Randomized Algorithms for Data Reconciliation in Wide Area Aggregate Query Processing

Fei Xu and Christopher Jermaine CISE Department University of Florida September 26,2007



How to answer an aggregate query over a distributed, "dirty" database



Let us Begin with the Centralized Case

What is the total salary paid by the company?

Salary	
Name	Salary
Michael	\$10000
Daniel	\$7864
David	\$8433
Christina	\$7633
Steve	\$8003
Sean	\$9607
Emily	\$10822
James	\$7322
Michael	\$9899
Christina	\$7412

- If the data is "clean", we only need to summarize all the salaries in the table.
- But we do have a concern:
 - Whether the two "Michaels" are the same person?
- If we know that the they are the same person, now we have two different salaries.
 - How can we obtain the correct salary?

Prior Researches

- Many prior researches have been done in order to answer the two questions:
 - Deciding whether different records refer to the same entity.
 - Obtaining a clean record from inconsistent duplicates.
- We want to utilize these existing results to answer the two questions:
 - Encode existing techniques into two generic functions.
 - Expect users to provide actual implementation.

Two Generic Functions

- The similarity function Sim ():
 - This function tells whether two records refer to the same entity, i.e. whether they are similar.
 - $Sim(r_1, r_2) = true$ iff r_1 and r_2 are similar.
- The reconciliation function *Rec* ():
 - This function takes a set of similar records and reconcile them.
 - It returns a numerical value used for aggregation.

Examples

- The similarity function:
 - Ex: r_1 and r_2 are similar if and only if r_1 .Name = r_2 .Name.
 - Sim((Michael, 10000), (Michael, 9899))=true
 - Sim((Michael, 10000), (Christina, 7412))=false
- The reconciliation function:
 - Ex: Take the average salary.
 - *Rec*({(Michael, 10000), (Michael, 9899)})

=(10000+9899)/2=9949.5

Utilize the Two Functions to Answer the Aggregate Query.

- Given these two functions, we could answer the aggregate query in the following three steps:
 - Using the similarity function to partition the records in the database into "equivalence classes" (will be discussed soon).
 - Apply the reconciliation function to each of the equivalence classes to reconcile the records.
 - Aggregate the returned values from each reconciliation and return the aggregate value as the answer.

Equivalence class



- If we assume each record is a vertex in a graph, and we assume there is an edge between two vertices if they are similar, then an equivalence class is a connected component in the graph.
- We use this definition in the paper. But alternative definitions exist. [BBS05][BG04][PD05][PMMRS05]

The Three-Step Solution

Assuming we use the definitions of *Sim()* and *Rec()* given in the example, the three-step solution is shown below:



Extend to the Distributed Environment

R1:New York	
Name	Salary
Michael	\$10000
Daniel	\$7864
David	\$8433

R2:Chicago		
Name	Salary	
Christina	\$7633	
Steve	\$8003	
Sean	\$9607	

<i>R</i> 3:Vienna	
Name	Salary
Emily	\$10822
James	\$7322
Michael	\$9899
Christina	\$7412

- What is the difficulty:
 - Similar records distributed in different sites.
 - The partition step requires to ship all the data to a coordinator.
 - Each site may contain a large number of records.
 - Such shipments are unaffordable- maybe gigabytes/terabytes of data.

Our Solution

- Use Approximation:
 - Sample from the set of all equivalence classes.
 - Only ship a part of the records from each sites.
 - Several randomized algorithms are proposed.
 - Provide the statistical guarantees.

Function
$$GetAnswer()$$

1. $\mathbf{S}' = SampleClasses()$
2. $\hat{M} = 0$
3. For $i = 1$ to m :
4. $\hat{M}_i = 0$
5. For each class $S \in \mathbf{S}'$ where $|S| = i$:
6. $\hat{M}_i + = \frac{1}{p_i} Rec(S)$
7. $\hat{M} + = \hat{M}_i$
8. Return \hat{M}

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The SampleClasses() Step (Logically)

- Requirements:
 - Probability of selecting an equivalence class of size *i* is *p_i*: for some constant.
 - If one record from an equivalence class is selected, all records from that equivalence class are selected.

Function GetAnswer()
1.
$$\mathbf{S}' = SampleClasses()$$

2. $\hat{M} = 0$
3. For $i = 1$ to m :
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5. For each class $S \in \mathbf{S}'$ where $|S| = i$:
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7. $\hat{M} + = \hat{M}_i$
8. Return \hat{M}







Accuracy Guarantees

- The variance of \hat{M}_i is: $var(\hat{M}_i) = (\frac{1}{p_i} - 1) \sum_{S \in \mathbf{S} \land |S| = i} Rec^2(S)$ The variance of \hat{M} is: $var(\hat{M}) = \sum var(\hat{M}_i)$ An estimator of $var(\hat{M}_i)$ IS: $v\hat{a}r(\hat{M}_i) = \frac{1}{p_i}(\frac{1}{p_i} - 1) \sum_{S \in \mathbf{S}' \land |S| = i} Rec^2(S)$ An estimator of $var(\hat{M})$ is: $v\hat{a}r(\hat{M}) = \sum_i v\hat{a}r(\hat{M}_i)$
- Central Limit Theorem based or more conservative Chebyshev confidence bound can be provided.

How to implement the SampleClasses () function?

Related to the similarity function.

Case 1: Transitive Similarity Function

 $(Sim(r_1, r_2) = Sim(r_2, r_3) = true) \Rightarrow (Sim(r_1, r_3) = true)$

- Each connected component is a clique if Sim() is transitive .
- Canonical form exists for each equivalence class.
 - William: {Will, Bill, William, Wm., Billy, Willy, Willie}
- The canonical form of each equivalence class can be pre-stored at each site.
- Hash Bernoulli algorithm works for this case.

R1:New York	
Name	Salary
Michael	\$10000
Daniel	\$7864
David	\$8433

R2:Chicago	
Name	Salary
Christina	\$7633
Steve	\$8003
Sean	\$9607

<i>R</i> 3:Vienna	
Name	Salary
Emily	\$10822
James	\$7322
Michael	\$9899
Christina	\$7412

1. Choose a probability *p*.

2. Choose a Hash function H(r), which takes a record and returns a value between 0 and 1.

3. For every record in each site, hash the canonical form of the record.

R1:New York	
Name	Salary
Michael	\$10000
Daniel	\$7864
David	\$8433

R2:Chicago		
Name	Salary	
Christina	\$7633	
Steve	\$8003	
Sean	\$9607	

p = 0.5

R3:Vienna	
Name	Salary
Emily	\$10822
James	\$7322
Michael	\$9899
Christina	\$7412

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R1:New York	
Name	Salary
Michael	\$10000
Daniel	\$7864
David	\$8433

R2:Chicago		
Name	Salary	
Christina	\$7633	
Steve	\$8003	
Sean	\$9607	

<i>R</i> 3:Vienna				
Name	Salary			
Emily	\$10822			
James	\$7322			
Michael	\$9899			
Christina	\$7412			

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3. For every record in each site, hash the canonical form of the record.

R1:New York			<i>R</i> 2:Ch	nicago
Name Salary			Name	Salary
Michael	\$10000	0.3	Christina	\$7633
Daniel	\$7864		Steve	\$8003
David	\$8433		Sean	\$9607

R3:Vienna				
Name	Salary			
Emily	\$10822			
James	\$7322			
Michael	\$9899			
Christina	\$7412			

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3. For every record in each site, hash the canonical form of the record.

R1:New York		R1:New York			<i>R</i> 2:Ch	nicago
Name	Salary		Name	Salary		
Michael	\$10000	0.3	Christina	\$7633		
Daniel	\$7864	0.7	Steve	\$8003		
David	\$8433		Sean	\$9607		

<i>R</i> 3:Vienna				
Name	Salary			
Emily	\$10822			
James	\$7322			
Michael	\$9899			
Christina	\$7412			

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3. For every record in each site, hash the canonical form of the record.

R1:New York			<i>R</i> 2:Cl	R2:Chicago		R2:Chicago		<i>R</i> 3:Vi	ienna
Name	Salary		Name	Name Salary		Name	Salary		
Michael	\$10000	0.3	Christina	\$7633	0.6	Emily	\$10822		
Daniel	\$7864	0.7	Steve	\$8003	0.1	James	\$7322		
David	\$8433	0.6	Sean	\$9607	0.9	Michael	\$9899		
						Christina	\$7412		

1. Choose a probability *p*.

2. Choose a Hash function H(r), which takes a record and returns a value between 0 and 1.

3. For every record in each site, hash the canonical form of the record.

4. Ship all records whose hash value <= *p*.

0.2

0.7

0.3

0.6

<i>R</i> 1:New York			<i>R</i> 2:Cł	R2:Chicago		<i>R</i> 3:V	ienna
Name	Salary		Name	Salary		Name	Salary
Michael	\$10000	0.3	Christina	\$7633	0.6	Emily	\$10822
Daniel	\$7864	0.7	Steve	\$8003	0.1	James	\$7322
David	\$8433	0.6	Sean	\$9607	0.4	Michael	\$9899
					Christina	\$7412	

1. Choose a probability *p*.

2. Choose a Hash function H(r), which takes a record and returns a value between 0 and 1.

3. For every record in each site, hash the canonical form of the record.

4. Ship all records whose hash value <= *p*.

0.2

0.7

0.3

0.6

More on Hash Bernoulli Algorithm

_		-	-					-
R1:New York		R2:Chicago			R3:Vienna			
Name	Salary		Name	Salary		Name	Salary	
Michael	\$10000	0.3	Christina	\$7633	0.6	Emily	\$10822	0.2
Daniel	\$7864	0.7	Steve	\$8003	0.1	James	\$7322	0.7
David	\$8433	0.6	Sean	\$9607	0.4	Michael	\$9899	0.3
			-			Christina	\$7412	0.6

- Records in the same equivalence class have the same hash value.
- Once a record in an equivalence class is sampled out, every record in this class is sampled out.
- The probability to sample each equivalence class is *p*.

Case 2: Non-transitive Similarity Function

- An equivalence class is **not** a clique.
- Canonical form does not exists and cannot be prestored.
- Require more complicated algorithms:
 - The uniform-*p* algorithm.
 - Essentially this is a distributed transitive closure algorithm.
 - The diminishing-*p* algorithm.

R1:New York					
Name	Salary				
Michael	\$10000				
Daniel	\$7864				
David	\$8433				

R2:Chicago					
Name	Salary				
Christina	\$7633				
Michael	\$8003				
Sean	\$9607				

<i>R</i> 3:Vienna				
Name	Salary			
Emily	\$10822			
James	\$7322			
Michael	\$9899			
Christina	\$7412			

1. Choose a probability *p*.

2. For every record in each site, with probability *p*, it is selected as a seed independently.

- 3. Each site ships all its seeds to the coordinator.
- 4. The whole seeds set is sent back to every site.

5. Every site returns records that are similar to one of the records in the seed set. These records are added into the seeds set.

6. Repeat 4 and 5 until no more records is returned.

R1:New York		<i>R</i> 2:Ch	nicago	<i>R</i> 3:Vi	enna	
Name	Salary		Name	Salary	Name	Salary
Michael	\$10000		Christina	\$7633	Emily	\$10822
Daniel	\$7864		Michael	\$8003	James	\$7322
David	\$8433		Sean	\$9607	Michael	\$9899
				2 (Christina	\$7412

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Name	Salary
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David	\$8433

R2:Chicago	
Name	Salary
Christina	\$7633
Michael	\$8003
Sean	\$9607

<i>R</i> 3:Vienna	
Name	Salary
Emily	\$10822
James	\$7322
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Name	Salary
Michael	\$10000
Daniel	\$7864
David	\$8433

vid	\$8433		Sear
Choo	se a pro	babilitv	n

R3:Vienna	
Name	Salary
Emily	\$10822
James	\$7322
Michael	\$9899
Christina	\$7412

2. For every record in each site, with probability *p*, it is selected as a seed independently.

Salary

\$7633

\$8003

\$9607

R2:Chicago

3. Each site ships all its seeds to the coordinator.

Name

Christina

Michael

4. The whole seeds set is sent back to every site.

5. Every site returns records that are similar to one of the records in the seed set. These records are added into the seeds set.

6. Repeat 4 and 5 until no Seeds ds is returned.

R1:New York		
Name	Salary	
Michael	\$10000	
Daniel	\$7864	
David	\$8433	

1. Choose a probability *p*.

R2:Chicago	
Name	Salary
Christina	\$7633
Michael	\$8003
Sean	\$9607

<i>R</i> 3:Vienna	
Name	Salary
Emily	\$10822
James	\$7322
Michael	\$9899
Christina	\$7412

2. For every record in each site, with probability *p*, it is selected as a seed independently.

3. Each site ships all its seeds to the coordinator.

R1:New York		
Name	Salary	
Michael	\$10000	
Daniel	\$7864	
David	\$8433	

R2:Chicago	
Name	Salary
Christina	\$7633
Michael	\$8003
Sean	\$9607

<i>R</i> 3:Vienna	
Name	Salary
Emily	\$10822
James	\$7322
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Daniel	\$7864			
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R2:Chicago					
Name	Salary				
Christina	\$7633				
Michael	\$8003				
Sean	\$9607				

<i>R</i> 3:Vienna		
Name	Salary	
Emily	\$10822	
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Michael	\$9899	
Christina	\$7412	

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4 Th	<u>a coode</u>	cot ic co	<u>nt hack t</u>	to avary	/ 🦕			-			
	James	\$7322	Michael	\$8003		Emily	\$10822		Michael	\$9899	
5 Ev/	· · · · · ·					-1 -1		нĀ		_	
J. LV	Michael	\$10000	Christina	\$7633	Э	Sean	\$9607	Ч	Christina	\$7412	
in the	seed se	t These	recorde	aro ad	4	ed into t	he seed	S	set.		
6. Repeat 4 and 5 until no Seeds ds is returned.								43			

More on Uniform-*p* Algorithm

R1:New York				
Name	Salary			
Michael	\$10000			
Daniel	\$7864			
Michael	\$8433			

R2:Chicago			
Name	Salary		
Christina	\$7633		
Michael	\$8003		
Michael	\$9607		

<i>R</i> 3:Vienna			
Name	Salary		
Michael	\$10822		
Michael	\$7322		
Michael	\$9899		
Christina	\$7412		

- Obvious Optimization:
 - Every time, for each site, only "new" records need to be sent.
- Drawbacks:
 - Large equivalence classes have high probability to sample out: p_i=1-(1-p)ⁱ
 - If there is a super larger equivalence class, sampling becomes meaningless (too many records sampled out).

The Diminishing-p Algorithm

- Purpose:
 - Reduce the sampling probability of large equivalence classes.
 - Try to avoid sampling super large equivalence classes.
- Solution:
 - Take seeds as shown in the uniform-*p* algorithm.
 - Large equivalence classes need to wait for more time to complete.
 - In the first run, only partial equivalence classes of size one are sent back, in the second run, only partial equivalence classes of size two are sent back,...
 - In the beginning of every run, randomly killing some seeds.
 - If all seeds of an equivalence class are killed, the whole class is dropped the sample.
 - See the paper for details.

Can we do better:

Increasing the Accuracy While Retaining the Same Sample Size?

 More complicated methods is possible to build to improve the accuracy if the reconciliation function satisfies the size-ratio property:

$$\frac{\sum_{r \in S} \operatorname{Rec}(\{r\})}{\operatorname{Rec}(S)} = \rho(|S|)$$

- Example:
 - *Rec*(*S*): take the average salary.
 - S={(Michael, 10000), (Michael, 9899)}
 - $\rho(x) = x$
 - *Rec(S)* =(10000+9899)/2=9949.5
 - Rec({(Michael, 10000)})+Rec({(Michael, 9899)}

=10000+9899=19899

19899/9949.5=2=ρ(|S|)

Free Extra Information: the "Dirty" Sum

Each site calculates the partial "dirty" sum while hashing / seeding and sends this value along with the records to the coordinator.

Experiment: Basic Setup

- Until the data set generated is of size s, the following steps are repeated:
 - An equivalence class size is generated by taking a random sample from a gamma distribution with shape parameter *sh* and scale parameter *sc*.
 - A equivalence class mean μ_1 is generated from a normal distribution with mean μ and variance σ^2 .
 - For each record in this equivalence class, an aggregate value is generated using a sample from another normal distribution with mean μ_1 and variance σ^2 .
 - Finally, each record in the equivalence class is randomly sent to one of five data sites.
- The data generation are determined by *s*, *sh*, *sc*, μ , σ^2 .
- A sample fraction *p* is chosen to take samples.

Experiment: Estimators work correctly.

- We have 6 different estimators, 3 simple ones and three optimized ones in the test.
- We generated data using the following setting

■ *S*=10⁷, *sh*=1, *sc*=4, μ=1, σ²=1

- For each estimator, we took 1% samples and provided 95% confidence bound, and checked whether the bound contained the answer.
- We repeated this procedure for 500 time and counted how many times each estimator provided a confidence bound that contained the answer.
- It turned every estimator worked well, the rate that the bound contained the query answer differed from 94% to 97%.

Experiment: Accuracy only Relies on Sample Size

- Fixed the sample size while increasing the database size and observed how the width of confidence bounds changed.
- Conclusion: accuracy only relies on the sample size.
- This is theoretically expected.

Experiment: Optimized Estimators Performed Better.

- For different sample ratio, execute both the simple estimator and the optimized one. Record both confidence interval widths.
- Conclusion: Optimized estimators performed better, especially when the sample ratio is low.

Experiment: The Cost of the Estimators.

- For three simple estimators, record the cost to reach a particular accuracy (in terms of confidence interval width) in two cases:
 - In the first case: 95% of the equivalence classes are sized fewer than 12, and 22% of the classes are size one.
 - In the second case: 95% of the classes have fewer than six elements and 44% of the classes are size one.
- Conclusion:
 - The cost of the Hash Bernoulli algorithm is always the smallest one.
 - The diminishing-*p* algorithm outperforms the Uniform-*p* algorithm when there are more large-size equivalence classes.

Conclusion

- We solve the problem to answer an aggregate query over a distributed, "dirty" database environment.
- We proposed several randomized algorithms.
- We integrate existing data cleaning techniques into our solution:
 - Two generic function are used to encapsulate existing data cleaning techniques.

Thank You.

Questions?