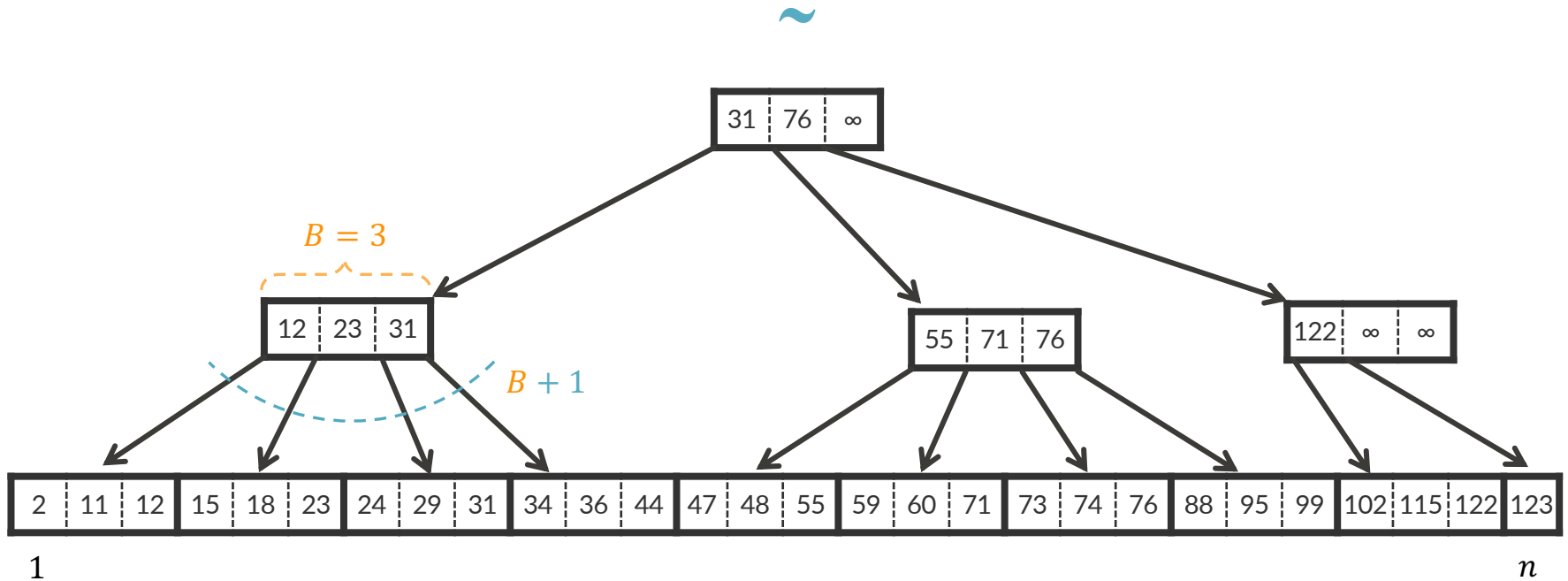
~

48?





# B<sup>+</sup> trees

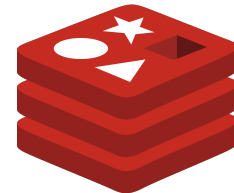
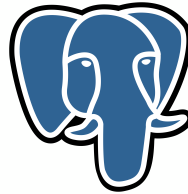


Solution	Space	RAM model Worst case time	EM model Worst case I/Os	EM model Best case I/Os
Scan	$O(1)$	$O(n)$	$O(n/B)$	$O(1)$
Binary search	$O(1)$	$O(\log n)$	$O(\log(n/B))$	$O(\log(n/B))$
B <sup>+</sup> tree	$O(n)$	$O(\log n)$	$O(\log_B n)$	$O(\log_B n)$

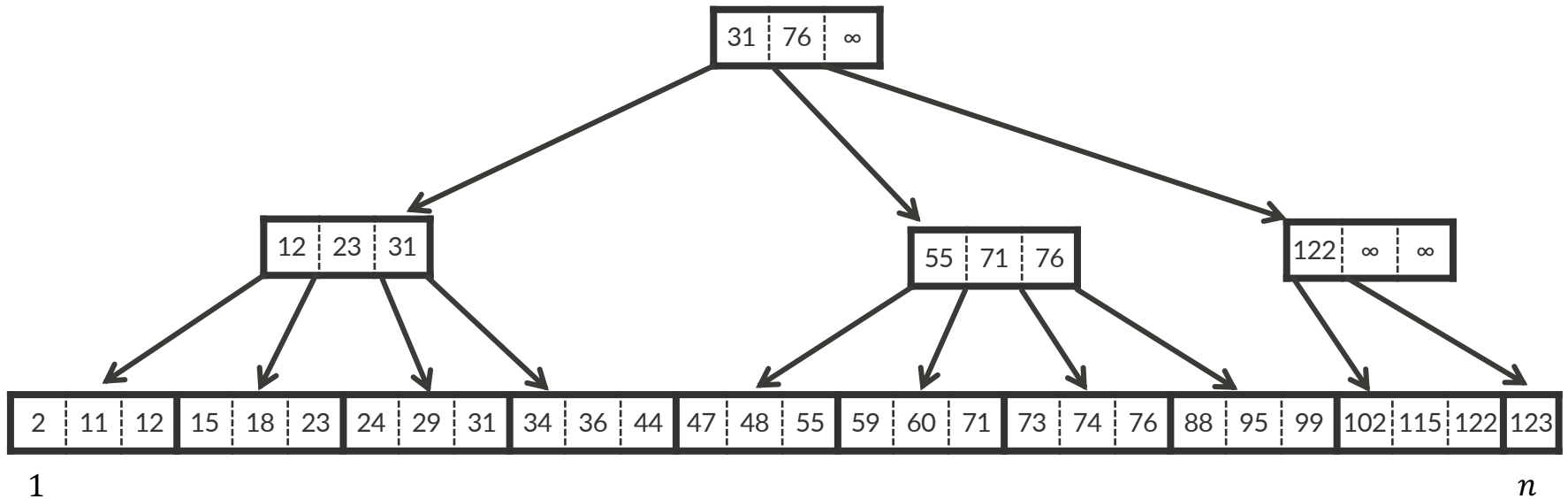
# B-trees are everywhere



1. “B-trees have become, de facto, a standard for file organization” Comer. *Ubiquitous B-tree*. ACM Computing Surveys. '79
2. This is still true today



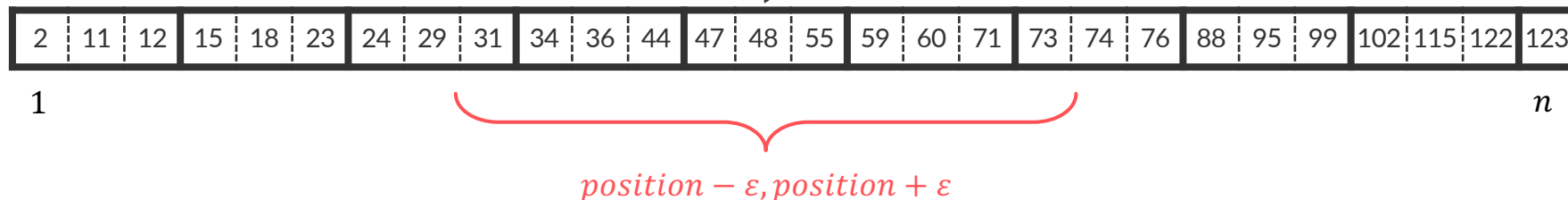
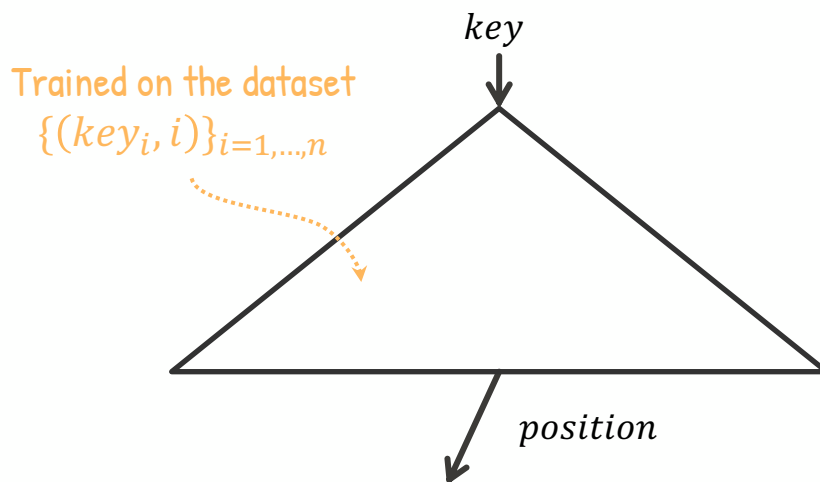
# B-trees are everywhere



# B-trees are machine learning models



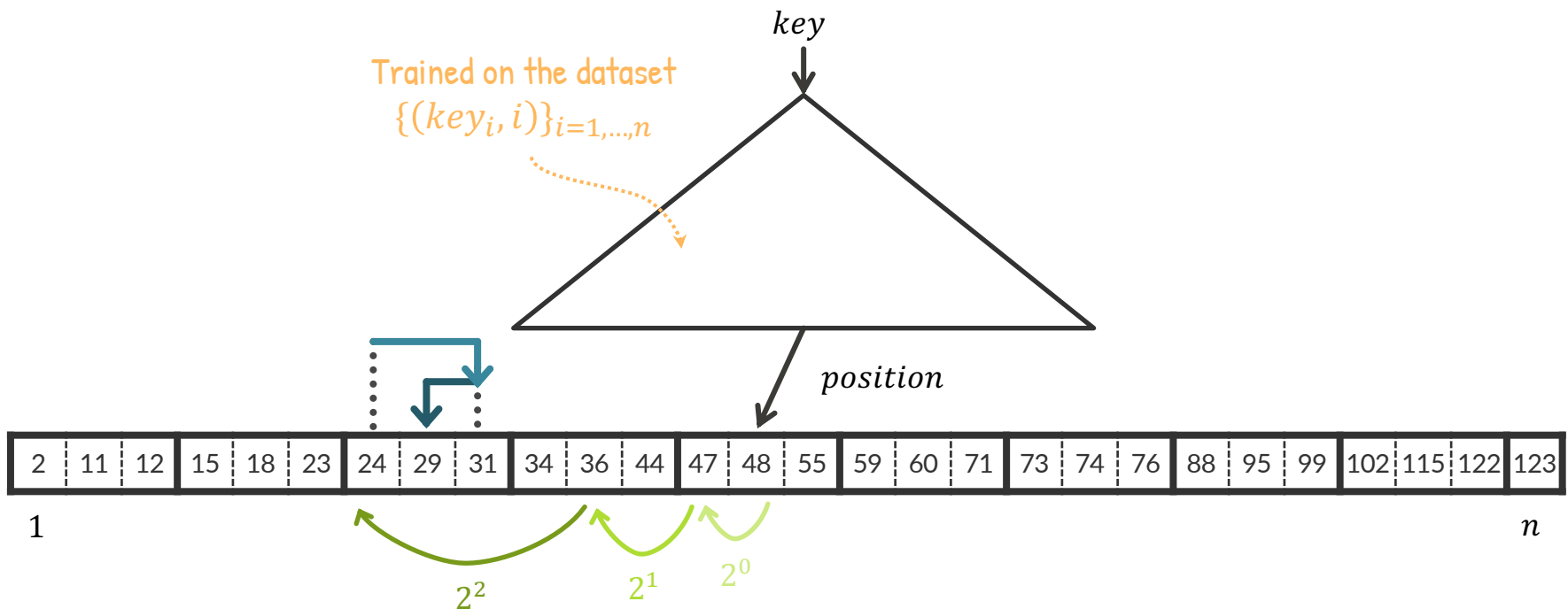
*“All existing index structures can be replaced with other types of models, including deep-learning models, which we term learned indexes.”*



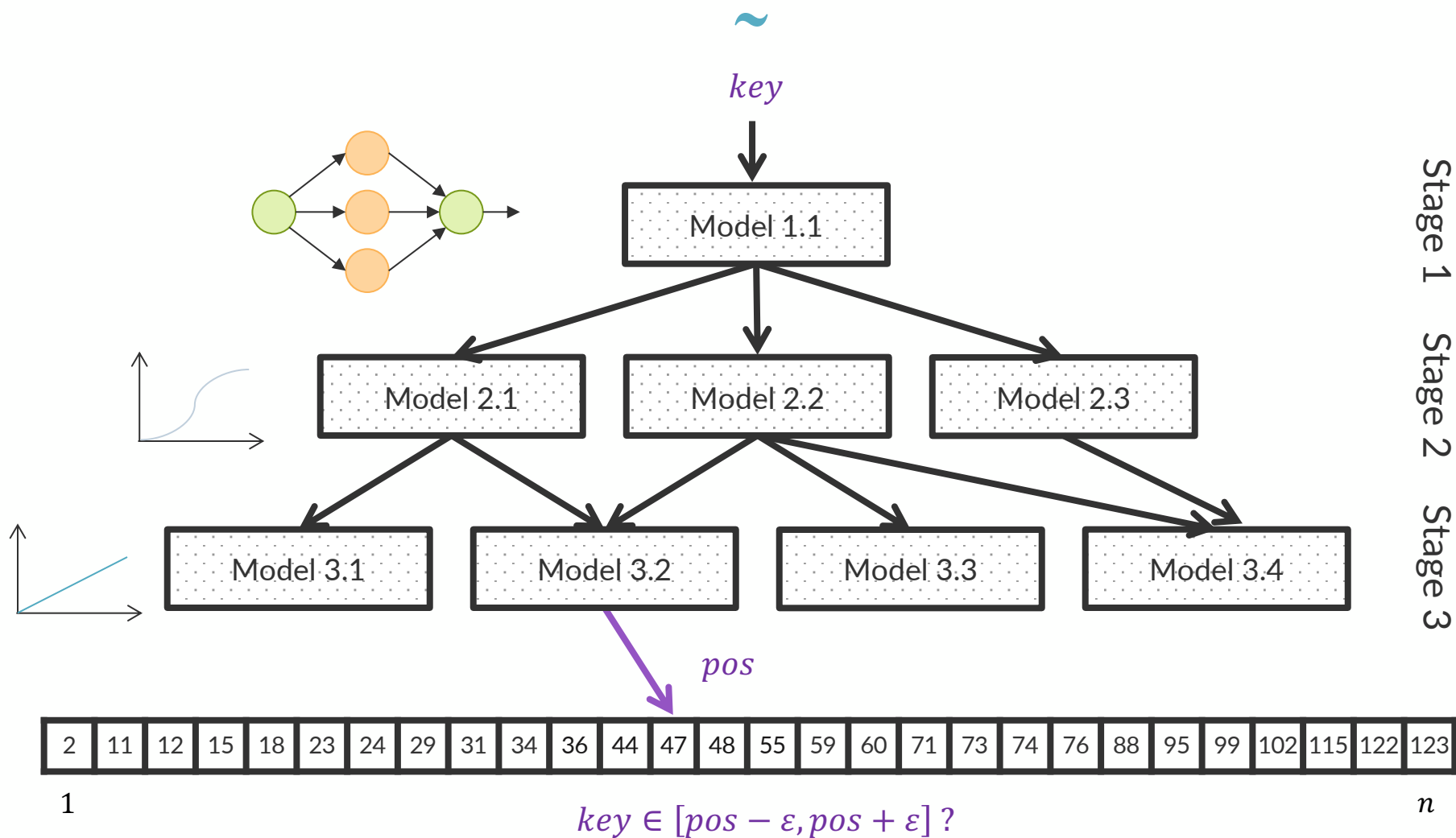
# B-trees are machine learning models



*"All existing index structures can be replaced with other types of models, including deep-learning models, which we term learned indexes."*



# The Recursive Model Index (RMI)

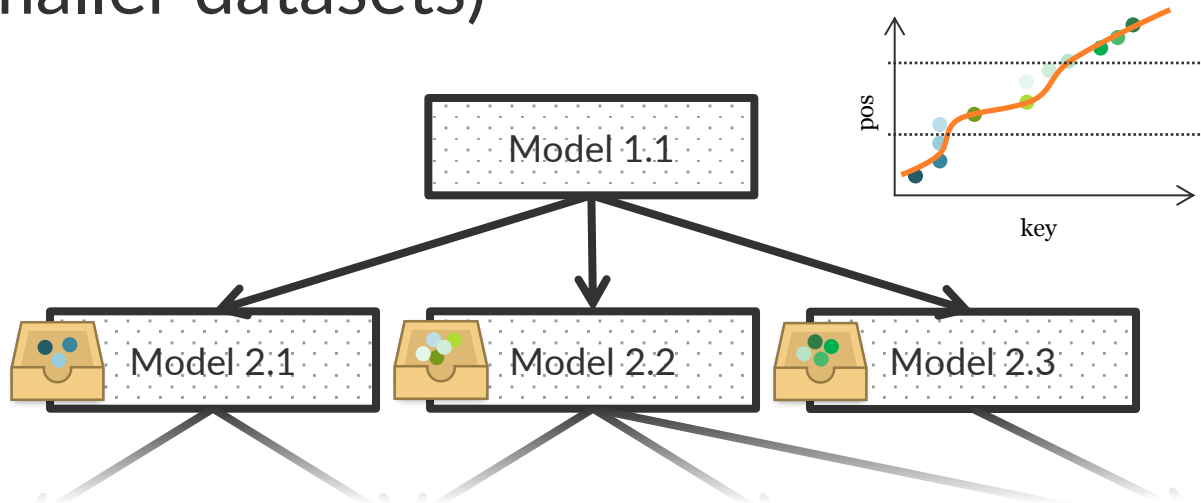




# Construction of RMI



1. Train the root model on the dataset
2. Use it to distribute keys to the next stage
3. Repeat for each model in the next stage (on smaller datasets)



# Performance of RMI



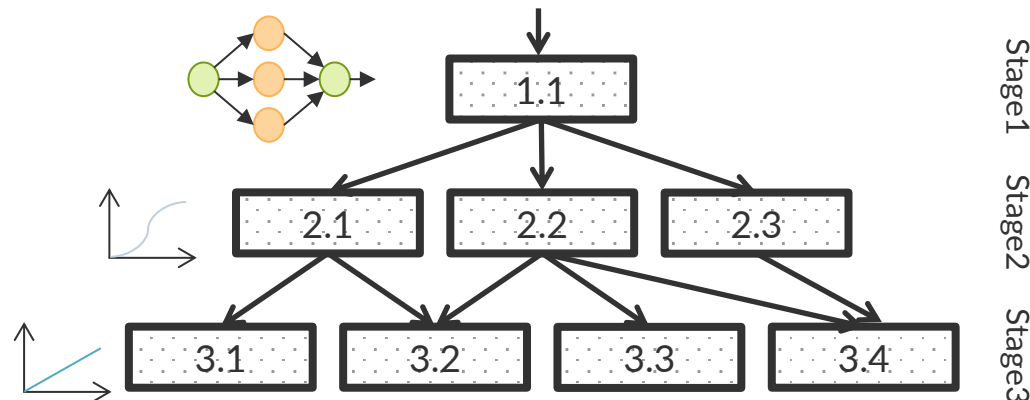
Type	Config	Map Data			Web Data			Log-Normal Data		
		Size (MB)	Lookup (ns)	Model (ns)	Size (MB)	Lookup (ns)	Model (ns)	Size (MB)	Lookup (ns)	Model (ns)
Btree	page size: 32	52.45 (4.00x)	274 (0.97x)	198 (72.3%)	51.93 (4.00x)	276 (0.94x)	201 (72.7%)	49.83 (4.00x)	274 (0.96x)	198 (72.1%)
	page size: 64	26.23 (2.00x)	277 (0.96x)	172 (62.0%)	25.97 (2.00x)	274 (0.95x)	171 (62.4%)	24.92 (2.00x)	274 (0.96x)	169 (61.7%)
	page size: 128	13.11 (1.00x)	265 (1.00x)	134 (50.8%)	12.98 (1.00x)	260 (1.00x)	132 (50.8%)	12.46 (1.00x)	263 (1.00x)	131 (50.0%)
	page size: 256	6.56 (0.50x)	267 (0.99x)	114 (42.7%)	6.49 (0.50x)	266 (0.98x)	114 (42.9%)	6.23 (0.50x)	271 (0.97x)	117 (43.2%)
	page size: 512	3.28 (0.25x)	286 (0.93x)	101 (35.3%)	3.25 (0.25x)	291 (0.89x)	100 (34.3%)	3.11 (0.25x)	293 (0.90x)	101 (34.5%)
Learned Index	2nd stage models: 10k	0.15 (0.01x)	98 (2.70x)	31 (31.6%)	0.15 (0.01x)	222 (1.17x)	29 (13.1%)	0.15 (0.01x)	178 (1.47x)	26 (14.6%)
	2nd stage models: 50k	0.76 (0.06x)	85 (3.11x)	39 (45.9%)	0.76 (0.06x)	162 (1.60x)	36 (22.2%)	0.76 (0.06x)	162 (1.62x)	35 (21.6%)
	2nd stage models: 100k	1.53 (0.12x)	82 (3.21x)	41 (50.2%)	1.53 (0.12x)	144 (1.81x)	39 (26.9%)	1.53 (0.12x)	152 (1.73x)	36 (23.7%)
	2nd stage models: 200k	3.05 (0.23x)	86 (3.08x)	50 (58.1%)	3.05 (0.24x)	126 (2.07x)	41 (32.5%)	3.05 (0.24x)	146 (1.79x)	40 (27.6%)

Figure 4: Learned Index vs B-Tree

# Limitations of RMI



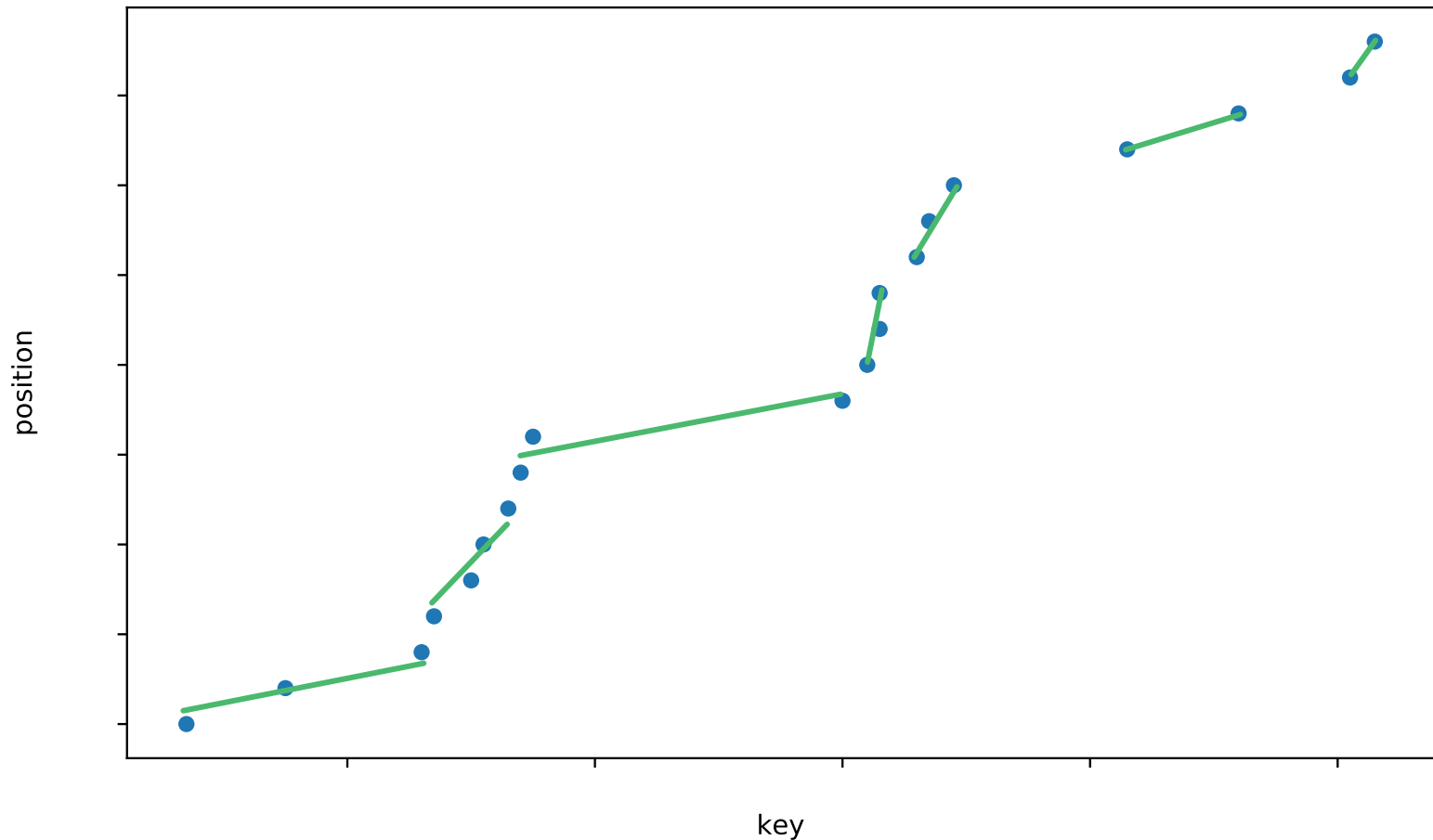
1. Fixed structure with many hyperparameters  
# stages, # models in each stage, kinds of regression models
2. No a priori error guarantees  
Difficult to predict latencies
3. Models are agnostic to the power of models below  
Can result in underused models (waste of space)



# Our idea (submitted)



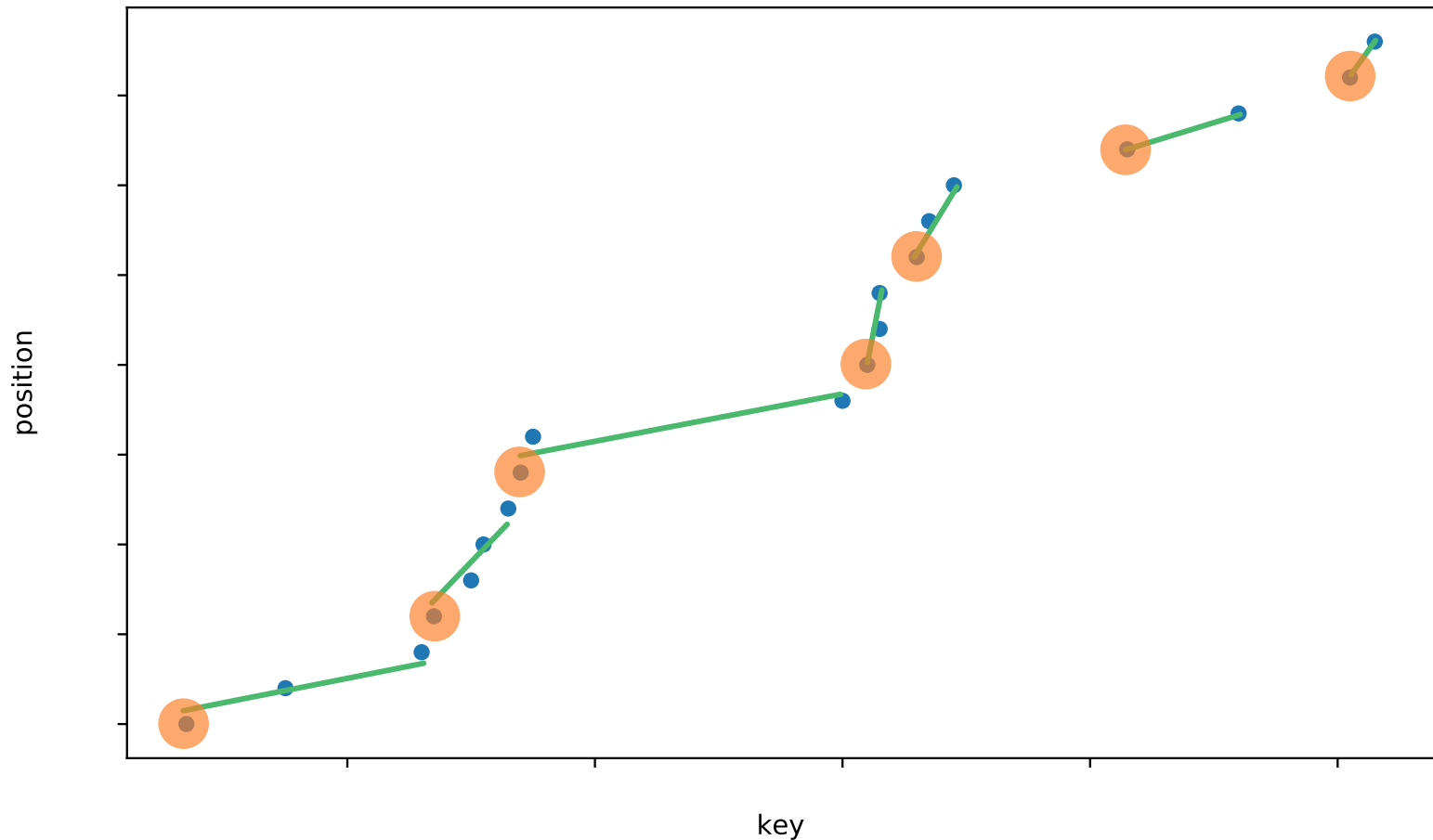
Compute the **optimal** piecewise linear approx with **guaranteed error**  $\varepsilon$  in  $O(n)$



# Our idea (submitted)



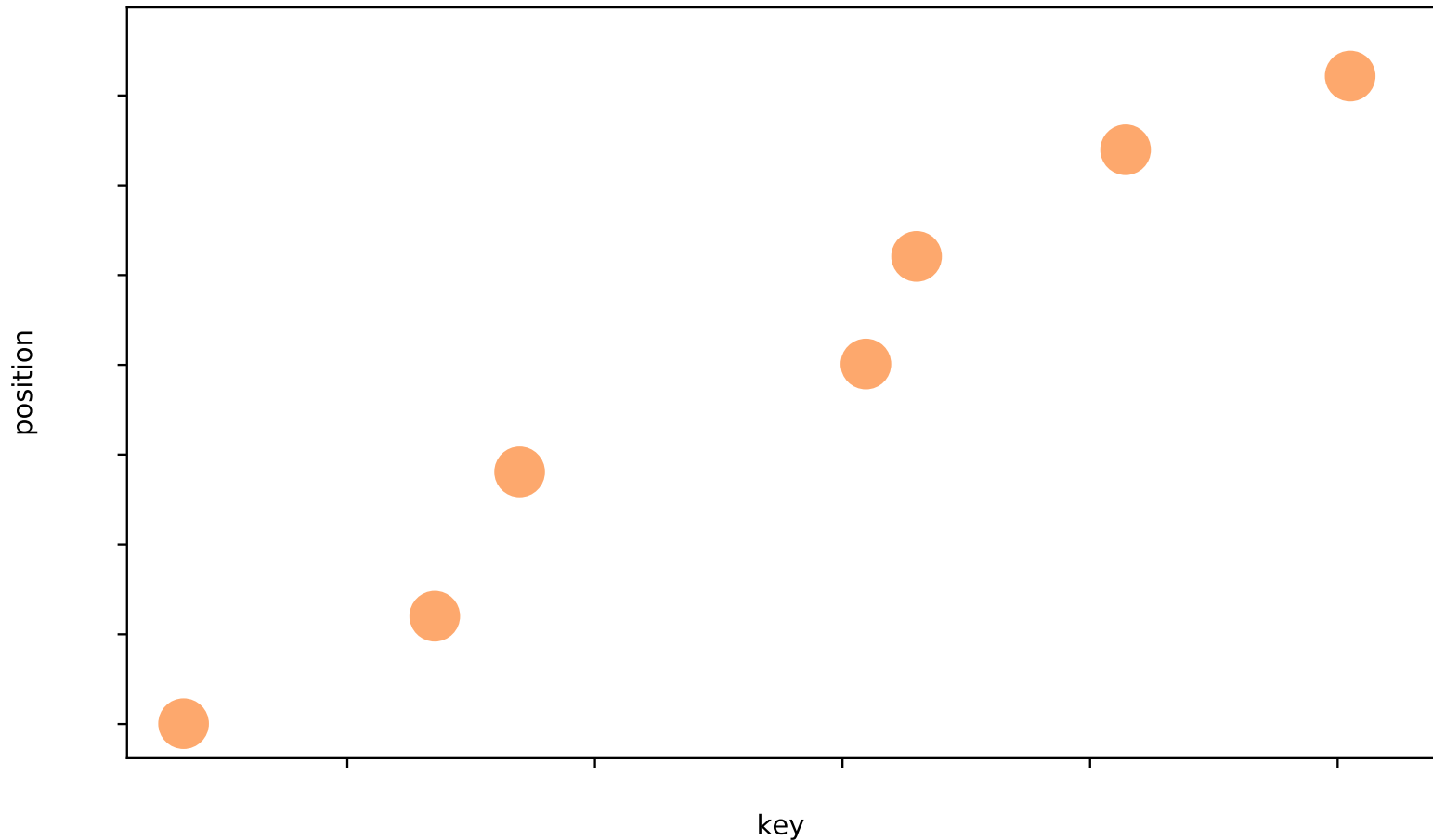
Save the  $m$  segments in a vector as triples  $s_i = (\text{key}, \text{slope}, \text{intercept})$



# Our idea (submitted)



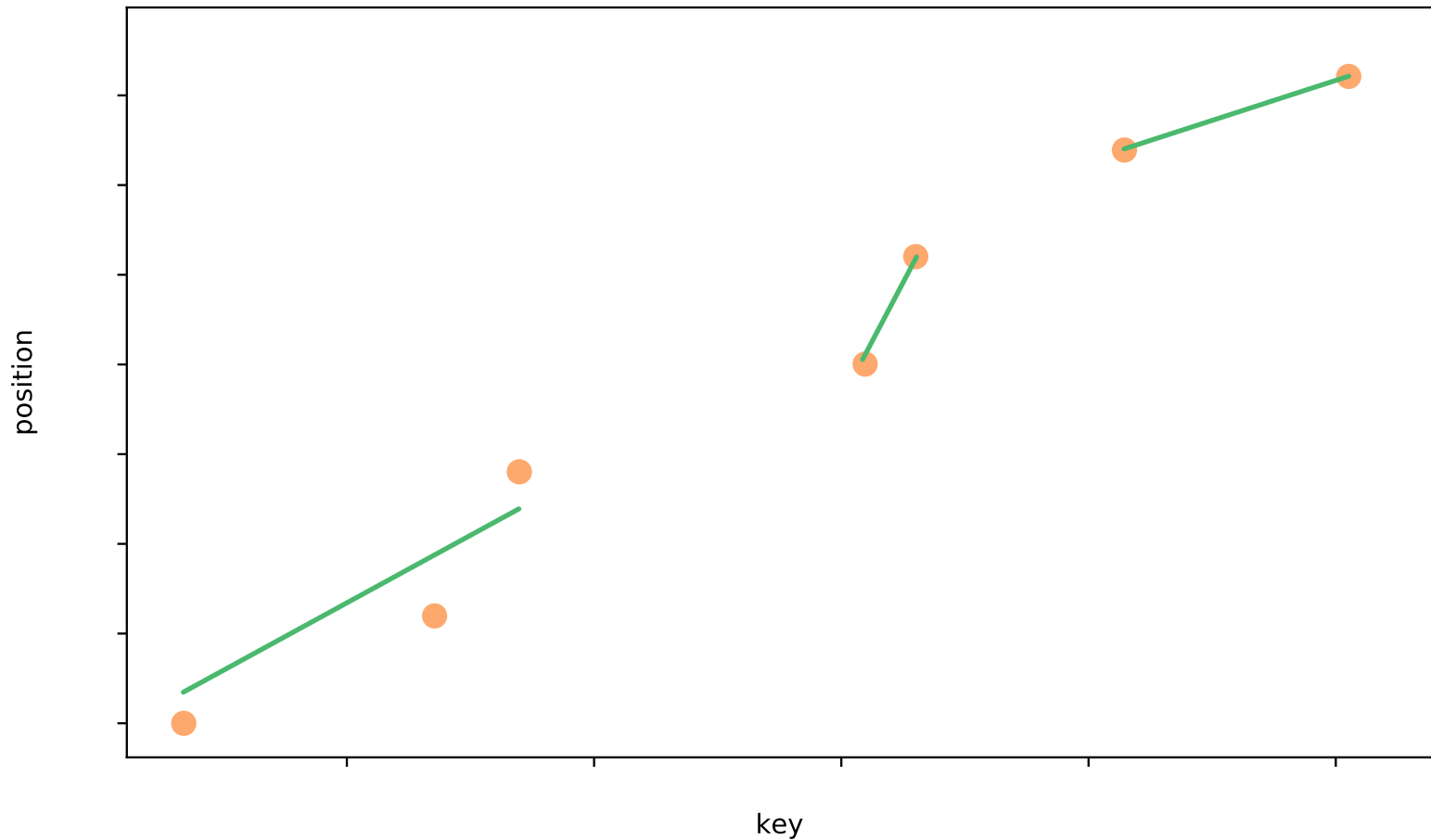
Drop all the points except  $s_i$ . **key**



# Our idea (submitted)

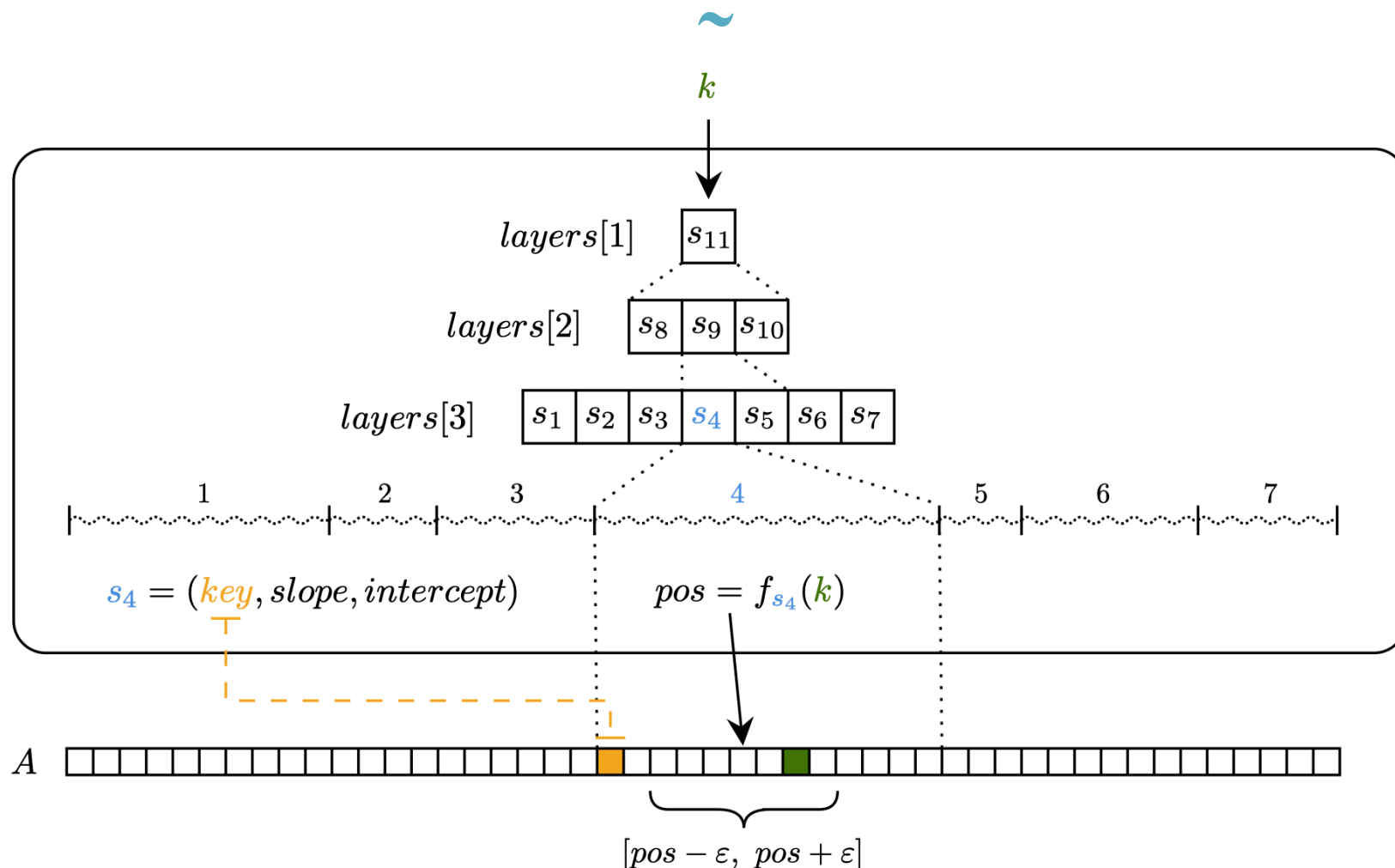


... and repeat!





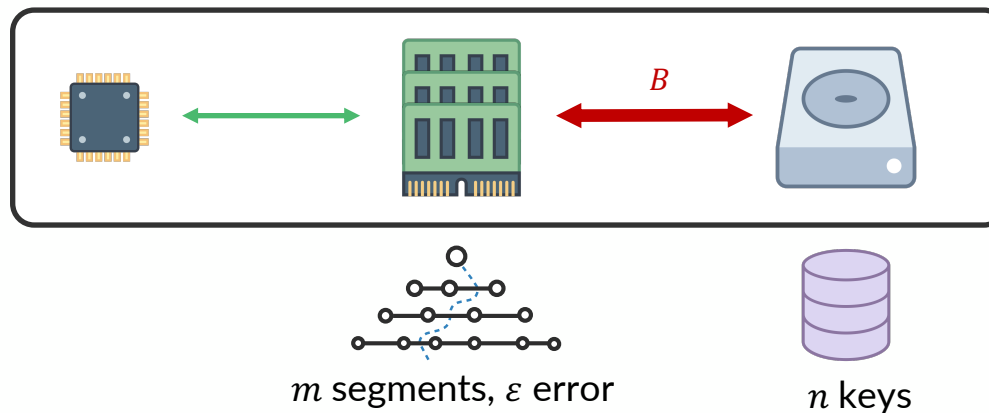
# Memory layout of the PGM-index



# Some asymptotic bounds



Data Structure	Space of index	RAM model Worst case time	EM model Worst case I/Os	EM model Best case I/Os
Plain sorted array	$O(1)$	$O(\log n)$	$O\left(\log \frac{n}{B}\right)$	$O\left(\log \frac{n}{B}\right)$
Multiway tree	$\Theta(n)$	$O(\log n)$	$O(\log_B n)$	$O(\log_B n)$
RMI	Fixed	$O(?)$	$O(?)$	$O(1)$
PGM-index	$\Theta(m)$	$O(\log m)$	$O(\log_c m)$ $c \geq 2\varepsilon = \Omega(B)$	$O(1)$

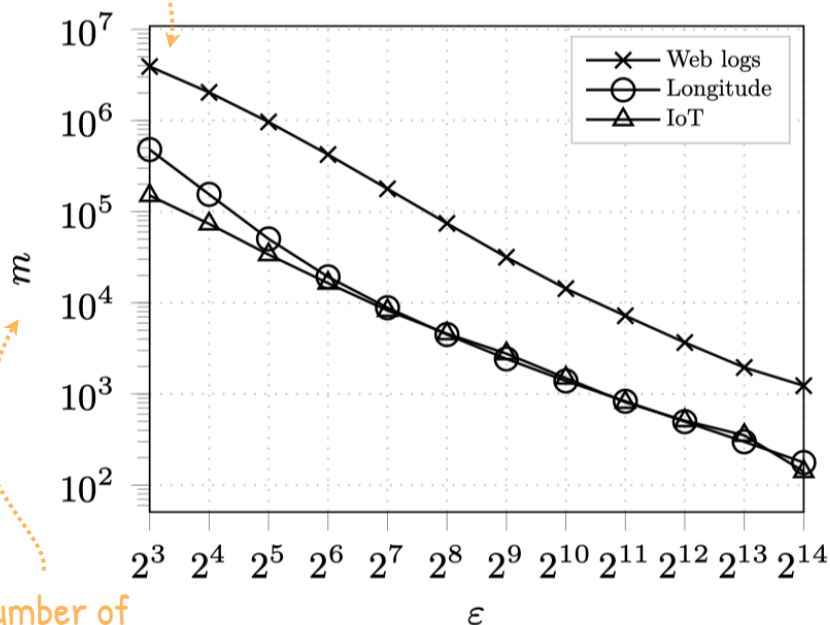


# PGM-index in practice



3 seconds to  
compute

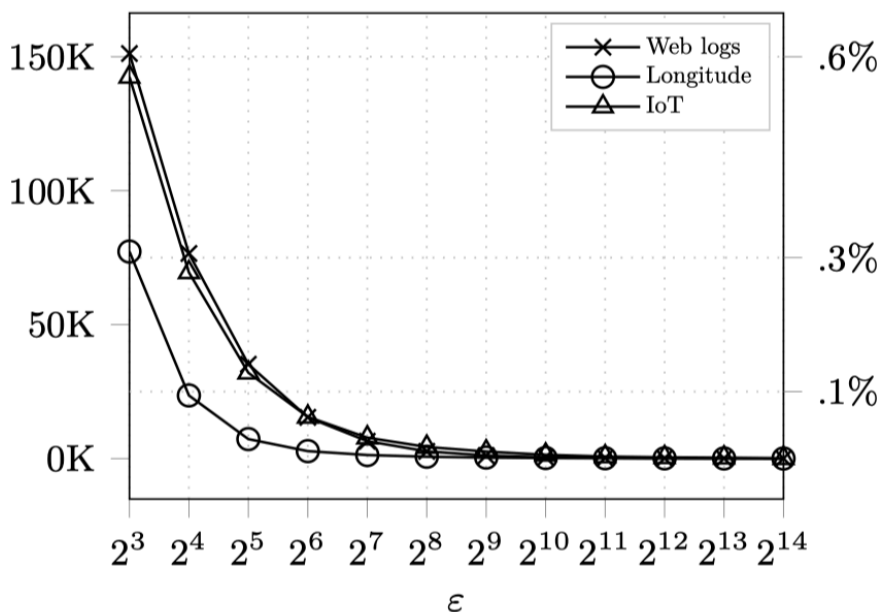
Whole datasets



Number of  
segments

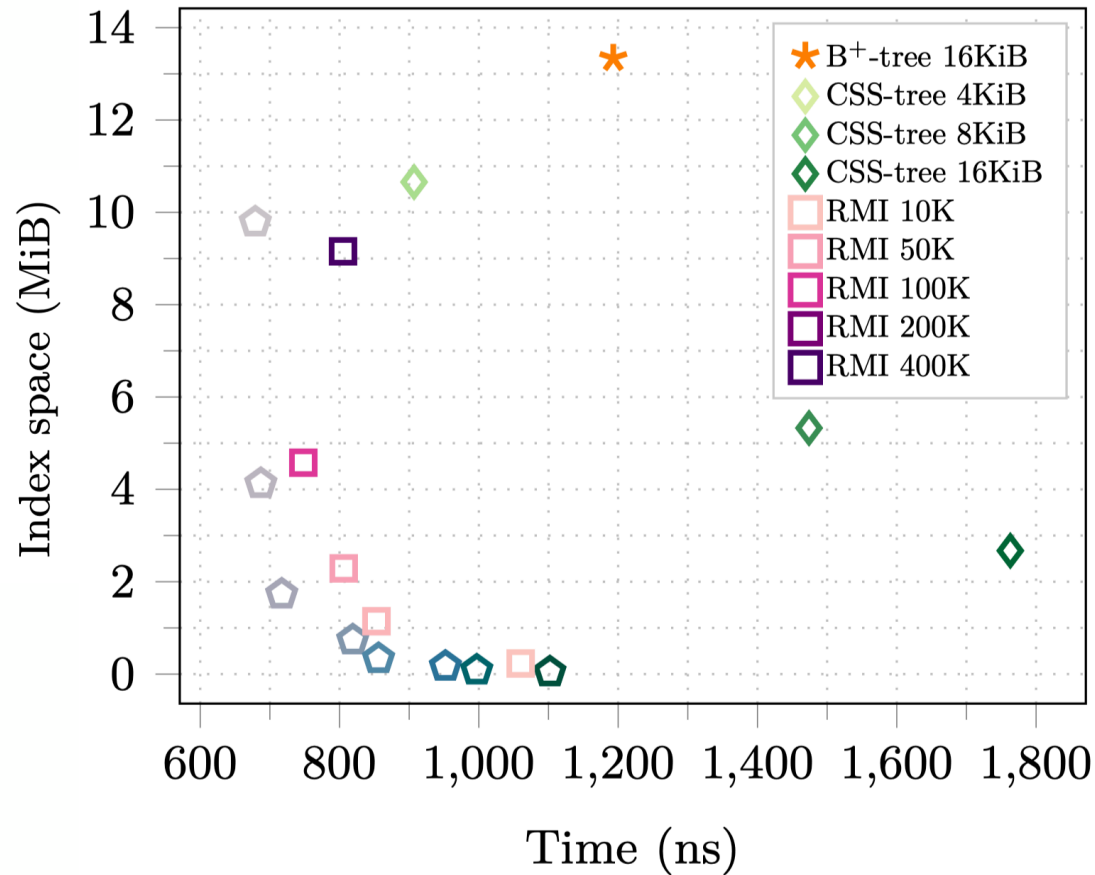
Error of the  
position estimate

First 25M entries



Web logs = 715M points  
Longitude = 166M points  
IoT = 26M points

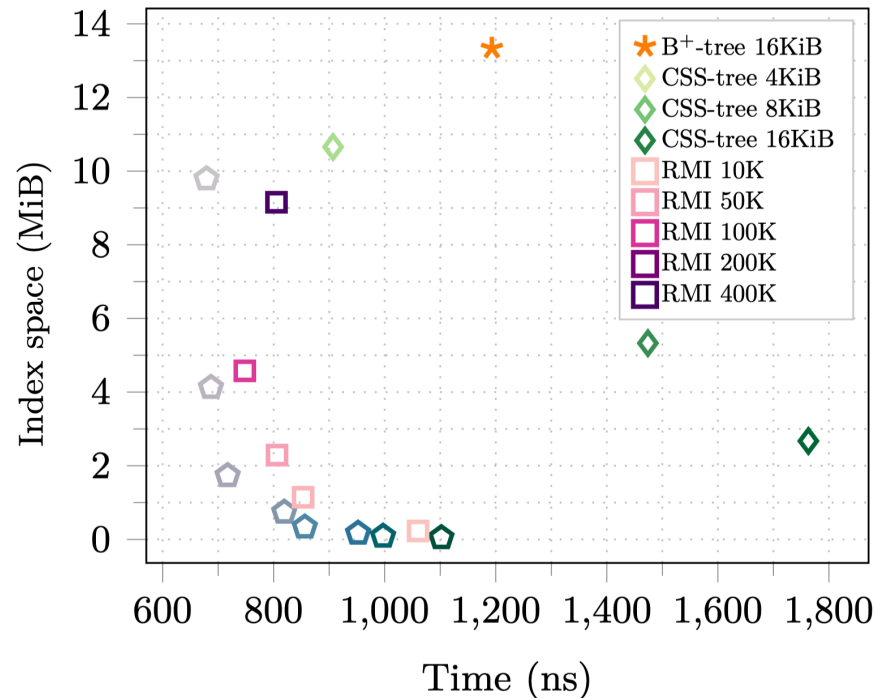
# Space-time performance



# How to explore this space of trade-offs?



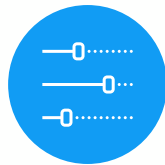
Given a space bound  $S$ , find efficiently the index that minimizes the query time within space  $S$  and vice versa



# Back to Multicriteria Data Structures



A multicriteria data structure is defined by a family of data structures and an optimisation algorithm that selects the best data structure in the family within some computational constraints



**FAMILY**  
PGM-indexes  $\forall \epsilon$



**CONSTRAINTS**  
Space & Time

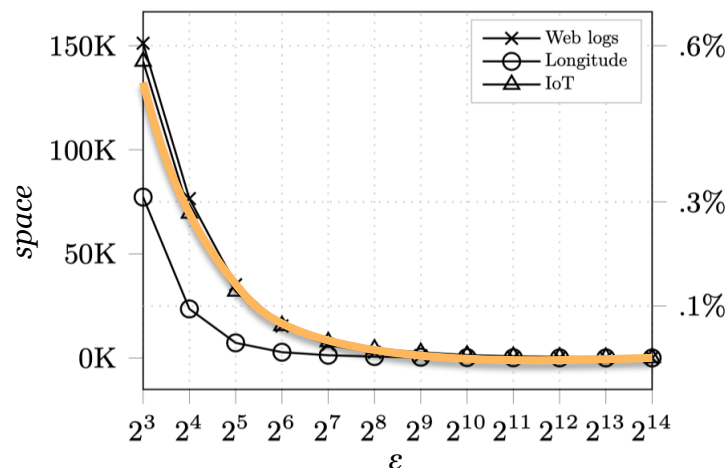


**OPTIMISATION**  
???

# The Multicriteria PGM-index



1. We designed a cost model for the space  $s(\varepsilon)$  and the time  $t(\varepsilon)$
2. ... but we don't have a closed formula for  $s(\varepsilon)$ , it depends on the input array
3. We fit  $s(\varepsilon)$  with a power law of the form  $a\varepsilon^{-b}$

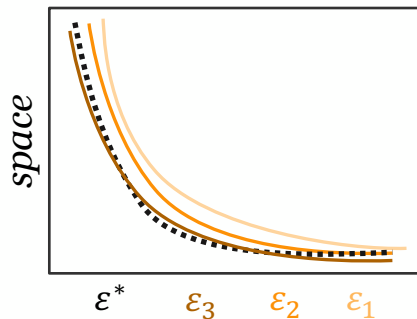




# Under the hood



1. A sort of interpolation search over  $\varepsilon$  values
2. Each iteration improves the fitting of  $a\varepsilon^{-b}$  updating  $a, b$
3. Bias the  $\varepsilon$ -iterate towards the midpoint of a bin. search
4. In practice, given a space (time) bound, it finds the fastest (most compact) index for 715M keys in  $< 1$  min



# Future work

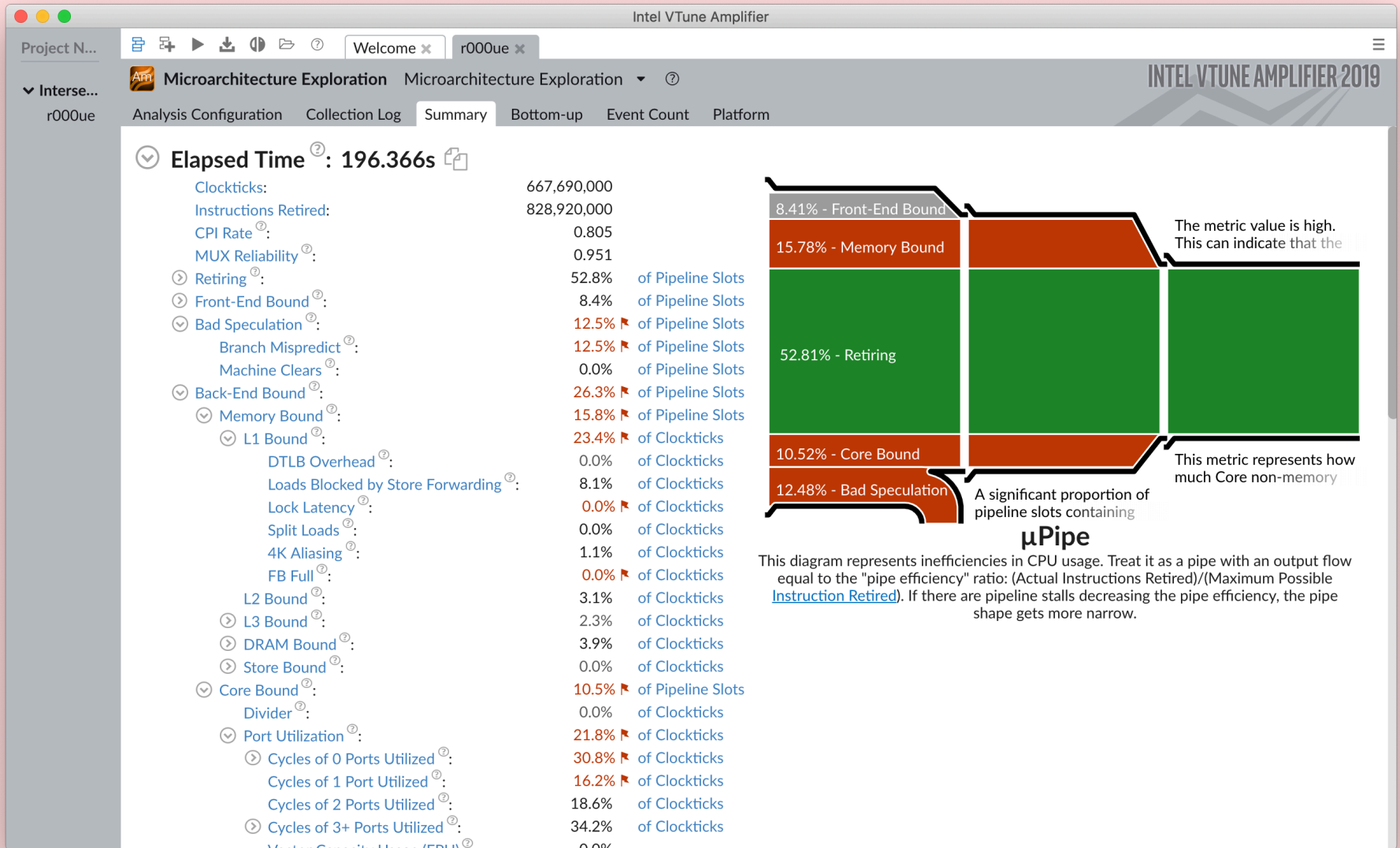


1. Insertion and deletions
2. Non-linear models
3. Compression

# *Bonus slides*



Tools that you may find useful



Project N...

Intel VTune Amplifier

Microarchitecture Exploration Hotspots ?

INTEL VTUNE AMPLIFIER 2019

Interse...  
r000ue

Analysis Configuration Collection Log Summary Bottom-up Caller/Callee Top-down Tree Platform pg\_skipper\_v0.hpp x

Source Assembly CPU Time

Assembly grouping: Address

S...	Source	CPU Time	Address	Sour...	Assembly	CPU Time
133	assert(value >= parent->segments[i].key &		0x42e964	138	mov %ecx, %esi	0.200ms
134	update_data();		0x42e966	139	js 0x42f1fe <Block 10>	
135			0x42e96c		Block 4:	
136	// Segment approximation		0x42e96c	139	mov %ecx, %edx	0.200ms
137	auto pos_f = std::min(next_segment.intero	2.606ms	0x42e96e	139	leaq 0x5c(%rdx,4), %rdi	
138	auto pos_u = uint32_t(pos_f);	1.303ms	0x42e976	142	movq 0x50(%r9), %rcx	0.301ms
139	pos = UNLIKELY(std::signbit(pos_f)) ? 0u	0.301ms	0x42e97a	145	vpcmpudz \$0x5, (%rcx,%rdx,4), %zn	
140			0x42e982	142	prefetcht0z (%rcx,%rdi,1)	
141	// Correction of the position		0x42e986	145	kmovw %k6, %edx	
142	_mm_prefetch(parent->ptr_data + pos + 15	0.301ms	0x42e98a	146	popcnt %dx, %dx	
143	_m512i Val = _mm512_set1_epi32(value);		0x42e98f	146	movzx %dx, %edx	
144	_m512i Keys = _mm512_loadu_si512(reinter		0x42e992	147	leal -0x1(%rsi,%rdx,1), %edx	0.501ms
145	_mmask16 mask = _mm512_cmpge_epu32_mask(		0x42e996	148	movl 0x3c(%rcx,%rdx,4), %esi	2.305ms
146	uint32_t count = _mm_popcnt_u32(_mm512_ma		0x42e99a	147	movl %edx, -0x170(%rbp)	3.809ms
147	pos += count - 1;	4.310ms	0x42e9a0	148	movl %esi, -0x1b0(%rbp)	
148	upper_bound = *(parent->ptr_data + pos +	2.305ms	0x42ed31		Block 5:	
149	assert(parent->ptr_data[pos] <= value);		0x42ed31	118	movl -0x170(%rbp), %edx	0.702ms
150	assert(parent->ptr_data[pos + 1] > value)		0x42ed37	118	movq 0x50(%r9), %rcx	0.301ms
151			0x42ed3b	119	vpcmpudz \$0x5, (%rcx,%rdx,4), %zn	
152	return pos;		0x42ed43	118	mov %rdx, %rsi	1.804ms
153			0x42ed46	119	kmovw %k7, %edx	
154			0x42ed4a	120	popcnt %dx, %dx	
155	reference operator*() { return segment.key; }		0x42ed4f	120	movzx %dx, %edx	
156			0x42ed52	121	add %esi, %edx	0.702ms
157	ate:		0x42ed54	121	leal -0x1(%rdx), %esi	0.100ms
158	uint32_t i;		0x42ed57	124	add \$0xe, %edx	
159	uint32_t pos;		0x42ed5a	121	movl %esi, -0x170(%rbp)	0ms
160	uint32_t upper_bound;		0x42ed60	124	movl (%rcx,%rdx,4), %esi	0.802ms
161	pg_skipper_v0 *parent;					

## The `%timeit` built-in line magic

```
In [1]: from random import uniform
        from itertools import cycle

        gen_point = lambda: (uniform(0, 100), uniform(0, 100))
        points_pairs = [(gen_point(), gen_point()) for _ in range(100000)]
        iter_points_pairs = cycle(points_pairs)
```

```
In [2]: import math

        def py_distance(p1, p2):
            dx = p2[0] - p1[0]
            dy = p2[1] - p1[1]
            return math.sqrt(dx**2 + dy**2)

        %timeit pts = next(iter_points_pairs); py_distance(*pts)

891 ns ± 139 ns per loop (mean ± std. dev. of 7 runs, 1000000 loops each)
```

```
In [3]: from scipy.spatial import distance

        %timeit pts = next(iter_points_pairs); distance.euclidean(*pts)

31.9 µs ± 9.77 µs per loop (mean ± std. dev. of 7 runs, 10000 loops each)
```

# Cython

```
In [ ]: !pip install cython
        %load_ext Cython
```

```
In [5]: %%cython -a

        cimport libc.math

        def cython_distance((double, double) p1, (double, double) p2):
            cdef double dx = p2[0] - p1[0]
            cdef double dy = p2[1] - p1[1]
            cdef double res = libc.math.sqrt(dx * dx + dy * dy)
            return res
```

Out[5]:

Generated by Cython 0.29.7

Yellow lines hint at Python interaction.

Click on a line that starts with a " + " to see the C code that Cython generated for it.

```
1:
2: cimport libc.math
3:
+4: def cython_distance((double, double) p1, (double, double) p2):
+5:     cdef double dx = p2[0] - p1[0]
+6:     cdef double dy = p2[1] - p1[1]
+7:     cdef double res = libc.math.sqrt(dx * dx + dy * dy)
+8:     return res
```

```
In [6]: %timeit pts = next(iter_points_pairs); cython_distance(*pts)
```

272 ns ± 173 ns per loop (mean ± std. dev. of 7 runs, 1000000 loops each)



3× faster than `py_distance`

117× faster than `scipy.spatial.distance.euclidean`

# The %lprun magic (from the line\_profiler module)

```
In [ ]: !pip install line_profiler
        %load_ext line_profiler
```

```
In [9]: %lprun -f distance.euclidean [distance.euclidean(p1, p2) for p1, p2 in points_pairs]
```

Total time: 8.01555 s  
File: /usr/local/miniconda3/lib/python3.6/site-packages/scipy/spatial/distance.py  
Function: euclidean at line 566

Line #	Hits	Time	Per Hit	% Time	Line Contents
566					def euclidean(u, v, w=None):
567					"""
568					Computes the Euclidean distance between two 1-D arrays.
569					
570					The Euclidean distance between 1-D arrays `u` and `v`, is defined as
571					
572					.. math::
573					
574					$\sqrt{\sum_i (u_i - v_i)^2}$
575					
576					\\left(\\sum{(w_i  (u_i - v_i) ^2)}\\right)^{1/2}
577					
578					Parameters
579					-----
580					u : (N,) array_like
581					Input array.
582					v : (N,) array_like
583					Input array.
584					w : (N,) array_like, optional
585					The weights for each value in `u` and `v`. Default is None,
586					which gives each value a weight of 1.0
587					
588					Returns
589					-----
590					euclidean : double
591					The Euclidean distance between vectors `u` and `v`.
592					
593					Examples
594					-----
595					>>> from scipy.spatial import distance
596					>>> distance.euclidean([1, 0, 0], [0, 1, 0])
597					1.4142135623730951
598					>>> distance.euclidean([1, 1, 0], [0, 1, 0])
599					1.0
600					
601					"""
602	100000	8015546.0	80.2	100.0	return minkowski(u, v, p=2, w=w)



# The %lprun magic (from the line\_profiler module)

```
In [ ]: !pip install line_profiler
        %load_ext line_profiler
```

```
In [9]: %lprun -f distance.euclidean [distance.euclidean(p1, p2) for p1, p2 in points_pairs]
```

```
In [10]: %lprun -f distance.minkowski [distance.euclidean(p1, p2) for p1, p2 in points_pairs]
```

```
469
470
471         minkowski : double
472             The Minkowski distance between vectors `u` and `v`.
473
474         Examples
475         -----
476         >>> from scipy.spatial import distance
477         >>> distance.minkowski([1, 0, 0], [0, 1, 0], 1)
478         2.0
479         >>> distance.minkowski([1, 0, 0], [0, 1, 0], 2)
480         1.4142135623730951
481         >>> distance.minkowski([1, 0, 0], [0, 1, 0], 3)
482         1.2599210498948732
483         >>> distance.minkowski([1, 1, 0], [0, 1, 0], 1)
484         1.0
485         >>> distance.minkowski([1, 1, 0], [0, 1, 0], 2)
486         1.0
487         >>> distance.minkowski([1, 1, 0], [0, 1, 0], 3)
488         1.0
489
490         """
491         u = _validate_vector(u)
492         v = _validate_vector(v)
493         if p < 1:
494             raise ValueError("p must be at least 1")
495         u_v = u - v
496         if w is not None:
497             w = _validate_weights(w)
498             if p == 1:
499                 root_w = w
500             elif p == 2:
501                 # better precision and speed
502                 root_w = np.sqrt(w)
503             else:
504                 root_w = np.power(w, 1/p)
505             u_v = root_w * u_v
506         dist = norm(u_v, ord=p)
507         return dist
```

100000	1692341.0	16.9	18.8
100000	1292432.0	12.9	14.4
100000	93284.0	0.9	1.0
100000	403287.0	4.0	4.5
100000	85169.0	0.9	0.9
100000	5320230.0	53.2	59.2
100000	99468.0	1.0	1.1

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