This error occurs while processing a Power BI query through the Mashup engine. Let's break it down and explain what's happening:

Key Points from the Error

1. **Error Source**: `DM_GWPipeline_Gateway_MashupDataAccessError`
    - This suggests the error occurred in the **Mashup engine** during data processing through the gateway.
2. **Underlying Error Code**: `ODBC ERROR HY000` with additional details: `Memory allocation error`
    - The issue relates to an ODBC connection where the query or transformation could not allocate sufficient memory.
3. **Problematic Source**:
    - The error points to a **Databricks** data source (`Databricks` in the error message).
    - The query is being executed on the Databricks SQL endpoint.
4. **Error Context**:
    - **SQLState**: The error references an issue in the SQL query (`SQLState`).
    - The Mashup engine encountered an issue while fetching or transforming the data.
5. **Technical Details**:
    - This confirms the failure is at the query execution stage in the Mashup/ODBC pipeline.
    - Memory allocation failed during query execution.

Possible Causes

1. **Data Volume or Complexity**:
    - The dataset or query might be too large or complex for the Mashup engine to handle within its allocated resources.
2. **Insufficient Resources**:
    - The gateway or the underlying system running the query (e.g., Databricks SQL endpoint) may not have enough memory or processing power.
3. **Mashup Transformations**:

- The Power Query/M transformations may involve memory-intensive operations, causing the Mashup engine to run out of resources.

4. **Databricks Endpoint**:
    - The SQL query on Databricks may not be optimized, resulting in large intermediate data or high memory usage.

Recommended Actions

1. **Optimize Query in Databricks**:
    - Review and simplify the query being executed on Databricks to reduce memory usage.
    - Ensure that filters and transformations are pushed down to Databricks to leverage its distributed computation capabilities.

2. **Increase Gateway Resources**:
    - If using an on-premises gateway, increase its memory and CPU resources to handle larger payloads.

3. **Enable Query Folding**:
    - Check if the Mashup transformations in Power BI are query folding to the Databricks source. Query folding ensures that operations are executed on the source system rather than in the Mashup engine.

4. **Test Smaller Datasets**:
    - Test the query on a smaller dataset to confirm if the issue is related to data size.

5. **Review Databricks Configuration**:
    - Ensure that the Databricks SQL Warehouse is appropriately sized for the workload (e.g., scale up the cluster or use a higher-performing instance type).

6. **Increase Timeout and Resource Limits**:
    - Adjust the timeout and resource limits for the Databricks connection, if applicable.

7. **Check Logs for More Details**:
    - Review the Databricks SQL logs and Power BI gateway logs to identify the specific point of failure.

Summary

This is a memory allocation issue that occurs during query execution via the Mashup engine and the ODBC connection to Databricks. Optimizing the query, ensuring sufficient gateway resources, and leveraging query folding are the primary steps to address this error. If the problem persists, deeper troubleshooting in Databricks or the gateway configuration will be required.