Go optimizations in VictoriaMetrics

About me

- https://github.com/valyala
- I'm fond of Go and performance optimizations
- Fasthttp author
- VictoriaMetrics core developer



Agenda

- What is VictoriaMetrics?
- What is time series?
- What does time series database do?
- Time series database architecture
- Inverted index implementations, issues and optimizations
- Specialized bitset implementation in Go





• Time series database



- Time series database
- It is based on architecture ideas from ClickHouse
 - MergeTree data structure
 - Parallel computations on all the CPU cores
 - Process data in blocks that fit CPU cache



- Time series database
- It is based on architecture ideas from ClickHouse
 - MergeTree data structure
 - Parallel computations on all the CPU cores
 - Process data in blocks that fit CPU cache
- Provides the best on-disk data compression



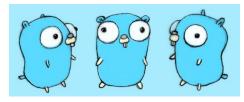
- Time series database
- It is based on architecture ideas from ClickHouse
 - MergeTree data structure
 - Parallel computations on all the CPU cores
 - Process data in blocks that fit CPU cache
- Provides the best on-disk data compression
- Scales vertically and horizontally



- Time series database
- It is based on architecture ideas from ClickHouse
 - MergeTree data structure
 - Parallel computations on all the CPU cores
 - Process data in blocks that fit CPU cache
- Provides the best on-disk data compression
- Scales vertically and horizontally
- Fast



- Time series database
- It is based on architecture ideas from ClickHouse
 - MergeTree data structure
 - Parallel computations on all the CPU cores
 - Process data in blocks that fit CPU cache
- Provides the best on-disk data compression
- Scales vertically and horizontally
- Fast
- Written in Go







• A series of (timestamp, value) pairs



- A series of (timestamp, value) pairs
- Pairs are ordered by timestamp



- A series of (timestamp, value) pairs
- Pairs are ordered by timestamp
- Value is float64



- A series of (timestamp, value) pairs
- Pairs are ordered by timestamp
- Value is float64
- Each time series is uniquely identified by a key



- A series of (timestamp, value) pairs
- Pairs are ordered by timestamp
- Value is float64
- Each time series is uniquely identified by a key
- A key contains non-empty set of (label=value) pairs



- A series of (timestamp, value) pairs
- Pairs are ordered by timestamp
- Value is float64
- Each time series is uniquely identified by a key
- A key contains non-empty set of (label=value) pairs
- Example:

```
{__name__="cpu_usage", instance="my-server", datacenter="us-east"} (t1, 10), (t2, 20), (t3, 12), .... (tN, 15)
```





• DevOps - CPU, RAM, network, rps, errors count



- DevOps CPU, RAM, network, rps, errors count
- IoT temperature, pressure, geo coordinates



- DevOps CPU, RAM, network, rps, errors count
- IoT temperature, pressure, geo coordinates
- Finance stock prices



- DevOps CPU, RAM, network, rps, errors count
- IoT temperature, pressure, geo coordinates
- Finance stock prices
- Industrial monitoring sensors in wind turbines, factories, robots



- DevOps CPU, RAM, network, rps, errors count
- IoT temperature, pressure, geo coordinates
- Finance stock prices
- Industrial monitoring sensors in wind turbines, factories, robots
- Cars engine health, tire pressure, speed, distance



- DevOps CPU, RAM, network, rps, errors count
- IoT temperature, pressure, geo coordinates
- Finance stock prices
- Industrial monitoring sensors in wind turbines, factories, robots
- Cars engine health, tire pressure, speed, distance
- Aircraft and aerospace black box, spaceship telemetry



- DevOps CPU, RAM, network, rps, errors count
- IoT temperature, pressure, geo coordinates
- Finance stock prices
- Industrial monitoring sensors in wind turbines, factories, robots
- Cars engine health, tire pressure, speed, distance
- Aircraft and aerospace black box, spaceship telemetry
- Healthcare cardiogram, blood pressure





Stores (timestamp, value) data points under the given key



- Stores (timestamp, value) data points under the given key
- Provides an API for querying time series:



- Stores (timestamp, value) data points under the given key
- Provides an API for querying time series:
 - By key



- Stores (timestamp, value) data points under the given key
- Provides an API for querying time series:
 - By key
 - By (label=value) pair



- Stores (timestamp, value) data points under the given key
- Provides an API for querying time series:
 - By key
 - By (label=value) pair
 - By a set of (label=value) pairs



- Stores (timestamp, value) data points under the given key
- Provides an API for querying time series:
 - By key
 - By (label=value) pair
 - By a set of (label=value) pairs
 - By a set of (label=<regexp>) pairs



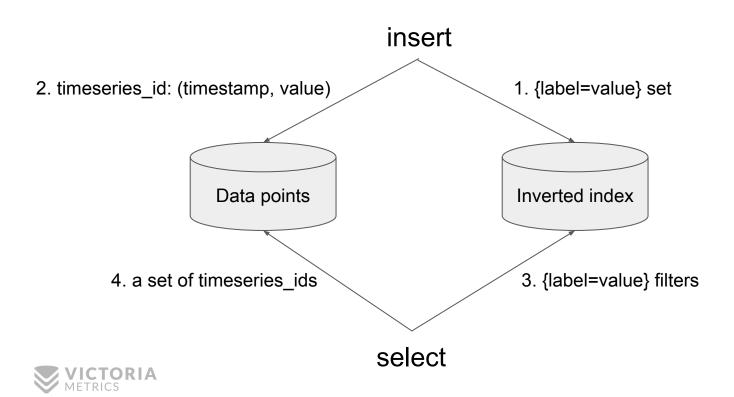
- Stores (timestamp, value) data points under the given key
- Provides an API for querying time series:
 - By key
 - By (label=value) pair
 - By a set of (label=value) pairs
 - By a set of (label=<regexp>) pairs
 - Example: {__name__="cpu_usage", datacenter=~"us-.+"} would select all the cpu_usage time series for all the datacenters in US



- Stores (timestamp, value) data points under the given key
- Provides an API for querying time series:
 - By key
 - By (label=value) pair
 - By a set of (label=value) pairs
 - By a set of (label=<regexp>) pairs
 - Example: {__name__="cpu_usage", datacenter=~"us-.+"} would select all the cpu_usage time series for all the datacenters in US
- Provides query language for time series data: PromQL, InfluxQL, Flux, Q



Time series database architecture



Query life



Query life

 Select all the timeseries_ids from inverted index that match the given set of (label=value or regexp) pairs



Query life

- Select all the timeseries_ids from inverted index that match the given set of (label=value or regexp) pairs
- Select all the data points for the given timeseries_ids set in the given time range



Query life

- Select all the timeseries_ids from inverted index that match the given set of (label=value or regexp) pairs
- Select all the data points for the given timeseries_ids set in the given time range
- Perform additional processing for the selected data points





• A (K: V) map



- A (K: V) map
- K is (label=value) pair



- A (K: V) map
- K is (label=value) pair
- V is a set of timeseries_ids for all the time series with the given (label=value)
 pair



- A (K: V) map
- K is (label=value) pair
- V is a set of timeseries_ids for all the time series with the given (label=value) pair
- Quickly finds all the timeseries_ids for the given (label=value) pair



- A (K: V) map
- K is (label=value) pair
- V is a set of timeseries_ids for all the time series with the given (label=value) pair
- Quickly finds all the timeseries_ids for the given (label=value) pair
- Quickly finds all the timeseries_ids for the given set of (label=value) pairs



Inverted index implementations



Inverted index: naive implementation

```
var invertedIndex = make(map[string][]int)

func getMetricIDs(labelValues []string) []int {
    metricIDs := invertedIndex[labelValue[0]]
    for _, labelValue := range labelValues[1:] {
        newMetricIDs := invertedIndex[labelValue]
        metricIDs = intersectInts(metricIDs, newMetricIDs)
    }
    return metricIDs
}
```



Inverted index: naive implementation issues



Inverted index: naive implementation issues

Missing persistence - data is lost on process restart



Inverted index: naive implementation issues

- Missing persistence data is lost on process restart
- Inverted index must fit RAM doesn't scale to big number of time series



Inverted index: LevelDB

- Store {(label=value): timeseries_id} rows in LevelDB
- Extract all the timeseries_ids from all the rows for the given (label=value) pair



Inverted index: LevelDB

```
func getMetricIDs(labelValues []string) []int {
   metricIDs := invertedIndex.GetValues(labelValue[0])
   for _, labelValue := range labelValues[1:] {
      newMetricIDs := invertedIndex.GetValues(labelValue)
      metricIDs = intersectInts(metricIDs, newMetricIDs)
   }
   return metricIDs
}
```



Inverted index: LevelDB issues



Inverted index: LevelDB issues

Slower than the naive implementation



Inverted index: LevelDB issues

- Slower than the naive implementation
- Cgo overhead for LevelDB and RocksDB





Based on MergeTree data structure from ClickHouse



- Based on MergeTree data structure from ClickHouse
- Optimized for fast inverted index lookups in VictoriaMetrics



- Based on MergeTree data structure from ClickHouse
- Optimized for fast inverted index lookups in VictoriaMetrics
- Written in pure Go



- Based on MergeTree data structure from ClickHouse
- Optimized for fast inverted index lookups in VictoriaMetrics
- Written in pure Go
- The API is similar to LevelDB or RocksDB.



Inverted index: production issues



Inverted index: production issues

- High churn rate
- High number of time series matching the given (label=value) pair (hundreds of millions)



Inverted index: production issues

- High churn rate
- High number of time series matching the given (label=value) pair (hundreds of millions)
- Matching (label=<regexp>)





Certain labels are constantly changed



- Certain labels are constantly changed
- For instance, {deployment_id="<deployment_id>"} in Kubernetes



- Certain labels are constantly changed
- For instance, {deployment_id="<deployment_id>"} in Kubernetes
- Each deployment starts new set of time series



- Certain labels are constantly changed
- For instance, {deployment_id="<deployment_id>"} in Kubernetes
- Each deployment starts new set of time series
- The number of {datacenter="us-east"} time series grows over time



- Certain labels are constantly changed
- For instance, {deployment_id="<deployment_id>"} in Kubernetes
- Each deployment starts new set of time series
- The number of {datacenter="us-east"} time series grows over time
- But the number of {datacenter="us-east"} time series for the last day remains constant



- Certain labels are constantly changed
- For instance, {deployment_id="<deployment_id>"} in Kubernetes
- Each deployment starts new set of time series
- The number of {datacenter="us-east"} time series grows over time
- But the number of {datacenter="us-east"} time series for the last day remains constant
- How to provide constant speed for selecting {datacenter="us-east"} time series for the last day?



High churn rate solutions



Partition inverted index by time

- Pros:
 - Simple
 - Fast
- Cons:
 - duplicates inverted index data for long-living time series

Partition 1	Partition 2	Partition 3		Partition N

time



Per-day timeseries_ids sets for active time series

- Pros:
 - Index for long-living time series is stored only once
- Cons:
 - harder to implement
 - needs to scan bigger timeseries_ids sets

Day N timeseries_ids	[Day 2 timeseries_ids	Day 1 timeseries_ids

time



Solutions for high number of time series matching (label=value)



Store multiple timeseries_ids per mergeset row

- Pros:
 - requires less memory (especially for long (label=value) pairs)
 - improves scan speed
- Cons:
 - hard to implement
 - hard to debug

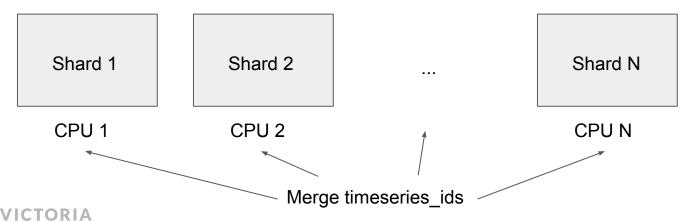
```
Original rows: (label=value) timeseries_id1 (label=value) timeseries_id2 ... (label=value) timeseries_idN
```

Optimized row: (label=value) timeseries_id1, timeseries_id2, ... timeseries_idN



Shard inverted index by time series key (a set of (label=value) pairs)

- Pros:
 - scales to multiple CPUs
- Cons:
 - requires more CPU resources



Optimizations for timeseries_ids sets intersection

- {datacenter="us-east", job="my-app", instance="my-host"} requires intersection of three timeseries_ids sets:
 - (datacenter="us-east")
 - o (job="my-app")
 - (instance="my-host")
- How to quickly intersect timeseries_ids sets?



Timeseries_ids sets intersection: naive approach

```
// intersectInts returns the intersection of a and b sets
func interesectInts(a, b []int) []int {
   var result []int
   for , x := range a {
       for , y := range b {
            if x == y {
                result = append(result, x)
                break
    return result
```

What's wrong with the naive approach?



What's wrong with the naive approach?

- It works slowly with big sets
- It has O(N²) complexity
- Let len(a) == 1M, len(b) == 1M
- Then the max number of iterations equals to len(a)*len(b)=1M*1M=1 trillion



Timeseries_ids intersection: map

```
// intersectInts returns the intersection of a and b sets
func interesectInts(a, b []int) []int {
   m := make(map[int]bool)
   for _, x := range a {
       m[x] = true
   var result []int
   for , y := range b {
       if m[y] {
            result = append(result, y)
   return result
```

Set intersection with map

- Pros:
 - Has O(N) complexity
- Cons:
 - Has high overhead on hashing



Timeseries_ids intersection: customized bitset

```
// intersectInts returns the intersection of a and b sets
func interesectInts(a, b []uint64) []uint64 {
   s := &uint64set.Set{}
   for , x := range a {
       s.Add(x)
   var result []uint64
   for , y := range b {
       if s.Has(y) {
            result = append(result, y)
   return result
```

Set intersection with customized bitset

Pros:

- Up to 10x better performance comparing to map-based intersection
- Lower memory usage for big sets (>1M items)

Cons:

- Non-trivial implementation
- Memory usage can explode if improperly used



Customized bitset: implementation details

- Located at lib/uint64set
- Optimized for dense serial timeseries_ids where higher 32 bits are constant
- Doesn't provide data persistence



lib/uint64set API

```
package uint64set // import "github.com/VictoriaMetrics/VictoriaMetrics/lib/uint64set"
type Set struct {
      // Has unexported fields.
  Set is a fast set for uint64.
  It should work faster than map[uint64]struct{} for semi-sparse uint64 values
  such as MetricIDs generated by lib/storage.
  It is unsafe calling Set methods from concurrent goroutines.
func (s *Set) Add(x uint64)
func (s *Set) AppendTo(dst []uint64) []uint64
func (s *Set) Clone() *Set
func (s *Set) Del(x uint64)
func (s *Set) Has(x uint64) bool
func (s *Set) Len() int
```



lib/uint64set internals

```
type Set struct {
        itemsCount int
        buckets []*bucket32
type bucket32 struct {
       hi
                uint32
               []uint16
        b16his
        buckets []*bucket16
type bucket16 struct {
        bits [wordsPerBucket]uint64
const (
        bitsPerBucket = 1 << 16
       wordsPerBucket = bitsPerBucket / 64
```

lib/uint64set internals: Set.Add

```
// Add adds x to s.
func (s *Set) Add(x uint64) {
        hi := uint32(x >> 32)
        lo := uint32(x)
        for , b32 := range s.buckets {
                if b32.hi == hi {
                        if b32.add(lo) {
                                s.itemsCount++
                        return
        s.addAlloc(hi, lo)
```



lib/uint64set internals: bucket32.add

```
func (b *bucket32) add(x uint32) bool {
        hi := uint16(x >> 16)
        lo := uint16(x)
        if len(b.buckets) > maxUnsortedBuckets {
                return b.addSlow(hi, lo)
       for i, hi16 := range b.b16his {
                if hi16 == hi {
                        return b.buckets[i].add(lo)
        b.addAllocSmall(hi, lo)
        return true
```



lib/uint64set internals: bucket16.add

```
func (b *bucket16) add(x uint16) bool {
    wordNum, bitMask := getWordNumBitMask(x)
    word := &b.bits[wordNum]
    ok := *word&bitMask == 0
    *word |= bitMask
    return ok
}
```





We covered small subset of VictoriaMetrics optimizations



- We covered small subset of VictoriaMetrics optimizations
- There are many more optimizations in the code



- We covered small subset of VictoriaMetrics optimizations
- There are many more optimizations in the code
- The majority of these optimizations are applied after 'go tool pprof' analysis



- We covered small subset of VictoriaMetrics optimizations
- There are many more optimizations in the code
- The majority of these optimizations are applied after 'go tool pprof' analysis
- Investigate VictoriaMetrics Go code it is free and open source:

https://github.com/VictoriaMetrics/VictoriaMetrics



Questions?



