Slides credit: Matthias Boehm



Data Integration and Large Scale Analysis 02 Data Warehousing and ETL

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Announcements/Org

- #1 Video Recording
 - Link in TUbe & TeachCenter
 - Optional attendance
 - In-person and video-recorded lectures
 - HS i5 or Webex: https://tugraz.webex.com/meet/shafaq.siddiqi





WKO Research Grants

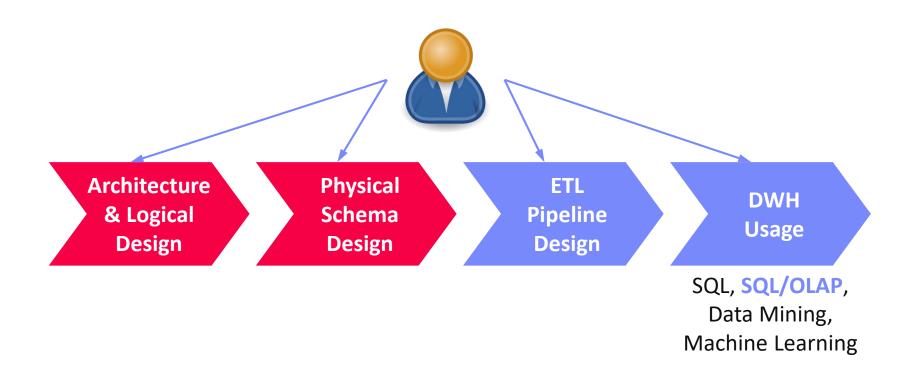
- https://www.tugraz.at/en/research/research-at-tu-graz/services-fuer-forschende/foerderprogramme-und-preise-an-der-tu-graz/#c87088
- Submission deadline October 20, 2023





Agenda

- Data Warehousing (DWH)
- Extraction, Transformation, Loading (ETL)
- SQL/OLAP Extensions







Data Warehousing





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

2. [C. S. Jensen, T. B. Pedersen, C. Thomsen. Multidimensional Databases

and Data Warehousing. Morgan and Claypool Publishers. 2010]





Motivation and Tradeoffs

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





OLTP (Online Transaction Processing) **vs OLAP** (Online Analytical Processing)

CRM









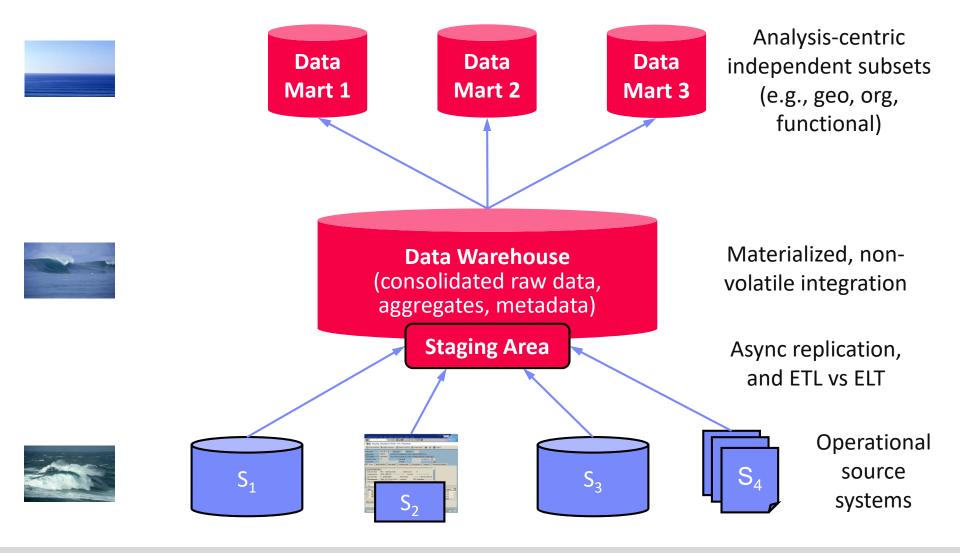
Tradeoffs

- 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



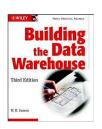




Data Warehouse Architecture, cont.

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)

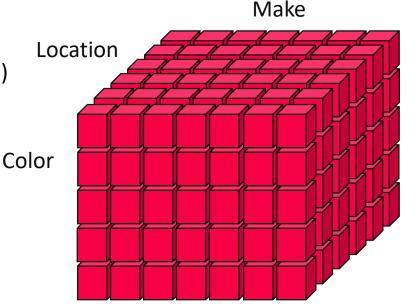




Multi-dimensional Modeling: Data Cube

Central Metaphor: Data Cube

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

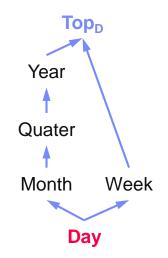


Multi-dimensional Schema

- 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 $\forall i (1 \leq i \leq n) : D_i \rightarrow Top_D$
- 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.

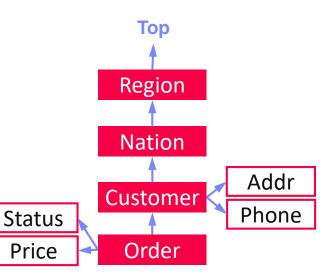
- Classifying (categorical) vs descriptive attributes
- Orthogonal dimensions: there are no functional dependencies between attributes of different dimensions

Fact F

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

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

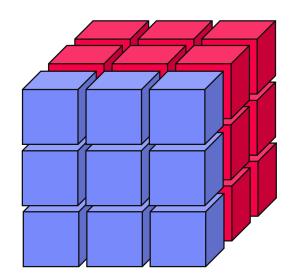
Slicing

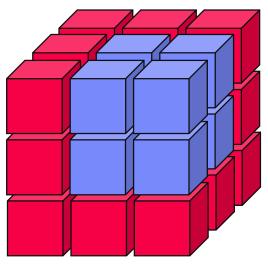
- Select a "slice" of the cube by specifying a filter condition on one of the dimensions (categorical attributes)
- Same data granularity but subset of dimensions



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

Example: Location=Graz **AND** Color=White **AND** Make=BMW



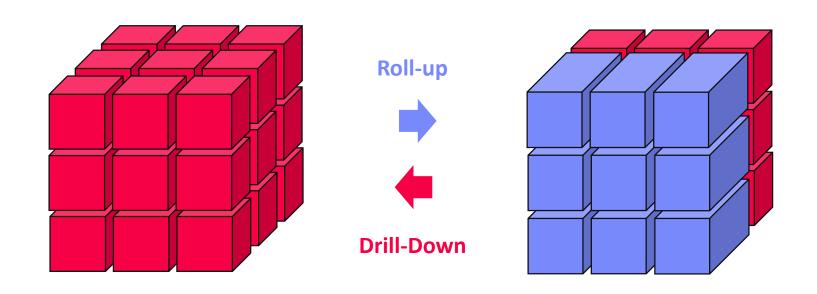






Multi-dimensional Modeling: Operations, cont.

- 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







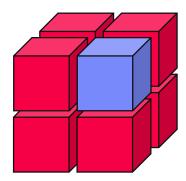
Multi-dimensional Modeling: Operations, cont.

Drill-Across

Change from one cube to another

Drill-Through

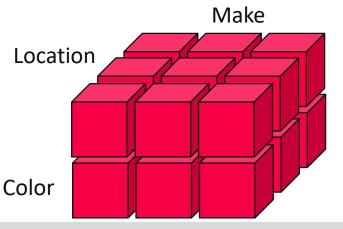
- Drill-Down to smallest granularity of underlying data store (e.g., RDBMS)
- E.g., find relational tuples



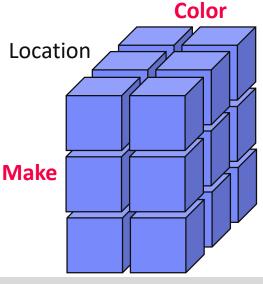
FName	LName	Local	Make	Color
Matthias	Boehm	Graz	BMW	White

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

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



STOCK: aggregation possible, except over temporal dim

VPU: value-per-unit typically (e.g., price)

[TUGraz online]

Necessary Conditions

- Disjoint attribute values
- Completeness
- Type compatibility

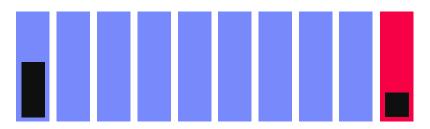
# Stud	16/17	17/18	18/19	19/20	20/21	Total
CS	1,153	1,283	1,321	1,343	1368	?
SEM	928	970	939	944	985	?
ICE	804	868	846	842	849	?
Total	2,885	3,121	3,106	3,129	3,202	?





Excursus: Other Misleading Statistics

- Problem Setting
 - 100 people (90 vaccinated, 10 non-vaccinated)
 - 5 infected vaccinated, 2 infected non-vaccinated





[https://twitter.com/howie_hua/status/1421502809862664197]

- $P(\text{vacc}|\text{infected}) = 5/7 = 0.71 \rightarrow \text{misleading}$
- P(infected|vacc) = 5/90 = 0.056
- P(infected|non-vacc) = 2/10 = 0.2

[see also Simpson's Paradox in 06 Data Cleaning]





Aggregation Types, cont.

Additivity

	FLOW	STOCK: Temporal Agg?		. VDII
	FLOW	Yes	No	VPU
MIN/MAX	✓	✓		✓
SUM	✓	X	✓	X
AVG	✓	✓		✓
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

```
{[Date].[Fiscal].[Year].&[2002],
    [Date].[Fiscal].[Year].&[2003] } ON ROWS
FROM [Adventure Works]
WHERE ([Sales Territory].[Southwest])
```

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]

Attribute

- Relation R
 - **Relation schema** RS: Set of k attributes $\{A_1,...,A_k\}$
 - **Attribute** A_i : value domain $D_i = dom(A_i)$
 - **Relation:** subset of the Cartesian product over all value domains D_i Tuple

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

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

Additional Terminology

Tuple: row of k elements of a relation

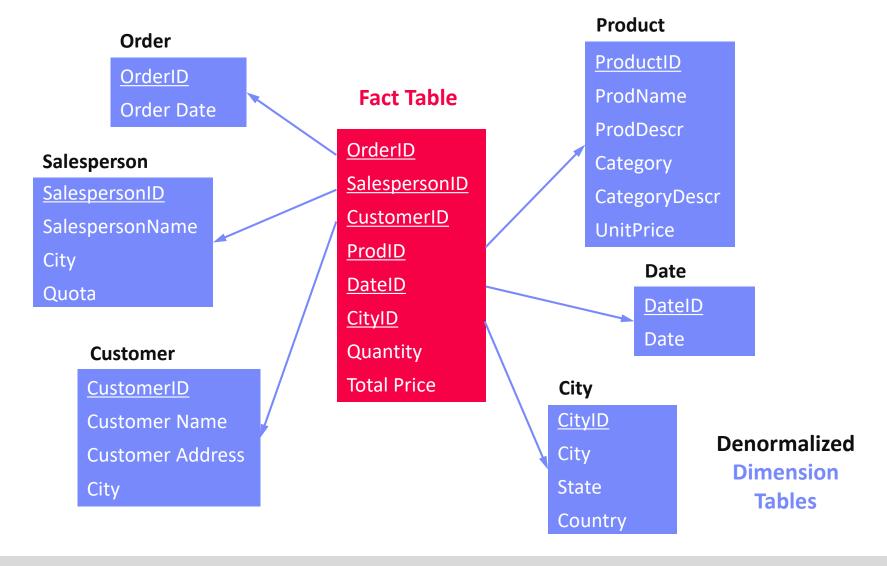
cardinality: 4 rank: 3

- **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



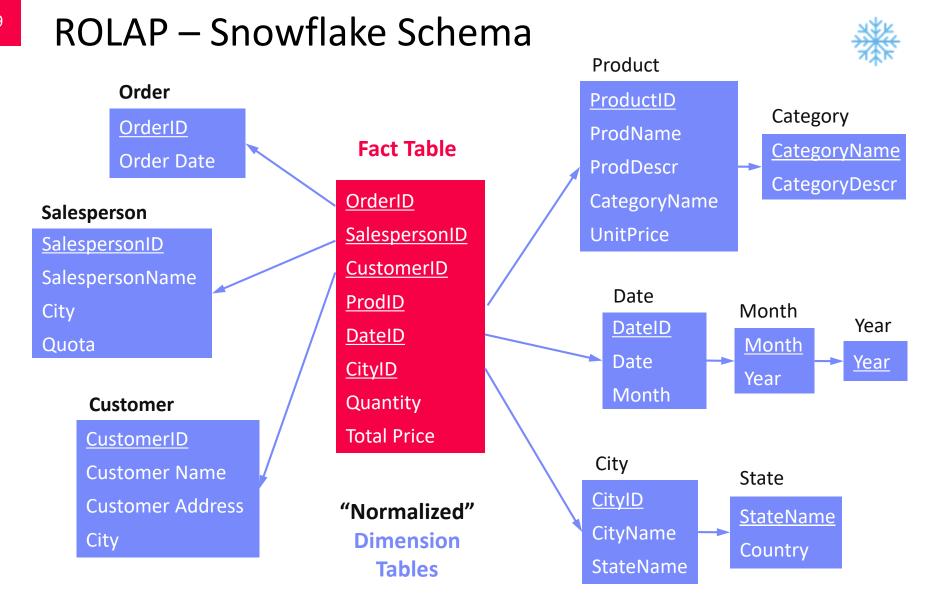


ROLAP – Star Schema













ROLAP – Other Schemas

Galaxy Schema

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

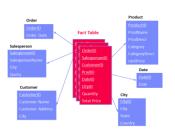
Snow-Storm Schema

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

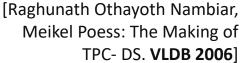
OLAP Benchmark Schemas

- 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."







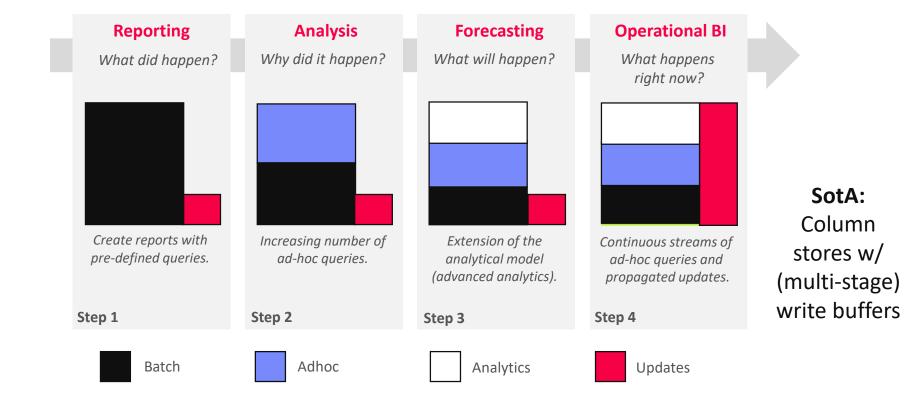






Evolution of DWH/OLAP Workloads

Goals: Advanced analytics and Operational BI



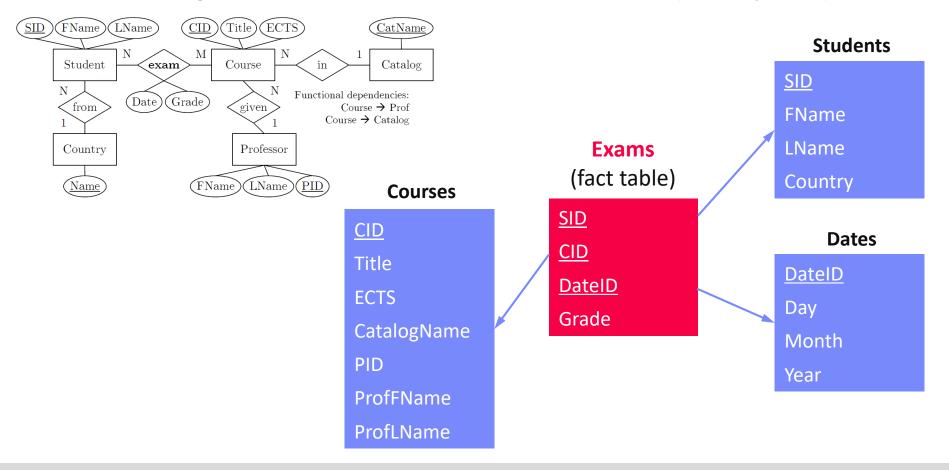




BREAK (and Test Yourself)

[Exam Feb 08, 2021]

 Task: Given below ER diagram, create a ROLAP star schema. Data types can be ignored, but indicate PK and FK constraints. (9/100 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

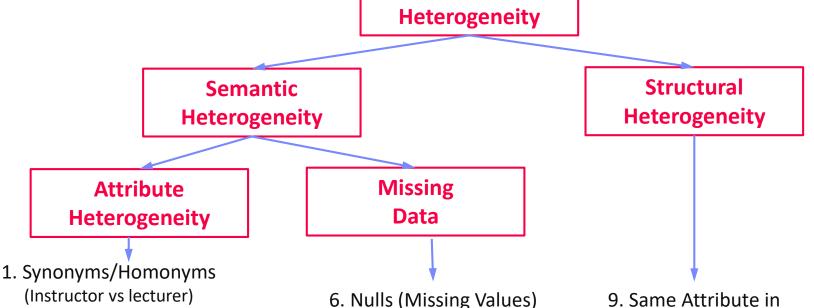




Types of Heterogeneity

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





- 2. Simple Mapping
- 3. Union Types (String, urls)

(mathematical 12 hr vs 12 hr)

- 4. Complex Mappings (Units/Credits)
- 5. Language Expressions (Databse vs Datenbank)

- - 7. Virtual Columns 8. Semantic
- Incompatibility (Concept does not exist)
- different structure 10. Handling Sets
- 11. Attribute name does not define semantics
- 12. Attribute composition





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

Uniqueness &

Errors in semi-manual data collection, laziness (see default values), bias

Missing

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) \rightarrow aging

duplicates		wrong values		Values	Ref. In	tegrity	
<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	М	867-4511	11111	98
7	Jane Smith	05/06/1975	24	F	567-3211	98120	90

Contradictions &

Zip	City	
98120	San Jose	
90001	Lost Angeles	

Typos

[Credit: Felix

Naumann]



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 and incremental maintenance





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





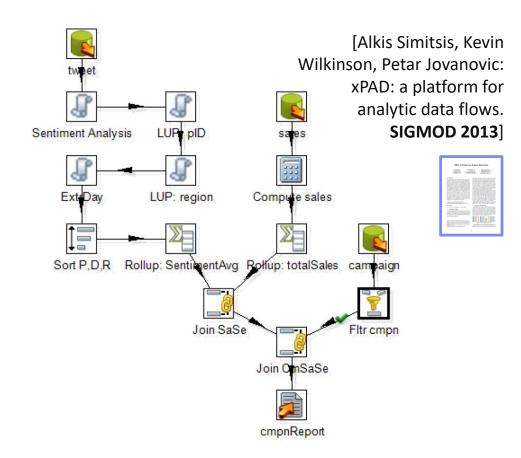
Example ETL Flow

Example Flows

(Pentaho Data Integration, since 2015 Hitachi)



[Matthias Boehm, Uwe Wloka, Dirk Habich, Wolfgang Lehner: GCIP: exploiting the generation and optimization of integration processes. **EDBT 2009**]



Other Tools

- IBM IS, Informatica, SAP BO, MS Integration Services
- Open Source: Pentaho Data Integration, Scriptella ETL, CloverETL, Talend





ETL via Apache Spark

- Example
 - Distributed ETL pipeline processing

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



```
//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")</pre>
  .write.mode("overwrite")
                                                  11 Distributed, Data-
  .format("parquet")
                                                  Parallel Computation
  .saveAsTable("outputTableName")
```





SQL/OLAP Extensions





Overview Multi-Groupings

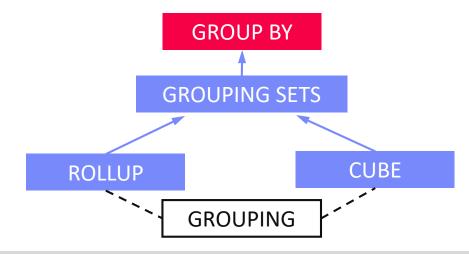
- Recap: GROUP BY
 - Group tuples by categorical variables
 - Aggregate per group

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







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

SELECT Year, Quarter, **SUM**(Revenue)

FROM R
GROUP BY GROUPING SETS
 ((), (Year), (Year, Quarter))

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
2004	1	10
2004	2	20
2004	3	10
2004	4	20
2005	1	30





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

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

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
2004	1	10
2004	2	20
2004	3	10
2004	4	20
2005	1	30



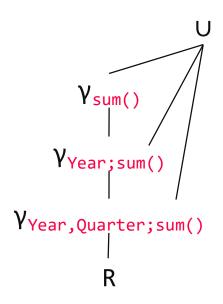


Rollup, cont. and Grouping

Operator Implementation

- Aggregation towers for (semi-)additive aggregation functions
- Example

```
FROM R
GROUP BY ROLLUP(Year, Quarter)
```



GROUPING Semantics

- With ROLLUP or CUBE to identify aggregates
- NULL group vs NULL due to aggregation

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





Cube

GROUP BY CUBE(<attribute-list>)

Semantics

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

Example

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

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





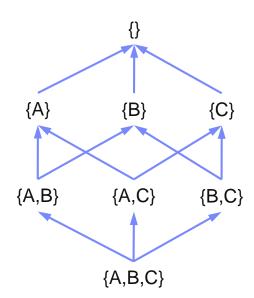
Cube, cont.

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





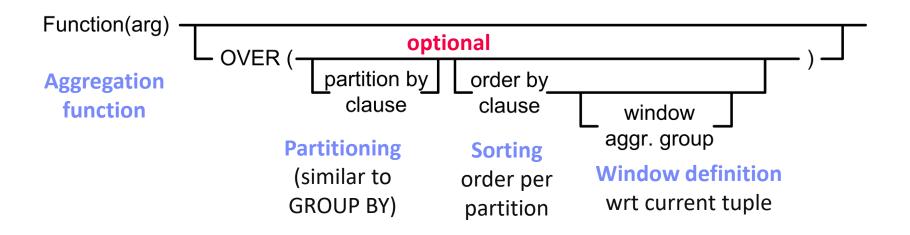
Overview Reporting Functions

Motivation and Problem

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

Reporting Functions

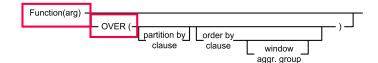
- Separate partitioning (grouping) and aggregation via OVER
- Allows local partitioning via windows and ranking/numbering







RF – 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

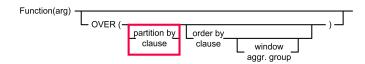
OVER()
O V EI III
represents
all tuples
all tuples

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





RF – Partitioning



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

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

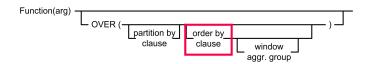
Year	Quarter	Revenue
2004	1	10
2004	2	20
2004	3	10
2004	4	20
2005	1	30

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





RF – 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





RF – Windowing

Semantics

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

Example

SELECT Year, Quarter, Revenue, AVG(Revenue)

OVER (ORDER BY Year, Quarter

ROWS BETWEEN 1 PRECEDING AND CURRENT ROW)
FROM R

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

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





Trend: Cloud Data Warehousing

10 Distributed Data Storage

#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

#4 IBM BlueMix dashDB

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



#5 Snowflake Data Warehouse

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





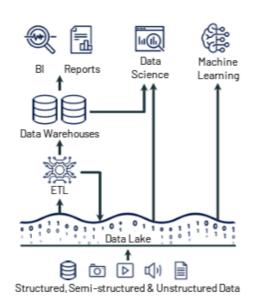


Trend: Data Lakes and Lakehouse

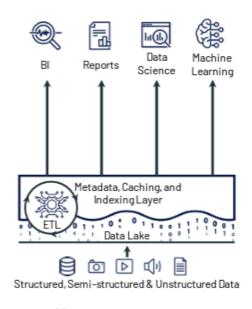
10 Distributed Data Storage



(a) First-generation platforms.



(b) Current two-tier architectures.



(c) Lakehouse platforms.

[Matei Zahari et. al, Lakehouse: A New Generation of Open Platforms that Unify Data Warehousing and Advanced Analytics. **CIDR 2021**]

[Alkis Simitsis et. al., The History, Present, and Future of ETL Technology, **DOLAP 2023**]

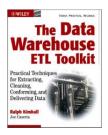






Summary and Q&A

- 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



"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**

- Next Lectures (Data Integration Architectures)
 - 03 Message-oriented Middleware, EAI, and Replication [Oct 21]
 - 04 Schema Matching and Mapping [Oct 28]
 - 05 Entity Linking and Deduplication [Nov 04]
 - 06 Data Cleaning and Data Fusion [Nov 11]

