

Data Integration and Large-scale Analysis (DIA) 02 Data Warehousing, ETL, and SQL/OLAP

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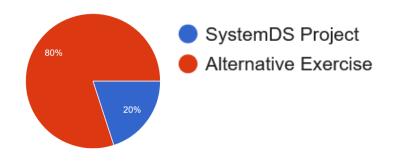
Announcements / Administrative Items



- #1 Video Recording
 - Hybrid lectures: in-person BH-N 243, zoom live streaming, video recording
 - https://tu-berlin.zoom.us/j/9529634787?pwd=R1ZsN1M3SC9BOU1OcFdmem9zT202UT09



- #2 Project Selection
 - Binding project/exercise selection by Oct 31
 - Via the following form (so far 20):





https://tinyurl.com/aytk6bw6

- #3 SystemDS JIRA Accounts
 - No need for a JIRA account; # accounts limited by ASF; assignment after completion

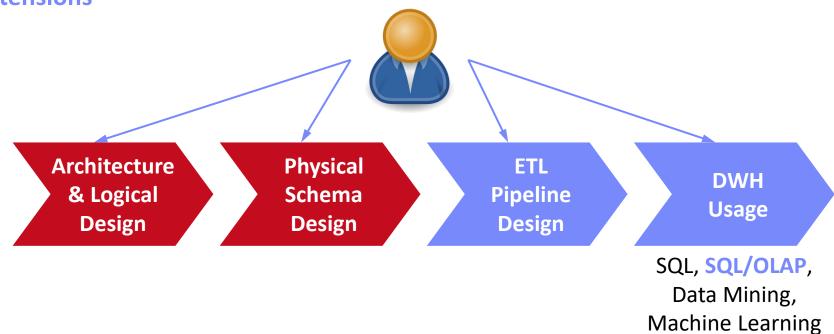


Agenda



- Data Warehousing (DWH)
- Extraction, Transformation, Loading (ETL)

SQL/OLAP Extensions







Data Warehousing (DWH)



[Wolfgang Lehner: Datenbanktechnologie für Data-Warehouse-Systeme. Konzepte und Methoden, Dpunkt Verlag, 1-373, 2003]





Motivation and Tradeoffs



 Goal: Queries over consolidated and cleaned data of several, potentially heterogeneous, data sources



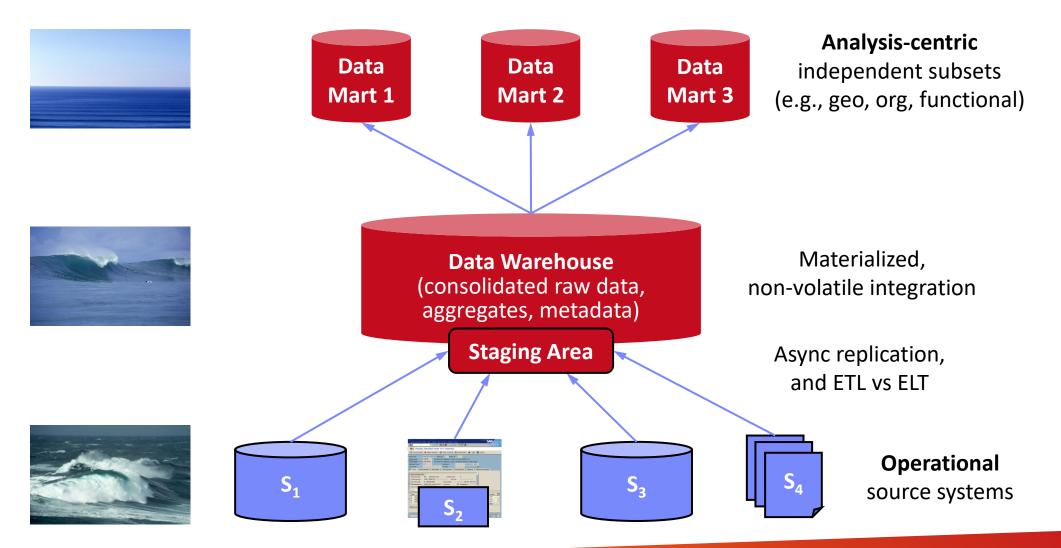
Tradeoffs

- Analytical query performance: write vs read optimized data stores
- Virtualization: overhead of remote access, source systems affected
- Consistency: sync vs async changes, time regime → up-to-date?
- Others: history, flexibility, redundancy, effort for data exchange



Data Warehouse Architecture







Data Warehouse Architecture, cont.

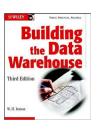


Data Warehouse (DWH)

- "A data warehouse is a subject-oriented, integrated, time-varying, non-volatile collection of data in support of the management's decision-making process." (Bill Inmon)
- #1 Subject-oriented: analysis-centric organization (e.g., sales) → Data Mart
- **#2 Integrated:** consistent data from different data sources
- #3 Time-varying: History (snapshots of sources), and temporal modelling
- **#4 Non-volatile:** Read-only access, limited to periodic data loading by admin

Different DWH Instantiations

- Single DWH system with virtual/materialized views for data marts
- Separate systems for consolidated DWH and aggregates/data marts (dependent data marts)
- Data-Mart-local staging areas and ETL (independent data marts)





Multi-dimensional Modeling: Data Cube

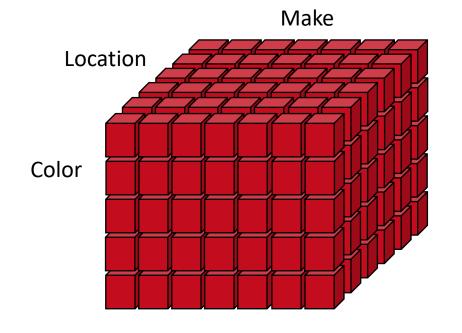


Central Metaphor: Data Cube

- Qualifying data (categories, dimensions)
- Quantifying data (cells)
- Often sparse (0 for empty cells)

Multi-dimensional Schema

- Set of dimension hierarchies (D¹,..., Dⁿ)
- Set of measures (M¹,...,M^m)



Dimension Hierarchy

- Partially-ordered set D of categorical attributes ($\{D_1,...,D_n, Top_D\}; \rightarrow$)
- Generic maximum element $\forall i (1 \le i \le n) : D_i \to Top_D$
- Existing minimum element (primary attribute) $\exists i (1 \le i \le n) \forall j (1 \le i \le n, i \ne j) : D_i \rightarrow D_j$





Multi-dimensional Modeling: Data Cube, cont.



Dimension Hierarchy, cont.

- Classifying (categorical) vs descriptive attributes
- Orthogonal dimensions: there are no functional dependencies between attributes of different dimensions

Fact F

- Base tuples w/ measures of summation type
- Granularity G as subset of categorical attributes

Region Nation Customer Price Order Phone

Measure M

- Computation function over non-empty subset of facts $f(F_1, ..., F_k)$ in schema
- Scalar function vs aggregation function
- Granularity G as subset of categorical attributes



Multi-dimensional Modeling: Operations



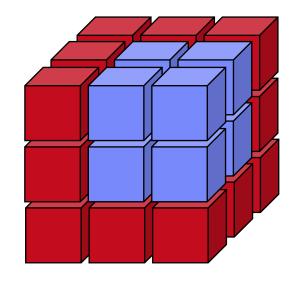
Slicing

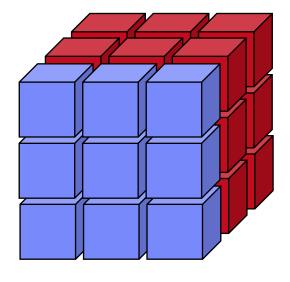
- Select a "slice" of the cube by specifying a filter condition on one of the dimensions (categorical attributes)
- Same data granularity but subset of dimensions

Dicing

- Select a "sub-cube" by specifying a filter condition on multiple dimensions
- Complex Boolean expressions possible
- Sometimes slicing used synonym

Example: Location=Berlin AND Color=White AND Make=BMW





Expression

"Slicing & Dicing"

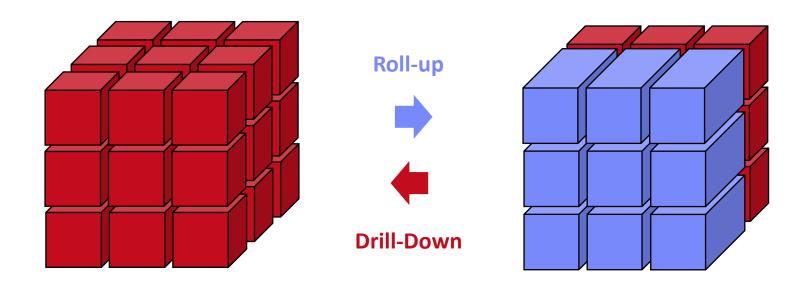
(i.e., break information into smaller parts; look at it from different perspectives)



Multi-dimensional Modeling: Operations, cont.



- Roll-up (similar Merge remove dim)
 - Aggregation of facts or measures into coarser-grained aggregates (measures)
 - Same dimensions but different granularity
- Drill-Down (similar Split add dim)
 - Disaggregation of measures into finer-grained measures





Multi-dimensional Modeling: Operations, cont.

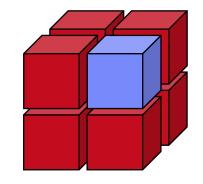


Drill-Across

Navigate to neighboring cells at same granularity (changed selection)

Drill-Through

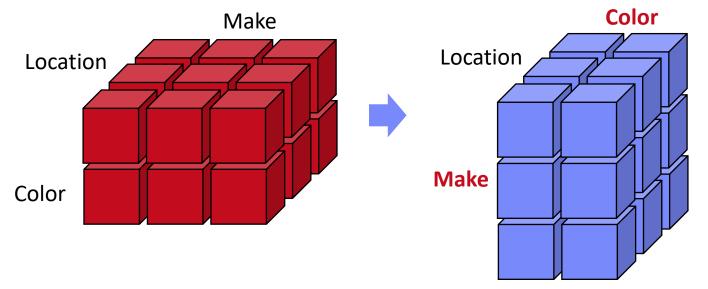
- Drill-Down to smallest granularity of underlying data store (e.g., RDBMS)
- E.g., find relational tuples



FName	LName	Local	Make	Color
Matthias	Boehm	Berlin	BMW	White
	•••	•••	•••	

Pivot

Rotate cube by exchanging dimensions



Aggregation Types



Recap: Classification of Aggregates

- Additive aggregation functions (SUM, COUNT)
- Semi-additive aggregation functions (MIN, MAX)
- Additively computable aggregation functions (AVG, STDDEV, VAR)
- Aggregation functions (MEDIAN, QUANTILES)

Summation Types of Measures

- FLOW: arbitrary aggregation possible
- STOCK: aggregation possible, except over temporal dim
- VPU: value-per-unit typically (e.g., price)

Necessary Conditions for Aggregation

- Disjointness of category attributes
- Completeness
- Type compatibility
- Example TU Graz CS Studies
 - Aggregation across study programs: not ok
 - Aggregation across time: not ok

[Hans-Joachim Lenz, Arie Shoshani: Summarizability in OLAP and Statistical Data Bases. SSDBM 1997]



[TUGraz online]

# Stud	16/17	17/18	18/19	19/20	20/21	Total
CS	1,153	1,283	1,321	1,343	1368	?
SEM	928	970	939	944	985	?
ICE	804	868	846	842	849	?
Total	2,885	3,121	3,106	3,129	3,202	?

Aggregation Types, cont.



Additivity

	FLOW	STOCK: Ten	VDU	
	FLOW	Yes	No	VPU
MIN/MAX	✓	V	/	✓
SUM	✓	X	✓	X
AVG	✓	V	/	✓
COUNT	✓	•	/	✓

Type Compatibility (addition/ subtraction)

	FLOW	STOCK	VPU
FLOW	FLOW	STOCK	X
STOCK		STOCK	X
VPU			VPU



Data Cube Mapping and MDX



MOLAP (Multi-Dim. OLAP)

- OLAP server with native multi-dimensional data storage
- Dedicated query language:Multidimensional Expressions (MDX)
- E.g., IBM Cognos Powerplay, Essbase

ROLAP (Relation OLAP)

- OLAP server w/ storage in RDBMS
- E.g., all commercial RDBMS vendors

HOLAP (Hybrid OLAP)

 OLAP server w/ storage in RDBMS and multi-dimensional in-memory caches and data structures

Requires mapping to relational model

[Example systems:

https://en.wikipedia.org/wiki/ Comparison of OLAP servers]



Recap: Relational Data Model



Domain D (value domain): e.g., Set S, INT, Char[20]

Relation R

- **Relation schema** RS: Set of k attributes {A₁,...,A_k}
- Attribute A_i: value domain D_i = dom(A_i)
- Relation: subset of the Cartesian product over all value domains D_j

$$R \subseteq D_1 \times D_2 \times ... \times D_k$$
, $k \ge 1$

Attribute

A1 INT	A2 INT	A3 BOOL
3	7	Т
1	2	Т
3	4	F
1	7	Т

cardinality: 4

rank: 3

Tuple

Additional Terminology

■ **Tuple**: row of k elements of a relation

Cardinality of a relation: number of tuples in the relation

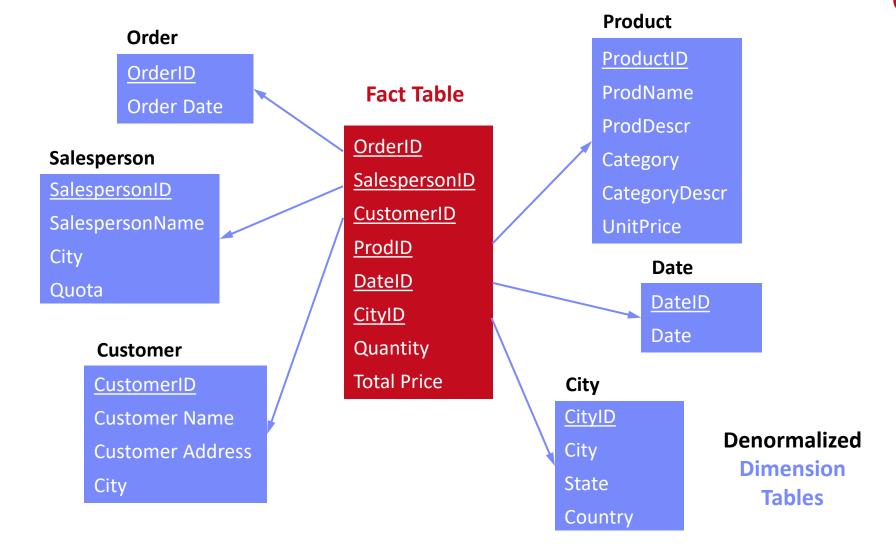
■ Rank of a relation: number of attributes

Semantics: Set := no duplicate tuples (in practice: Bag := duplicates allowed)

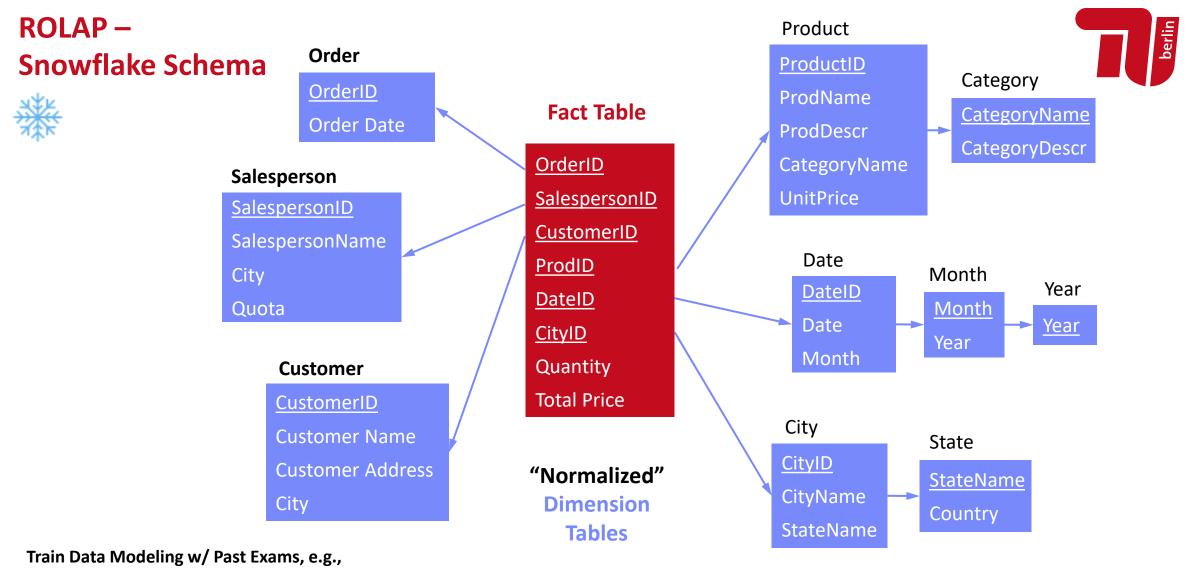
Order of tuples and attributes is irrelevant



ROLAP – Star Schema











ROLAP – Other Schemas



Galaxy Schema

- Similar to star-schema but with multiple fact tables and potentially shared dimension tables
- Multiple stars → Galaxy

Snow-Storm Schema

- Similar to snow-flake-schema but with multiple fact tables and potentially shared dimension tables
- Multiple snow flakes → snow storm

OLAP Benchmark Schemas

- TPC-H (8 tables, normalized schema)
- SSB (5 tables, star schema, simplified TPC-H)
- TPC-DS (24 tables, snow-storm schema)

"TPC-D and its successors, TPC-H and TPC-R assumed a 3rd Normal Form (3NF) schema. However, over the years the industry has expanded towards star schema approaches."





[Raghunath Othayoth Nambiar, Meikel Poess: The Making of TPC- DS. **VLDB 2006**]

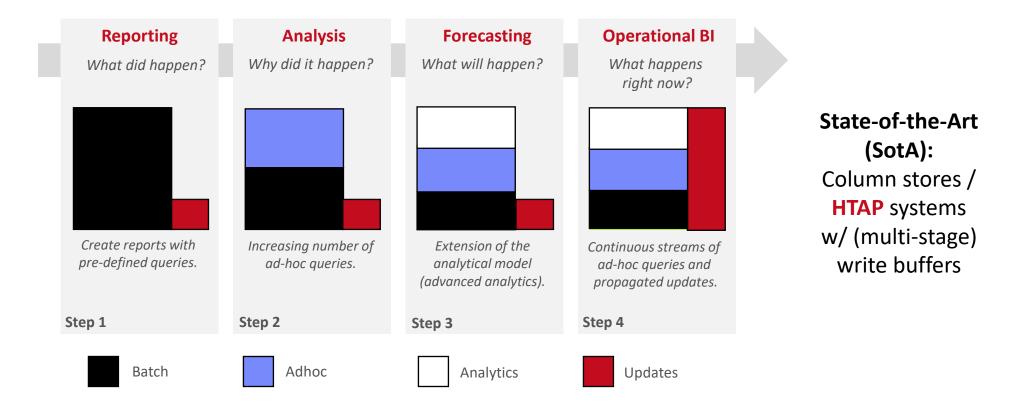




Evolution of DWH/OLAP Workloads



Goals: Advanced analytics and Operational BI





Excursus: MAD Skills

- In the days of Kings and Priests
 - Computers and Data: Crown Jewels
 - Executives depend on computers
 - But cannot work with them directly
 - The DBA "Priesthood"
 - And their Acronymia: EDW, BI, OLAP



- Rational behavior ... for a bygone era
- "There is no point in bringing data ... into the data warehouse environment without integrating it."
 - —Bill Inmon, Building the Data Warehouse, 2005









Excursus: MAD Skills, cont.

Magnetic

- "Attract data and practitioners"
- Use all available data, irrespective of data quality

Agile

- "Rapid iteration: ingest, analyze, productionalize"
- Continuous and fast evolution of physical and logical structures (ELT, no ETL)

Deep

- "Sophisticated analytics in Big Data"
- Ad-hoc advanced analytics and statistics



[J. Cohen, B. Dolan, M. Dunlap, J. M. Hellerstein, C. Welton: MAD Skills: New Analysis Practices for Big Data. PVLDB 2(2) 2009]

1. mad skills

92 up,

To be able to do/perform amazing/unexpected things

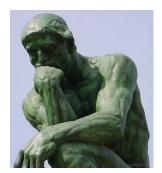
I gots me mad skills, yo.

To be said after performing an extraordinairy feat.











Trend: Cloud Data Warehousing



#1 Google Big Query

[Google, Kazunori Sato: An Inside Look at Google BigQuery, Google **White Paper 2012**]



#2 Amazon Redshift

[Anurag Gupta, Deepak Agarwal, Derek Tan, Jakub Kulesza, Rahul Pathak, Stefano Stefani, Vidhya Srinivasan: Amazon Redshift and the Case for Simpler Data Warehouses. SIGMOD 2015]



#3 Microsoft Azure Data Warehouse

[IBM: IBM dashDB - Cloud-based data warehousing as-a-service, built for analytics, IBM White Paper 2015]



#5 Snowflake Data Warehouse

#4 IBM BlueMix dashDB

[Benoît Dageville et al.: The Snowflake Elastic Data Warehouse. **SIGMOD 2016**]



10 Distributed Data Storage

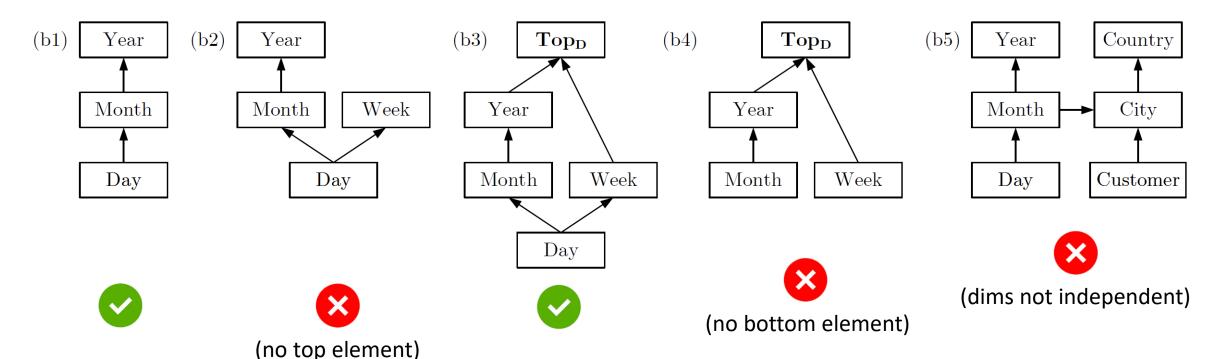
(w/ more details on internals of Cloud DBMS)



BREAK and Test Yourself!



The central metaphor of multi-dimensional modeling is the data cube, described by dimensions and measures. Which of the following Date dimension hierarchies are well-formed. Mark each hierarchy as valid (√) or invalid (x) and name the violations. [5 points]







Extraction, Transformation, Loading (ETL)



Extract-Transform-Load (ETL) Overview



Overview

- ETL process refers to the overall process of obtaining data from the source systems,
 cleaning and transforming it, and loading it into the DWH
- Subsumes many integration and cleaning techniques

#1 ETL

- Extract data from heterogeneous sources
- Transform data via dedicated data flows or in staging area
- Load cleaned and transformed data into DWH

#2 ELT

- Extract data from heterogeneous sources
- Load raw data directly into DWH
- Perform data transformations inside the DWH via SQL
- → allows for automatic optimization of execution plans

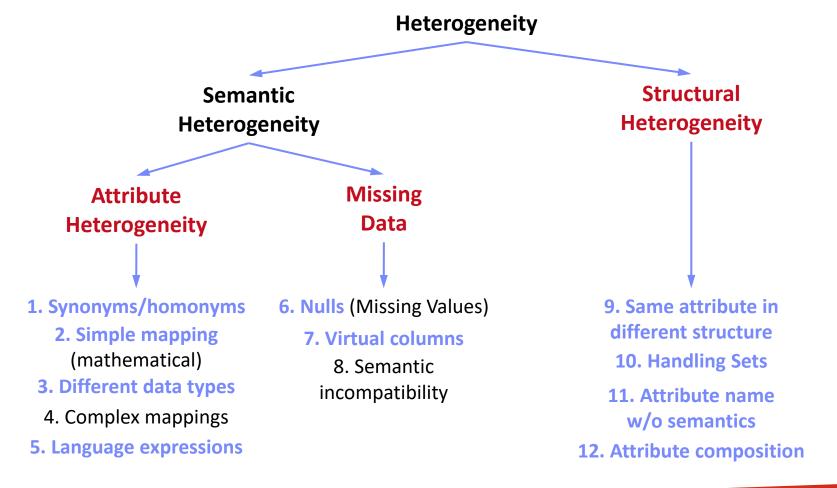


Types of Heterogeneity

[J. Hammer, M. Stonebraker, and O. Topsakal: THALIA: Test Harness for the Assessment of Legacy Information Integration Approaches. U Florida, TR05-001, **2005**]









Corrupted Data



Heterogeneity of Data Sources

- Update anomalies on denormalized data / eventual consistency
- Changes of app/preprocessing over time (US vs us) → inconsistencies

Human Error

- Errors in semi-manual data collection, laziness (see default values), bias
- Errors in data labeling (especially if large-scale: crowd workers / users)

Measurement/Processing Errors

- Unreliable HW/SW and measurement equipment (e.g., batteries)
- Harsh environments (temperature, movement) → aging

Uniqueness &

duplicates

	•					
<u>ID</u>	Name	BDay	Age	Sex	Phone	Zip _
3	Smith, Jane	05/06/1975	44	F	999-9999	98120
3	John Smith	38/12/1963	55	M	867-4511	11111
7	Jane Smith	05/06/1975	24	F	567-3211	98120

Missing

Values

Ref. Integrity

Contradictions &

wrong values

Zip	City
98120	San Jose
90001	Lost Angeles

[Credit: Felix

Naumann]

Typos

ETL – Planning and Design Phase



Architecture, Flows, and Schemas

- #1 Plan requirements, architecture, tools
- #2 Design high-level integration flows (systems, integration jobs)
- #3 Data understanding (copy/code books, meta data)
- #4 Design dimension loading (static, dynamic incl keys)
- #5 Design fact table loading

Data Integration and Cleaning

- #5 Types of data sources (snapshot, APIs, query language, logs)
- #6 Prepare schema mappings → see 04 Schema Matching and Mapping
- #7 Change data capture and incremental loading (diff, aggregates)
- #8 Transformations, enrichments, and deduplication → 05 Entity Linking
- #9 Data validation and cleansing → see 06 Data Cleaning and Data Fusion

Optimization

- #10 Partitioning schemes for loaded data (e.g., per month)
- #11 Materialized views



Events and Change Data Capture



Goal: Monitoring operations of data sources for detecting changes

#1 Explicit Messages/Triggers

- Setup update propagation from the source systems to middleware
- Asynchronously propagate the updates into the DWH

#2 Log-based Capture

- Parse system logs / provenance to retrieve changes since last loading
- Sometimes combined w/ replication → 03 MoM, EAI, and Replication
- Leverage explicit audit columns or internal timestamps

#3 Snapshot Differences

- Compute difference between old and new snapshot (e.g., files) before loading
- Broadly applicable but more expensive

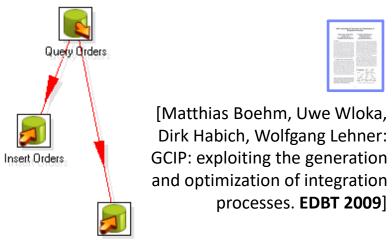


Example ETL Flows



Example Flows

(Pentaho Data Integration, since 2015 Hitachi)



[Alkis Simitsis, Kevin Wilkinson, Petar Jovanovic: xPAD: a platform for analytic data flows. SIGMOD 2013]

Sentiment Analysis LUP pID sales

Compute sales

Join OmSaSe

cmpnReport

LUP: region

Sort P,D,R Rollup: SentimentAvg Rollup: totalSales campaign

Join SaSe



- IBM InfoSphere, Informatica, SAP BO, MS Integration Services
- OSS: Pentaho, Scriptella ETL, CloverETL, Talend, Luigi, PETL (Python)





Fltr cmpn

Example ETL Flows - ETL via Apache Spark



Example

Distributed ETL pipeline processing

```
//load csv and postgres tables
val csvTable = spark.read.csv("/source/path")
val jdbcTable = spark.read.format("jdbc")
  .option("url", "jdbc:postgresql:...")
  .option("dbtable", "TEST.PEOPLE")
  .load()
//join tables, filter and write as parquet
csvTable
  .join(jdbcTable, Seq("name"), "outer")
  .filter("id <= 2999")
  .write.mode("overwrite")
  .format("parquet")
  .saveAsTable("outputTableName")
```

[Xiao Li: Building Robust ETL Pipelines with Apache Spark, Spark Summit 2017]



11 Distributed, Data-Parallel Computation





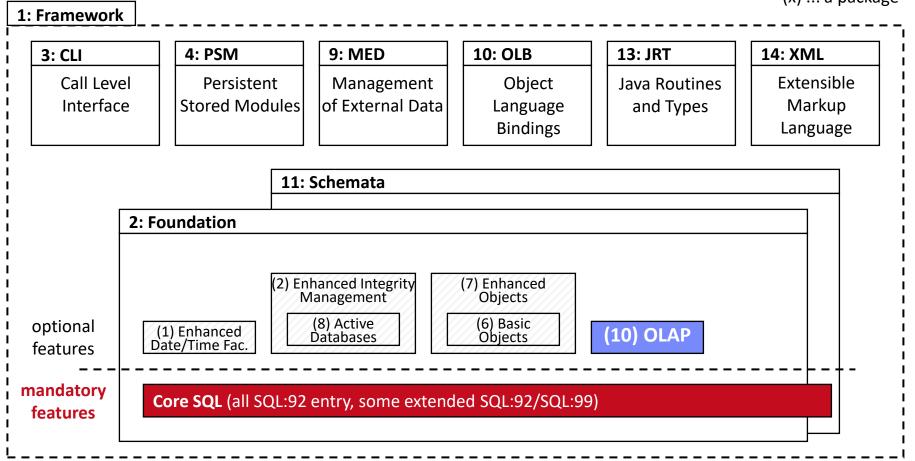
SQL/OLAP Extensions



SQL Standard (ANSI/ISO/IEC), since SQL:2003



x: ... a part (x) ... a package



Property
Graph
Query

. . .

In SQL:2023



Overview Multi-Groupings



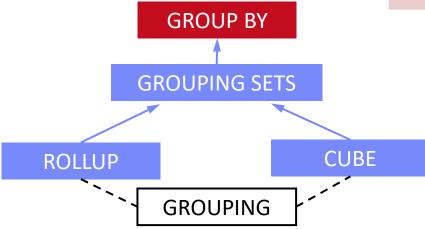
- Recap: GROUP BY
 - Group tuples by categorical variables
 - Aggregate per group

Year	Quarter	Revenue
2004	1	10
2004	2	20
2004	3	10
2004	4	20
2005	1	30

SELECT Year, SUM(Revenue)
FROM Sales
GROUP BY Year

Year	SUM
2004	60
2005	30

Grouping
Extensions





Multi-Groupings – Grouping Sets

GROUP BY GROUPING SETS ((<attribute-list>), ...)



Semantics

- Grouping by multiple group-by attribute lists w/ consistent agg function
- Equivalent to multiple GROUP BY, connected by UNION ALL

Example

Year	Quarter	Revenue
2004	1	10
2004	2	20
2004	3	10
2004	4	20
2005	1	30

SELECT Year, Quarter, SUM (Revenue)
FROM R
GROUP BY GROUPING SETS
<pre>((), (Year), (Year,Quarter))</pre>

Year	Year Quarter	
-	-	90
2004	-	60
2005	-	30
2004	1	10
2004	2	20
2004	3	10
2004	4	20
2005	1	30



Multi-Groupings - Rollup (see also multi-dim ops)

GROUP BY ROLLUP

(<attribute-list>)



Semantics

- Hierarchical grouping along dimension hierarchy
- GROUP BY ROLLUP (A1,A2,A3)

:= GROUP BY GROUPING SETS((),(A1),(A1,A2),(A1,A2,A3))

Example

Year	Quarter	Revenue
2004	1	10
2004	2	20
2004	3	10
2004	4	20
2005	1	30

SELECT Year, Quarter, SUM(Revenue)
FROM R
GROUP BY ROLLUP(Year, Quarter)

Year	Quarter	SUM
-	-	90
2004	-	60
2005	-	30
2004	1	10
2004	2	20
2004	3	10
2004	4	20
2005	1	30



Multi-Groupings - Rollup, cont. and Grouping

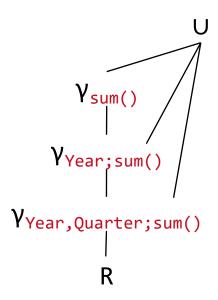


Operator Implementation

- Aggregation towers for (semi-)additive aggregation functions
- Example SELECT Year, Quarter, SUM(Revenue)

 FROM R

 GROUP BY ROLLUP(Year, Quarter)



GROUPING Semantics

- With ROLLUP or CUBE to identify aggregates
- NULL group vs NULL due to aggregation
- Example SELECT Team, SUM(Revenue),

 GROUPING(Team) AS Agg

 FROM R

 GROUP BY ROLLUP (Team)

Team	Revenue	Agg
NULL	10	0
Sales	40	0
Tech	20	0
NULL	70	1



Multi-Groupings – Cube

GROUP BY CUBE(<attribute-list>)



Semantics

- Computes aggregate for all 2ⁿ combinations for n grouping attributes
- Equivalent to enumeration via GROUPING SETS

Example

Year	Quarter	Revenue
2004	1	10
2004	2	20
2004	3	10
2004	4	20
2005	1	30

Year	Quarter	SUM
-	-	90
2004	-	60
2005	-	30
-	1	40
-	2	20
-	3	10
-	4	20
2004	1	10
2004	2	20
2004	3	10
2004	4	20
2005	1	30



Multi-Groupings – Cube, cont.

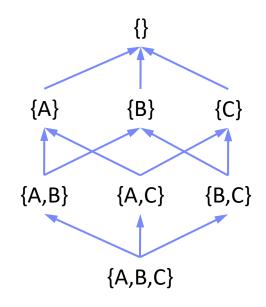


Operator Implementation

- Aggregation lattice for (semi-)additive aggregation functions
- But: multiple alternative paths
 - → how to select the cheapest?

Recap: Physical Group-By Operators

- SortGroupBy / -Aggregate
- HashGroupBy / -Aggregate



Cube Implementation Strategies

- #1 Some operators can share sorted order (e.g., {A,B} -> {A})
- #2 Subsets with different cardinality → pick smallest intermediates



Overview Reporting Functions

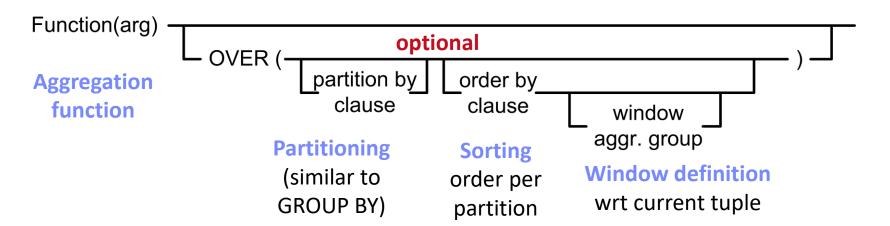


Motivation and Problem

- Scalar functions as well as grouping + aggregation
- For many advanced use cases not flexible enough

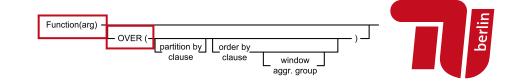
Reporting Functions

- Separate partitioning (grouping) and aggregation via OVER
- Allows local partitioning via windows and ranking/numbering





Reporting Functions – Aggregation Function



Semantics

- Operates over window and returns value for every tuple
- RANK(), DENSE_RANK(), PERCENT_RANK(), CUME_DIST(), ROW_NUMBER()

Example

SELECT Year, Quarter,
 RANK() OVER (ORDER BY Revenue ASC) AS Rank1,
 DENSE_RANK() OVER (ORDER BY Revenue ASC) AS DRank1,
 FROM R

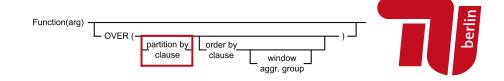
Year	Quarter	Revenue
2004	1	10
2004	2	20
2004	3	10
2004	4	20
2005	1	30

OVER()
represents
all tuples

Year	Quarter	Rank1	DRank1
2004	1	1	1
2004	3	1	1
2004	2	3	2
2004	4	3	2
2005	1	5	3



Reporting Functions – Partitioning



- Semantics
 - Select tuples for aggregation via PARTITON BY <attribute-list>
- Example

SELECT Year, Quarter, Revenue,
SUM(Revenue) OVER(PARTITION BY Year)
FROM R

Year	Quarter	Revenue
2004	1	10
2004	2	20
2004	3	10
2004	4	20
2005	1	30

Year	Quarter	Revenue	SUM
2004	1	10	60
2004	2	20	60
2004	3	10	60
2004	4	20	60
2005	1	30	30



Reporting Functions – Partition Sorting



Semantics

- Define computation per partition via ORDER BY <attribute-list>
- Note: ORDER BY allows cumulative computation → cumsum()



Example

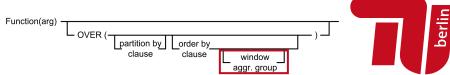
SELECT Year, Quarter, Revenue,
SUM(Revenue) OVER(PARTITION BY Year ORDER BY Quarter)
FROM R

Year	Quarter	Revenue
2004	1	10
2004	2	20
2004	3	10
2004	4	20
2005	1	30

Year	Quarter	Revenue	SUM
2004	1	10	10
2004	2	20	30
2004	3	10	40
2004	4	20	60
2005	1	30	30



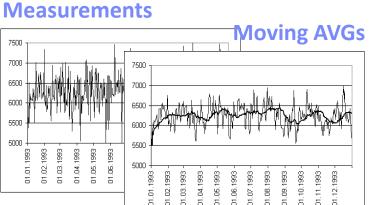
Reporting Functions – Windowing



Semantics

 Define window for computation (e.g., for moving average, cumsum)

Example





[Viktor Leis, Kan Kundhikanjana, Alfons Kemper, Thomas Neumann: Efficient Processing of Window Functions in Analytical SQL Queries. **PVLDB 2015**]

Year	Quarter	Revenue
2004	1	10
2004	2	20
2004	3	10
2004	4	20
2005	1	30

SELECT Year, Quarter, Revenue,

AVG(Revenue)

OVER (ORDER BY Year, Quarter

ROWS BETWEEN 1 PRECEDING

AND CURRENT ROW)

FROM R

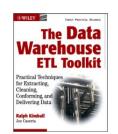
Year	Quarter	Revenue	AVG
2004	1	10	1 0
2004	2	20	15
2004	3	10	15
2004	4	20	15
2005	1	30 —	25



Summary and Q&A



- Data Warehousing (DWH)
 - DWH architecture
 - Multidimensional modeling
- Extraction, Transformation, Loading (ETL)
 - ETL process, errors, and data flows
- SQL/OLAP Extensions
 - Multi-grouping operations
 - Reporting functions
- Next Lectures (Data Integration Architectures)
 - 03 Message-oriented Middleware, EAI, and Replication [Oct 30]
 - 04 Schema Matching and Mapping [Nov 06]
 - 05 Entity Linking and Deduplication [Nov 13]
 - 06 Data Cleaning and Data Fusion [Nov 20]



"There is a profound cultural assumption in the business world that *if only we* could see all of our data, we could manage our businesses more effectively.

This cultural assumption is so deeply rooted that we take it for granted. Yet this is the mission of the data warehouse, and this is why the data warehouse is a permanent entity [...] even as it morphs and changes its shape."

-- Ralph Kimball, Joe Caserta; **2004**

