FreSh: A Lock-Free Data Series Index

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Abstract—We present FreSh, a lock-free data series index that exhibits good performance (while being robust). FreSh is based on Refresh, which is a generic approach we have developed for supporting lock-freedom in an efficient way on top of any localityaware data series index. We believe Refresh is of independent interest and can be used to get well-performed lock-free versions of other locality-aware blocking data structures. For developing FreSh, we first studied in depth the design decisions of current state-of-the-art data series indexes, and the principles governing their performance. This led to a theoretical framework, which enables the development and analysis of data series indexes in a modular way. The framework allowed us to apply Refresh, repeatedly, to get lock-free versions of the different phases of a family of data series indexes. Experiments with several synthetic and real datasets illustrate that FreSh achieves performance that is as good as that of the state-of-the-art *blocking* in-memory data series index. This shows that the helping mechanisms of FreSh are light-weight, respecting certain principles that are crucial for performance in locality-aware data structures. This paper was published in SRDS 2023.

I. INTRODUCTION

Processing big collections of data series is of paramount importance for a wide spectrum of applications, across many domains, such as: operation health monitoring in data centers, vehicles and manufacturing processes, internet of things data analysis, environmental and climate monitoring, energy consumption analysis, decision taking in financial markets, telecommunications traffic analysis, detection of medical and health problems, improvement of web-search results, identification of pests invading agricultural crops, etc. [1]-[3]. In the heart of analyzing such collections lies the process of similarity search. Given a query series Q, similarity search returns a set of data series from the collection that have the closest distance to Q. Similarity search comes at considerable cost, due to very large size of data series collections, and the high dimensionality (i.e., length) of the data series that modern applications need to analyze. To address these challenges, current state-of-the-art data series indexes [4]-[13] are based on data series summarization. They develop a tree index containing data series summaries used to prune the series collection in order to restrict the execution of costly computations only to a small subset of it.

State-of-the-art data series indexes [4], [7], [9]–[12], [14] exploit the parallelism supported by modern multicore machines, but are largely lock-based to achieve synchronization. Using locks results in *blocking* implementations: if a thread that holds a lock delays, other threads block, without making

any progress, until the lock is released. Such thread delays can degrade performance. Some applications (eg, operation healthmonitoring in nuclear plants, or gravitational-wave detection in astrophysics), are sensitive to delays, and would benefit from our approach. Locks may also result in known problems, such as deadlock, priority inversion, and lock convoying [15].

Lock-freedom [16] is a widely-studied property when designing concurrent trees [17]-[20] and other data structures [15], [16], [21]. It avoids the use of locks, ensuring that the system, as a whole, makes progress, independently of delays (or failures) of threads. The relative performance of lock-free vs. lock-based algorithms depends on the setting: when threads are pinned to distinct cores, algorithms using fine-grained locks do well. However, in oversubscribed settings (more threads than cores), lock-based algorithms can suffer due to threads getting de-scheduled while holding a lock. Lock-free algorithms address these issues, but may be complicated and result in worse performance in settings with no delays/failures. Designing lock-free data series indexes, which exhibit good performance, is the focus of this paper: we develop a lock-free data-series index, which always produces the correct output, while maintaining the good performance of state-of-the-art lock-based indexes.

Challenges. To achieve lock-freedom, some form of *helping* is usually employed. That is, appropriate mechanisms are provided to make threads aware of the work that other threads perform, so that a thread may help others to complete their work whenever needed. Unfortunately, conventional helping mechanisms are rather expensive and often introduce high overheads [15], [16], [22], [23]. For this reason, the vast majority of the software stack is still based on locks. Ensuring lock-freedom while maintaining the good performance of existing data series indexes is a major challenge.

State-of-the-art indexes are designed to (a) maintain some form of *data locality*, and (b) avoid synchronization as much as possible. For instance, they often separate the data into *disjoint sets*, and have a distinct thread manipulate the data of each set [8], [10], [11]. This processing pattern enables threads to work in parallel and independently from each other, resulting in reduced synchronization and communication costs. These principles for reduced communication and synchronization are easily achieved when locks (or barriers) are utilized [7], [9]–[11]. However, the way helping works in conventional lock-free data structures is inherently incompatible to these principles, thus making it challenging to implement helping on top of such indexes without sacrificing them. Providing lockfreedom while maintaining load-balancing among threads, and ensuring good data pruning are further challenges to address.

State-of-the-art data series indexes encompass several data processing phases, which often employ different data structures to accomplish their efficient processing. Coming up with lock-free versions of these data structures, while respecting the communication and synchronization cost principles that govern existing indexes, is another major challenge to address.

In order to develop a *generalized approach* for supporting lock-freedom on top of data series indexes in a *systematic way*, we need to study and understand the design decisions of state-of-the-art indexes and the performance principles that govern them. Then, we need appropriate abstractions for the data series processing stages and their properties, as well as a set of design principles that need to be respected for efficiency. Accomplishing these goals leads to additional challenges.

Our approach. We propose FreSh, a novel *lock-free* data series index, that efficiently addresses all of the above challenges. Our experimental analysis shows that the performance of FreSh is as good as that of MESSI [10], the state-of-the-art concurrent data-series index, which is lock-based. This attests to the high efficiency of the helping scheme we propose for FreSh. Moreover, in many cases, FreSh performs better than MESSI, as it allows for increased parallelism when constructing the tree index. Note that if threads *crash*, MESSI (and all other lock-based approaches [7], [10]–[12]) never terminate (so, we do not provide experiments for this case). FreSh always successfully and correctly terminates.

To get FreSh, we developed a generic approach, called Refresh, which can be applied on top of a family of stateof-the-art blocking indexes to provide lock-freedom without adding any cost. Refresh introduces the concept of *localityaware lock-freedom* which encompasses the properties of data locality, high parallelism, low synchronization cost, and load balancing met in the designs of many existing parallel data series indexes. None of the conventional lock-free techniques we are aware of has been designed with the goal of respecting these properties. Indeed, our experiments show that such conventional techniques result in significantly lower performance.

Refresh respects the workload and data separation of the underlying data series index, in order to not hurt the degrees of parallelism and load balancing of the index. Moreover, it provides a mechanism for threads to *determine* whether a specific part of a workload has been processed, and help only whenever necessary. Refresh introduces two modes of execution for each thread: (i) expeditive and (ii) standard. A thread executing in standard mode may incur synchronization overhead, as it needs to synchronize with helper threads; a thread executing in expeditive mode executes a code that avoids synchronization altogether. A thread starts by processing its assigned workload in expeditive mode. Helping is performed only after a thread has finished processing its own workload. Then, threads have to synchronize to execute on standard mode. This way, Refresh maintains the synchronization and communication costs as low as that of the underlying index.

Refresh can be applied on top of any locality-aware algorithm (Section IV) to get a lock-free version of it. FreSh (Section V) follows the design decisions of locality-aware iSAX-based indexes [10], [14] (see Section II). However, to develop FreSh, we had to replace all data structures of the original index [10] with corresponding locality-aware lockfree versions; we present lock-free implementations of several concurrent data structures, such as binary trees and priority queues (Section V). The proposed lock-free tree contains several new ideas. Previous solutions [17], [19], [24], [25] require that when a key is inserted in a leaf ℓ , ℓ is copied and updated locally, and then replaced in the shared tree. This results in bad performance. Instead, we designed a novel algorithm for updating leaves, which provides enhanced parallelism compared to existing algorithms. Another novelty is the support of the new implementations for the expeditive and standard execution modes, which was a challenge by itself, as synchronisation is needed to transfer from one mode to the other. We believe that these implementations, as well as Refresh, could be employed to get highly-efficient lock-free versions of several other big data-processing solutions.

To be able to apply Refresh in a systematic way throughout all processing stages of an iSAX-based index, we introduce the abstraction of a *traverse object* (Section III). The traverse object is an abstract data type that leads to a generic methodology for designing an iSAX-based index in a modular way. It abstracts the main processing pattern used during the operation of iSAX-based indexes. Specifically, the iSAX-based index can be implemented via traverse object operations. The introduction of the traverse object is one of the novelties of our work.

Contributions. Our contributions are summarized as follows. • We develop a theoretical framework for supporting lockfreedom in a systematic way on top of highly-efficient data series indexes. In particular, we present Refresh, a novel *generic approach* that can be applied on top of any localityaware data series algorithm to ensure lock-freedom.

• Based on Refresh, we develop FreSh, the first *lock-free*, efficient iSAX-based data series index. To get FreSh, we present new lock-free implementations of several data structures which support the needed functionality.

• Our experiments, with large synthetic and real datasets, demonstrate that FreSh performs as good as the state-of-theart *blocking* index, thus paying no penalty for providing lock-freedom (and in many cases achieves better performance).

• Experiments show that by providing lock-freedom without jeopardizing locality-awareness, FreSh outperforms by far several lock-free baselines we have designed, based on conventional approaches for ensuring lock-freedom.

• We present a theoretical framework, which introduces the traverse object, and utilizes it to enable the development of locality-aware data series indexes in a modular way.

II. PRELIMINARIES AND RELATED WORK

Data Series, Indexing, and Similarity Search. A data series (DS) of size (or dimensionality) n is a sequence of n



Fig. 1: From data series to iSAX index

(value, position) pairs. The Piecewise Aggregate Approximation (PAA) [26] of a data series is a vector of w components which are calculated by splitting the x-axis into w equal segments, and representing each segment with the mean value of the corresponding points (depicted by the black horizontal lines in Figure 1(b)). To calculate the iSAX summary [27] of the data series, the y axis is partitioned into a number of regions and a bit representation is introduced for each region. The *iSAX summary* is a vector of w components that represent each of the w segments of the series not by the real value of the PAA, but with the symbol of the region the PAA falls into, forming the word $10_200_211_2$ shown in Figure 1(c) (subscripts denote the number of bits used to represent the symbol of each segment). The number of bits can be different for each region, and this enables the creation of a hierarchical tree index (iSAX-based tree index), as shown in Figure 1(d). The index is implemented as a leaf-oriented tree with each leave storing up to M keys. During an insertion, if the appropriate leaf ℓ has room, the new key is placed in ℓ . Otherwise, ℓ is *split*: it is replaced by a subtree consisting of an internal node and two leaves that receive the keys of ℓ . If one of the newly created leaves is empty, the splitting process is repeated. For more details on iSAX-based indices, see [14].

We focus on *exact similarity search* (a.k.a. exact 1-NN) which returns the data series from a collection that is the most similar to a query data series. Similarity is measured based on Euclidean Distance (ED), but our techniques are general enough to work for other popular *similarity measures*, such as Dynamic Time Warping (DTW) [28]. We call the distance between the *iSAX summaries* of two data series *lowerbound distance*. The way this distance is calculated ensures the *pruning property*: The lower bound distance between two data series is always smaller than or equal to their euclidean distance, which we call *real distance*. This property enables pruning of data series during query answering: A data series can be *pruned*, if its lower bound distance from the query series Q exceeds any collection series' real distance to Q.

iSAX-Based Indexing. Concurrent iSAX-based indexes [7]–[11] work in two phases. During the *tree index construction*

phase (1st phase), a set of worker threads work on a collection of input data series (i.e., raw data), calculate an iSAX summary for each one of them, and build a *tree index* containing pairs of iSAX summaries and pointers to the corresponding data series. In an iSAX-based index, these pairs are first stored into a set of array buffers, i.e., *summarization buffers (buffers creation* stage). Then, the worker threads traverse these buffers and insert their entries in the tree index (*tree population* stage). Data series that have similar summarizations are placed into the same buffer and later in the same root subtree of the index tree. This ensures high parallelism, a good degree of locality, and low synchronization overhead in building the index tree.

Given a query data series Q, the following actions occur during query answering. A thread calculates the iSAX summary of Q and uses it to traverse a path of the tree index, reaching a leaf ℓ . Then, the thread calculates the *real distance* between Q and each of the data series of ℓ , and stores the smallest distance among them in a variable called BSF. This distance serves as an initial approximate query answer. Query answering proceeds in two stages. A set of query answering threads traverse the tree and use BSF to select those data series that are potential candidate series for being the final answer to Q (pruning stage). Those nodes whose lower bound distance to Q is larger than BSF are *pruned*. The candidate series are often stored in (one or more) priority queues [8], [10], [11]. Multiple threads process the elements of the priority queues by calculating their real distances from Q (*refinement stage*), and updating the BSF each time a new minimum is met. At the end of the query answering phase, the final answer is contained in BSF. Barriers among threads are often used at the end of each stage to ensure correctness. Locks synchronize threads when they accesss the same parts of data structures.

System. We consider a shared-memory system of N threads which are executed asynchronously and communicate by accessing shared objects. A shared object O can be atomically read or written. Moreover, FAI(O,v) atomically reads the current value of O, adds the value v to it and returns the value read. A CAS(O, u, v) reads the value of O and if it is equal to u, it changes it to v and returns True; otherwise, Oremains unchanged and False is returned.

Threads may experience delays (e.g., due to page faults, power consumption issues or overheating [29]) or they may fail by crashing (e.g., due to software errors). An algorithm is *blocking* if a thread has to wait for actions to be taken by other threads in order to make progress. *Lock-freedom* guarantees that the system as a whole continues to make progress, independently of the speed of threads or their failures.

A. Other Related Work

Several tree-based techniques for efficient and scalable data series similarity search have been proposed in the literature [4], [30]–[32], including approximate [33], [34] and progressive [35]–[38] solutions. Out of those, the iSAX-based indexes [14] have proven to be very competitive in terms of both index building and query answering time performance [4], [12], [13], [30], [39]. These indexes also include

parallel and distributed solutions that make use of modern hardware (e.g., SIMD, multi-core, multi-socket, GPU), such as ParIS+ [8], MESSI [10], and SING [11], as well as distributed computation, such as DPiSAX [40], [41] and Odyssey [39].

The first lock-free implementation of a concurrent search tree appears in [17]. We use the main ideas from that paper to come up with a baseline algorithm, which we discuss and experimentally compare with FreSh in Section VI. Many other non-blocking concurrent search trees have appeared in the literature (e.g., [18]–[20], [25], [42]–[47]. The novelty of the tree implementation we present in Section V is that it allows multiple insert operations to concurrently update (in a lockfree way) the array that stores the data in a (fat) leaf. Additionally, it supports the expeditive-standard mode of execution. These innovations result in enhanced parallelism and better performance. Our algorithm is designed to only provide the functionality needed to implement traverse objects. The abovementioned implementations support different functionalities, have different goals, or have been designed for other settings.

Concurrent priority queues appear in [48]-[53]. In the baseline lock-free implementations we developed, we use a skip-list based lock-free priority queue [53], which has been shown to perform well. Our experiments show that the scheme of priority queues we designed for FreSh, outperforms by far this implementation (Section VI).

The idea of transforming an algorithm to get an implementation that ensures a different progress guarantee is not new. Examples of such transformations appear in [54]-[56] but they have all been introduced to solve different problems and the main technique of Refresh departs from all these approaches.

III. TRAVERSE OBJECTS

Each of the last three stages of an iSAX-based index processes data that are produced by the previous stage. The first stage processes the original collection of data. This processing pattern has inspired the definition of the traverse object, whose sequential specification is provided below.

Definition III.1. Let U be a universe of elements. A *traverse object* S stores elements of U (not necessarily distinct) and supports the following operations:

- PUT(S, e, param), which adds an element $e \in U$ in S; param is an optional argument that allows an implementation to pass certain parameters in PUT.
- TRAVERSE(S, f, param, del), which traverses S and applies the function f on each of the traversed elements. If the *del* flag is set, then each of the traversed elements is deleted from S. param plays the same role as in PUT.

S satisfies the traversing property: Each instance of TRAVERSE in every (sequential) execution of the object applies f at least once on all distinct elements added in S and not yet been deleted by the invocation of TRAVERSE.

We use four instances of a traverse object to implement the four stages of an iSAX-based index. We call BC, TP, PS, and RS, the traverse objects that implement the buffer creation, tree population, prunning, and refinement stages, respectively.

Algorithm 1: Implementation of an iSAX-based index using the traverse objects BC, TP, PS, RS.

▷ Shared objects:

- 1 TraverseObject BC, initially containing all raw data series
- 2 TraverseObjects TP, PS, RS, initially empty
- int BSF 3

4

5

14

15

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17

 \triangleright Code for thread $t_i, i \in \{0, \ldots, n-1\}$:

- **Procedure** QUERYANSWERING(QuerySeriesSet SQ): returns int
- BC.TRAVERSE(&BufferCreation(), BCParam, False)
- TP.TRAVERSE(&TreePopulation(), TPParam, False)
- 6 PS.TRAVERSE(&Prunning(), PSParam, False)
- RS.TRAVERSE(&Refinement(), RSParam, True) 7
- return BSF 8

Procedure BUFFERCREATION(DataSeries ds)

- iSAXSummary iSAX := Calculate the iSAX summary for ds9
- Index *bind* := index to appropriate buffer based on iSAX10
- TP.PUT((iSAX, index of ds), bind) 11

Procedure TREEPOPULATION(Summary iSAX, Index ind, Index bind, Boolean flag)

PS.PUT((iSAX, ind), bind, flag)12

Procedure PRUNNING(DataSeries Q, DataSeriesSet E, Boolean flag): returns boolean 13

- iSAXSummary iSAX := Calculate the iSAX summary for E
- int lbDist := lower bound distance between iSAX and Q if lbDist < BSF then
- $RS.PUT(\langle E, iSAX \rangle, flag)$
- return TRUE

```
return FALSE
18
```

Procedure REFINEMENT(DataSeries Q, DataSeriesSet E, Summary iSAX, Function *UPDATEBSF): returns Boolean

19	
20	lbDist := lower bound distance between $iSAX$ and Q
21	if $lbDist < BSF$ then
22	for each pair $(iSAX_{ds}, ind_{ds})$ in E do
23	$lbDist :=$ lower bound distance between $iSAX_{ds}$ and Q
24	if $lbDist < BSF$ then
25	rDist := real distance between ds and Q
26	if $rDist < BSF$ then
27	*UPDATEBSF($BSF, rDist$) \triangleright user-provided
	routine
	return True
40	letum 11 ue
29	else return False

The buffers creation phase uses an array RawData to store the raw data series, thus, the elements of BC are stored in RawData. The tree population phase uses a set of arrays (summarization buffers) where the pairs of iSAX summaries and pointers to data series are initially stored. TP stores these pairs. The prunning stage employs a leaf-oriented tree to store these pairs. Thus, PS organizes the pairs into as many sets as the leaf nodes of the tree. Each set contains the pairs stored in each leaf. Finally, the refinement stage uses priority queues to store those tree leaves containing candidate series.

Answering a query is now comprised of a sequence of four invocations of TRAVERSE on the different traverse objects. Algorithm 1 provides pseudocode for the implementation of an iSAX-based index using traverse objects. The four stages of an iSAX-based index do not overlap with one another. This is usually ensured with the use of synchronization barriers. In the scheme of Algorithm 1, the barriers, if needed, (as well

as multithreading processing) should be incorporated in the implementation of PUT and TRAVERSE. Thus, an iSAX-based index satisfies the following property.

Definition III.2 (Non-Overlapping Property). In every (concurrent) execution of the index and every traverse object S accessed in the execution, each instance of TRAVERSE on S is performed only after the execution of all instances of PUT that add distinct elements in S has been completed.

Assume that the non-overlapping property holds for BC, TP, PS, and RS and that RawData initially stores all raw data series. The traversing property implies that the BUFFERCREATION function is invoked at least once for each data series ds in RawData, so at least one appropriate pair is added for it in TP, i.e., the summarization buffers are populated appropriately. By the non-overlapping and the traversing properties, TREEPOPULATION is invoked for all these pairs. Since TREEPOPULATION invokes PUT on PS, it follows that at least one pair for each of the data series of the collection is added in PS (i.e. in the tree index). By the traversing property, all elements of PS are traversed and PRUNNING is called on them. Thus, all tree leaves that cannot be pruned are added in RS. Note that TRAVERSE on RS is invoked with the del flag being True. This allows to use (one or more) priority queues for implementing RS, and to employ DELETEMIN to delete each traversed element during TRAVERSE. REFINEMENT will be applied on every traversed element of RS. Therefore, those leaves that cannot be pruned will be further processed by calculating real distances and for the data series they store, and by updating BSF whenever needed. Implementations for PUT and TRAVERSE for BC, TP, PS, and RS in FreSh are presented in Section V.

IV. LOCALITY-AWARE LOCK-FREEDOM

Locality-awareness aims at capturing several design principles (Definition IV.1) for data series indexes which are crucial for achieving good performance. A locality aware implementation respects these principles.

Definition IV.1. Principles for *locality-aware* processing:

- 1) **Data Locality.** Separate the data into *disjoint sets* and have a distinct thread processing the data of each set. This results in reduced communication cost (cache misses and branch misprediction) among the threads.
- 2) High Parallelism & Low Synchronization Cost. Threads should work in parallel and independently from each other. Whenever synchronization cannot be avoided, design mechanisms to minimize its cost.
- 3) Load Balancing. Share the workload equally to the different threads, thus avoiding load imbalances between threads and having all threads busy at each point in time.

Enuring locality awareness results in good performance and is thus a desirable property for big data processing. In existing iSAX-based indexes, a thread operates on chunks of *RawData* and processes disjoint sets of summarization buffers and subtrees of the index tree. Also, an iSAX-based index Algorithm 2: Refresh- A general approach for transforming a blocking data structure D of a big-data application A into a lock-free one.

application \mathcal{A} into a lock-free one.		
$\triangleright \text{ Shared variables:}$ 1 workload part $W := [w_1, w_2, \dots, w_k]$ 2 boolean $F := [d_1, d_2, \dots, d_k]$, initially $d_i = \text{False}, 1 \le i \le k$ 3 boolean $H := [h_1, h_2, \dots, h_k]$, initially $h_i = \text{False}, 1 \le i \le k$		
Procedure Refresh()		
4	// acquire and process parts of W	
5	while W has available parts do	
6	$w_i := acquire$ an available part of W	
7	mark w_i as acquired	
8	if $h_i = False$ then	
9	process w_i in expeditive mode, while checking that	
	h_i remains False; in case $h_i =$ True, switch to	
10	standard mode	
10	else process w_i in standard mode $d_i := Truo$	
11		
	// scan flags for unfinished parts of W	
	and help	
12	for each $d_i \in D$ with $d_i = False$ do	
13	$\mathbf{f}_{d} = \mathbf{F}_{d} \mathbf{f}_{d}$	
14	$a_i - raise then$	
15	$n_i = 1100$ process w_i in standard mode, while periodically	
10	checking that d_i remains False: in case $d_i = True$	
	stop processing w_i	
17	$d_i := \text{True}$	

employs several priority queues to store leaf nodes containing candidate series. Thus, iSAX-based indexes are *locality-aware*.

To describe Refresh in more detail, consider a *blocking* locality-aware implementation \mathcal{A} , which splits its workload into disjoint parts and assigns them to threads for processing. Refresh (Algorithm 2) transforms \mathcal{A} into a *lock-free* locality-aware implementation \mathcal{B} that achieves high parallelism.

Let W be the workload that \mathcal{A} processes and let w_1, \ldots, w_k be the parts it is separated to ensure locality awareness. Refresh applies the following steps (depicted in Figure 2):

(1) It attaches a *flag* d_i , $1 \le i \le k$, (initially False) with each w_i to identify whether w_i 's processing is done. As soon as a thread finishes processing w_i , it sets d_i to True (line 11). (2) Threads in \mathcal{B} execute the same algorithm as in \mathcal{A} to acquire parts of W to process, until all parts have been acquired (lines 5-11). The thread that acquires a workload is its *owner*. (3) To achieve lock-freedom, every thread t, then, *scans* all the flags to find those parts that are still unfinished (line 12). (4) Thread t helps by processing, one after the other, each part found unfinished during scan. For each part w_i that t helps, it periodically checks d_i to see whether other threads completed the processing of w_i . If this is so, t stops helping w_i (line 16). A thread that completes the processing of w_i , changes d_i to true (line 17).

(5) Due to helping, every data structure D, employed in A, may be concurrently accessed by many threads. Thus, B should provide an efficient lock-free implementation for all data structures of A.



Fig. 2: Refresh flowchart.

In locality-aware implementations, threads are expected to work on their own parts of the data most of the time (contention-free phase), and they may help other threads only for a small period of time at the end of their execution (concurrent phase). In the contention-free phase, Refresh avoids synchronization overheads incurred to ensure lock-freedom. Specifically, it employs two implementations for each data strucutre D of A, one with low synchronization cost that does not support helping (expeditive mode), and another that supports helping and has higher synchronization overhead (standard mode). To enable threads operate on the appropriate mode, a *helping-indicator flag* h_i (initially False) is attached with each w_i . A thread t starts by processing its assigned workload on expeditive mode (lines 3 and 8-9). Before t starts helping some part w_i , it sets h_i to True (line 15), to alert w_i 's owner thread to start running on standard mode (line 9).

To avoid helping whenever it is not absolutely necessary, Refresh provides an optional *backoff scheme* that is used by every thread t (line 13) before it attempts to help other threads (line 14-16). A small delay before switching to standard mode, often positively affects performance. The delay is usually an estimate of the actual time a thread requires to finish its current workload, calculated at run time (see Section V-A for more details). To minimize the work performed by a helper, Refresh could be applied *recursively* by splitting each part w_i to subparts. This way, a helper helps only the remaining unfinished subparts of w_i .

Lock-freedom is ensured due to the *helping code* (lines 12-17). In Refresh, only after a thread t processes a workload w_i , it sets h_i to True and t performs the helping code after finishing with their assigned workloads. Thus, when tcompletes its helping code the processing of all parts of the workload has been completed. This means that t may continue directly to the execution of the next stage, without waiting for the other threads to complete the execution of the current stage. Therefore, this scheme renders the use of barriers useless, as needed to achieve lock-freedom.

Summarizing, Refresh is a general scheme for processing a locality-aware workload in a lock-free way, without sacrificing

locality-awareness.

V. FreSh

We follow the data processing flow, described in Section III, employ BC, TP, PS, and RS (from Section III), and repeatedly apply Refresh (from Section IV) to come up with FreSh.

A. Buffers Creation and Tree Population

BC is implemented using a single buffer, called RawData. In BC, PUT is never used, as we assume that the data are initially in RawData. To implement TRAVERSE, we employ Refresh. We split RawData into k equally-sized chunks of consecutive elements to get k workloads. Threads use a counter object to get assigned chunks to process. To reduce the cost of helping, FreSh calls Refresh recursively. Specifically, it splits each chunk into smaller parts, called groups, and employ Refresh a second time for processing the groups of a chunk. In more detail, FreSh maintains an additional counter object for each chunk of RawData. Each thread t that acquires or helps a chunk, uses the counter object of the chunk to acquire groups in the chunk to process. FreSh also applies a third level of Refresh recursion, where each workload is comprised of the processing of just a single element of a group.

Pseudocode for BC.PUT and BC.TRAVERSE is provided in Algorithm 3. RawData is comprised of k chunks, each containing m groups; moreover, each group contains r elements (line 1). FreSh uses three sets of done flags, DChunks, DGroups, and DElements (line 2), storing one done flag for each chunk, for each group, and for each element, respectively. Similarly, FreSh employs three sets of counter objects, Chunks, Groups, and Elements (line 4)), to count the chunks, groups and elements, assigned to threads for processing. FreSh also employs two sets of helping flags (line 3), HChunks (for helping chunks) and HGroups (for helping groups). In an invocation of TRAVERSE(&BUFFERCREATION, RawData, Dchunks, DGroups, DElements, HChunks, HGroups, False, Chunks, Groups, Elements, 1), h is equal to False. By the way a counter object works, it follows that no expeditive mode is ever executed at the

Algorithm 3: Pseudocode for TRAVERSE of BC in FreSh. Code for thread t.

▷ Shared variables: 1 Set RawData[1..k][1..m][1..r], initially containing all data series 2 boolean DChunks[1..k], DGroups[1..k][1..m], DElements[1..k][1..m][1..r], initially all False 3 boolean HChunks[1..k], HGroups[1..k][1..m], initially all False 4 CounterObject Chunks, Groups[1..k], Elements[1..k][1..m] 5 int $Size[1..3] = \{k, m, r\}$ Procedure TRAVERSE(Function *BufferCreation, DataSeries RawData[], Boolen D_1 [], Boolean D_2 [], Boolean D_3 [], Boolean $H_1[]$, Boolean $H_2[]$, Boolean h, CounterObject Cnt_1 , CounterObject $Cnt_2[]$, CounterObject $Cnt_3[]$, int rlevel) int i 6 // acquire and process parts of Wwhile True do 7 $\langle i, * \rangle := Cnt_1.NEXTINDEX(\&h)$ 8 if i > Size[rlevel] then break **mark** RawData[i] as acquired 10 if rlevel < 3 then 11 $TRAVERSE(BufferCreation, RawData[i], D_2[i], D_3[i],$ $D_{3}[i], H_{2}[i], NULL, H_{1}[i], Cnt_{2}[i], Cnt_{3}[i], Cnt_{3}[i])$ rlevel + 1) *BUFFERCREATION(RawData[i]) else 12 13 $D_1[i] := True$ 14 scan flags for unprocessed parts of W11 and help for each j such that $D_1[j]$ is equal to False do 15 // avoid helping, if possible Backoff() 16 if $D_1[j]] = False$ then 17 $H_1[j] := \operatorname{True}$ 18 if rlevel < 3 then 19 $TRAVERSE(BufferCreation, RawData[j], D_2[j], D_3[j],$ $D_{3}[j], H_{2}[j], NULL, H_{1}[j], Cnt_{2}[j], Cnt_{3}[j],$ $Cnt_3[j]$, rlevel + 1) *BUFFERCREATION(RawData[j]) 20 else $D_1[j] := \operatorname{True}$ 21

first level of the recursion. Note that at this level, the roles of D_1 and H_1 are played by the one-dimensional arrays DChunks and HChunks, respectively. Moreover, DGroups and DElements play the role of D_2 and D_3 , respectively, and HGroups plays the role of H_2 . Each chunk is processed by recursively calling TRAVERSE (level-2 recursion) on line 11 (with *rlevel* being equal to 2). The goal of a level-2 invocation of TRAVERSE is to process an entire chunk by splitting it into groups and calling TRAVERSE once more (level-3 recursion) to process the elements of each group (recursive call of line 11 with *rlevel* being equal to 3). Note that in a level-2 invocation corresponding to some chunk *i*, *RawData* is the two-dimensional array containing the elements of the groups of chunk i. Moreover, the role of D_1 is now played by the one-dimensional array DGroups[i], and the role of D_2 by the two-dimensional array DElements[i], whereas D_3 is no longer needed and is *NULL*. The role of H_1 is now played by the one-dimensional array HGroups[i]. Helping (lines 15-21) follows the general pattern described in Algorithm 2.

The backoff time in FreSh depends on the average execution time required by each thread to process a group. Each thread t counts the average time T_{avg} it has spent to process all the parts it acquired, and whenever it encounters a group to help, it sets the backoff time to be proportional to T_{avg} and performs helping only after backoff, if it is still needed.

FreSh implements TP using a set of 2^w summarization buffers (w is the number of segments of an iSAX summary), one for each bit sequence of w bits. To decide to which summarization buffer to store a pair, FreSh examines the bit sequence consisting of the first bit of each of the wsegments of the pair's iSAX summary, and places the pair into the corresponding summarization buffer. Each of the summarization buffers is split into N parts, one for each of the N threads in the system. Each thread uses its own part in each buffer to store the elements it inserts.

To implement TP.TRAVERSE, we split the elements of TP into 2^w workloads and apply Refresh. Each summarization buffer could be further split into chunks and groups, and Refresh could be called recursively. Pseudocode for TRAVERSE of TP closely follows that for BC. BC and TP are lock-free implementations of a traverse object.

B. Prunning and Refinement

In FreSh, PS is implemented as a forest of 2^w leaf-oriented trees, one for each of the summarization buffers. The trees of the forest are the root subtrees of a standard iSAX-based tree. To implement PS.TRAVERSE, FreSh uses Refresh to process the different subtrees of the index tree. Specifically, each thread t access a counter to get assigned a subtree T to process. To process the nodes of T, Refresh is applied recursively. A thread t that is assigned node i of T, first searches for the *i*-th node, according to inorder, and then processes it by invoking the PRUNNING function of Algorithm 1. To find the *i*-th node of T in an efficient way, for each node nd of T, FreSh maintains a counter cnt_{nd} that counts the number of nodes in the left subtree of nd. FreSh uses these counters to find the i-th node of T by simply traversing a path in T. The total number of nodes in T is calcualted by simply traversing the righmost path of T and summing up the counters stored in the traversed nodes.

1) Insert in Leaf-Oriented Tree: Each node of the tree stores a key and the pointers to its left and right children. A leaf node stores additionally an array D, where the leaf's data are stored. We assume that each data item is a pair containing a key and the associated information. A node may have its own key. For instance, in iSAX-based indexes, this key is the node's iSAX summary. The proposed implementation allows multiple insert operations to concurrently update array D of a leaf. This results in enhanced parallelism and performance. To achieve this, each leaf ℓ contains a counter, called *Elements*. Each thread t that tries to insert data in ℓ , uses *Elements* to acquire a position pos in the array D of ℓ . If D is not full, t stores the new element in D[pos]. Otherwise, t attempts to split the leaf.

During spliting, D may contain empty positions, since some threads may have acquired positions in D but have not yet stored their elements there. To avoid situations of missing elements, each leaf contains an Announce array with one position for each thread. A thread announces its operation in Announce before it attempts to acquire a position in D. During spliting, a thread distributes to the new leaves it creates not only the elements found in D but also those in Announce.

Our approach is a *linearizable, lock-free* implementation of a leaf-oriented tree with fat leaves (supporting only insert).

C. Refinement

To implement RS, FreSh uses a set of priorities queues each implemented using an array. A thread inserts elements in all arrays in a round-robin fashion. This technique results in almost equally-sized arrays, which is crucial for achieving load-balancing.

To implement RS.TRAVERSE, FreSh first comes up with sorted versions of the arrays, shared to all threads. Then, it uses Refresh to assign sorted arrays to threads for processing. To process the elements of a sorted array SA, Refresh is applied recursively. Processing of an array element is performed by invoking the REFINEMENT function (Algorithm 1). Helping is done at the level of 1) each individual priority queue and 2) the set of priority queues, in a way similar to that in *PS*. *RS* is a linearizable lock-free implementation of a traverse object.

To update BSF, FreSh repeatedly reads the current value y of BSF, and attempts to atomically change it from v to the new value v', using *CAS*, until it either succeeds or some value smaller than or equal to v' is written in BSF.

Theorem V.1. FreSh solves the 1-NN problem and provides a lock-free implementation of QUERYANSWERING (Alg. 1).

VI. EXPERIMENTAL EVALUATION

Setup. We used a machine equipped with 2 Intel Xeon E5-2650 v4 2.2GHz CPUs with 12 cores each, and 30MB L3 cache. The machine runs Ubuntu Linux 16.04.7. LTS and has 256GB of RAM. Code is written in C and compiled using gcc v11.2.1) with O2 optimizations.

Datasets. We evaluated FreSh and the competing algorithms (all algorithms are in-memory) using both real and synthetic datasets. The synthetic data series, Random, are generated as random-walks (i.e., cumulative sums) of steps that follow a Gaussian distribution (0,1). This type of data has been extensively used [4], [5], [30], [57]–[59], and models the distribution of stock market prices [57]. Our real datasets come from the domains of seismology and astronomy. The seismic dataset, Seismic, was obtained from the IRIS Seismic Data Access archive [60]. It contains seismic instrument recordings from thousands of stations worldwide and consists of 100 million data series of size 256, i.e. its size is 100GB. The astronomy dataset, Astro, represents celestial objects and was obtained from [61]. The dataset consists of 270 million data series of size 256, i.e. its size is 265GB. Since the main memory of our machine is limited to 256GB, we only use the first 200GB of the Astro dataset in our experiments.

Evaluation Measures. We measure (i) the *summarization time* required to calculate the iSAX summaries and fill-in the summarization buffers, (ii) the *tree time* required to insert the

items of the receive buffers in the tree-index, and (iii) the *query answering time* required to answer 100 queries that are not part of the dataset. The sum of the above times constitute the *total time*. Experiments are repeated 5 times and averages are reported. All algorithms return exact results.

A. Results

FreSh vs MESSI. We compare FreSh against MESSI, which is the state-of-the-art blocking in-memory data series index. To enable a fair comparison, we use an optimized version of the original MESSI implementation, where we have applied all the code enhancements incorporated by FreSh.

We also compare FreSh against an extended version of MESSI, called MESSI-enh, that allows several threads to concurrently populate the same sub-tree, during tree creation (instead of using a single thread for each subtree). This is implemented using fine-grained locks that are attached on each leaf node of a subtree. MESSI-enh allows to compare the lock-free index creation phase of FreSh against a more efficient blocking one than that of original MESSI.

Figure 3 shows that all algorithms (FreSh, MESSI, and MESSI-enh) continue scaling as the number of threads is increasing, for Seismic 100GB. This is true for all three phases. Moreover, the total execution time of FreSh (Figure 3a is almost the same as the total execution time of all its competitors, although it is the only lock-free approach. As expected, the tree index creation time of FreSh is smaller than MESSI's (Figure 3c), since FreSh allows subtrees to be populated concurrently by multiple threads, allowing parallelism during this phase, in contrast to MESSI. Interestingly, FreSh achieves better performance than MESSI-enh, in most cases. The results for Seismic are similar and are omitted for brevity.

Considering scalability as the size of the dataset increases, Figure 5 demonstrates that FreSh scales well on all three datasets. In most cases, FreSh is faster than MESSI.

Following previous works [10], [59], we also conducted experiments with query workloads of increasing difficulty. For these workloads, we select series at random from the collection, add to each point Gaussian noise ($\mu = 0$, sigma = 0.01-0.1), and use these as our queries. Figure 6a presents the results for the Seismic dataset, where FreSh performs better than MESSI in most cases.

FreSh vs Baselines. We compare FreSh against several baseline *lock-free* implementations of the different stages of an iSAX-based index. Our results (Figure 6d shows that FreSh performs better than all these implementations.

<u>Summarization Baseline</u>: For buffer creation, we have experimented with three implementations: DoAll-Split, Fl-Based, and CAS-Based. All use a single summarization buffer with as many elements as *RawData*. DoAll-Split splits *RawData* into as many equaly-sized chunks as the number of threads. It stores a *done* flag with each data series, which is set after the data series is processed. Each thread traverses *RawData* (circularly), starting from the first element of its assigned chunk. The thread first checks whether the done flag of a data series is set, and processes it only if not. In Fl-Based,









Fig. 5: Comparison of FreSh against MESSI: (a) on Seismic, and (b) on Astro, for 24 threads.

threads use *FAI* to get assigned data series from *RawData* to process. When a thread figures out that all *RawData* elements have been assigned, it re-traverses *RawData* to identify data series whose done flag is still False, and processes them. CAS-Based works similarly to FI-Based, while it uses *CAS* instructions, instead of *FAI*. FreSh performs significantly better than all these implementations (Fig. 6d).

Tree Population Baseline: Each thread is assigned elements of the summarization buffer using *FAI* and inserts them in the index tree. To achieve lock-freedom in traversing the summarization buffer, we apply the DoAll-Split, FI-Based, and CAS-Based techniques we describe above. To achieve lock-freedom in accessing the tree, we utilize a flagging technique [62], in addition to our new tree implementation. We have also experimented with FI-Based-NoSum, a lockfree implementation that avoids using the summarization buffers and inserts directly iSAX summaries in the index tree, by applying the FI-Based technique on *RawData*. FreSh performs significantly better than all these implementations (graph omitted for brevity).

<u>Pruning Baseline</u>: All baselines use a single instance of an existing skip-based lock-free priority queue [53] to store the candidate data series for refinement. Threads uses *FAI* to find the next node to examine in the index tree. When a thread t discovers that all nodes of the tree have been assigned for processing, it re-traverses the tree to find nodes that may still be unprocessed, and processes them.

<u>Refinement Baseline</u>: All threads, repeatedly call DeleteMin to remove elements from the priority queue, and calculate their real distance computation. Our results (graph omitted due to lack of space) show that FreSh performs significantly better than all these implementations, for query answering time (that includes pruning and refinement).

Performance breakdown for index creation phase. We evaluate the techniques incorporated by FreSh to create its tree index by comparing it against three modified versions of it. Recall that in FreSh each thread populates each of the subtrees it acquires in expeditive mode, as long as no helper reaches the same leaf of the tree; when this happens it changes its execution mode to standard. So, FreSh allows leaves of the same subtree to be processed in different modes of execution.

In the first modified version, called Subtree, threads start again by populating a subtree in expeditive mode, while they change to standard mode as long as a helper reaches this subtree (and not when it reaches one of its leaves, as FreSh does); so, in Subtree all the leaves of a subtree are executed in a single mode at each point in time. In the second modified version, called Standard, threads populate subtrees using only the standard execution mode; i.e., there is no expeditive mode. In the third modified implementation, called TreeCopy, a



Fig. 6: (a) Comparison of FreSh against MESSI on Seismic 100GB with variable query difficulty, where an increasing percentage of noise is added to the original queries. (b)-(c) Comparison of FreSh index creation to other tree implementations. (d) Comparison of FreSh against baseline implementations on 100GB Random.

thread t first populates a private copy of the subtree (i.e. one that is accessible only to t) and only after its creation finishes, t tries to make it the (single) shared version of this subtree (by atomically changing a pointer using a *CAS* instruction); threads help each other by following the same procedure.

Figures 6b-6c compare FreSh against the modified versions on Random and Seismic with variable dataset sizes and shows that it performs better than them, in all cases. Interestingly, for Seismic 50GB FreSh performs similarly to TreeCopy. Recall that each thread works on its own private copy and, on each subtree, they contend at most once on the corresponding *CAS* object. So, TreeCopy both restricts parallelism and minimizes the synchronization cost, which are properties that provide an advantage on Seismic.

Thread Delays. In order to study systems where processes may experience delays (e.g., due to page faults, time sharing, or long phases of updates), we came up with a simplistic benchmark, where we simulate delays at random points of a thread's execution. Figure 7a illustrates that the delay even of a single thread causes a linear overhead on the performance of MESSI, whereas it hardly has any impact in the performance of FreSh. Moreover, Figure 7b shows that MESSI takes (almost) the full performance hit of delayed threads right from the beginning: even a single delayed thread blocks the execution of all other threads, and hence of the entire algorithm. FreSh gracefully adapts to the situation of increasing number of delayed threads, achieving a speedup. Note that these synthetic benchmarks are designed to simply illustrate the impact of lock-freedom on performance when threads may experience delays (or crash), and not to capture some realistic setting. Note that MESSI will not terminate execution even if a single thread fails. In the case of failures (see Figure 8), FreSh always terminates execution, performing almost identical to MESSI with the same number of non-failing threads. This demonstrates that FreSh adapts to dynamic thread environments, maintaining high performance levels.

VII. CONCLUSIONS

Current state-of-the-art data series indexes exploit the parallelism supported by modern multicore machines, yet, their design is lock-based, and therefore, these implementations are blocking. In this paper, we present FreSh, a *lock-free* index,



(a) A single thread is delayed. (b) Mutliple threads are delayed. Fig. 7: Comparison of FreSh against MESSI when varying delay and number of delayed threads.



Fig. 8: Execution time on Random 100GB, when varying the number of threads that permanently fail (FreSh with permanent failures in red circles, FreSh without failures in purple triangles, MESSI without failures in blue crosses).

based on Refresh, our novel generic approach for designing, building and analyzing highly-efficient data series indexes in a modular way. The experimental evaluation demonstrates that FreShperforms as good as the state-of-the-art *blocking* index, thus, adhering to the same locality-aware design principles.

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