

Aggregation Consistency Errors in Semantic Layers and How to Avoid Them

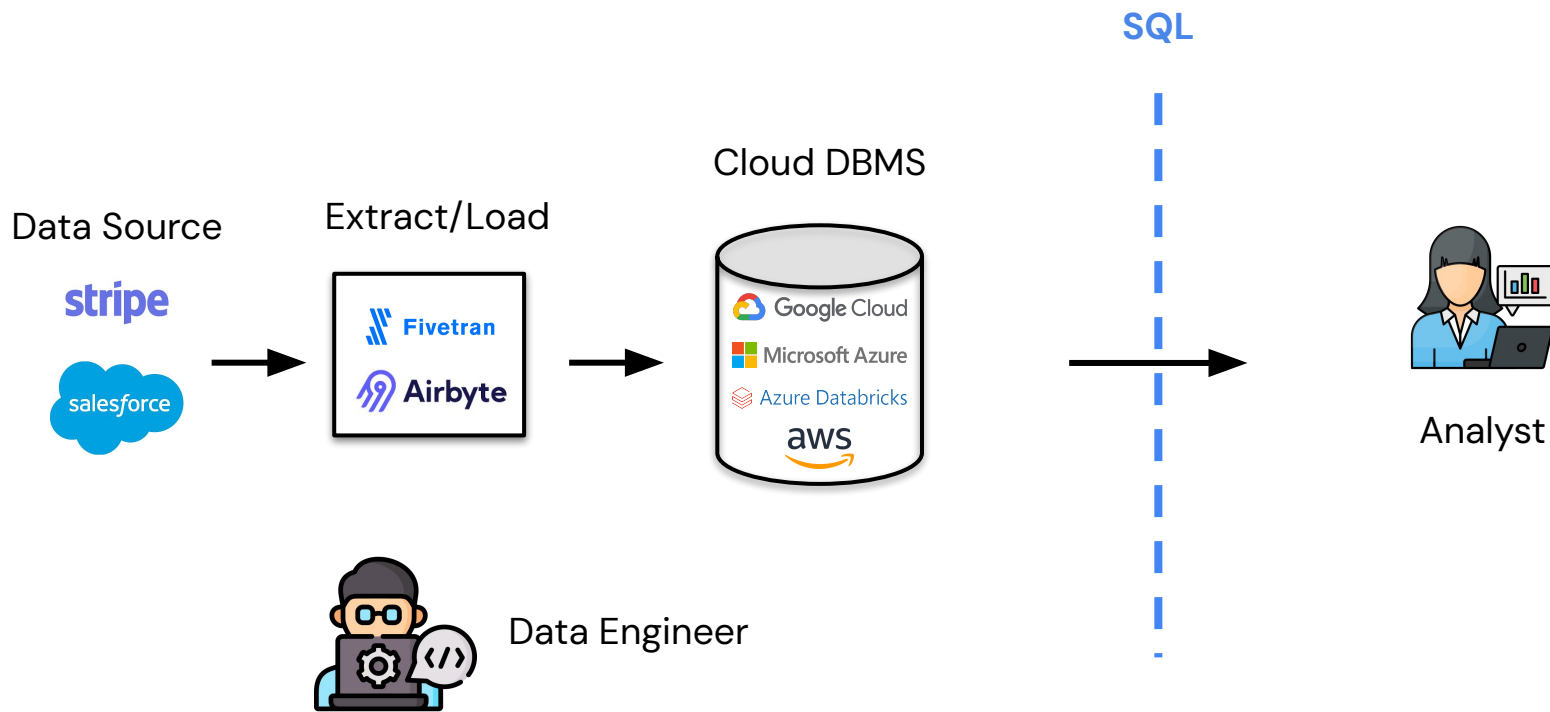
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Data Science Institute, Columbia University



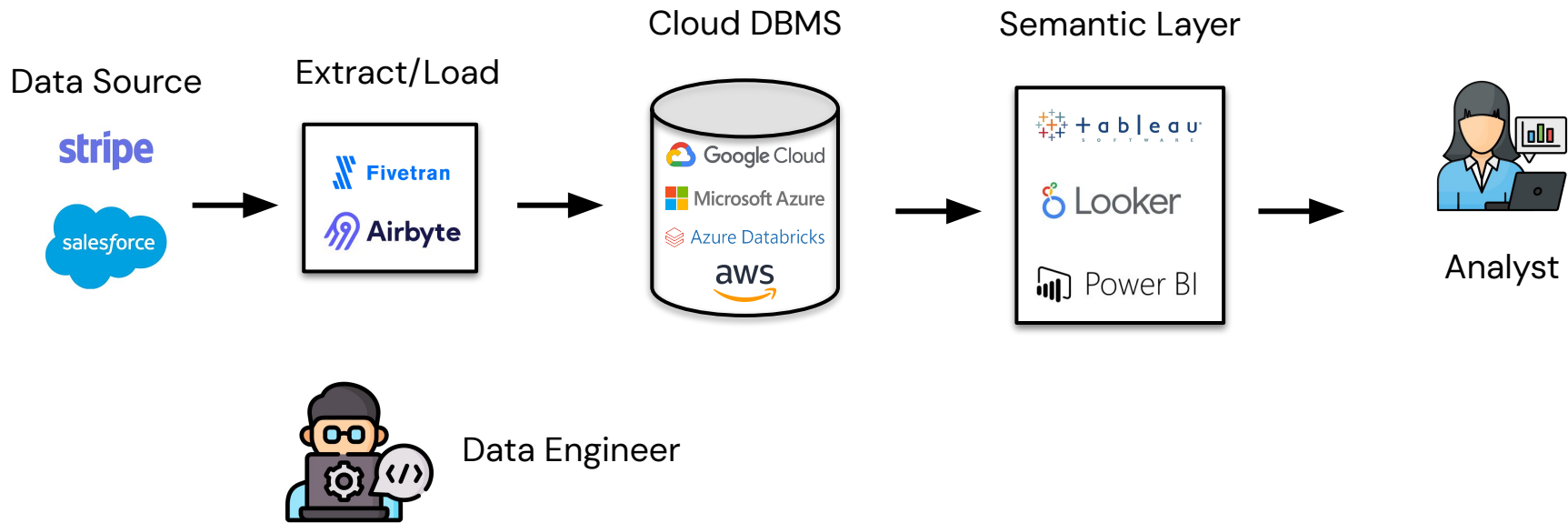
Agenda

- Semantic Layer Background
- Aggregation Consistency Errors from Current Semantic Layer
- **Our solution:** Human-in-the-loop Weighing

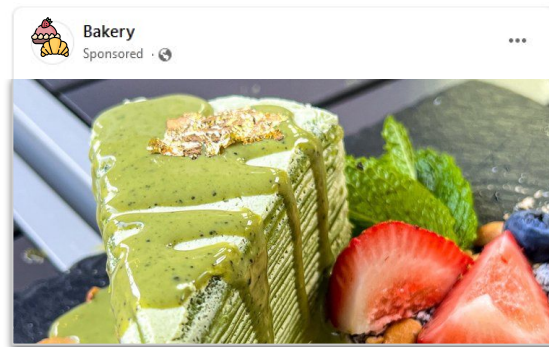
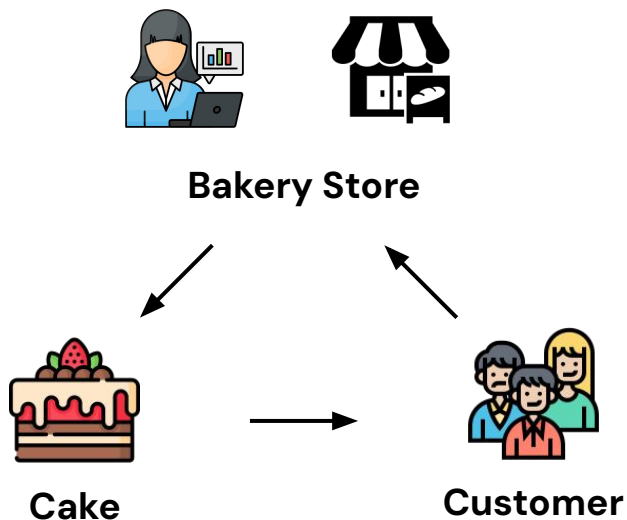
Semantic Layer Background



Semantic Layer Background



Challenge: Complex Database Schema

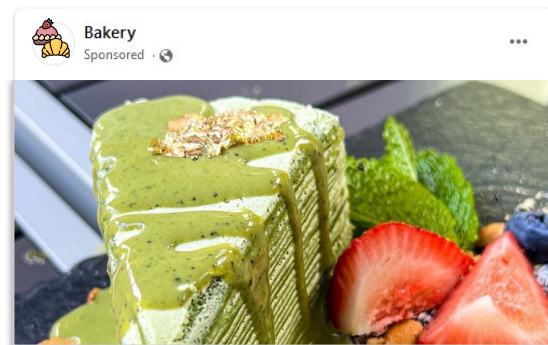


Ads

What's the return on Ad costs?

Challenge: Complex Database Schema

Ad
AdID
Source
Cost

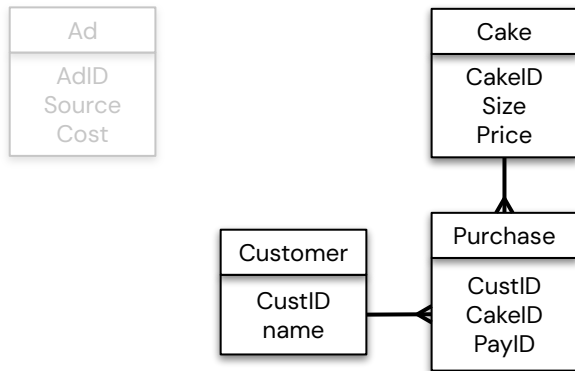


Ads

Ad		
AdID	Source	Cost
1	Google	500
2	Facebook	600

What's the return on Ad costs?

Challenge: Complex Database Schema



Bakery Store



Cake



Customer

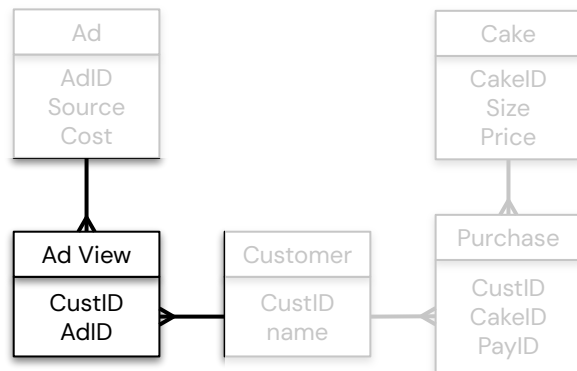
Ad		
AdID	Source	Cost
1	Google	500
2	Facebook	600

Customer	
CustID	Name
1	Joe
2	Mary

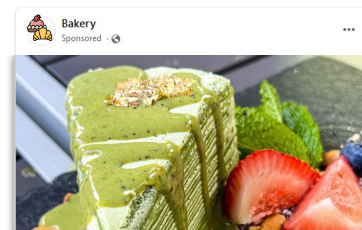
Purchase		
CustID	CakeID	PayID
1	1	1
2	1	1
2	2	2
2	3	2

Cake		
CakeID	Size	Price
1	1	20
2	3	30
3	5	35

Challenge: Complex Database Schema

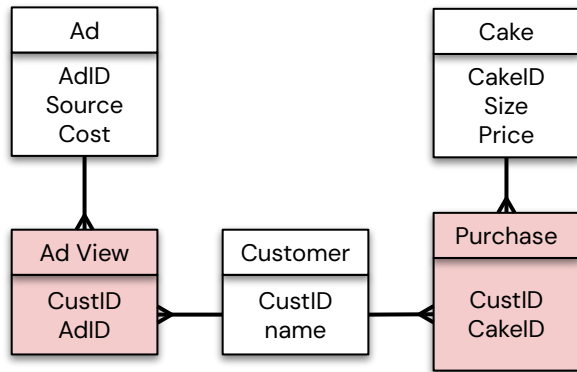


view



Ad			Ad View		Customer		Purchase			Cake		
AdID	Source	Cost	CustID	AdID	CustID	Name	CustID	CakeID	PayID	CakeID	Size	Price
1	Google	500	1	1	1	Joe	1	1	1	1	1	20
2	Facebook	600	1	2	2	Mary	2	2	2	2	3	30
			2	1			2	3	2	3	5	35

Challenge: Complex Database Schema

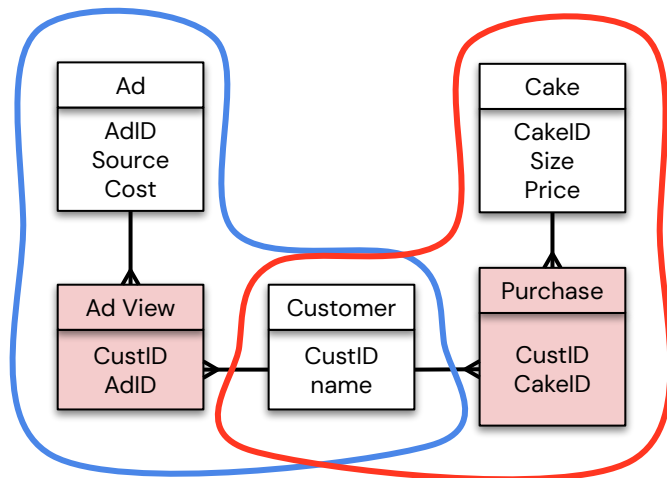


Analyzing five tables is hard.

Ideally, we just want to pick the attributes and not think about join.

Ad			Ad View		Customer		Purchase			Cake		
AdID	Source	Cost	CustID	AdID	CustID	Name	CustID	CakeID	PayID	CakeID	Size	Price
1	Google	500	1	1	1	Joe	1	1	1	1	1	20
2	Facebook	600	1	2	2	Mary	2	2	2	2	3	30
			2	1			2	3	2	3	5	35

Challenge: Complex Database Schema



De_AdView

De_Purchase

Naive solution: Denormalization

```
CREATE VIEW De_AdView AS
SELECT AdID, Source, Cost, CustID, name
FROM AdView JOIN Customer ON CustID
JOIN Ad ON AdID;
```

```
CREATE VIEW De_Purchase AS
SELECT CustID, name, CakeID, Size, Price
FROM Purchase JOIN USER ON CustID
JOIN Cake ON Cake
```

Ad			Ad View		Customer		Purchase			Cake		
AdID	Source	Cost	CustID	AdID	CustID	Name	CustID	CakeID	PayID	CakeID	Size	Price
1	Google	500	1	1	1	Joe	1	1	1	1	1	20
2	Facebook	600	1	2	2	Mary	2	2	2	2	3	30
			2	1			2	3	2	3	5	35

Challenge: Complex Database Schema

De_AdView
AdID
Source
Cost
CustID
name

De_Purchase
CustID
name
CakeID
Size
Price

However, Aggregation Consistency Errors

Naive solution: Denormalization

```
CREATE VIEW De_AdView AS
SELECT AdID, Source, Cost, CustID, name
FROM AdView JOIN Customer ON CustID
JOIN Ad ON AdID;
```

```
CREATE VIEW De_Purchase AS
SELECT CustID, name, CakeID, Size, Price
FROM Purchase JOIN USER ON CustID
JOIN Cake ON Cake
```

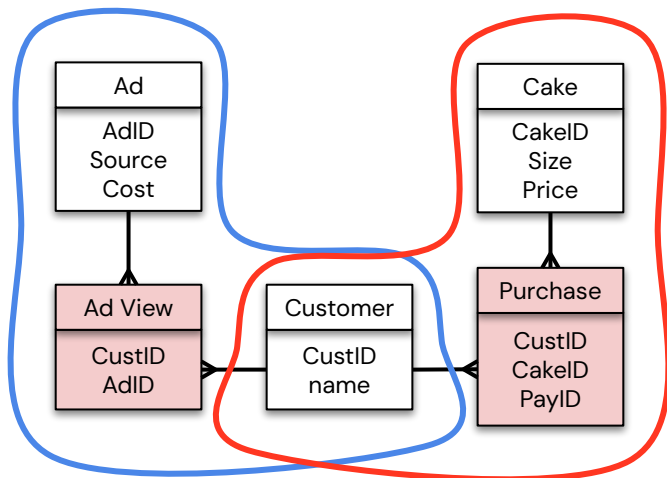
De_AdView

AdID	Source	Cost	CustID	Name
1	Google	500	1	Joe
2	Facebook	600	1	Joe
1	Google	500	2	Mary

De_Purchase

CustID	Name	CakeID	Size	Price
1	Joe	1	1	20
2	Mary	1	1	20
2	Mary	2	3	30
2	Mary	3	5	35

Challenge: Complex Database Schema



Denormalized_AdView

Denormalized_Purchase

Naive solution: Denormalization

```
CREATE VIEW Denormalized_AdView AS
SELECT *
FROM AdView JOIN USER ON CustID
JOIN Ad ON AdID;
```

```
CREATE VIEW Denormalized_Purchase AS
SELECT *
FROM Purchase JOIN USER ON CustID
JOIN Cake ON Cake
```

Therefore, single source of truth

However, Aggregation Consistency Errors

Ad			Ad View		Customer		Purchase			Cake		
AdID	Source	Cost	CustID	AdID	CustID	Name	CustID	CakelD	PayID	CakelID	Size	Price
1	Google	500	1	1	1	Joe	1	1	1	1	1	20
2	Facebook	600	1	2	2	Mary	2	2	2	2	3	30
			2	1			2	3	2	3	5	35

Aggregation Consistency Errors

De_AdView
AdID
Source
Cost
CustID
name

De_Purchase
CustID
name
CakeID
Size
Price

Q1: What is the total cost of ads from all sources?

De_AdView

AdID	Source	Cost	CustID	Name
1	Google	500	1	Joe
2	Facebook	600	1	Joe
1	Google	500	2	Mary

De_Purchase

CustID	Name	CakeID	Size	Price
1	Joe	1	1	20
2	Mary	1	1	20
2	Mary	2	3	30
2	Mary	3	5	35

Aggregation Consistency Errors

De_AdView
AdID
Source
Cost
CustID
name

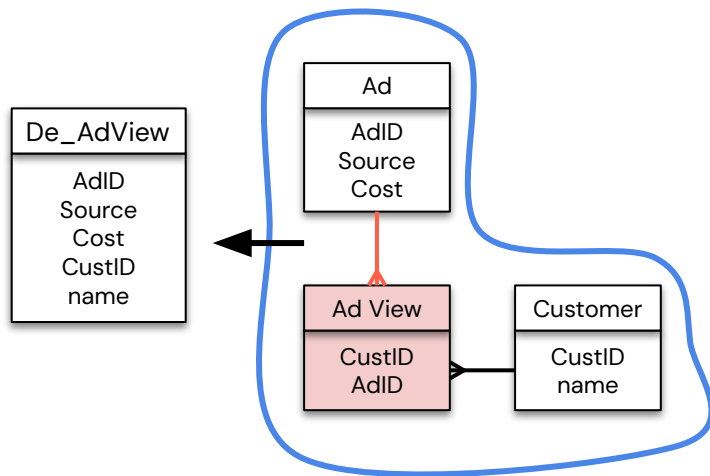
Q1: What is the total cost of ads from all sources?

```
SELECT SUM (cost) FROM Denormalized_AdView;
```

De_AdView

AdID	Source	Cost	CustID	Name
1	Google	500	1	Joe
2	Facebook	600	1	Joe
1	Google	500	2	Mary

Aggregation Consistency Errors



Q1: What is the total cost of ads from all sources?

```
SELECT SUM (cost) FROM Denormalized_AdView;
```

To deduplicate, it seems a trivial fix:

Query normalized table

```
SELECT SUM (cost) FROM Ad;
```

That's what current semantic layers do.

N-1 join causes duplicates

De_AdView

AdID	Source	Cost	CustID	Name
1	Google	500	1	Joe
2	Facebook	600	1	Joe
1	Google	500	2	Mary

Ad

AdID	Source	Cost
1	Google	500
2	Facebook	600

Ad View

CustID	AdID
1	1
1	2
2	1

Customer

CustID	Name
1	Joe
2	Mary

Aggregation Consistency Errors

De_AdView
AdID
Source
Cost
CustID
name

De_Purchase
CustID
name
CakeID
Size
Price

Q2: What is the total revenue from the purchased items?

De_AdView

AdID	Source	Cost	CustID	Name
1	Google	500	1	Joe
2	Facebook	600	1	Joe
1	Google	500	2	Mary

De_Purchase

CustID	Name	CakeID	Size	Price
1	Joe	1	1	20
2	Mary	1	1	20
2	Mary	2	3	30
2	Mary	3	5	35

Aggregation Consistency Errors

De_Purchase
CustID
name
CakeID
Size
Price

Q2: What is the total revenue from the purchased items?

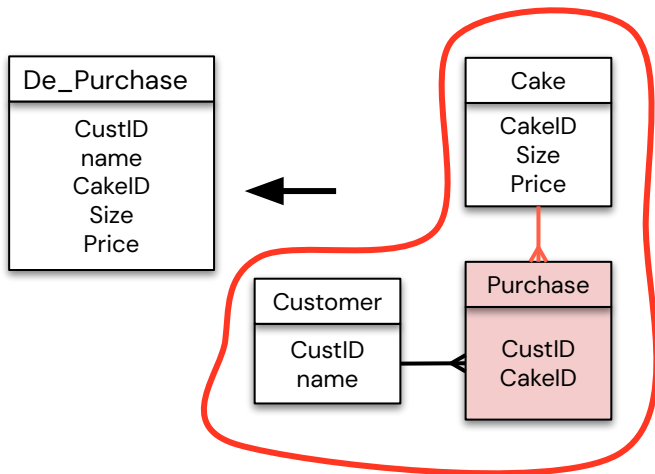
```
SELECT SUM (price) FROM Denormalized_Purchase;
```

Shall we deduplicate, like Q1?

De_Purchase

CustID	Name	CakeID	Size	Price
1	Joe	1	1	20
2	Mary	1	1	20
2	Mary	2	3	30
2	Mary	3	5	35

Aggregation Consistency Errors



Q2: What is the total revenue from the purchased items?

```
SELECT SUM (price) FROM Denormalized_Purchase;
```

We shall **not** deduplicate, as price is paid per purchase.
The choices depends on the query.

De_Purchase

CustID	Name	CakeID	Size	Price
1	Joe	1	1	20
2	Mary	1	1	20
2	Mary	2	3	30
2	Mary	3	5	35

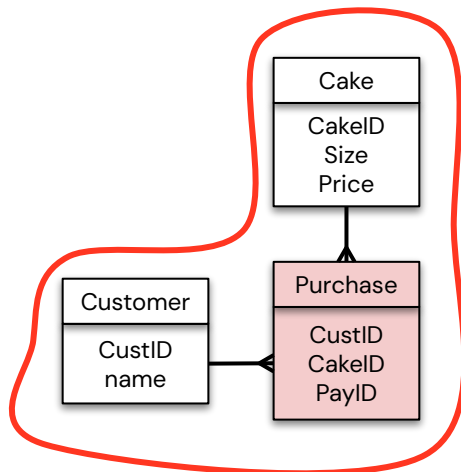
Purchase

CustID	CakeID	PayID
1	1	1
2	1	1
2	2	2
2	3	2

Cake

CakeID	Size	Price
1	1	20
2	3	30
3	5	35

Aggregation Consistency Errors



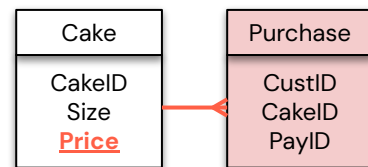
Denormalized_Purchase

Q2: What is the total revenue from the purchased items?

`SELECT SUM (price) FROM Denormalized_Purchase;`

Denormalized_Purchase

CustID	CakeID	PayID	Price	...
1	1	1	20	
2	1	1	20	
2	2	1	30	
2	4	3	35	



Duplications
Needed!

Ad			Ad View		Customer		Purchase			Cake		
AdID	Source	Cost	CustID	AdID	CustID	Name	CustID	CakeID	PayID	CakeID	Size	Price
1	Google	500	1	1	1	Joe	1	1	1	1	1	20
2	Facebook	600	1	2	2	Mary	2	1	1	2	3	30
			2	1			2	2	2	3	5	35

Aggregation Consistency Errors

De_AdView
AdID
<u>Source</u>
Cost
CustID
name

De_Purchase
CustID
name
CakeID
Size
<u>Price</u>

Q3: What is the total revenue from different ad sources?

```
SELECT Ad.source, SUM(Cake.price) FROM ???
```

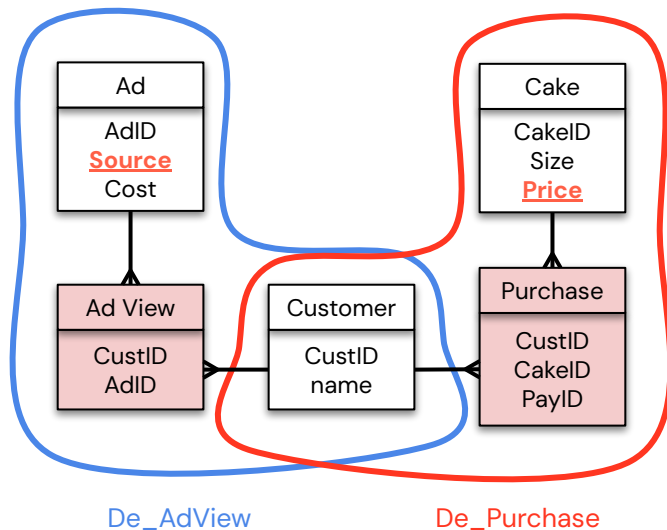
De_AdView

AdID	<u>Source</u>	Cost	CustID	Name
1	Google	500	1	Joe
2	Facebook	600	1	Joe
1	Google	500	2	Mary

De_Purchase

CustID	Name	CakeID	Size	<u>Price</u>
1	Joe	1	1	20
2	Mary	1	1	20
2	Mary	2	3	30
2	Mary	3	5	35

Aggregation Consistency Errors



Q3: What is the total revenue from different ad sources?

`SELECT Ad.source, SUM(Cake.price) FROM ???`

Ad			Ad View		Customer		Purchase			Cake		
AdID	Source	Cost	CustID	AdID	CustID	Name	CustID	CakeID	PayID	CakeID	Size	Price
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			2	1			2	3	2	3	5	35

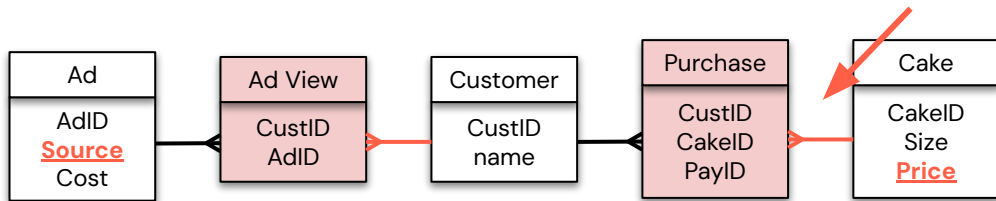
Aggregation Consistency Errors

Q3. What is the total revenue from different ad sources?

```
SELECT Ad.source, SUM(Cake.price) FROM ...
```

Price is duplicated along N-1 Path ➡

Desired duplicates (from Q2)



Undesired duplicates, but unavoidable

Ad			Ad View		Customer		Purchase			Cake		
AdID	Source	Cost	CustID	AdID	CustID	Name	CustID	CakeID	PayID	CakeID	Size	Price
1	Google	500	1	1	1	Joe	1	1	1	1	1	20
2	Facebook	600	1	2	2	Mary	2	2	2	2	3	30
			2	1			2	3	2	3	5	35

Aggregation Consistency Errors **Are Hard!**

Correctness of Aggregates depends on

- Set of tables to join?
- deduplication methods (duplicate or not)
- Semantic meaning of attributes
- ...

Some aggregation query like Q3 is fundamentally ambiguous.

Impossible to find a denormalized table as the “single source of truth” for all queries.

Next, I will discuss the (imperfect) solutions by current semantic layer

Aggregation Consistency Errors **Are Hard!**

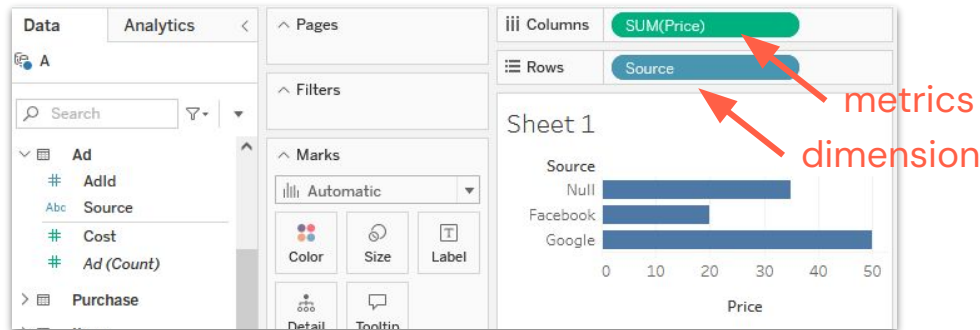
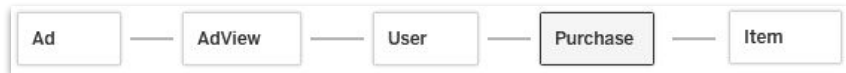
(imperfect) solutions from industry

Tailor the decisions to query

Offline: build a “join graph”,
and metrics (“aggregation”).

Online: analysts specify
dimension attributes and
metrics. BI tools decide the
join and duplications.

Tableau



Aggregation Consistency Errors **Are Hard!**

(imperfect) solutions from industry

Q2: What is the total revenue from the purchased items? `SELECT SUM (price)`

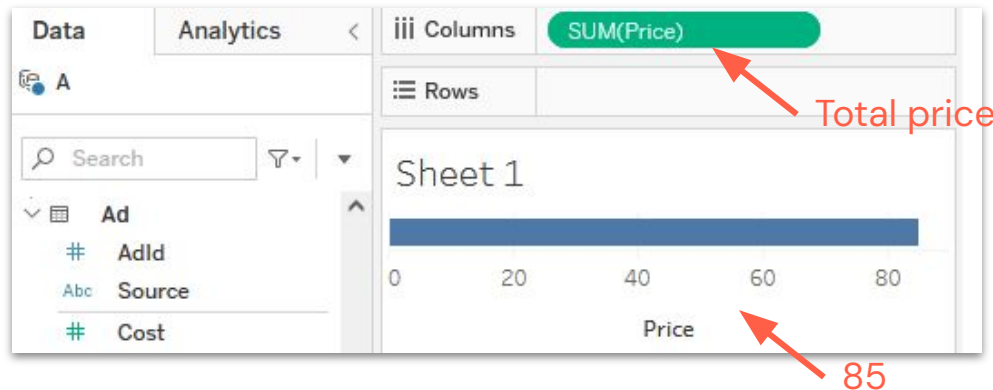
Correct answer: 105

De_Purchase

CustID	Name	CakeID	Size	Price
1	Joe	1	1	20
2	Mary	1	1	20
2	Mary	2	3	30
2	Mary	3	5	35

 : 85 (without duplication)

  Power BI ... show same error.



Such errors are **hard to notice!**

Customer		Purchase			Cake		
CustID	Name	CustID	CakeID	PayID	CakeID	Size	Price
1	Joe	1	1	1	1	1	20
2	Mary	2	1	1	2	3	30
		2	2	2	3	5	35
		2	3	2			



Aggregation Consistency Errors **Are Hard!**

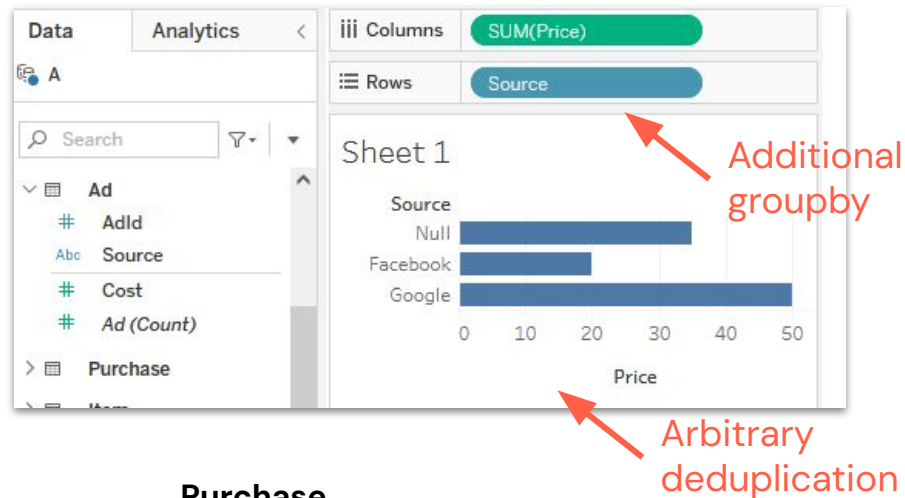
(imperfect) solutions from industry

Q3: What is the total revenue from different ad sources? `SELECT Ad.source, SUM(Cake.price)`

Due to many-to-many joins, deduplication is **ambiguous**.

 : arbitrary heuristics.

  ... all decide arbitrarily, with **different** query results.



Ad			Ad View		Customer		Purchase			Cake		
AdID	Source	Cost	CustID	AdID	CustID	Name	CustID	CakeID	PayID	CakeID	Size	Price
1	Google	500	1	1	1	Joe	1	1	1	1	1	20
2	Facebook	600	1	2	2	Mary	2	2	2	2	3	30
			2	1	2		2	3	2	3	5	35

Aggregation Consistency Errors **Are Hard!**

(imperfect) solutions from industry

Current tools apply heuristics hidden from analysts, leads to unnoticed errors.

Relationships: Data modeling in Tableau

With the Tableau 2020.2 release, Tableau introduced some new data modeling capabilities, with relationships.

Greater trust in results: While joins can filter data, relationships always preserve all measures. Now important values like money can never go missing. And unlike joins, relationships won't double your trouble by duplicating data stored at different levels of detail.

Our survey shows: **impossible** to pre-define correct heuristics offline, as it depends on the query and analyst interpretation.

Aggregation Consistency Errors **Are Hard!**

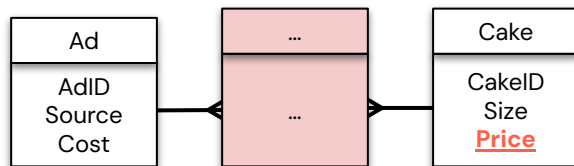
(imperfect) solutions from academia

Summarizability: can we aggregate fine-grained values at coarser level?

However, "summarizability" is too strict for practical exploratory queries.

E.g., for Q3: "What is the total revenue from different ad sources?"

Many-to-many joins are "nonstrict" and thus not summarizable, but are important in applications



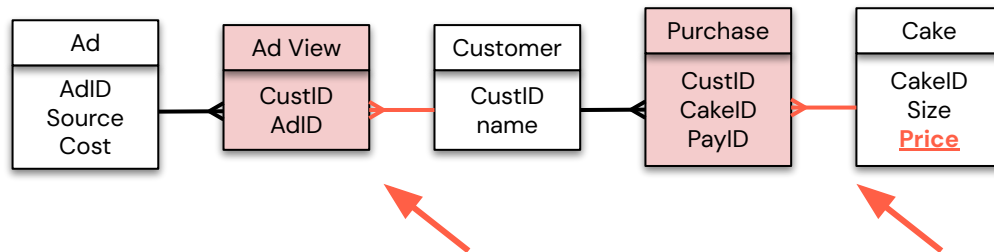
Aggregation Consistency Errors **Are Hard!**

(imperfect) solutions from academia

Pre-aggregation: (e.g., average) before join to avoid N-N.

Used by ML over multiple relations, where N-N causes unbalanced training.

However, average of average is not average. This causes simpson paradox



Where to pre-aggregate?

Aggregation Consistency Errors **Are Hard!**

Our Solution

To solve the Errors, we

1. First formalize Aggregation Consistency Errors
2. Propose Weighing as the solution that requires human-in-the-loop

Formalize Aggregation Consistency Errors

For Q3: What is the total revenue from different ad sources?

Challenge: **What** the query result should be consistent with?

Use reference Query: The total revenue as SPJA query (not base table)

$$Q = \gamma_{\text{SUM}(\text{item.price})}(\text{Purchase} \bowtie \text{Cake})$$

Exploration: Analysts include more tables (e.g., for **groupby**)

$$Q^* = \gamma_{\text{Ad}, \text{SUM}(\text{item.price})}(\text{Purchase} \bowtie \text{Cake} \bowtie \dots)$$

Consistency: total revenue remains the same, even with additional tables

$$\gamma_{\text{SUM}(\text{item.price})}(Q^*) = \gamma_{\text{SUM}(\text{item.price})}(Q)$$

Formalize Aggregation Consistency Errors

In general

Metric Definition: We express metric as SPJA query

$$Q = \gamma_{\text{AGG}}(R1 \bowtie R2 \bowtie \dots Rm)$$

Exploration: Analysts include more tables (e.g., for *groupby A / selection σ*)

$$Q^* = \gamma_{A, \text{AGG}}(\sigma(R1 \bowtie R2 \bowtie \dots Rm \bowtie \dots Rn))$$

Consistency: total revenue remains the same, even with additional tables

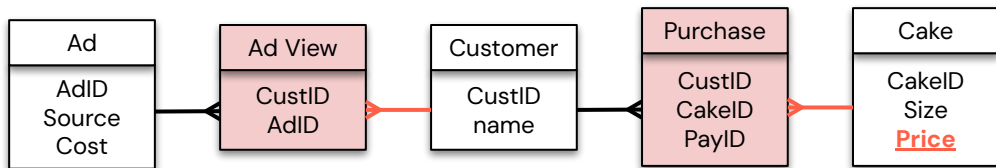
$$\gamma_{\text{AGG}}(Q^*) + \gamma_{\text{AGG}}(\neg Q^*) = \gamma_{\text{AGG}}(Q)$$

where $\neg Q^* = \gamma_{A, \text{AGG}}(\neg \sigma(R1 \bowtie R2 \bowtie \dots Rm \bowtie \dots Rn))$ are not selected tuple

Weighing as the core primitive

Q3. What is the total revenue from different ad sources?

```
SELECT Ad.source, SUM(Cake.price) FROM ...
```



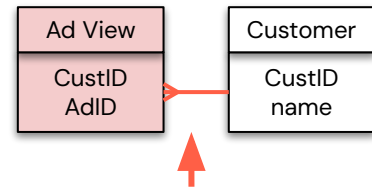
Undesired duplicates

Ad View

Customer

	CustID	AdID	SUM		CustID	Name	SUM
action1 →	1	1	20	←	1	Joe	20
action2 →	1	2	20	←	2	Mary	85
action3 →	2	1	85	←			

Weighing as the core primitive



Undesired duplicates

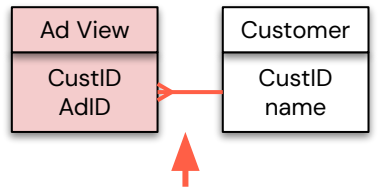
Solution Motivated by Marketing: Attribution

Weigh customer actions (Ad View) that contribute to the outcome (Revenue), such that, for each customer, the total weights of actions add up to 1.

Option 1: Weigh the **actions** equally

Ad View				Customer			
	CustID	AdID	SUM		CustID	Name	SUM
action1 →	1	1	$20 \times 1/2$	← 1/2 ← 1	1	Joe	20
action2 →	1	2	$20 \times 1/2$		2	Mary	85
action3 →	2	1	85×1				

Weighing as the core primitive



Solution Motivated by Marketing: Attribution

Weigh customer actions (Ad View) that contribute to the outcome (Revenue), such that, for each customer, the total weights of actions add up to 1.

Option 2: Attribute to the **first** action

Ad View

	Date	CustID	AdID	SUM
action1 →	1/2/23	1	1	20×1
action2 →	1/5/23	1	2	0
action3 →	1/4/23	2	1	85×1

Customer

	CustID	Name	SUM
1	1	Joe	20
1	2	Mary	85

Weighing as the core primitive

Weighing generalizes prior solutions across industry and academic

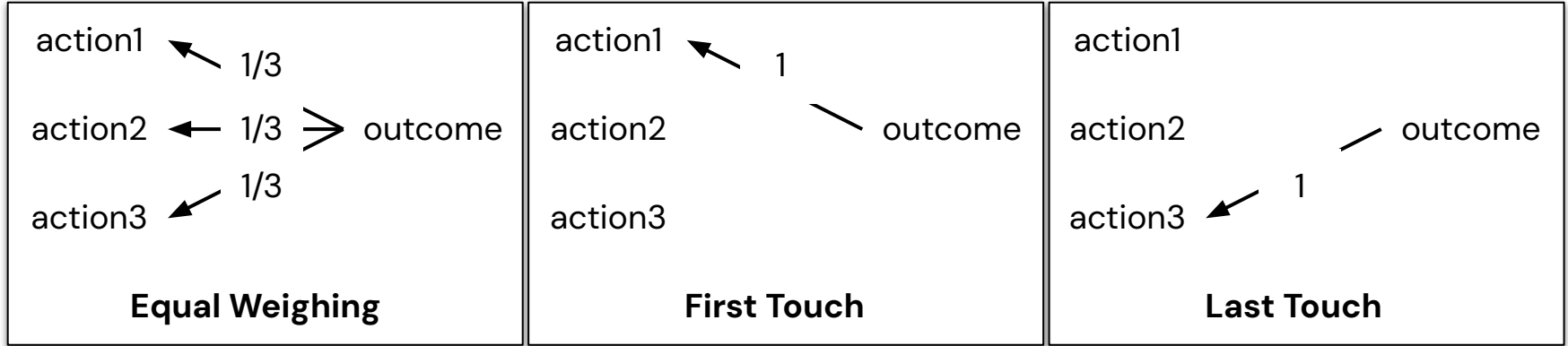
- Market Attributions, Order Management
- Causal Inference, Probabilistic graphical model
- ...

Supports broad range of aggregations

- Other aggregation functions like MIN/MAX/AVG...
- ML model like linear regression, k-means...

More technical details in the paper

Human-in-the-loop Weighing



Fundamentally a human-in-the-loop problem.
How to design framework for weighing?

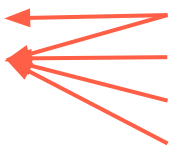
Human-in-the-loop Weighing

Usability challenges:

- Presenting full databases to weigh is overwhelming
- Visualizing many-to-many relationships is hard

Customer purchase and Ad view is N-N
HARD to weight!

Ad			Purchase			
AdID	Source	Cost	CustID	CakeID	PayID	Price
1	Google	500	1	1	1	20
2	Facebook	600	2	1	1	20
			2	2	2	30
			2	3	2	35

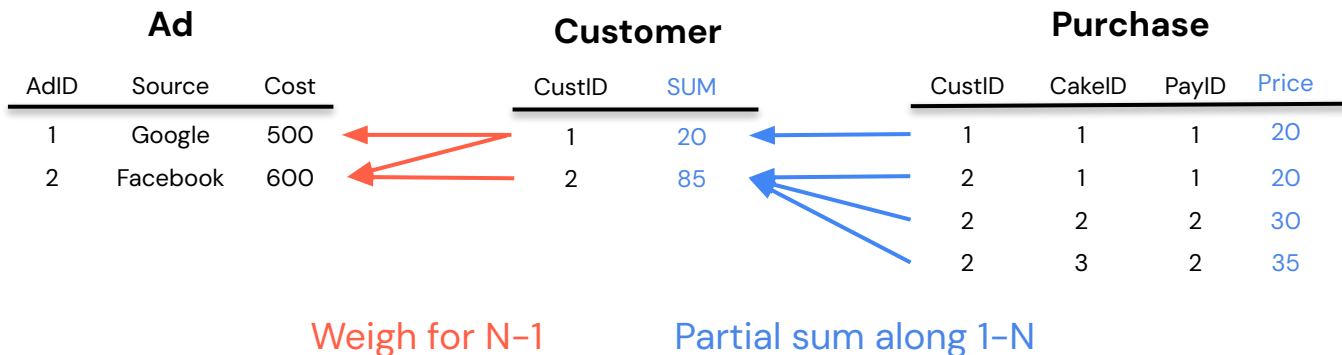


Human-in-the-loop Weighing

Usability challenges:

- Presenting full databases to weigh is overwhelming
- Visualizing many-to-many relationships is hard

Solution: partially aggregate 1-N join and weigh N-1 join progressively



Human-in-the-loop Weighing Interface

Goal: provide sufficient context while requesting minimum input

Weighing for Q3: What is the total revenue from different ad sources?

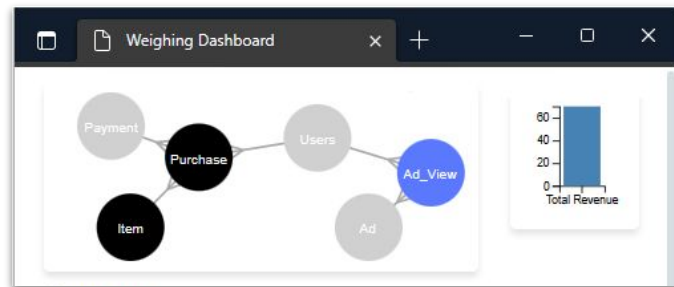
Metric: $Q = \gamma_{\text{SUM}(\text{item.price})}(\text{Purchase} \bowtie \text{Cake})$

Top Panel for Overview View

Join Graph to visualize progress.

- **Blue** are tables to weigh (Ad View)
- **Black** are tables in Q (Purchase, Cake)

Visualize the Q result.



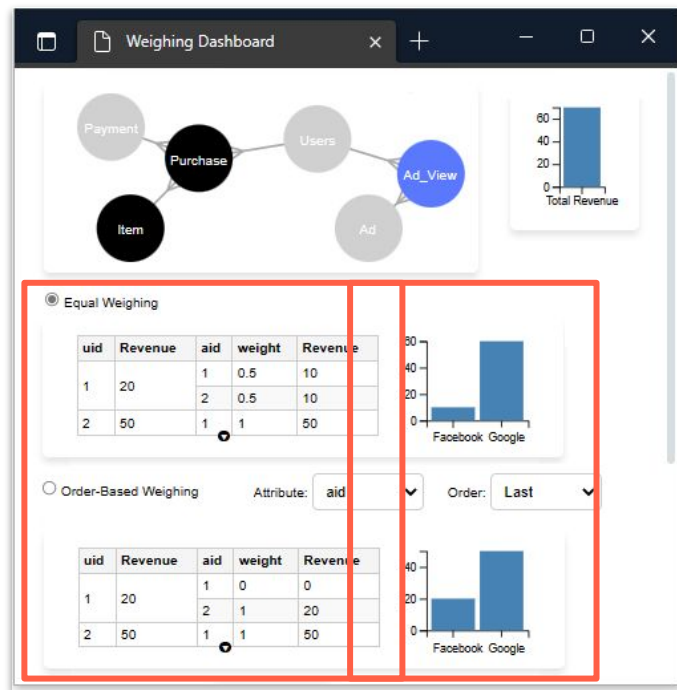
Human-in-the-loop Weighing Interface

Bottom Panel for Detailed Weights

Common policies as defaults

- Equal Weighing
- Order-Based Weighing
(e.g., the first get the whole weight)
- Proportional Weighing
(e.g., weigh freight based on item sizes)
- SQL interface for customized weighing

Visualizations for weighing results



Conclusion

- Study Aggregation Consistency Errors in Semantic Layer
- Propose Weighing as the core primitive
- Introduce framework for Human-in-the-loop Weighing

Thank you!