[Azure SQL Database, Azure Synapse Analytics]- Failed with error DF-MSSQL- InvalidFirewallSetting and "connect timed out"

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Issue

When customer uses Azure SQL Database or Azure Synapse Analyticsas as source or sink in dataflow (preview data, debug/trigger run...), he may find job will fail with following error message:

```
DF-MSSQL-InvalidFirewallSetting at Sink 'AzureSQLTable': The TCP/IP connection to the host xxx.tr30956.westeu
```

Root Cause

This is one known issue that happens intermittently for specific SQL databases with error message 'connect timed out'. The root cause should be network issue when SQL server running in redirect mode. But we didn't get clear response from SQL team. So this issue still persists.

Resolution

One workaround we know is to set the Azure SQL DB's connection proxy to 'proxy' mode. https://learn.microsoft.com/en-us/azure/azure-sql/database/connectivity-architecture? view=azuresql#connection-policy ⧉

Additional Information:

- Icm Reference: N/A
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