Data Warehousing Introduction

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Slides from Toon Calders



Course Organization

- Lectures on Tuesday 14:00 and Thursday 16:00
 - Check http://gehol.ulb.ac.be/ for room
- Most exercises in computer class
 - Tutorial MS SQL Server tools
 - MS Sequel Server, SSIS, SSAS, SSRS
- Contributions from associated partners
 - IBM (TBC)
 - Teradata (TBC)

Course Organization

- Grading:
 - Written exam (14/20)
 - Project (6/20)
 - 2 practical assignments in groups of 3-4
 - TPC-DS benchmark
 - TPC-DI benchmark

Motivation for the Course

- Database = a piece of software to handle data:
 - Store, maintain, and query
- Most ideal system situation-dependent
 - data type: simple / semi-structured / complex / ...
 - types of queries: simple lookup / analytical / ...
 - type of usage: multi-user / single-user / distributed / ...

Online Transaction Processing (OLTP)

- Relational database management systems are mainly to support transaction processing
 - Concurrent access
 - Data consistency, non-redundancy
 - Ad-hoc Querying
 - Efficiency

Atomicity

- Consider a Bank transaction; John transfers 100 euro to Mary
 - 1. Check if Balance John > 100 euro?
 - 2. Balance John -100 euro
 - 3. Balance Mary +100 euro
- What can go wrong when the banking system crashes?

Atomicity

- Consider a Bank transaction; John transfers 100 euro to Mary
 - 1. Check if Balance John > 100 euro?
 - 2. Balance John -100 euro

CRASH

- 3. Balance Mary +100 euro
- What can go wrong when the banking system crashes?
 - When the system is restarted, John has 100 euro less, but Mary did not receive it!

Consistency

- Consider a Bank transaction; John transfers 100 euro to Mary
 - 1. Balance John -100 euro
 - 2. Balance Mary +100 euro
- Suppose consistency rule:
 Balance should always ≥ 0
 - After the transaction, the database should still be consistent
 - Otherwise: roll-back

Durability

- Consider a Bank transaction; John transfers 100 euro to Mary
 - 1. Check if Balance John > 100 euro?
 - 2. Balance John -100 euro
 - 3. Balance Mary +100 euro

COMMIT

CRASH

• After commit, transaction result should persist

Isolation

• Consider a Bank transaction; John withdraws 100 euro from an ATM; his wife Mary pays 50 Euro in a shop at the same time, from the same account.

John
Get balance
Subtract 100 euro
Store new balance

Mary
Get balance
Subtract 50 euro
Store new balance

Possible problems?

Isolation

 Consider a Bank transaction; John withdraws 100 euro from an ATM; his wife Mary pays 50 Euro in a shop at the same time, from the same account.

John	Mary
1a. Get balance	1b. Get balance
2a. Subtract 100 euro	2b. Subtract 50 euro
3a. Store new balance	3b. Store new balance

Isolation

• Consider a Bank transaction; John withdraws 100 euro from an ATM; his wife Mary pays 50 Euro in a shop at the same time, from the same account.

	Jo	hn								
	1a. Ge	t balaı	nce		1b. Get balance					
	2a. Su	btract	100 eu	ıro	2b	. Subtrac	t 50 eu	iro		
	3a. Sto	ore nev	w bala	nce	3b	. Store n	ew bala	ance		
_	1a	2a	3a	1b	2b	2b		-150		
	1a	2a	1b	2b	3b	3a		-100		
	1a	2a	1b	2b	3a	3b		-50		
	•	•	•	•	-	-		J		

Concurrent Access

- Multiple users
 - Concurrent access
 - Frequent inserts, deletes, updates
 - → need for ACID
- Extremely important to have most recent information
- Enforced by "protocols" based on locking

Online Transaction Processing (OLTP)

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 - Efficiency

Design Theory

• Which instance do you prefer? Why?

Student	Code	Name	Semester	Lecturer	Grade
Phil	2ID45	Advanced Databases	Spring 2011	Calders	A+
Mary	2ID45	Advanced Databases	Spring 2011	Calders	С
John	2ID45	Advanced Databases	Spring 2011	Calders	B-
Paul	2ID05	Databases I	Spring 2011	Fletcher	С

Courses

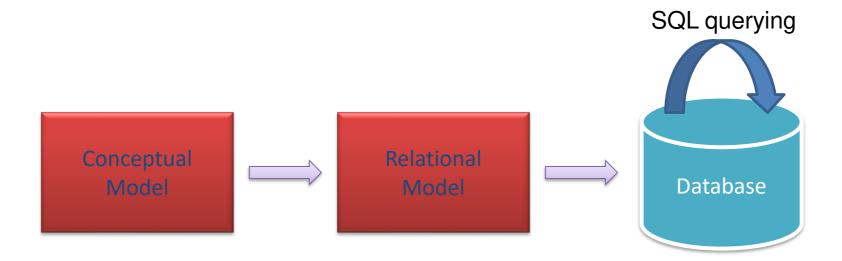
Code	Name
2ID45	Advanced Databases
2ID05	Databases I
	Offerings

Code	Semester	Lecturer
2ID45	Spring 2011	Calders
2ID05	Spring 2011	Fletcher

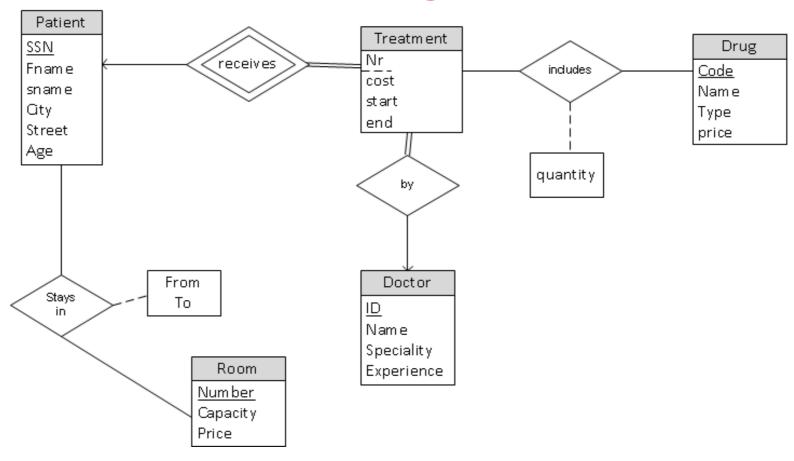
Follows

Student	Code	Semester	Grade
Phil	2ID45	Spring 2011	A+
Mary	2ID45	Spring 2011	С
John	2ID45	Spring 2011	B-
Paul	2ID05	Spring 2011	С

Revisiting Relational Database



ER Diagram



- Models entities and relations between them
 - "language" to write down constraints
 - documentation of the database design

Relational Model

Relational Databases store the data in tables

```
patient(<u>SSN</u>,fname,sname,city,street,age)
doctor(<u>ID</u>,name,speciality,experience)
treatment(<u>SSN</u>,<u>Nr</u>,ID,cost,start,end)
drug(<u>code</u>,name,type,price)
includes(<u>SSN</u>,<u>Nr</u>,<u>code</u>,quantity)
room(<u>rnr</u>,capacity,price)
stay(<u>SSN</u>,<u>rnr</u>,from,to)
```

- Good design =
 - No redundancy → limit danger of inconsistencies
 - Constraints as much as possible covered by the design of the tables

Online Transaction Processing (OLTP)

- Relational database management systems are mainly to support transaction processing
 - Concurrent access
 - Data consistency, non-redundancy
 - Ad-hoc Querying
 - Efficiency

Powerful Language SQL

Ad-hoc querying

SELECT fname, sname SELECT distinct S.name

FROM Customer FROM supplier S, transaction T, customer C

Where SSN="778944"; WHERE C.city="Brussels"

and S.SID=T.SID and C.SSN=T.SSN;

SELECT S.City, sum(T.price), avg(T.price)
FROM supplier S, transaction T, customer C
WHERE C.city="Brussels"
and S.SID=T.SID and C.SSN=T.SSN
GROUP BY S.City;

General-Purpose Language SQL

- Database engine optimizes queries
 - Makes a query plan
 - Using database statistics
- General rule of thumb: The more powerful the query language, the more difficult it is to automatically optimize it

Online Transaction Processing (OLTP)

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Indexing Principle

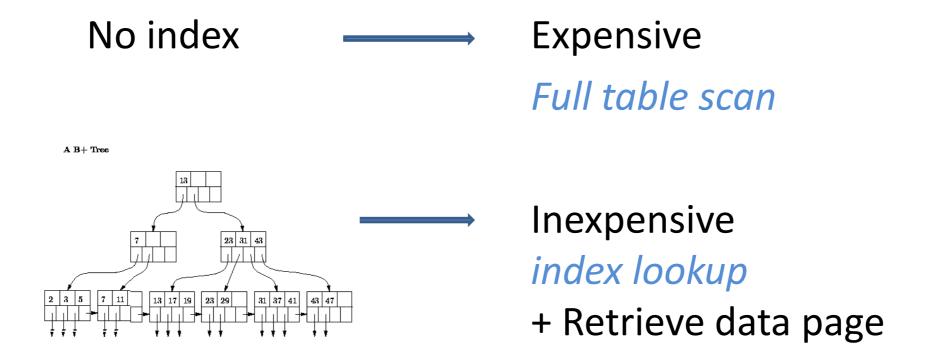
No index



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	Wellers Ber	tol la	dal apodu edi apodu				
Adams, Jesse	60-61	Collins, Clemmons	26				
Alvarado, Hiram O.	61	Conover, Benjamin Edward	46				
Arnold, Dan and Benina	61-62	Conover, B. F.	46, 138				
Arnold, George and	TO SHEW SEED FO	Conover, Freddie Marvin	46, 138		1	1	
Agatha	62	Conover, Fred N.	46-47				
Arnold, Henry and Cora	18-19	Conover, George W.	47				A.
Assembly of God Church		Conover, George Washington	47				1
(Dilley)	17	Conover, Mac D.	47				1
Assembly of God Church	- JEIL JOSE W	Conover, Minnie	47				1
(Pearsall)	58	Conover, William O.	47				1
Avant, Forrest J.	19	County, Roosevelt and Lois	69-70				
	19-20	Cowden, George	70-71				
Avant, James Ross	13-20	Cowley, W. B.	71-72				
Avant, Robert F. and	20	Cox. Toseph	72				

Indexing Principle

Database Equivalent



Summary: Relational DBMS

- Strong in supporting OLTP
- Mainly aimed towards many, frequent, concurrent, small, ad-hoc queries

What About Decision Support?

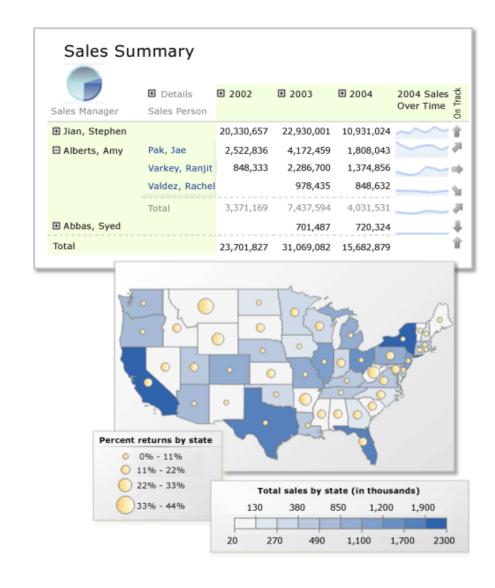
Decision support

- Off-line setting
- « Historical » data
- Summarized data
- Integrate different databases
- Statistical queries

Flight company

- Evaluate ROI flights
- Flights of last year
- # passengers per carrier for destination X
- Passengers, fuel costs, maintenance info
- Average % of seats sold/month/destination

Create Reports



Browse Data

			All Times				
				Q1	Q2	Q3	Q4
All Stores Unit Sales		Unit Sales	509,987	137,078	135,745	139,412	97,752
		Store Sales	1,079,147.47	290,873.18	287,009.99	295,040.55	206,223.75
Canada		Unit Sales	46,157	11,160	12,885	12,966	9,146
		Store Sales	98,045.46	23,881.13	27,685.00	27,176.30	19,303.03
	BC	Unit Sales	46,157	11,160	12,885	12,966	9,146
		Store Sales	98,045.46	23,881.13	27,685.00	27,176.30	19,303.03
Mexico		Unit Sales	203,914	56,133	54,005	57,872	35,904
		Store Sales	430,293.59	118,589.41	113,830.59	122,706.05	75,167.54
	DF	Unit Sales	45,223	12,058	12,818	12,962	7,385
		Store Sales	95,526.40	25,590.39	27,096.37	27,350.86	15,488.78
	Guerrero	Unit Sales	23,226	7,042	5,885	6,008	4,291
		Store Sales	49,090.03	15,063.14	12,301.53	12,755.76	8,969.60
	Jalisco	Unit Sales	2,124	666	637	492	329
		Store Sales	4,328.87	1,356.81	1,246.77	1,035.42	689.87
	Veracruz	Unit Sales	24,696	6,711	6,119	6,947	4,919
		Store Sales	52,142.07	13,970.82	13,114.47	14,727.55	10,329.23
	Yucatan	Unit Sales	37,143	9,766	9,372	11,205	6,800
		Store Sales	79,063.13	20,592.65	19,909.69	24,247.97	14,312.82
	Zacatecas	Unit Sales	71,502	19,890	19,174	20,258	12,180
		Store Sales	150,143.09	42,015.60	40,161.76	42,588.49	25,377.24
USA		Unit Sales	259,916	69,785	68,855	68,574	52,702
		Store Sales	550,808.42	148,402.64	145,494.40	145,158.20	111,753.18

- Company selling different products
 - "units" of a high-tech material
 - different parameters
 - base product for other (high-tech) products
 - B2B scenario
- Company sees profit is dropping
 - Why?

- Different salesmen sell the products to their customers
 - Different price; result of negotiation
 - Transaction stored in sales database
 - Some transactions are to "compensate" incorrect transactions
 - There are seasonal effects (less sales in winter)
 - Data spread over different branches; formats are slightly different

Example Inc., August 2012

= Aumpre mon, rug	Actual 2012	Actual 2012	Reference	Dudget	Enrocast	Estimate	Difference	Difference	
P&L Statement x1000 EUR				Budget	Forecast				Notes
	August	ytd August	2011	2012	2012	2012	BE	E BF	
Sales	4,237	32,916	3,987	53,000	49,374	52,000	1,000	3,626	
Total sales	4,237	32,916	3,987	53,000	49,374	52,000	1,000	3,626	
Costs of goods sold	1,983	15,405	1,866	24,804	23,107	24,336	468	1,697	Standard %
% of total sales	46.8%	46.8%	46.8%	46.8%	46.8%	46.8%			
Distribution cost	1,215	9,612	998	13,875	14,418	15,000	-1,125	-543	
% of total sales	28.7%	29.2%	25.0%	26.2%	29.2%	28.8%			
Gross margin	1,039	7,899	1,123	14,321	11,849	12,664	1,657	2,472	
% of total sales	24.5%	24.0%	28.2%	27.0%	24.0%	24.4%			
Expenses	214	1,712	211	2,568	2,568	2,568	0	0	Fixed
% of total sales	5.1%	5.2%	5.3%	4.8%	5.2%	4.9%			
Admin	115	920	112	1,380	1,380	1,380	0	0	Fixed
% of total sales	2.7%	2.8%	2.8%	2.6%	2.8%	2.7%			
R&D	36	312	42	465	468	465	0	-3	
% of total sales	0.8%	0.9%	1.1%	0.9%	0.9%	0.9%			
other	0	0	0	0	0	0	0	0	
EBITA	674	4,955	758	9,908	7,433	8,251	1,657	2,475	
% of total sales	15.9%	15.1%	19.0%	18.7%	15.1%	15.9%			
Depreciation	410	3,280	410	4,920	4,920	4,920	0	0	Fixed
% of total sales	9.7%	10.0%	10.3%	9.3%	10.0%	9.5%			
EBITDA	264	1,675	348	4,988	2,513	3,331	1,657	2,475	
% of total sales	6.2%	5.1%	8.7%	9.4%	5.1%	6.4%			

Figure 1.1: An example P&L statement

- Gathering the sales data took considerable time
- Data needed to be cleaned
- Analysis questions
 - Average, minimal, maximal price per region/salesman for comparable transactions
 - Average sales per product type and region
 - Evolution of sales this year over time, compared to last year's sales

- Typically: want to browse the data
 - Explore
 - Concentrate on certain slices of the data
 - Refine analysis in a suspicious region
 - **—** ...
- Almost impossible using original data sources and OLTP-geared systems

Requirements for Decision Support?

- Concurrent access
 - →not really
 - →read-only
- Data consistency, non-redundancy
 - → data comes from consistent sources (sort of)
 - → data does not change during analysis; once clean, always clean

Requirements for Decision Support?

- Ad-hoc Querying
 - →No longer true;
 - → Spread-sheet like queries
 - → Long-running queries, touching large parts of the database
 - →In combination with transactions, kills the database
- Efficiency
 - → Relational DBMS optimized for other types of queries

Requirements for Decision Support?

- OLTP systems not very efficient for data analysis tasks
 - analysis queries might stall operational systems
 - architecture suboptimal
 - different indexing stuctures
 - denormalization
 - need of historical data versus only current data

Outline

Online Analytical Processing

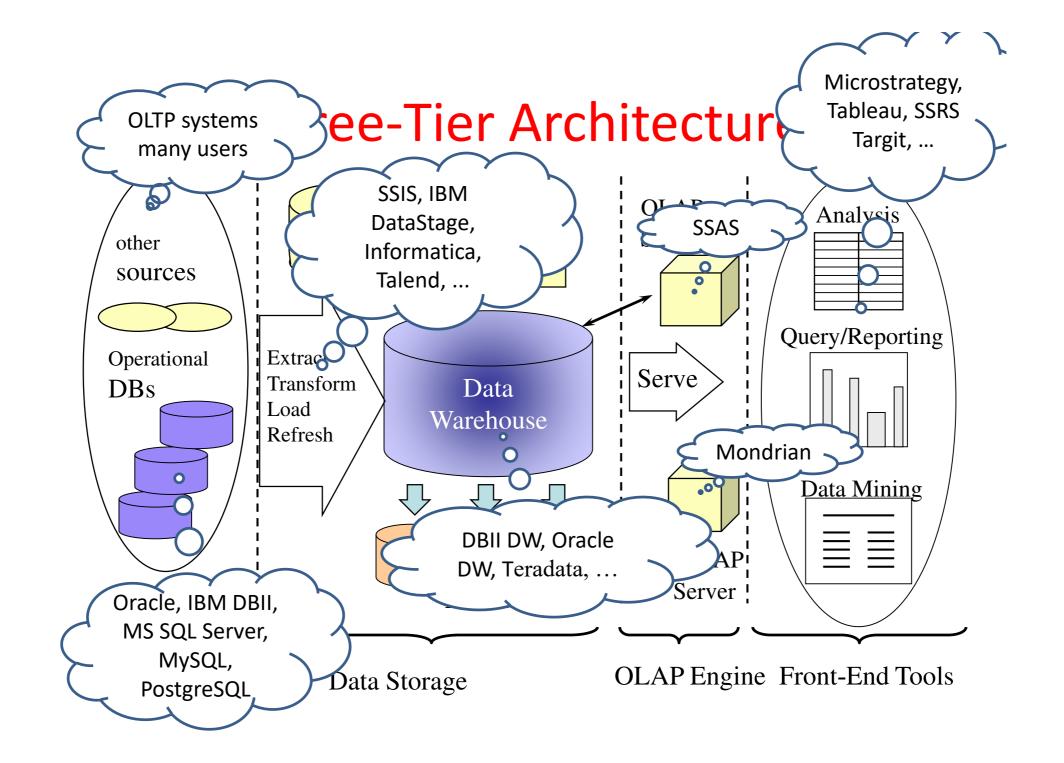
- Data Warehouses
- Conceptual model: Data Cubes
- Query languages for supporting OLAP
 - Typical data cube operations
 - SQL extensions
 - -MDX
- Database Explosion Problem

Data Warehouse

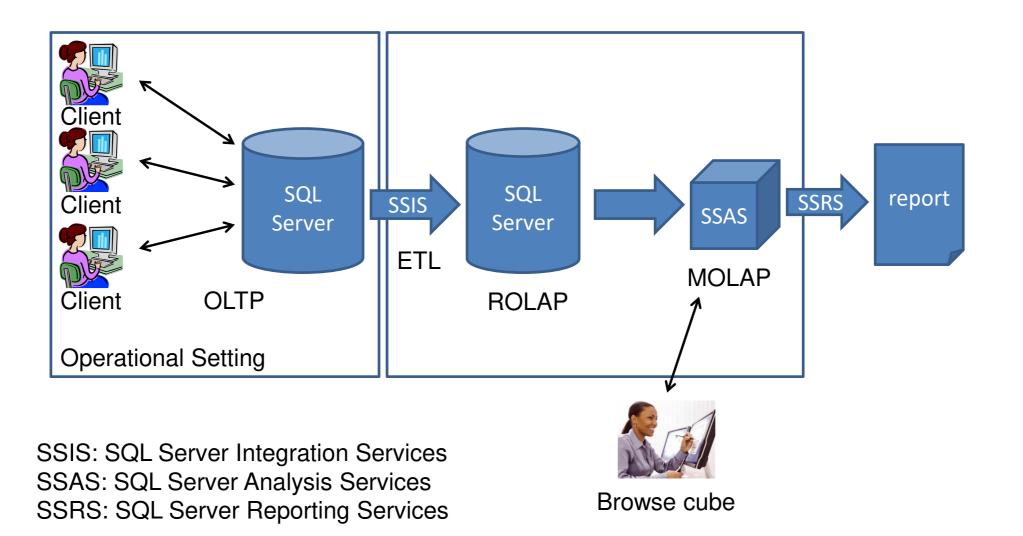
- A decision support DB maintained separately from the operational databases.
- Why Separate Data Warehouse?
 - Different functions
 - DBMS— tuned for OLTP
 - Warehouse—tuned for OLAP
 - Different data
 - Decision support requires historical data
 - Integration of data from heterogeneous sources

Data Warehouse

- Data Warehouse is
 - Subject-oriented (vs function-oriented)
 - Non-volatile (vs only holding most recent version)
 - Integrated (different data sources)
 - Time-variant (can be related to time)
 - Supporting decision support



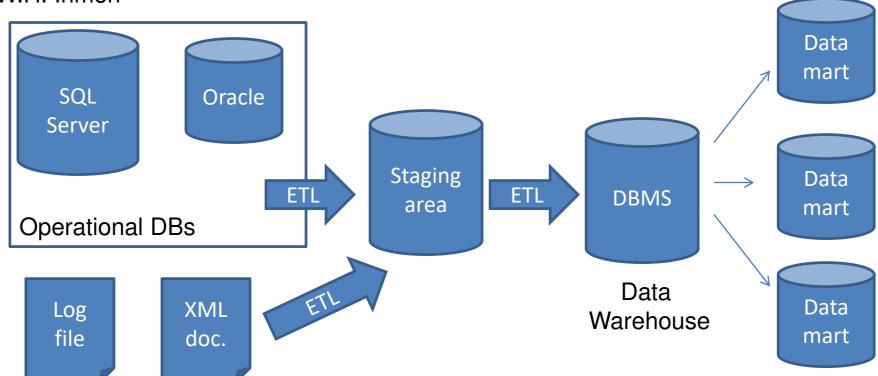
Example: MS SQLSERVER





Example: Top-Down

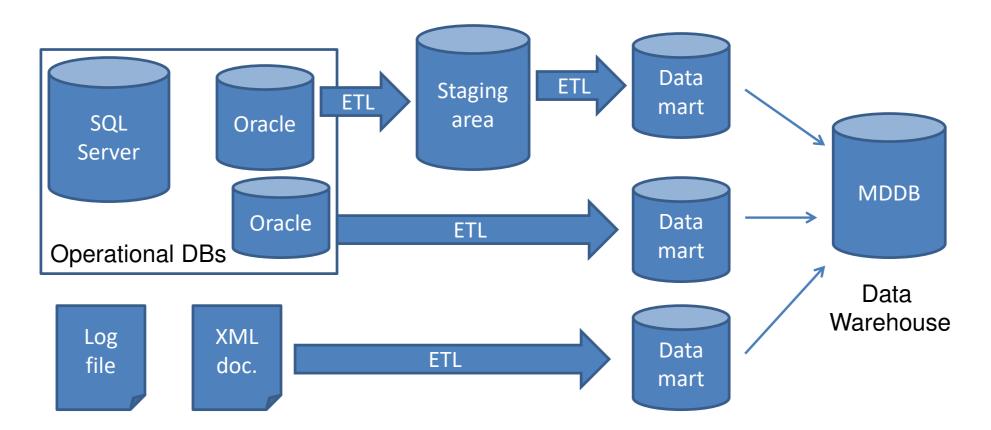
W.H. Inmon





Example: Bottom-Up

Ralph Kimball



OLAP

- OLAP = OnLine Analytical Processing
 - Online = no waiting for answers
- OLAP system = system that supports *analytical queries* that are *dimensional* in nature.
- Most data warehousing systems support OLAP functionalities

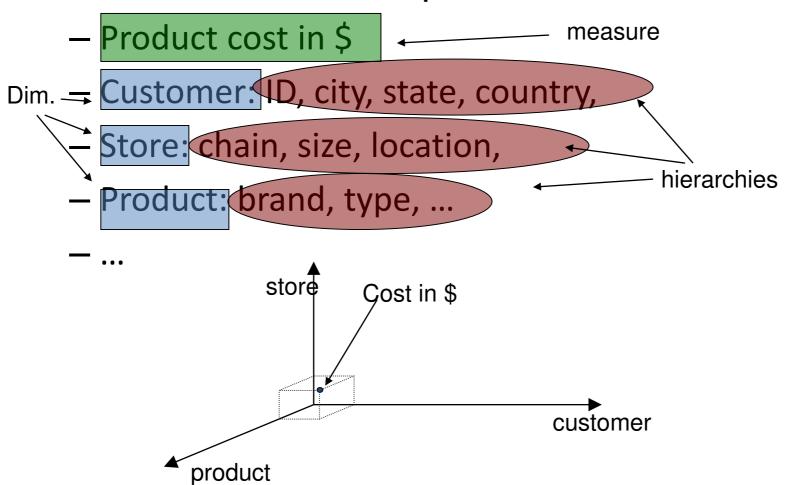
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Online Analytical Processing

- Conceptual model: Data cubes
- Query languages for supporting OLAP
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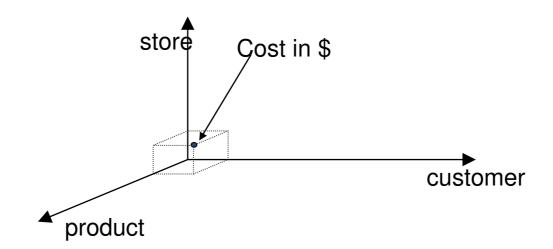
Supermarket Example

Evaluate the sales of products



Supermarket Example

• Multi-dimensional view on data



Cross Tabulation

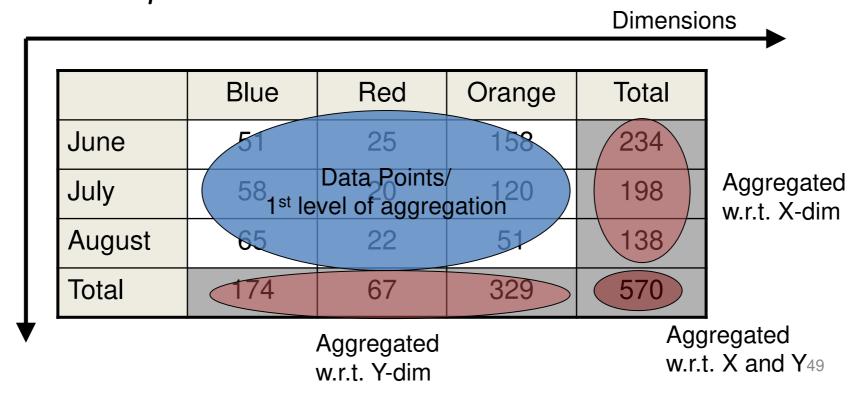
- Cross-tabulations are highly useful
 - Sales of clothes June → August '06

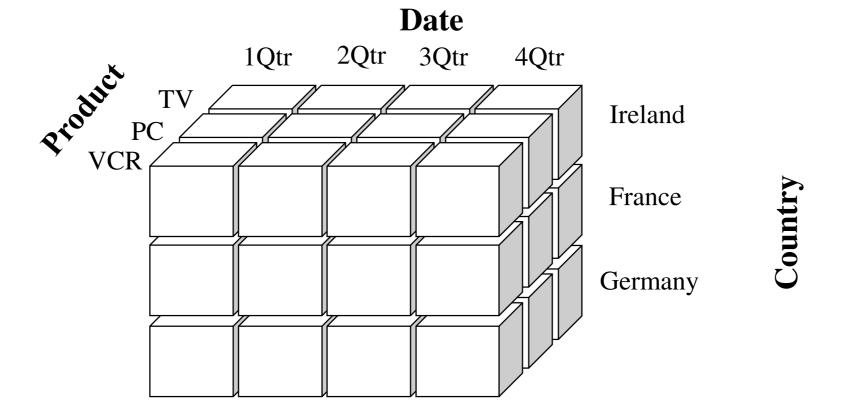
Product: color

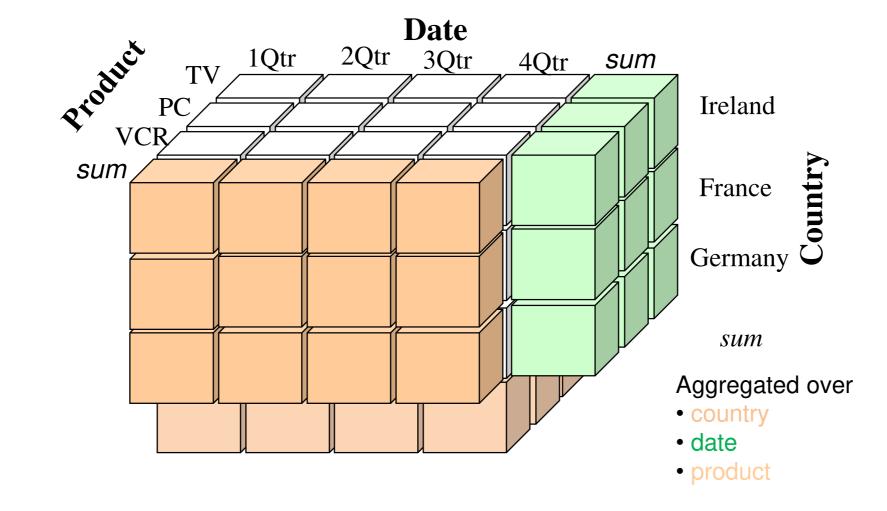
Date:month, June→August 2006

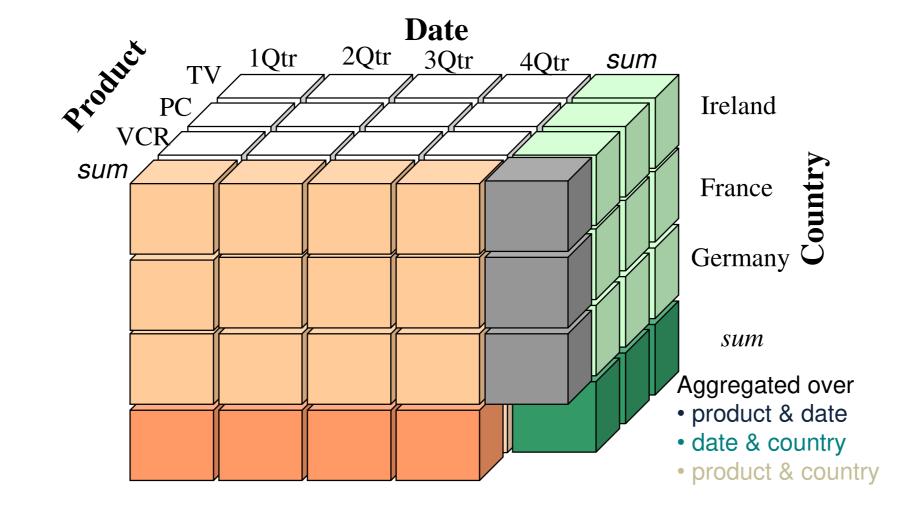
	Blue	Red	Orange	Total
June	51	25	158	234
July	58	20	120	198
August	65	22	51	138
Total	174	67	329	570

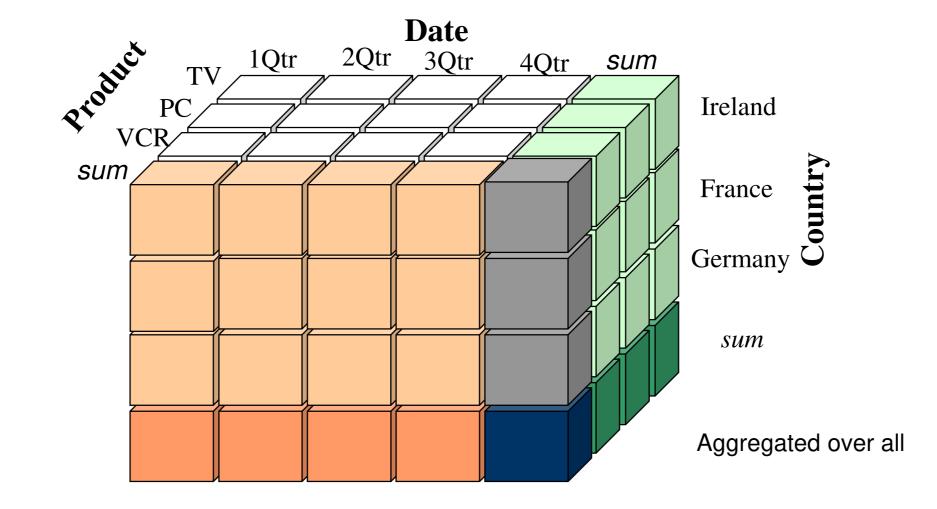
- Extension of Cross-Tables to multiple dimensions
 - Conceptual notion



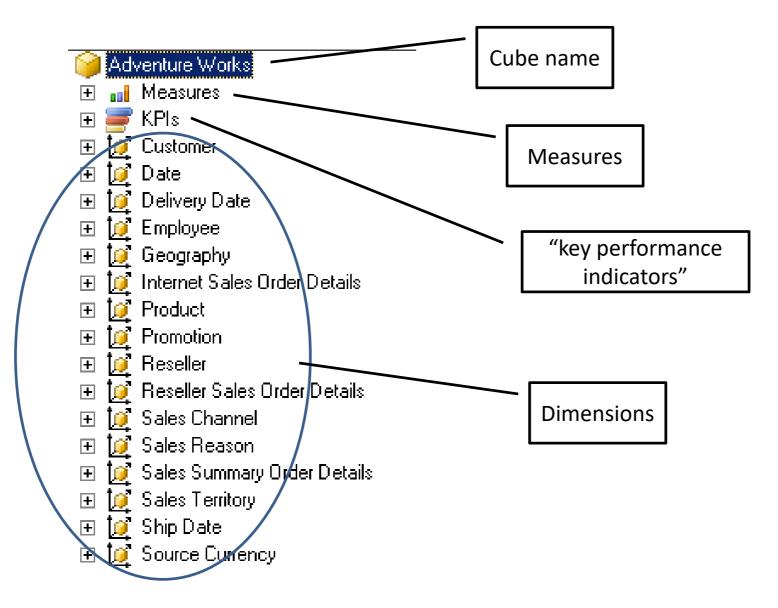




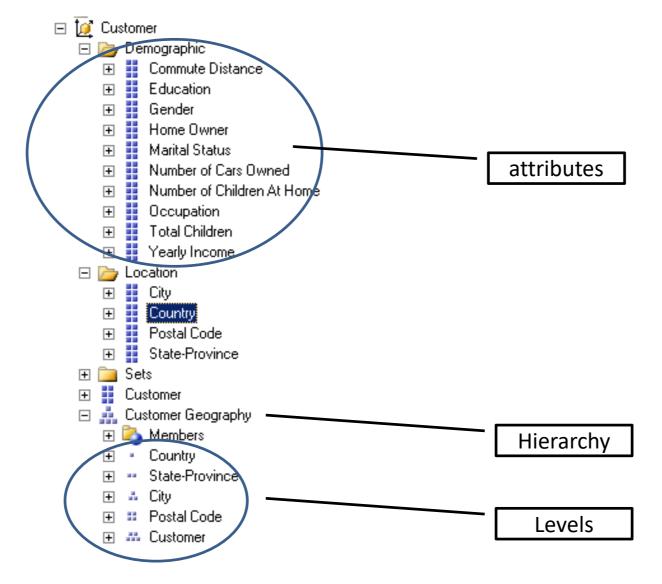




SSAS – Data Cubes

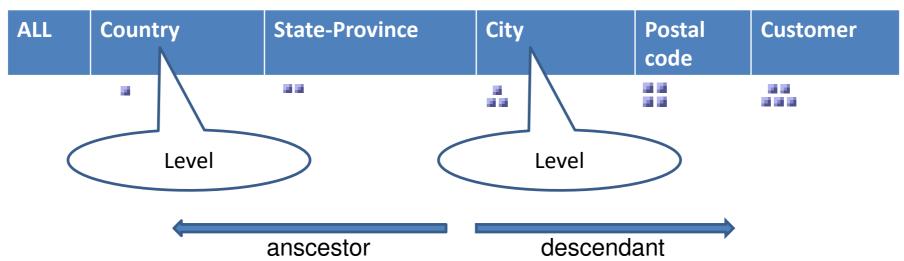


SSAS - Dimension



Hierarchy, Level

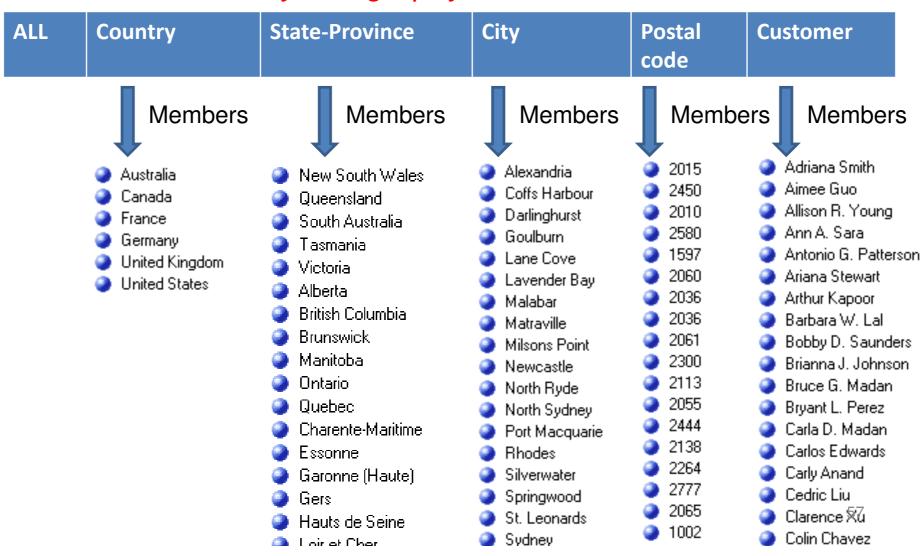
Hierarchy Geography on Dimension Customer



- One dimension can have multiple hierarchies
- Hierarchies consist of *levels*
- Levels are in a linear order

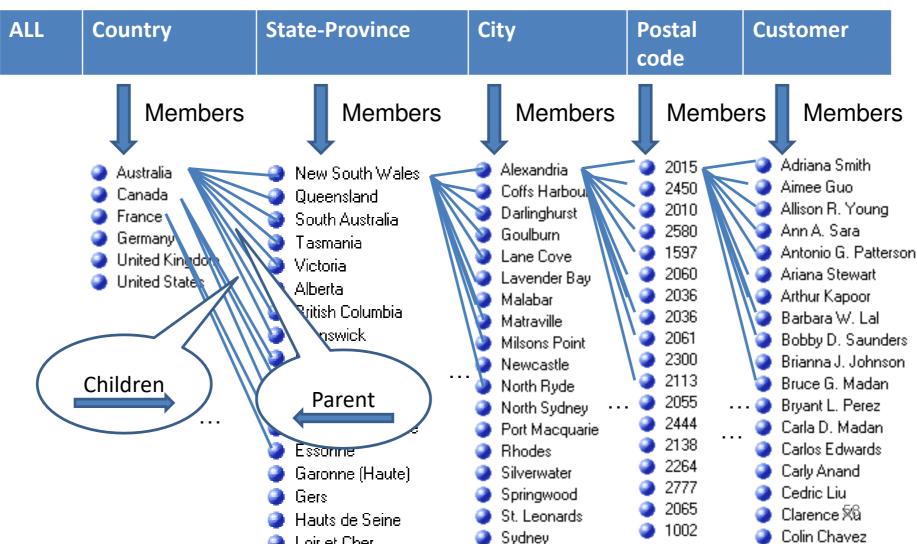
Member

Hierarchy Geography on Dimension Customer



Children, Parent

Hierarchy Geography on Dimension Customer



Outline

Online Analytical Processing

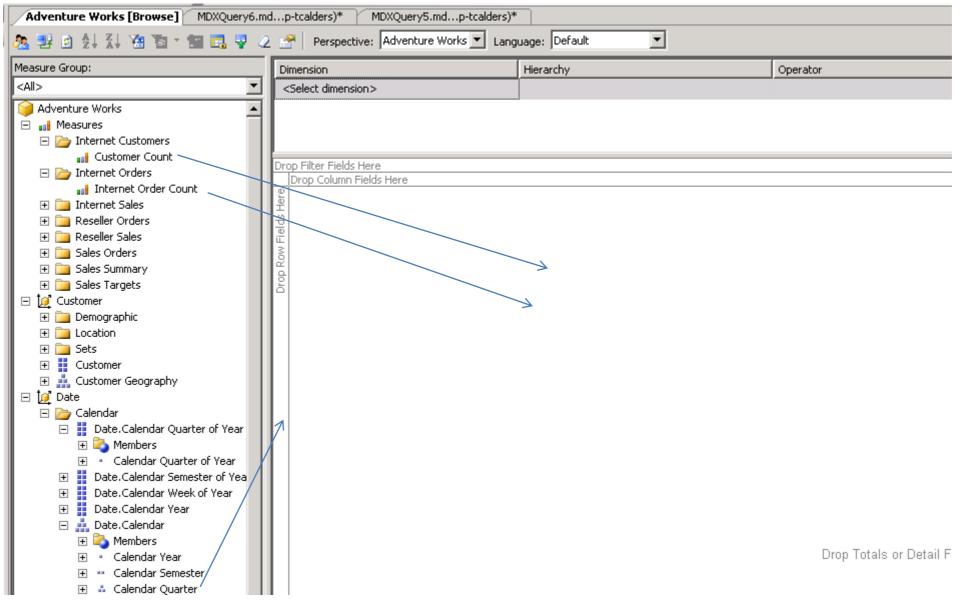
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Pivoting

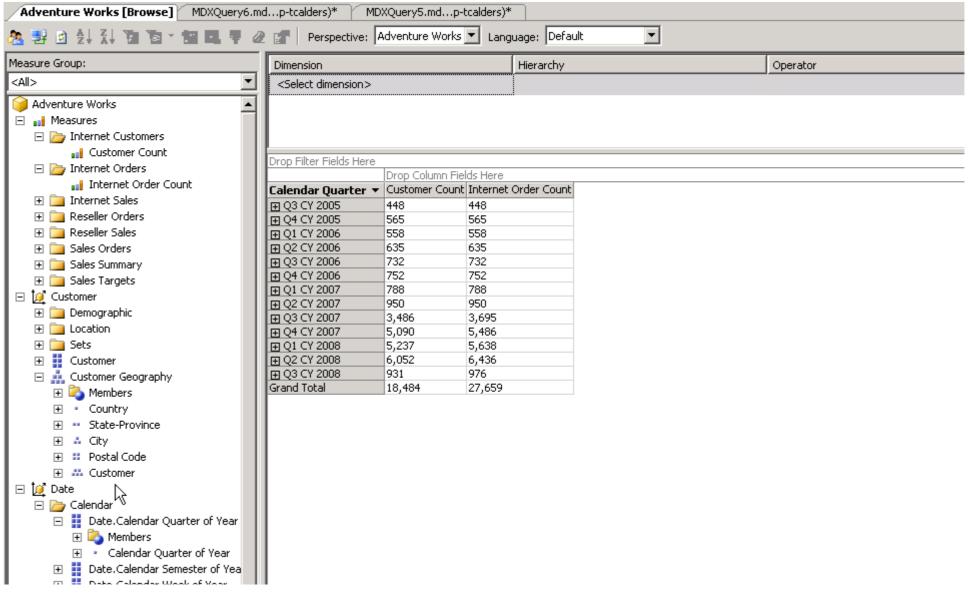
- Change the dimensions that are "displayed"; select a cross-tab.
 - look at the cross-table for product-date
 - display cross-table for date-customer

Sales	Date					
		1st sem	2 nd sem	Total		
Country	Ireland France Germany	20 126 56	23 138 48	43 264 104		
	Total	202	209	411		

Browsing a Cube

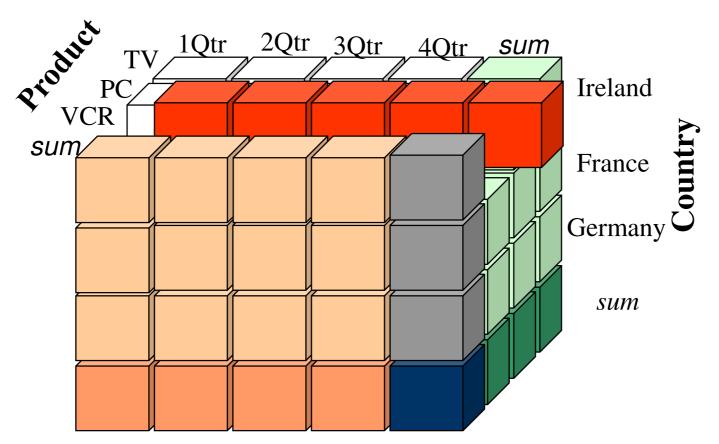


Browsing a Cube

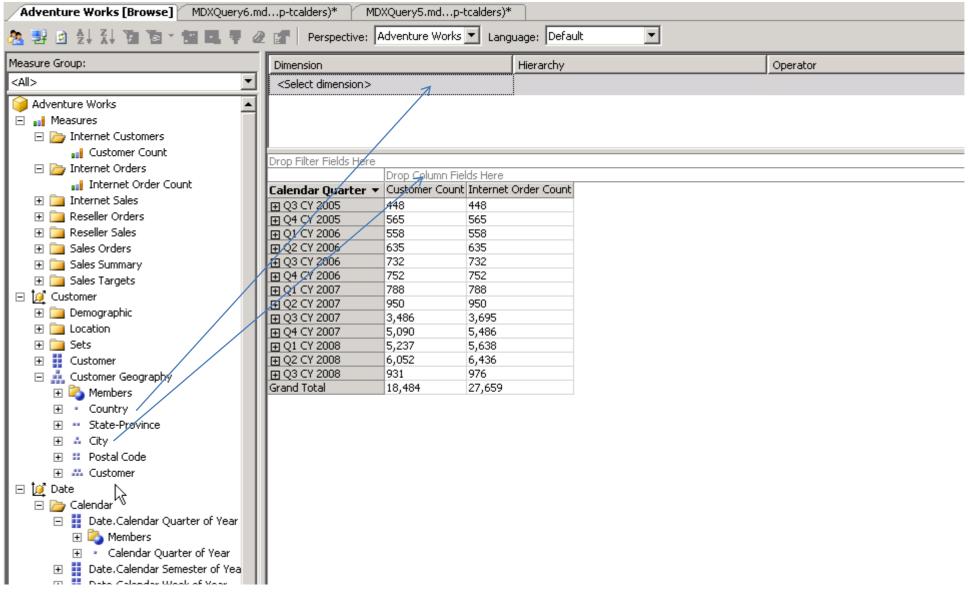


Slicing

 Select a part of the cube by restricting one or more dimensions to some values



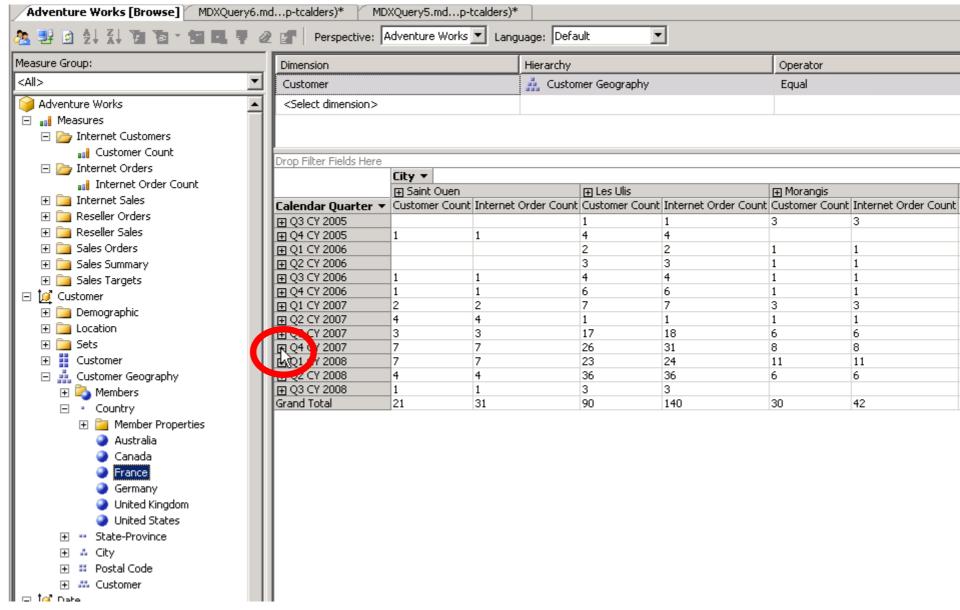
Browsing a Cube



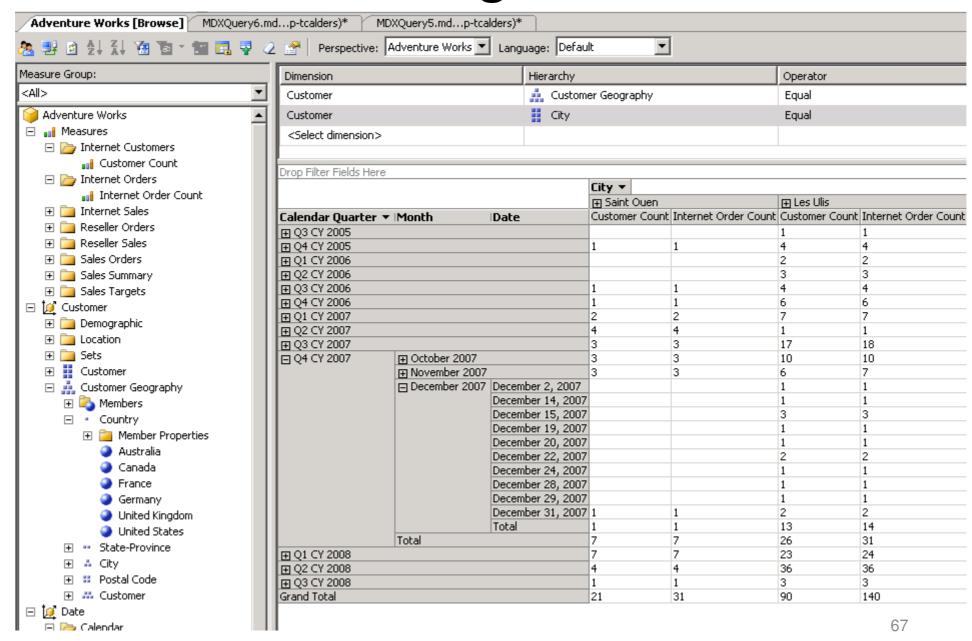
Drill-down and Roll-Up

- Change level to a descendant in the hierarchy
 - city \rightarrow store
 - country \rightarrow cities
 - product type → product
- Roll-up = inverse operation
- Drill-through:
 - go back to the original, individual data records

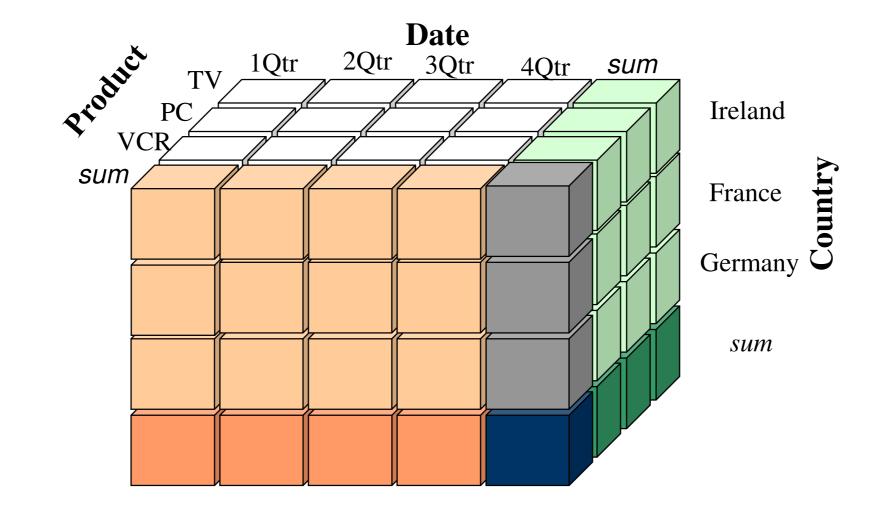
Browsing a Cube



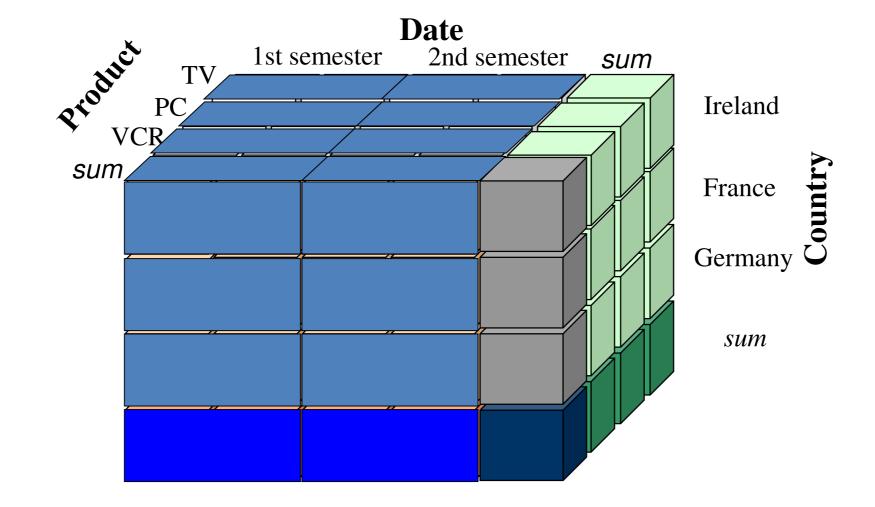
Browsing a Cube



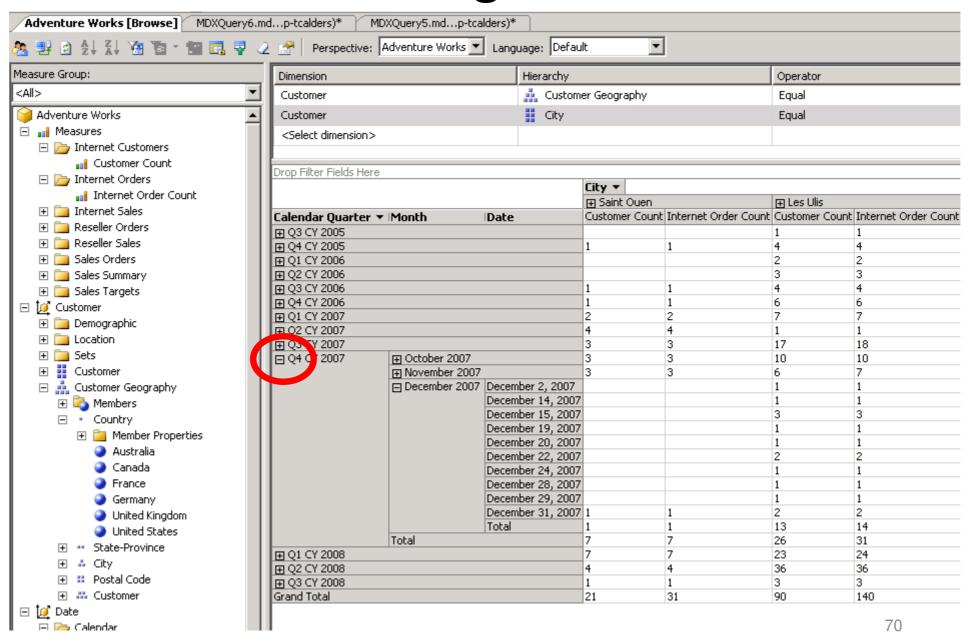
Roll-Up



Roll-Up

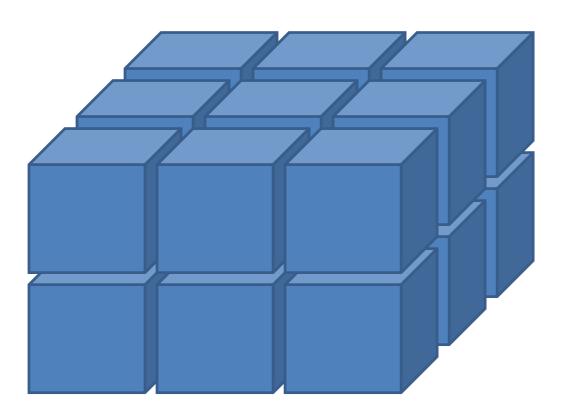


Browsing a Cube



Dicing

• Roll-up on multiple dimensions at once



Outline

Online Analytical Processing

- Conceptual model: Data cubes
- Query languages for supporting OLAP
 - Typical data cube operations
 - SQL extensions
 - -MDX
- Database Explosion Problem

Extended Aggregation

- SQL-92 aggregation quite limited
 - Many useful aggregates are either very hard or impossible to specify
 - Data cube
 - Complex aggregates (median, variance)
 - binary aggregates (correlation, regression curves)
 - ranking queries ("assign each student a rank based on the total marks")
- SQL:1999 adds several OLAP extensions
 - Group by cube/by rollup

Representing the Cube

Sales	Date			
		1st sem	2 nd sem	Total
Country	Ireland France Germany	20 126 56	23 138 48	43 264 104
	Total	202	209	411

Representing the Cube

• Special value « null » is used:

Date	Country	Sales
1st semester	Ireland	20
1st semester	France	126
1st semester	Germany	56
1st semester	null	202
2nd semester	Ireland	23
2nd semester	France	138
2nd semester	Germany	48
2nd semester	null	209
null	Ireland	43
null	France	264
null	Germany	104
null	null	411

Group by Cube

group by cube:

```
select item-name, color, size, sum(number)
from sales
group by cube(item-name, color, size)
```

Computes the union of eight different groupings of the *sales* relation:

Group by Cube

 Relational representation of the date-country-sales cube can be computed as follows:

```
select semester as date, country, sum(sales)
from sales
group by cube(semester, country)
```

Instead of:

```
select semester as date, country, sum(sales)
from sales group by semester, country
UNION select null as date, country, sum(sales)
from sales group by country
UNION select semester as date, null as country,
sum(sales) from sales group by country
UNION select null as date, null as country,
sum(sales) from sales
```

Group by Rollup

 rollup construct generates union on every prefix of specified list of attributes

```
select country, province, city, sum(number)
from sales
group by rollup(country, province, city)

Generates union of groupings:
{(country, province, city), (country, province),
    (country), () }

Useful when there is a hierarchy between items
    e.g., group by (province) does not make sense in the
presence of group by (country, province)
```

Group by Cube & Rollup

 Multiple rollups and cubes can be used in a single group by clause

Outline

Online Analytical Processing

- Conceptual model: Data cubes
- Query languages for supporting OLAP
 - Typical data cube operations
 - SQL extensions
 - MDX
- Database Explosion Problem

MDX

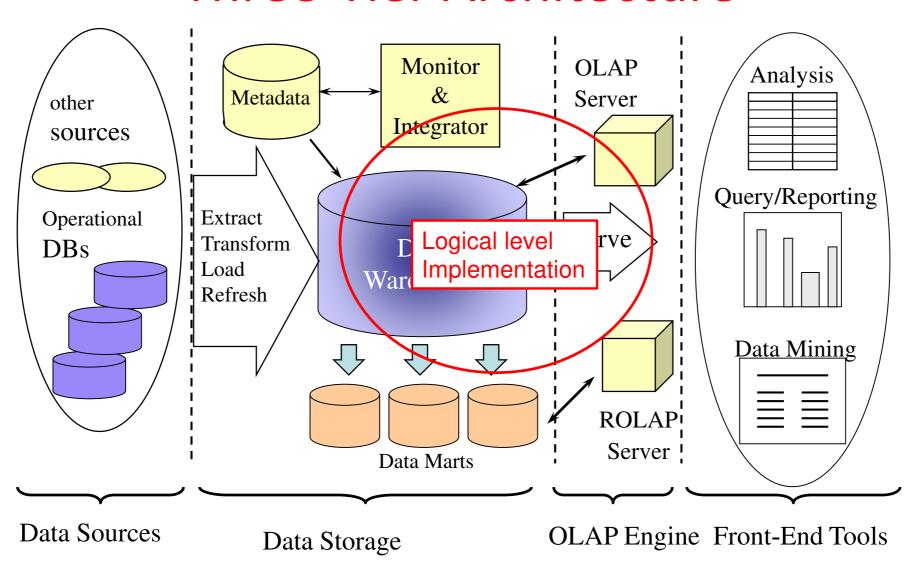
- Multidimensional Expressions (MDX) is a query language for cubes
 - Supported by many data warehousing systems
 - MS SQL Server, SAS OLAP Server, drivers for MDX for Oracle OLAP
 - Works on cubes, generates Pivot Tables

Outline

Online Analytical Processing

- Data Warehouses
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Three-Tier Architecture



Implementation

- To make query answering more efficient: consolidate (materialize) all aggregations
- Early implementations used a multidimensional array.
 - Fast lookup: cell(prod. p, date d, prom. pr):
 - look up index of p1, index of d, index of pr: index = (p x D x PR) + (d x PR) + pr
- Obvious problem: sparse data
 - easy to solve, though;
 - binary search tree, hash table, ...
- Nevertheless: very quickly people were confronted with the Data Explosion Problem

- Why?
 - n dimensions, every dimension has d values
 - dⁿ possible tuples.
 - Number of cells in the cube: (d+1)ⁿ
 - Only a factor d increase
- However, most data is not dense, but sparse
 - not all dⁿ tuples are there in the source data.

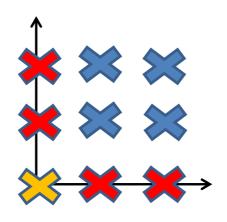
Example: 10 dimensions with 10 values 10 000 000 000 possibilities

One tuple increases the count of 2¹⁰ cells

How many for N tuples?

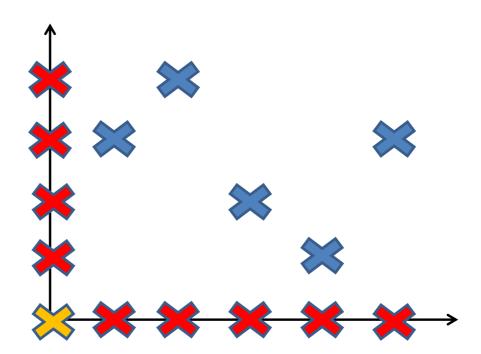
Dense Cube

Country	Brand	Sales
FR	Α	123
FR	В	456
BE	Α	678
BE	В	254



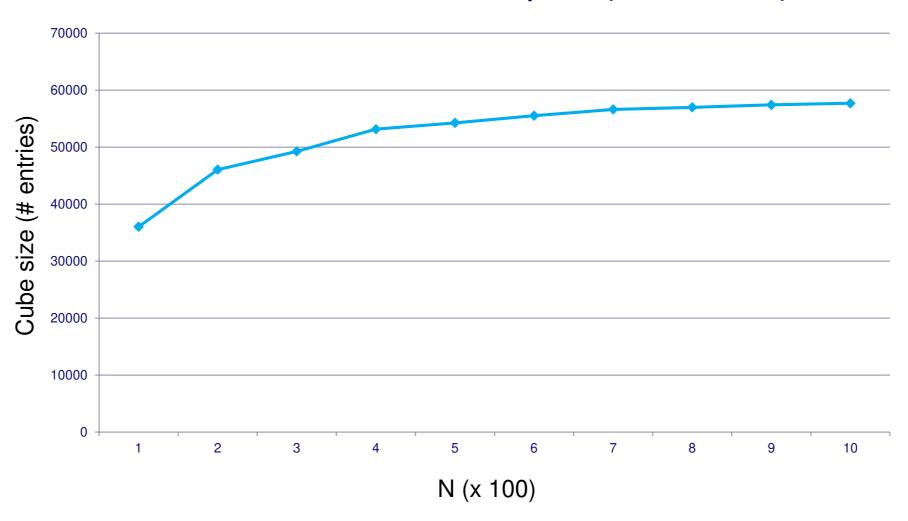
Explosion Problem: Sparsity

Country	Brand	Sales
FR	Α	123
NL	В	456
BE	С	678
US	D	254
US	Е	134

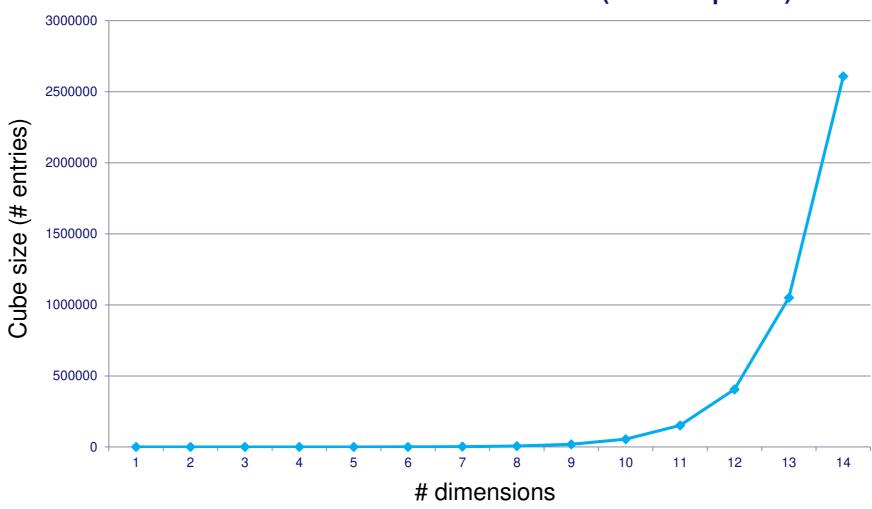


- Suppose:
 - m dimensions
 - n data points
 - dimensions are i.i.d.
 - all values drawn uniformly from { 0, 1 }
- Under these settings we will analyze how the size of the cube grows with the number of dimensions

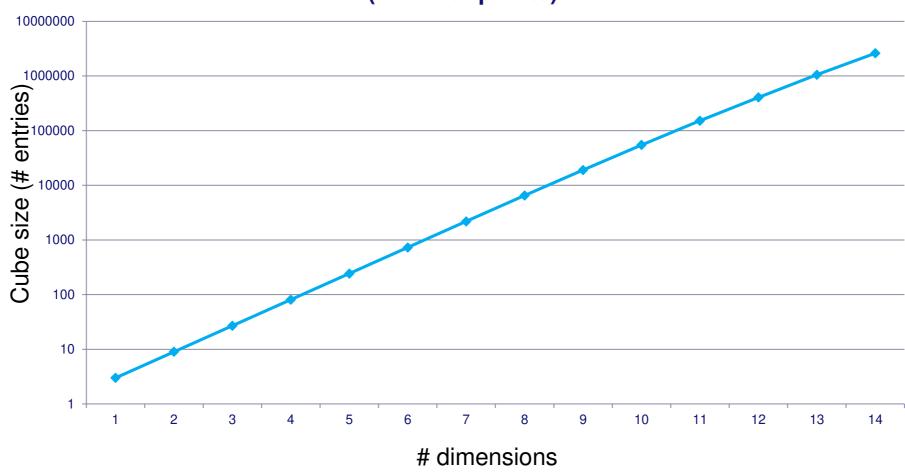
Size of cube w.r.t. number of data points (10 dimensions)



Size of cube w.r.t. number of dimensions (500 data points)



Logscale: Size of cube w.r.t. number of dimensions (500 data points)



Summary

- Datawarehouses supporting OLAP for decision support
- Data Cubes as a conceptual model
 - Measurement, dimensions, hierarchy, aggregation
- Queries
 - Roll-up, Drill-down, Slice and dice, pivoting...
 - SQL:1999 extensions for supporting OLAP
- Straightforward implementation is problematic