# The CQL Continuous Query Language: Semantic Foundations and Query Execution\*

Arvind Arasu and Shivnath Babu and Jennifer Widom Stanford University {arvinda,shivnath,widom}@cs.stanford.edu

#### Abstract

CQL, a Continuous Query Language, is supported by the STREAM prototype Data Stream Management System at Stanford. CQL is an expressive SQL-based declarative language for registering continuous queries against streams and updatable relations. We begin by presenting an abstract semantics that relies only on "black box" mappings among streams and relations. From these mappings we define a precise and general interpretation for continuous queries. CQL is an instantiation of our abstract semantics using SQL to map from relations to relations, window specifications derived from SQL-99 to map from streams to relations, and three new operators to map from relations to streams. Most of the CQL language is operational in the STREAM system. We present the structure of CQL's query execution plans as well as details of the most important components: operators, inter-operator queues, synopses, and sharing of components among multiple operators and queries. Examples throughout the paper are drawn from the Linear Road benchmark recently proposed for Data Stream Management Systems. We also curate a public repository of data stream applications that includes a wide variety of queries expressed in CQL.

# 1 Introduction

There has been a considerable surge of research in many aspects of processing continuous queries over unbounded data streams [Geh03, GO03]. Many papers include example continuous queries expressed in some declarative language, e.g., [ABB $^+$ 02, CDTW00, CF02, DGGR02, HFAE03, MSHR02]. However, these queries tend to be simple and primarily for illustration—a precise language semantics, particularly for more complex queries, often is left unclear. Furthermore, very little has been published to date covering execution details of general-purpose continuous queries. In this paper we present the CQL language and execution engine for general-purpose continuous queries over streams and updatable relations. CQL (for  $Continuous\ Query\ Language$ ) is an instantiation of a precise abstract continuous semantics also presented in this paper, and CQL is implemented in the STREAM prototype Data Stream Management System (DSMS) at Stanford [STR].

It may appear initially that defining a continuous query language over (relational) streams is not difficult: Take a relational query language, replace references to relations with references to streams, register the query with the stream processor, and wait for answers to arrive. For simple monotonic queries over complete stream histories indeed this approach is nearly sufficient. However, as queries get more complex—when we add aggregation, subqueries, windowing constructs, relations mixed with streams, etc.—the situation becomes much murkier. Consider the following simple query:

 $<sup>^*</sup>$ This work was supported by the National Science Foundation under grants IIS-0118173 and IIS-9817799, and by a 3Com Stanford Graduate Fellowship.

```
Select P.price
From Items [Rows 5] as I, PriceTable as P
Where I.itemID = P.itemID
```

Items is a stream of purchased items, PriceTable is a table (relation) containing the price of items, and [Rows 5] specifies a 5-element *sliding window*. Even this simple query has no single obvious interpretation that we know of. For example, is the result of the query a stream or a relation? What happens to the query result when the price of a recently-purchased item—i.e., an item still within the 5-element window—changes?

In this paper, we initially define a precise abstract semantics for continuous queries. Our abstract semantics is based on two data types—streams and relations—and three classes of operators over these types: operators that produce a relation from a stream (stream-to-relation), operators that produce a relation from other relations (relation-to-relation), and operators that produce a stream from a relation (stream-to-relation). The three classes of operators are "black box" components of our abstract semantics: our semantics does not depend on the exact operators in these classes, but only on the generic properties of all operators in these classes.

CQL instantiates the black boxes in our abstract semantics: It uses SQL to express its relation-to-relation operators, a window specification language derived from SQL-99 to express its stream-to-relation operators, and a set of three operators for its relation-to-stream operators. Most of CQL is fully operational in our prototype DSMS [STR]. CQL has been used to specify the *Linear Road* benchmark proposed for data stream systems [TCA03], and to specify a variety of other stream applications in a public repository we are curating [SQR].

In defining our abstract semantics and concrete language we had certain goals in mind:

- 1. We wanted to exploit well-understood relational semantics (and by extension relational rewrites and execution strategies) to the extent possible.
- 2. We wanted queries performing simple tasks to be easy and compact to write. Conversely, we wanted simple-appearing queries to do what one expects.

We believe these goals have been achieved to a large extent.

The STREAM query processing engine is based on *physical query plans* generated from CQL textual queries. Often query plan merging occurs, so a single query plan may compute multiple continuous queries. In this paper we focus on the structure and details of the execution plans themselves, not on how plans are selected or how they migrate and adapt over time (which are the subjects of forthcoming papers).

In developing the structure of our query execution plans we had certain goals in mind:

- 3. We wanted plans built from modular and pluggable components based on generic interfaces, especially for operators and synopsis structures.
- 4. We wanted an execution model that efficiently captures the combination of streams and relations that forms the basis of our language.
- 5. We wanted an architecture permitting easy experimentation with different strategies for operator scheduling, overflowing state to disk, sharing state and computation among multiple continuous queries, and other crucial issues affecting performance.

Here too we believe these goals have been achieved to a large extent. To summarize the contributions of this paper:

- We formalize streams and updatable relations (Section 4), and define an abstract semantics for continuous queries based on three black-box classes of operators: stream-to-relation, relation-to-relation, and relation-to-stream (Section 5).
- We define our concrete language, CQL, which instantiates the black boxes in the abstract semantics as discussed earlier (Section 6). We define syntactic shortcuts and defaults in CQL for convenient and intuitive query formulation, and we point out a few equivalences in the language (Section 9).
- We illustrate the expressive power of CQL using a hypothetical road traffic management application proposed as a benchmark for data stream systems [TCA03] (Sections 3 and 7). We also compare the expressiveness of CQL against related query languages (Section 10).
- We describe the query execution plans and strategies used in the STREAM system for CQL queries. We focus specifically on operators, inter-operator queues, synopses, and sharing of components among multiple operators and queries (Section 11).

# 2 Related Work

A preliminary description of our abstract semantics and the CQL language appeared as an invited paper in [ABW03]. That paper did not include query transformations, the Linear Road benchmark, or any of the material on query execution included in this paper.

A comprehensive description of work related to data streams and continuous queries is given in [BBD<sup>+</sup>02]. Here we focus on work related to languages and semantics for continuous queries.

Continuous queries have been used either explicitly or implicitly for quite some time. *Materialized views* [GM95] are a form of continuous query, since a view is continuously updated to reflect changes to its base relations. Reference [JMS95] extends materialized views to include *chronicles*, which essentially are continuous data streams. Operators are defined over chronicles and relations to produce other chronicles, and also to transform chronicles to materialized views. The operators are constrained to ensure that the resulting materialized views can be maintained incrementally without referencing entire chronicle histories.

Continuous queries were introduced explicitly for the first time inTapestry [TGNO92] with a SQL-based language called TQL. (A similar language is considered in [Bar99].) Conceptually, a TQL query is executed once every time instant as a one-time SQL query over the snapshot of the database at that instant, and the results of all the one-time queries are merged using set union. Several systems use continuous queries for information dissemination, e.g., [CDTW00, LPT99, NACP01]. The semantics of continuous queries in these systems is also based on periodic execution of one-time queries as in Tapestry. In Section 10, we show how Tapestry queries and materialized views over relations and chronicles can be expressed in CQL.

The abstract semantics and concrete language proposed in this paper are more general than any of the languages above, incorporating window specifications, constructs for freely mixing and mapping streams and relations, and the full power of any relational query language. Recent work in the TelegraphCQ system [CC<sup>+</sup>03b] proposes a declarative language for continuous queries with a particular focus on expressive windowing constructs. The TelegraphCQ language is discussed again briefly in Section 10.6. The ATLaS [WZL02] SQL extension provides language constructs for expressing incremental computation of aggregates over windows on streams, but in the context of simple SPJ queries. GSQL [CJSS03] is a SQL-like language developed for Gigascope, a DSMS for network monitoring applications. GSQL is compared against CQL in Section 10.

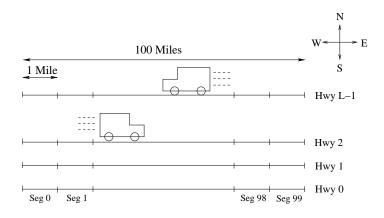


Figure 1: The Linear Road highway system

Several systems support procedural continuous queries, as opposed to the declarative approach in this paper. The event-condition-action rules of active database systems, closely related to SQL triggers, fall into this category [PD99]. The Aurora system [CC+02] is based on users directly creating a network of stream operators. A large number of operator types are available, from simple stream filters to complex windowing and aggregation operators. The Tribeca stream-processing system for network traffic analysis [Sul96] supports windows, a set of operators adapted from relational algebra, and a simple language for composing query plans from them. Tribeca does not support joins across streams. Both Aurora and Tribeca are compared against CQL in more detail in Section 10.

Since stream tuples have timestamps and therefore ordering, our semantics and query language are related to temporal [OS95] and sequence [SLR95] query languages. In most respects the temporal or ordering constructs in those languages subsume the corresponding features in ours, making our language less expressive but easier to implement efficiently. Also note that the semantics of temporal and sequence languages is for one-time, not continuous, queries.

# 3 Introduction to Running Example

We introduce a running example based on a hypothetical road traffic management application introduced in the *Linear Road* benchmark for data stream management systems [TCA03]. We use a simplified version of the Linear Road application to illustrate various aspects of our language, semantics, and execution plans; full details can be found in the original specification [TCA03].

The Linear Road application uses variable tolling—adaptive, real-time computation of vehicle tolls based on traffic conditions—to regulate vehicular traffic on a system of highways. To enable variable tolling each vehicle is equipped with a sensor that continuously relays its position and speed to a central server. The server aggregates the information received from all vehicles on the highway system, computes tolls in real-time, and transmits tolls back to vehicles using the sensor network.

Figure 1 shows the Linear Road highway system. There are L highways numbered  $0, \ldots, L-1$ . Each highway is 100 miles long and runs east-west. Traffic flows in both directions on a highway. In each direction, a highway is divided into 100 1-mile segments and has exit and entrance ramps at the segment boundaries. When a vehicle is on a highway, its current speed (miles per hour) and position is reported to the central server every 30 seconds. A position is specified using three

attributes: the highway number (0, ..., L-1), the direction (east or west), and the position on the highway specified by number of feet from the left (west) end of the highway. (In the complete Linear Road application [TCA03] each highway has 6 lanes—3 in each direction—but we abstract away that detail in our examples.)

Vehicles pay a toll whenever they drive in a congested segment, while no toll is charged for uncongested segments. A segment is congested if the average speed of all vehicles in the segment over the last 5 minutes is less than 40 miles per hour (MPH). The toll for a congested segment is given by the formula  $basetoll \times (numvehicles - 150)^2$ , where basetoll is a prespecified constant and numvehicles is the number of vehicles currently in the segment. Note that the toll for a congested segment changes whenever vehicles enter or leave the segment. When the server detects that a vehicle has entered a congested segment, the server outputs the current toll for the segment which is conveyed back to the vehicle.

In stream terminology, the simplified Linear Road application in this paper has:

- A single input stream—the stream of positions and speeds of vehicles
- A single continuous query computing the tolls
- A single output toll stream

As the paper progresses we will illustrate how we model, express, and execute this application using our language, semantics, and query execution strategies.

# 4 Streams and Relations

In this section we define a formal model of streams and updatable relations. As in the standard relational model, each stream and relation has a fixed schema consisting of a set of named attributes. For stream element arrivals and relation updates we assume a discrete, ordered time domain  $\mathcal{T}$ . A time instant (or simply instant) is any value from  $\mathcal{T}$ . For concreteness, we represent  $\mathcal{T}$  as the nonnegative integers  $\{0,1,\ldots\}$ ; in particular note that 0 stands for the earliest time instant. Time domain  $\mathcal{T}$  models an application's notion of time, not particularly system or wall-clock time. Thus, although  $\mathcal{T}$  may often be of type Datetime, our semantics only requires any discrete, ordered domain. (A thorough discussion of time issues in Data Stream Management Systems appears in [SW03].)

**Definition 4.1** (Stream) A stream S is a (possibly infinite) bag (multiset) of elements  $\langle s, \tau \rangle$ , where s is a tuple belonging to the schema of S and  $\tau \in \mathcal{T}$  is the timestamp of the element.

Note that the timestamp is not part of the schema of a stream, and there could be zero, one, or multiple elements with the same timestamp in a stream. We only require that there be a finite (but unbounded) number of elements with a given timestamp.

There are two classes of streams: base streams, which are the source data streams that arrive at the DSMS, and derived streams, which are intermediate streams produced by operators in a query. We use the term tuple of a stream to denote the data (non-timestamp) portion of a stream element.

**Example 4.1** In the Linear Road application there is just one base stream containing vehicle speed-position measurements, with schema:

PosSpeedStr(vehicleId, speed, xPos, dir, hwy)

Attribute vehicleId identifies the vehicle, speed denotes the speed in MPH, hwy denotes the highway number, dir denotes the direction (east or west), and xPos denotes the position of the vehicle within the highway in feet, as described in Section 3. The time domain is of type *Datetime*, and for this application the timestamp of a stream element denotes the physical time when the position and speed measurements were taken.

**Definition 4.2** (Relation) A relation R is a mapping from  $\mathcal{T}$  to a finite but unbounded bag of tuples belonging to the schema of R.

A relation R defines an unordered bag of tuples at any time instant  $\tau \in \mathcal{T}$ , denoted  $R(\tau)$ . Note the difference between this definition for relation and the standard one: in the standard relational model a relation is simply a set (or bag) of tuples, with no notion of time as far as the semantics of relational query languages are concerned.

We use the term instantaneous relation to denote a relation in the traditional bag-of-tuples sense, and relation to denote a time-varying bag of tuples as in Definition 4.2. Thus, if R denotes a relation,  $R(\tau)$  denotes an instantaneous relation. Often when there is no ambiguity we omit the term instantaneous when referring to an instantaneous relation (e.g., "at time  $\tau$  relation R contains the bag of tuples ..."). We use the term base relation for input relations and derived relation for relations produced by query operators.

**Example 4.2** The Linear Road application contains no base relations, but several derived relations are useful in toll computation. For example, the toll for a congested segment depends on the current number of vehicles in the segment, which can be represented in a derived relation:

#### SegVolRel(segNo,dir,hwy,numVehicles)

Attribute hwy denotes the highway number, dir denotes the direction, segNo identifies the segment within the highway, and numVehicles is the number of vehicles in the segment. At time  $\tau$ , SegVolRel( $\tau$ ) contains the number of vehicles in each highway segment as of time  $\tau$ . (Actually because vehicles only report positions every 30 seconds, some vehicles counted for a segment may have already left that segment, but we have no way of knowing.) Section 7 shows how derived relation SegVolRel is specified over base stream SpeedPosStr, and how SegVolRel is used in the main toll-computing continuous query.

As this example suggests, the concept of a relation is useful even in applications whose inputs and outputs are all streams. It seems more natural to model "the current number of vehicles in a segment" as a time-varying relation, rather than as a stream of the latest values. From an expressiveness point of view, it is not necessary to have both streams and relations: we could have picked just one of streams and relations and designed our language around it without loss of expressiveness; this issue is discussed further in Section 10.6. In our implementation we encode both streams and relations uniformly as "plus-minus streams," as discussed in Section 11.

#### 5 Abstract Semantics

This section presents our abstract semantics for continuous queries. As review from Section 1, our semantics is based on three classes of operators over streams and relations:

- stream-to-relation operators that produce a relation from a stream
- relation-to-relation operators that produce a relation from one or more other relations

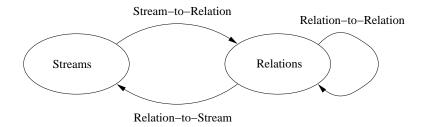


Figure 2: Operator classes and mappings used in abstract semantics

• relation-to-stream operators that produce a stream from a relation

Recall that by "relation" we are referring to our formal notion of a time-varying (updatable) relation, as defined in Section 4.

Stream-to-stream operators are absent—they have to be composed from operators of the three classes above. As we will discuss in detail in Section 6, the rationale for this decision is based primarily on our goal #1 from Section 1: exploiting well-understood relational semantics (and by extension relational rewrites and execution strategies) to the extent possible.

First some terminology: S up to  $\tau$  denotes the bag of elements in stream S with timestamps  $\leq \tau$ , i.e.,  $\{\langle s, \tau' \rangle \in S : \tau' \leq \tau\}$ . S at  $\tau$  denotes the bag of elements of S with timestamp  $\tau$ , i.e.,  $\{\langle s, \tau' \rangle \in S : \tau' = \tau\}$ . Similarly, R up to  $\tau$  denotes the collection of instantaneous relations  $R(0), \ldots, R(\tau)$ , and R at  $\tau$  denotes the instantaneous relation  $R(\tau)$ .

- 1. A stream-to-relation operator takes a stream S as input and produces a relation R as output with the same schema as S. At any instant  $\tau$ ,  $R(\tau)$  should be computable from S up to  $\tau$ .
- 2. A relation-to-relation operator takes one or more relations  $R_1, \ldots, R_n$  as input and produces a relation R as output. At any instant  $\tau$ ,  $R(\tau)$  should be computable from  $R_1(\tau), \ldots, R_n(\tau)$ .
- 3. A relation-to-stream operator takes a relation R as input and produces a stream S as output with the same schema as R. At any instant  $\tau$ , S at  $\tau$  should be computable from R up to  $\tau$ .

Now we define our abstract semantics.

**Definition 5.1** (Continuous Semantics) Consider a query Q that is any type-consistent composition of operators from the above three classes. Suppose the set of all inputs to the innermost (leaf) operators of Q are streams  $S_1, \ldots, S_n$  ( $n \ge 0$ ) and relations  $R_1, \ldots, R_m$  ( $m \ge 0$ ). We define the result of continuous query Q at a time  $\tau$ , which denotes the result of Q once all inputs up to  $\tau$  are "available" (a notion discussed below). There are two cases:

- Case 1: The outermost (topmost) operator in Q is relation-to-stream, producing a stream S (say). The result of Q at time  $\tau$  is S up to  $\tau$ , produced by recursively applying the operators comprising Q to streams  $S_1, \ldots, S_n$  up to  $\tau$  and relations  $R_1, \ldots, R_m$  up to  $\tau$ .
- Case 2: The outermost (topmost) operator in Q is stream-to-relation or relation-to-relation, producing a relation R (say). The result of Q at time  $\tau$  is  $R(\tau)$ , produced by recursively applying the operators comprising Q to streams  $S_1, \ldots, S_n$  up to  $\tau$  and relations  $R_1, \ldots, R_m$  up to  $\tau$ .

Based on this definition, informally we can think of continuous queries operationally as follows. Let time "advance" within domain  $\mathcal{T}$ , further discussed below. First consider a query producing a stream. At time  $\tau \in \mathcal{T}$ , all inputs up to  $\tau$  are processed and the continuous query emits any new stream result elements with timestamp  $\tau$ . Because of our assumptions on operators, no new stream elements with timestamp  $< \tau$  can be produced from inputs with timestamp  $\geq \tau$ . A query producing a relation is similar: At time  $\tau$ , all inputs up to  $\tau$  are processed and the continuous query updates the output relation to state  $R(\tau)$ .

Now let us understand what it means for time to advance within domain  $\mathcal{T}$ . The relationship between application time, wall-clock time, and system time is a complex issue discussed in depth in a separate paper [SW03]. However, for precise query semantics we need make no additional assumptions beyond those already made in this paper. Time "advances" to  $\tau$  from  $\tau - 1$  when all inputs up to  $\tau - 1$  have been processed. It appears we are tacitly assuming that streams arrive in timestamp order, relations are updated in timestamp order, and there is no timestamp "skew" across streams or relations. In practice, to implement our semantics correctly, systems cope with out of order and skewed inputs. This issue is revisited in Section 8 and thoroughly covered by [SW03].

As an example, in the Linear Road application the sequence of operators producing derived relation SegVolRel conceptually produces, at every time instant  $\tau$ , the instantaneous relation SegVolRel( $\tau$ ) containing the current number of vehicles in each segment. In a DSMS implementing our semantics, SegVolRel( $\tau$ ) cannot be produced until it is known that all elements on input stream SegVolRel(segNo,dir,hwy,numVehicles) with timestamp  $\leq \tau$  have been received. Furthermore, once they have, there may be additional lag before the relation is actually updated due to query processing time. Our semantics does not dictate "liveness" of continuous query output—that issue is relegated to latency management in the query processor [BBDM03, CC+03a].

# 6 Continuous Query Language

This section presents our concrete language, CQL, which is defined by instantiating the operators of our abstract semantics. We also specify a few syntactic shortcuts and defaults to simplify expression of some common operations.

Broadly, our approach to designing operators in CQL is as follows: Support a large class of relation-to-relation operators, which perform the bulk of data manipulation in a typical CQL query, along with a small set of stream-to-relation and relation-to-stream operators that convert streams to relations and back. The primary advantage of this approach is the ability to reuse the formal foundations and huge body of implementation techniques for relation-to-relation languages such as relational algebra and SQL, instead of starting from scratch with a heavily stream-based language. Furthermore, as we will see, queries in CQL are quite natural to express.

Technically, we cannot directly import existing conventional relation-to-relation operators into our concrete language, since they operate on instantaneous relations while we operate on time-varying relations, but the mapping is obvious: Let  $O_r$  denote a traditional relational operator or query over instantaneous input relations  $R_1, \ldots, R_n$ . The corresponding relation-to-relation operator  $O_c$  in CQL produces the time-varying relation R such that at each time  $\tau$ ,  $R(\tau) = O_r(R_1(\tau), \ldots, R_n(\tau))$ .

An apparent drawback of our approach is that even a simple filter on a stream requires three operators: one to turn the stream into a relation, one to perform a relational filter, and one to turn the relation back into a stream. However, CQL's defaults and syntactic shortcuts make filters and other simple queries easy to express (Section 6.4).

Next in Sections 6.1–6.3 we cover the three classes of operators in CQL.

# 6.1 Stream-to-Relation Operators

Currently all stream-to-relation operators in CQL are based on the concept of a *sliding window* over a stream: a window that at any point of time contains a historical snapshot of a finite portion of the stream. We have three classes of sliding window operators in CQL: *time-based*, *tuple-based*, and *partitioned*, defined below. Syntactically, the sliding window operators are specified using a window specification language derived from SQL-99. Other types of sliding windows such as *fixed* windows [Sul96], *tumbling* windows [CC<sup>+</sup>02], *value-based* windows [SLR95], or any other windowing construct can be incorporated into CQL easily—new syntax must be added, but the semantics of incorporating a new window type relies solely on the semantics of the window operator itself, thanks to the development of our abstract semantics.

#### 6.1.1 Time-based sliding windows

A time-based sliding window on a stream S takes a time-interval T as a parameter and is specified by following the reference to S with [Range T]. We do not specify a syntax or restrictions for time-interval T at this point, but we assume it specifies a computable period of application time. Intuitively, a time-based window defines its output relation over time by sliding an interval of size T time units capturing the latest portion of an ordered stream. More formally, the output relation R of "S [Range T]" is defined as:

$$R(\tau) = \{ s \mid \langle s, \tau' \rangle \in S \land (\tau' \le \tau) \land (\tau' \ge \max\{\tau - T, 0\}) \}$$

Two important special cases are T=0 and  $T=\infty$ . When T=0,  $R(\tau)$  consists of tuples obtained from elements of S with timestamp  $\tau$ . In CQL we introduce the syntax "S [Now]" for this special case. When  $T=\infty$ ,  $R(\tau)$  consists of tuples obtained from all elements of S up to  $\tau$  and uses the SQL-99 syntax "S [Range Unbounded]." We use the terms Now window and Unbounded window to refer to these two special windows.

Example 6.1 "PosSpeedStr [Range 30 Seconds]" denotes a time-based sliding window of 30 seconds over input stream PosSpeedStr. At any time instant, the output relation of the sliding window contains the bag of position-speed measurements from the previous 30 seconds. Similarly, at any instant "PosSpeedStr [Now]" contains the (possibly empty) bag of position-speed measurements from that instant, and "PosSpeedStr [Range Unbounded]" contains the bag of all position-speed measurements so far.

#### 6.1.2 Tuple-based windows

A tuple-based sliding window on a stream S takes a positive integer N as a parameter and is specified by following the reference to S in the query with [Rows N]. Intuitively, a tuple-based window defines its output relation over time by sliding a window of the last N tuples of an ordered stream. More formally, for the output relation R of "S [Rows N],"  $R(\tau)$  consists of the N tuples of S with the largest timestamps  $\leq \tau$  (or all tuples if the length of S up to  $\tau$  is  $\leq N$ ). Suppose we specify a sliding window of N tuples and at some point there are several tuples with the Nth most recent timestamp (while for clarity let us assume the other N-1 more recent timestamps are unique). Then we must "break the tie" in some fashion to generate exactly N tuples in the window. We assume such ties are broken arbitrarily. Thus, tuple-based sliding windows may be

<sup>&</sup>lt;sup>1</sup>In all three of our window types we dropped the keyword Preceding appearing in the SQL-99 syntax and in our earlier specification [MW<sup>+</sup>03]—we only have "preceding" windows for now so the keyword is superfluous.

nondeterministic—and therefore may not be appropriate—when timestamps are not unique. The special case of  $N = \infty$  is specified by [Rows Unbounded], and is equivalent to [Range Unbounded].

**Example 6.2** A tuple-based sliding window does not make much sense over stream PosSpeedStr (except the case of  $N=\infty$ ) since stream element timestamps are not unique. For example, at any instant sliding window PosSpeedStr [Rows 1] denotes the "latest" position-speed measurement, which is ambiguous whenever multiple measurements carry the same timestamp—a common occurrence in the Linear Road application.

#### 6.1.3 Partitioned Windows

A partitioned sliding window on a stream S takes a positive integer N and a subset  $\{A_1, \ldots, A_k\}$  of S's attributes as parameters. It is specified by following the reference to S in the query with [Partition By  $A_1, \ldots, A_k$  Rows N]. Intuitively, this window logically partitions S into different substreams based on equality of attributes  $A_1, \ldots, A_k$  (similar to SQL Group By), computes a tuple-based sliding window of size N independently on each substream, then takes the union of these windows to produce the output relation. More formally, a tuple s with values  $a_1, \ldots, a_k$  for attributes  $A_1, \ldots, A_k$  occurs in output instantaneous relation  $R(\tau)$  iff there exists an element  $\langle s, \tau' \rangle \in S$ ,  $\tau' \leq \tau$  such that  $\tau'$  is among the N largest timestamps of elements whose tuples have values  $a_1, \ldots, a_k$  for attributes  $A_1, \ldots, A_k$ . Note that analogous time-based partitioned windows would provide no additional expressiveness over nonpartitioned time-based windows.

Example 6.3 The partitioned window "PosSpeedStr [Partition By vehicleId Rows 1]" partitions stream PosSpeedStr into substreams based on vehicleId and picks the latest element in each substream. (Note that there is no ambiguity in picking the latest element in each substream, since position-speed reports for a particular vehicle are made only once in 30 seconds and the granularity of *Datetime* is one second.) At any time instant, the relation defined by the window contains the latest speed-position measurement for each vehicle that has ever transmitted a measurement.

#### 6.2 Relation-to-Relation Operators

The relation-to-relation operators in CQL are derived from traditional relational queries expressed in SQL, with the straightforward semantic mapping to time-varying relations specified at the beginning of this section. Anywhere a traditional relation is referenced in a SQL query, a (base or derived) relation can be referenced in CQL.

**Example 6.4** Consider the following CQL query for the Linear Road application:

```
Select Distinct vehicleId
From PosSpeedStr [Range 30 Seconds]
```

This query is composed from a stream-to-relation sliding window operator, followed by a relation-to-relation operator that performs projection and duplicate-elimination. The output relation of this query contains, at any time instant, the set of "active vehicles"—those vehicles having transmitted a position-speed measurement within the last 30 seconds.

# 6.3 Relation-to-Stream Operators

CQL has three relation-to-stream operators: *Istream*, *Dstream*, and *Rstream*. In the following formal definitions, operators  $\cup$ ,  $\times$ , and - are assumed to be the bag versions.

1. Istream (for "insert stream") applied to relation R contains a stream element  $\langle s, \tau \rangle$  whenever tuple s is in  $R(\tau) - R(\tau - 1)$ . Assuming  $R(-1) = \phi$  for notational simplicity, we have:

$$\mathtt{Istream}(R) = \bigcup_{\tau > 0} ((R(\tau) - R(\tau - 1)) \times \{\tau\})$$

2. Analogously, Dstream (for "delete stream") applied to relation R contains a stream element  $\langle s, \tau \rangle$  whenever tuple s is in  $R(\tau - 1) - R(\tau)$ . Formally:

$$\mathtt{Dstream}(R) = \bigcup_{\tau > 0} ((R(\tau - 1) - R(\tau)) \times \{\tau\})$$

3. Rstream (for "relation stream") applied to relation R contains a stream element  $\langle s, \tau \rangle$  whenever tuple s is in R at time  $\tau$ . Formally:

$$\mathtt{Rstream}(R) = \bigcup_{\tau > 0} (R(\tau) \times \{\tau\})$$

A careful reader may observe that Istream and Dstream are expressible using Rstream along with time-based sliding windows and some relational operators. However, we retain all three operators in CQL in keeping with goal #2 from Section 1: easy queries should be easy to write.

**Example 6.5** Consider the following CQL query for stream filtering:

```
Select Istream(*)
From PosSpeedStr [Range Unbounded]
Where speed > 65
```

(Note the syntax of the relation-to-stream operator in the Select clause.) This query is composed from three operators: an Unbounded window producing a relation that at time  $\tau$  contains all speed-position measurements up to  $\tau$ , a relational filter operator that restricts the relation to those measurements with speed greater than 65 MPH, and an Istream operator that streams new values in the (filtered) relation as the result of the query. The effect is a simple filter over PosSpeedStr that outputs all input elements with speed greater than 65 MPH. The same filter query can be written using the Rstream operator and a Now window:

```
Select Rstream(*)
From PosSpeedStr [Now]
Where speed > 65
```

As we will see shortly, our defaults also permit this query to be written in its most intuitive form:

```
Select * From PosSpeedStr Where speed > 65
```

The Istream operator is used most commonly with Unbounded windows to express filter conditions as shown above, or to stream the results of sliding-window join queries. The Rstream operator is used most commonly with Now windows to express filter conditions as shown above, or to stream the results of joins between streams and relations, as we will see in Query 6 of Section 7. The Dstream operator is used less frequently than Istream or Rstream; see [SQR] for examples of its use.

#### 6.4 Syntactic Shortcuts and Defaults

In keeping with goal #2 in Section 1, we permit some syntactic "shortcuts" in CQL that result in the application of certain defaults. Of course there may be cases where the default behavior is not what the author intended, so we assume that when queries are registered the system informs the author of the defaults applied and offers the opportunity to edit the expanded query. There are two classes of shortcuts: omitting window specifications and omitting relation-to-stream operators.

#### **Default Windows**

When a stream is referenced in a CQL query where a relation is expected (most commonly in the From clause), an Unbounded window is applied to the stream by default. While the default Unbounded window usually produces appropriate behavior, there are cases where a Now window is more appropriate, e.g., when a stream is joined with a relation; see Query 6 in Section 7.

#### **Default Relation-to-Stream Operators**

There are two cases in which it seems natural for authors to omit an intended Istream operator from a CQL query:

- 1. On the outermost query, even when streamed results rather than stored results are desired [MW<sup>+</sup>03].
- 2. On an inner subquery, even though a window is specified on the subquery result.

For the first case we add an Istream operator by default whenever the query produces a relation that is monotonic. A relation R is monotonic iff  $R(\tau_1) \subseteq R(\tau_2)$  whenever  $\tau_1 \leq \tau_2$ . A conservative monotonicity test can be performed statically. For example, a base relation is monotonic if it is known to be append-only, "S [Range Unbounded]" is monotonic for any stream S, and the join of two monotonic relations also is monotonic. If the result of a CQL query is a monotonic relation then it makes intuitive sense to convert the relation into a stream using Istream. If it is not monotonic, the author might intend Istream, Dstream, or Rstream, so we do not add a relation-to-stream operator by default.

For the second case we add an Istream operator by default whenever the subquery is monotonic. If it is not, then the intended meaning of a window specification on the subquery result is somewhat ambiguous, so a semantic (type) error is generated, and the author must add an explicit relation-to-stream operator.

**Example 6.6** Now we see why the filter query of Example 6.5 can written in its most intuitive form:

Select \* From PosSpeedStr Where speed > 65

Since PosSpeedStr is referenced without a window specification, an Unbounded window is applied by default. Further, since the output relation of the window and filter operators is monotonic, we add a default Istream operator to the result.

# 7 Linear Road in CQL

Recall that the Linear Road application has one base input stream, PosSpeedStr, containing speed-position measurements of vehicles using the highway system. For illustration in this paper, our only

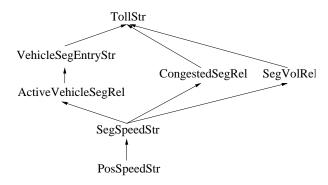


Figure 3: Derived relations and streams for Linear Road queries

goal is to compute the output toll stream TollStr(vehicleId,toll). Recall that a vehicle with vehicleId v entering a congested segment at time  $\tau$  should result in a TollStr output element  $\langle (\mathbf{v},\mathbf{l}),\tau\rangle$  where 1 denotes the toll for the congested segment at time  $\tau$ .

We incorporate two assumptions suggested in the original Linear Road specification [TCA03] for computing tolls:

- 1. A vehicle is considered to have entered a segment when the first speed-position measurement for the vehicle is transmitted from that segment. The vehicle is considered to remain in the segment until it exits the system (see Assumption 2 next) or enters another segment (*i.e.*, a speed-position measurement is transmitted from a different segment).
- 2. A vehicle is considered to have exited the system when no speed-position measurement for that vehicle is transmitted for 30 seconds.

These assumptions are necessary given that each vehicle transmits its speed-position measurement only once each 30 seconds.

Since the continuous query producing TollStr is fairly complex, we express it using several named derived relations and streams. Figure 3 shows the derived relations and streams that we use, and their interdependencies. For example, TollStr is produced from derived stream VehicleSegEntryStr and derived relations CongestedSegRel and SegVolRel. Our one base input stream PosSpeedStr naturally appears as the source. We present specifications for the derived streams and relations in topological order according to Figure 3. For each derived stream and relation, we first describe its meaning, followed by the CQL (sub)query that produces it.

Query 1 SegSpeedStr(vehicleId, speed, segNo, dir, hwy): This stream is obtained from PosSpeedStr by replacing the xPos attribute of each element with the corresponding segment number. Since segments are exactly 1 mile long, the segment number is computed by (integer-)dividing xPos by 1760, the number of feet in a mile.

П

Select vehicleId, speed, xPos/1760 as segNo, dir, hwy From PosSpeedStr

Note the use of a default Unbounded window and a default Istream operator in this query.

Query 2 ActiveVehicleSegRel(vehicleId, segNo, dir, hwy): At any instant  $\tau$ , this relation contains the current segments of "active" vehicles, *i.e.*, vehicles currently using the highway system.

Informally, the query uses a time-based window to identify currently active vehicles (based on Assumption 2 above) and a partitioned window to identify the latest segments of these vehicles.  $\Box$ 

Query 3 VehicleSegEntryStr(vehicleId,segNo,dir,hwy): A vehicle v entering a segment (s,d,h) (recall that a segment is specified using three attributes: the highway number h, direction within the highway d, and the segment number s within the highway) at time  $\tau$  produces an element  $\langle (v,s,d,h), \tau \rangle$  on this stream.

```
Select Istream(*) From ActiveVehicleSegRel
```

VehicleSegEntryStr is produced by applying the Istream operator to ActiveVehicleSegRel. A vehicle v entering a segment (s,d,h) at time  $\tau$  causes a new tuple to appear in ActiveVehicleSegRel at  $\tau$ , which causes the Istream operator to produce an element  $\langle (\mathbf{v},\mathbf{s},\mathbf{d},\mathbf{h}), \tau \rangle$  in VehicleSegEntryStr.

Query 4 CongestedSegRel(segNo,dir,hwy): At any instant  $\tau$ , this relation contains the current set of congested segments. Recall from Section 3 that a segment is considered congested if the average speed of vehicles in the segment in the previous 5 minutes is less than 40 MPH.

```
Select segNo, dir, hwy
From SegSpeedStr [Range 5 Minutes]
Group By segNo, dir, hwy
Having Avg(speed) < 40
```

Query 5 SegVolRel(segNo,dir,hwy,numVehicles): This relation was introduced in Example 4.2. At any instant  $\tau$ , this relation contains the current count of vehicles in each segment.

```
Select segNo, dir, hwy, count(vehicleId) as numVehicles
From ActiveVehicleSegRel
Group By segNo, dir, hwy
```

Query 6 TollStr(vehicleId,toll): This the final output toll stream.

At any instant  $\tau$ , the Now window on VehicleSegEntryStr identifies the set of vehicles that have entered new segments at  $\tau$ . This set of vehicles is joined with CongestedSegRel and SegVolRel to determine which vehicles have entered congested segments, and to compute tolls for such vehicles. Recall from Section 3 that the toll for a congested segment is given by the formula basetoll  $\times$   $(numvehicles-150)^2$ , where basetoll is a prespecified constant and numvehicles is the number of vehicles currently in the segment.

This query provides an example where the default Unbounded window would not yield the intended behavior if a window specification were omitted. In general, if a stream is joined with a relation in order to add attributes to and/or filter the stream, then a Now window on the stream coupled with an Rstream operator usually provides the desired behavior.

Recall that the Linear Road specification in this paper is a simplified version of the original [TCA03]. A CQL specification of the complete Linear Road benchmark as well as a number of other stream applications, such as network monitoring and online auctions [TTPM02], is available at [SQR].

# 8 Time Management

Recall from Sections 4 and 5 that our abstract semantics assumes a discrete, ordered time domain  $\mathcal{T}$ . Specifically, our continuous semantics is based on time logically advancing within domain  $\mathcal{T}$ . Conceptually, at time  $\tau \in \mathcal{T}$  all inputs up to  $\tau$  are processed and the output corresponding to  $\tau$  (stream elements with timestamp  $\tau$  or instantaneous relation at  $\tau$ ) is produced. In this section we briefly discuss how a DSMS might implement this semantics under realistic conditions. The topic is covered in much more depth in [SW03].

For exposition in the remainder of this section let us assume that relations are updated via timestamped relational update requests that arrive on a stream. Thus, without loss of generality we can focus on streams only. For a DSMS to produce output corresponding to a time  $\tau \in \mathcal{T}$ , it must have processed all input stream elements at least through  $\tau$ . In other words, it must know at some "real" (wall-clock) time t that no new input stream elements with timestamp  $\leq \tau$  will arrive after t. Making this determination is straightforward when all of the input streams are "alive" and their elements arrive in timestamp order. However, in many stream applications (including the Linear Road) input streams may be generated by remote sources, the network conveying the stream elements to the DSMS may not guarantee in-order transmission, particularly across sources, and streams may pause and restart.

In the STREAM prototype our approach is to assume an additional "meta-input" to the system called *heartbeats*. A heartbeat consists simply of a timestamp  $\tau \in \mathcal{T}$ , and has the semantics that after arrival of the heartbeat the system will receive no future stream elements with timestamp  $\leq \tau$ . There are various ways by which heartbeats may be generated. Here are three examples:

- 1. In the easiest and a fairly common case, timestamps are assigned using the DSMS clock when stream tuples arrive at the system. Therefore stream elements are ordered, and the clock itself provides the heartbeats.
- 2. The source of an input stream might generate source heartbeats, which indicate that no future elements in that stream will have timestamp less than or equal to that specified by the heartbeat. If all the sources of input streams generate source heartbeats, an application-level or query-level heartbeat can be generated by taking the minimum of all the source heartbeats. Note that this approach is feasible only if the heartbeats and the stream elements within a single input stream reach the DSMS in timestamp order.

3. Properties of stream sources and the system or networking environment may be used to generate heartbeats. For example, if we know that all sources of input streams use a global clock for timestamping and there is an upper bound D in delay of stream elements reaching the DSMS, at every global time t we can generate a heartbeat with timestamp t - D.

More details about our approach to time management and heartbeat generation can be found in [SW03].

# 9 Equivalences in CQL

In this section we briefly consider syntactic equivalences in the CQL language. As in any declarative language, equivalences can enable important query-rewrite optimizations, however the optimization process itself is not a central topic of this paper.

All equivalences that hold in SQL with standard relational semantics carry over to the relational portion of CQL, including join reordering, predicate pushdown, subquery flattening, etc. Furthermore, since any CQL query or subquery producing a relation can be thought of as a materialized view that is updated over time, all equivalences from materialized view maintenance [GM95] can be applied to CQL. For example, a materialized view joining two relations generally is maintained incrementally rather than by recomputation, and the same approach can be used to join two relations (or windowed streams) in CQL. In fact, this equivalence is incorporated into our binary-join physical query plan operator (Section 11).

Here we consider two equivalences based on streams: window reduction and filter-window commutativity. The identification of other useful stream-based syntactic equivalences is a topic of future work.

# 9.1 Window Reduction

The following equivalence can be used to rewrite any CQL query or subquery with an Unbounded window and an Istream operator into an equivalent (sub)query with a Now window and an Rstream operator. Here, L is any select-list, S is any stream (including a subquery producing a stream), and C is any condition.

```
Select Istream(L) From S [Range Unbounded] Where C \equiv Select Rstream(L) From S [Now] Where C
```

Furthermore, if stream S has a key (no duplicates), then we need not replace the Istream operator with Rstream, although once a Now window is applied there is little difference in efficiency between Istream and Rstream.<sup>2</sup>

Transforming Unbounded to Now obviously suggests a much more efficient implementation—logically, Unbounded windows require buffering the entire history of a stream, while Now windows allow a stream tuple to be discarded as soon as it is processed. In separate work we have developed techniques for transforming Unbounded windows into [Rows N] windows, but those transformations rely on many-one joins and constraints over the streams [BSW02].

We may find other cases or more general criteria whereby Unbounded windows can be replaced by Now windows; a detailed exploration is left as future work.

<sup>&</sup>lt;sup>2</sup>More generally, Istream and Rstream are equivalent over any relation R for which  $R(\tau) \cap R(\tau - 1) = \emptyset$  for all  $\tau$ .

#### 9.2 Filter-Window Commutativity

Another equivalence that can be useful for query-rewrite optimization is the commutativity of selection conditions and time-based windows. Here, L is any select-list, S is any stream (including a subquery producing a stream), C is any condition, and T is any time interval.

```
(Select L From S Where C) [Range T] \equiv Select L From S [Range T] Where C
```

If the system uses a query evaluation strategy based on materializing the windows specified in a query, then filtering before applying the window instead of after is preferable since it reduces steady-state memory overhead [MW<sup>+</sup>03]. Note that the converse transformation might also be applied: We might prefer to move the filtering condition out of the window in order to allow the window to be shared by multiple queries with different selection conditions [MW<sup>+</sup>03]. Finally note that filters and tuple-based windows generally do not commute.

# 10 Comparison with Other Languages

Now that we have presented our language we can provide a more detailed comparison against some of the related languages for continuous queries over streams and relations that were discussed briefly in Section 2. Specifically, we show that basic CQL (without user-defined functions, aggregates, or window operators) is strictly more expressive than Tapestry [TGNO92], Tribeca [Sul96], GSQL [CJSS03], and materialized views over relations with or without chronicles [JMS95]. We also discuss Aurora [CC<sup>+</sup>02], although it is difficult to compare CQL against Aurora because of Aurora's graphical, procedural nature.

At the end of this section we discuss our choice to define a language based on both relations and streams, instead of taking a stream-only approach. Included is a discussion of the stream-only query language of TelegraphCQ [CC<sup>+</sup>03b].

#### 10.1 Views and Chronicles

Any conventional materialized view defined using a SQL query Q can be expressed in CQL using the same query Q with CQL semantics.

The Chronicle Data Model (CDM) [JMS95] defines chronicles, relations, and persistent views, which are equivalent to streams, base relations, and derived relations in our terminology. For consistency we use our terminology instead of theirs. CDM supports two classes of operators based on relational algebra, both of which can be expressed in CQL. The first class takes streams and (optionally) base relations as input and and produces streams as output. Each operator in this class can be expressed equivalently in CQL by applying a Now window on the input streams, translating the relational algebra operator to SQL, and applying an Rstream operator to produce a streamed result. For example, join query  $S_1 \bowtie_{S_1.A=S_2.B} S_2$  in CDM is equivalent to the CQL query:

```
Select Rstream(*) From S1 [Now], S2 [Now] Where S1.A = S2.B
```

The second class of operators takes a stream as input and produces a derived relation as output. These operators can be expressed in CQL by applying an Unbounded window on the input stream and translating the relational algebra operator to SQL.

The operators in CDM are strictly less expressive than CQL. CDM does not support sliding windows over streams, although it has implicit Now and Unbounded windows as described above. Furthermore, CDM distinguishes between base relations, which can be joined with streams, and derived relations (persistent views), which cannot. These restrictions ensure that derived relations in CDM can be maintained incrementally in time logarithmic in the size of the derived relation. CQL queries, on the other hand, could require unbounded time and memory, as we have shown in [ABB+02] and addressed in [MW+03].

# 10.2 Tapestry

Tapestry queries [TGNO92] are expressed using SQL syntax. At time  $\tau$ , the result of a Tapestry query Q contains the set of tuples logically obtained by executing Q as a relational SQL query at every instant  $\tau' \leq \tau$  and taking the set-union of the results. This semantics for Q is equivalent to the CQL query:

```
Select Istream(Distinct *)
From (Istream(Q)) [Range Unbounded]
```

Tapestry does not support sliding windows over streams or any relation-to-stream operators.

#### 10.3 Tribeca

Tribeca is based on a set of stream-to-stream operators and we have shown that all of the Tribeca operators specified in [Sul96] can be expressed in CQL; details are omitted. Two of the more interesting operators are demux (demultiplex) and mux (multiplex). In a Tribeca query the demux operator is used to split a single stream into an arbitrary number of substreams, the substreams are processed separately using other (stream-to-stream) operators, then the resulting substreams are merged into a single result stream using the mux operator. This type of query is expressed in CQL using a combination of partitioned window and Group By.

Like chronicles and Tapestry, Tribeca is strictly less expressive than CQL. Tribeca queries take a single stream as input and produce a single stream as output, with no notion of relation. CQL queries can have multiple input streams and can freely mix streams and relations.

#### 10.4 Gigascope

GSQL is a SQL-like query language developed for Gigascope, a DSMS designed specifically for network monitoring applications [CJSS03]. GSQL is a stream-only language, but relations can be created and manipulated using user-defined functions. Over streams GSQL's primary operators are selection, join, aggregation, and merge. Constraints on join and aggregation ensure that they are nonblocking: a join operator must contain a predicate involving an "ordered" attribute from each of the joining streams, and an aggregation operator must have at least one grouping attribute that is ordered. (Ordered attributes are generalizations of CQL timestamps.)

The four primary operations in GSQL can be expressed in CQL: Selection is straightforward. The GSQL Merge operator can be expressed using Union in CQL. The GSQL join operator translates to a sliding-window join with an Istream operator in CQL. Finally, although it is nontrivial to express GSQL aggregation in CQL (requiring grouping and aggregation, projection, and join), it always is expressible; details are omitted.

# 10.5 Aurora

Aurora queries are built from a set of eleven operator types [CC<sup>+</sup>02]. Operators are composed by users into a global query execution plan via a "boxes-and-arrows" graphical interface. It is somewhat difficult to compare the procedural query interface of Aurora against a declarative language like CQL, but we can draw some distinctions.

The aggregation operators of Aurora (Tumble, Slide, and XSection) are each defined from three user-defined functions, yielding nearly unlimited expressive power. The aggregation operators also have optional parameters set by the user. For example, these parameters can direct the operator to take certain action if no stream elements have arrived for T wall-clock seconds, making the semantics dependent on stream arrival and processing rates.

All operators in Aurora are stream-to-stream, and Aurora does not explicitly support relations. In order to express CQL queries involving derived relations and relation-to-relation operators, Aurora procedurally manipulates state corresponding to a derived relation.

# 10.6 Stream-Only Query Language

Our abstract semantics and therefore CQL distinguish two fundamental data types, relations and streams. At the end of this section we outline several motivations for choosing our dual approach over a purely stream-based approach. Nevertheless, it is worth noting that we can always derive a stream-only language  $L_s$  from our language L (either CQL or another instantiation of our abstract semantics) as follows.

- 1. Corresponding to each n-ary relation-to-relation operator O in L, there is an n-ary stream-to-stream operator  $O_s$  in  $L_s$ . The semantics of  $O_s(S_1, \ldots, S_n)$  when expressed in L is  $\texttt{Rstream}(O(S_1 [\texttt{Now}], \ldots, S_n [\texttt{Now}]))$ .
- 2. Corresponding to each stream-to-relation operator W in L, there is a unary stream-to-stream operator  $W_s$  in  $L_s$ . The semantics of  $S[W_s]$  when expressed in L is Rstream(S[W]).
- 3. There are no operators in  $L_s$  corresponding to relation-to-stream operators of L.

L and  $L_s$  have essentially the same expressive power. Clearly any query in  $L_s$  can be rewritten in L. Given a query Q in L, we obtain a query  $Q_s$  in  $L_s$  by performing the following three steps. First, transform Q to an equivalent query Q' that has Rstream as its only relation-to-stream operator (this step is always possible as indicated in Section 6.3). Second, replace every input relation  $R_i$  in Q' with Rstream( $R_i$ ). Finally, replace every relation-to-relation and stream-to-relation operator in Q with its  $L_s$  equivalent according to the definitions above. As it turns out, the language  $L_s$  derived from CQL is quite similar to the stream-to-stream approach being taken in TelegraphCQ [CC<sup>+</sup>03b].

- We chose our dual approach over the stream-only approach for at least three reasons:
- 1. Reiterating goal #1 from Section 1, we wanted to exploit the wide body of understanding and work on the existing relational model to the extent possible.
- 2. Our experience with a large number of queries [SQR] suggests that the dual approach results in more intuitive queries than the stream-only approach. As illustrated in our Linear Road examples (Section 7), even applications with purely stream-based input and output specifications may include fundamentally relational components.
- 3. Having both relations and streams cleanly generalizes materialized views, as discussed in detail in Section 10.1.

Note that the *Chronicle Data Model* [JMS95] discussed in Section 10.1 also takes an approach similar to ours—it supports both chronicles (closely related to streams) and materialized views (relations).

# 11 CQL Implementation in STREAM

In this section we describe the query plans and execution strategies we use in our implementation of CQL as the declarative query language in the STREAM prototype Data Stream Management System [ABB<sup>+</sup>03]. Section 11.1 describes the physical representation of streams and relations within query plans, Section 11.2 describes query plan structure, Section 11.5 enumerates the operators used in query plans, and Section 11.6 briefly discusses query optimization and plan generation. (Details of query plan generation and our adaptive approach to query optimization are topics of forthcoming papers.) Finally, Section 11.7 presents STREAM's graphical user interface for viewing, monitoring, and altering query plans.

# 11.1 Internal Representation of Streams and Relations

Recall the formal definitions of streams and relations from Section 4. A stream is a bag of tupletimestamp pairs, which can be represented as a sequence of timestamped tuple "insertions." A relation, which is a time-varying bag of tuples, can also be represented as a sequence of timestamped tuples, except now we have both *insertion tuples* and *deletion tuples* to capture the changing state of the relation.

STREAM exploits this similarity between streams and relations and uses a common physical representation for both of them: sequences of tagged tuples. The tuple part contains a value for each attribute in the schema of the stream or relation; the tag contains a timestamp and indicates whether the tuple is an insertion or a deletion. The tagged-tuple sequences are append-only and are always in nondecreasing order by timestamp. (Base streams and relation updates that arrive out of timestamp order can be converted into sorted sequences as described in Section 8, and operators always emit sorted sequences.)

#### 11.2 STREAM Query Plans

When a continuous query specified in CQL is registered with the STREAM system it is compiled into a query plan. The query plan is merged with existing query plans whenever possible, in order to share computation and state. Plan generation itself is not a focus of this paper, although we discuss it again briefly in Section 11.6. Each query plan runs continuously and is composed of three different types of components: *operators*, *queues*, and *synopses*.

#### 11.2.1 Operators

Each query plan operator reads from one or more input queues, processes the input based on its semantics, and writes its output to an output queue. Section 11.5 describes the current set of operators supported in STREAM, also enumerated in Table 1. Since queues (described next) encode both streams and relations, query plan operators can implement all three operator types in our abstract semantics and CQL: stream-to-relation, relation-to-relation, and relation-to-stream.

#### 11.2.2 Queues

A queue connects its input operator  $O_I$  to its output operator  $O_O$ . At any time a queue contains a (possibly empty) sequence representing a portion of a stream or relation in our physical representation as described in Section 11.1. The contents that pass through the queue over time correspond to the stream or relation produced by  $O_I$ . The queue buffers the insertions and deletions in the output of  $O_I$  until they are processed by  $O_O$ .

#### 11.2.3 Synopses

Synopses store the intermediate state needed by continuous query plans. In our query plans a synopsis is always "owned" by a single operator O, and the state the synopsis contains is that needed for future evaluation of O. For example, to perform a windowed join of two streams, the join operator must have access to all tuples in the current window on each input stream. Thus, a join operator maintains one synopsis (e.g., a hash table) for each of the joined inputs. On the other hand, operators such as selection and duplicate-preserving union do not require a synopsis since they do not require saved state.

The most common use of a synopsis in our system is to materialize the current state of a relation, such as the contents of a sliding window, or of a relation derived by a subquery. Synopses also may be used to store a summary of the tuples in a stream or a relation for approximate query answering. Example synopsis types for this purpose are reservoir samples [Vit85] over streams, and Bloom filters [Blo70].

#### 11.2.4 Memory Management

Currently queues and synopses are stored entirely in memory, although we are in the process of implementing the capability for them to spill to disk. A common pool of memory is allocated to queues and synopses on demand at the page granularity. To minimize copying and proliferation of tuples, all tuple data is stored in synopses and is not replicated. Queues contain references to tuple data within synopses, along with tags containing a timestamp and an insertion/deletion indicator. In addition, some synopses are simply "stubs" that point to data in other synopses, as discussed in Section 11.4.

# 11.3 Example Query Plans

Figure 4 illustrates a merged STREAM query plan for two continuous queries,  $Q_1$  and  $Q_2$ , over input streams  $S_1$  and  $S_2$ . Query  $Q_1$  is a windowed-aggregate query: it maintains the maximum value of  $S_1.A$  for each distinct value of  $S_1.B$  over a 50,000-tuple sliding window on stream  $S_1$ . In CQL:

```
Q1: Select B, max(A)
From S1 [Rows 50,000]
Group By B
```

Query  $Q_2$  streams the result of a sliding-window join over streams  $S_1$  and  $S_2$ . The window on  $S_1$  is a tuple-based window containing the last 40,000 tuples, while the window on  $S_2$  is a 10-minutes time-based window. In CQL:

```
Q2: Select Istream(*)
From S1 [Rows 40,000], S2 [Range 600 Seconds]
Where S1.A = S2.A
```

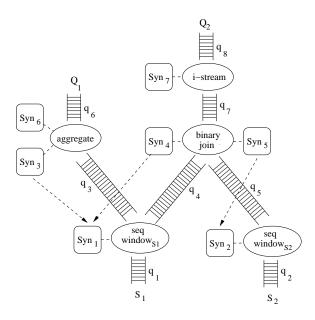


Figure 4: STREAM continuous query plan for two queries

The plan contains five operators,  $seq-window_{S1}$ ,  $seq-window_{S2}$ , aggregate, binary-join, and i-stream, seven synopses  $Syn_1-Syn_7$ , and eight queues  $q_1-q_8$ . Operators  $seq-window_{S1}$  and  $seq-window_{S2}$  are stream-to-relation, aggregate and binary-join are relation-to-relation, and i-stream is relation-to-stream. We explain in some detail how each of the five operators behave.

- Operator  $seq-window_{S1}$  is a sliding-window operator that reads input stream  $S_1$ 's tuples from input queue  $q_1$ , updates the *sliding-window synopsis*  $Syn_1$ , and outputs the insertions and deletions to this window (which is a relation) on both queues  $q_3$  and  $q_4$ .  $Syn_1$  always contains the 50,000 most recent tuples in stream  $S_1$  that  $seq-window_{S1}$  has processed, which is the larger of the two windows applied to  $S_1$ .
- Sliding-window operator  $\operatorname{seq-window}_{S2}$  processes input stream  $S_2$ 's tuples from queue  $q_2$ .  $\operatorname{seq-window}_{S2}$  maintains synopsis  $Syn_2$ , which contains all tuples from  $S_2$  whose timestamps are within the last 600 seconds.  $\operatorname{seq-window}_{S2}$  outputs insertions and deletions to this window (which is a relation) on queue  $q_5$ . Specifically, for an  $S_2$  tuple s with timestamp  $\tau$ ,  $\operatorname{seq-window}_{S2}$  will produce an insertion of s into this window with timestamp  $\tau$ , and a deletion of s from this window with timestamp  $\tau + 600$  seconds. Recall from Section 11.1 that all insertions and deletions are emitted by the operator in nondecreasing timestamp order.
- Operator aggregate maintains the maximum value of  $S_1.A$  for each distinct value of  $S_1.B$  in its input relation, which is the 50,000-tuple sliding window on stream  $S_1$ . The aggregate values change based on insertions and deletions to the window, which recall are provided by operator seq-window<sub>S1</sub> on queue  $q_3$ . Operator aggregate maintains the current aggregation result in synopsis  $Syn_6$ , and it outputs insertions and deletions to this result on queue  $q_6$ . Because max is not incrementally maintainable—when the current maximum  $S_1.A$  for an  $S_1.B$

<sup>&</sup>lt;sup>3</sup>In reality, a special operator **stream-shepherd** handles incoming streams, placing the elements onto corresponding stream input queues; see Section 11.5.4.

value leaves the window we may need to inspect the entire window to find the new maximum—operator aggregate maintains a second synopsis  $Syn_3$  with sufficient information to maintain the maximums. It turns out that  $Syn_3$  is simply a time-shifted version of  $Syn_1$ :  $Syn_3$  contains the same 50,000 tuple window except it is "behind" by the tuples in  $q_3$ . Instead of duplicating information, the plan shares tuple data between  $Syn_1$  and  $Syn_3$ , as indicated by the dotted arrow between them in Figure 4.

- Operator binary-join joins two input relations, which are sliding windows on streams  $S_1$ and  $S_2$ . binary-join computes the join incrementally using the insertions and deletions to these windows provided on queues  $q_4$  and  $q_5$  respectively. binary-join processes tuples in nondecreasing timestamp order across both of its inputs. That is, each time it is ready to process an input tuple, it selects the tuple from queue  $q_4$  or  $q_5$  with the lowest timestamp. Logically, binary-join maintains a synopsis for each input:  $Syn_4$  and  $Syn_5$  for  $q_4$  and  $q_5$ . An insertion (deletion) on  $q_4$  is joined with  $Syn_5$  to compute the corresponding insertions (deletions) to the join result which are output on queue  $q_7$ ; similarly for  $q_5$ . These joins can be nested-loop or index joins depending whether we choose to build indexes on the join attributes in  $Syn_4$  and  $Syn_5$ . Logically  $Syn_4$  contains the 40,000 most recent tuples in stream  $S_1$  that binary-join has processed. In our implementation, actual tuple data is shared rather than duplicated between synopses  $Syn_4$  and  $Syn_1$  as indicated by the dotted arrow between them in Figure 4. Similarly, the plan shares tuple data between  $Syn_5$  and  $Syn_2$ . Furthermore, the subplan rooted at seq-window<sub>S1</sub> is shared by aggregate and binary-join, thus sharing the window computation on  $S_1$  between queries  $Q_1$  and  $Q_2$ . Our query plans always perform window sharing on a stream, with a single physically-stored synopsis automatically containing all stream elements needed by any window on that stream; see Section 11.5.1.
- Operator i-stream converts the relation produced by the join into a stream of relation insertions using the semantics of the Istream operator from Section 6.3. Since i-stream receives the insertions and deletions to the join result in queue  $q_7$ , it might appear that i-stream can simply pass along all insertions and drop all deletions. However, if a tuple happens to be both inserted and deleted from the join result with the same timestamp, then for correct semantics i-stream must detect this case and not pass along the insertion. (This case can occur, for example, when the window on  $S_1$  slides and the tuple values that enter and leave the window happen to be identical.) To handle this case correctly, i-stream buffers input insertions for a timestamp  $\tau$  in synopsis  $S_7$  until it knows that it will see no further tuples with that timestamp (recall Section 8).

It is important for timestamps on the tuples output by a query operator to properly reflect our semantics as specified earlier in this paper. In most operators, one or more output tuples are produced as the result of an input tuple being consumed, and it turns out our semantics is maintained correctly by copying the input tuple's timestamp to the output tuple. For example, when an input tuple with timestamp  $\tau$  causes a tuple-based window to slide, both the insert and the delete generated by the slide are timestamped  $\tau$ . When join results are produced from a new input tuple with timestamp  $\tau$ , the new join results have timestamp  $\tau$ , which always is the later of the timestamps on the two joining tuples since we process join inputs in nondecreasing timestamp order across inputs. Aggregation is similar: a new input tuple with timestamp  $\tau$  produces one or more insertions and deletions to the aggregate result also timestamped  $\tau$ . Time-based windows are trickier, as illustrated above. For a time-based window of size T, a stream tuple s with timestamp  $\tau$  generates an inserted tuple with timestamp  $\tau$  and generates a deleted tuple with timestamp  $\tau + T + 1$ , where the timestamp arithmetic, and particularly the meaning of "+1" depends on the

time domain to which the timestamps belong. Recall from Section 4 that our semantics assumes a discrete and ordered time domain, so here "+1" denotes an increment in this domain, e.g., one second in the *Datetime* domain.

The execution of query plans is controlled by a global *scheduler*, which currently runs in the same thread as all of the query operators in the system. Each time the scheduler is invoked, it selects an operator to execute and calls a specific procedure defined for that operator, passing as a parameter the maximum number of input tuples that the operator should process before returning control to the scheduler. We currently use a simple round-robin scheduler, but we intend to incorporate a more appropriate scheduling algorithm based on recent research [BBDM03].

# 11.4 A Note on Synopses

From the example STREAM query plan of Figure 4 we see that our query plans tend to be overloaded with synopses. For example, the plan for the windowed-join query  $Q_2$  in Figure 4 uses five synopses—one each for the two seq-window operators, two for the binary-join operator, and one for the i-stream operator. Our technique of generating numerous synopses made it much easier to implement a plan generation algorithm that works for arbitrary CQL queries. We could add a post-processing step that traverses query plans and physically merges some synopses. However, our approach so far has been to leave all the synopses in place, but make many of them logical "stubs" that primarily point into other synopses. For example, the plan for query  $Q_2$  in Figure 4 materializes only three synopses instead of five since the two synopses of the binary-join operator are shared with the synopses of the corresponding seq-window operators. Synopses  $Syn_4$  and  $Syn_5$  in Figure 4 are stubs pointing to synopses  $Syn_1$  and  $Syn_2$  respectively.

# 11.5 STREAM Query Operators

In this section we specify all of the query operators currently implemented in the STREAM prototype and used in query plans. Every operator is either a CQL operator or a system operator. Further, every CQL operator has one of the three types from our abstract semantics: stream-to-relation, relation-to-relation, or relation-to-stream. All five operators discussed in the previous section were CQL operators. System operators isolate the CQL operators from lower-level issues such as asynchronous and out-of-order arrival of streams, load shedding [BDM04, TCZ<sup>+</sup>03], and external stream data formats. The operators are listed in Table 1.

#### 11.5.1 Stream-to-Relation Operators

The sliding-window operator seq-window is the only stream-to-relation operator implemented in STREAM. It supports the tuple-based, time-based, and partitioned window specifications introduced in Section 6.1. As illustrated in Figure 4, STREAM instantiates one sliding-window operator, denoted seq-window<sub>S</sub>, for each stream S that has at least one continuous query specifying a window over S. Operator seq-window<sub>S</sub> has one input queue providing the tuples in S in nondecreasing timestamp order. For each sliding window on S used in a query plan, seq-window<sub>S</sub> maintains an output queue containing the insertions and deletions to that window. By using a single window operator per stream S, the system is able to share the computation and memory required for window maintenance across all queries referencing S.

Name	Operator Type	Description
seq-window	stream-to-relation	Implements time-based, tuple-based,
		and partitioned windows
select	relation-to-relation	Filters tuples based on predicate(s)
project	relation-to-relation	Duplicate-preserving projection
binary-join	relation-to-relation	Joins two input relations
mjoin	relation-to-relation	Multiway join from [VNB03]
union	relation-to-relation	Bag union
except	relation-to-relation	Bag difference
intersect	relation-to-relation	Bag intersection
antisemijoin	relation-to-relation	Antisemijoin of two input relations
aggregate	relation-to-relation	Performs grouping and aggregation
duplicate-eliminate	relation-to-relation	Performs duplicate elimination
i-stream	relation-to-stream	Implements Istream semantics
d-stream	relation-to-stream	Implements Dstream semantics
r-stream	relation-to-stream	Implements Rstream semantics
stream-shepherd	system operator	Handles input streams arriving over the network
stream-sample	system operator	Samples specified fraction of tuples
stream-glue	system operator	Adapter for merging a stream-
		producing view into a plan
rel-glue	system operator	Adapter for merging a relation-
		producing view into a plan
shared-rel-op	system operator	Materializes a relation for sharing
output	system operator	Sends results to remote clients

Table 1: Operators in STREAM query plans

# 11.5.2 Relation-to-Relation Operators

By definition, a relation-to-relation operator takes one or more relations as input and produces a relation as output. In the STREAM query processor, relations are encoded as sequences of insertions and deletions that move along queues in query plans. Each relation-to-relation operator processes insertions and deletions in timestamp order from one or more input queues, computes its output incrementally, and writes the output insertions and deletions to an output queue in timestamp order. As listed in Table 1, STREAM supports relation-to-relation operators corresponding to all standard relational operators. Notice that STREAM supports two join operators: binary-join, a binary join operator as illustrated in Figure 4, and mjoin, the multiway join operator proposed in [VNB03]. Consequently, a multiway join can be processed in two ways—using mjoin which does not materialize intermediate results [VNB03], or using a tree of binary joins. Deciding which strategy to use is a query optimization issue not covered in this paper.

#### 11.5.3 Relation-to-Stream Operators

STREAM supports three relation-to-stream operators—i-stream, d-stream, and r-stream—corresponding to the Istream, Dstream, and Rstream operators defined in Section 6.3. Each operator processes insertions and deletions in timestamp order from its single input queue, and writes the output stream insertions to an output queue in timestamp order. Let us consider i-stream. As mentioned in Section 11.3, although it might appear that i-stream can simply pass along all insertions and ignore all deletions, if a tuple happens to be both inserted and deleted with the same timestamp then for correct semantics i-stream must detect this case and not pass along the insertion. To handle this case correctly, the i-stream operator must buffer input insertions for a timestamp  $\tau$  in a synopsis until it knows that it will see no further tuples with that timestamp (recall Section 8).

Operator d-stream is exactly symmetric to i-stream. Operator r-stream maintains the entire current state of its input relation in a synopsis and outputs all of the tuples as insertions at each time step. While this may appear expensive, recall from Section 6.3 that the Rstream operator is used most commonly with Now windows, so the "current state of the relation" is generally very small.

#### 11.5.4 System Operators

The primary purpose of the system operators in STREAM is to isolate the CQL operators from dealing with various lower-level issues. For completeness and for understanding the STREAM query plans in Section 11.7, we briefly discuss some of these operators. The stream-shepherd operator for a stream S serves as the source of S to all query plans accessing S: primarily it receives tuples arriving asynchronously over the network, transforms them to STREAM's internal representation, and writes them to the appropriate input queues. In the future, this operator also will be responsible for buffering input tuples for proper ordering, generating heartbeats when source applications don't provide them [SW03], and performing load shedding under overload [BDM04].

The stream-sample operator currently is used only for system-managed load shedding [BDM04], although we also intend to implement a sample clause in our query language [BBD+02]. stream-sample drops a specified fraction of stream tuples from its input queue based on a uniform random sample ("coin toss"). Other implemented system operators serve as materialization points for relations (shared-rel-op), enable plans for views to be merged into new query plans (rel-glue and stream-glue), and send query results to remote clients (output).

# 11.6 Query Optimization

Most of the CQL language is operational in the STREAM system, but our query plan generator is still fairly naive, using hard-coded heuristics to generate query plans. The most commonly applied heuristics are:

- 1. Push selections below joins.
- 2. Maintain and use indexes for synopses on binary-join, mjoin, and aggregate operators.
- 3. Share synopses within query plans whenever possible.

We are actively moving toward one-time and dynamic cost-based optimization of CQL queries. Since CQL uses SQL as its relational query language, we can leverage many of the one-time optimization techniques used in traditional relational systems. In addition, we are exploring adaptive

query optimization techniques that are coarser-grained than Eddies (as used in the Telegraph project  $[CC^+03b]$ ). Our approach relies on two interacting components: a monitor that captures properties of streams and system behavior, and an optimizer that can reconfigure query plans and resource allocation as properties change over time.

#### 11.7 Example STREAM Plans

Lastly, we present two snapshots of query plans taken from STREAM's graphical query plan visualizer. Through the visualization interface users can inspect the plan generated for a continuous query as soon as the query is registered, can monitor plan behavior during execution, and can even alter plan structure and attributes of plans such as memory allocation, for the purpose of experimentation.

Figure 5 shows the query plan for the following simple illustrative CQL query over streams S1 and S2:

```
Select S2.name, max(S1.num)
From S1 [Rows 50,000], S2 [Rows 50,000]
Where S1.name <= 'i' and S1.num = S2.num
Group By S2.name</pre>
```

This query is a windowed two-way join with a filter predicate on S1, followed by an aggregation. The system operators used in the query plan in Figure 5 are stream-shepherd operators for streams S1 and S2 and an output operator to send the query result continuously to the client that submitted the query. The CQL operators are seq-window for S1 and S2, select, binary-join, aggregate, and (duplicate-preserving) project. Notice that synopses are shared between the window operators and the join, and the selection has been pushed below the join. The selection cannot be pushed below the window operator since in general tuple-based windows and selection do not commute. The binary-join operator materializes its output relation in a synopsis that is shared with the aggregate operator, similar to our example in Section 11.3.

Figure 6 shows the complete query plan for the TollStr Linear Road query from Section 7, which incorporates plans for all subqueries that were used to write this query in CQL. We do not expect readers to examine every detail of this complex query plan.

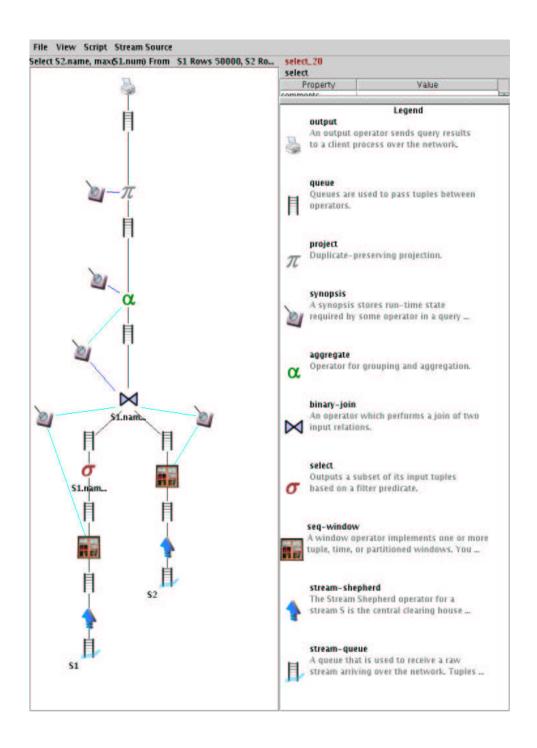


Figure 5: Plan for aggregate query over join

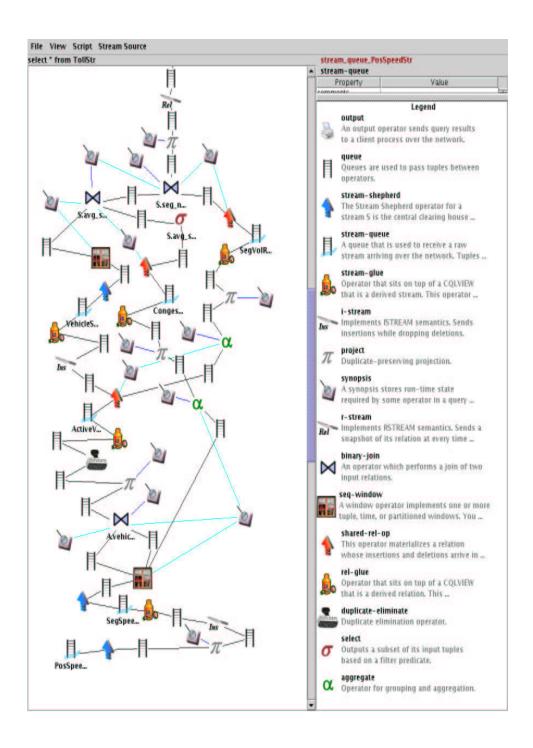


Figure 6: Plan for TollStr query

# References

- [ABB<sup>+</sup>02] A. Arasu, B. Babcock, S. Babu, J. McAlister, and J. Widom. Characterizing memory requirements for queries over continuous data streams. In *Proc. of the 21st ACM SIGACT-SIGMOD-SIGART Symp. on Principles of Database Systems*, pages 221–232, June 2002.
- [ABB<sup>+</sup>03] A. Arasu, B. Babcock, S. Babu, M. Datar, K. Ito, I. Nishizawa, J. Rosenstein, and J. Widom. STREAM: The Stanford Stream Data Manager. In *Proc. of the 2003 ACM SIGMOD Intl. Conf. on Management of Data*, page 665, June 2003. Demo description.
- [ABW03] A. Arasu, S. Babu, and J. Widom. CQL: A language for continuous queries over streams and relations. In 9th Intl. Workshop on Database Programming Languages, pages 1–11, Sept. 2003.
- [Bar99] Daniel Barbará. The characterization of continuous queries. *Intl. Journal of Cooperative Information Systems*, 8(4):295–323, Dec. 1999.
- [BBD<sup>+</sup>02] B. Babcock, S. Babu, M. Datar, R. Motwani, and J. Widom. Models and issues in data stream systems. In *Proc. of the 21st ACM SIGACT-SIGMOD-SIGART Symp. on Principles of Database Systems*, pages 1–16, June 2002.
- [BBDM03] B. Babcock, S. Babu, M. Datar, and R. Motwani. Chain: Operator scheduling for memory minimization in data stream systems. In *Proc. of the 2003 ACM SIGMOD Intl. Conf. on Management of Data*, pages 253–264, June 2003.
- [BDM04] B. Babcock, M. Datar, and R. Motwani. Load shedding for aggregation queries over data streams. In *Proc. of the 20th Intl. Conf. on Data Engineering*, Mar. 2004. To appear.
- [Blo70] B. Bloom. Space/time trade-offs in hash coding with allowable errors. *Communications* of the ACM, 13(7):422–426, July 1970.
- [BSW02] S. Babu, U. Srivastava, and J. Widom. Exploiting k-constraints to reduce memory overhead in continuous queries over data streams. Technical Report http://dbpubs.stanford.edu/pub/2002-52, Stanford University, Nov. 2002.
- [CC<sup>+</sup>02] D. Carney, U. Centintemel, et al. Monitoring streams a new class of data management applications. In *Proc. of the 28th Intl. Conf. on Very Large Data Bases*, pages 215–226, Aug. 2002.
- [CC<sup>+</sup>03a] D. Carney, U. Centintemel, et al. Operator scheduling in a data stream manager. In *Proc. of the 29th Intl. Conf. on Very Large Data Bases*, pages 838–849, Sept. 2003.
- [CC<sup>+</sup>03b] S. Chandrasekharan, O. Cooper, et al. TelegraphCQ: Continuous dataflow processing for an uncertain world. In *Proc. of the 1st Conf. on Innovative Data Systems Research*, pages 269–280, Jan. 2003.
- [CDTW00] J. Chen, D. J. DeWitt, F. Tian, and Y. Wang. NiagaraCQ: A scalable continuous query system for internet databases. In *Proc. of the 2000 ACM SIGMOD Intl. Conf. on Management of Data*, pages 379–390, May 2000.

- [CF02] S. Chandrasekharan and M. J. Franklin. Streaming queries over streaming data. In *Proc. of the 28th Intl. Conf. on Very Large Data Bases*, pages 203–214, Aug. 2002.
- [CJSS03] C. Cranor, T. Johnson, O. Spataschek, and V. Shkapenyuk. Gigascope: A stream database for network applications. In Proc. of the 2003 ACM SIGMOD Intl. Conf. on Management of Data, pages 647–651, June 2003.
- [DGGR02] A. Dobra, M. N. Garofalakis, J. Gehrke, and R. Rastogi. Processing complex aggregate queries over data streams. In *Proc. of the 2002 ACM SIGMOD Intl. Conf. on Management of Data*, pages 61–72, June 2002.
- [Geh03] J. Gehrke. Special issue on data stream processing. *IEEE Computer Society Bulletin of the Technical Comm. on Data Engg.*, 26(1), Mar. 2003.
- [GM95] A. Gupta and I. S. Mumick. Maintenance of materialized views: Problems, techniques, and applications. *IEEE Computer Society Bulletin of the Technical Comm. on Data Engg.*, 18(2):3–18, June 1995.
- [GO03] L. Golab and M. T. Ozsu. Issues in data stream management. SIGMOD Record, 32(2):5–14, June 2003.
- [HFAE03] M. A. Hammad, M. J. Franklin, W. G. Aref, and A. K. Elmagarmid. Scheduling for shared window joins over data streams. In Proc. of the 29th Intl. Conf. on Very Large Data Bases, pages 297–308, Sept. 2003.
- [JMS95] H. V. Jagadish, I. S. Mumick, and A. Silberschatz. View maintenance issues for the chronicle data model. In *Proc. of the 14th ACM SIGACT-SIGMOD-SIGART Symp. on Principles of Database Systems*, pages 113–124, May 1995.
- [LPT99] L. Liu, C. Pu, and W. Tang. Continual queries for internet scale event-driven information delivery. *IEEE Trans. on Knowledge and Data Engg.*, 11(4):610–628, Aug. 1999.
- [MSHR02] S. Madden, M. A. Shah, J. M. Hellerstein, and V. Raman. Continuously adaptive continuous queries over streams. In *Proc. of the 2002 ACM SIGMOD Intl. Conf. on Management of Data*, pages 49–60, June 2002.
- [MW<sup>+</sup>03] R. Motwani, J. Widom, et al. Query processing, approximation, and resource management in a data stream management system. In *Proc. of the 1st Conf. on Innovative Data Systems Research*, pages 245–256, Jan. 2003.
- [NACP01] B. Nguyen, S. Abiteboul, G. Cobena, and M. Preda. Monitoring XML data on the web. In Proc. of the 2001 ACM SIGMOD Intl. Conf. on Management of Data, pages 437–448, May 2001.
- [OS95] G. Özsoyoglu and R. T. Snodgrass. Temporal and real-time databases: A survey. *IEEE Trans. on Knowledge and Data Engg.*, 7(4):513–532, Aug. 1995.
- [PD99] N. Paton and O. Diaz. Active database systems. *ACM Computing Surveys*, 31(1):63–103, Mar. 1999.
- [SLR95] P. Seshadri, M. Livny, and R. Ramakrishnan. SEQ: A model for sequence databases. In *Proc. of the 11th Intl. Conf. on Data Engineering*, pages 232–239, Mar. 1995.

- [SQR] SQR A Stream Query Repository. http://www.db.stanford.edu/stream/sqr.
- [STR] Stanford Stream Data Management Project. http://www-db.stanford.edu/stream.
- [Sul96] M. Sullivan. Tribeca: A stream database manager for network traffic analysis. In *Proc.* of the 22nd Intl. Conf. on Very Large Data Bases, page 594, Sept. 1996.
- [SW03] U. Srivastava and J. Widom. Flexible time management in data stream systems. Technical Report http://dbpubs.stanford.edu/pub/2003-40, Stanford University, July 2003.
- [TCA03] Tibbetts, M. Cherniack, R. and Α. Arasu. Linear road: Α management benchmark. Technical data Report. Available http://www.cs.brown.edu/research/aurora/linear-road.pdf, July 2003.
- [TCZ<sup>+</sup>03] N. Tatbul, U. Cetintemel, S. Zdonik, M. Cherniack, and M. Stonebraker. Load shedding in a data stream manager. In Proc. of the 2003 Intl. Conf. on Very Large Data Bases, pages 309–320, Sept. 2003.
- [TGNO92] D. B. Terry, D. Goldberg, D. Nichols, and B. M. Oki. Continuous queries over appendonly databases. In Proc. of the 1992 ACM SIGMOD Intl. Conf. on Management of Data, pages 321–330, June 1992.
- [TTPM02] P. A. Tucker, K. Tufte, V. Papadimos, and D. Maier. NEXMark a benchmark for querying data streams, 2002. Manuscript available at http://www.cse.ogi.edu/dot/nia-gara/NEXMark/.
- [Vit85] J. Vitter. Random sampling with a reservoir. ACM Trans. on Mathematical Software, 11(1):37–57, Mar. 1985.
- [VNB03] S. Viglas, J. F. Naughton, and J. Burger. Maximizing the output rate of multi-way join queries over streaming information sources. In *Proc. of the 29th Intl. Conf. on Very Large Data Bases*, pages 285–296, Sept. 2003.
- [WZL02] H. Wang, C. Zaniolo, and R. C. Luo. ATLaS: A Turing-complete extension of SQL for data mining applications and streams. Manuscript available at http://wis.cs.ucla.edu/publications.html, 2002.