# **Operator Placement for In-Network Stream Query** Processing

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### ABSTRACT

In sensor networks, data acquisition frequently takes place at lowcapability devices. The acquired data is then transmitted through a hierarchy of nodes having progressively increasing network bandwidth and computational power. We consider the problem of executing queries over these data streams, posed at the root of the hierarchy. To minimize data transmission, it is desirable to perform "in-network" query processing: do some part of the work at intermediate nodes as the data travels to the root. Most previous work on in-network query processing has focused on aggregation and inexpensive filters. In this paper, we address in-network processing for queries involving possibly expensive conjunctive filters, and joins. We consider the problem of placing operators along the nodes of the hierarchy so that the overall cost of computation and data transmission is minimized. We show that the problem is tractable, give an optimal algorithm, and demonstrate that a simpler greedy operator placement algorithm can fail to find the optimal solution. Finally we define a number of interesting variations of the basic operator placement problem and demonstrate their hardness.

#### INTRODUCTION 1.

We consider query processing in environments where data is collected at "edge devices" with limited capabilities, such as sensors. Collected data is transmitted through a hierarchy of network nodes and links with progressively increasing computational power and network bandwidth, as shown in Figure 1. The "high fan-in" environment addressed by the Berkeley HiFi project [10] is one example, but other scenarios that involve data acquisition and subsequent processing, e.g., network monitoring [6], may exhibit similar general characteristics.

Typically, queries are posed and results collected at the root of the hierarchy. One simple approach is to transmit all data acquired at the sensors through the hierarchy to the root, then perform all query processing at the root. However, if queries produce significantly less data than they consume-because of filtering, aggregation, or low-selectivity joins-then this approach may pose considerable unnecessary burden on network bandwidth. In-network query processing pushes some or all of the query execution task to nodes

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Figure 1: Sensor Data Processing

lower in the hierarchy, in order to reduce overall network costs [14]. In general, finding the best point in the hierarchy at which to perform specific processing is a difficult problem: Placing work lower in the hierarchy reduces transmission costs but imposes more burden on lower-capability devices. The goal is to properly balance these opposing effects to minimize overall cost.

Previous work on in-network query processing has focused on queries in which data reduction occurs because of aggregation operators [14], or inexpensive filters. Since CPU costs are typically much lower than communication costs, it is common in such cases to perform all operations as low down in the hierarchy as possible. For example, a common heuristic is to push down all filters to the leaf nodes or sensors. In this paper, we consider queries that may involve expensive predicates, such as text, image, or video filtering, or lookups to remote sources. In these cases, it may not be best (or even possible) to filter at the low-capability leaf nodes or sensors.

As a concrete example, consider a video surveillance application running over a hierarchy of nodes, with the sensors capturing the raw images. Suppose the user is looking for images in which the monitored area is dimly lit and there is a lot of motion between successive frames (indicating potentially suspicious activity). This query involves two filters. The first and relatively cheap filter (say  $F_1$ ) checks for dim images by calculating the average pixel intensity. The second filter (say  $F_2$ ) checks for "sufficient" motion, and may be a complicated image processing algorithm that is best not run on the low-capability image-gathering sensor. In this case, the preferred plan would be to execute  $F_1$  at the sensor, and then transmit filtered images up the hierarchy to a node with sufficient computational power to execute  $F_2$ .

In general, our objective is to place each filter operator at the "best" node in the hierarchy for that filter, based on its selectivity and cost, so that the total cost of computation and communication is

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increasing computation power and bandwidth

Figure 2: Basic Scenario and Cost Model

minimized. We refer to this problem as the *operator placement* problem. Intuitively, the main tradeoff that needs to be considered is the lower computational costs at nodes higher up in the hierarchy against the transmission cost of getting the data up to those nodes. Suppose we have an m-level hierarchy and n filters in our query. Then there are  $m^n$  possible filter placements for processing the data as it travels to the root. We show that nevertheless the operator placement problem has a polynomial-time optimal solution. We provide an optimal algorithm, and show that a simpler greedy algorithm can fail to find the optimal solution.

A key idea in our work is to model network links as filters. Then we can address our overall problem as one of filter ordering on a single node, but with precedence constraints for those filters that are modeling links. We start by considering *uncorrelated* filters, i.e., filters whose selectivity is independent of the other filters, and then extend our algorithm to correlated filters. In both cases, we show how the precedence constraints can be dealt with so that known results on filter ordering [13, 16] can be reused. After addressing queries with filters alone, we extend our algorithm to include multiway joins, showing how to decide where a join operator should be placed optimally with respect to the query's filter operators.

The overall contributions of this paper are:

- We define the problem of operator placement for in-network processing of queries with expensive filters (Section 2).
- We describe a greedy algorithm that can fail to find the globally optimal solution to the operator placement problem, then present a polynomial-time optimal algorithm for uncorrelated filters. We extend our algorithm to provide the best possible approximation for correlated filters (Section 3).
- We extend our algorithm to include operator placement for a multiway stream join together with filters (Section 4).
- We identify several variations on the problem and in some cases show their hardness (Section 5). We consider nodes with resource constraints, load balancing across nodes, and a more complex cost model for how filter costs may vary across different nodes.

We finally present related work in Section 6 and conclusions in Section 7.

### 2. PRELIMINARIES

We begin by considering data acquired by only one of the leaf nodes of Figure 1 and focus on in-network query processing over this data. As this data is transmitted up the hierarchy, the basic network topology we need to consider (shown in Figure 2) consists of a linear chain of nodes  $N_1, N_2, \ldots, N_m$ , where *m* is the number of levels in the hierarchy. In relation to Figure 1, the leftmost node  $N_1$  corresponds to the point of acquisition, while the rightmost node  $N_m$  corresponds to the root of the hierarchy. Each node  $N_j$  transmits only to node  $N_{j+1}$ . We consider the linear hierarchy merely for ease of presentation; in Section 3.4 we show how our algorithms extend in a straightforward manner to general tree hierarchies.

Let stream S denote the data acquired by node  $N_1$ . Let  $\mathcal{F} = \{F_1, F_2, \ldots, F_n\}$  be a set of n filters. We first consider in-network processing for the following basic query posed at the root node  $N_m$ .

SELECT \* FROM S WHERE 
$$F_1 \wedge F_2 \wedge \ldots \wedge F_n$$
 (1)

In Section 4 we extend our algorithms to deal with queries that involve a multiway join of streams in addition to conjunctive filters. In this paper we do not consider multiple queries together: The possibility of shared computation among multiple queries yields an even more complex operator placement problem that we leave as future work.

An *in-network query plan* for the query in (1) is simply a mapping of each filter in  $\mathcal{F}$  to exactly one node. Figure 3 shows a sample in-network query plan for executing a query with n = 4 filters on m = 4 nodes. Figure 3 also shows the data that is transmitted along each network link. Each link transmits only those tuples that have passed all filters executed so far. The cost of an in-network query plan consists of two parts: the cost of executing the filters on the various nodes, together with the cost of transmitting the tuples over the network links. The exact model used to evaluate the cost of an in-network query plan is explained in the next section.

### 2.1 Cost Model

The cost of an in-network query plan is calculated using the following three quantities:

- 1. Selectivity of filters: Associated with each filter F is a selectivity s(F) that is defined as the fraction of the tuples in stream S that are expected to satisfy F. We assume for now that the filters are independent, i.e., selectivity of a filter remains the same irrespective of which filters have been applied earlier. Correlated filters are dealt with in Section 3.3.
- 2. Cost of filters: Each filter F has a per-tuple cost c(F, i) of execution on node  $N_i$ . To model the fact that the nodes in the hierarchy have increasing computational power, we assume that the cost of any filter scales down by a factor  $\gamma_i < 1$

Stream S 
$$\xrightarrow{[N_1]}{F_1, F_2}$$
  $\xrightarrow{\gamma_1 = 1/2}$   $\xrightarrow{\gamma_2 = 1/2}$   $\xrightarrow{\gamma_3 = 1/4}$   $\xrightarrow{\gamma_3 = 1/4}$   
Stream S  $\xrightarrow{[N_1]}{F_1, F_2}$   $\xrightarrow{\sigma_{F_1 \land F_2}(S)}{I_1 = 700}$   $\xrightarrow{N_2}$   $\xrightarrow{\sigma_{F_1 \land F_2}(S)}{I_2 = 500}$   $\xrightarrow{N_3}$   $\xrightarrow{\sigma_{F_1 \land F_2 \land F_3}(S)}{I_3 = 300}$   $\xrightarrow{N_4}$  Results

#### Figure 3: Running Example

on moving from node  $N_i$  to  $N_{i+1}$  (see Figure 2). That is,  $c(F, i+1) = \gamma_j c(F, i)$ . Note that even though we are supposing scale-down, a decrease in computational power on moving from node  $N_i$  to  $N_{i+1}$  is captured by  $\gamma_i > 1$  and can be incorporated into our approach directly.

3. Cost of network transmission: The cost of transmitting a tuple on the network link from node  $N_i$  to  $N_{i+1}$  is  $l_i$  (see Figure 2). We assume that  $l_i$  includes an appropriate multiplicative factor to convert transmission cost into a quantity that can be treated at par with computational cost.

Consider an in-network query plan  $\mathcal{P}$  for the query in (1). Let  $\mathcal{P}(F)$  denote the index number of the node at which filter F is executed under plan  $\mathcal{P}$ . Let  $\mathcal{F}_i$  be the set of filters executed at node  $N_i$ , i.e.,  $\mathcal{F}_i = \{F \mid \mathcal{P}(F) = i\}$ . We assume that at each node  $N_i$ , the set of filters  $\mathcal{F}_i$  are executed in the optimal sequence given by the following theorem [13].

THEOREM 2.1. The optimal sequence to execute a set of independent filters on a single node is in increasing order of rank, where rank of a filter F is given by  $rank(F) = \frac{cost(F)}{1-selectivity(F)}$ .

Consider a sequence of n' filters  $\mathcal{F}' = F'_1, \ldots, F'_{n'}$ . Let  $c(\mathcal{F}', i)$  denote the cost per tuple of executing this sequence at node  $N_i$ . It is given by:

$$c(\mathcal{F}',i) = \sum_{j=1}^{n'} \left( c(F'_j,i) \prod_{k=1}^{j-1} s(F'_k) \right)$$
(2)

Let  $r(\mathcal{F}_i)$  denote the sequence of filters in  $\mathcal{F}_i$  in rank order.<sup>1</sup> Without loss of generality assume that the data in stream S is acquired at the rate of one tuple per some unit time. Then the cost per unit time of the in-network plan  $\mathcal{P}$  is given by (assume  $l_0 = 0$ ):

$$c(\mathcal{P}) = \sum_{i=1}^{m} \prod_{F \mid \mathcal{P}(F) < i} s(F) \Big( l_{i-1} + c\big(r(\mathcal{F}_i), i\big) \Big)$$
(3)

EXAMPLE 2.2. Consider the in-network query plan shown in Figure 3. Let the selectivity of each filter be 1/2, and let the costs at node  $N_1$  of the filters be:

ĺ	F	$F_1$	$F_2$	$F_3$	$F_4$
	c(F,1)	200	400	1300	2500

<sup>&</sup>lt;sup>1</sup>Since the filters have different costs at different nodes, the actual rank of a filter is node-dependent. However, since the cost of each filter scales by the same factor going from one node to the next, the rank order of filters remains the same at every node. In Section 5.2 we discuss a more general model in which each filter's cost may scale differently across nodes.

The cost scaling factors and the transmission costs are as shown in Figure 3. Assume stream tuples are acquired at  $N_1$  at unit rate.

Using equation (2), the execution cost of the sequence  $F_1$ ,  $F_2$  of filters at node  $N_1$  is  $200 + \frac{1}{2} \cdot 400 = 400$ . Since two filters each with selectivity 1/2 have been applied, the rate of data transmitted from  $N_1$  to  $N_2$  and from  $N_2$  to  $N_3$  is 1/4 of the unit rate each. Thus the total transmission cost up to node  $N_3$  is  $\frac{1}{4}(700+500) = 300$ . The per-tuple execution cost of  $F_3$  at  $N_3$  is  $c(F_3,3) = \gamma_1\gamma_2c(F_3,1) = 130$ . Since the rate into  $N_3$  is 1/4, the execution cost of  $F_3$  is  $\frac{1}{4} \cdot 130 = 32.5$ . Similarly the transmission cost from  $N_3$  to  $N_4$  and the execution cost of  $F_4$  are calculated to be 37.5 and 7.8 respectively. Thus the total cost is  $c(\mathcal{P}) = 400 + 300 + 32.5 + 37.5 + 7.8 = 777.8$ .

### 2.2 Problem Statement

Since each of the n filters can be placed at any of the m nodes, there are  $m^n$  possible in-network query plans. The problem of operator placement for in-network query processing is to efficiently choose the least-cost plan among the exponential number of alternatives.

DEFINITION 2.3 (OPERATOR PLACEMENT PROBLEM). For each filter  $F \in \mathcal{F}$ , choose  $\mathcal{P}(F) \in \{1, \ldots, m\}$  such that  $c(\mathcal{P})$  given by (3) is minimized.  $\Box$ 

## 3. FILTER PLACEMENT

In this section, we consider solutions to the operator placement problem given by Definition 2.3. We first assume independent filters and specify a local greedy operator placement algorithm (Section 3.1). We show that this algorithm does not always find the globally optimal solution. We then provide an optimal operator placement algorithm (Section 3.2), and extend this algorithm for correlated filters (Section 3.3) and tree hierarchies (Section 3.4).

### **3.1 Greedy Algorithm**

For an in-network query plan  $\mathcal{P}$ , let  $c(\mathcal{P}, i)$  denote the part of the total cost  $c(\mathcal{P})$  that is incurred at node  $N_i$ . This cost includes not only the execution of filters at node  $N_i$ , but also the transmission of the filtered tuple stream from node  $N_i$  to  $N_{i+1}$ .  $c(\mathcal{P}) = \sum_{i=1}^{m} c(\mathcal{P}, i)$ , and notice that  $c(\mathcal{P}, i)$  depends only on  $\mathcal{F}_1, \ldots, \mathcal{F}_i$  and not on  $\mathcal{F}_{i+1}, \ldots, \mathcal{F}_m$ .

A simple but reasonable way to approach the operator placement problem is the following greedy algorithm. Start with node  $N_1$  and choose a set of filters  $\mathcal{F}_1$  so that  $c(\mathcal{P}, 1)$  is minimized (explained in the next paragraph). Then apply the approach recursively with nodes  $\{N_2, \ldots, N_m\}$  and the set of filters  $\mathcal{F} - \mathcal{F}_1$ . Our global objective is to minimize  $\sum_{i=1}^m c(\mathcal{P}, i)$ ; the greedy algorithm minimizes each  $c(\mathcal{P}, i)$  individually in increasing order of *i*. In other words, the greedy algorithm decides which filters to apply by balancing filtering cost against the cost of transmitting unfiltered data to the next node, but it does not take into account how much cheaper it would be to filter the data further up the hierarchy.

For minimizing  $c(\mathcal{P}, 1)$  in the base case of the recursion, we introduce a key idea behind all our algorithms: modeling network links as filters. Logically, we construct a filter corresponding to each network link, such that transmitting a tuple over the link is equivalent in terms of cost to executing the constructed filter over the tuple. For cost evaluation, the entire in-network query plan can then be treated as executing a sequence of filters on a single node, enabling us to leverage previous work on filter ordering [3, 13, 16].

To minimize  $c(\mathcal{P}, 1)$ , we model the network link from node  $N_1$  to  $N_2$  as a filter  $F_1^l$  with  $\cot c(F_1^l, 1) = l_1$  (as the cost of transmitting a tuple over the link is  $l_1$ ), and selectivity  $s(F_1^l) = 0$ . Choosing a selectivity of 0 for  $F_1^l$  factors away the cost of the plan processing at nodes  $N_2, \ldots, N_m$ , and thus enables the greedy algorithm to optimize only for  $C(\mathcal{P}, 1)$  separately. We now show that  $c(\mathcal{P}, 1)$  can be written as the cost of executing the filters in  $\mathcal{F}_1$  followed by the filter  $F_1^l$  at node  $N_1$ .

LEMMA 3.1. Construct  $F_1^l$  with  $s(F_1^l) = 0$ ,  $c(F_1^l, 1) = l_1$ . Then  $c(\mathcal{P}, 1) = c(r(\mathcal{F}_1) \bullet F_1^l, 1)$  where  $\bullet$  denotes concatenation of sequences.

Proof. From (3),

$$c(\mathcal{P},1) = c(r(\mathcal{F}_1),1) + \prod_{F \in \mathcal{F} \mid \mathcal{P}(F) < 2} s(F)l_1$$
$$= c(r(\mathcal{F}_1),1) + \prod_{F \in \mathcal{F}_1} s(F)c(F_1^l,1)$$
$$= c(r(\mathcal{F}_1) \bullet F_1^l,1) \square$$

We then order  $F_1^l$  and the filters in  $\mathcal{F}$  based on rank (recall Theorem 2.1) and choose as  $\mathcal{F}_1$  all the filters that occur before  $F_1^l$  in rank order. Note that since rank $(F_1^l) = l_1$ , effectively we simply choose as  $\mathcal{F}_1$  all filters that have rank  $< l_1$ .

THEOREM 3.2. 
$$c(\mathcal{P}, 1)$$
 is minimized when:  

$$\mathcal{F}_1 = \{F \mid F \text{ occurs before } F_1^l \text{ in } r(\mathcal{F} \cup \{F_1^l\})\}$$

PROOF. Consider a plan  $\mathcal{P}$  in which  $\mathcal{F}_1$  is chosen according to the theorem statement. By Lemma 3.1,  $c(\mathcal{P}, 1) = c(r(\mathcal{F}_1) \bullet F_1^l, 1)$ . Since  $s(F_1^l) = 0$ , we can append any number of filters after  $F_1^l$  without changing the cost of executing the sequence. Thus we can write:

$$c(\mathcal{P},1) = c(r(\mathcal{F}_1) \bullet F_1^l \bullet r(\mathcal{F} - \mathcal{F}_1), 1)$$
(4)

Now suppose for contradiction that there is a different set of filters  $\mathcal{F}'_1$  to be executed at node  $N_1$  and a corresponding in-network query plan  $\mathcal{P}'$  such that  $c(\mathcal{P}', 1) < c(\mathcal{P}, 1)$ . Similar to (4), we can write:

$$c(\mathcal{P}',1) = c(r(\mathcal{F}'_1) \bullet F^l_1 \bullet r(\mathcal{F} - \mathcal{F}'_1), 1)$$
(5)

The right sides of (4) and (5) give the execution cost of the same set of filters  $\mathcal{F} \cup \{F_1^l\}$  but in different sequences. By the choice of  $\mathcal{F}_1$ , the sequence in (4) is rank ordered, but that in (5) is not. By Theorem 2.1,  $c(\mathcal{P}, 1) \leq c(\mathcal{P}', 1)$ . Thus we get a contradiction.

Procedure **RECURSIVE**( $\mathcal{F}$ , { $N_1, \ldots, N_m$ }) 1. if  $(m = 1) \mathcal{F}_m = \mathcal{F}$ ; return 2. Construct  $F_1^l$  with  $s(F_1^l) = 0$  and  $c(F_1^l, 1) = l_1$ 3. Calculate  $r(\mathcal{F} \cup \{F_1^l\})$  for ranks at node  $N_1$ 4.  $\mathcal{F}_1 = \{F \mid F \text{ occurs before } F_1^l \text{ in } r(\mathcal{F} \cup \{F_1^l\})\}$ 5. *RECURSIVE*( $\mathcal{F} - \mathcal{F}_1, \{N_2, \ldots, N_m\}$ ) Algorithm **GREEDY** 1. *RECURSIVE*( $\mathcal{F}, \{N_1, \ldots, N_m\}$ )

**Figure 4: Greedy Algorithm:**  $O((m+n)\log(n))$ 

A summary of the greedy algorithm is shown in Figure 4. We illustrate the operation of the greedy algorithm by an example.

EXAMPLE 3.3. Consider operator placement using the greedy algorithm for Example 2.2. The ranks of  $F_1, \ldots, F_4$  at  $N_1$  are 400, 800, 2600, and 5000 respectively. The rank of  $F_1^l$  is  $l_1 = 700$ . Thus  $\mathcal{F}_1$  is chosen as  $\{F_1\}$ . The ranks of  $F_2, \ldots, F_4$  at  $N_2$  are obtained by scaling down the ranks at  $N_1$  by  $\gamma_1$ , so they are 160, 520, and 1000. Only rank $(F_2) < l_2$ , thus  $\mathcal{F}_2 = \{F_2\}$ . Continuing in this fashion, we obtain  $\mathcal{F}_3 = \{F_3\}$  and  $\mathcal{F}_4 = \{F_4\}$ . For this plan, we find  $c(\mathcal{P}) = 792.8$  by (3).  $\Box$ 

The greedy algorithm makes very local decisions. Thus it is not surprising that the greedy algorithm does not always produce the globally optimal solution. For instance,  $c(\mathcal{P}) = 792.8$  in Example 3.3 is greater than  $c(\mathcal{P}) = 777.8$  in Example 2.2.

### 3.2 Optimal Algorithm

In the greedy algorithm of Section 3.1, network links are modeled as filters with selectivity 0. This approach enables us to capture the transmission cost of the link, but the remainder of the tuple processing cost (at nodes further up in the hierarchy) is not captured. Thus we can only get an expression for  $c(\mathcal{P}, 1)$  in terms of the execution cost of a sequence of filters (Lemma 3.1), but not an expression for the entire  $c(\mathcal{P})$ . The optimal algorithm we present relies on obtaining an analogous expression for  $c(\mathcal{P})$ .

Assume  $\gamma_i \leq 1$  for each i ( $\gamma_i > 1$  is handled in Section 3.2.2). Since  $c(F, i + 1) = \gamma_i c(F, i)$ , transmitting data on the link from node  $N_i$  to  $N_{i+1}$  cuts down by a factor  $\gamma_i$  the per-tuple cost of any filter applied subsequently. In terms of cost per unit time, this cost scale-down is equivalent to the stream rate slowing down by a factor  $\gamma_i$ , but the filter costs themselves remaining unchanged. Hence the link from node  $N_i$  to  $N_{i+1}$  can be modeled as a filter  $F_i^l$ with  $s(F_i^l) = \gamma_i$ . Additionally, we set  $c(F_i^l, 1) = l_i(\prod_{j=1}^{i-1} \gamma_j)^{-1}$ . Intuitively, the per-tuple cost of traversing the link is  $l_i$ , even after the previous network links have been traversed. Thus the term  $(\prod_{j=1}^{i-1} \gamma_j)^{-1}$  is present to compensate for the scale-down produced by the filters  $F_1^l, \ldots, F_{i-1}^l$ . We can now write  $c(\mathcal{P})$  in terms of the execution cost of a sequence of filters (assume all ranks are calculated at  $N_1$ ).

LEMMA 3.4. For  $i \in \{1, ..., m-1\}$  construct  $F_i^l$  with  $s(F_i^l) = \gamma_i$ ,  $c(F_i^l, 1) = l_i (\prod_{j=1}^{i-1} \gamma_j)^{-1}$ . Then:

$$c(\mathcal{P}) = c(r(\mathcal{F}_1) \bullet F_1^l \bullet r(\mathcal{F}_2) \bullet \dots \bullet F_{m-1}^l \bullet r(\mathcal{F}_m), 1)$$

where • denotes concatenation of sequences.

PROOF. Since  $c(F, i + 1) = \gamma_i c(F, i)$  for any  $F \in \mathcal{F}$ , we have  $c(r(\mathcal{F}_i), i) = \prod_{j=1}^{i-1} \gamma_j c(r(\mathcal{F}_i), 1)$ . From (3),  $c(\mathcal{P})$  is given by (assume  $\gamma_0 = 1$ ):

$$\sum_{i=1}^{m} \prod_{F \mid \mathcal{P}(F) < i} s(F) \left( l_{i-1} + \prod_{j=1}^{i-1} \gamma_j c(r(\mathcal{F}_i), 1) \right)$$
  
= 
$$\sum_{i=1}^{m} \prod_{F \mid \mathcal{P}(F) < i} s(F) \prod_{j=1}^{i-2} \gamma_j \left( c(F_{i-1}^l, 1) + \gamma_{i-1} c(r(\mathcal{F}_i), 1) \right)$$
  
= 
$$\sum_{i=1}^{m} \prod_{F \mid \mathcal{P}(F) < i} s(F) \prod_{j=1}^{i-2} s(F_j^l) \left( c(F_{i-1}^l, 1) + s(F_{i-1}^l) c(r(\mathcal{F}_i), 1) \right)$$
  
= 
$$c(r(\mathcal{F}_1) \bullet F_1^l \bullet r(\mathcal{F}_2) \bullet \dots \bullet F_{m-1}^l \bullet r(\mathcal{F}_m), 1) \square$$

Suppose for now that the ranks of the sequence of filters  $F_1^l, \ldots, F_{m-1}^l$  (modeling links) are in non-decreasing order. Then the following result and its proof are analogous to Theorem 3.2.

THEOREM 3.5. Suppose  $rank(F_i^l) < rank(F_{i+1}^l)$  for each  $i \in \{1, \ldots, m-2\}$ . Denote by  $\mathcal{F}'$  the filter sequence  $F_0^l \bullet r(\mathcal{F} \cup \{F_1^l, \ldots, F_{m-1}^l\}) \bullet F_m^l$ . Then  $c(\mathcal{P})$  is minimized when:

$$F_i = \{F \mid F \text{ occurs between } F_{i-1}^l \text{ and } F_i^l \text{ in } \mathcal{F}'\}$$

PROOF. Consider a plan  $\mathcal{P}$  in which each  $\mathcal{F}_i$  is chosen according to the theorem statement. By Lemma 3.4,

$$c(\mathcal{P}) = c(r(\mathcal{F}_1) \bullet F_1^l \bullet r(\mathcal{F}_2) \bullet \dots \bullet F_{m-1}^l \bullet r(\mathcal{F}_m), 1) \quad (6)$$

Now suppose for contradiction that there is a different assignment of filters  $\mathcal{F}'_1, \mathcal{F}'_2, \ldots, \mathcal{F}'_m$  to the nodes and a corresponding in-network query plan  $\mathcal{P}'$  such that  $c(\mathcal{P}', 1) < c(\mathcal{P}, 1)$ . Similar to (6), we can write:

$$c(\mathcal{P}',1) = c\big(r(\mathcal{F}'_1) \bullet F^l_1 \bullet r(\mathcal{F}'_2) \bullet \dots \bullet F^l_{m-1} \bullet r(\mathcal{F}'_m),1\big)$$
(7)

The right sides of (6) and (7) give the execution cost of the same set of filters  $\bigcup_{i=1}^{m-1} F_i^l \cup \mathcal{F}$  but in different sequences. By the choice of  $\mathcal{F}_1, \mathcal{F}_2, \ldots, \mathcal{F}_m$ , the sequence in (6) is rank ordered, but that in (7) is not. By Theorem 2.1,  $c(\mathcal{P}, 1) \leq c(\mathcal{P}', 1)$ . Thus we get a contradiction.

In general the ranks of  $F_1^l, \ldots, F_{m-1}^l$  may not be in non-decreasing order. To deal with such cases, we introduce the concept of "short-circuiting".

### 3.2.1 Short-Circuiting

Suppose  $\operatorname{rank}(F_{i-1}^l) > \operatorname{rank}(F_i^l)$  for some *i*. We show that in the optimal in-network query plan in this scenario, no filter is executed at node  $N_i$ .

LEMMA 3.6. If  $rank(F_{i-1}^l) > rank(F_i^l)$  for some  $i \in \{2, ..., m-1\}$ , then in the optimal plan  $\mathcal{F}_i = \emptyset$ .



#### Figure 5: Short-Circuiting

PROOF. Suppose rank $(F_{i-1}^{l}) > \operatorname{rank}(F_{i}^{l})$  and in the optimal in-network query plan  $\mathcal{P}, \mathcal{F}_{i} \neq \emptyset$ . Consider the alternate query plans  $\mathcal{P}'$  and  $\mathcal{P}''$  which are the same as  $\mathcal{P}$  except that the filters in  $\mathcal{F}_{i}$  have been moved to node  $N_{i-1}$  and  $N_{i}$  respectively. We have

$$c(\mathcal{P}) = a_1 (l_{i-1} + c(r(\mathcal{F}_i), i) + a_2 l_i) + a_3$$

where  $a_1 = \prod_{F | \mathcal{P}(F) < i} s(F)$ ,  $a_2 = \prod_{F | F \in \mathcal{F}_i} s(F)$ , and  $a_3$  denotes the sum of the other terms in  $c(\mathcal{P})$  from (3). Similarly:

$$c(\mathcal{P}') = a_1 \Big( c(r(\mathcal{F}_i), i) \gamma_{i-1}^{-1} + a_2 (l_{i-1} + l_i) \Big) + a_3$$
  
$$c(\mathcal{P}'') = a_1 \Big( l_{i-1} + l_i + \gamma_i c(r(\mathcal{F}_i), i) \Big) + a_3$$

Since  $\mathcal{P}$  is optimal, we must have  $c(\mathcal{P}) < c(\mathcal{P}')$  and  $c(\mathcal{P}) < c(\mathcal{P}'')$ . Substituting for  $c(\mathcal{P})$ ,  $c(\mathcal{P}')$ , and  $c(\mathcal{P}'')$  and simplifying, we get:

$$\frac{l_{i-1}\gamma_{i-1}}{1-\gamma_{i-1}} < \frac{l_i}{1-\gamma_i} \tag{8}$$

(8) implies that  $\operatorname{rank}(F_{i-1}^l) < \operatorname{rank}(F_i^l)$ , a contradiction.

If  $\mathcal{F}_i$  is guaranteed to be empty in the optimal query plan, we can modify the network topology by "short-circuiting" node  $N_i$  as shown in Figure 5. Logically, node  $N_i$  is removed,  $N_{i-1}$  is connected to node  $N_{i+1}$  by a link having cost  $l_{i-1} + l_i$ , and the cost scale-down factor from node  $N_{i-1}$  to  $N_{i+1}$  is set to  $\gamma_{i-1}\gamma_i$ . At each short-circuit the number of nodes m decreases by 1.

We can continue short-circuiting on the modified topology until there does not exist any *i* for which  $\operatorname{rank}(F_{i-1}^{l}) > \operatorname{rank}(F_{i}^{l})$ . At that point, Theorem 3.5 can be applied to yield the optimal solution.

#### 3.2.2 Handling Cost Scaleup

So far we have assumed  $\gamma_i \leq 1$  for each *i*. If  $\gamma_i > 1$ , it is easy to see that in the optimal solution  $\mathcal{F}_{i+1} = \emptyset$ , as follows. If any filters are executed at node  $N_{i+1}$  they can be moved to node  $N_i$ . The new plan will reduce the computational cost (since c(F, i) < c(F, i+1)) as well as the transmission cost (since more filters are applied earlier reducing the amount of data transmitted). Thus, just as in Section 3.2.1, if  $\gamma_i > 1$ , we can short-circuit node  $N_{i+1}$  (if  $\gamma_{m-1} > 1$  we can simply delete node  $N_m$ ). We can continue short-circuiting until  $\gamma_i \leq 1$  for each *i*.

### 3.2.3 Summary and Example

A summary of the entire algorithm is given in Figure 6. Its running time is  $O((m+n)\log(m+n))$  due to the sorting of filters in rank order in line 9.

Algorithm OPT\_FILTER 1. while  $(\exists i \mid \gamma_i > 1)$ 2. short-circuit node  $N_{i+1}$ 3. while (true) 4. for i = 1 to m - 1 $s(F_i^l) = \gamma_i \text{ and } c(F_i^l, 1) = l_i (\prod_{j=1}^{i-1} \gamma_j)^{-1}$ 5. if  $(\exists i \mid \operatorname{rank}(F_{i-1}^l) > \operatorname{rank}(F_i^l))$ 6. 7. short-circuit node  $N_i$ 8. else break 9.  $\mathcal{F}' = F_0^l \bullet r(\mathcal{F} \cup \{F_1^l, \dots, F_{m-1}^l\}) \bullet F_m^l$ 10. for i = 1 to m

 $\mathcal{F}_i = \{F \mid F \text{ occurs between } F_{i-1}^l \text{ and } F_i^l \text{ in } \mathcal{F}'\}$ 

Figure 6: Optimal Operator Placement Algorithm



Figure 7: Optimal Plan for Example 2.2 (short-circuits N<sub>3</sub>)

EXAMPLE 3.7. Continue with Example 2.2. We first construct a filter for each network link (line 5):

i	1	2	3
$c(F_i^l, 1)$	700	2500	3000
$s(F_i^l)$	1/5	1/2	1/4
$rank(F_i^l)$	875	5000	4000

We find that  $rank(F_2^l) > rank(F_3^l)$ . Thus, we can short-circuit  $N_3$ (line 7). On short-circuiting, we obtain a new link with transmission cost 800 and scale-down factor 1/8 (Figure 7). The filter corresponding to this link (denote it by  $F_{2,4}^l$ ) has cost 4000, selectivity 1/8 and hence rank 4571.4. Since  $rank(F_1^l) < rank(F_{2,4}^l)$ , no more short-circuiting is required. The ranks of  $F_1, \ldots, F_4$  are 400, 800, 2600, and 5000. Thus the rank order of filters is  $F_1, F_2, F_1^l$ ,  $F_3, F_{2,4}^l, F_4$  (line 9). Hence  $\mathcal{F}_1 = \{F_1, F_2\}, \mathcal{F}_2 = \{F_3\}, and$  $\mathcal{F}_4 = \{F_4\}$  (line 11). Since  $N_3$  has been short-circuited,  $\mathcal{F}_3 = \emptyset$ . For this plan,  $c(\mathcal{P}) = 747.8$ , that is lower than the costs in Examples 2.2 and 3.3, and can be verified to be optimal.  $\Box$ 

#### **Correlated Filters** 3.3

We now consider operator placement when the filters in  $\mathcal{F}$  may be correlated, i.e., the selectivity of a filter on a stream may depend on the filters that have already been applied. We define the condi*tional selectivity* of a filter F given a set of filters  $\mathcal{Q} \subseteq \mathcal{F}$ , denoted s(F|Q), as the fraction of tuples that satisfy F given that they satisfy all the filters in Q. Note that if  $F \in Q$ , s(F|Q) = 1.

When filters are correlated, Theorem 2.1 no longer holds. In fact, the problem of optimal ordering of correlated filters at a single node has been shown to be NP-hard [9, 16]. The same work also gives a natural greedy algorithm based on conditional selectivity (Figure 8) that is guaranteed to find an ordering having a cost at most 4

#### Algorithm CORRELATED

- $\mathcal{F}$ : Set of correlated filters to be ordered
- 1. Q = set of filters executed so far
- 2. while  $(\mathcal{Q} \neq \mathcal{F})$
- 3.
- conditional rank $(F) = \frac{\operatorname{cost}(F)}{1 s(F|Q)} \forall F \in \mathcal{F}$  $F_{min} = F \in \mathcal{F}$  that has smallest conditional rank 4.
- 5. choose  $F_{min}$  to be executed next;  $Q = Q \cup \{F_{min}\}$

Figure 8: 4-approximation to Ordering of Correlated Filters

times the optimal cost. The algorithm defines the conditional rank for each filter (line 3) and at each step, picks the filter having the smallest conditional rank to be executed next. It is also shown that this approximation ratio of 4 is the best possible unless P = NP.

Our problem of optimally executing a set of correlated filters at multiple nodes is clearly at least as difficult as the single-node problem, and hence is NP-hard. We show in this section that the same approximation ratio of 4 can be obtained for our problem setting too. Since algorithm CORRELATED (Figure 8) gives the best ordering for correlated filters that can be found efficiently, we assume that in any in-network query plan, the set of filters at any particular node are executed in the order given by Figure 8, i.e., the set of filters at any node are executed in order of conditional rank (conditioned on the set of filters that have already been executed).

We again model the network links as filters with cost and selectivity as before (given by Lemma 3.4). Additionally, the filters that model network links are *independent* of all filters, i.e., for each *i*,  $s(F_i^l|\mathcal{Q}) = s(F_i^l)$  for any  $\mathcal{Q}$  such that  $F_i^l \notin \mathcal{Q}$ . Assume as in Section 3.2 that all ranks are calculated at node  $N_1$ . First we show that even in the presence of correlated filters, short-circuiting (Section 3.2.1) is still valid.

LEMMA 3.8. If  $rank(F_{i-1}^l) > rank(F_i^l)$  for some  $i \in \{2, \dots, n\}$  $\ldots, m-1$ , then in the optimal plan  $\mathcal{F}_i = \emptyset$  even if the filters in F are correlated.

**PROOF.** Suppose  $\mathcal{F}_i \neq \emptyset$ . Replace the filters in  $\mathcal{F}_i$  by a single filter F having equivalent per-tuple cost and selectivity as the filter sequence at node  $N_i$ . Now consider rank(F), which may depend on the filters executed at nodes  $N_1, \ldots, N_{i-1}$ . Since rank $(F_{i-1}^l) >$  rank $(F_i^l)$ , either rank(F) > rank $(F_i^l)$  (in which case move F to  $N_{i+1}$ ) or rank(F) < rank $(F_{i-1}^l)$  (in which case move F to  $N_{i-1}$ ). Note that this movement of F does not change the rank of any filter since the ranks of  $F_{i-1}^{l}$  and  $F_{i}^{l}$  are independent of all filters and the rank of F depends only on the filters executed at nodes  $N_1, \ldots, N_{i-1}$  which remain the same. Now using a similar argument as in the proof of Lemma 3.6, we see that this movement of F cannot increase the total cost of the solution. Thus  $\mathcal{F}_i = \emptyset$  in the optimal solution.

So far, for a set of filters  $\mathcal{F}'$ , we have used  $r(\mathcal{F}')$  to denote the sequence of filters in  $\mathcal{F}'$  in rank order. For this section, we modify the interpretation of  $r(\mathcal{F}')$  to denote the sequence of filters in  $\mathcal{F}'$ in order of conditional rank, i.e., according to algorithm CORRE-LATED (Figure 8). With this new interpretation of  $r(\mathcal{F}')$ , we have the following result.

THEOREM 3.9. Algorithm OPT\_FILTER (Figure 6) gives a 4approximation to the optimal operator placement for correlated filters.

PROOF. With the new interpretation of  $r(\mathcal{F}')$  it is easy to see that Lemma 3.4 holds in the presence of correlated filters. After short-circuiting, the ranks of the filters  $F_i^l \dots, F_{m-1}^l$  are non-decreasing. Hence when the filters are ordered (by algorithm *CORRELATED*) in line 9 of algorithm *OPT\_FILTER*, the filters corresponding to the network links automatically occur in the desired order, and no ordering restrictions on the filters need to be imposed. Since algorithm *CORRELATED* is a 4-approximation to the optimal ordering in the case when there are no ordering restrictions [16], the result follows.

### 3.4 Extension to Tree Hierarchies

So far we have restricted our attention to the data acquired by only one of the leaf nodes or sensors of Figure 1. Let  $S_i$  denote the stream of data from the *i*th sensor. We have shown how to optimize the query (1) over any single stream  $S_i$ . In reality, query (1) may be posed over data gathered by any number of sensors, i.e., the query is  $\sigma_{\mathcal{F}}(S_1 \cup \ldots \cup S_k)$  for *k* sensors. This query can be written as the union  $\sigma_{\mathcal{F}}(S_1) \cup \ldots \cup \sigma_{\mathcal{F}}(S_k)$ . Each of the queries in this union operates on different data, so there is no opportunity for sharing computation or transmission among these queries. Hence optimizing their combined execution is equivalent to optimizing each of them separately, for which we use the algorithm of Section 3.2.

### 4. JOINS

Recall the network topology of Figure 2. Now suppose the data acquired by sensor node  $N_1$  is in the form of k different data streams (e.g., a temperature stream, a light stream, a vibration stream, and so on). In this section, we consider in-network processing for queries that involve a sliding-window join [2] of these streams. We assume that the join of all k streams is performed at a single node by the *MJoin* operator [18]; consideration of join trees is left as future work. For ease of presentation, we assume k = 2; extension to general k is straightforward.

Let  $S_1$  and  $S_2$  be the streams acquired by sensor node  $N_1$ . We consider the query:

$$\begin{array}{l} \text{SELECT}*\text{FROM}\left(S_1[\texttt{W}_1]\Join S_2[\texttt{W}_2]\right)\\ \\ \text{WHERE} \ F_1\wedge\ldots\wedge F_n \end{array} \tag{9}$$

where  $W_1$  and  $W_2$  represent the lengths of the windows (timebased or tuple-based) on streams  $S_1$  and  $S_2$ , and  $\mathcal{F} = \{F_1, \ldots, F_n\}$ is a set of filters. We extend the cost model of Section 2.1 to include the selectivity and cost of the join operator.

- Selectivity: The selectivity s(⋈) of the join is defined as the fraction of the cross product that occurs in the join result. Thus if streams S<sub>1</sub> and S<sub>2</sub> have rates of r<sub>1</sub> and r<sub>2</sub> tuples per unit time coming into the join operator, the output of the join is at rate s(⋈)r<sub>1</sub>r<sub>2</sub>.
- 2. **Cost**: The cost per unit time of performing the join is given by:

$$cost(\bowtie) = a_1 r_1 + a_2 r_2 + a_3 r_1 r_2 \tag{10}$$

where  $a_1, a_2$ , and  $a_3$  are constants. This form arises because a constant amount of work must be done per input tuple



Figure 9: Proof of Theorem 4.1

(therefore  $a_1r_1 + a_2r_2$ ), and similarly a constant amount of work to output every join tuple (therefore  $a_3r_1r_2$ ). Just as the filter costs, the join cost also scales down by a factor  $\gamma_i$  on moving from node  $N_i$  to  $N_{i+1}$ .

Given cost and selectivity for the join operator, an expression analogous to (3) for the total cost of an in-network query plan for query (9) can be written.

Divide the set of filters  $\mathcal{F}$  into  $\mathcal{F}^1$ ,  $\mathcal{F}^2$ , and  $\mathcal{F}^{1,2}$ . For  $i = 1, 2, \mathcal{F}^i$  consists of those filters that may be applied either on  $S_i$  before the join or on the join result after the join (denote  $|\mathcal{F}^i|$  by  $n_i$ ).  $\mathcal{F}^{1,2}$  can be applied only on the join result. We assume that the join and the filters are independent, i.e., the selectivity of any operator does not depend on the operators applied earlier. We have the following result (similar to Theorem 5.4 in [3]).

THEOREM 4.1. Given join cost of the form (10), in the optimal in-network query plan for (9), the filters in  $\mathcal{F}^1$  (or  $\mathcal{F}^2$ ) must be executed in rank order.

PROOF. Let  $F_1$  and  $F_2$  be two filters in  $\mathcal{F}^1$ , and  $\operatorname{rank}(F_1) < \operatorname{rank}(F_2)$ . Suppose for contradiction that in the optimal plan  $\mathcal{P}_{\text{opt}}$ ,  $F_2$  is executed (at node  $N_i$ ) before  $F_1$  (at node  $N_{i+x}, x \ge 0$ ) as shown in Figure 9(a). Then in  $\mathcal{P}_{\text{opt}}$ , the join operator must have been executed between  $F_2$  and  $F_1$ . Otherwise we could apply algorithm OPT\_FILTER to the subplan starting at  $F_2$  and ending at  $F_1$ , thus obtaining a lower-cost plan in which  $F_1$  and  $F_2$  are executed in rank order (according to line 9 of algorithm OPT\_FILTER).

Let  $\mathcal{P}_{\text{left}}$ ,  $\mathcal{P}_{\text{mid}}$ ,  $\mathcal{P}_{\text{right}}$  be the subplans before filter  $F_2$ , between filters  $F_2$  and  $F_1$ , and after filter  $F_1$ , respectively. Let  $r_1$  and  $r_2$  be the rates of streams  $S_1$  and  $S_2$  on entering  $\mathcal{P}_{\text{mid}}$ , and  $r_{\text{out}}$  be the rate of the joined stream on exiting  $\mathcal{P}_{\text{mid}}$ . Then  $r_{\text{out}} = r_1 r_2 s$ where s is a constant depending on the selectivity of the filters and the join operator in  $\mathcal{P}_{\text{mid}}$ . Since filter costs and transmission costs are both linear in the stream rate, and the join cost is as given by (10), the total cost of  $\mathcal{P}_{\text{mid}}$  is  $b_1r_1 + b_2r_2 + b_{12}r_1r_2$  where  $b_1, b_2, b_{12}$  are constants depending upon the costs of the filters and the join in  $\mathcal{P}_{\text{mid}}$ . Let  $\gamma$  be the scaledown in computational cost Algorithm **OPT\_FILTER\_JOIN** 1.  $\mathcal{P}^* = \text{NULL}, c(\mathcal{P}^*) = \infty$ 2. for i = 0 to  $n_1, j = 0$  to  $n_2, k = 1$  to m3. Construct new  $\mathcal{P}$  with join at node  $N_k$ 4. Optimally place  $F_1^1, \ldots, F_i^1$  at nodes  $N_1, \ldots, N_k$ 5. Optimally place  $F_1^2, \ldots, F_j^2$  at nodes  $N_1, \ldots, N_k$ 6. Optimally place remaining filters at  $N_k, \ldots, N_m$ 7. if  $(c(\mathcal{P}) < c(\mathcal{P}^*)) \mathcal{P}^* = \mathcal{P}$ 8. return  $\mathcal{P}^*$ 

#### Figure 10: Operator Placement for Queries with Joins

from node  $N_i$  to node  $N_{i+x}$ . Then the total cost of  $\mathcal{P}_{opt}$  (excluding the costs of  $\mathcal{P}_{left}$  and  $\mathcal{P}_{right}$ ) is:

$$\frac{r_1}{s(F_2)} \cdot c(F_2, i) + r_1(b_1 + b_{12}r_2) + b_2r_2 + r_1r_2s\gamma c(F_1, i)$$
(11)

Now consider two variations  $\mathcal{P}_1$  and  $\mathcal{P}_2$  of  $\mathcal{P}_{opt}$  as shown in Figures 9(b) and 9(c) where either  $F_1$  or  $F_2$  has been moved adjacent to the other, all other operators remaining the same. For both  $\mathcal{P}_1$  and  $\mathcal{P}_2$ , the rate of stream  $S_2$  entering  $\mathcal{P}_{mid}$  remains the same as in  $\mathcal{P}_{opt}$  (=  $r_2$ ) since  $F_1$  and  $F_2$  operate only on stream  $S_1$ . However, the rate of stream  $S_1$  entering  $\mathcal{P}_{mid}$  is  $s(F_1)r_1$  for  $\mathcal{P}_1$  and  $\frac{r_1}{s(F_2)}$  for  $\mathcal{P}_2$ . Excluding the costs of  $\mathcal{P}_{left}$  and  $\mathcal{P}_{right}$  since they remain the same as in  $\mathcal{P}_{opt}$ , the cost of  $\mathcal{P}_1$  is:

$$\frac{r_1}{s(F_2)} \cdot c(F_2, i) + r_1 c(F_1, i) + s(F_1) r_1 (b_1 + b_{12} r_2) + b_2 r_2$$
(12)

and that of  $\mathcal{P}_2$  is:

$$\frac{r_1}{s(F_2)}(b_1 + b_{12}r_2) + b_2r_2 + r_1r_2s\gamma\left(\frac{c(F_2,i)}{s(F_2)} + c(F_1,i)\right)$$
(13)

Since  $\mathcal{P}_{\text{opt}}$  is optimal, we must have (11)<(12) which on simplification gives:

$$r_2 s\gamma < 1 - \frac{1 - s(F_1)}{c(F_1, i)} (b_1 + b_{12} r_2)$$
(14)

Similarly, we must have (11) < (13) which gives:

$$r_2 s\gamma > 1 - \frac{1 - s(F_2)}{c(F_2, i)} (b_1 + b_{12} r_2)$$
(15)

Combining (14) and (15) we get:

$$\frac{c(F_2,i)}{1-s(F_2)} < \frac{c(F_1,i)}{1-s(F_1)}$$

which implies that  $rank(F_2) < rank(F_1)$ , a contradiction.

Let  $F_1^1, \ldots, F_{n_1}^1$  be the filters in  $\mathcal{F}^1$  in rank order. By Theorem 4.1, in the optimal plan there exists an *i* such that first  $F_1^1, \ldots, F_i^1$  are executed on stream  $S_1$ , followed by the join, and then  $F_{i+1}^1, \ldots, F_{n_1}^1$ on the join result (similarly for  $\mathcal{F}^2$ ). Additionally, the join can be executed at each of the *m* nodes. Our algorithm (Figure 10) finds the optimal plan by an exhaustive search through these options. Lines 4-6 are each an invocation of algorithm *OPT\_FILTER*. Hence the algorithm is polynomial, and a simple implementation runs in  $O(n_1n_2m(n+m)log(n+m))$  time.

### 5. EXTENSIONS

In this section, we define some interesting variations of the basic filter placement problem as future work, and we demonstrate their hardness.

### 5.1 Constrained Nodes

In some scenarios we may have constraints on the total amount of filter execution and transmission cost that certain nodes can incur. Given cost constraints at each node, a new problem is to find a feasible in-network query plan that satisfies these constraints, if such a plan exists. Recall the definition of  $c(\mathcal{P}, i)$  from Section 3.1.

DEFINITION 5.1 (FEASIBLE OPERATOR PLACEMENT). Given cost constraint  $C_i$  at node  $N_i$ , find an in-network query plan  $\mathcal{P}$  such that  $c(\mathcal{P}, i) \leq C_i$  for each i or return NO is no such  $\mathcal{P}$  exists.  $\Box$ 

THEOREM 5.2. The feasible operator placement problem is NP-hard.

PROOF. The proof is by a reduction from the *PARTITION* problem which is known to be NP-hard [11]. The PARTITION problem is to decide, given a set of numbers  $S = \{a_1, \ldots, a_n\}$ , whether there exists a subset S' of S such that  $\sum_{a_i \in S'} a_i = \sum_{a_i \in S-S'} a_i$ . Based on such a given instance of PARTITION, we can construct an equivalent instance of the feasible operator placement problem. Construct m = 2 nodes and n filters  $F_1, \ldots, F_n$  with  $c(F_i, 1) = a_i$ . Let the computational cost be equal at both nodes, i.e.,  $\gamma_1 = 1$ , and the transmission cost between the nodes be 0, i.e.,  $l_1 = 0$ . Let the cost constraints at the nodes be  $C_1 = C_2 = \sum_{i=1}^n a_i/2$ . It is easily seen that a feasible operator placement for this instance exists iff the desired subset S' for the PARTITION problem exists. This polynomial time reduction shows that the feasible operator placement problem is NP-hard.

In cost-constrained environments, a further desirable property might be load balancing: We might prefer a plan having overall higher cost if it places roughly equal load on each node, as compared to a plan that has lower cost but loads a few nodes very heavily or up to capacity. Load balancing may be particularly applicable when the system is required to support a number of concurrent queries.

DEFINITION 5.3 (LOAD-BALANCING). Given cost constraint  $C_i$  at node  $N_i$ , find the in-network query plan  $\mathcal{P}$  that minimizes  $\max_{1 \le i \le m} \{c(\mathcal{P}, i)/C_i\}$ .  $\Box$ 

Clearly, the load balancing problem is at least as hard as the feasible operator placement problem, since if  $\max\{c(\mathcal{P}, i)/C_i\} < 1$  we have found a feasible operator placement. Thus, the load balancing problem is NP-hard.

### 5.2 Per-Filter Cost Scaling

So far we have assumed that the cost of each filter scales down by a factor  $\gamma_i$  from node  $N_i$  to  $N_{i+1}$ . However, the cost of different filters may change differently from one node to the next, i.e., c(F, i + 1)/c(F, i) may be different for different F. For example, if a filter F accesses external data that resides close to node  $N_i$ , it may be more expensive to execute F at node  $N_{i+1}$  than at node  $N_i$ . Meanwhile, other filters may be cheaper at node  $N_{i+1}$  simply because  $N_{i+1}$  has higher computational power. When we have perfilter cost scaling, the technique we used of modeling network links as filters no longer applies. Whether the problem becomes NP-hard with per-filter cost scaling remains an open question.

### 6. RELATED WORK

A considerable amount of work has focused on extending centralized data stream query processing systems [2] to a distributed setting, e.g., Borealis [1], HourGlass [17], IrisNet [7], and NiagaraCQ [4]. Most of this work considers internet-style network topologies consisting of nodes with ample computational power. Consequently, the work focuses on optimizing network usage and minimizing latency, and is not concerned with computational overload. Even when computational overload is considered, e.g, in [5], only heuristics are provided to move load from one node to another.

Our paper addresses the considerably different scenario of data acquisition environments [10], where optimization of both communication and computation is required. There has been some previous work on in-network processing in these environments, but it focuses primarily on aggregation [14], and has not considered expensive filters or joins. Acquisitional query processing [15] focusses on where, when, and how often data is physically acquired and delivered to the query operators, but the problem of operator placement is not dealt with.

In classical relational query optimization, filters are usually assumed to be inexpensive, and a common optimization heuristic is to push filters as close to the leaf operators as possible. Query optimization and site selection for distributed databases is also well studied [8, 12], again assuming inexpensive filters. Expensive filters have been considered in the context of query optimization with user-defined predicates [3, 13], but only in a centralized setting.

# 7. CONCLUSIONS

This paper addresses the problem of query processing in sensor data environments with progressively increasing computational power and network bandwidth up a hierarchy of processing nodes. Data is acquired at low-capability edge devices and transmitted up the hierarchy to the root, where queries are posed and results collected. To reduce bandwidth, query operators can be executed lower in the hierarchy, typically at the expense of higher computational cost. We address the problem of balancing computational cost against network bandwidth to obtain an optimal operator placement algorithm that minimizes overall cost. We show that the problem is tractable, but that a greedy algorithm can be suboptimal. We provide an optimal algorithm for uncorrelated filters, then extend our approach to correlated filters and multiway stream joins. Finally, we pose related open problems for future research.

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