## CMPT 886

## Stream Merging Algorithms

Akiko Campbell
Presentation -1
Summer/2004

## Agenda

- Background
- Basic Mechanism
- Performance Comparisons
- Representative Algorithms
- Fibonacci Tree Algorithm
- Dyadic Tree Algorithm
- Extension
- Conclusion


## Background

- What is Stream Merging?
- Technique to deliver media in multiple streams, using multicast and client buffers.
- Basic Idea
- Medium: partitioned into equally-sized units.
- Server: sends each client a "Client Receive Program".
- Clients: pre-receive and store data in buffers.
- Streams: terminated asap.
- Objective
- Reduce server bandwidth by having clients receive two or more streams simultaneously and terminate streams as soon as there are no needs for them.


## Background

## - Properties

- On-line
- Zero Delay
- Receive-Two Model
- Client Buffer size: up to half the medium


## Background

## - Stream Merging Models

- Merge Tree Based Model
- Fibonacci Tree Algorithm
- Dyadic Tree Algorithm
- 2-dyadic
- $\phi$-dyadic
- Event-Driven Model


## Basic Mechanism

- Idea
- Client $C_{1}$ arrives at time $t_{1}$ and requests a video of duration $L$.
- Client $C_{0}$ is currently playing the same video from stream $S_{0}$ that began at time $t_{0}<t_{1}$.
- $C_{1}$ missed the first $\Delta=t_{1}-t_{0}$ time units.
- $C_{1}$ receives $\Delta$ from $S_{1}$.
- At the same time, $C_{1}$ receives $L-\Delta$ from $S_{0}$.
- Terminate $S_{1}$ after $\Delta$ time units (Stream Merge).


## Basic Mechanism

- Concrete Merge Diagram



## Basic Mechanism

- Total Data Capacity Required
- Sum all stream lengths
- Example:
- $S_{0}=10$ for $C_{0}$
- $S_{1}=5$ for $C_{1}$
- $S_{2}=2$ for $C_{2}$
- $S_{3}=1$ for $C_{3}$
- Total Capacity = 18



## Basic Mechanism

- Merge Tree
- Alternative to Concrete Merge Diagram.
- Each node is labeled with client's arrival time.
- Root: full stream length
- Example:
- $C_{1}$ arrived at time 1
- $\mathrm{C}_{2}$ arrived at time 2
- $C_{3}$ arrived at time 3
- $C_{4}$ arrived at time 5



## Basic Mechanism

- Merge Tree
- Client $C_{x}$ receives from stream started at times $t_{x}$ and its parent $p\left(t_{x}\right)$.
- Stream started at $t_{x}$ terminates.
- $C_{x}$ continues to receive from $p\left(t_{x}\right)$ and
 grandparent $g\left(t_{x}\right)$.


## Basic Mechanism

- Merge Tree: Determining performance...


## Total Data Capacity Required = Sum of All Stream Lengths

- Length of a Stream: $l(x)$

Non-leaf: $\quad l(x)=2 z(x)-x-p(x)$
Leaf: $\quad l(x)=\boldsymbol{x}-\boldsymbol{p}(x)$

- Where
- $p(x)=$ parent of node $x$
- $z(x)=$ the latest node in the sub-tree rooted at $x$


## Performance Comparisons

- How to Merge?
- Merge decisions affect performance...
- Example Scenario
- Medium Length: 20
- Arrival Times: $t=[0,4,5,6,9]$
- Total Capacity?
- Fibonacci: 44
- 2-dyadic: 42
- $\phi$-dyadic: 40


## Performance Comparisons

## - Fibonacci: 44

- l(Root): 20
- $\Sigma l($ Non Leaf): 12 2*9-6-0
- $\Sigma l($ Leaf): 12
$(4-0)+(5-0)+(9-6)$
- Total Capacity: 44



## Performance Comparisons

## - 2-dyadic: 42

- l(Root): 20
- $\sum l($ Non Leaf): 18
$(2 * 5-4-0)+(2 * 9-6-0)$
- $\sum l($ Leaf $): 4$

$$
(5-4)+(9-6)
$$

- Total Capacity: 42


## Performance Comparisons

## - $\phi$-dyadic: 40

- l(Root): 20
- $\sum l($ Non Leaf $): 8$
$2 * 6-4-0$
- $\sum l$ (Leaf): 12
$(5-4)+(6-4)+(9-0)$
- Total Capacity: 40



## Performance Comparisons

- Shape of the tree determines the algorithm performance...
- What does the tree shape signify?
- Merge Decisions.
- Policy for creating Client Receive Program.
- How are the Tree Shapes determined?


## Representative Algorithms

- Merge Tree Based Models
- Fibonacci Tree Algorithm - worst case analysis
- Dyadic Algorithm - average case analysis


## Representative Algorithms

- Fibonacci vs. Dyadic
- Common:
- Based on Merge Trees.
- Stream lengths can change at any time.
- No change in Client Receive Program.
- Heuristically start a new root.
- Difference:
- Policy for creating Client Receive Program.


## Represcntaive algorithins

## Fibonacci Tree Algorithm

- Fibonacci Tree Refresher: formal definition

A Fibonacci tree is a variety of binary tree restricted to have a special structure, which is defined recursively as:

- The empty tree is a Fibonacci tree of order 0.
- A tree with a single node is a Fibonacci tree of order 1.
- For n > 1, a Fibonacci tree of order n consists of a root node, a left subtree that is a Fibonacci tree of order n-1, and a right subtree that is a Fibonacci tree of order n-2.


## Representative Algorithms Fibonacci Tree Algorithm

- Fibonacci Tree Refresher: Examples

Fibonacei Tere of ondec D:

Fibonacei Tee of order L:


Fibonacei Twe of onder 3:


Fibonacei Tree of ondec 4:

Fibonacei Tre of order 2 :


## Representative Algorithms Fibonacci Tree Algorithm

- Fibonacci Tree properties
- Infinite
- Preorder



# Representative Algorithms Fibonacci Tree Algorithm 

- What to do with the new arrival...
- Add to an existing tree?
- Root of a new tree?
- Start Rule
- Client $\mathrm{C}_{n}$ arrives at $\mathrm{t}_{n}$
- Medium Length: L
- Forest: F
- $\mathrm{t}_{m}$ : root of the last tree in $\boldsymbol{F}_{n-1}$
- If $\mathrm{t}_{\mathrm{n}}-\mathrm{t}_{m}>L / 2: \mathrm{t}_{\mathrm{n}} \rightarrow$ new root


## Fibonacci Tree Algorithm

- Start Rule Example
- Medium Length: 20
- Client arrival times: $[00,4,5,6,9,11,19]$
- Distance $\left(t_{n}-t_{m}\right)$ :
- $t[0]: \rightarrow$ create a tree $\mathrm{T}_{0}$
- $t[4,5,6,9]:(4-0) \ldots(9-0)<20 / 2 \rightarrow$ add to $\mathrm{T}_{0}$
- $t[11]:(11-0)>20 / 2 \rightarrow$ new tree $T_{11}$
- $t[19]:(19-11)<20 / 2 \rightarrow$ add to $\mathrm{T}_{11}$


# Representative Algorithms Fibonacci Tree Algorithm 

- Start Rule Example

Fibonacci Forest $\boldsymbol{F}$

- Create $\mathrm{T}_{0}$.
- Create $\mathrm{T}_{11}$ and connect with $\mathrm{T}_{0}$.
- Merging Rules
- Basic Merging Rule
- Nearest Fit Rule
- Best Fit Rule



## Fibonacci Tree Algorithm

- Merging Rules: Basic Merging Rule
- Node to connect to: which node can be the parent of the new root?
- Parameters
- New root: $t_{n}$
- Merge Tree: $\boldsymbol{F}_{n-1}$
- $t_{n}+\boldsymbol{F}_{n-1} \rightarrow \boldsymbol{F}_{n}$
- Right Frontier of $\boldsymbol{F}_{n-1}: t_{1}=$ node $_{0}, \ldots$, node $_{i}, \ldots$, node $_{k}=t_{n-1}$
- node $_{i}$ on Right Frontier of $\boldsymbol{F}_{n-1} \rightarrow$ parent of $t_{n}$


## Representiative Algonthms

## Fibonacci Tree Algorithm

- Merging Rules: Basic Merging Rule Not all nodes eligible parents...
- $S_{i}=$ Stream started at node $i_{i}$
- $S_{i}(i>0)$ terminated before $t_{n}$ ?
- $S_{i}$ terminates at $t_{i}+l\left(S_{i}\right)$.
$-l\left(S_{i}\right)=2 t_{k}-t_{i}-t_{i-1} \rightarrow t_{i}+l\left(S_{i}\right)=t_{i}+\left(2 t_{k}-t_{i}-t_{i-1}\right)$
$=2 t_{k}-t_{i-1}$
- node $_{i}$ to be a parent...
- $t_{n} \leq 2 t_{k}-t_{i-1}$


# Representative Algorithms Fibonacci Tree Algorithm 

- Merging Rules: Basic Merging Rule Right Frontier of $\boldsymbol{F}_{n-1}: t_{1}=$ node $_{0}, \ldots$, node $_{i}, \ldots$, node $_{k}=t_{n-1}$
- node $_{i}: i=0$

$$
\square \boldsymbol{F}_{n}=\boldsymbol{F}^{0}{ }_{n-1}
$$

- node $_{i}: i>0$

$$
-\boldsymbol{F}_{n}=\boldsymbol{F}_{n-1}^{i}\left(t_{n} \leq 2 t_{n-1}-t_{i-1}\right)
$$

## Fibonacci Tree Algorithm

- Merging Rules: Basic Merging Rule
- Basic Merging Rule
- Property of the candidate parent.
- But not how to pick a parent...
$\rightarrow$ Nearest Fit Rule
Best Fit Rule


## Fibonacci Tree Algorithm

- Merging Rules: Nearest Fit Rule
- Pick a parent closest to the new arrival.
- node $e_{i}$ : the parent of $t_{n}$ where $i$ is as large as possible.

Right Frontier of $\boldsymbol{T}_{\mathrm{n}-1}: t_{1}=$ node $_{0}, \ldots$, node $_{i}, \ldots$, node $_{k}=t_{n-1}$
$\rightarrow$ Pick largest $i(1 \leq i \leq k)$ s.t. $t_{n} \leq 2 t_{n-1}-t_{i-1}$

# Representative Algorithms Fibonacci Tree Algorithm 

- Merging Rules: Best Fit Rule
- Pick a parent which minimizes the merge cost Mcost of the resulting tree.
- Merge Cost of tree $F$

$$
M \operatorname{cost}(F)=\sum_{x \in\{F \text {-root }\}} l(x)
$$

## Fibonacci Tree Algorithm

- Building a Merge Tree: COST
- $\boldsymbol{O}\left(n^{2}\right) \leftarrow$ Dynamic Programming + Monotonicity
$M(i, j)=\min _{i<k<j}\left\{M(i, k-1)+M(k, j)+\left(2 t_{j}-\mathbf{t}_{k}-\mathbf{t}_{i}\right)\right\}$
$M(i, i)=0$
Arrivals: $\mathrm{t}_{1}, \mathrm{t}_{2}, \ldots, \mathrm{t}_{n}$
(i,k-1): Sub-tree of all arrivals prior to $k$ (incl $\operatorname{root}(T))$
$(k, j)$ : Sub-tree rooted at $k$
$\left(2 \mathrm{t}_{j}-\mathrm{t}_{k}-\mathrm{t}_{i}\right)$ : length of the stream started at $k$


# Representative Algorithms Fibonacci Tree Algorithm 

- How Many Channels?
- Medium Length: $L$
- Arrivals : $\mathrm{t}_{1}, \mathrm{t}_{2}, \ldots, \mathrm{t}_{n}$
- Span: $N=\mathrm{t}_{n}-\mathrm{t}_{1}$
- Density $\rho$ : $n / N$
- Density of $n$ arrivals over $N$


# Representative Algorithms Fibonacci Tree Algorithm 

- Density $\rho$ : $0<\rho \leq 1$
- Worst Case: $\rho$ close to 0
- very few arrivals over $N$
- Each arrival gets a full stream
- Number of full Streams: $O(n L)$
- Best Case: $\rho$ close to 1
- many merging activities
- Number of full Streams: $O(N \log (\rho L))$ <<Detail in Appendix>>


## Dyadic Tree Algorithm

- 2-Dyadic Model: Merge Rules
- Start Rule
- Arrival Times: $t_{0}, \ldots t_{i} \ldots, t_{n}\left(t_{0}=0\right)$
- $t_{i} \geq \mathrm{L} / 2 \rightarrow$ new tree
$-t_{i}<L / 2 \rightarrow$ child in dyadic intervals of $t_{0}$


## Dyadic Tree Algorithm

## - 2-Dyadic Model: Merge Rules

- Medium Length: $L$
- Partition $L$ into 2-dyadic intervals: $I_{\mathrm{i}}$



## Dyadic Tree Algorithm

- 2-Dyadic Model: Merge Rules
- Arrival Times: $t_{0}, \ldots t_{i} \ldots, t_{n}\left(t_{0}=0\right)$
- If $t=$ first arrival in $I_{i} \rightarrow$ label $t$ with $i$.
- If $t=k^{\text {th }}$ arrival in $I_{i} \rightarrow$ label $t$ with $i k$.
- Recursively label all arrivals


## Representative Algorithms Dyadic Tree Algorithm

## - 2-Dyadic Model: Merge Rule Example



## Representative Algorithms Dyadic Tree Algorithm

- $\phi$-dyadic Model: Generalized Intervals

2-Dyadic Intervals


Generalized Intervals


## Representative Algorithms Dyadic Tree Algorithm

## - $\phi$-dyadic Model: Generalized Intervals

- Value of $\alpha$
- 2-Dyadic: 2
- Coffman et al.
- $\phi$-Dyadic: $(1+\sqrt{ } 5) / 2$
- Bar-Noy et al.
- 20 hour experiment:
- L: 1-hour
- Poisson with a mean interval arrival rate of 1 second
- $\alpha$ : $1.2-2.4$ in increment of 0.01
- Best $\alpha=1.65$ (by means of the least \# of streams)


## Extension

## - Stream Merging vs. Broadcasting

- Common:
- Reduce Server Bandwidth.
- Minimize Start-up Delay.
- Partition Medium into Sub-partitions.
- Use of Multicast.
- Use of Client Buffer.


## Extension

## - Stream Merging vs. Broadcasting

## - Major Difference:

- Start-up Delay
- Stream Merging: Zero Delay
- Start a new stream for every new arrival.
- Broadcasting: Some Delay (Fixed or Variable)


## Extension

## - Stream Merging vs. Broadcasting

## - Number of Client Arrivals:

- Channel (Stream) Length
- Stream Merging: Significant
- Broadcasting: No Effect
- Channel Allocation
- Stream Merging: Significant
- Broadcasting: No Effect


## Extension

- Stream Merging vs. Broadcasting
- Page Handling:
- Page Sequence
- Stream Merging: Consecutive Order
- Broadcasting (e.g. Pagoda): Not Consecutive Order
- Page Compaction (more data packed via pages)
- Stream Merging: None
- Broadcasting: Major Benefit


## Extension

- In the end...
- Streams: Mostly shorter than full
- Overall: earlier pages downloaded more often than later pages $\leftarrow$ Broadcasting!
- True Advantages of Stream Merging over Broadcasting?
- Zero Delay
- No Batching


## Conclusion

- Stream Merging
- Good when ZERO Delay absolutely necessary.
- In Reality...
- Can't have infinite number of streams (channels).
- Channel Allocation/Scheduling Algorithm:
- On-line (i.e. number of arrivals unknown).
- Optimal Number of Channels : $\boldsymbol{O}(\mathrm{N} \log (p \mathrm{~L}))$.


## References

- Comparison of stream merging algorithms for media-on-demand
Amoz Bar-Noy, Justin Goshi, Richard E. Ladner, Kenneth Tam
AT \& T Research
Department of Computer Science and Engineering University of Washington
- Efficient Algorithm for Optimal Stream Merging Amoz Bar-Noy, Richard E. Ladner
AT \& T Research
Department of Computer Science and Engineering University of Washington


## References

- Competitive On-Line Stream Merging Algorithms for Media-on-Demand
Amoz Bar-Noy, Richard E. Ladner
AT \& T Research
Department of Computer Science and Engineering
University of Washington
- The Dyadic Stream Merging Algorithm
E.G. Coffman, Jr., Predrag Jelenkovic, Petar Momcilovic Department of Electrical Engineering
Columbia University, New York, NY 10027


## References

- Provably Efficient Stream Merging
E.G. Coffman, Jr., Predrag Jelenkovic, Petar Momcilovic

Department of Electrical Engineering
Columbia University, New York, NY 10027

- Skyscraper Broadcasting: A New Broadcasting Scheme for Metropolitan Video-on-Demand Systems
Kien A. Hua, Simon Sheu
Department of Computer Science
University of Central Florida
Orlando, FL 32816-2362


## Questions?

Thank you!

## Fibonacci Tree Algorithm

- Upper Bound on Optimal Merge Cost $M(i, j)=\min \left\{M(i, k-1)+M(k, j)+\left(2 t_{j}-t_{k}-\mathrm{t}_{i}\right)\right\}$
$M(i, j) \leq c\left(t_{j}-t_{k}\right) \log _{2}(j-i+1), c=4 \log _{2} e$
- Optimal Full Cost for Forest F: Fcost(F)
- $\operatorname{Fcost}(\mathrm{F})=s L+\sum_{i=1 . s} M\left(m_{i}\right)$
- $s=$ number of $L$-trees, $1 \leq i \leq s$
- $m_{i}=$ cardinality of each $L$-tree, $\Sigma_{i=1 . . s} m_{i}=n$


## Fibonacci Tree Algorithm

- $\operatorname{Fcost}(\mathrm{F})$
- $\operatorname{Fcost}(\mathrm{F})=s L+\sum_{i=1 . . s} M\left(m_{i}\right)$

$$
\leq s L+c L \sum_{i=1 . . s} \log _{e} m_{i}
$$

- By convexity of function $\log _{e}$ :
$F \operatorname{cost}(\mathrm{~F}) \leq s L+c L \sum_{i=1 . . s} \log _{e}(n / s)$

$$
\begin{aligned}
& =s L+\operatorname{csL} \log _{e}(n / s) \\
& =s L\left(\operatorname{cog}_{e}(n / s)+1\right)
\end{aligned}
$$

## Fibonacci Tree Algorithm

- Natural Upper Bound on $s$
- $S L\left(\operatorname{cog}_{e}(n / s)+1\right)=$ concave as a function of $s$
- Global Maximum of $c e^{-1+1 / c} n L$ at $s=e^{-1+1 / c} n$ $\rightarrow s \leq 4 N / L$
- $F \operatorname{cost}(\mathrm{~F}) \leq 4 N / L\left(\operatorname{clog}_{e}(n /(4 N / L)+1)\right.$ $\in O(N \log (\rho L))$


## APPENDEX

## Fibonacci Tree Algorithm

- Static Fibonacci Tree Example: $L=26,13$ arrivals...



