SQL Window Function

Deep-Dive Advanced SQL

Advanced SQL

04 — Window Functions

Torsten Grust Universität Tübingen, Germany With SQL:2003, the ISO SQL Standard introduced window functions, a new mode of row-based computation:

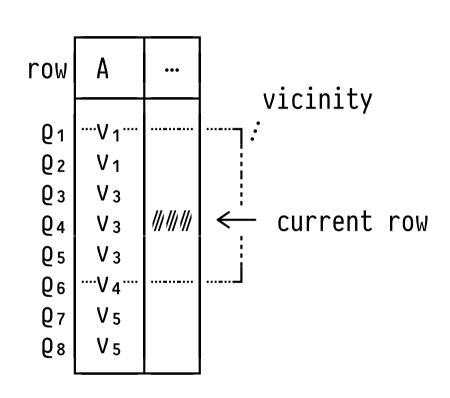
SQL Modes of Computation

SQL Feature	Mode of Computation
function	row → row
table-generating function	$row \rightarrow table of rows$
aggregate window function 😏	group of rows \rightarrow row (one per group)
window function 😏	row vicinity → row (one per row)

Window functions ...

- ... are **row-based:** each individual input row r is mapped to one result row,
- ... use the **vicinity** around r to compute this result row.

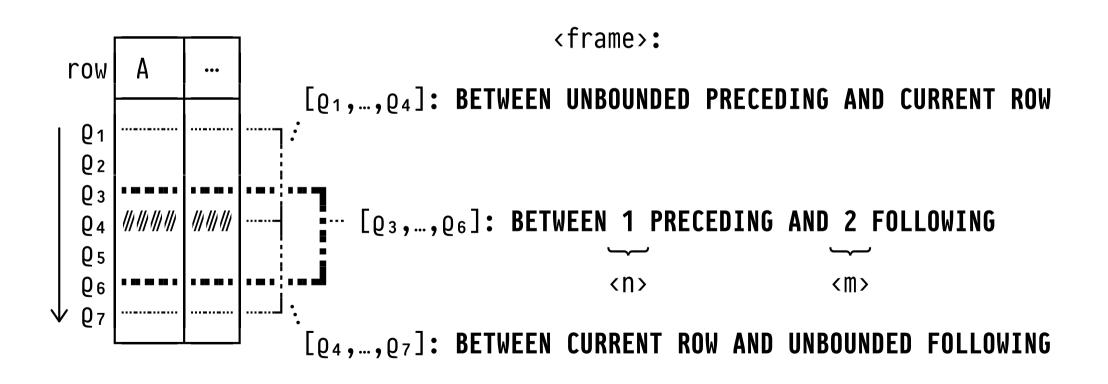
Row Vicinity: Window Frames



- Each row is the current row at one point in time.
- Row vicinity (window, frame) is based on either:
 - 1 row position (ROWS windows)
 - row values v_i (RANGE windows)
- As the current row changes, the window slides with it.
- 1 Window semantics depend on a defined row ordering.

Window Frame Specifications (Variant: ROWS)

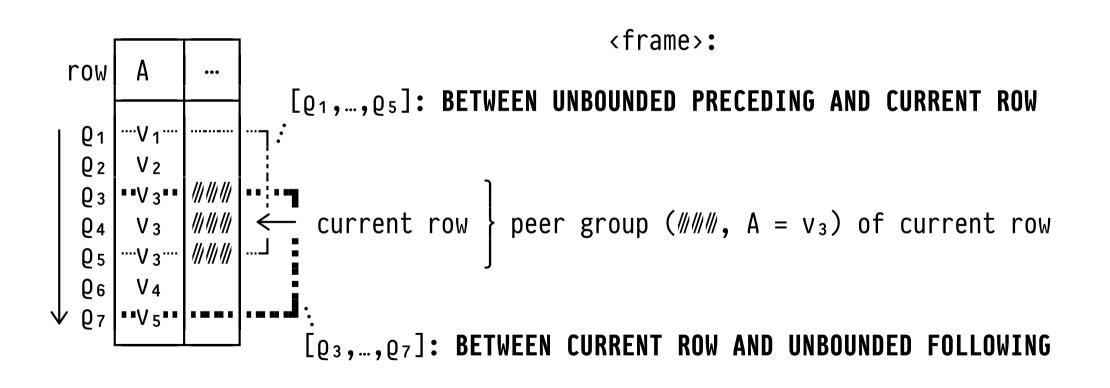
```
window function ordering criteria frame specification 
 \langle f \rangle OVER (ORDER BY \langle e_1 \rangle,...,\langle e_n \rangle [ ROWS \langle frame \rangle ])
```



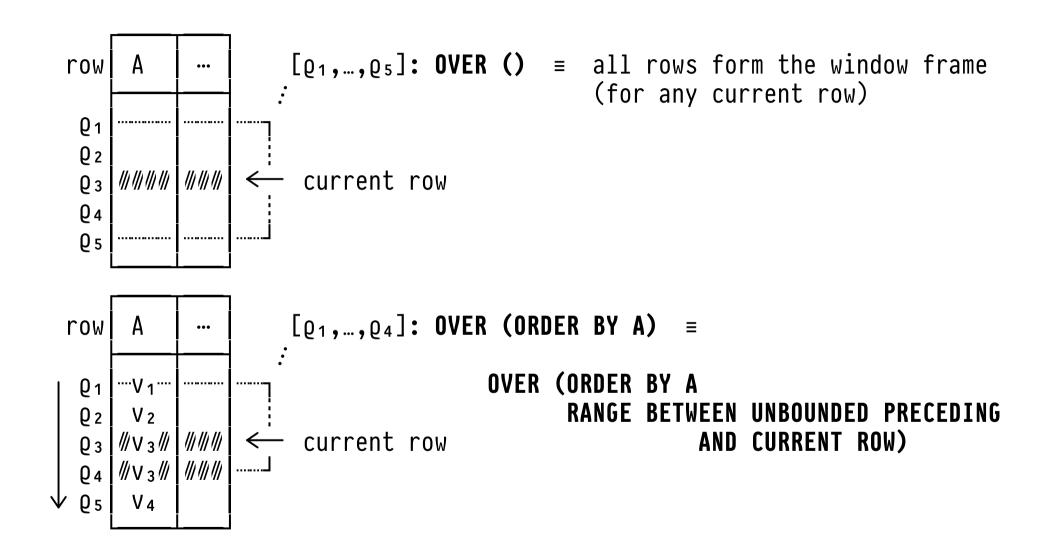
Window Frame Specifications (Variant: RANGE)

```
window function frame specification

<f> OVER (ORDER BY A [ RANGE <frame> ])
```



Window Frame Specifications: Abbreviations



WINDOW Clause: Name the Frame

Syntactic **\Pi**: If window frame specifications

- 1. become unwieldy because of verbose SQL syntax and/or
- 2. one frame is used multiple times in a query,

add a WINDOW clause to a SFW block to name the frame, e.g.:

```
SELECT ... <f> OVER <Wi> ... <g> OVER <Wi> ... <br/>
FROM ... WHERE ... <br/>
: WINDOW <Wi> AS (<frame 1>), ..., <Wi> AS (<frame n>) <br/>
ORDER BY ...
```

Use SQL Itself to Explain Window Frame Semantics N

Regular aggregates may act as window functions <f>. All rows in the frame will be aggregated:

Table W

\circ

Optionally, we may **partition** the input table *before* rows are sorted and window frames are determined:

```
all input rows that agree on all <pi>form one partition

<f> OVER ([ PARTITION BY <p<sub>1</sub>>,...,<p<sub>m</sub>> ]
        [ ORDER BY <e<sub>1</sub>>,...,<e<sub>n</sub>> ]
        [ <frame> ])
```

• Note:

- 1. Frames never cross partitions.
- 2. BETWEEN --- PRECEDING AND --- FOLLOWING respects partition boundaries.

Y Q: What is the Chance of Fine Weather on Weekends?

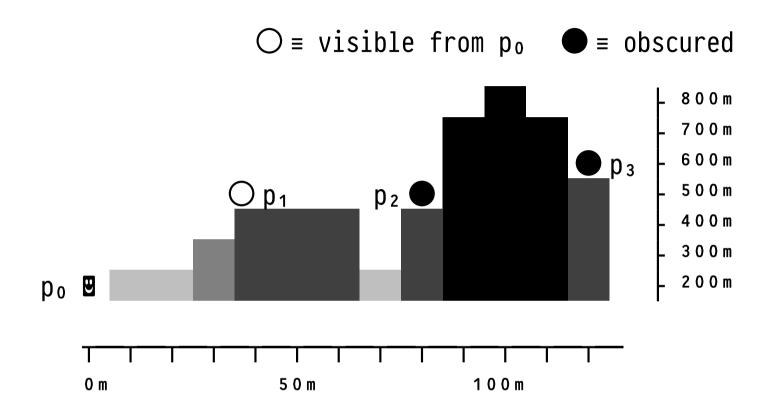
Input: Daily weather readings in sensors:

Table sensors

<u>day</u>	weekday	temp	rain
1	Fri	10	800
2	Sat	12	300
	•	•	•

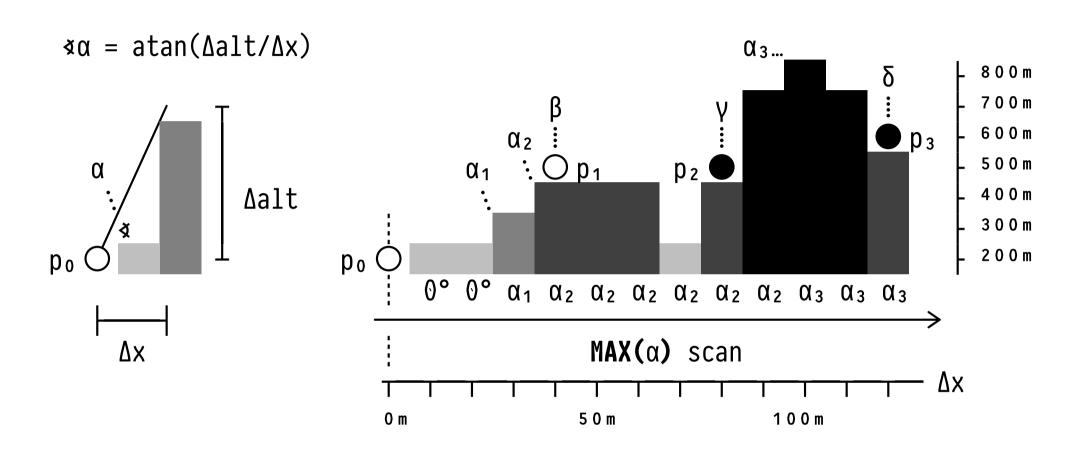
- The weather is fine on day *d* if—on *d* and the two days prior—the minimum temperature is above 15°C and the overall rainfall is less than 600ml/m².
- Expected output:

weekend?	% fine
f	29
t	43



- From the viewpoint of p_0 (Θ) we can see p_1 , but...
 - \circ ... p_2 is **obscured** (no straight-line view from p_0),
 - ∘ ... p₃ is **obscured** (lies behind the 800m peak).

Y Q: What is Visible in a Hilly Landscape? — A: MAX Scan!



Y Q: What is Visible in a Hilly Landscape? ◎

• Input: Location of p_0 (here: x = 0) and 1D-map of hills:

Table map

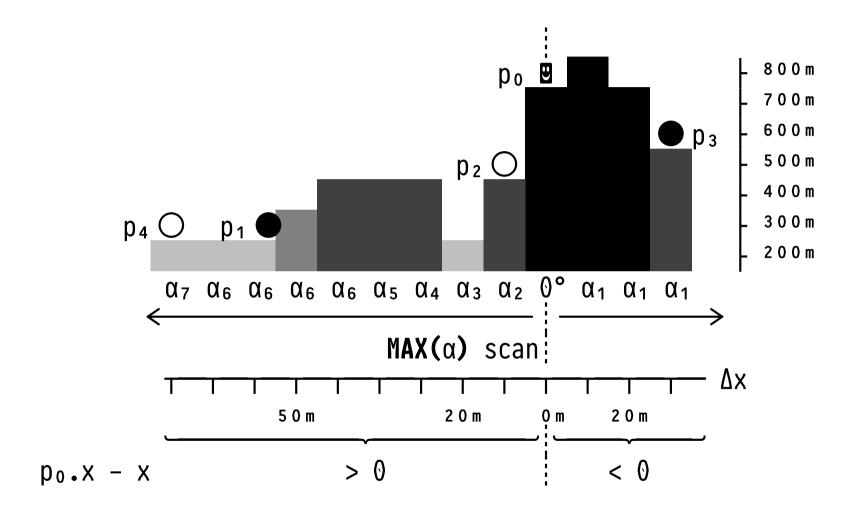
<u>X</u>	alt
0	200
10	200
•	•
120	500

• Output: Can p₀ see the point on the hilltop at x?

X	visible?
0	true
10	true
•	•
120	false

Q: What is Visible in a Hilly Landscape? — MAX Scan 🔌

```
WITH
-- 1 Angles \alpha (in °) between p_0 and the hilltop at x
angles(x, angle) AS (
  SELECT m.x,
         degrees(atan((m.alt - p0.alt) /
                       abs(p0.x - m.x))) AS angle
  FROM map AS m
  WHERE m.x > p0.x),
-- 2 MAX(\alpha) scan (to the right of p_0)
max_scan(x, max_angle) AS (
  SELECT a.x,
         MAX(a.angle)
           OVER (ORDER BY abs(p0.x - a.x)) AS max_angle
  FROM angles AS a),
```



• Need MAX scans left and right of $p_0 \Rightarrow use PARTITION BY$.

```
WITH
-- 2 MAX(\alpha) scan (left/right of p_0)
max_scan(x, max_angle) AS (
                          -- \in \{-1, 0, 1\}
  SELECT a.x,
         MAX(a.angle)
            OVER (PARTITION BY sign(p0.x - a.x)
                  ORDER BY abs(p0.x - a.x)) AS max_angle
  FROM
         angles AS a
                                 \Delta x > 0
```

• \forall a \in angles: a.x \neq p0.x \Rightarrow We end up with **two** partitions.

Scans are a general and expressive computational pattern:

- Available in a variety of forms in programming languages
 - ∘ Haskell: scanl $z \oplus xs$, APL: $\oplus xs$, Python: accumulate: scanl $\oplus z [x_1, x_2, ...] = [z, z \oplus x_1, (z \oplus x_1) \oplus x_2, ...]$
- In parallel programming: *prefix sums* (Guy Blelloch)
 - Sorting, lexical analysis, tree operations, reg.exp.
 search, drawing operations, image processing, ...

Q: Assume $xs = '((b*2)-4\times a\times c)*0.5'$. What is computed below?

P Hint (this is the same query expressed in APL):

```
xs ← '((b*2)-4×a×c)*0.5'
+\ (1 <sup>-</sup>1 0)['()'ıxs]
```

Kinds of window functions <f>:

- Aggregates: SUM(•), AVG(•), MAX(•), array_agg(•), ... ✓
- 2. Row Access: access row by absolute/relative position in ordered frame or partition: first/last/nth/n rows away
- 3. Row Ranking: assign numeric rank of row in its partition

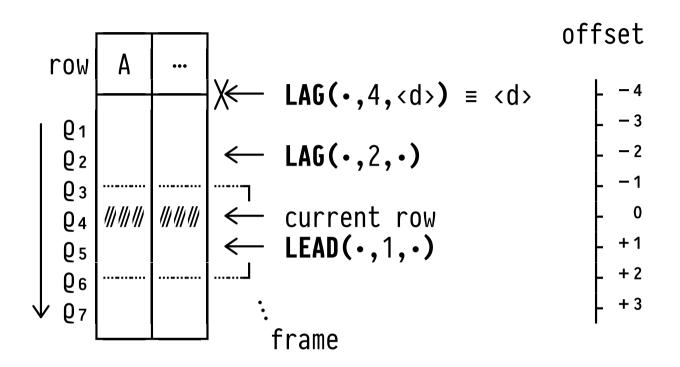
Row access at offset $\mp < n >$, relative to the current row:

```
-- evaluate <e> as if we were
-- <n> rows before the current row
-- LAG(<e>,<n>,<d>) OVER ([ PARTITION BY <p<sub>1</sub>>,...,<p<sub>m</sub>> ]
ORDER BY <e<sub>1</sub>>,...,<e<sub>n</sub>>
[ <frame> ])
```

Note:

- LEAD(<e>,<n>,<d>): ··· <n> rows after the current row ···
- Scope is partition—may access rows outside the <frame>.
- No row at offset $\mp \langle n \rangle \Rightarrow$ return default $\langle d \rangle$.

LAG/LEAD: Row Offsets N



- The frame of the current row is irrelevant for LAG/LEAD.
- If no default value <d> given ⇒ return NULL.

Y A March Through the Hills: Ascent or Descent?

```
SELECT m.x, m.alt,

CASE sign(LEAD(m.alt, 1) OVER rightwards - m.alt)

WHEN -1 THEN ' WHEN 1 THEN ' ' WHEN 0 THEN ' → ' ELSE '?'

END AS climb,

LEAD(m.alt, 1) OVER rightwards - m.alt AS "by [m]"

FROM map AS m

WINDOW rightwards AS (ORDER BY m.x) -- marching right
```

X	alt	climb	by [m]
0	200	\rightarrow	0
•	•	•	•
90	700	7	100
100	800	7	-100
110	700	7	-200
120	500	?	NULL

A spy broke into the Police HQ computer system. A log records keyboard activity of user uid at time ts:

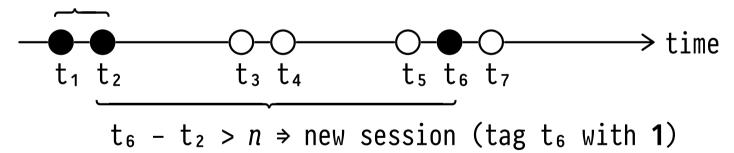
Table log

<u>uid</u>	<u>ts</u>	
0:-0:-	09-17-2016 07:25:12	
<u>.</u>	09-17-2016 07:25:18	
	09-17-2016 08:01:55	
*	09-17-2016 08:02:07	
*	09-17-2016 08:05:30	
<u>.</u>	09-17-2016 08:05:39	
+	09-17-2016 08:05:46	

 Q: Can we sessionize the log so that investigators can identify sessions (≡ streaks of uninterrupted activity)?

- 1. Cop and spy sessions happen independently (even if concurrent): partition table log into ♀ and ♣ rows.
- 2. Tag keyboard activities (here: ♀):

 $t_2 - t_1 \le n \Rightarrow \text{continue session (tag } t_2 \text{ with } 0)$



3. **Scan** the tagged table and derive session IDs by maintaining a **runnning sum** of *start of session* tags.

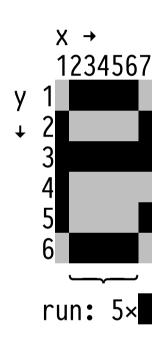
Y Sessionization (Query Plan)

Í)	8	2		3					
uid	ts	uid	ts	uid	ts	SOS		uid	ts	session
	t ₁ t ₂ t ₃	U1 U1 U1	$\begin{array}{c} t_1 \\ t_2 \\ t_6 \end{array}$	U ₁ U ₁ U ₁	$\downarrow \begin{array}{c} t_1 \\ t_2 \\ \downarrow t_6 \end{array}$	1 0 1	$\begin{array}{c} \longleftarrow \text{ log start} \\ \hline \\ \longleftarrow t_6 - t_2 > n \\ \hline \\ \rightarrow \text{ new session} \end{array}$	U ₁ U ₁ U ₁	t ₁ t ₂ t ₆	1 1 2
U ₂ U ₂ U ₁ U ₂	t ₅	U ₂ U ₂ U ₂ U ₂	$ \begin{array}{c c} t_3 \\ t_4 \\ t_5 \\ \end{array} $	U ₂ U ₂ U ₂ U ₂	t ₃ t ₄ t ₅ \vert t ₇	1 1 0 0	<pre></pre>	U ₂ U ₂ U ₂ U ₂	t ₄	1 2 2 2

- At log start, always begin a new session.
- How to assign global session IDs (u₂'s sessions: 3, 4)?

Y Image Compression by Run-Length Encoding

Compress image by identifying pixel runs of the same color:



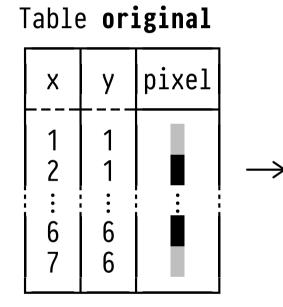


Table circuiting							
run	length	pixel					
1 2 : 12 13	1 5 : 5 1						

Table encoding

- Here: assumes a row-wise linearization of the pixel map.
- In b/w images we may omit column pixel in table encoding.

Y Run-Length Encoding (Query Plan)

		U	
Х	У	pixel	change?
1 2 3 4 5 6 7		≟ :	t 1 t 1 f 0 f 0 f 1

Х	У	pixel	change?	Σ change?	
1 2 3 4 5 6 7	1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1		1 1 0 0 0 0 1	1 2 2 2 2 3 :	··· run #2 of length 5

1: LAG(pixel,1,undefined): pixel @ (1,1) always "changes."

2: SUM() scan of change? may serve as run identifier.

7 FIRST_VALUE, LAST_VALUE, NTH_VALUE: In-Frame Row Access

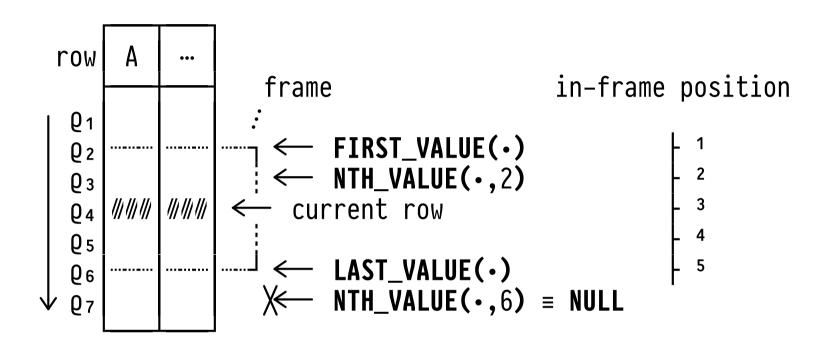
Aggregates reduce *all rows* inside a frame to a single value. Now for something different:

 Positional access to individual rows inside a frame is provided by three window functions:

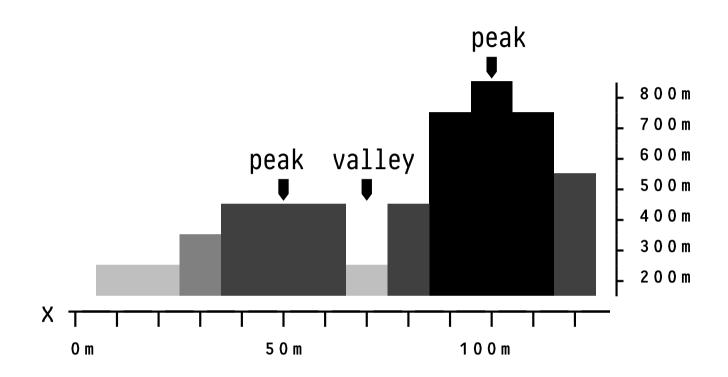
```
-- evaluate expression <e> as if we were at
-- the first/last/<n>th row in the frame
-- FIRST_VALUE(<e>)
LAST_VALUE(<e>)
NTH_VALUE(<e>,<n>)
```

NTH_VALUE(<e>,<n>): No <n>th row in frame ⇒ return NULL.

In-Frame Row Access N



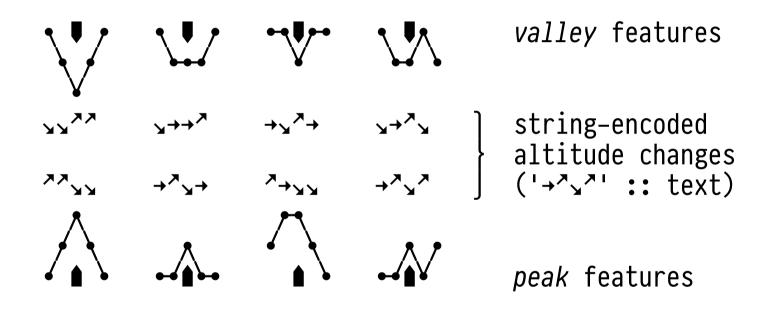
FIRST_VALUE(⟨e⟩) ≡ NTH_VALUE(⟨e⟩, 1).



- Detect features in hilly landscape. Attach label ∈ {peak, valley,-} to every location x.
- Feature defined by relative altitude change in vicinity.

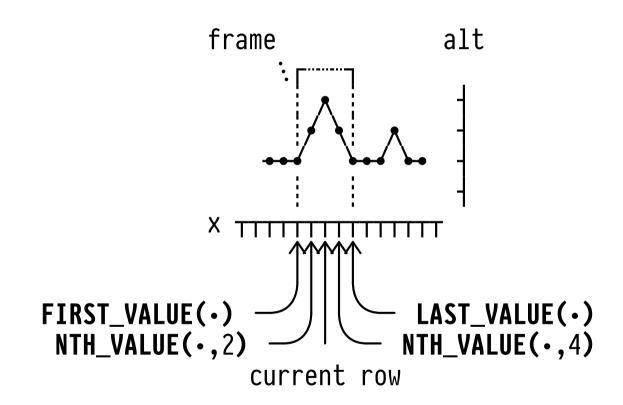
Y Detecting Landscape Features (Query Plan)

1. Track relative altitude changes in a sliding x-window of size 5:



2. Pattern match on change strings to detect features.

• Frame: ROWS BETWEEN 2 PRECEDING AND 2 FOLLOWING (5 rows):



FIRST_VALUE(alt) < NTH_VALUE(alt,2) ⇒ ascent ('').

```
-- Find slopes in -2/+2 vicinity around point x

SELECT m.x, slope(
    sign(FIRST_VALUE(m.alt) OVER w-NTH_VALUE(m.alt,2) OVER w),
    sign(NTH_VALUE(m.alt,2) OVER w-m.alt ),
    sign(m.alt -NTH_VALUE(m.alt,4) OVER w),
    sign(NTH_VALUE(m.alt,4) OVER w-LAST_VALUE(m.alt) OVER w)
)

FROM map AS m
WINDOW w AS (ORDER BY m.x ROWS BETWEEN 2 PRECEDING AND 2 FOLLOWING)
```

- Recall: 1D landscape represented as table map(x,alt).
- UDF encodes altitude changes: slope(-1,-1,0,1) ≡ '¬¬¬.

Row Pattern Matching (SQL:2016)

SQL:2016 introduced an entirely new SQL construct, row pattern matching (MATCH_RECOGNIZE):

- 1. ORDER BY: Order the rows of a table.
- 2. DEFINE: Tag rows that satisfy given predicates.
- 3. PATTERN: Specify a regular expression over row tags, find matches in the ordered sequence of rows.
- 4. MEASURES: For each match, evaluate expressions that measure its features (matched rows, length, ...).
 - As of June 2017, not supported by . Implemented in Oracle® 12i only.

Row Pattern Matching (SQL:2016)

```
Output
SELECT *
                                             feature
                                                     slope
FROM
       map
MATCH_RECOGNIZE (
                                          50
 ORDER BY X
                                                     DOWN
MEASURES FIRST(x,1)
                                                     UP
                    AS X,
          MATCH_NUMBER() AS feature,
                                         100
                                                     DOWN
          CLASSIFIER() AS slope
 ONE ROW PER MATCH
 AFTER MATCH SKIP TO NEXT ROW
 PATTERN (((DOWN DOWN DOWN EVEN UP DOWN EVEN DOWN)...)
 DEFINE UP AS UP.alt > PREV(UP.alt),
        DOWN AS DOWN.alt < PREV(DOWN.alt), -- } row tags
        EVEN AS EVEN.alt = PREV(EVEN.alt) --
```

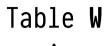
Countless problem scenarios involve the **number** (position) or **rank** of the current row in an *ordered sequence* of rows.

Family of window functions to number/rank rows:

```
ROW_NUMBER()
DENSE_RANK()
RANK()
PERCENT_RANK()
CUME_DIST()
NTILE(<n>)
-- intra-partition ranking 
-- OVER ([ PARTITION BY <p1>,...,<pm>]
[ ORDER BY <e1>,...,<en>] )
-- ranking w/o ORDER BY $\frac{1}{2}$
-- rank
```

• Scope is partition (if present) — <frame> is irrelevant.

Numbering and Ranking Rows — <f> OVER (ORDER BY A) №



row	Α	ROW_NUMBER	DENSE_RANK	RANK
21 23 24 25 27 29 29	1 2 3 3 4 5 5 6	1 2 35 6 7 8 9	1 2 3 3 4 5 5 6	1 2 3 6 I 7 9 I

```
--- rows that agree on
--- the sort criterion
--- (here: A) rank equally
```

```
I mind the ranking gap (think Olympics)
```

DENSE_RANK() ≤ RANK() ≤ ROW_NUMBER()

Y Once More: Find the Top n Rows in a Group

Table dinosaurs

species	length	height	legs
•	•	•	€ {2,4,NULL}

```
SELECT tallest.legs, tallest.species, tallest.height
FROM (SELECT d.legs, d.species, d.height,

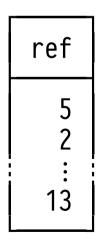
ROW_NUMBER()....RANK() OVER (PARTITION BY d.legs
ORDER BY d.height DESC) AS n

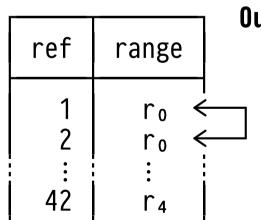
FROM dinosaurs AS d
WHERE d.legs IS NOT NULL) AS tallest
WHERE n <= 3
```

- RANK() vs ROW_NUMBER(): both OK, but different semantics!
- Need a subquery: window functions not allowed in WHERE.

- What you want to see ::
 "... as Knuth has shown in [1-3,5-7,10,13&14,42] ..."

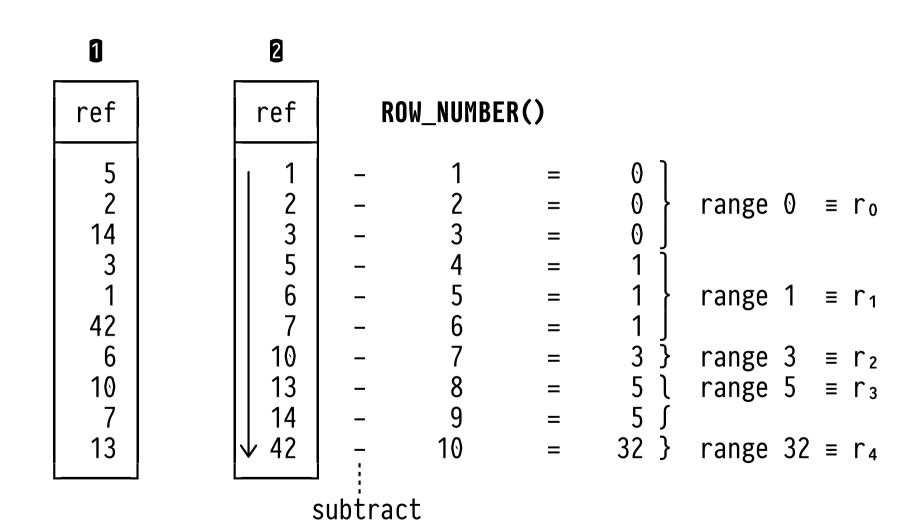
Table citations



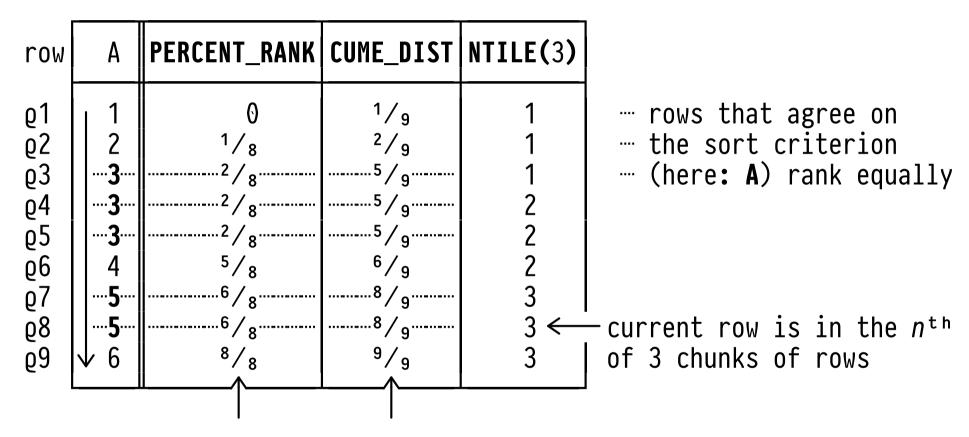


Output

references belong to the same range

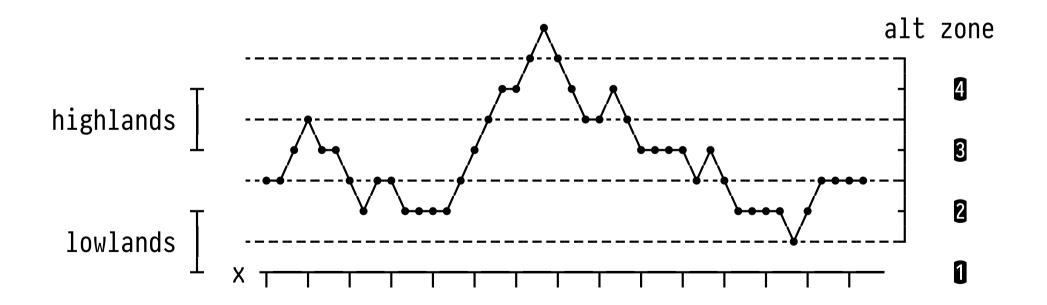


Numbering and Ranking Rows — <f> OVER (ORDER BY A) №



n% of the other rows rank the current row and lower ranked lower than the current row rows make up n% of all rows

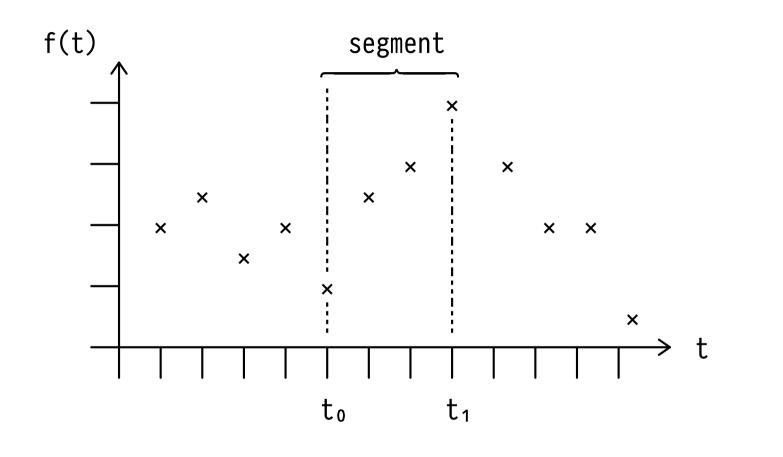
- Classify the altitudes of a mountain range into
 - 1. equal-sized vegetation zones and
- 2. lowlands (altitude in the lowest 20%) and highlands (between 60%-80% of maximum altitude).

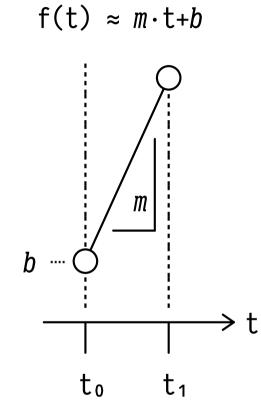


Y Altitudinal Mountain Zones 🔌

```
-- Classify altitudinal zones in table mountains(x, alt)
SELECT
  m.x, m.alt,
  NTILE(4) OVER altitude AS zone,
  CASE
    WHEN PERCENT_RANK() OVER altitude BETWEEN 0.6 AND 0.8
         THEN 'highlands'
    WHEN PERCENT_RANK() OVER altitude < 0.2</pre>
         THEN 'lowlands'
         ELSE '-'
  END AS region
FROM mountains AS m
WINDOW altitude AS (ORDER BY m.alt)
ORDER BY m.x;
```

l Linear Approximation of a Time Series 🔌





- NTILE(<n>) segments time series at desired granularity.
- 2. Compute m, b in each segment \equiv window frame.

Scope	Computation	Function	Description
frame	aggregation	(aggregates)	SUM, AVG, MAX, array_agg,
	row access	<pre>FIRST_VALUE(e)</pre>	e at first row in frame
		LAST_VALUE(e)	e at last row in frame
		NTH_VALUE(e,n)	e at n^{th} row in frame
partition	row access	LAG(e,n,d)	e at n rows before current row
		LEAD(e,n,d)	e at n rows after current row
	ranking	ROW_NUMBER()	number of current row
		RANK()	rank with gaps ("Olympics")
		<pre>DENSE_RANK()</pre>	rank without gaps
		PERCENT_RANK()	relative rank of current row
		<pre>CUME_DIST()</pre>	ratio of rows up to -"-
		NTILE(n)	rank on a scale $\{1, 2,, n\}$

¹ FIRST_VALUE(e): expression e will be evaluated as if we are at the first row in the frame. LAG(e,n,d): default expression d is returned if there is no row at offset n before the current row.