An ADF pipeline is analogous to an SSIS package, where each pipeline is composed of activities that together perform a task.

So, for example, to copy the data from Azure Blob Storage to Azure SQL database, you create a copy activity.

Linked services are like connection managers, that define the connection information for data stores, that the Data Factory needs to connect.

And you have datasets that identify data within different data stores, such as tables, files & folder.

So the linked services, datasets, and activities and pipelines are defined as simple JSON documents within the data factory. But do not worry, you can use the Data Factory UI to generate the JSON.

So, instead of a simple copy operation, if you would like to transform the data, for example, with USQL, data factory can connect to and dispatch the activity to Azure data lake analytics. Remember, ADF is just an orchestra, and it cannot perform any transformation activity by itself.