SQL history development

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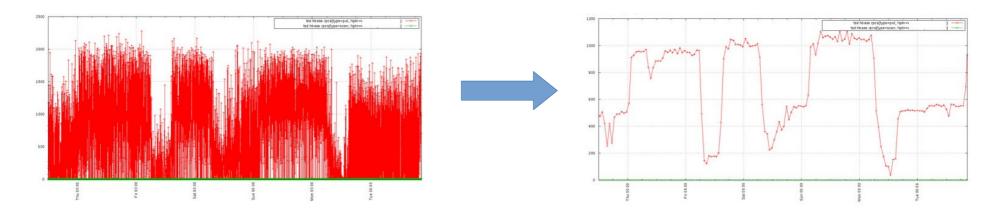
Midas Workshop 2023

MIDAS history system

- MIDAS mlogger can record slow control data and/or periodic events to disk
- Multiple backend supported:
 - MIDAS history
 - MYSQL
 - ODBC
 - SQLITE
 - PostgreSQL (new)
- Users can view history data using <u>MIDAS history web page</u>
 - user selects a time window
 - data are requested by web browser through JSON-RPC method from JavaScript
 - received data is plotted on custom web plot canvas

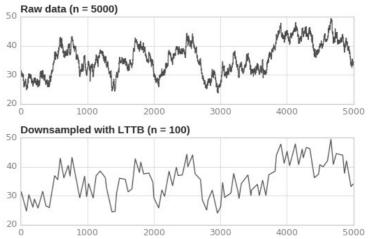
MIDAS history system

- Potential issue:
 - what happens if user selects a large timeperiod (e.g. several months) and there are hundreds of megabytes of data ?
 - user's browser crashes (!) due to max memory usage limit
- Possible solution:
 - plot canvas maximum number of points (x axes) is less than or equal to monitor horizontal resolution (1K, 2K, 4K, ...)
 - **downsampling** of whole data set can help to reduce N points to few thousand (e.g 4000) preserving plot "shape"



Downsampling

- Algorithms for time series data
 - **binning**: aggregate multiple points in a single points (bin) using a function (e.g. arithmetic mean) [statistical aggregation]
 - LTTB (Largest-Triangle-Three-Buckets): reduces the number of visually redundant data points, resulting in smaller file sizes and faster rendering of plots [visual aggregation]
 - ... Simple Moving Average, Automatic Smoothing for Attention Prioritization, etc.



Downsampling

- Where apply downsampling in MIDAS
 - web browser (user side)
 - does not solve the memory allocation issue in case of large dataset, raw data must be fetched and allocated in JavaScript
 - mhttpd (server side)
 - data allocation happens on remote server
 - a custom/generic downsampling algorithm can be developed in order to use it on different database backend (also on simple history data files...)
 - in case of concurrent queries with large number of records the memory allocation issue can happen on mhttpd...

Downsampling

- Where apply downsampling in MIDAS (continue)
 - SQL database backend
 - move database backend to TSDB (Time Series DataBase)
 - downsampling can be requested in SQL query
 - memory allocation is not an issue due to software design of TSDB backend
 - downsampling algorithms supported by TSDB are a predefined set
 - solution not suitable for simple MIDAS history files (no backend)

Time Series DataBase

- TSDB is a (non-relational **NoSQL**) database management system that is optimized to store, process, and analyze time-series data
- Use cases:
 - sensors on industrial equipments
 - smart devices
 - IT monitoring systems
 - stock market trades
- TSDB offers:
 - high data ingestion rate
 - low query latency
 - optimization of storage costs (data compression)

Time Series DataBase

- different product exists...
 - standalone DB server software (e.g. InfluxDB, OpenTSDB)
 - extension of well-known RDBMS (e.g TimescaleDB / PostgreSQL)



Time Series DataBase

Examples of queries on TSDB

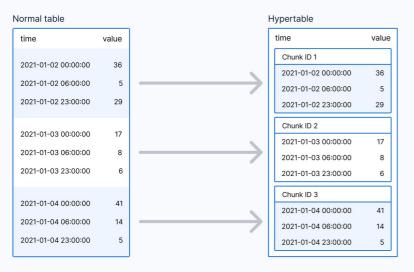
SELECT symbol, first(price,time), last(price, time)
FROM stocks_real_time srt
WHERE time > now() - INTERVAL '4 days'
GROUP BY symbol
ORDER BY symbol
LIMIT 10;

SELECT

time_bucket('1 day', "time") AS day, symbol, max(price) AS high, first(price, time) AS open, last(price, time) AS close, min(price) AS low FROM stocks_real_time srt

Hypertables

chunk_time_interval = "1 day"



Conclusions

- MIDAS team is involved in history data downsampling
- future release of MIDAS will provide downsampling mechanism on 'mhttpd' side
- different strategies/solutions exist, users will benefit of these new features and will suggest further ways to go !

Thanks !