Dynamic Message Ordering for Topic-Based Publish/Subscribe Systems

Roberto Baldoni, Silvia Bonomi, Marco Platania, Leonardo Querzoni
Dipartimento di Ingegneria Informatica Automatica e Gestionale “A. Ruberti”
University of Rome “La Sapienza”, Rome, Italy
{baldoni—bonomi—platania—querzoni}@dis.uniroma1.it

Abstract—A distributed event notification service (ENS) is a middleware architecture commonly used to provide applications with scalable and robust publish/subscribe communication primitives. A distributed ENS can route events toward subscribers using multiple paths with different lengths and latencies; as a consequence, subscribers can receive events out of order. In this paper, we propose a novel solution for out-of-order notification detection on top of an existing topic-based ENS. Our solution guarantees that events published on different topics will be either delivered in the same order to all the subscribers of those topics or tagged as out-of-order. The proposed algorithm is completely distributed and is able to scale with the system size while imposing a reasonable cost in terms of notification latency. Our solution improves the current state of the art solutions by dynamically handling subscriptions/unsubscriptions and by automatically adapting with respect to topic popularity changes.

I. INTRODUCTION

Modern large-scale applications are usually built on top of asynchronous communication primitives able to mask the unreliability of low-level networks and the dynamism of the application participants by decoupling in space and time the interacting parties. The publish/subscribe paradigm provides communication services where message addressing is implicitly handled by an Event Notification Service (ENS) that matches the content of events produced by publishers against interests expressed by subscribers in the form of subscriptions.

Many research efforts in publish/subscribe systems focused on reliability and performance aspects with few contributions in the area of event ordering [1], [2], [3], [4]. Defining a coherent specification for notification ordering is a fundamental step for a wide range of applications like online games [5], stock tickers, messaging, or those based on composite event detection [6]. All these applications assign a semantic to the order in which events are notified; therefore, it is important that a notification ordering is specified and that the underlying ENS is able to guarantee its adherence to this specification or, at least, to provide hints about which subsets of notifications are guaranteed to be notified “in order”.

In this paper, we address the following simple ordering problem: how to guarantee that two subscribers sharing (at least) two same subscriptions are notified about events matching those subscriptions in the same order.

While the above ordering problem stems from the simple rationale that two participants should always see the notification of two events in the same order, its enforcement in distributed ENSs is far from being trivial. Violations to the ordering property can easily arise due to the fact that two events, possibly published by different publishers, can follow distinct paths through the ENS before reaching the point where they will be notified to the final recipients. The impact of this problem can be easily seen by running a simple experiment executed on a toy application where two subscribers receive events published by two sources on two different topics, and check the occurrence of a specific notification pattern (i.e., the sequence of notifications e → e′ → e″); the results we obtained by running this test in a simple setting where events are diffused using SCRIBE [7] show how the ENS notifies events in a best-effort fashion without providing any form of ordering, thus allowing the two subscribers to coherently detect only about 35% of the patterns (further details on this test are reported in [8]). Current approaches to solve this problem either (i) use hardware-based synchronization solutions to timestamp events [1] or (ii) implement total order [4] among all the receiving participants by trading performance for strong ordering guarantees, or (iii) give up some ordering aspects only guaranteeing per-source ordering [9] or, finally, (iv) require complex offline set-ups that must be continuously updated when subscribers change their interests [2].

In this paper we present a novel algorithm for out-of-order notification detection in distributed topic-based systems. Our solutions, encapsulated within a software component that can be deployed on top of any existing topic-based ENS, transparently delivers events notified by the ENS to the application layer and is able to deterministically tag every event whose notification violates the following total notification order property: if two independent subscribers are notified about the same two events, then these two events will be notified to them in the same order. Out-of-order detection is realized by comparing logical timestamps that our algorithm automatically generates and attaches to events. The algorithm can use a configurable buffer to re-order events prior to this specification or, at least, to provide hints about which subsets of notifications are guaranteed to be notified “in order”.

1Non-determinism in the form of unpredictable network latencies and message losses can easily exacerbate the problem.

2Note that this delivery order does not necessarily correspond to the real-time event production order.
to a notification as this can easily reduce the number out-of-order notifications. The algorithm performance have been analyzed through an extensive experimental study whose results show how our solution has a small impact on the event diffusion latency and the ability to dynamically adapt its behaviour to the current topic popularity distribution.

The rest of this paper is organized as follows: Section II introduces the system model and states the problem explaining why its solution includes some difficult aspects; Section III describes our solution; Section IV reports the results of the experimental evaluation; Section V explains how the problem of ordering events in publish/subscribe systems has been tackled in the literature and, finally, Section VI concludes the paper. Due to lack of space, the correctness proof of the ordering algorithm and the dynamic topic adaptation to publication popularity are detailed in [8].

II. System model and problem statement

We assume that the system is composed by a number of interacting clients that can act as publishers (data producers) or subscribers (data consumers). Clients can exchange data using a topic-based publish/subscribe interface, thus we also assume that they share a common knowledge on a set of available topics. Each piece of data produced by a publisher is published on one of the available topics and takes the form of an event. Each subscriber issues a subscription containing the set of topics it is interested in. An event \( e \) published on a topic \( T \) matches a subscription \( S \) if and only if \( T \in S \); if this happens, the corresponding subscriber must be notified about \( e \). Clients do not interact directly; their interactions are mediated by an Event Notification Service (ENS) that exposes the fundamental interface of a publish/subscribe system, i.e., the publish, subscribe/unssubscribe and notify primitives. We assume that the ENS is implemented as distributed middleware.

Finally, in order to simplify the description of our solution, we will initially assume that our system works on top of a reliable communication substrate, that all communication links deliver messages in FIFO order, and that all processes are correct. Some of these assumptions will be removed or relaxed in Section III-C.

The ordering property we want to enforce is defined as follows:

Property 1: Total Notification Order (TNO). Let \( e_i \) and \( e_j \) be two distinct events notified to a subscriber \( s \). If \( e_i \) is notified to \( s \) before \( e_j \), no subscriber will be notified about \( e_i \) after being notified about \( e_j \).

Note that this definition matches the definition of Weak Total Order given in [10] in the context of total order specifications [11]. Differently from those specifications, we do not consider any form of deterministic agreement (uniform or not uniform) because here we are only interested in designing an ordering layer to be transparently plugged on top of a generic ENS which can provide different reliability and agreement properties.

Guaranteeing TNO in a distributed setting is a non trivial task. Consider, for example, the toy system depicted in Figure 1: the six black dots represent processes constituting the ENS, the white dots on the left (\( p_1 \) and \( p_2 \)) are two publishers and those on the right (\( s_1 \) and \( s_2 \)) are two subscribers. A simple solution for ordering events published in a specific topic is based on the usage of topic managers: a single node in the ENS is elected as a “sequencer” for all the events published in that topic. In our example \( T \_{M1} \) acts as the topic manager node for topic \( T1 \) receiving all the events published in \( T1 \) (i.e., event \( e_1 \) published by \( p_1 \)), adding a sequence number to them, and then routing the events toward the intended destinations (e.g. \( s_1 \) and \( s_2 \) notified by nodes \( B \) and \( D \)).

However, this simple approach is not useful when the subscriptions intersect in multiple topics. For example, assume that both \( s_1 \) and \( s_2 \) are subscribed to \( T1 \) and \( T2 \). In this case the sequence numbers attached by \( T \_{M1} \) and \( T \_{M2} \) would be completely uncorrelated and thus useless to check for a correct notification order on the subscribers’ side. The obvious solution, i.e., having a single topic manager for all the topics, has important scalability and reliability drawbacks and cannot thus be considered as a realistic alternative.

III. The event ordering algorithm

This section first describes how the proposed solution can fit within an existing architecture based on publish/subscribe interactions, then details the algorithm implementing the solution and finally discusses some engineering aspects that deal with reliability and performance issues.

A. Architectural aspects

Our solution assumes that all participants to the system (publishers and subscribers) are equipped with an Ordering module that implements the algorithm described in the next section (see Figure 2). This module mediates the interactions between application level software components, that act as information producers (publisher applications) or consumers (subscriber applications), and a standard ENS.

The only assumption we do on the ENS is that it implements a standard topic-based publish/subscribe interface (here represented by the ENSpublish, ENSsubscribe/ENS-unssubscribe and ENSnotify operations). The same interface is offered by the ordering module to the application level, therefore neither the applications, nor the ENS must be changed in order to work with our module. The ordering module also needs to access a point-to-point communication primitive that can be offered by the operating system or by other solutions like an overlay network. We also assume that the set of available topics is fixed and a precedence relationship \( \rightarrow \) holds among topic identifiers inducing a total
order on them\(^3\). Moreover, we assume that there is a method to univocally map a topic \(T\) to a single participating node in the system that will act as the topic manager for that topic (\(TM_T\)). This latter assumption can be satisfied in several different ways, i.e., through a static mapping provided as a configuration parameter or using a distributed hash table as in rendez-vous based publish/subscribe systems [7]. In the following, whenever there is no ambiguity, we will use the terms publisher and subscriber to refer the parts of our ordering module located respectively at the publisher site and at the subscriber site.

B. Algorithm description

The basic idea behind the algorithm is to assign a logical timestamp to each event. By looking at a timestamp, a subscriber must be able to decide if the event can be notified or it needs a tag, witnessing that it was received out of order. The notified application will then take a decision on how to handle out-of-order events must be treated. The algorithm to be executed when an event is published is split in three phases: (i) timestamp generation, where a timestamp is generated for the event, (ii) event diffusion, where the ENS delivers the event and its timestamp to all the intended subscribers, and (iii) event notification, where subscribers, by looking at the timestamp content, decide if the event must be tagged as out-of-order before notifying it (Figure 3). The algorithm uses only local information maintained by each process: a topic manager \(TM_T\) stores all subscriptions containing topic \(T\) and a sequence number that counts the number of events published on \(T\), while each subscriber stores its subscription \(S\) and a set containing the sequence number of the last event notified on \(T\), for each topic \(T \in S\) (i.e., it maintains a local subscription clock).

\(^3\)This assumption will be relaxed in Section III-C where we will show how this order can be changed at runtime in order to improve the performance.

The first phase is started by a publisher requiring the creation of a timestamp for a new event \(e\) published on a topic \(T\). The timestamp creation for \(e\) is carried out by the subset of \(TM\)s associated to topics belonging to the sequencing group of \(T\) (namely \(SG_T\)). \(SG_T\) is a set of topics including all \(T'\) such that (i) \(T' \rightarrow T\), and (ii) there are at least two subscriptions including both \(T\) and \(T'\). The timestamp generation procedure is started by \(TM_T\) when it receives the request of a timestamp generation from the publisher. \(TM_T\) creates the structure of the timestamp adding one entry for each topic \(T'\) such that \(T' \in SG_T\), stores \(T\)'s current sequence number and forwards the timestamp to the \(TM\) associated to the first topic in \(SG_T\) that precedes \(T\) according to the precedence relation \(\rightarrow\). Note that, given a specific order \(T_1 \rightarrow T_2 \rightarrow \ldots \rightarrow T_n\) among topics, the timestamp generation flow proceeds in the opposite direction (i.e., given a topic \(T_i\), \(TM_{T_i}\) will fill in the timestamp and forward it to some \(TM_{T_j}\) such that \(T_j \rightarrow T_i\)). The receiving \(TM\) adds the sequence number for the topic it manages to the timestamp and sends it to the \(TM\) associated to the next topic in \(SG_T\). When the last \(TM\) completes the timestamp, it is returned to the publisher that will publish the event on the ENS together with the timestamp, starting the event diffusion phase. This collaboration among several \(TM\)s in the creation of a timestamp is fundamental to totally order events published on their corresponding topics, and thus it avoids possible TNO violations like the one shown at the end of Section II. Referring to the example in Figure 3, where the topic order is \(T_1 \rightarrow T_2 \rightarrow T_3\), the publisher \(P\) publishes an event \(e\) on topic \(T_2\) and asks \(TM_{T_2}\) to create the timestamp. In this case \(SG_{T_2} = \{T_2, T_1\}\). Therefore \(TM_{T_2}\) creates the structure of the timestamp with entries for topics \(T_2\) and \(T_1\), puts its sequence number in the timestamp and forwards it to \(TM_{T_1}\) that, in turn, will complete the timestamp and return it to

---

Figure 1. An example showing how notifications can be performed out of order in a distributed event notification service.

Figure 2. Architectural view that shows how the ordering module acts as a mediating software layer between the applications and an existing event notification service.
P. Finally P publishes both e and its timestamp on the ENS.

In the event notification phase, once an event e and its timestamp are notified by the ENS, the subscriber checks if the timestamp attached to the event is coherent with the event order maintained through the local subscription clock. If so, the event is notified to the application, otherwise it is tagged to let the application be aware that it is notified out-of-order (cfr. paragraph NOTIFY() Operation in the following). Once an application is notified about an unordered event, it will decide, according to its specific requirements, if the order inversion can be tolerated or if the event must be discarded.

Note that, given a topic T, its sequencing group is defined according to all subscriptions containing T. As a consequence, every new subscription (or unsubscription) to topic T induces a modification of the subset of topic managers involved in the timestamp generation phase. Thus, when a topic T is added to a subscription S, each topic manager TM_T associated to a topic T' in S must be advertised about the change of the subscription to avoid possible TNO violation. To this aim, the subscriber creates an empty subscription timestamp, containing one entry for each topic in the subscription. Similarly to event timestamp, each entry of the subscription timestamp is filled in by the corresponding topic manager. In addition, receiving the request, each topic manager TM_T updates the list of subscriptions it knows. When the sequence number of the last topic manager belonging to the subscription is added, the latter sends the complete timestamp to the subscriber, that, in turn, resets its local subscription clock. The same approach is used to unsubscribe a topic. When a subscriber is no longer interested in events of a topic T, it advertises the change on the subscription to topic managers managing topics in its subscription. Receiving the unsubscription, a topic manager just updates the set of subscriptions it knows.

In the following, before describing the algorithm operations in detail, we first provide the definition of a timestamp associated to an event e and then we specify an order relation among two timestamps.

Definition 1: Let e be an event published on a topic T, \( T_1 \rightarrow T_2 \rightarrow \ldots \rightarrow T_n \) be the topic ordering and let \( SG_T \) be the sequencing group of T. A timestamp \( ts_e \) for e is a set of pairs \(<T_i, sn_i>\) ordered according to the precedence relation \( \rightarrow \), where \( T_i \in SG_T \) is a topic identifier and \( sn_i \) is e’s sequence number for topic \( T_i \).

Definition 2: Let \( ts_e \) and \( ts_{e'} \) be two timestamps associated with two different events e and e'. We say that \( ts_e \) and \( ts_{e'} \) are comparable if there exists at least one topic identifier included in both \( ts_e \) and \( ts_{e'} \) (i.e., \( \exists t_{id}, i, j \mid ( <t_{id}, i> \in ts_e) \land ( <t_{id}, j> \in ts_{e'})\)).

From the two definitions above, it is easy to see that given two events e and e' published respectively on topic T and T', the corresponding timestamps \( ts_e \) and \( ts_{e'} \) are comparable if and only if \( SG_T \cap SG_{T'} \neq \emptyset \).

Definition 3: Let \( ts_e \) and \( ts_{e'} \) be two timestamps associated with two different events e and e'. We say that \( ts_e \) is smaller than \( ts_{e'} \) (i.e., \( ts_e < ts_{e'} \)) if

1) \( ts_e \) and \( ts_{e'} \) are comparable and
2) \( \forall t_{id}, sn \in ts_e \mid \exists t_{id}, sn' \in ts_{e'} , sn \leq sn' \) and
3) \( \exists t_{id}, sn \in ts_e \mid \exists t_{id}, sn' \in ts_{e'} , sn < sn' \)

As an example, in Figure 3 we show the timestamps
for three published events \( e, e' \) and \( e'' \). Considering the timestamp \( ts \) associated to \( e \) and the timestamp \( ts' \) associated to \( e' \) we have that they are comparable (there is at least one topic, i.e., \( T_1 \), belonging to both \( ts \) and \( ts' \)); on the contrary, \( ts \) and \( ts'' \) (or even \( ts' \) and \( ts'' \)) are not comparable. Moreover, considering \( ts \) and \( ts' \), we have that \( ts < ts' \).

**Local data structures to each publisher** \( p_i \): each publisher maintains locally the following data structures:

- \( id_e \): is a unique identifier associated to each event produced by \( p_i \).
- \( outgoingEvents_i \): a set variable, initially empty, storing the events indexed by event id that are published by the upper application layer, and that are waiting for being published on the ENS.

**Local data structures to each subscriber** \( s_j \): each subscriber maintains locally the following data structures:

- \( sub\_s_j \): a set variable storing topics subscribed by \( p_i \);
- \( sub\_LC_j \): a set of pairs \(< T_i, s_{n_i} \rangle \), where \( T_i \) is a topic identifier and \( s_{n_i} \) is an integer value; \( sub\_LC_j \) contains a pair for each topic \( T_i \in sub\_s_j \). Initially, for each topic \( T_i \in sub\_s_j \) the corresponding sequence number is \( \bot \).

**Local data structures to each topic manager** \( TM_T \): to simplify the notation, we assume that each topic manager \( TM_T \) is responsible for one topic \( T_i^4 \). Each topic manager maintains locally the following data structures:

- \( LC_T \): is an integer value representing the sequence number associated to topic \( T_i \), initially \( 0 \).
- \( externalSubs_T \): a set of pairs \(< id_T, sub_T \rangle \) where \( sub_T \) is a subscription (i.e., a set of topics \( \{T_j, T_k, \ldots T_h\} \)) and \( id_T \) is the subscriber identifier. Such a set contains all the subscriptions that include \( T_i \).

As an example, let us consider the system depicted in Figure 3. Let \( S_i = \{T_1, T_2, T_3\} \) and \( S_j = \{T_1, T_2\} \) be respectively the two subscriptions of \( s_i \) and \( s_j \). The three variables \( externalSubs \) maintained by each topic manager are respectively: \( externalSubs_{T_1} = \{< i, S_i >, < j, S_j >\} \), \( externalSubs_{T_2} = \{< i, S_i >, < j, S_j >\} \) and \( externalSubs_{T_3} = \{< i, S_i >\} \).

**PUBLISH() Operation**: The algorithm for a PUBLISH() operation is shown in Figure 5. To simplify its pseudo-code, we defined the following basic functions:

- \( generateUniqueEventID(e) \): generates a locally unique identifier for a specific event \( e \).
- \( next(ts, T) \): given a timestamp \( ts \) and a topic identifier \( T \), the function returns the identifier of the topic \( T' \) preceding \( T \) in the timestamp \( ts \), according to the precedence relation \( \rightarrow \); if a null value is passed as topic identifier, the function returns the last topic identifier contained in the timestamp.

**getTopicRespAddress(T)**: returns the network address of the topic manager \( TM_T \) responsible for topic \( T \).

**update\((ts, T, LC_T)\)**: updates the event timestamp \( ts \) replacing the pair \(< T, \bot >\) with the pair \(< T, LC_T >\).

In addition, we have defined a more complex function, namely \( createPubTimestamp \((T, externalSubs_T)\)**, that generates an empty timestamp for a generic event published on topic \( T \) by considering the set of subscriptions containing \( T \) (i.e., subscriptions stored in \( externalSubs_T \)). The pseudo-code of the function is shown in Figure 4.

![Figure 4. The createPubTimestamp() function for a topic manager \( TM_T \).](image)

We want to remark that an event timestamp has an entry only for those topics that precede \( T \) in the topic order (line 03) and that appear in more than one subscription together with \( T \) (lines 04-07).

Considering the execution depicted in Figure 3 and the topic order \( T_1 \rightarrow T_2 \rightarrow T_3 \), we show how the timestamp of the event \( e \) published on \( T_2 \) is created. The procedure can be summarized in the following steps: (i) \( SG_T = \{T_1, T_2, T_3\} \) initially represents the sorted union of all the subscriptions containing \( T_2 \) (lines 01-02), (ii) \( SG_T = \{T_1, T_2\} \) is the result after filtering out topics following \( T_2 \) according to the precedence relation \( \rightarrow \) (line 03), and (iii) \( ts_0 = \{< T_1, \bot >, < T_2, \bot >\} \) is the empty timestamp built from \( SG_T \).

When an event \( e \) is published on a topic \( T \), the publisher \( p_i \) executes the algorithm shown in Figure 5(a). In particular, it associates to \( e \) a unique identifier generated locally (line 01), it puts the event together with the topic and the corresponding identifier in a buffer (line 02), and sends a CREATE_PUB_TS \((id_e, i, T)\) message to the topic manager \( TM_T \), associated to \( T \) (lines 03-04).

Receiving the CREATE_PUB_TS \((id_e, i, T)\) message, \( TM_T \) executes the algorithm shown in Figure 5(b). In particular, it first creates an empty timestamp \( ts_e \) by executing the \( createPubTimestamp \) function, it increments its local sequence number (line 02), updates the corresponding entry in \( ts_e \) (line 03) and sends a FILL_IN_PUB_TS message containing the timestamp, to the preceding topic manager until \( ts_e \) has been completed and it is finally returned to the publisher. Note that, when a topic manager receives a
FILL_IN_PUB_TS message, it just attaches its local sequence number (line 12). Figure 3 shows an example of the complete publish procedures for three different events with the corresponding timestamps.

**NOTIFY() Operation:** When an event $e$ is notified by the ENS, a subscriber $s_i$ executes the algorithm shown in Figure 6. The algorithm uses a function $\text{tag}(e)$ that creates a new event $e'$, containing $e$ and the indication that it has been delivered out-of-order. The event $e$ is not immediately notified to the application layer. A subscriber $s_i$ first checks if the event has been published on a topic actually subscribed by $s_i$ and then checks if it has been notified by the ENS in the right order (line 01). If such condition is not satisfied, a new event $e'$ is created by tagging $e$; then, the event $e'$ is notified to the application (lines 09-11).

![Figure 6. The notify() protocol for subscriber $s_i$.](image)

On the contrary, if the event can be notified, $s_i$ triggers the notification to the application (line 02) and then updates its local subscription clock with the sequence numbers contained in the event timestamp (lines 03-08).

**SUBSCRIBE() and UNSUBSCRIBE() Operations:** The algorithm for a SUBSCRIBE() operation is shown in Figure 7. To simplify its pseudo-code, in addition to the functions used in the PUBLISH() operation, we defined the createSubTimestamp($sub_i$) function, that creates an empty subscription timestamp, i.e., a set of pairs $<T, sn>$ where $T$ is a topic identifier and $sn$ is the sequence number for $T$, initially set to $\perp$. The subscription timestamp contains a pair for each topic $T$ of a subscription $S$.

When a subscriber $s_i$ wants to subscribe a new topic $T$, it executes the algorithm shown in Figure 7(a). In particular, it creates an empty subscription timestamp through the createSubTimestamp function (including also topic $T$), and then it sends a FILL_IN_SUB_TS $(ts, (sub_i \cup \{T\}), id)$ message to fill the timestamp and to forward the new subscription to the topic manager $TM_T$, responsible for the last topic in the subscription, according to the precedence relation $\rightarrow$ (lines 02-04).

Upon the delivery of a FILL_IN_SUB_TS message, each topic manager $TM_T$ executes the algorithm shown in Figure 7(b). In particular, $TM_T$ updates its $\text{externalSubs}_t$ variable with the new subscription (line 02), increments its local sequence number (line 03), updates its entry in the subscription timestamp (line 04) and finally forwards the FILL_IN_SUB_TS message to the preceding topic manager until it is completed and returned to the client. When the subscriber receives the completed subscription timestamp, it updates its local subscription clock (line 06) and then makes the subscription effective by calling the ENSsubscribe() method (line 08).
The algorithm for the UNSUBSCRIBE() operation is shown in Figure 8. A subscriber that wants to unsubscribe from a topic T, removes it from the set of subscribed topics (line 01) and, then, informs all topic managers of these topics with the updated subscription through an UPDATE_SUB message (lines 02-05), including the topic manager of T that will receive an empty subscription (lines 06-07). When receiving an UPDATE_SUB message (Figure 8(b)), topic managers update the externalSubs set accordingly with the received subscription.

**C. Engineering aspects**

**Event Buffering:** The algorithm introduced in the previous section assumes that received events with old timestamps are tagged to indicate that they are notified out-of-order. The main source of out-of-order notifications lies in the fact that two events, possibly published by different publishers, can follow distinct paths through the ENS, before reaching the point where they will be notified to the final recipients.

To reduce the number of out-of-order notifications, we can use a buffering strategy on the subscriber side. Every time the ENSNotify() primitive returns a new event e, the algorithm checks through the attached timestamp whether some other event can exist with a smaller timestamp. This check is performed by looking at the sequence numbers included in the timestamp: if the values for all the topics are equal to the corresponding ones stored locally in sub_LCl, except for the topic where the event has been published that must have a value greater than the local one by one unit, then no event with a smaller timestamp exists that must be still received by the subscriber, and the received event can thus be delivered.

If there is a possibility that an event with a smaller timestamp exists but has not been delivered to the subscriber so far, then the event e is queued in a buffer able to host a maximum of b events and a timer for e is started (TTLe).

The event e is delivered through the notify() primitive when one of the following conditions holds: (i) all the events with smaller timestamps have been notified, (ii) TTLe expires or (iii) the buffer is full, a new event must be buffered and e is at the head of the queue.

**Reliability:** Making the algorithm presented so far working reliably in an environment where messages can be lost requires some more minor changes. The loss of a message during the timestamp generation phase, for example, could lead a publisher to wait forever before publishing an event in the ENS. This problem can be solved with a simple retransmission approach: the publisher periodically re-initiates the procedure for building the timestamp until it receives a correct timestamp for the event. During the timestamp construction procedure, TMs buffer partially filled-in timestamps and retransmit them as soon as they receive another request for the same timestamp. When a timestamp has been completely filled-in, a message can be routed through the appropriate TMs to free their buffers. Finally, the internal state of TMs should be preserved despite possible process failures in order to avoid possible TNO violations. This can be obtained by adopting standard replication techniques.

**Dynamic topic ordering:** The algorithm described so far assumes a fixed topic ordering that is given and known by all the participants. This ordering has a strong impact on the performance of the algorithm at run-time as it is used to decide the content of each timestamp. Depending on the intersection among subscriptions, and on the topic ordering, the timestamp for an event published on a topic can have different sizes spanning from a single entry, up to an entry for every topic in the system. This size impacts the time needed to build the timestamp as it will travel through all TMs of topic it contains. Ideally, topics where a lot of events are published should thus appear in the highest ranks in the topic ordering such that their timestamp will probably contain less entries. However, accurate statistics on the popularity of topics are not always available at configuration time and, moreover, they only describe statistical properties ignoring transient behaviors that can adversely impact system performance for non negligible time periods.

In this section we describe a topic swapping procedure that modifies the topic ordering adapting it at run-time to the current topic publication popularity.

We assume the presence of a special system topic Ts subscribed by all TMs, which is used to advertise that a new topic swapping procedure is happening. Ts is managed by a TM, say TMTs, as all other topics in the system. In addition, Ts has an associated sequence number that represents the number of swaps occurred so far in the system, and it is used to clearly define subsequent ordering epochs, i.e. periods of time where different topic orderings are considered. All TMs maintain a local copy of this sequence number in LCts.
The topic swapping procedure relies on a function \( f() \) that, when applied on a topic \( T \), returns a comparable metric that can be then used by a TM to check if one of the other TMs managing topics with lower priorities (i.e., a topic \( T' \) such that \( T \rightarrow T' \)) in the topic order is a candidate for swapping. In this case a swapping procedure takes place: when \( T \) wants to swap position with \( T' \), it contacts \( T M_{T'} \) and communicates that \( T \) has to be exchanged with \( T' \) in the topic order. Then, \( T M_{T} \) increments \( L_{C_{T}} \) and inserts it in a message together with the new topic order. This message is sent to the TM with lower priority in the topic order and will traverse all the TMs; at the end of the procedure each TM will be informed about the swap and will update the topic order and the value of \( L_{C_{T}} \). This value determines a new epoch: when a TM receives a timestamp with a previous sequence number for \( T_{s} \), it simply discards that message. Further details on the topic swapping procedure are described in Appendix B. The definition of function \( f() \) is tied to the application; from a general point of view, it should take into account the topic publication popularity as this metric can lead to shorter timestamps. However, other aspects can be considered as well. For example \( f() \) could be structured in order to push topics associated to TMs with more available resources (networking and computational) toward higher priorities where larger loads are incurred.

IV. Performance Evaluation

In this section we evaluate the behavior of our ordering module implementing the proposed algorithm. In this evaluation we use SCRIBE [7] as the underlying ENS, and Pastry [12] as a point-to-point communication substrate. Moreover, we assume that subscriber and publisher roles are played by the same nodes that constitute the ENS. We show how ordering affects the system performance in a large scale environment through a simulation-based study. In such a scenario we also show how it is possible to reduce the impact of ordering through our dynamic topics adaptation based on publication popularity. In addition we present how this mechanism is able to adapt publication popularity even when this popularity changes.

A. Settings and metrics

To implement and evaluate our ordering algorithm we used FreePastry, a Java tool that provides a simulator of SCRIBE and Pastry. In the simulated setting, we considered an underlying physical network characterized by two channels types [13]: fast channels for short/medium distance (80% of all links) and slow channels for long distance (20% of all links). Both were modeled by a Gaussian distribution with mean latency 21ms and 240ms, and standard deviation 10.85ms and 129.27ms respectively. The following metrics have been considered: (i) End to end latency, i.e., the time taken by an event for traveling from the publisher to the last notified subscriber and it is measured in seconds. In our experimental analysis we separately tracked for each event the time needed for building the timestamp and the time taken by SCRIBE to notify all the intended subscribers; (ii) Percentage of tagged messages, i.e., the percentage of messages that the ordering module tags because they have been received out-of-order. Parameters we vary in our analysis are: (i) Event rate; (ii) ENS size, i.e., the number of processes in the system; (iii) Buffer size; (iv) Number of topics; (v) Publication model, i.e., we model publications as a probability distribution over the set of topics. We consider random uniform distribution or power-law distribution with shapes 0.269 and 0.901. These two values respectively refer to the 40% and 0.5% of topics having a probability of 80% to be selected for a new publication. Moreover, we consider an additional worst case scenario that consists in publishing always on the last topic in the topic order; this represents a disadvantageous scenario for our algorithm as building timestamps will require messages to travel through a long list of TMs; (vi) Subscription model, i.e., as for publications, subscriptions are modeled as a probability distribution over the set of topics. Again, we consider random uniform distribution or power-law distribution with shapes 0.269 and 0.901. Moreover, we consider an additional scenario in which subscribers subscribe all topics; this represents a particular scenario where all subscribers are part of a single group where all published events are notified (typical setting for broadcast protocols). All the values reported in the following are the result of at least 10 independent runs (we did not observe standard deviation above 5% of reported values, thus they are not plotted on the curves).

B. Simulation results

In this section, we first analyze performance assuming a given static topic ordering and we show how results are strongly influenced by this order, then we switch to a setting where dynamic adaptation is enabled and we show the performance improvements obtainable with the topic swapping procedure.

Static topic ordering: First, we measure the mean end-to-end latency for event notification by considering both the time spent for timestamp generation and for event diffusion and notification, varying the ENS size in the range [10-10000]. We consider a scenario with 50 topics subscribed by all subscribers; the event rate was set to 1 event/sec and the simulated time is 30 minutes. The results are reported in Figure 9.

Each curve refers to a different publication model: worst case, uniform distribution and power-law distribution with shape 0.901. In this last case, the power-law distribution selects more frequently topics at the beginning of the topic order. The curves show the strong impact that different publication models have on notification latency. The coupling between the worst case publication model and the fact that all subscribers subscribe all topics means that the timestamp
will travel through all the 50 TMs during the generation phase before returning to the publisher and this clearly has a negative effect on the latency that steeply grows with the ENS size. Conversely, in a more favorable scenario where events are published more often on topics with higher priority (power-law model), the latency increment remains reasonable despite the system growth.

In figures 10 and 11 we evaluate separately the time spent for timestamp generation and for event diffusion and notification, considering worst case and power-law publication models respectively. These curves clearly show the impact of the ordering algorithm on latency: it is comparable to event diffusion latency for the power-law model, but it completely drives the overall latency with the worst case model. These curves highlight that our algorithm has a non negligible impact on the event diffusion latency, but this impact can be drastically reduced as long as the topic order is carefully chosen to match the publications popularity.

Finally, we conclude this part by evaluating the trade-off between the percentage of tagged messages and the delivery latency when we vary the size of the buffer used by subscribers. The simulated scenario is the one described above, with publication and subscription models following a power-law distribution with shape 0.901. Figure 12 highlights how the presence of a buffer helps in augmenting the number of ordered messages delivered to the application, at expenses of an increment of the latency. Applications can decide how to tune the system in order to obtain a configuration that satisfies timeliness requirements and/or helps in delivering a higher number of ordered messages. However, the curves show how just a small buffer can greatly improve this number without impacting too negatively the notification latency.

**Dynamic topic ordering:** In the previous paragraph we have shown the benefit of configuring the topic order in accordance with the topic publication popularity. In this paragraph we evaluate our dynamic topics adaptation algorithm, which aims to adapt at run-time the topics order to publication popularity. The function we adopted in our experiments was $f(x) = e^{-\frac{1}{\alpha}x}$, where $x$ is a sequence number. A topic manager $TM_{T_i}$ applies this function on the sequence number $sn_i$ of the topic $T_i$ it manages and on all sequence numbers of other topic managers in the timestamp it receives: if a sequence number $sn_j$ exists such that $f(sn_j) > f(sn_i) + \beta$, the positions of $T_i$ and $T_j$ in the topic order must be swapped. The rationale behind the use of this function is that it eventually converges to $f(x) = 1$; in this way, topics with highest publication rates eventually will reach an almost stable position in the sequence, avoiding swapping procedures that would bring only useless overhead to our algorithm. The parameter $\alpha$ helps in tuning how fast the function convergence is: a smaller value delays this convergence allowing an higher number of swaps. In this way, the topic sequence quickly adapts to the current publication popularity. However, in order to prevent continuos topics swapping, we allow two topics $T_i$ and $T_j$ to swap their position only if $f(T_j)$ is larger than $f(T_i)$ for a fixed threshold $\beta$.

In these tests, we considered a setting with 10000 nodes, 1000 topics, 100 topics subscribed per subscriber and event rate fixed at 1 event/sec. In Figures 13 and 14 show how to tune parameters $\alpha$ and $\beta$. Figure 13 shows the effect of $\alpha$ on the system, with its value that varying in the
set \{0.1, 0.3, 0.5\}. While the ordering algorithm converges to a small mean latency with \(\alpha = 0.1\) or 0.3, when \(\alpha = 0.5\) there is no benefit from dynamic adaptation: in this case function \(f()\) grows rapidly allowing few topic swaps. The average number of swaps performed during our tests ranged from 15.1 (\(\alpha = 0.1\)) to 7.4 (\(\alpha = 0.5\)). Figure 14, instead, shows the effect of \(\beta\) on the system when it varies in the set \{0.1, 0.2, 0.3\}. With \(\beta = 0.1\) the latency overhead imposed by the ordering algorithm is very low, at the expenses of a high number of swaps (51.8 on average). On the contrary, with \(\beta = 0.3\), the algorithm convergence speed is lower, due to a reduced number of swaps (7.8 on average). In this case, dynamic topic ordering has no benefit on the performance of our algorithm. The value \(\beta = 0.2\) represents a good trade-off between the two extreme cases: the convergence time of the algorithm to a low latency is still reasonable, with limited overhead imposed by topic swapping. All the following tests were performed setting \(\alpha = 0.1\) and \(\beta = 0.2\). Figure 15 reports the average end-to-end latency for event notification as the simulation evolves in time. In this scenario we consider both publication and subscription following a power-law distribution with shape 0.901. The best case static topic ordering curve assumes that the initial topic order follows the publication popularity distribution. Conversely, the random static topic ordering and the dynamic topic ordering curves assumes that the initial topic order is chosen randomly. Each point in the picture represents the average notification latency for 10 published events. The curves clearly show how dynamic adaptation allows the ordering algorithm to quickly converge to a small average latency even if the starting topic order was random. The interesting aspect is that the dynamic adaptation outperforms the best case static ordering: indeed, while topic order in the latter case is decided only on the basis of the statistical properties of the publication popularity distribution, dynamic adaptation is able to tune topic order following the real distribution of publications happening at runtime, thus taking into account also possible temporary fluctuations from the statistical properties of their distribution. Finally, we show the behavior of the ordering algorithm in a special setting where the publication popularity distribution is abruptly changed at runtime. Figure 16 depicts a scenario in which at time 300 sec. we shuffle the topics list in order to modify the frequency at which topics are returned by the power-law distribution used to model publications. In correspondence of this popularity change, the average latency has a steep increase justified by the fact that the topic order to which the algorithm converged so far is no more the best one for the new publication popularity distribution. However, the dynamic adaptation procedure is able to quickly converge back to a new stable topic ordering that brings back performance in terms of latency to the values shown in the previous tests.

V. RELATED WORK

**Totally ordered communications.** Totally ordered communications have been extensively studied in the literature and there exists a considerable amount of work on total order broadcast primitives following different approaches. A common point is represented by the need of a certain degree of synchronization and knowledge of the system. As an example, [4] is based on a propagation graph to support multiple overlapping groups: authors use a fixed
sequencer approach in which sequencers are intermediary nodes of the graph placed at the intersection of different groups and messages are propagated through a series of sequencers that order them by merging messages destined to different groups. Differently, Gopal and Toueg in [14] use a token-based approach in which the execution of processes is synchronized according to rounds. Lamport in [15] uses a communication history approach: messages carry a timestamp and can be broadcasted at any time. Destinations observe the communication history, i.e., previously generated messages and their timestamps, in order to understand when a message must be delivered to preserve total order. Chandra and Toueg [16] use a destination agreement approach in which destinations run a consensus algorithm to agree on a set of messages to deliver. Most of the existing total order broadcast approaches and algorithms are extensively surveyed in [11].

All previous algorithms work properly in a small network while they scale badly with respect to number of participants and their geographical distribution. The sequencer represents a bottleneck as well as a single point of failure. Additionally, these algorithms require a certain degree of synchronization among the interacting participants and this is in contrast with basic principles of a publish/subscribe paradigm such as time (e.g., asynchronous notifications) and space decoupling. The ordering mechanism proposed in this paper does not require either any prior knowledge on the system or synchronization among the participants but it relies only on the set of available topics and subscriptions, matching thus the publish/subscribe paradigm principles.

An ordering algorithms for publish/subscribe systems is presented in [2]. Similar to our work, authors use a sequencing network to order events across multiple groups of subscribers. However, their solution suffers of two problems: (i) it is not able to handle subscription dynamics, and (ii) a new subscription/unsubscription can create loops in the sequencing network (circular dependency problem). In this last case, the sequencing network must be rebuilt from scratch. On the contrary, our solution solves these problems by defining a total order relation among topics that determines a one-way sequence of topic managers that establish an order for events.

Another interesting solution for total ordering in content-based publish/subscribe middleware recently appeared in [17]. Differently from our work, authors define a Uniform Agreement property: as such, two correct processes interested in two events \( e \) and \( e' \) both deliver them and they do so in the same order. Another difference with our work is that in [17] the correct order of events is reconstructed on subscribers’ side, and this task is performed by brokers, that use publishers’ advertisements and subscriptions to detect a conflict, i.e., an out-of-order notification to one or more subscribers.

Finally, authors in [18] investigate the problem of multi-delivery multicast in asynchronous systems in presence of crash-stop failures. They introduce an aggregation model based on a predicate grammar for expressing conjunctions of types of events and properties for the multicast primitives. The paper shows that a total order is necessary to guarantee an agreement on events notified to processes interested in identical conjunctions. In particular, this is shown by deploying an algorithm that implements the described aggregation model on top of a total order broadcast and vice-versa for a majority of correct processes.

### Timestamping techniques

Logical clocks have been introduced by Lamport in [15] to identify the causality relation among events of a distributed computation. In [19], the notion of vector clock has been introduced to capture such causality relation. A vector clock is composed of \( n \) entries, one for each process in the system while a logical clock is an integer. Logical clocks and vector clocks have been used to solve many basic problems such as transaction management, coordination protocols, ordered communication protocols, message stability protocols, distributed predicate detection just to name a few [20].

At a first glance, timestamps used in our algorithm resemble vector clocks, but they are very different structures. Vector clocks have a well defined and fixed structure that depends on the size of the distributed computation in terms of processes. Therefore the causality relation among two events can be detected just comparing (entry by entry) the two vector clocks associated with the two events. On the contrary, our timestamp structure is independent from the system size but it rather depends on the current set of subscriptions. This is why, the ordering relation among two events can be detected looking, first, to the structure of the timestamps (i.e., the events have to be comparable according to Definition 3) and secondly, if the timestamps are comparable, the ordering among the two events can be detected examining the values contained in common entries of the timestamps. Let us finally remark that in our timestamping technique, the timestamp associated with an event does not bring any information about the producer of the event, this matches the anonymity principle of a publish/subscribe paradigm (producers and consumers do not know each other).

In some work, events are timestamped with physical clocks. As an example, [1] uses accuracy interval-based timestamps relying on NTP synchronized local clocks as a global time reference. The interesting aspect of this timestamping technique lies on the fact that the order of events follows the real time order. However, such a technique has many drawbacks. Many events could be issued in the same physical time interval by producers (so they have the same physical timestamp). A total order could be established among these events only resorting on an additional deterministic information such as the identifier of the publisher of the
event, contradicting thus the anonymity principle. Moreover, such protocols can loose liveness during periods in which there is a disconnection with the NTP server.

VI. CONCLUSIONS
Ordering events across topics in a pub-sub system is a complex problem that, if not addressed, can severely impact several kinds of applications that rely on it for their correct functioning. The complexity of this problem lies both in distributed nature of modern ENSs and in the inherent dynamism of publish/subscribe interactions. This paper presented a novel algorithm that can be used to detect and distinguish out-of-order notifications on top of a generic ENS. Our solution improves the current state of the art by providing efficient deterministic out-of-order detection, even in presence of interest changes and without any manual configuration.

ACKNOWLEDGMENT
This work has been partially supported by the Italian Ministry for Education, University, and Research (MIUR) in the framework of the Project of National Research Interest (PRIN) “DOTS-LCCI: Dependable Off-The-Shelf based middleware systems for Large-scale Complex Critical Infrastructures”, and by the BLEND Eurostar European Project.

REFERENCES