WaveScript: A Case-Study in Applying a Distributed Stream-Processing Language
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Abstract
Applications that combine live data streams with embedded, parallel, and distributed processing are becoming more commonplace. WaveScript is a domain-specific language that brings high-level, type-safe, garbage-collected programming to these domains. This is made possible by three primary implementation techniques. First, we employ a novel evaluation strategy that uses a combination of interpretation and reification to partially evaluate programs into stream dataflow graphs. Second, we use profile-driven compilation to enable many optimizations that are normally only available in the synchronous (rather than asynchronous) dataflow domain. Finally, we incorporate an extensible system for rewrite rules to capture algebraic properties in specific domains (such as signal processing).

We have used our language to build and deploy a sensor-network for the acoustic localization of wild animals, in particular, the Yellow-Bellied marmot. We evaluate WaveScript’s performance on this application, showing that it yields good performance on both embedded and desktop-class machines, including distributed execution and substantial parallel speedups. Our language allowed us to implement the application rapidly, while outperforming a previous C implementation by over 35%, using fewer than half the lines of code. We evaluate the contribution of our optimizations to this success.

1. Introduction
This paper presents the design and implementation of the WaveScript programming language. WaveScript is designed to support efficient processing of high-volume, asynchronous data streams. Data stream processing applications—which typically process data in real time as it arrives—arise in a number of domains, from filtering and mining feeds of financial data to extracting relevant features from continuous signals streaming from microphones and video cameras.

1.1 Application: Locating Yellow-Bellied Marmots
We have used WaveScript in several applications requiring high-volume stream-processing, including water pipeline leak detection and road surface anomaly detection using on-board vehicular accelerometers. In this paper, however, we focus on our most mature application: a distributed, embedded application for acoustic localization of wild Yellow-Bellied marmots which was deployed at the Rocky Mountain Biological Laboratory in Colorado in August, 2007.

Marmots, medium-sized rodents native to the southwestern United States, make loud alarm calls when their territory is approached by a predator, and field biologists are interested in using these calls to determine their locations when they call. In previous work, we developed the hardware platform for this application (11), performed pilot studies to gather raw data, and developed signal processing algorithms to perform the localization (3). During our recent deployment, we used WaveScript to accomplish the next stage of our research—building a real-time, distributed localization system that biologists can use in the field, while also archiving raw-data for offline analysis. Several of the subcomponents of the system we built had previous implementations in MATLAB or C. These provide a natural point of comparison for our approach.

The marmot localization application uses an eight-node network of Acoustic ENSBox nodes (11), based on the XScale PXA 255 processor. Each sensor node includes an array of four microphones as well as a wireless radio for multi-hop communication with the base station (a laptop). The structure of the marmot application is shown in Figure 1. The major processing phases implemented by the system are the following.

- **Detect an event.** Process audio input streams, searching for the onset of energy in particular frequency bands.
- **Direction of arrival (DOA).** For each event detected, and for each possible angle of arrival, determine the likelihood that the signal arrived from that angle.
- **Fuse DOAs.** Collect a set of DOA estimates from different nodes that correspond to the same event. For every location on a grid, project out the DOA estimates from each node and combine them to compute a joint likelihood.

For the purposes of this application, WaveScript provided three key features:

1. **Embedded Operation:** A compiled WaveScript program yields an efficient, compact binary which is well suited to the low-power, limited-CPU nodes used in the marmot-detection application. WaveScript also includes features such as the ability to integrate with drivers that capture sensor data, interfaces to various operating system hooks, and a foreign function interface (FFI) that makes it possible to integrate legacy code into the system.
2. Distribution: WaveScript is a distributed language in that the compiler can execute a single program across many nodes in a network or on multiple processors in a single node. Nodes may use substantially different hardware infrastructures, and data may arrive from multiple, distributed data sources.

Ultimately, distribution of programs is possible because WaveScript, like other languages for stream-processing, encodes computations as distinct stream operators with explicit communication and separate state. This dataflow graph structure allows a great deal of leeway for automatic optimization, parallelization, and efficient memory management.

3. Asynchronicity: WaveScript assumes that streams are fundamentally asynchronous, but allows elements of a stream to be grouped (via special windowing operations) into windows—called Signal Segments, or “Sigsegs”—that are synchronous. For example, a stream of audio events might consist of windows of several seconds of audio that are regularly sampled, such that each sample does not need a separate timestamp, but where windows themselves arrive asynchronously, and with variable delays between them. Support for asynchronicity is essential in our marmot-detection application.

Our purpose in designing WaveScript was to bring high-level, declarative, type-safe programming to the data-intensive, embedded domain. The common wisdom is that this type of programming is inappropriate in this context. We argue that by designing a language and compiler specifically for the asynchronous streaming domain, that we can overturn this common wisdom. For the applications we built, this appears to be true.

Efficiency in WaveScript is provided by three key techniques. First, the compiler employs a novel evaluation strategy that uses a combination of interpretation, reification, and compilation to partially evaluate programs into stream dataflow graphs, enabling abstraction and modularity with zero performance overhead.

Second, WaveScript uses a profile-driven optimization strategy to enable many static optimizations and static parallelization of stream dataflow graphs. Specifically, WaveScript uses representative sample data for streams to estimate rates and computation times of each operator, and then applies a number of well-understood techniques from the synchronous dataflow world.

Third, WaveScript uses domain-specific rewrite rules to improve performance and to enable abstract library routines with simple interfaces to be intuitively composed while still providing good performance.

In the rest of this paper, we give an overview of the WaveScript language and the design of its compiler. We explain the implementation of the above features, and highlight how applying the optimizations is made easier by WaveScript’s declarative nature and its high-level operations for manipulating streams and other datatypes.

Finally, we evaluate the performance of our application’s components as compared with earlier, handwritten C versions written by different authors, and we demonstrate how our optimizations benefit this application in particular.

2. Related Work

Stream processing (SP) has been studied for decades. In a typical SP model, a graph of operators communicate by passing data tokens. Operators “fire” under certain conditions to process input tokens, perform computation, and produce output tokens. Many SP models have been proposed. For example, operators may execute asynchronously or synchronously, deterministically or non-deterministically, and produce one output or many.

In this section, we briefly review these major tradeoffs, and then discuss how existing stream processing systems are inappropriate for our application domain. We also discuss related systems which inspired our approach.

2.1 Tradeoffs in Existing Stream Processing Systems

A major divide in SP systems is between those that are synchronous and those that are asynchronous. This terminology, however, can be imprecise. A synchronous SP model is generally thought of by analogy with synchronous hardware—a clock is driving operators to fire at the same time. On the other hand, in this paper the most relevant aspect of synchronicity, and the sense in which we’ll be using the term, is whether or not data streams are synchronized with each other.

Most literature on streaming databases has focused on an asynchronous streaming model (5), while most compiler literature has focused on synchronous models (13; 9; 6). WaveScript, like a streaming database, targets applications that involve multiple feeds of data arriving on network interfaces at unknown rates. This essentially forced us to adopt an asynchronous SP model and its associated overheads, including explicit annotation of data records with timestamps and the use of queueing and dynamic scheduling to handle unpredictable data rates. In contrast, in purely synchronous systems, because data rates are known and static, timestamps are not needed, and it is possible for the compiler to statically determine how much buffering is needed, avoiding queueing and scheduling overheads.

Hence, synchronous systems typically outperform asynchronous ones. Our approach, as mentioned in the introduction, is able to overcome performance limitations of the asynchronous model by recognizing that many high data rate asynchronous applications—including our audio processing system—do in fact have some regularity in their data rates some of the time. Thus, in WaveScript, data streams are decomposed into windows (called Sigsegs) containing data elements that are regularly sampled in time (or isochronous).

For example, a single Sigseg might represent a few seconds of audio sampled at 44 kHz. Asynchronous streams of Sigsegs are then the primary streaming data type in WaveScript. Data rates and timing between Sigsegs on these streams are inherently unpredictable, since a stream may represent the union of several streams arriving from different nodes on the network, or may have had filters applied to it to remove some Sigsegs that are not of interest to the application.

In summary, no existing system provides exactly the mix of features and performance that WaveScript requires. Existing stream processing database systems, like Aurora (5) and Stanford Stream, are purely asynchronous and are designed to process at most a few thousand data items per second, which is insufficient for real-time processing of multiple channels of audio data arriving at hundreds of kilosamples per second. Existing high-performance stream programming languages are synchronous and therefore inappropriate for our domain. Finally, general purpose languages, though clearly expressive enough to build our application, are not amenable to
many of the optimizations that a compiler can automatically apply, and lack support for automatic parallelization and distribution of programs, greatly complicating the job of the programmer.

2.2 StreamIt and FRP

Although we chose to implement our own SP system, rather than reuse an existing one, WaveScript draws inspiration from two existing projects in particular. These are functional reactive programming (FRP) and StreamIt. FRP embeds asynchronous events and continuously valued signals into Haskell (8). FRP programs may use event handlers to reconfigure the collection of signal transformers dynamically. This provides an extremely rich context for manipulating and composing signals. FRP has been applied to animation, robotics, computer vision, and mathematical visualization.

In recent years FRP has moved from a monadic account of signals to one using arrows. This was motivated by space leaks due to exposing signals as first-class objects. WaveScript does not consider dynamic reconfigurations of the stream graph, and so targets a more restricted domain. As such, we needn’t worry about encountering the same problems with first-class streams. Unfortunately, both because it is implemented atop Haskell, and because signals are dynamic and reconfigurable, FRP does not deliver competitive performance for data-intensive applications.

StreamIt is a C-like stream programming language with static memory allocation that targets the synchronous dataflow domain. StreamIt provides a syntax for constructing stream graphs using loops, first-order recursive functions, and a second-class representation of streams. This provides a high degree of control in constructing graphs, but is not as expressive as FRP.

Recent releases of StreamIt include support for streams with unknown rates. Using this facility, it may have been possible to implement our acoustic localization application with StreamIt. We would have, however, had to extend the StreamIt implementation in a number of ways. First, StreamIt has primarily been developed for architectures other than our own (e.g. RAW). Also, it would need a foreign function interface for accessing sensor hardware and networking, as well as the accompanying infrastructure for distributed execution. Finally, in addition to these engineering hurdles, we chose not to employ StreamIt because it is a goal of our research to target the data-intensive streaming domain with a high-level language that includes dynamic allocation, garbage collection, and first-class streams.

3. The WaveScript Language

In this section, we introduce the language and provide code examples drawn from our marmot-detection application. We will highlight the major features of the language, leaving implementation issues for Section 4. The details of the language are documented in the user manual (1).

WaveScript is an ML-like functional language with special support for stream-processing. Although it employs a C-like syntax, WaveScript provides type inference, polymorphism, and higher-order functions in a call-by-value language. And like other SP languages (13; 9; 17), a WaveScript program is structured as a set of communicating stream operators.

In WaveScript, however, rather than directly define operators and their connections, the programmer writes a declarative program that manipulates named, first-class streams and stream transformers: functions that take and produce streams. Those stream transformers in turn do the work of assembling the stream operators that make up the nodes in an executable stream graph.

Figure 2 shows the main body of our marmot-detection application. It consists of two sets of top-level definitions—one for all nodes and one for the server. In this program, variable names are bound to streams, and function applications transform streams.

// Node-local streams, run on every node:
NODE /*+*/ {  
(ch1,ch2,ch3,ch4) = ENSBoxAudioAllChans(44100);  
// Perform event detection on ch1 only:  
scores :: Stream Float;  
scores = marmotScores(ch1);  
events :: Stream (Time, Time, Bool);  
events = temporalDetector(scores);  
// Use events to select audio segments from all:  
detections = syncProject(events, [ch1,ch2,ch3,ch4]);  
// In this config, perform DOA computation on the ENSBox:  
doas = DOA(detections);  
}  

SERVER {  
// Once on the base station, we fuse DOAs:  
clusters = temporalCluster(doas);  
grid = fuseDOAs(clusters);  
// We return these likelihood maps to the user:  
RETURN grid  
}

Figure 2. Main program composing all three phases of the marmot-detection application. WaveScript primitives and standard library routines are in bold. Type annotations are for documentation only.

Network communication occurs wherever node streams are consumed by the server, or vice-versa. (One stream is designated the “return value” of the program by RETURN grid.) First-class streams make the wiring of stream dataflow graphs much more convenient than if we were directly writing this application in C, where streaming behavior would be implicit.

Defining functions that manipulate streams is straightforward. The core of our marmot detector is shown below. It uses a bandpass filter (window-size 32) to select a given frequency range from an audio signal. Then it computes the power spectral density (PSD) by switching to the frequency domain and taking the sum over the absolute values of each sample.

fun marmotScores(strm) {  
filtrd = bandpass(32, LO, HI, strm);  
freqs = toFreq(32, filtrd);  
scores = iterate ss in freqs {    
etit Sigseg.fold((+), 0,    
Sigseg.map(abs, ss));  
};  
scores  
}

The return value of a function is the last expression in its body—whether it returns a stream or just a “plain” value. This function declares local variables (filtrd, freqs), and uses the iterate construct to invoke a code block over every element in the stream freqs. The iterate returns a stream which is bound to scores.

The code above and in Figure 2 raises several issues which we will now address. First, we will explain the fundamental iterate construct in more detail. Second, we will address Sigsegs and their use in the marmot-detection application. Third, we describe how programs are distributed through a network. Finally, we will discuss how streams are synchronized with one another, and show how WaveScript programs can build custom synchronization policies.

3.1 Core Operators: iterate and merge

WaveScript is an extensible language built on a small core. In this section, we will examine the “calculus” of operators that make up the kernel of the language, and serve as the common currency of the compiler. Aside from data sources and network communication points, only two operators in WaveScript are primitive: iterate and merge. (We will return momentarily to the syntax for iterate seen above, but first we give a simple account of it as a pure, effect-free combinator.)
iterate :: ((α, σ)→ (List β, σ)), σ, Stream α) → Stream β
merge :: (Stream α, Stream α) → Stream α

Iterate applies a function to each value in a stream, and merge combines streams in the real-time, asynchronous order that their elements arrive. Notice that iterate takes only a single input stream; the only way to process multiple streams is to first merge them. Also, it is without loss of generality that merge takes two streams of the same type: an algebraic sum type (discriminated union) may be used to lift streams into a common type.

The function argument to iterate is referred to as the kernel function. The kernel function takes as its arguments a data element from the input stream (α), and the current state of the operator (σ); it produces as output zero or more elements on the output stream (List β) as well as a new state (σ). Iterate must also take an additional argument specifying the initial state (σ).

Now, returning to our syntactic sugar, WaveScript’s iterate uses second-class references to represent the operator’s state. We feel this syntax is more convenient than explicitly reconstructing the state value in the kernel function. Here is an example of iterate together with one state variable that produces two elements on the output stream for each element in the input stream.

iterate x in strm {
  state { cnt = 0 }
  cnt += 1;
  emit x\+\+cnt;
  emit x--cnt;
}

3.2 Windowing and Sigsegs

The marmotScores function processes a stream of Sigsegs. In addition to capturing locally isochronous ranges of samples, Sigsegs serve to logically group elements together. For example, a fast-Fourier transform operates on windows of data of a particular size, and in WaveScript that window size is dictated by the width of the Sigsegs streamed to it.

A Sigseg is a sequence of elements, together with a timestamp for the first element, and a time interval between elements. We will refer to a stream of type Stream (Sigseg t) as a “windowed stream”. All data produced by hardware sensors comes packaged in Sigseg containers, representing the granularity with which it is acquired. For example, the microphones in our acoustic localization application produce a windowed stream of type Stream (Sigseg Int16).

Of course, the audio stream produced by the hardware may not provide the desired window size. WaveScript makes it easy to change the window size of a stream using the rewindow library procedure. Rewindow(size, overlap, s) changes the size of the windows, and, with a nonzero overlap argument, can make windows overlapping. In our implementation, Sigsegs are read only, so it is possible to share one copy of the raw data between multiple streams and overlapping windows. The efficient implementation of the Sigseg ADT was addressed at length in (12).

Because windowing is accomplished with Sigsegs, which are simply first-class objects, rather than being a property of a communication channel or operator itself, it is possible to define functions like rewindow directly in the language. As we will see in Section 3.4, this degree of control is also useful for expressing synchronization policies in WaveScript.

3.3 Distributed Programs

A WaveScript program represents a graph of stream operators that is ultimately partitioned into subgraphs and executed on multiple platforms. In the current implementation, this partitioning is user-controlled. The code in Figure 2 defines streams that reside on the node as well as those on the server. Function definitions outside of these blocks may be used by either. The crossings between these partitions (named streams declared in one and used in the other), become the points at which to cut the graph. Note that with the application in Figure 2, moving the DOA computation from node to server requires only cutting and pasting a single line of code.

The WaveScript backend compiles individual graph partitions for the appropriate platforms. In addition to the code in Figure 2, the programmer also must specify an inventory of the nodes—type of hardware, and so on—in a configuration file. The runtime deals with disseminating and loading code onto nodes. The networking system takes care of transferring data over the edges that were cut by graph partitioning (using graph partitioning (using TCP sockets in our implementation).

3.4 Customizable Synchronization

The syncProject operator in Figure 2 is an example of a synchronizing operator. In asynchronous dataflow, synchronization is an important issue. Whereas in a synchronous model, there is a known relationship between the rates of two streams—elements might be matched up on a one-to-one or n-to-m basis—in WaveScript two event streams have no a priori relationship.

Thus many synchronization policies are possible. The WaveScript Standard Library provides several reusable functions for synchronizing streams, all built on top of merge. For example, zip operators wait until they have received a single data element on all input streams, and then output these elements together in a tuple. A zip on two streams is implemented with a pair of iterates that lift the input streams into a common type (the “Either” type), followed by a merge, and then by another iterate. The final iterate maintains buffers for all input streams (in its state{} block), and waits until data is available on all inputs before producing output. If one uses only zips to combine streams, then one can perform a facsimile of synchronous stream processing.

The sync operators, on the other hand, take multiple windowed streams (of Sigsegs) and produce an output stream of tuples containing aligned windows from each source stream. The syncProject variant also takes a “control stream” which instructs it to sample only particular time ranges of data. We use this in the marmot application to project windows of data containing event detections from all four channels of microphone data on each node. Sigseg’s first-class nature allows us to write sync operators in WaveScript rather than treating them as primitive, just as with zips.

3.4.1 Discussion: Extensibility

Stream transformers, combined with first-class windowing, has enabled us to implement a variety of libraries that extend WaveScript with new abstractions. In addition to custom synchronization policies, we use WaveScript to define new abstract stream datatypes that model streaming domains other than the push-based asynchronous one. For example, we have built a library that provides an ADT for pull-based or demand-driven streams. Another library allows windowed streams to be accessed with a peek/popt/push interface rather than by manipulating Sigsegs directly. Yet another library provides an ADT for stream transformers that “pass through” an extra value, synchronized with their input and output (similar to teleport messages in StreamIt). Implementing these abstractions in most stream-processing languages is difficult or impossible without modifying the underlying compiler.

4. WaveScript Implementation

The WaveScript language is part of the ongoing WaveScope project, which delivers a complete stream-processing (SP) system for high data-rate sensor networks. As such, it includes many components that fall outside the scope of this paper, including: the networking layer, scheduling engines, and control and visualization
software. What we will describe in this section are the key points in the implementation of the compiler, with a brief treatment of issues pertaining to runtime execution.

4.1 A Straw-man Implementation

A naive way to implement WaveScript is to use a language with support for threads and communication channels, such as CML(16). In that setting, each node of the dataflow graph would be represented by a thread, and the connections between the nodes by channels. Each thread would block until necessary inputs are received on input channels, perform the node’s computation, and forward results on output channels.

While such an approach could leverage parallelism, the overhead of running a distinct thread for each node, and of synchronizing through communication channels, would be prohibitive for many parts of the computation. Because the compiler would not have direct access to the structure of the (fixed) stream graph, the job would fall to the runtime to handle all scheduling of threads.

There are a variety of graph transformations that we can perform at compile time that would dramatically ease the job of the scheduler. For example, it is almost always beneficial to “fuse” operators that do little work into larger operators. Profiling information can indicate which operators are lightweight. Conversely, heavyweight operators should be fissioned, if possible, to remove bottlenecks and increase parallelism. Finally, many desirable transformations are domain-specific, and are ideally expressed by the binary writer. We discuss our approach to these optimizations in Section 5.

The WaveScope scheduling engine supports a variety of different policies. For the purpose of this paper, we use a scheduling methodology that assigns one “pinned” thread per physical CPU, and assigns multiple operators to each thread. Each thread, when a data element becomes available, performs a depth-first traversal of the operators on that thread, thereby “following” the data through. This depth-first algorithm is modified to accommodate communication with operators on other threads. Outgoing messages are placed on thread-safe queues whenever the traversal reaches an edge that crosses onto another CPU. Also, the traversal is stopped periodically to check for incoming messages from other threads, while respecting that individual operators themselves are not reentrant.

4.2 Compiler Overview

The overall structure of the WaveScript compiler is depicted in Figure 3. The interpret/reify evaluator, described in the next section, is the critical component that transforms the WaveScript program into a stream graph. Subsequently, it is optimized, partitioned, lowered into a monomorphic, first-order intermediate language, and sent through one of WaveScript’s three backends.

4.3 Semantics and Evaluation Model

One way to implement WaveScript functionality is to extend an existing language with support for dynamically constructing stream graphs and for pumping data values through the graph. However, our applications have a clear phase split, where the graph can be constructed offline and does not change throughout the evaluation of the rest of the program. We leverage this split in designing an evaluator for WaveScript. Yet the semantics of a WaveScript program remain the same as an analogous program executed in an existing call-by-value language.

A WaveScript evaluator is a function that takes a program, together with a live data stream, and produces an output stream.

$$\text{Eval} :: program \rightarrow \text{inputstream} \rightarrow \text{outputstream}$$

We use a particular kind of aggressive compiler that, given the stream program, specializes the evaluator offline before the actual input stream becomes available. This can be thought of as a form of partial evaluation, the end result of which is a stream dataflow graph where each node is an iterate or a merge.

Our method is in contrast with metaprogramming, where multiple explicit stages of evaluation are exposed to the programmer. For example, in MetaML (18), one writes ML code that generates additional ML code in an arbitrary number of stages. This staging imposes a syntactic overhead for quotation and antiquotation to separate code in different stages. Further, it imposes a cognitive burden on the programmer—extra complexity in the program syntax, types, and execution. For the streaming domain, WaveScript provides a much smoother experience for the programmer than these more general metaprogramming frameworks.

Interpret & Reify: Now we explain our method for reducing WaveScript programs to stream graphs. During compile time, we feed the WaveScript source through a simple, call-by-value interpreter. The interpreter has a value representation that is extended to include streams as values. The result of interpreting the program is a stream value. A stream value contains (1) the name of a built-in stream-operator it represents (e.g. iterate, merge, or a source or network operator), (2) input stream values to the operator where applicable, and (3) in the case of iterate, a closure for the kernel function.

The next step is to reify these stream values back into code. The key problem is in reifying closures, but fortunately this problem is much studied (10). Our algorithm recursively reifies all variables in the closure’s environment, using memoization (through a hash table) to avoid duplicating bindings that occur free in multiple closures. Such shared bindings become top-level constants.

Within the compiler, the kernel function argument to an iterate is represented by a let-binding for the mutable references that make up its state, surrounding a $$\lambda$$-expression containing the code for the kernel function. When interpreted, this argument evaluates to a closure. During reification, mutable state visible from an iterate’s closure is treated no differently than any other state. However, it is an error for mutable state to be visible to more than one kernel function. Fortunately, this is not possible as long as the use of references is restricted and only the state{ } block is used to introduce iterate state.

1 Originally, we used an evaluator that applied reduction rules, including beta- and delta-reduction, until fixation. Unfortunately, in practice, to support a full-blown language (letrec, foreign functions, etc.) it became complex, monolithic, and inscrutable over time, as well as running around 100 times slower than our current interpret/reify approach.
4.4 WaveScript backends

WaveScript’s compiler front-end uses multiple backend compilers for native code generation. Before the backend compilers are invoked, the program has been profiled, partitioned into per-node subgraphs, optimized, and converted to a first-order, monomorphic form. Our current backends generate code for Chez Scheme (7), MLton (19), and GCC. The backends’ relative performance is shown in Figure 4.4. These benchmarks include the three stages of the marmot application (detection, DOA, and fusing DOAs), as well as a complete multi-node simulation—eight nodes simulated on one server, as when processing data traces offline. Also included are our pipeline leak detection, and road surface anomaly (pothole) detection applications.

For the purpose of targeting new architectures, we may extend WaveScript to generate code for other languages as well, including, perhaps, other stream-processing languages, or languages that would enable compilation on 8-bit “mote” platforms (such as NesC/TinyOS).

**Scheme backend:** The WaveScript compiler itself is implemented in the Scheme programming language. Accordingly, the first, and simplest backend is simply an embedding of WaveScript into Scheme using macros that make the abstract syntax directly executable. This backend is still used for development and debugging. Furthermore, it enables faster compile times than the other backends. And when run in a special mode, it will enable direct evaluation of WaveScript source immediately after type checking (without evaluating to a stream-graph). This provides the lowest-latency execution of WaveScript source, which is relevant to one of our applications that involves large numbers of short-lived WaveScript “queries” submitted over a web-site. It also keeps us honest with respect to our claim that our reification of a stream graph yields exactly the same behavior as direct execution.

**MLton backend:** MLton is an aggressive, whole-program optimizing compiler for Standard ML. Generating ML code from the kernel functions in a stream graph is straightforward because of the similarities between the languages’ type systems. This provided us with an easy to implement single-threaded solution that exhibits surprisingly good performance (19), while also ensuring type- and memory-safe execution. In fact, it is with our MLton backend that we beat the handwritten C version of the acoustic localization application.

**C++ backend:** Originally, we had intended for our C++ backend to be the best-performing of the three backends, as it includes a low-level runtime specifically tailored for our streaming domain. However, in our current implementation the MLton backend actually outperforms our C++ backend, due to three primary factors:

1. The C++ backend leverages the flexible WaveScope scheduling engine for executing stream graphs. The cost of this flexibility is that transferring control between operators is at least a virtual method invocation, and may invoke a queue. The MLton and Scheme backends support only single-threaded depth-first traversal, where control transfers between operators are direct function calls.

2. MLton incorporates years of work on high-level program optimizations that GCC cannot reproduce (the abstractions are lost by the time it gets to C code), and which we do not have time to reproduce within the WaveScript compiler.

3. Our prototype uses a naive reference counting scheme that is less efficient than MLton’s tracing collector. (Although it does reduce pauses relative to MLton’s collector; the C++ backend uses the type system to enforce that cycles cannot occur, and thus pure reference counting is sufficient.) In the future we believe that we can implement a substantially more efficient collector by combining deferred reference counting with the fact that our stream operators do not share mutable state.

As we show in in Section 6, in spite of its limitations, our current prototype C++ runtime is the best choice when parallelism is available. This is important in several of our applications where large quantities of offline data need to be processed quickly on multicore/multiprocessor servers. The MLton runtime and garbage collector do not support concurrent threads, and it would be a daunting task to add this functionality. We could, however, attempt process-level parallelism using MLton, but because MLton does not support inter-process shared memory, this would require additional copying of signal data.

5. Optimization Framework

With the basic structure of the compiler covered, we now focus on the optimization framework. The cornerstone of this framework is the profiling infrastructure, which gathers information on data-rates and execution times that subsequently enable the application of graph optimizations from the synchronous dataflow community. In this section we’ll also cover our method for performing algebraic rewrite optimizations, which are not currently driven by profiling information.

To use the profiling features, representative sample data is provided along with the input program. In our marmot application, the sample audio data provided includes both periods of time with and without marmot alarm calls. The current implementation uses the Scheme embedding of WaveScript to execute part or all of the stream graph on the sample data.

The profiler measures the number of elements passed on streams, their sizes, and the execution times of stream operators. The relative execution times of operators (in Scheme) are taken to reproduce within the WaveScript compiler. As we show in in Section 6, in spite of its limitations, our current prototype C++ runtime is the best choice when parallelism is available. This is important in several of our applications where large quantities of offline data need to be processed quickly on multicore/multiprocessor servers. The MLton runtime and garbage collector do not support concurrent threads, and it would be a daunting task to add this functionality. We could, however, attempt process-level parallelism using MLton, but because MLton does not support inter-process shared memory, this would require additional copying of signal data.

2 It uses a C++ compiler not because it generates object-oriented code, but because the runtime engine it links with has been engineered in C++.
5.1 Stream Graph Optimizations

There are a breadth of well-understood transformations to static and dynamic dataflow graphs that adjust the parallelism within a graph—balancing load, exposing additional parallelism (fission), or decreasing parallelism (fusion) to fit the number of processors in a given machine. The StreamIt authors identify task, data, and pipeline parallelism as the three key dimensions of parallelism in streaming computations (13). Task parallelism is the naturally occurring parallelism between separate branches of a stream graph. Data parallelism occurs when elements of a stream may be processed in parallel, and must be teased out by fissioning operators. Pipeline parallelism is found in separate stages (downstream and upstream) of the stream graph that run concurrently.

We have not taken the time to reproduce all the graph optimizations found in StreamIt and elsewhere. Instead, we have implemented a small set of optimizations in each major category, so as to demonstrate the capability of our optimizer framework—through edge and operator profiling—to effectively implement static graph optimizations normally found in the synchronous dataflow domain. Keep in mind that these optimizations are applied after the graph has been partitioned into per-node (e.g. an ENSSBox or laptop) components. Thus they affect intra-node parallelism. We do not yet try to automatically optimize inter-node parallelism.

**Operator placement:** For the applications in this paper, sophisticated assignment of operators to CPUs (or migration between them) is unnecessary. We use an extremely simple heuristic, together with profiling data, to statically place operators. We start with the whole query on one CPU, and when we encounter split-joins in the graph, assign the parallel paths to other CPUs in round-robin order, if they are deemed “heavyweight”. Our current notion of heavyweight is a simple threshold function on the execution time of an operator.

**Fusion:** We fuse linear chains of operators so as to remove overheads associated with distinct stream operators. Any lightweight operators (below a threshold) are fused into either their upstream or downstream node depending on which edge is busier. This particular optimization is only relevant to the C++ backend, as the Scheme and MLton backends bake the operator scheduling policy into the generated code. That is, operators are traversed in a depth first order and emits to downstream operators are simply function calls.

**Fission: Stateless Operators:** Any stateless operator can be duplicated an arbitrary number of times to operate concurrently on consecutive elements of the input stream. (A round-robin splitter and joiner are inserted before and after the duplicated operator.) The current WaveScript compiler only implements this optimization for maps, rather than all stateless operators. Specifically, whenever the compiler finds a map over a stream \( \text{map}(f,s) \), if the operator is deemed sufficiently heavyweight based on profiling information it can be replaced with:

\[
(s_1, s_2) = \text{split2}(s);
\text{join2}(\text{map}(f, s_1), \text{map}(f, s_2))
\]

Currently we use this simple heuristic: split the operator into as many copies as there are CPUs.

In WaveScript, map is in fact a normal library procedure and is turned into an anonymous iterate by interpret-and-reify. We recover the additional structure of maps subsequently by a simple program analysis that recognizes them. (A map is an iterate that has no state and one emit on every code path.) This relieves the intermediate compiler passes from having to deal with additional primitive stream operators, and it also catches additional map-like iterates resulting from other program transformations, or from a programmer not using the “map” operator per-se.

**Fission: Array Comprehensions:** Now we look at a splitting heavyweight operators that do intensive work over arrays, specifically, building arrays with an initialization function.

Array comprehensions are a syntactic sugar for constructing arrays. Though the code for it was not shown in Section 3, array comprehensions are used in both the second and third stages of the marmot application (DOA calculation and FuseDOA). The major work of both these processing steps involves searching a parameter space exhaustively, and recording the results in an array or matrix. In the DOA case, it searches through all possible angles of arrival, computing the likelihood of each angle given the raw data. The output is an array of likelihoods. Likewise, the FuseDOA stage fills every position on a grid with the likelihood that the source of an alarm call was in that position.

The following function from the DOA stage would search a range of angles and fill the results of that search into a new array. An array comprehension is introduced with \#\{ \}

\[
\text{fun DOA}(n,m) \{
\text{fun}(\text{dat}) \{
\#\{ \text{searchAngle}(i, \text{dat}) | i = n \text{ to } m \} \n\}
\}
\]

With this function we can search 360 possible angles of arrival using with the following code:

\[
\text{map}(\text{DOA}(1, 360), \text{rawdata});
\]

There’s a clear opportunity for parallelism here. Each call to searchAngle can be called concurrently. Of course, that would usually be too fine a granularity. Again, our compiler simply splits the operator based on the number of CPUs available.

\[
\text{map}(\text{Array.append},
\text{zip2}(\text{map}(\text{DOA}(1, 180), \text{rawdata}),
\text{map}(\text{DOA}(181, 360), \text{rawdata})))
\]

In the current implementation, we will miss the optimization if the kernel function contains any code other than the array comprehension itself. The optimization is implemented as a simple program transformation that looks to transform any heavyweight maps of functions with array comprehensions as their body.

5.1.1 Batching via Sigsegs and Fusion

High-rate streams containing small elements are inefficient. Rather than put the burden on the runtime engine to buffer these streams, the WaveScript compiler uses a simple program transformation to turn high-rate streams into lower-rate streams of Sigseg containers. This transformation occurs after interpret-and-reify has executed, and after the stream graph has been profiled.

The transformation is as follows: any edge in the stream-graph with a data-rate over a given threshold is surrounded by a window and dewindow operator. Then the compiler repeats the profiling phase to reestablish data-rates. The beauty of this transformation is that it applied unconditionally and unintelligently: it leverages on the fusion optimizations to work effectively.

Let’s walk through what happens. When a window/dewindow pair is inserted around an edge, it makes that edge low-rate, but leaves two high-rate edges to the left and to the right (entering window, exiting dewindow). Then, seeing the two high-rate edges, and the fact that the operators generated by window and dewindow are both lightweight, the fusion pass will merge those lightweight operators to the left and right, eliminating the high-rate edges, and leaving only the low-rate edge in the middle.

5.2 Extensible Algebraic Rewrites

The high-level stream transformers in WaveScript programs frequently have algebraic properties that we would like to exploit. For example, the windowing operators described in Section 3 support...
the following laws:
\[
\text{dewindow}(\text{window}(n, s)) = s
\]
\[
\text{window}(n, \text{dewindow}(s)) = \text{rewindow}(n, 0, s)
\]
\[
\text{rewindow}(x, y, \text{rewindow}(a, b, s)) = \text{rewindow}(x, y, s)
\]
\[
\text{rewindow}(n, 0, \text{window}(m, s)) = \text{window}(n, s)
\]

In the above equations, it is always desirable to replace the expression on the left-hand side with the one on the right. There are many such equations that hold true of operators in the WaveScript Standard Library. Some improve performance directly, and others may simply pave the way for other optimizations, for instance:

\[
\text{map}(f, \text{merge}(x, y)) = \text{merge}(\text{map}(f, x), \text{map}(f, y))
\]

WaveScript allows rewrite rules such as these to be inserted in the program text, to be read and applied by the compiler. The mechanism we have implemented is inspired by similar features in the Glasgow Haskell Compiler (14). Extensible rewrite systems have also been employed for database systems (15). And there has been particularly intensive study of rewrite rules in the context of signal processing (2).

It is important that the set of rules be extensible so as to support domain-specific and even application-specific rewrite rules. (Of course, the burden of ensuring correctness is on the rules’ writer.) For example, in a signal processing application such as acoustic localization, it is important to recognize that Fourier transforms and inverse Fourier transforms cancel one another. Why is this important? Why would a programmer ever construct an \text{fft} followed by an \text{ifft}?

Without rewrite rules, we would have to complicate the interfaces.

In fact, when considered as an integral part of the design, algebraic rewrite rules enable us to write libraries in a simpler and more composable manner. For example, in WaveScript’s signal processing library all filters take their input in the time domain, even if they operate in the frequency domain. A lowpass filter first applies an \text{fft} to its input, then the filter, and finally an \text{ifft} on its output. This maximizes composability, and does not impact performance. If two of these filters are composed together, the \text{fft} in the middle will cancel out. Without rewrite rules, we would have to complicate the interfaces.

5.3 Implementing Rewrites

A classic problem in rewrite systems is the order rules are applied. Applying one rewrite rule may preclude applying another. We make no attempt at an optimal solution to this problem. We use a simple approach; we apply rewrites to an abstract syntax tree from root to leaves and from left-to-right, repeating the process until no change occurs in the program.

A key issue in our implementation is at what stage in the compiler we apply the rewrite rules. Functions like \text{rewindow} are defined directly in the language, so if the interpret-and-reify pass inlines their definitions to produce a stream graph, then rewrite rules will no longer apply. On the other hand, before interpret-and-reify occurs, the code is too abstracted to catch rewrites by simple syntactic pattern matching.

Our solution to this dilemma is depicted in Figure 5.3. We simply apply interpret-and-reify twice. The first time, we hide the top-level definitions of any “special” functions whose names occur in rewrite rules (\text{rewindow}, \text{fft}, etc), and treat them instead as primitives. Next we eliminate unnecessary variable bindings so that we can pattern match directly against nested compositions of special functions. Finally, we perform the rewrites, reinsert the definitions for special functions, and re-execute interpret-and-reify, which yields a proper stream graph of iterates and merges.

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Figure 5. Pseudo-code for the portion of the compiler that applies rewrite optimizations.

### 6. Evaluation

Evaluating a new programming language is difficult. Until the language has had substantial use for a period of time, it lacks large scale benchmarks such as the SPEC benchmarks. Microbenchmarks, on the other hand, can help when evaluating specific implementation characteristics. But when used for evaluating the efficacy of program optimizations, they risk becoming contrived.

Thus we evaluate WaveScript “in the field” by using it to developing a substantial sensor network application for localizing animals in the wild. First, we establish a performance baseline by comparing our implementation to a previous implementation of a subset of the system written in C by different authors. The WaveScript implementation outperforms its C counterpart—with significant results for the sensor network’s real-time capabilities. Second, we showcase our compiler optimizations in the context of this application, explaining their effect and evaluating their effectiveness.

#### 6.1 Comparing against handwritten C

A year previous to our own test deployment of the distributed marmot detector, a different group of programmers implemented the same algorithms (in C) under similar conditions in a similar timeframe. This provides a natural point of comparison for our own WaveScript implementation. Because the WaveScript implementation surpasses the performance of the C implementation, we were able to run both the detector and the direction-of-arrival (DOA) algorithm on the ENSBox nodes in real-time—something the previous implementation could not do (due to CPU performance).

Table 1 shows results for both the continuously running detector, and the occasionally running DOA algorithm (which is invoked when a detection occurs). The detector results are measured in percentage CPU consumed when running continuously on an ENSBox node and processing audio data from four microphone channels at 44.1 KHz. DOA results are measured in seconds required to process raw data from a single detection. Along with CPU cycles, memory is a scarce resource in embedded applications. The WaveScript version reduced the memory footprint of the marmot application by 50% relative to the original hand-coded version. Table 2 lists the size of the source-code for the Detector and DOA components, discounting blank lines and comments.

The ability to run the DOA algorithm directly on the ENSBox results in a large reduction in data sent over the network—800 bytes for direction-of-arrival probabilities vs. at least 32KB for the raw data corresponding to a detection. The reduced time in network transmission offsets the time spent running DOA on the ENSBox (which is much slower than on a laptop), resulting in lower overall response latencies. The extra processing capacity freed up by our implementation was also used for other services, such as continuously archiving all raw data to the internal flash.
Table 1. Performance of WaveScript marmot application vs. hand-written C implementation. Units are percentage CPU usage, number of seconds, or speedup factor.

<table>
<thead>
<tr>
<th></th>
<th>C</th>
<th>WaveScript</th>
<th>Speedup</th>
</tr>
</thead>
<tbody>
<tr>
<td>ENSBox DOA</td>
<td>3.00s</td>
<td>2.18s</td>
<td>1.38</td>
</tr>
<tr>
<td>PC DOA</td>
<td>0.125s</td>
<td>0.089s</td>
<td>1.40</td>
</tr>
<tr>
<td>ENSBox Detect</td>
<td>87.9%</td>
<td>56.3%</td>
<td>1.56</td>
</tr>
</tbody>
</table>

Table 2. Lines of code for WaveScript and C versions of localization components.

<table>
<thead>
<tr>
<th></th>
<th>LOC/WaveScript</th>
<th>LOC/C</th>
</tr>
</thead>
<tbody>
<tr>
<td>Detector</td>
<td>92</td>
<td>252</td>
</tr>
<tr>
<td>DOA</td>
<td>124</td>
<td>239</td>
</tr>
</tbody>
</table>

storage, a practical necessity that was not possible in previous attempts.

Our original goal in this deployment was only to demonstrate how easy it was to program these applications in a high-level domain-specific language. In fact, we were quite surprised by these performance results. We implemented the same algorithm in roughly the same way as previous authors.

We suspect that most of the performance difference in the detector comes from efficient windowing (Sigssegs) combined with the ability of the whole-program optimizing MLton compiler to apply inlining across the entire stream graph (fusing operators). Similarly in the DOA computation, we were lucky that MLton appears to have done a good job in lifting invariant computations out of the tight loop that searches through angles—possibly aided by the use of structured operations for building and traversing data structures (array comprehensions and folds), rather than a triply-nested for-loop with complex indexing expressions.

Neither of the implementations evaluated here represent intensively hand-optimized code. A significant fraction of the application was developed in the field during a ten-day trip to Colorado. Because of the need for on-the-fly development, programmer effort is the bottleneck in many sensor network applications. This is in contrast with the norm in most embedded, or high-performance scientific computing applications, where performance is often worth any price. Therefore, languages that are both high-level and allow good performance are especially desirable.

6.2 Effects of Optimization on Marmot Application

Here we relate the optimizations described Section 5 to our marmot application case study. One thing to bear in mind is that there are multiple relevant modes of operation for this application. A given stage of processing may execute on the ENSBox node, the laptop base station, or offline on a large server. Both on the laptop and offline, utilizing multiple processor cores is important.

Rewrite-rules: As discussed in Section 5.2, many of our signal processing operations take their input in the time domain, but convert to the frequency domain to perform processing. An example of this can be seen in the bandpass library routine called from the marmotscores function in Section 3 (part of the detector phase). Notice that the marmotscores function is another example; it also converts to the frequency domain to perform the PSD. The rewrite-rules will eliminate the all redundant conversions to and from the frequency domain, with a 4.39X speedup for the detector phase in the MLton backend and 2.96X speedup in the C++ backend.

Fusion and Batching: The fusion optimizations described in Section 5.1 are relevant to the C++ backend, which has a higher per-operator overhead. Fusion is most advantageous when many lightweight operators are involved, or when small data elements are passed at a high rate. Because the marmot application involves a relatively small number of operators, that pass Sigsseg data on channels, the benefits of fusion optimization are modest. (For the same reason, the batching optimizations performed by the compiler, while invaluable in many cases, provide no benefit to the marmot application.)

The detector phase of the application speeds up by 7%, and the DOA phase by 2.7%. The FuseDOA phase benefits not at all.

Fission and Parallelization: Offline processing has intrinsic parallelism because it applies the first and second phases of the application (detector and DOA) to many data streams in parallel. To squeeze parallelism out of the individual marmot phases, however, we rely on our fission optimizations from Section 5.1.

To evaluate our two fission optimizations, we applied each of them to the DOA phase of the marmot application and measured their performance on a commodity parallel Linux server. Our test platform is a 4 x 4 motherboard with 4 quad-core AMD Barcelona processors and 8 GB of RAM, running Linux 2.6.23. In our parallel tests, we control the number of CPUs actually used in software.

Fission can be applied to the DOA phase in two ways: by duplicating stateless operators, and by using array comprehension to parallelize a loop. Figure 6 shows the parallel speedup gained by...
applying each of these optimizations to the DOA phase of the mar-mot application. In this graph, both flavors of fission optimization are presented to show speedup relative to a single-threaded version. Each data point is the mean and 95% confidence intervals computed from 5 trials at that number of worker CPUs. The point at 0 worker CPUs is single-threaded: the point at ‘1’ worker CPU places the workload operator on a different CPU from the rest of the workflow (e.g., the I/O, split, join, etc.).

The greatest gain, a speedup of 12× is achieved from parallelizing stateless operators. In our application, the entire DOA phase of the workflow is stateless, meaning that the whole phase can be duplicated to achieve parallelism. As described in Section 5.1, a map operator or a sequence of map operators is replaced by a split→join sequence that delivers tuples in round robin order to a set of duplicated worker operators, and subsequently joins them in the correct order. Running this on our 16 core test machine we see near-linear speedup up to 13 cores, where performance levels off. This level is the point at which the serial components of the plan become the bottleneck, and are unable to provide additional work to the pool of threads.

Array comprehension parallelization yields a lesser, but still significant maximum speedup of 6×. This case is more complex because fission by array comprehension applies to only a portion of the DOA phase. The DOA computation consists of a preparation phase that computes some intermediate results, followed by a work phase that exhaustively tests hypothetical angle values. This structure limits the maximum possible speedup from this optimization. As a control, the “Partial Stateless” curve designates the speedup achieved by restricting the stateless operator fission to the phase duplicated by the array comprehension. From the graph we see that the parallel benefit is maximized when distributing the work loop to 6 worker cores; beyond that point the additional overhead of transferring between cores (e.g., queueing and copying overhead) diminishes the benefit. The appropriate number of cores to use is a function of the size of the work loop and the expected copying and queueing overhead.

Optimizing for latency is often important for real time responses and for building feedback systems. Figure 7 shows the latency impact of the choice of fission optimization, for the same three cases. Although the stateless operator optimization achieves higher throughput through pipelining, it will never reduce the latency of an individual tuple passing through the system. However, array comprehension can substantially reduce the latency of a particular tuple by splitting up a loop among several cores and processing these smaller chunks in parallel.

Memory allocation strategies are an important detail in achieving good parallel speedup on a multicore workflow. False sharing occurs when two logically separate data elements physically reside in memory that is in a single cache line. False sharing causes concurrent accesses from different cores to generate detrimental amounts of cache coherence traffic. The Hoard memory allocator (4) was developed to avoid false sharing by allocating memory for different threads from separate pools. By using Hoard and by reallocating data when it passes between cores, we were able to improve parallel performance on the DOA phase by over 40% in each of our parallelizing optimizations.

7. Conclusion

We described WaveScript, a type-safe, garbage collected, asynchronous stream processing language. WaveScript employs three primary techniques to provide good performance: first, its evaluation strategy uses a combination of interpretation and reification to partially evaluate programs into stream dataflow graphs; second, profile-driven compilation enables many optimizations that were previously only available in the synchronous dataflow domain, including operator fusing and fissioning; and third, it employs an extensible system for rewrite rules to capture algebraic properties in specific domains such as signal processing.

We deployed WaveScript in an embedded acoustic wildlife tracking application, and evaluated its performance relative to a hand-coded C implementation of the same application. We observed over a 35% speedup – which enabled a substantial increase in in-the-field functionality by allowing more complex programs to run on our embedded nodes – in about half as many lines of code. We also used this application to study the effectiveness of our optimizations, showing that the throughput of our program can be substantially improved through domain specific transformations and that our automatically parallelizing compiler can yield near-linear speedups.

In conclusion, we have shown that WaveScript is well suited for both server-side and embedded applications, offering good performance and simple programming in both cases. For the embedded case, its potential to bring high-level programming to low-level domains traditionally programmed in (with great pain) in C-like languages is particularly exciting.

References


