

# SCALING A DATA PIPELINE: MYSTERY TO MASTERY

Dan Goldin

@dangoldin

**triplelift**



# AGENDA

Introduction

AdTech and Data

The Evolution

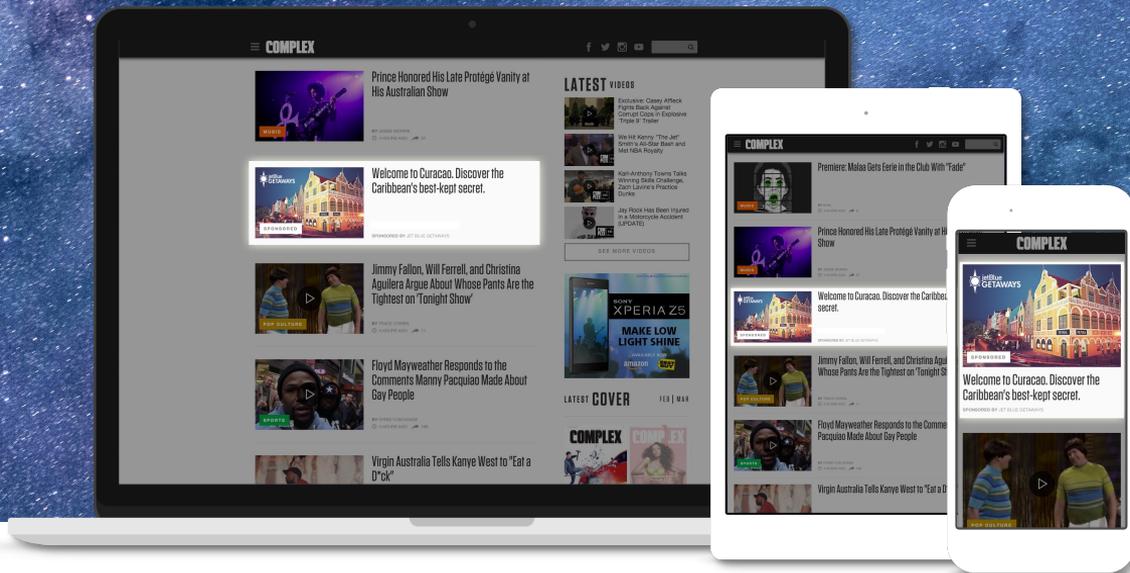
Current State

Lessons Learned

Q&A

A vertical orange line is positioned to the left of the word 'INTRODUCTION'.

# INTRODUCTION



## SIMPLE

Render brand's assets to match the unique look and feel of the publisher

## SCALABLE

Bringing scale to high performing consumer friendly formats

## EFFECTIVE

Integrations into the world's largest DSPs – Google, The Trade Desk, Turn, MediaMath, AppNexus and more



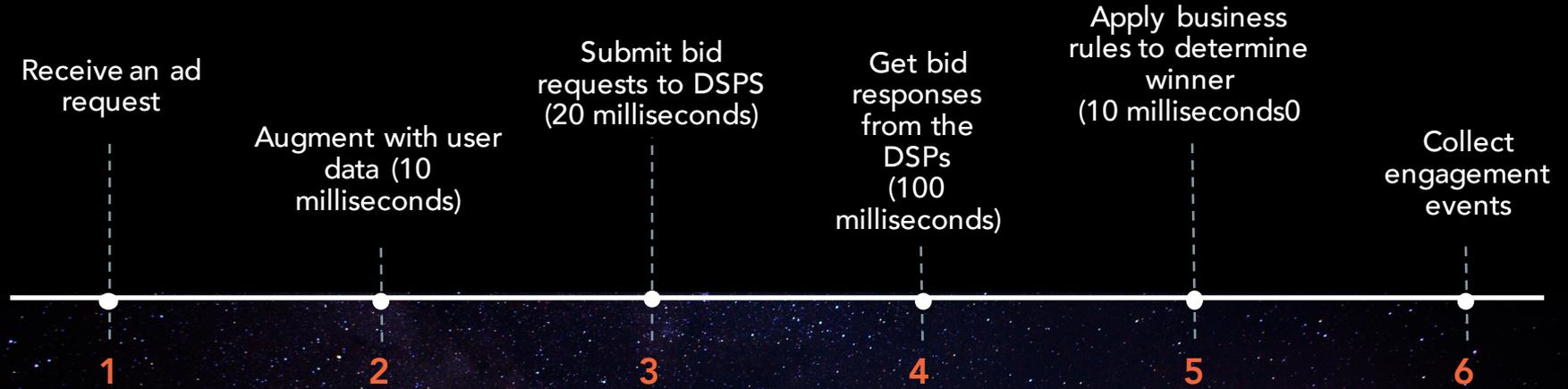
| DATA & ADTECH

High **volume** across many **dimensions**  
that needs to be handled in real time

A crescent moon is shown in the upper right portion of the frame, set against a dark blue, gradient background. The moon's surface is detailed with numerous small craters and shadows. The text 'VOLUME' is centered horizontally and vertically, preceded by a vertical orange bar.

| VOLUME

# REAL TIME BIDDING AUCTION TIMELINE



# TRIPLELIFT TODAY



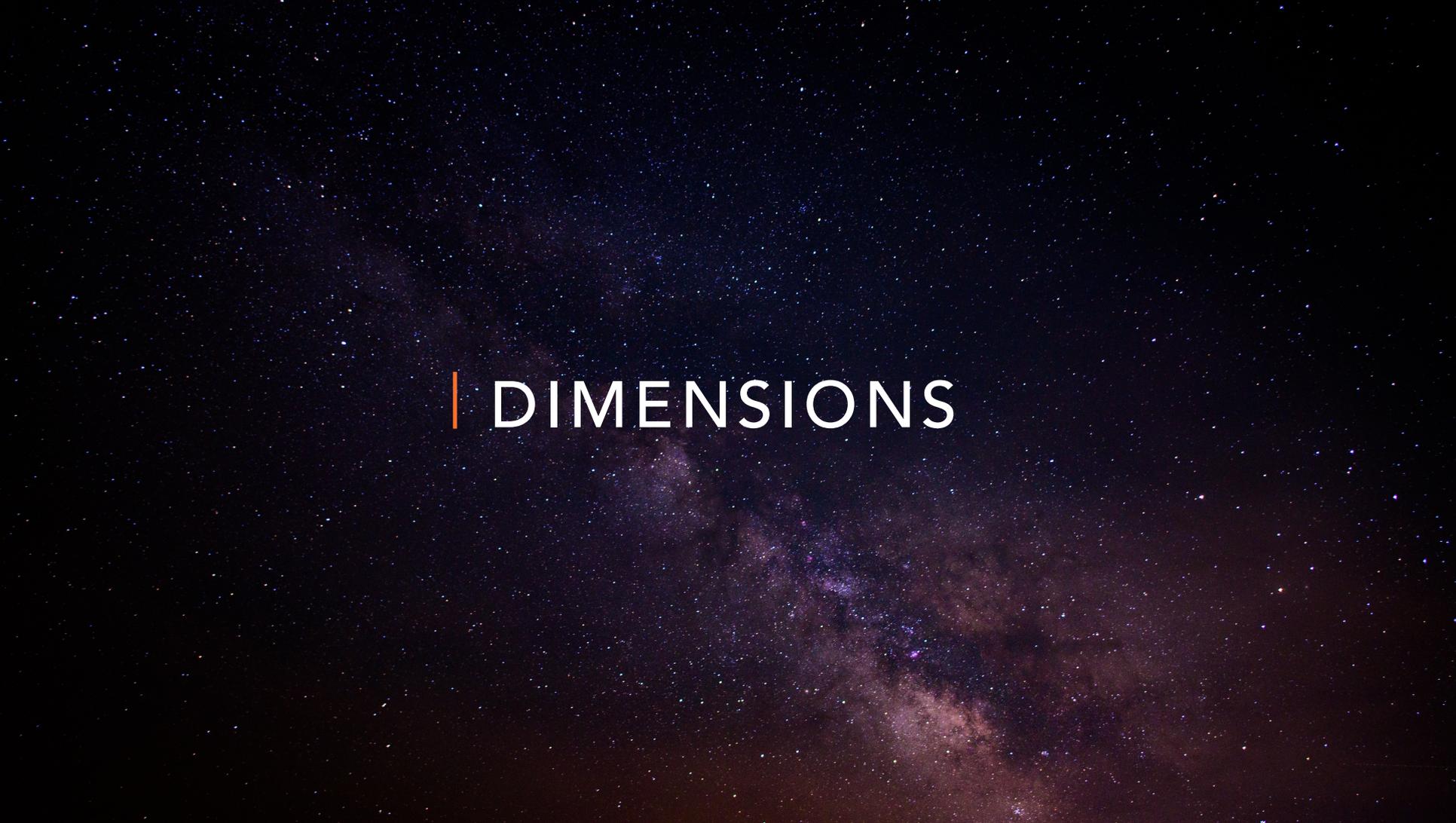
**25K+**  
Auctions/sec

**2B+**  
Auctions/day

**~300**  
Bids/auction

**~600B**  
Bids/day

**~21B**  
Events/day



| DIMENSIONS

# LOTS OF DIMENSIONS



AD REQUEST

Browser, Device, OS,  
Geography, Domain, Time



BID RESPONSES

Creative, Format, Brand Buyer, Bid Amount



WINS

Price



ENGAGEMENTS

Click, Duration, Render, View

# AUCTION EVENTS

## Server-side Events



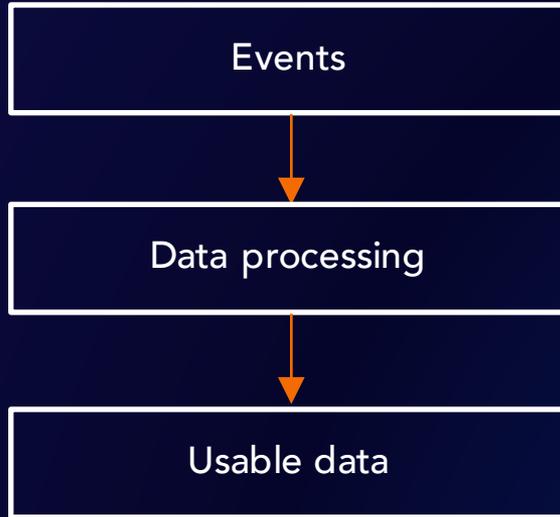
## Client-side Engagement Events



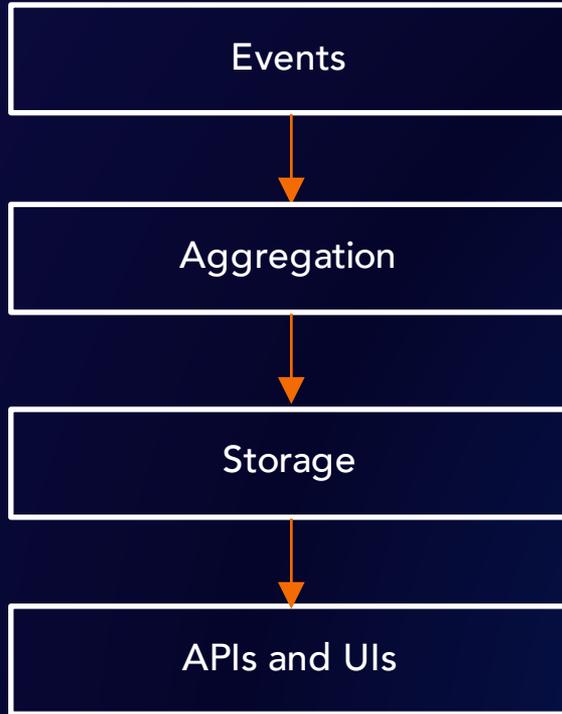
A long-exposure photograph of a night sky filled with concentric star trails. The trails are most prominent in the upper two-thirds of the frame, creating a sense of rotation. In the lower third, a dark silhouette of a city and hills is visible, with some lights and a bright light source on the left horizon. The overall color palette is dark blue and black, with white and orange highlights from the star trails and city lights.

| THE EVOLUTION

# SO WHAT'S A DATA PIPELINE?



# SO WHAT'S A DATA PIPELINE?



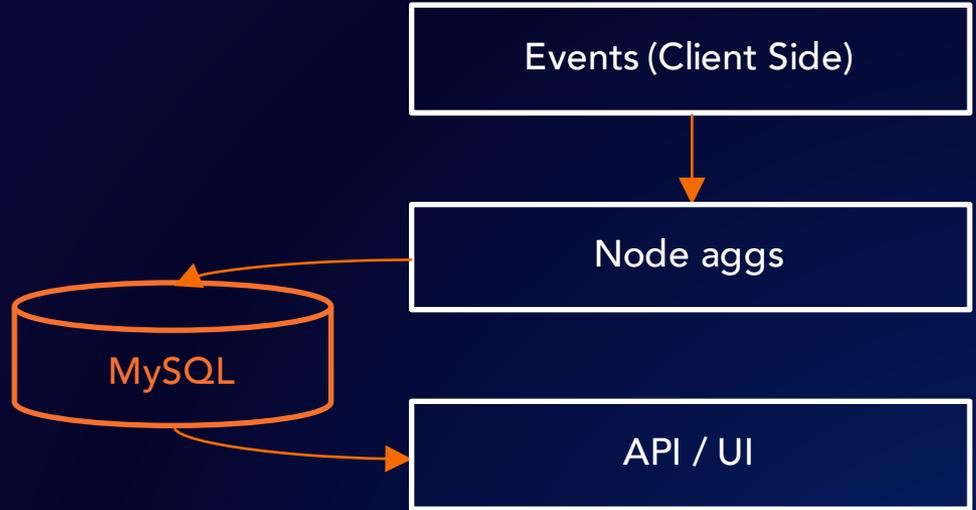
# v1: Sad but true

## Implementation highlights

- Variable sample rate
- Keep a running sum in memory and write to MySQL every few minutes

## Challenges

- Constant open connection to DB
- Tables became large and unwieldy
- Difficult to slice and dice sampled data
- Easy to lose data



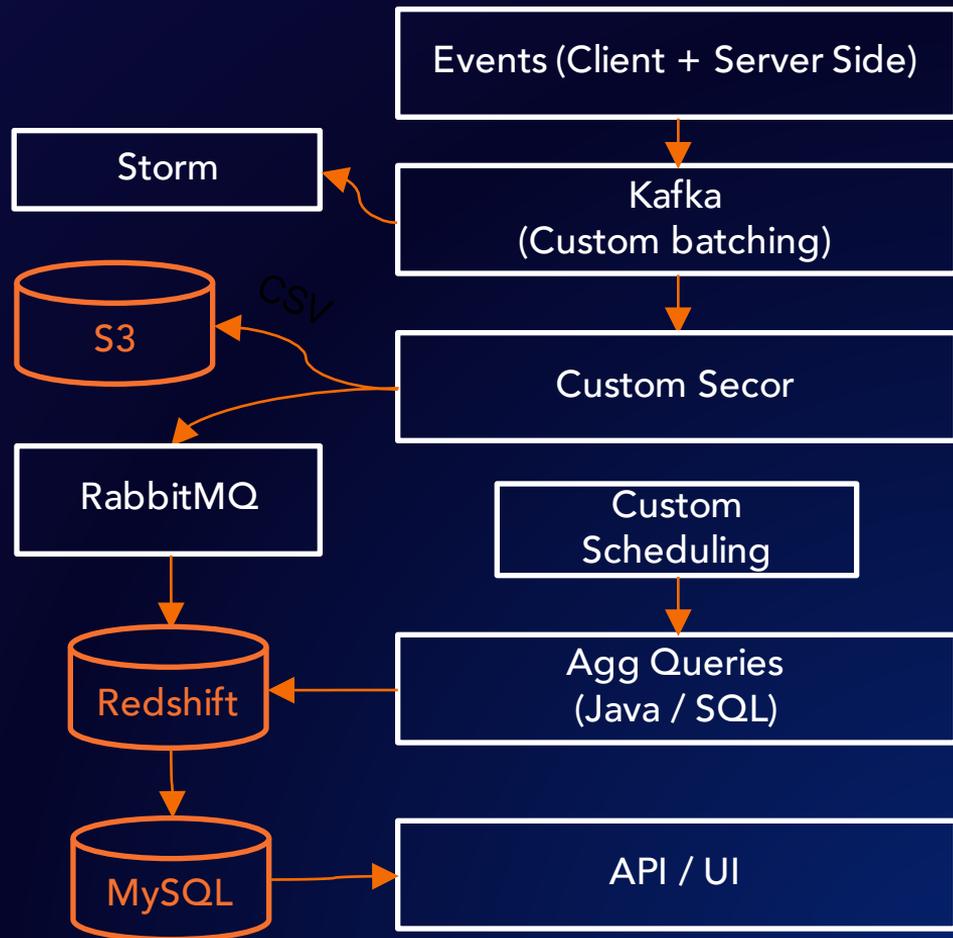
# v2: Kafka, Secor, and Redshift

## Implementation highlights

- Collect every event in Kafka
- Upload to S3 and load into Redshift
- All jobs done through Redshift queries
- Storm to handle real time pacing

## Challenges

- Dependencies tough to manage
- Couldn't do everything via SQL queries
- Redshift became expensive



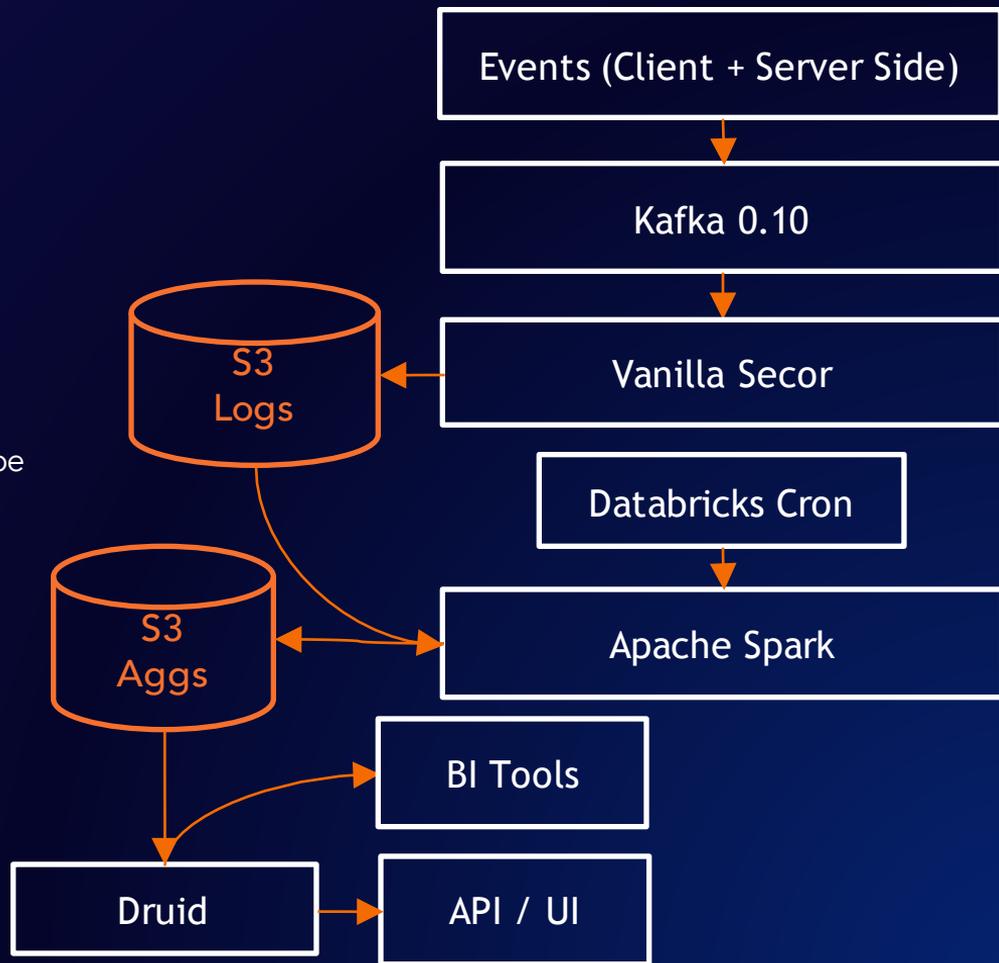
# v3: Hello Spark; Hello Druid

## Implementation highlights

- Kafka 0.10
- Failed attempt at Spark Streaming
- Spark was a big improvement
  - Cheaper & more scalable than Redshift
  - More advanced query logic
- Druid also helped
  - Trivial to scale to 100s of metrics and dimensions
  - Replaced a dozen tables with a single cube
  - Improved query times

## Challenges

- More tech to maintain
- Scheduling still a challenge
- More complex development process



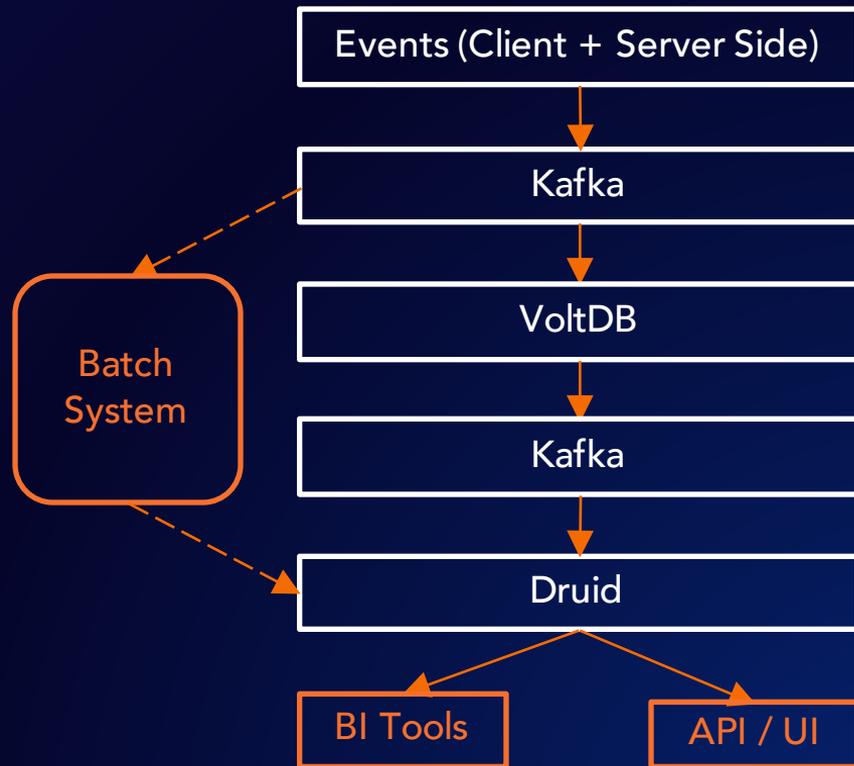
# v4: Lambda, the ultimate?

## Implementation highlights

- Introduced VoltDB
- Feeds back into our Druid cluster
- Delays in batch jobs masked

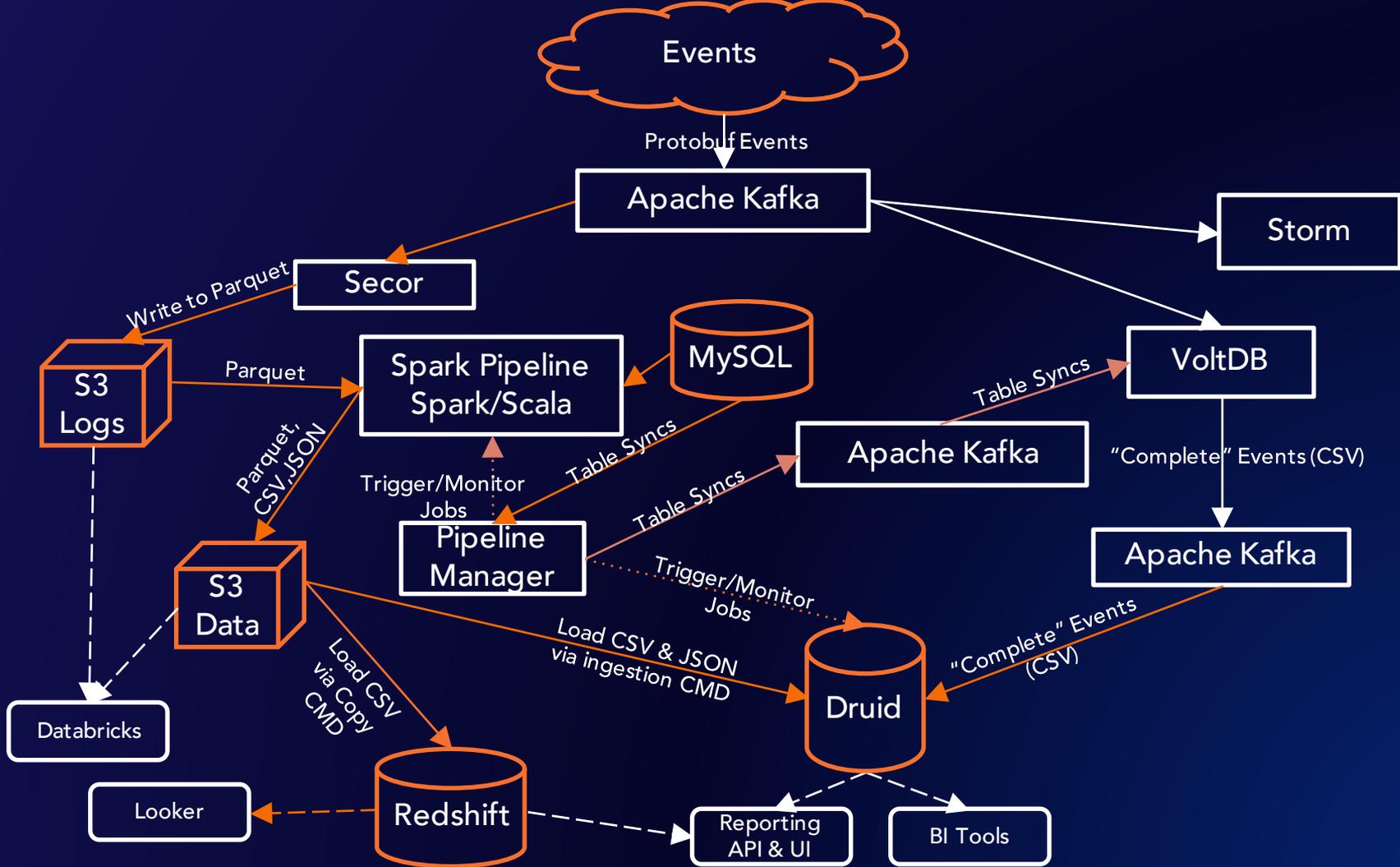
## Challenges

- Even more tech to maintain
- Real time can get real expensive



The background of the image is a deep space photograph. On the left side, there is a large, diffuse, reddish-brown structure, likely a galaxy or nebula, with a complex, filamentary appearance. The rest of the image is filled with a dense field of small, bright white and blue stars against a dark, black background.

|CURRENT STATE





LESSONS LEARNED

- The seemingly simple stuff is difficult
  - Dependencies
  - Scheduling
- Stop hacking open source libraries: Vanilla is an uninspired yet classic and delicious flavor
  - Secor
  - Kafka
- SQL really is everywhere
- Changing code is much easier than changing data
- The big data ecosystem is huge with tons of tools



| Q & A



| THANK YOU