# **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 <u>multicast</u> and <u>client buffers</u>.

#### 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.



- 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

Event-Driven Model

### Idea

- Client C<sub>1</sub> arrives at time t<sub>1</sub> 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  $S_I$  after  $\Delta$  time units (*Stream Merge*).

#### Concrete Merge Diagram



- 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



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#### 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
  - $C_2$  arrived at time 2
  - $C_3$  arrived at time 3
  - $C_4$  arrived at time 5

#### Merge Tree

- Client  $C_x$  receives from stream started at times  $t_x$ and its parent  $p(t_x)$ .
- Stream started at  $t_x$  terminates.
- $C_x$  continues to receive from  $p(t_x)$  and grandparent  $g(t_x)$ .



Merge Tree: Determining performance...

Total Data Capacity Required = Sum of All Stream Lengths

Length of a Stream: *l*(*x*)

Non-leaf: l(x) = 2 z(x) - x - p(x)Leaf: l(x) = x - p(x)

Where

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

- 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

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## Fibonacci: 44

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

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# **2-dyadic:** 42

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

Total Capacity: 42

# • dyadic: 40

- *l*(Root): 20
  Σ *l*(Non Leaf): 8 2\*6-4-0
  Σ *l*(Leaf): 12
  - (5-4) + (6-4) + (9-0)

Total Capacity: 40

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.

Fibonacci Tree Refresher: formal definition

<u>A Fibonacci tree</u> 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*.

#### Fibonacci Tree Refresher: Examples

Fibonacci Tree of order 0:

Fibonacci Tree of order 1:

Fibonacci Tree of order 3:



Fibonacci Tree of order 4:

Fibonacci Tree of order 2:





- Fibonacci Tree properties
  - Infinite
  - Preorder



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

- Start Rule Example
  - Medium Length: 20
  - Client arrival times: *t*[0, 4, 5, 6, 9, 11, 19]
  - Distance  $(t_n t_m)$ :
    - $t[0]: \rightarrow$  create a tree  $T_0$
    - t[4, 5, 6, 9]: (4-0)...(9-0) < 20/2  $\rightarrow$  add to T<sub>0</sub>
    - $t[11]: (11-0) > 20/2 \rightarrow$  new tree T<sub>11</sub>
    - t[19]: (19-11) < 20/2  $\rightarrow$  add to  $T_{11}$

- Start Rule Example
  - Fibonacci Forest F
  - Create T<sub>0</sub>.
  - Create T<sub>11</sub> and connect with T<sub>0</sub>.
- Merging Rules
  - Basic Merging Rule
  - Nearest Fit Rule
  - Best Fit Rule



- 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:  $F_{n-1}$
    - $\bullet t_n + F_{n-1} \rightarrow F_n$
    - <u>Right Frontier</u> of  $\mathbf{F}_{n-1}$ :  $t_1 = node_0, \dots, node_i, \dots, node_k = t_{n-1}$

• node<sub>i</sub> on Right Frontier of  $F_{n-1} \rightarrow$  parent of  $t_n$ 

Representative Algorithms Fibonacci Tree Algorithm Merging Rules: Basic Merging Rule Not all nodes eligible parents...

S<sub>i</sub> = Stream started at node<sub>i</sub>
 S<sub>i</sub> (i > 0) terminated before t<sub>n</sub>?

•  $S_i$  terminates at  $t_i + l(S_i)$ .

■  $l(S_i) = 2t_k - t_i - t_{i-1} \rightarrow t_i + l(S_i) = t_i + (2t_k - t_i - t_{i-1})$ =  $2t_k - t_{i-1}$ 

- $node_i$  to be a parent...
  - $\bullet t_n \le 2t_k t_{i-1}$

 Representative Algorithms

 Fibonacci Tree Algorithm

 Merging Rules: Basic Merging Rule

 Right Frontier of  $F_{n-1}$ :  $t_1 = node_0, ..., node_i, ..., node_k = t_{n-1}$ 

•  $node_i$ : i = 0

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

•  $node_i: i > 0$ 

•  $F_n = F_{n-1}^i (t_n \le 2 t_{n-1} - t_{i-1})$ 

**Representative Algorithms 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** 

- Merging Rules: Nearest Fit Rule
  - Pick a parent closest to the new arrival.
  - *node<sub>i</sub>*: the parent of  $t_n$  where *i* is as large as possible.

<u>*Right Frontier*</u> of  $T_{n-1}$ :  $t_1 = node_0, \dots, node_i, \dots, node_k = t_{n-1}$ 

→ Pick largest i ( $1 \le i \le k$ ) s.t.  $t_n \le 2 t_{n-1} - t_{i-1}$ 

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

 $Mcost(F) = \sum l(x)$ x \in {F-root}

**Representative Algorithms Fibonacci Tree Algorithm** Building a Merge Tree: COST •  $O(n^2) \leftarrow$  Dynamic Programming + Monotonicity  $M(i,j) = min\{M(i,k-1) + M(k,j) + (2t_i - t_k - t_i)\}$ i < k < jM(i,i)=0Arrivals:  $t_1, t_2, \ldots, t_n$ (*i*,*k*-1): Sub-tree of all arrivals prior to *k* (*incl* root(T)) (k,j): Sub-tree rooted at k  $(2t_i - t_k - t_i)$ : length of the stream started at k

How Many Channels?

Medium Length: L

• Arrivals :  $t_1, t_2, ..., t_n$ 

• Span:  $N = t_n - t_1$ 

• Density  $\rho: n/N$ 

Density of *n* arrivals over *N* 

- Density  $\rho : 0 < \rho \le 1$ 
  - Worst Case: p close to 0
    - very few arrivals over NEach arrival gets a full stream
    - Number of full Streams: O(nL)

Best Case: p close to 1

- many merging activities
- Number of full Streams:  $O(Nlog(\rho L))$  <<Detail in Appendix>>

**Representative Algorithms Dyadic Tree Algorithm** 2-Dyadic Model: Merge Rules Start Rule • Arrival Times:  $t_0, ..., t_i, ..., t_n$  ( $t_0 = 0$ ) •  $t_i \ge L/2 \rightarrow$  new tree •  $t_i < L/2 \rightarrow$  child in dyadic intervals of  $t_0$  Representative Algorithms Dyadic Tree Algorithm
2-Dyadic Model: *Merge Rules*Medium Length: L
Partition L into 2-dyadic intervals: I<sub>i</sub>



**Representative Algorithms Dyadic Tree Algorithm** 2-Dyadic Model: Merge Rules • Arrival Times:  $t_0, ..., t_i, ..., t_n$  ( $t_0 = 0$ ) • If  $t = \text{first arrival in } I_i \rightarrow \text{label } t \text{ with } i$ . • If  $t = k^{\text{th}}$  arrival in  $I_i \rightarrow$  label t with ik. Recursively label all arrivals

## Representative Algorithms Dyadic Tree Algorithm

2-Dyadic Model: Merge Rule Example



Representative Algorithms Dyadic Tree Algorithm

• dyadic Model: Generalized Intervals



Representative Algorithms Dyadic Tree Algorithm

- 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
        - α: 1.2 2.4 in increment of 0.01
        - Best  $\alpha = 1.65$  (by means of the least # of streams)

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

- 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)

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

- 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

- In the end...
  - Streams: Mostly shorter than full
  - True Advantages of Stream Merging over Broadcasting?
    - Zero DelayNo 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 : *O*(Nlog(pL)).

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 Kien A. Hua, Simon Sheu
 Department of Computer Science
 University of Central Florida
 Orlando, FL 32816-2362



### Thank you!

APPENDEX **Fibonacci Tree Algorithm** Upper Bound on Optimal Merge Cost  $M(i,j) = min\{M(i,k-1) + M(k,j) + (2t_i - t_k - t_i)\}$  $M(i,j) \leq c(t_i - t_k) \log_2(j - i + 1), c = 4 \log_2 e$ Optimal Full Cost for Forest F: Fcost(F) •  $Fcost(F) = sL + \Sigma_{i=1...s} M(m_i)$ • s = number of *L*-trees,  $1 \le i \le s$ •  $m_i$  = cardinality of each *L*-tree,  $\Sigma_{i=1...s} m_i = n$ 

# **APPENDEX Fibonacci Tree Algorithm Fcost(F) Fcost(F)** = $sL + \Sigma i = 1..s M(m_i)$ $\leq sL + cL\Sigma i = 1..s \log_{p} m_i$

■ By convexity of function  $log_e$ :  $Fcost(F) \le sL + cL\sum_{i=1..s} log_e(n/s)$   $= sL + csLlog_e(n/s)$  $= sL(clog_e(n/s) + 1)$ 

## **APPENDEX Fibonacci Tree Algorithm**

Natural Upper Bound on s

*sL*(*clog<sub>e</sub>(n/s)* + 1) = concave as a function of *s* Global Maximum of *ce*<sup>-1+1/c</sup>*nL* at *s* = *e*<sup>-1+1/c</sup>*n* → *s* ≤ 4N / L

•  $Fcost(F) \le 4N / L(clog_e(n/(4N/L) + 1))$  $\in O(Nlog(\rho L))$ 

## **APPENDEX Fibonacci Tree Algorithm**

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

