CS490D: Introduction to Data Mining

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January 16, 2004

Data Warehousing

Indiana Center for Database Systems

Data Warehousing and OLAP Technology for Data Mining

- What is a data warehouse?
- A multi-dimensional data model
- Data warehouse architecture
- Data warehouse implementation
- Further development of data cube technology
- From data warehousing to data mining

What is Data Warehouse?

- Defined in many different ways, but not rigorously.
  - A decision support database that is maintained separately from the organization's operational database
  - Support information processing by providing a solid platform of consolidated, historical data for analysis.
- "A data warehouse is a subject-oriented, integrated, time-variant, and nonvolatile collection of data in support of management's decision-making process."—W. H. Inmon
- Data warehousing:
  - The process of constructing and using data warehouses

Data Warehouse—Subject-Oriented

- Organized around major subjects, such as customer, product, sales.
- Focusing on the modeling and analysis of data for decision makers, not on daily operations or transaction processing.
- Provide a simple and concise view around particular subject issues by excluding data that are not useful in the decision support process.

Data Warehouse—Integrated

- Constructed by integrating multiple, heterogeneous data sources
  - relational databases, flat files, on-line transaction records
- Data cleaning and data integration techniques are applied.
  - Ensure consistency in naming conventions, encoding structures, attribute measures, etc. among different data sources
    - E.g., Hotel price: currency, tax, breakfast covered, etc.
  - When data is moved to the warehouse, it is converted.

Data Warehouse—Time Variant

- The time horizon for the data warehouse is significantly longer than that of operational systems.
  - Operational database: current value data.
  - Data warehouse data: provide information from a historical perspective (e.g., past 5-10 years)
- Every key structure in the data warehouse
  - Contains an element of time, explicitly or implicitly
  - But the key of operational data may or may not contain "time element".

Data Warehouse—Non-Volatile

- A physically separate store of data transformed from the operational environment.
- Operational update of data does not occur in the data warehouse environment.
  - Does not require transaction processing, recovery, and concurrency control mechanisms
  - Requires only two operations in data accessing:
    - *initial loading of data* and *access of data*.

Data Warehouse vs. Heterogeneous DBMS

- Traditional heterogeneous DB integration:
  - Build wrappers/mediators on top of heterogeneous databases
  - Query driven approach
    - When a query is posed to a client site, a meta-dictionary is used to translate the query into queries appropriate for individual heterogeneous sites involved, and the results are integrated into a global answer set
    - Complex information filtering, compete for resources
- Data warehouse: update-driven, high performance
  - Information from heterogeneous sources is integrated in advance and stored in warehouses for direct query and analysis

Data Warehouse vs. Operational DBMS

- OLTP (on-line transaction processing)
  - Major task of traditional relational DBMS
  - Day-to-day operations: purchasing, inventory, banking, manufacturing, payroll, registration, accounting, etc.
- OLAP (on-line analytical processing)
  - Major task of data warehouse system
  - Data analysis and decision making
- Distinct features (OLTP vs. OLAP):
  - User and system orientation: customer vs. market
  - Data contents: current, detailed vs. historical, consolidated
  - Database design: ER + application vs. star + subject
  - View: current, local vs. evolutionary, integrated
  - Access patterns: update vs. read-only but complex queries

OLTP vs. OLAP

	OLTP	**OLAP**
users	clerk, IT professional	knowledge worker
function	day to day operations	decision support
DB design	application-oriented	subject-oriented
data	current, up-to-date detailed, flat relational isolated	historical, summarized, multidimensional integrated, consolidated
usage	repetitive	ad-hoc
access	read/write index/hash on prim. key	lots of scans
unit of work	short, simple transaction	complex query
# records accessed	tens	millions
#users	thousands	hundreds
DB size	100MB-GB	100GB-TB
metric	transaction throughput	query throughput, response

Why Separate Data Warehouse?

- High performance for both systems
  - DBMS— tuned for OLTP: access methods, indexing, concurrency control, recovery
  - Warehouse—tuned for OLAP: complex OLAP queries, multidimensional view, consolidation.
- Different functions and different data:
  - missing data: Decision support requires historical data which operational DBs do not typically maintain
  - data consolidation: DS requires consolidation (aggregation, summarization) of data from heterogeneous sources
  - data quality: different sources typically use inconsistent data representations, codes and formats which have to be reconciled

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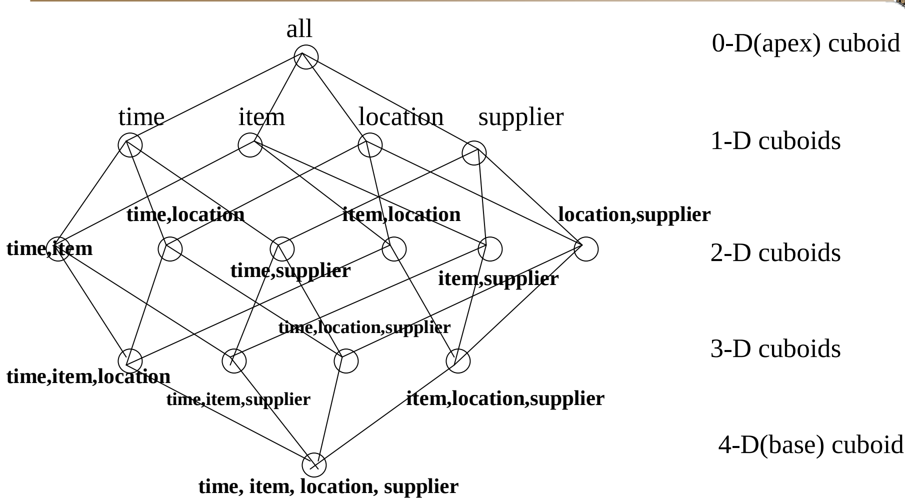
From Tables and Spreadsheets to Data Cubes

- A data warehouse is based on a multidimensional data model which views data in the form of a data cube
- A data cube, such as sales, allows data to be modeled and viewed in multiple dimensions
  - Dimension tables, such as item (item_name, brand, type), or time(day, week, month, quarter, year)
  - Fact table contains measures (such as dollars_sold) and keys to each of the related dimension tables
- In data warehousing literature, an n-D base cube is called a base cuboid. The top most 0-D cuboid, which holds the highest-level of summarization, is called the apex cuboid. The lattice of cuboids forms a data cube.

Cube: A Lattice of Cuboids



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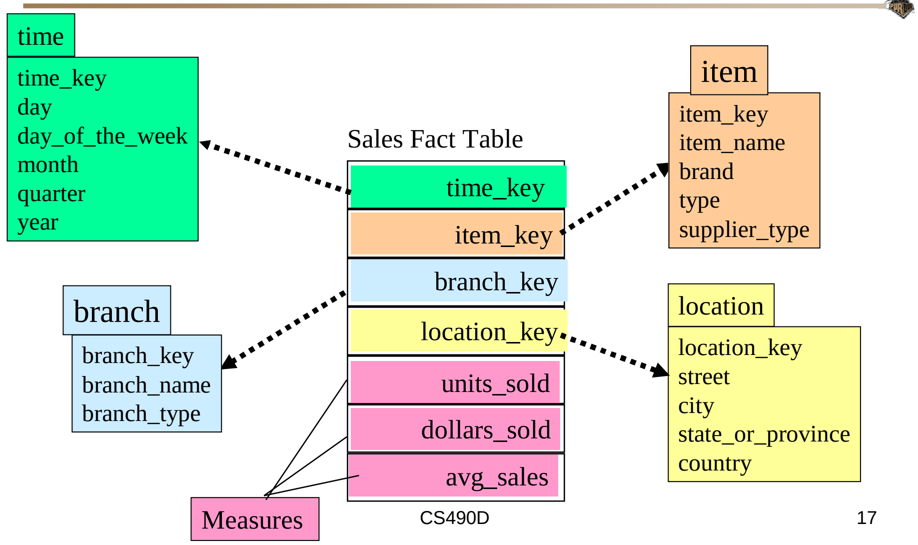
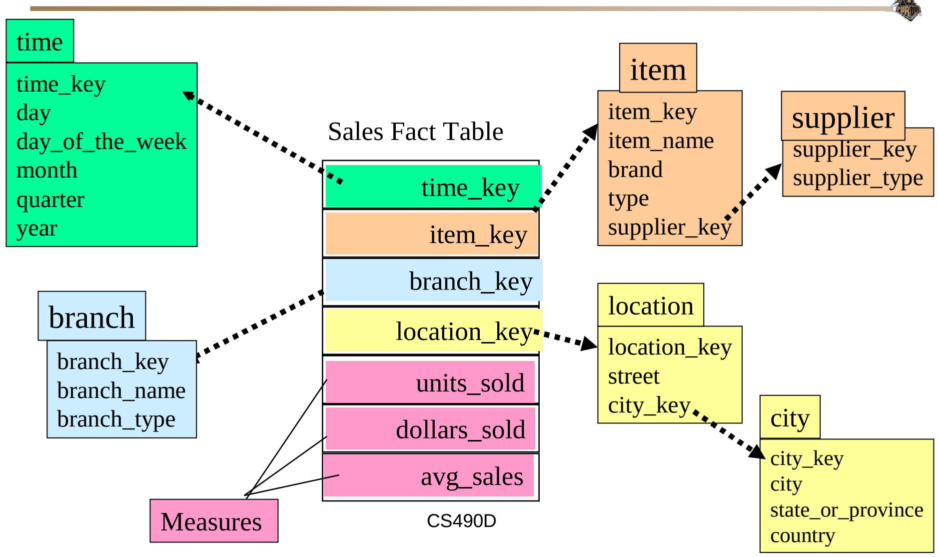
Conceptual Modeling of Data Warehouses

- Modeling data warehouses: dimensions & measures
  - Star schema: A fact table in the middle connected to a set of dimension tables
  - Snowflake schema: A refinement of star schema where some dimensional hierarchy is normalized into a set of smaller dimension tables, forming a shape similar to snowflake
  - Fact constellations: Multiple fact tables share dimension tables, viewed as a collection of stars, therefore called galaxy schema or fact constellation

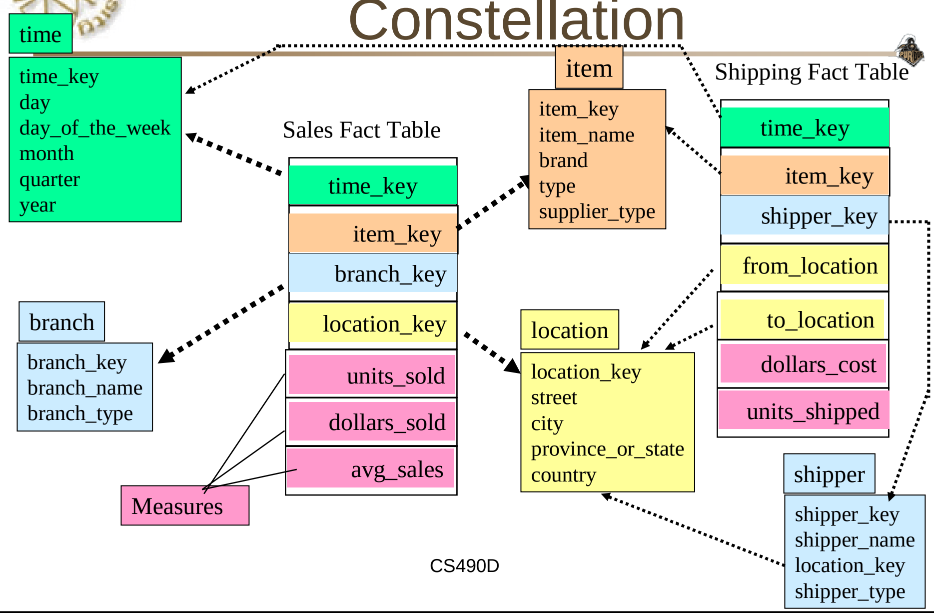
Example of Star Schema



Example of Snowflake Schema



Example of Fact Constellation



A Data Mining Query Language: DMQL

- Cube Definition (Fact Table)

  define cube <cube_name> [<dimension_list>]: <measure_list>

- Dimension Definition (Dimension Table)

  define dimension <dimension_name> as (<attribute_or_subdimension_list>)

- Special Case (Shared Dimension Tables)
  - First time as "cube definition"
  - define dimension <dimension_name> as <dimension_name_first_time> in cube <cube_name_first_time>

Defining a Star Schema in DMQL

define cube sales_star [time, item, branch, location]:

dollars_sold = sum(sales_in_dollars), avg_sales = avg(sales_in_dollars), units_sold = count(*)

define dimension time as (time_key, day, day_of_week, month, quarter, year)

define dimension item as (item_key, item_name, brand, type, supplier_type)

define dimension branch as (branch_key, branch_name, branch_type)

define dimension location as (location_key, street, city, province_or_state, country)

Defining a Snowflake Schema in DMQL

define cube sales_snowflake [time, item, branch, location]:

dollars_sold = sum(sales_in_dollars), avg_sales = avg(sales_in_dollars), units_sold = count(*)

define dimension time as (time_key, day, day_of_week, month, quarter, year)

define dimension item as (item_key, item_name, brand, type, supplier(supplier_key, supplier_type))

define dimension branch as (branch_key, branch_name, branch_type)

define dimension location as (location_key, street, city(city_key, province_or_state, country))

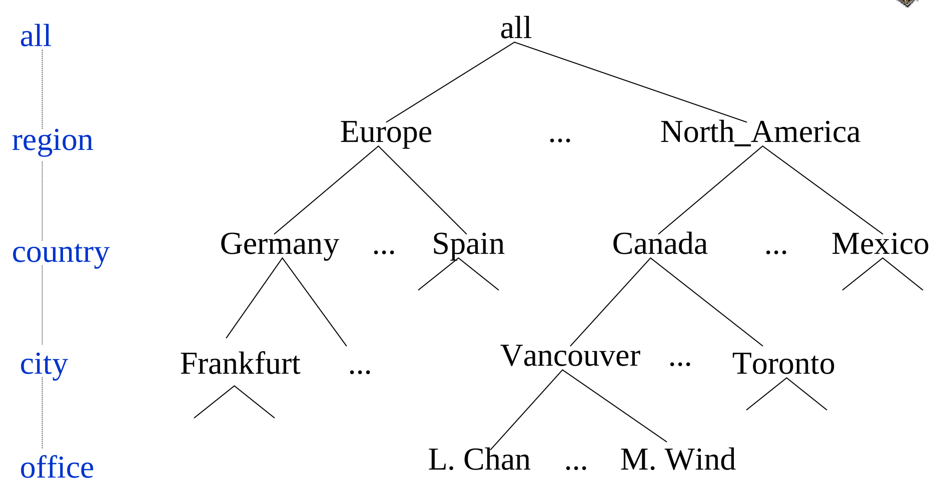
Defining a Fact Constellation in DMQL

define cube sales [time, item, branch, location]:
dollars_sold = sum(sales_in_dollars), avg_sales = avg(sales_in_dollars), units_sold = count(*)
define dimension time as (time_key, day, day_of_week, month, quarter, year)
define dimension item as (item_key, item_name, brand, type, supplier_type)
define dimension branch as (branch_key, branch_name, branch_type)
define dimension location as (location_key, street, city, province_or_state, country)
define cube shipping [time, item, shipper, from_location, to_location]:
dollar_cost = sum(cost_in_dollars), unit_shipped = count(*)
define dimension time as time in cube sales
define dimension item as item in cube sales
define dimension shipper as (shipper_key, shipper_name, location as location in cube sales, shipper_type)
define dimension from_location as location in cube sales
define dimension to_location as location in cube sales

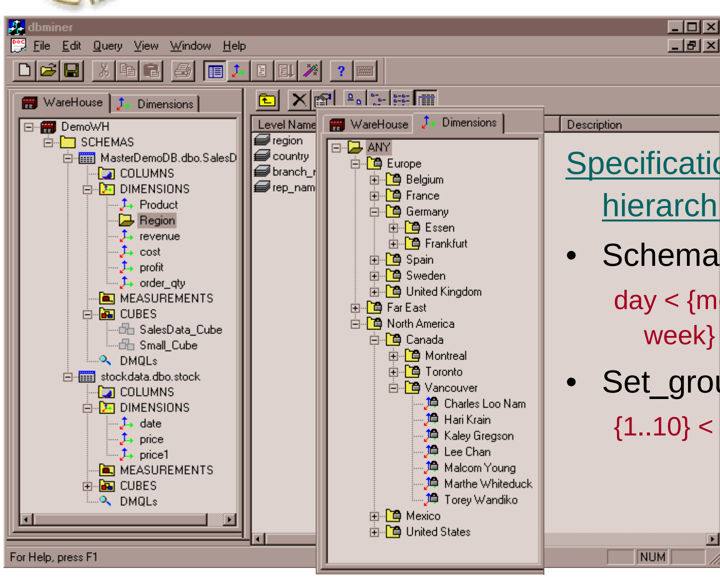
Measures: Three Categories

- distributive: if the result derived by applying the function to *n* aggregate values is the same as that derived by applying the function on all the data without partitioning.
  - E.g., count(), sum(), min(), max().
- algebraic: if it can be computed by an algebraic function with *M* arguments (where *M* is a bounded integer), each of which is obtained by applying a distributive aggregate function.
  - E.g., avg(), min_N(), standard_deviation().
- holistic: if there is no constant bound on the storage size needed to describe a subaggregate.
  - E.g., median(), mode(), rank().

A Concept Hierarchy: Dimension (location)



View of Warehouses and Hierarchies



[Specification of hierarchies]()

- Schema hierarchy

  day < {month < quarter; week} < year

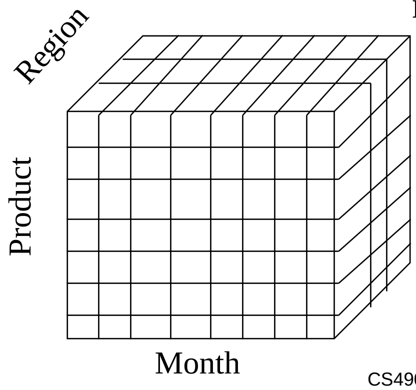
- Set_grouping hierarchy

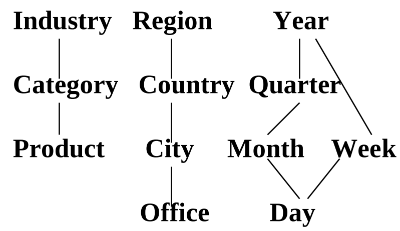
  {1..10} < inexpensive

Multidimensional Data

- Sales volume as a function of product, month, and region

Dimensions: Product, Location, Time
Hierarchical summarization paths





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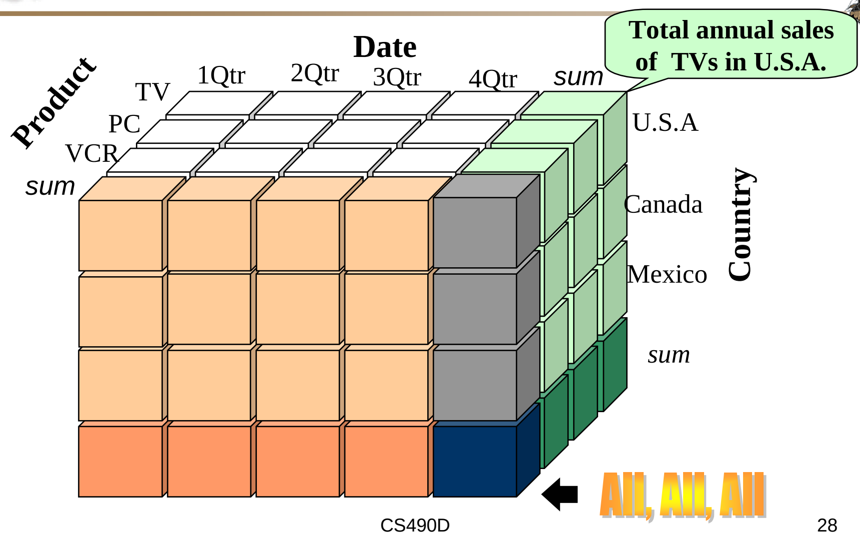
A Sample Data Cube



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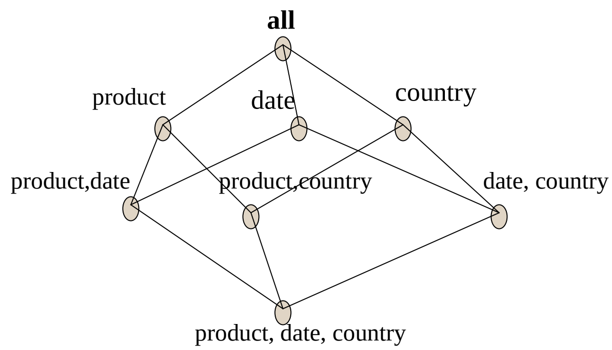
Cuboids Corresponding to the Cube



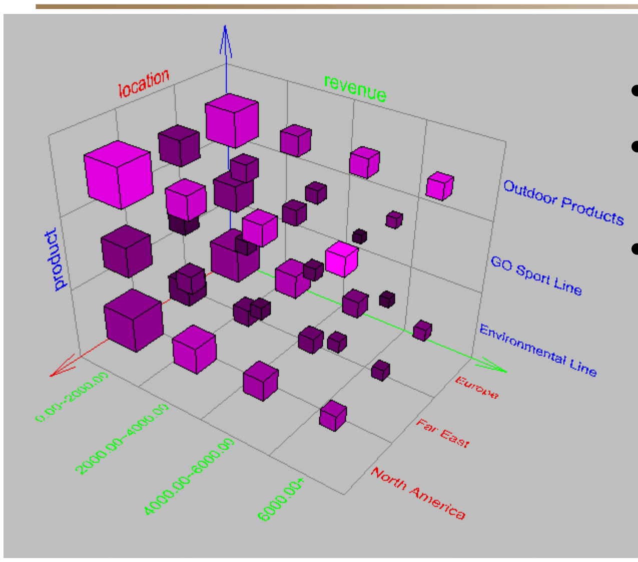
0-D(apex) cuboid

1-D cuboids

2-D cuboids

3-D(base) cuboid

Browsing a Data Cube



- Visualization
- OLAP capabilities
- Interactive manipulation

Typical OLAP Operations

- Roll up (drill-up): summarize data
  - *by climbing up hierarchy or by dimension reduction*
- Drill down (roll down): reverse of roll-up
  - *from higher level summary to lower level summary or detailed data, or introducing new dimensions*
- Slice and dice:
  - *project and select*
- Pivot (rotate):
  - *reorient the cube, visualization, 3D to series of 2D planes.*
- Other operations
  - *drill across: involving (across) more than one fact table*
  - *drill through: through the bottom level of the cube to its back-end relational tables (using SQL)*

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Efficient Data Cube Computation

- Data cube can be viewed as a lattice of cuboids
  - The bottom-most cuboid is the base cuboid
  - The top-most cuboid (apex) contains only one cell
  - How many cuboids in an n-dimensional cube with L levels?

$$T = \prod_{i=1}^{n} (L_i + 1)$$

- Materialization of data cube
  - Materialize every (cuboid) (full materialization), none (no materialization), or some (partial materialization)
  - Selection of which cuboids to materialize
    - Based on size, sharing, access frequency, etc.

Cube Operation

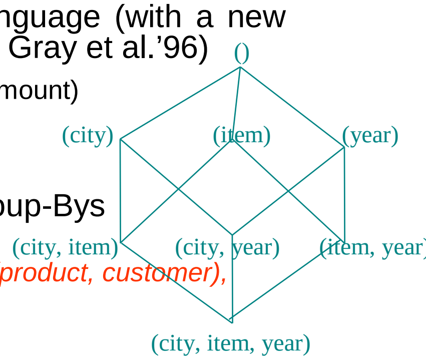
- Cube definition and computation in DMQL

  define cube sales[item, city, year]: sum(sales_in_dollars)

  compute cube sales

- Transform it into a SQL-like language (with a new operator cube by, introduced by Gray et al.'96)

```
SELECT item, city, year, SUM (amount)
FROM SALES
CUBE BY item, city, year
```



- Need compute the following Group-Bys

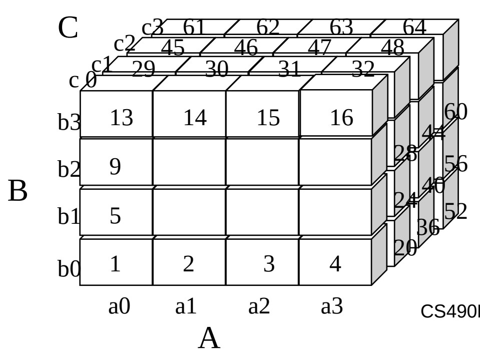
  (date, product, customer),
  (date,product),(date, customer), (product, customer),
  (date), (product), (customer)
  ()

Cube Computation: ROLAP-Based Method

- Efficient cube computation methods
  - ROLAP-based cubing algorithms (Agarwal et al'96)
  - Array-based cubing algorithm (Zhao et al'97)
  - Bottom-up computation method (Beyer & Ramarkrishnan'99)
  - H-cubing technique (Han, Pei, Dong & Wang:SIGMOD'01)
- ROLAP-based cubing algorithms
  - Sorting, hashing, and grouping operations are applied to the dimension attributes in order to reorder and cluster related tuples
  - Grouping is performed on some sub-aggregates as a "partial grouping step"
  - Aggregates may be computed from previously computed aggregates, rather than from the base fact table

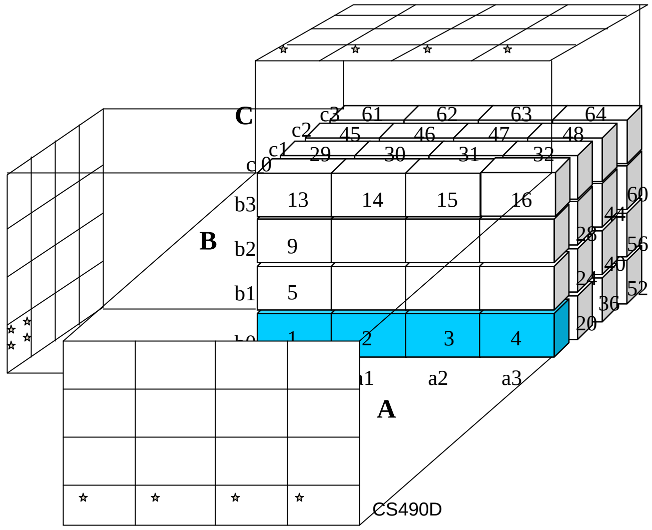
Multi-way Array Aggregation for Cube Computation

- Partition arrays into chunks (a small subcube which fits in memory).
- Compressed sparse array addressing: (chunk_id, offset)
- Compute aggregates in "multiway" by visiting cube cells in the order which minimizes the # of times to visit each cell, and reduces memory access and storage cost.



What is the best traversing order to do multi-way aggregation?

Multi-way Array Aggregation for Cube Computation



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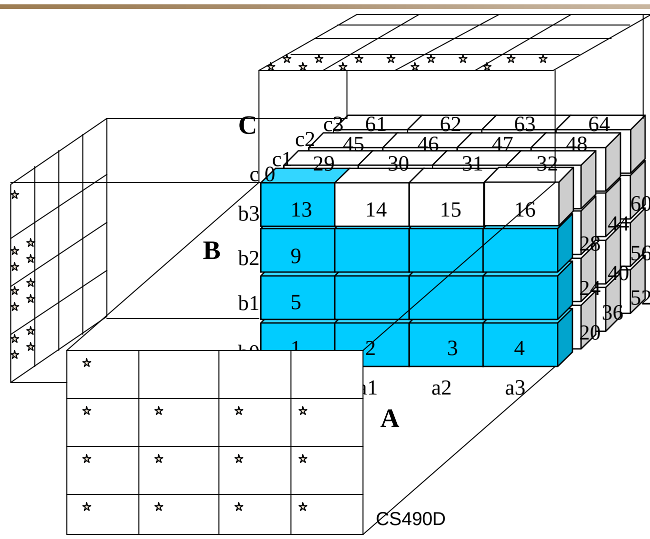
Multi-way Array Aggregation for Cube Computation



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Multi-Way Array Aggregation for Cube Computation (Cont.)

- Method: the planes should be sorted and computed according to their size in ascending order.
  - See the details of Example 2.12 (pp. 75-78)
  - Idea: keep the smallest plane in the main memory, fetch and compute only one chunk at a time for the largest plane
- Limitation of the method: computing well only for a small number of dimensions
  - If there are a large number of dimensions, "bottom-up computation" and iceberg cube computation methods can be explored

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Data Warehouse Usage

- Three kinds of data warehouse applications
  - Information processing
    - supports querying, basic statistical analysis, and reporting using crosstabs, tables, charts and graphs
  - Analytical processing
    - multidimensional analysis of data warehouse data
    - supports basic OLAP operations, slice-dice, drilling, pivoting
  - Data mining
    - knowledge discovery from hidden patterns
    - supports associations, constructing analytical models, performing classification and prediction, and presenting the mining results using visualization tools.
- Differences among the three tasks

From On-Line Analytical Processing to On Line Analytical Mining (OLAM)

- Why online analytical mining?
  - High quality of data in data warehouses
    - DW contains integrated, consistent, cleaned data
  - Available information processing structure surrounding data warehouses
    - ODBC, OLEDB, Web accessing, service facilities, reporting and OLAP tools
  - OLAP-based exploratory data analysis
    - mining with drilling, dicing, pivoting, etc.
  - On-line selection of data mining functions
    - integration and swapping of multiple mining functions, algorithms, and tasks.

Discovery-Driven Exploration of Data Cubes

- Hypothesis-driven
  - exploration by user, huge search space
- Discovery-driven (Sarawagi, et al.'98)
  - Effective navigation of large OLAP data cubes
  - pre-compute measures indicating exceptions, guide user in the data analysis, at all levels of aggregation
  - Exception: significantly different from the value anticipated, based on a statistical model
  - Visual cues such as background color are used to reflect the degree of exception of each cell

Examples: Discovery-Driven Data Cubes

item	all
region	all

Sum of sales	month											
	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec
Total		1%	-1%	0%	1%	3%	-1	-9%	-1%	2%	-4%	3%

Avg sales	month											
item	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec
Sony b/w printer		9%	-8%	2%	-5%	14%	-4%	0%	41%	-13%	-15%	-11%
Sony color printer		0%	0%	3%	2%	4%	-10%	-13%	0%	4%	-6%	4%
HP b/w printer		-2%	1%	2%	3%	8%	0%	-12%	-9%	3%	-3%	6%
HP color printer		0%	0%	-2%	1%	0%	-1%	-7%	-2%	1%	-5%	1%
IBM home computer		1%	-2%	-1%	-1%	3%	3%	-10%	4%	1%	-4%	-1%
IBM laptop computer		0%	0%	-1%	3%	4%	2%	-10%	-2%	0%	-9%	3%
Toshiba home computer		-2%	-5%	1%	1%	-1%	1%	5%	-3%	-5%	-1%	-1%
Toshiba laptop computer		1%	0%	3%	0%	-2%	-2%	-5%	3%	2%	-1%	0%
Logitech mouse		3%	-2%	-1%	0%	4%	6%	-11%	2%	1%	-4%	0%
Ergo-way mouse		0%	0%	2%	3%	1%	-2%	-2%	-5%	0%	-5%	8%

item	IBM home computer

Avg sales	month											
region	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec
North		-1%	-3%	-1%	0%	3%	4%	-7%	1%	0%	-3%	-3%
South		-1%	1%	-9%	6%	-1%	-39%	9%	-34%	4%	1%	7%
East		-1%	-2%	2%	-3%	1%	18%	-2%	11%	-3%	-2%	-1%
West		4%	0%	-1%	-3%	5%	1%	-18%	8%	5%	-8%	1%

Summary

- Data warehouse
- A multi-dimensional model of a data warehouse
  - Star schema, snowflake schema, fact constellations
  - A data cube consists of dimensions & measures
- OLAP operations: drilling, rolling, slicing, dicing and pivoting
- OLAP servers: ROLAP, MOLAP, HOLAP
- Efficient computation of data cubes
  - Partial vs. full vs. no materialization
  - Multiway array aggregation
  - Bitmap index and join index implementations
- Further development of data cube technology
  - Discovery-drive and multi-feature cubes
  - From OLAP to OLAM (on-line analytical mining)

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