# High-dimensional Data Cubes 

Sachin Basil John<br>École Polytechnique Fédérale de Lausanne (EPFL)<br>Data Analysis Theory and Applications Laboratory sachin.basiljohn@epfl.ch


#### Abstract

This paper introduces an approach to supporting high-dimensional data cubes at interactive query speeds and moderate storage cost. The approach is based on binary(-domain) data cubes that are judiciously partially materialized; the missing information can be quickly reconstructed using statistical or linear programming techniques. This enables new applications such as exploratory data analysis for feature engineering and other fields of data science. Moreover, it removes the need to compromise when building a data cube - all columns that we might ever wish to use can be included as dimensions. Our approach also speeds up certain dice, roll-up, and drill-down operations on data cubes with hierarchical dimensions compared to traditional data cubes.


## PVLDB Reference Format:

Sachin Basil John and Christoph Koch. High-dimensional Data Cubes.
PVLDB, 15(13): 3828-3840, 2022.
doi:10.14778/3565838.3565839

## PVLDB Artifact Availability:

The source code, data, and/or other artifacts have been made available at https://github.com/epfldata/sudokube/blob/main/experiments/vldb2022_ sudokube_reproducibility.zip.

## 1 INTRODUCTION

Data cubes [14] are a principled and successful way of employing pre-computation and view materialization [1] to support interactivespeed query processing [17, 24] and exploratory data analysis [19] on multidimensional data. Via their limited and often visual query languages (using operations such as roll-up, drill-down, and slice), they are accessible to users not trained to write complex code.

The number of dimensions supported by a data cube is often limited in practice due to the aggressive materialization of its cuboids [29]. However, if the dimensionality were not practically limited, we could have high-dimensional data cubes that would be beneficial in the following scenarios.

- Natively high-dimensional data: Data scientists routinely work with high-dimensional data. For tasks such as feature engineering, interactive tools for exploratory data analysis built on top of data cubes would be extremely useful [23].
- Inlining dimension tables: Unlike star/snowflake schemas [14] with additional dimension tables that need to be joined with the central fact table, one can use high-dimensional data

[^0]Christoph Koch<br>École Polytechnique Fédérale de Lausanne (EPFL)<br>Data Analysis Theory and Applications Laboratory christoph.koch@epfl.ch

cubes to perform aggregations over hierarchical dimensions without resorting to joins. Instead of what is traditionally represented by a single dimension, we can have every dimension attribute as separate dimensions at different granularity; for instance, one can add month, quarter, and year as dimensions instead of a single time dimension.

- Aggregations on partial keys: Breaking up what is traditionally a single dimension key into several dimensions allows aggregations on partial keys to be implemented as roll-up operations on a high-dimensional data cube.

This paper explores how such high-dimensional data cubes can be made a reality. We address the infeasibility of materializing the entire cuboid lattice of a high-dimensional data cube by working with principled schemes that materialize only a subset of the cuboids [ $3,16,17,41]$ that traditionally form a data cube. While this goes against the original vision of data cubes (which aggressively do as much pre-computation as possible), the disadvantages of missing some cuboids are addressed by our technical contributions.

We show two algorithmic approaches by which available cuboids can be used to efficiently approximate or reconstruct missing ones that we chose not to materialize. In the first technique, we convert available cuboids into linear equation systems that constrain the query cuboid and which we solve by linear programming [13]. In general, the problem remains underconstrained, and this yields tight upper and lower bounds on the possible values in the query cuboid. In the second technique, we extract moments [36] that characterize the underlying data distribution from the available cuboids. The moments extracted from the projections of a query cuboid capture its lower-order statistics. We extrapolate the remaining moments from the available ones, allowing us to approximate the values in the query cuboid in expectation. This approximation works well when many lower-order moments are available and higher-order deviations are rare in the data. Both techniques, particularly the second one, can be done much faster than reading the smallest available cuboid that subsumes the query and projecting it down to the dimensions requested in the query.

We propose binary data cubes as an internal representation for our system. In these data cubes, the domain of each dimension consists of only two values. Real data does not comprise only such dimensions, but our model does not restrict generality. We support unrestricted classical dimensions with domains of $m$ values using cosmetic dimensions obtained by grouping $\left\lceil\log _{2} m\right\rceil$ binary dimensions. Dimension hierarchies are encoded within the binary dimensions of a cosmetic dimension by assigning a hierarchy among them, thereby eliminating the need for star and snowflake schemas.

Based on these principles, we built a data cube engine, Sudokube. Depending on the solving algorithm, it uses either linear programming or moment extrapolation to quickly answer queries over binary
data cubes that may have hundreds or even thousands of dimensions. Furthermore, the system can approximate the query using an online [18] algorithm, starting with the smallest available cuboids, incrementally reading in larger and larger cuboids (in the worst case up to the smallest cuboid that subsumes the query), turning them into linear equations or moments, and continuously maintaining approximate query results that improve until an exact answer is achieved. This practical approach allows for interactive data analysis and exploration of very high-dimensional datasets.

We validate our claims using two datasets: (1) New York City Parking Violations Issued [34], a natively moderately high-dimensional dataset ( 43 columns / 429 binary dimensions) that cannot be currently explored and analyzed using existing full-materialization data cube technology, and (2) Star Schema Benchmark [35], a standard benchmark for decision support queries on a star schema. Our experiments show that Sudokube yields results with less than $1 \%$ average error in under a second for queries on both datasets. We also show how our approach fares with inlining dimension tables by turning columns into hierarchies of binary dimensions.

Example 1.1. On the New York City dataset, the query ${ }^{1}$
SELECT floor(issue_date_year/2), registration_state, SUM(1) FROM NYC_Cube
GROUP BY floor(issue_date_year/2), registration_state
asks for the number of parking violations grouped by pairs of consecutive years and vehicle registration states. In Sudokube, this does not require a join with a dimension table or complex re-computation; the issue_date_year column is already internally represented by a sequence of binary dimensions, and this query can be expressed by grouping by all but the least significant of the column's binary dimensions. Generally speaking, by aligning them with binary prefix representations, we can represent wide ranges of dimension hierarchies, including non-numerical ones.

The paper is structured as follows. Section 2 discusses some challenges of high-dimensional data cubes. Section 3 introduces and formalizes our framework of binary data cubes and discusses how to work with them. Section 4 explores taking a set of cuboids of the data cube as a linear equation system that describes another cuboid (such as a query), and presents several properties that make this viewpoint useful; in particular, we show how easy it is to find a maximal linearly independent set of equations. Section 5 explores an alternative strategy where we introduce the concept of moments and explain how we extract moments from projections, extrapolate unknown moments and finally obtain an approximation of a cuboid from these extrapolated moments. Section 6 describes our system, Sudokube. Section 7 discusses related work. We experimentally evaluate the performance and the feasibility of our approach in Section 8. We conclude and discuss future work in Section 9.

## 2 THE INFEASIBILITY OF HIGH-DIMENSIONAL DATA CUBES

The number of dimensions $d$ that can be supported in practice in state-of-the-art data cube technology is limited as the storage costs quickly become astronomical as $d$ increases. In this section, we explain why this is the case. Consider some relational data stored

[^1]

Figure 1: Simulation results for the density of a random $d_{0}$-dimensional projection of a $d$-dimensional cuboid. One curve for each $d_{0}$ value between 6 and 23 .
in a fact table consisting of $d$ dimension columns and one or more numerical fact columns whose values are to be aggregated, grouped by the dimension columns. For simplicity of notation, we will assume there to be just one fact column throughout the remainder of the paper, and we will focus on aggregation by summation. The dimension columns hold values, subsequently called keys, that are keys in so-called dimension tables. The dimension tables describe a further coarsening hierarchy for the dimensions. For instance, the fact table may register keys in a time dimension representing timestamps at the granularity of seconds, and the corresponding dimension table(s) map(s) these timestamps to hours, days, months, and years. Depending on the complexity of these additional tables and their join paths, one speaks of star or snowflake schemas [14].

Example 2.1. We now begin a running example that we will use throughout this paper. The fact table storing a company's sales data for four Swiss cities (Geneva G, Lausanne L, Zurich Z, and Bern B) and the four quarters of 2021 is shown in Figure 2a. Additional dimension tables for city and quarter could classify cities into French or German-speaking and map quarters to half-years, but are omitted for brevity.

Data cubes are built by defining views that aggregate the fact column of the fact table grouped by the dimension columns and all their subsets and materializing these views. We refer to these views as cuboids, following the intuitions of multidimensional array representations [1] where all the views are hypercubes. The base cuboid contains all the dimensions, and all other cuboids are its projections. All these cuboids form a lattice based on their projection hierarchy. When we speak of data cubes, we refer to the lattices of all their cuboids. Given a $d$-dimensional data cube, for each $0 \leq k \leq d$, there are $\binom{d}{k}$ many $k$-dimensional projections. For instance, for $d=3$, the base cuboid is three-dimensional, and its projections are three two-dimensional, three one-dimensional, and one zero-dimensional cuboid.

For the simplicity of analysis, assume the same number $m$ of distinct keys in each dimension. A multidimensional array or dense representation of the base cuboid with $m^{d}$ entries is out of the question even for moderate values of $m$. It would require excessive space, yet most of its entries would likely be zero. On the other hand, a sparse representation of the cuboid stores tuples for each non-zero array entry in relational format. While they efficiently handle the sparsity that comes with high-dimensional data, the storage requirements of the sparse (representations of the) projection cuboids depend significantly on data distributions.

Let $n$ be the number of tuples in the sparse representation of the base cuboid and let $d_{0}=\log _{m} n$. Consider a scenario where $n=m^{d_{0}}$

| Q | City | Sales |
| :---: | :---: | ---: |
| Q1 | L | 1 |
| Q1 | Z | 1 |
| Q1 | B | 1 |
| Q2 | Z | 2 |
| Q3 | G | 3 |
| Q3 | Z | 2 |
| Q4 | G | 4 |
| Q4 | L | 2 |
| Q4 | Z | 1 |

(a) Fact table

|  |  |  |  |  |  |
| :--- | :--- | :--- | :--- | :--- | ---: |
|  | 3 | 2 | 1 | 0 | Sales |
|  | 0 | 0 | 0 | 1 | 1 |
| 2 | 0 | 0 | 1 | 0 | 1 |
| 3 | 0 | 0 | 1 | 1 | 1 |
| 4 | 0 | 1 | 1 | 0 | 2 |
| 5 | 1 | 0 | 0 | 0 | 3 |
| 6 | 1 | 0 | 1 | 0 | 2 |
| 7 | 1 | 1 | 0 | 0 | 4 |
| 8 | 1 | 1 | 0 | 1 | 2 |
| 9 | 1 | 1 | 1 | 0 | 1 |
|  |  |  |  |  |  |

(b) Sparse representation of the base cuboid of the binary data cube

Figure 2: Example sales data cube
entries are assigned to (uniformly) random distinct places in a $d$ dimensional base cuboid. We ask how big the sparse representation of a random $d_{0}$-dimensional projection of such a base cuboid would be. We performed an extensive simulation with $m=2$ and approximated the expected value for $p / n$, where $p$ is the size of the sparse representation of the projection. Clearly for $d_{0}=d$, this ratio is 1 . It turns out that as $d-d_{0}$ increases, this value extremely quickly converges to a value in the vicinity of 0.63 (see Figure 1). That is, in the lattice of projections of the base cuboid, all the cuboids of at least $d_{0}$ dimensions have a size of at least $\approx 0.63 * n$. If, for instance, $d>2 d_{0}$, then there are more than $2^{d-1}$ such cuboids, and the overall data cube takes (far) more space than $2^{d-2} n$. Of course, such a random data cube does not model all practical scenarios well, but one has to assume an extraordinary scenario (such as the pervasive presence of functional dependencies between dimension columns) for it to fare much better than the random case. So fully materialized data cubes, whether sparse or dense, with large $d$ really cannot be built.

## 3 PARTIALLY MATERIALIZED HIGHDIMENSIONAL BINARY DATA CUBES

Our system uses binary data cubes where the key in every dimension is either 0 or 1 . This does not lead to any loss in functionality or expressive power - any dimension with $m$ values can be encoded as a cosmetic dimension using $\left\lceil\log _{2} m\right\rceil$ binary dimensions. Formally, a $d$-dimensional binary cuboid $C$ is a map $(I \rightarrow\{0,1\}) \rightarrow K$ where $I$ is a $d$-element set of binary dimensions and $K$ is a field (such as $\mathbb{R}$ ), representing facts. In other words, $C$ maps $2^{d}$ cells (in a $d$-dimensional array) to elements of $K$.

Example 3.1. We encode the fact table in Figure 2a into a 4-D base cuboid shown in Figure 2b as follows. The two least significant bits 1,0 (we use big-endian order) encode the cities with $G \mapsto$ $00, L \mapsto 01, Z \mapsto 10, B \mapsto 11$ and bits 3,2 encode the quarter with Q $i \mapsto i-1$. The two pairs of binary dimensions are also hierarchical: dimension 1 selects among French (Geneva and Lausanne) and German-speaking cities (Zurich and Bern); dimension 3 selects between the first and second half-year of 2021.

### 3.1 Projection and Partial Materialization

Given a cuboid $C$ with dimensions $I$, a projection $\Pi_{J}(C)$ of $C$ is a cuboid with dimensions $J \subseteq I$ such that value of cell $p$ is the sum


Figure 3: The lattice of cuboids of the 4-D sales data cube with materialized ones underlined
of the values for all cells $q$ where $p$ is consistent with $q$ on $J$, i.e.,

$$
\Pi_{J}(C)(p)=\sum\left\{C(q) \left\lvert\, \begin{array}{l}
q: I \rightarrow\{0,1\}  \tag{1}\\
p(j)=q(j) \text { for all } j \in J
\end{array}\right.\right\}
$$

Given $C, \Pi_{J}(C)$ is uniquely determined by $J$ ("the dimensions to project to"), so we will also denote $\Pi_{J}(C)$ by $C_{J}$. So far, we have insisted on materializing all possible projections corresponding to the subset lattice of the dimensions of the data cube. We could instead choose to materialize only a subset of them; but to make the approach feasible, it would have to be a very small fraction [17].

Example 3.2. The 4-D sales data cube has 16 cuboids, of which we choose to materialize three, $C_{\{3,1\}}, C_{\{1,0\}}$, and $C_{\{3,2,0\}}$, in addition to the base cuboid $C_{\{3,2,1,0\}}$ at data cube creation time. The lattice of cuboids is shown in Figure 3, with materialized cuboids underlined.

The number of possible cuboids in a high-dimensional data cube - the number of elements in the lattice - is astronomical. Given that only a very small fraction of these can be materialized, how could such data cubes support interactive querying? We assume that the number of dimensions requested in a query is small - producing a table to be displayed to a human user [29]. Let $Q \subsetneq I$ be one such query. The query result is then given by the cuboid $C_{Q}$, which may or may not be materialized. To answer the query $Q$, we can use the smallest subsuming cuboid $C_{S}$ with $Q \subseteq S \subseteq I$ that has been materialized [3]. We call this the naïve algorithm. We will consider better and more interesting alternatives to this later in the paper. Assuming that the base cuboid is always among those materialized, there exists a materialized subsumer for every query, and every query can be answered. The challenge then becomes to decide, given a storage budget, which cuboids should be materialized so that a query workload can be answered quickly [16].

Example 3.3. Consider the query asking for sales grouped by city and half-year of 2021, whose result is cuboid $C_{\{3,1,0\}}$. This cuboid has not been materialized. The smallest materialized cuboid that subsumes it is $C_{\{3,2,1,0\}}$, the base cuboid. Under the naïve algorithm, we project it to dimensions $\{3,1,0\}$ to answer the query.

### 3.2 Advantages of Binary Data Cubes

Binary data cubes have the following strong points, especially when high-dimensional. Firstly, the mathematics, algorithms, and implementation are much cleaner. Some of the technical contributions in Sections 4 and 5 would necessarily suffer from rather awkward
and bloated notation if we were to stick with unrestricted dimension domains, while the move to binary domains seems to expose numerous connections to relevant fields and solution approaches. Secondly, the finer granularity of dimensions in a binary data cube allows us to encode structure and hierarchy within the relationship among dimensions itself, eliminating the need for star or snowflake schemas plus joins. For example, compare a data cube with a single time dimension (of timestamps) with a binary cube in which time consists of separate groups of bit-sized dimensions for years, quarters (two bits), months (e.g., two bits for months per quarter), etc. If the query asks to break down sales by quarter, in the first case, we have no other choice than to fetch a cuboid with the time dimension at its full granularity, join with the dimension hierarchy, and aggregate to obtain quarterly data; in the latter case, this cuboid may be available directly (see Example 3.1, where we introduced very simple - hierarchical time and location dimensions).

## 4 SOLVING QUERIES USING LINEAR PROGRAMMING

The naïve algorithm described in the previous section can always answer any query $Q \subseteq I$, though not necessarily in interactive time. In the worst case, the query is answered by aggregating the base cuboid, which can take a long time depending on the size. This section explores an alternative approach to assembling the query cuboid $C_{Q}$ from the cuboids it subsumes.

Figure 4: Dense representations of the pre-materialized cuboids $C_{\{1,0\}}, C_{\{3,1\}}$, and $C_{\{3,2,0\}}$ of the sales data cube as well as of $C_{\{3,0\}}$ obtained by projecting $C_{\{3,2,0\}}$ at runtime.

Example 4.1. The materialized projections $C_{\{1,0\}}, C_{\{3,1\}}$, and $C_{\{3,2,0\}}$ of the sales data cube are shown in Figure 4. The cell $p=\{3 \mapsto 1,1 \mapsto 0\}$ in $C_{\{3,1\}}$, for example, contains value 9 because the 5th, 7th, and 8th row of the base cuboid have mappings whose restrictions to dimensions $\{3,1\}$ is $\{3 \mapsto 1,1 \mapsto 0\}$, and the sum of the sales in these rows is 9 . For the query $Q=\{3,1,0\}$, the query result $C_{Q}$ subsumes the materialized cuboids $C_{\{1,0\}}$ and $C_{\{3,1\}}$. Furthermore, $C_{Q}$ also subsumes the projection $C_{\{3,0\}}$ which can be obtained by projecting $C_{\{3,2,0\}}$ at runtime.

The result $C_{Q}$ of a query $Q$ contains $2^{|Q|}$ cells identified by a mapping $q: Q \rightarrow\{0,1\}$. For simplicity, let the variable $x_{q}$ denote the value $C_{Q}(q)$. Then, for some cuboid $C_{J}$ such that $J \subseteq Q$, Equation 1 yields a system of $2^{|J|}$ linear equations which constrain the $x_{q}$ values that make up $C_{Q}$. The equation $e_{p}$ for cell $p$ is given by

$$
e_{p}: \quad \sum\left\{\begin{array}{l|l}
x_{q} & \begin{array}{l}
q: Q \rightarrow\{0,1\} \\
p(j)=q(j) \text { for all } j \in J
\end{array}
\end{array}\right\}=C_{J}(p)
$$



Figure 5: The 12 equations obtained from the three relevant materialized cuboids of the sales data cube for the query $Q=$ $\{3,1,0\}$. Among these, at most 7 are linearly independent. We pick the equations with circled ones to form a basis.

These equations define a vector space [20], a subspace of the $2^{|Q|-}$ dimensional space spanned by the cells of $C_{Q}$. We will be interested in the dimensionality of its solution space (kernel); obviously, a zero-dimensional solution space means we can reconstruct $C_{Q}$ precisely. When several cuboids are available to constrain $C_{Q}$, we can combine the linear equations of the individual cuboids. This system of equations is, in general, not linearly independent. To reduce solving time, we want to have a maximal set of linearly independent equations so as to capture all the constraints from the fetched cuboids using as few equations as possible. Before we explain how to obtain a maximal set of linearly independent equations, we introduce some notation. For some variable order <, let $\hat{x}_{e}$ denote the minimal variable that occurs in some equation $e$. Furthermore, Let $e_{1} \equiv e_{2}$ be true for two equations $e_{1}$ and $e_{2}$ if $\hat{x}_{e_{1}}=\hat{x}_{e_{2}}$. Of course, $\equiv$ forms an equivalence relation.

Example 4.2. Consider the query $\mathrm{Q}=\{3,1,0\}$ and three of its projections $C_{\{1,0\}}, C_{\{3,1\}}$, and $C_{\{3,0\}}$. The system of linear equations defined by these projections is shown in Figure 5. For some bits $b_{3}, b_{1}, b_{0} \in\{0,1\}$, in order to concisely show cells like $p=\left\{3 \mapsto b_{3}\right.$, $\left.1 \mapsto b_{1}, 0 \mapsto b_{0}\right\}$, we write them as ordered sequences $b_{3} b_{1} b_{0}$, making $Q$ implicit. The 8 variables used are written as $x_{000}, x_{001}$, $\ldots, x_{111}$. Out of the 12 equations, at most 7 are linearly independent. Under the variable order $x_{000}<x_{001}<\cdots<x_{110}<x_{111}$, the equivalence classes of equations w.r.t. $\equiv$ are $S_{000}=\left\{e_{* 00}, e_{00 *}, e_{0 * 0}\right\}$, $S_{001}=\left\{e_{* 01}, e_{0 * 1}\right\}, S_{010}=\left\{e_{* 10}, e_{01 *}\right\}, S_{011}=\left\{e_{* 11}\right\}, S_{100}=\left\{e_{10 *}\right.$, $\left.e_{1 * 0}\right\}, S_{101}=\left\{e_{1 * 1}\right\}, S_{110}=\left\{e_{11 *}\right\}$ and $S_{111}=\emptyset$.

There is an easy way of finding a maximal subset of linearly independent equations - a basis [20]. We now state a theorem we use to construct a basis. Due to space constraints, we omit its proof here, but we include it in the extended version [6] of this paper.

Theorem 4.3. Given the system of linear equations yielded by a set of projections of a cuboid, any subset that contains exactly one equation from each equivalence class of $\equiv$ is a basis of the vector space spanned by the equations.

Picking a set of linear equations in this way immediately yields a coefficient matrix in row echelon form - for each column, there is exactly one row that has a 1 in this column and only zeroes to its left. The degree of freedom of the system of equations is the
number of variables for which there was no equation having it as its minimal variable. If at least one such variable exists, we cannot answer the query without further constraints. These constraints could be obtained from additional cuboids or some other restriction such as that the facts must be non-negative.

Example 4.4. In Figure 5, we have marked the chosen witness of every equivalence class with a circle. According to Theorem 4.3, $\left\{e_{* 00}, e_{* 01}, e_{* 10}, e_{* 11}, e_{10 *}, e_{11 *}, e_{1 * 1}\right\}$ is a basis for the vector space spanned by the equations of the cuboids $C_{\{1,0\}}, C_{\{3,1\}}$ and $C_{\{3,0\}}$. Since there are eight variables and only seven independent equations, we have a single degree of freedom, and the query cannot be fully answered without further constraints. After Gaussian elimination on the coefficient matrix, we get the equation $e_{* 00}+e_{1 * 1}-e_{10 *}=$ $x_{000}+x_{111}=0$. If we impose a non-negativity constraint on all the $x$ values, this equation gives us $x_{000}=x_{111}=0$, and so we obtain the query result $\left(x_{000}, x_{001}, \ldots, x_{111}\right)=(0,1,3,1,7,2,3,0)$.

Even with the non-negativity restriction, queries may still have several degrees of freedom, and we cannot compute exact results. In such cases, we find upper and lower bounds of every variable $x_{q}$ using linear programming [13]. Our experiments show that this approach quickly yields tight bounds on query results for lowdimensional queries but does not scale well with query dimensionality. For this reason, we do not go into further details of this approach and present a better one in the next section.

## 5 SOLVING QUERIES USING MOMENTS

The linear programming approach discussed in the previous section gives tight bounds for values of the query cuboid from its projections. However, when the number of degrees of freedom of the solution is high, the intervals are usually large and may not provide helpful insights for the given query. We now discuss an alternative approach that returns the most likely values for the cuboid even when we have numerous degrees of freedom. This approach assumes that the extreme values allowed by the many degrees of freedom are possible but highly unlikely.

In this approach, we characterize a cuboid $C$ by its moments. We define a moment for every projection of the cuboid, and the complete set of moments uniquely determines the cuboid. In particular, for some query $Q$, when only some projections of the query result $C_{Q}$ are known, we can only compute the moments for those projections, and the cuboid $C_{Q}$ cannot be precisely reconstructed. We approximate the cuboid instead by extrapolating unknown moments from the known ones.

### 5.1 Moments of the Cuboid

We now describe the characterization of a $d$-dimensional cuboid with dimension set $I$ in terms of its moments. Given a cuboid, we define the moment $m_{J}$ for every subset $J \subseteq I$ as follows

$$
\begin{aligned}
m_{J} & :=\sum\left\{x_{q} \mid q: I \rightarrow\{0,1\}, q(j)=1 \text { for all } j \in J\right\} \\
& =C_{J}(p), \text { where } p(j)=1 \text { for all } j \in J
\end{aligned}
$$

In other words, for some $J \subseteq I$, the moment $m_{J}$ of a cuboid $C$ is the value of cell $p$ in $C_{J}$ that maps all dimensions in $J$ to 1 . A $d$-dimensional cuboid has $2^{d}$ moments, one for every subset of its
dimension set. Also, note that for any set $K$ such that $J \subseteq K \subseteq I$, $m_{J}$ is one of the $2^{|K|}$ moments of $C_{K}$ as well.

If the values of a cuboid are non-negative, which we will now assume throughout the rest of this paper, we can also have a probabilistic interpretation for these values. For every dimension $i \in Q$ of the cuboid, we have a corresponding Bernoulli random variable $X_{i}$. We interpret the values of a cuboid as unnormalized probabilities in the joint distribution of these random variables. The probabilities are obtained by rescaling the values using their total. Under this model, the projections of a cuboid are marginal distributions on subsets of random variables. Furthermore, we can express any moment $m_{J}$ of the cuboid $C_{Q}$ in terms of mixed moments [36] of random variables $X_{j}$ for any $j \in J$ as

$$
\begin{equation*}
\frac{m_{J}}{m_{0}}=E\left[\prod_{j \in J} X_{j}\right] \tag{2}
\end{equation*}
$$

Example 5.1. The joint probability distribution as well as the mixed moment of binary random variables $X_{3}$ and $X_{0}$ associated with the projection $C_{\{3,0\}}$ for $b_{3}, b_{0} \in\{0,1\}$ are given by

$$
\begin{aligned}
& P\left(X_{3}=b_{3}, X_{0}=b_{0}\right)=\frac{C_{\{3,0\}}\left(3 \mapsto b_{3}, 0 \mapsto b_{0}\right)}{\sum_{p} C_{\{3,0\}}(p)}, \text { and } \\
& E\left[X_{3} \cdot X_{0}\right]=\sum_{b_{3}, b_{0}}\left(P\left(b_{3}, b_{0}\right) \cdot b_{3} \cdot b_{0}\right)=\frac{m_{\{3,0\}}}{m_{\emptyset}}=\frac{2}{17} .
\end{aligned}
$$

Under this probabilistic interpretation, our characterization of binary cuboids using their moments is essentially how multivariate Bernoulli distributions are characterized in [45] and [12]. Given some ordering of the dimensions, we order the subsets of dimensions and, thereby, the moments lexicographically. We define the moment vector $\mathbf{m}$ of a cuboid to have all of its moments arranged in this order. Recall that we also define a similar order for the values of the cuboid. We similarly define the vectorization $\mathbf{x}$ of the cuboid to contain all its values in that order. The following proposition [12, 45] describes the relationship between $\mathbf{m}$ and $\mathbf{x}$.

Proposition 5.2. Given the moment vector $\mathbf{m}$ of a d-dimensional cuboid with values $\mathbf{x}$ and two matrices M and W as specified below, the following two statements are true where $\otimes$ denotes the Kronecker product (applied d times in the equations):

$$
\text { (1) } \mathbf{m}=\mathbf{M}^{\otimes d} \mathbf{x} \quad \text { and } \quad \text { (2) } \mathbf{x}=\mathbf{W}^{\otimes d} \mathbf{m}
$$

where $\mathbf{M}=\left[\begin{array}{ll}1 & 1 \\ 0 & 1\end{array}\right]$ and $\mathbf{W}=\mathbf{M}^{-1}=\left[\begin{array}{cc}1 & -1 \\ 0 & 1\end{array}\right]$.
Example 5.3. The moments of the query cuboid $C_{Q}$ for the query $Q=\{3,1,0\}$ with $\mathbf{x}=\left(x_{000} \ldots x_{111}\right)$ on the sales data cube are
$\left[\begin{array}{c}m_{\emptyset} \\ m_{\{0\}} \\ m_{\{1\}} \\ m_{\{1,0\}} \\ m_{\{3\}} \\ m_{\{3,0\}} \\ m_{\{3,1\}} \\ m_{\{3,1,0\}}\end{array}\right]=\left[\begin{array}{llllllll}1 & 1 & 1 & 1 & 1 & 1 & 1 & 1 \\ 0 & 1 & 0 & 1 & 0 & 1 & 0 & 1 \\ 0 & 0 & 1 & 1 & 0 & 0 & 1 & 1 \\ 0 & 0 & 0 & 1 & 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & 0 & 1 & 1 & 1 & 1 \\ 0 & 0 & 0 & 0 & 0 & 1 & 0 & 1 \\ 0 & 0 & 0 & 0 & 0 & 0 & 1 & 1 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 1\end{array}\right]\left[\begin{array}{l}0 \\ 1 \\ 3 \\ 1 \\ 7 \\ 2 \\ 3 \\ 0\end{array}\right]=\left[\begin{array}{c}17 \\ 4 \\ 7 \\ 1 \\ 12 \\ 2 \\ 3 \\ 0\end{array}\right]$

### 5.2 Cuboid Approximation from Projections

Given a query $Q$, Sudokube approximates its result $C_{Q}$ from the moments of the available projections. We make statistical assumptions about the underlying data distribution and extrapolate the missing moments of $C_{Q}$ from the known ones. For example, we can
assume that the values are uncorrelated beyond what is already known. This is not an unreasonable assumption, and while one can always find data that deviates significantly from this model, it becomes increasingly harder as more data is known.

Before we describe the formula for computing the missing moments, we define two additional terms and explain their relationships with the moments. The mixed central moment $\mu_{J}$ and the mixed moment product $p_{J}$ for a set of dimensions $J$ are defined as

$$
\frac{\mu_{J}}{m_{\emptyset}}:=E\left[\prod_{j \in J}\left(X_{j}-E\left[X_{j}\right]\right)\right] \text { and } p_{J}:=\prod_{j \in J} E\left[X_{j}\right]=\prod_{j \in J} \frac{m_{\{j\}}}{m_{\emptyset}} .
$$

We now describe the moment $m_{J}$ in terms of mixed central moments and moment products associated with all subsets of $J$. In the derivation of the formula shown below, we first split each $X_{j}$ in the definition of the moment $m_{J}$ into $\left(X_{j}-E\left[X_{j}\right]\right)$ and $E\left[X_{j}\right]$ and then apply the multi-binomial expansion on the products. The next step is obtained from the linearity of expectation since every $E\left[X_{\ell}\right]$ is constant with respect to the expectation. Finally, we rewrite the expression in terms of $\mu_{K}$ and $p_{J \backslash K}$ using their definitions. We can also derive a similar formula to compute $\mu_{J}$ as an alternating sum of products of $m_{K}$ and $p_{J \backslash K}$ for all sets $K \subseteq J$.

$$
\begin{align*}
m_{J} & =m_{\emptyset} \cdot E\left[\prod_{j \in J}\left(\left(X_{j}-E\left[X_{j}\right]\right)+E\left[X_{j}\right]\right)\right] \\
& =m_{\emptyset} \cdot E\left[\sum_{K \subseteq J} \prod_{k \in K}\left(X_{k}-E\left[X_{k}\right]\right) \cdot \prod_{\ell \in J \backslash K} E\left[X_{\ell}\right]\right]  \tag{3}\\
& =\sum_{K \subseteq J} m_{\emptyset} \cdot E\left[\prod_{k \in K}\left(X_{k}-E\left[X_{k}\right]\right)\right] \cdot \prod_{\ell \in J \backslash K} E\left[X_{\ell}\right] \\
& =\sum_{K \subseteq J} \mu_{K} \cdot p_{J \backslash K}
\end{align*}
$$

Given some query $Q$ and any set $J \subseteq Q$, let $\operatorname{Known}(J)$ denote the set of all subsets $K \subseteq J$ for which the projection $C_{K}$ is known. Clearly, $\operatorname{Known}(J) \subseteq 2^{J}$ and since $J \subseteq Q, \operatorname{Known}(J) \subseteq \operatorname{Known}(Q)$ as well. Furthermore, since all projections can be computed from a cuboid, if $K \in \operatorname{Known}(Q)$, then we also have $2^{K} \subseteq \operatorname{Known}(Q)$.

We assume that all subsets of $Q$ up to size 1 are in $\operatorname{Known}(Q)$. The one-dimensional projections are few in number and small in size and they can all be cached in memory. With this assumption, $p_{J}$ can always be computed for every $J \subseteq Q$. Additionally, for every $K \in \operatorname{Known}(Q)$, we can compute $m_{K}$ and $\mu_{K}$ from the cuboid $C_{K}$.

Next, we explain how we extrapolate the known moments to predict the missing moments of the query result $C_{Q}$. As described earlier in this section, we assume that the data is uncorrelated beyond what is known. We model this by setting all unknown mixed central moments $\mu_{U}$ to zero. The zero value of some mixed central moment indicates that the corresponding dimensions do not result in extreme deviations in values when changed together. While it is certainly possible for the data to have extreme higher-order deviations (e.g., when the most significant values are concentrated along the diagonals of the cuboid), this seems unlikely to happen in real-world data. Under this model, we extrapolate $m_{J}$ as $m_{J}^{\prime}$ for any $J \subseteq Q$ as

$$
\begin{equation*}
m_{J}^{\prime}:=\sum_{K \in K \operatorname{Kown}(J)} \mu_{K} \cdot p_{J \backslash K} . \tag{4}
\end{equation*}
$$

```
Algorithm 1: Online algorithm to extrapolate unknown
moments from known moments
initial input: Moments \(m_{K}\) for all \(K \subseteq Q\) with \(|K| \leq 1\)
output :Extrapolated moments \(m_{J}^{\prime}\) for all \(J \subseteq Q\)
    init:
        foreach \(J \subseteq Q\) do
            \(p_{J} \leftarrow \prod_{j \in J} \frac{m_{\{j\}}}{m_{\emptyset}}\)
            \(m_{J}^{\prime} \leftarrow m_{\emptyset} \cdot p_{J}\)
    upon receiving \(m_{S}: \quad / /\) Add \(S\) to \(\operatorname{Known}(Q)\)
        \(\mu_{S} \leftarrow m_{S}-m_{S}^{\prime}\)
        foreach \(J \subseteq Q\) such that \(J \supseteq S\) do
            \(m_{J}^{\prime} \leftarrow m_{J}^{\prime}+\mu_{S} \cdot p_{J \backslash S}\)
```

The following proposition states the correctness of the extrapolation formula, which can be derived easily by setting all unknown mixed moments $\mu_{U}$ to zero in Equation 3.

Proposition 5.4. Equation 4 describes the extrapolated moment $m_{J}^{\prime}$ for some set $J \subseteq Q$ satisfying the following conditions: (1) If $J \in \operatorname{Known}(Q)$, then $m_{J}^{\prime}=m_{J}$. (2) Otherwise, $m_{J}^{\prime}$ denotes the extrapolated moment under the uncorrelatedness assumption.

Algorithm 1 shows an incremental algorithm for extrapolating the moments according to Equation 4. The initial state of the algorithm is when Known $(Q)$ contains all subsets up to size 1 . Then the algorithm incrementally updates the unknown moments as the subsets of $Q$ with sizes greater than one are added to $\operatorname{Known}(Q)$ one after the other. We assume that before a set $S$ is added to Known $(Q)$, all of its subsets were added in previous steps. The correctness of this algorithm is given by the following theorem, whose proof can be found in the extended version [6] of this paper.

Theorem 5.5. Algorithm 1 computes the extrapolated moments $m_{J}^{\prime}$ of cuboid $C_{Q}$ representing query $Q$ according to Equation 4 as subsets $S$ are added to Known $(Q)$ one after the other.

The most expensive step of the extrapolation algorithm is updating the extrapolated moments of all supersets. However, this algorithm can be further optimized by using techniques similar to those in [7], but a full discussion is beyond the scope of this paper.

Example 5.6. Consider the query $Q=\{3,1,0\}$ on the sales data cube. Initially, $\operatorname{Known}(Q)=\{\emptyset,\{0\},\{1\},\{3\}\}$. The initial values of the extrapolated moments $m_{\{1,0\}}^{\prime}$ and $m_{\{3,1,0\}}^{\prime}$ are given by

$$
m_{\{1,0\}}^{\prime}=\frac{m_{\{1\}} m_{\{0\}}}{m_{\emptyset}}=\frac{28}{17} \text {, and } m_{\{3,1,0\}}^{\prime}=\frac{m_{\{3\}} m_{\{11} m_{\{0\}}}{m_{\emptyset}^{2}}=\frac{336}{289} .
$$

Once the cuboid $C_{\{1,0\}}$ is fetched, $m_{\{1,0\}}$ is computed and the set $\{1,0\}$ is added to Known $(Q)$. The updated moments are

$$
m_{\{1,0\}}^{\prime}=1, \text { and } m_{\{3,1,0\}}^{\prime}=\frac{336}{289}+\left(1-\frac{28}{17}\right) \cdot \frac{12}{17}=\frac{12}{17} .
$$

After processing all three projections $C_{\{1,0\}}, C_{\{3,1\}}$ and $C_{\{3,0\}}$,

$$
m_{\{3,1,0\}}^{\prime}=\frac{336}{289}+\left(1-\frac{28}{17}\right) \cdot \frac{12}{17}+\left(3-\frac{84}{17}\right) \cdot \frac{4}{17}+\left(2-\frac{48}{17}\right) \cdot \frac{7}{17}=\frac{-26}{289} .
$$

From this point, we ignore the distinction between the real and extrapolated moments of a cuboid and simply refer to them as

```
Algorithm 2: In-place Fast Inverse Transform
input : Array \(A\) representing \(\mathbf{m}\) of size \(N=2^{d}\)
output:Same array \(A\) whose contents now represent \(\mathbf{x}\)
    [] \(s \leftarrow 1\)
    while \(s<N\) do
        for \(i \leftarrow 0\) until \(N\) step by \(2 * s\) do
            for \(j \leftarrow i\) until \(i+s\) do
                \(A[j+s] \leftarrow \min (A[j], \max (0, A[j+s]))\)
                \(A[j] \leftarrow A[j]-A[j+s]\)
        \(s \leftarrow s * 2\)
```

moments. Once the moment vector is computed through extrapolation, the values of the cuboid can be obtained using the equation $\mathbf{x}=\mathbf{W}^{\otimes d} \mathbf{m}$ from Proposition 5.2. However, computing the values of the cuboid naïvely using this equation is expensive. We describe a $O(|\mathbf{m}| \log |\mathbf{m}|)$ complexity algorithm for the computation of the cuboid values from the moments in Algorithm 2. Like the FFT algorithm [11], it uses the recursive property of the repeated Kronecker product to break a problem of size $N$ into two $N / 2$ sized problems. We perform some local perturbations during the inverse transform to improve the error. We need to do these because our assumption of zero value for the unknown mixed central moments is not always feasible. The values of the vector $\mathbf{m}$ must satisfy several constraints so that all values of the vector $\mathbf{x}$ are non-negative. These conditions enforce lower and upper bounds for the unknown moments based on lower-order ones, and our extrapolation technique does not always respect these bounds. By imposing local bounds on the extrapolated moments in Line 5, we minimize such occurrences and, thereby, the error.

Example 5.7. The following figure shows the computations in the fast inverse transform for the result $C_{Q}$ of the query $Q=\{3,1,0\}$.


## 6 SYSTEM ARCHITECTURE

The previous sections described different approaches to making interactive querying of high-dimensional data cubes feasible. We now describe the details of the Sudokube system where we implemented these approaches. As shown in Figure 6, Sudokube comprises three main components. First, the backend manages the materialized cuboids and performs projections of cuboids to fewer dimensions. Second, the core query execution engine decides which (possibly projected) cuboids to instruct the backend to provide. These are turned into equation systems or moments and then passed to one of the solvers to be processed in batch or online aggregation mode.


Figure 6: Sudokube architecture

Finally, the frontend provides schema support and gives the illusion of unrestricted dimension domains, making the internally used binary dimensions transparent to the user. It also offers basic data exploration support and a user interface and API. We now describe different aspects of the system in more detail.

### 6.1 Data Loading

The system design takes a fundamentalist stance regarding binary dimensions; the storage backend, the core query engine, and the solver only know binary-dimensional cuboids. Non-binary dimensions and dimension-table style information are considered a concern of the frontend. The system's frontend supports an abstraction called a cosmetic dimension. Such a dimension may have an arbitrary finite (but unbounded) domain $D$, thus an arbitrary number of alternative values; internally, such a dimension is represented by (at least) $k=\left\lceil\log _{2}|D|\right\rceil$ binary dimensions. A key in such a cosmetic dimension is a $k$-bit number. Where needed, an explicit NULL value is made part of $D$.
The system poses no upper bound on the allowable number of (cosmetic or binary) dimensions. A schema, storing names and key-value maps for dimensions, is supported. For instance, one can group two bits and label them "quarter". The number of bits for a cosmetic dimension does not have to be determined beforehand; when loading data into a cosmetic dimension and the system runs out of keys, it adds a new binary dimension to the cosmetic dimension. Thus, the binary dimensions representing a cosmetic dimension are generally not adjacent in a cuboid's storage representation. As an optimization, when Sudokube loads data with fixed schema and domain from CSV or other formatted files, it pre-allocates all the binary dimensions adjacent to one another for faster data loading.

### 6.2 Cube Construction and Storage

After data loading, the frontend generates a $d$-dimensional base (sparse) binary cuboid as a sequence of pairs of a $d$-bit key and a fact value. It is then passed to the core engine, and a materialization strategy is applied. The materialization strategy determines which projections of the base cuboid are materialized and stored given a storage budget. The storage budget is provided as a fraction of the size of the base cuboid. For example, if we have a budget of 1.1, then 10 percent of the size of the base cuboid is available for materializing its projections. The user can select one of the many
materialization strategies supported by Sudokube, such as picking a random subset of binary dimensions. Each strategy has its own space of all cuboids from which it picks a few cuboids of different dimensionalities to materialize. The core engine then instructs the backend to materialize and store the specified cuboids.

The Sudokube backend supports both sparse and dense representations of cuboids. A sparse representation of a $k$-dimensional cuboid is a sequence of pairs of $k$-bit keys and fact values, as is the case for the base cuboid. In contrast, a dense representation of the same comprises $2^{k}$-sized arrays of the fact values with the keys implicitly encoded as array indexes.

### 6.3 Query Processing

The core query engine receives a query as a subset of dimensions by which the facts are grouped and aggregated, and the result is returned as an array. We support further query operations through post-processing. Sudokube supports several solvers in the query engine that, when given a query, decide which materialized cuboids are to be fetched and what to do with the fetched cuboids. In this paper, we focus on the naïve solver (which computes queries by projecting from the smallest subsuming cuboid), the LP solver, and the moment solver following approaches described in Sections 3, 4 , and 5 , respectively. The latter two solvers can be run either in batch or online modes. The solver is invoked once after fetching all subsumed cuboids in the batch mode, and the base cuboid is never projected. Whereas in the online mode, the cuboids (including those projected from the base cuboid) are fetched in the increasing order of dimensionality. The solver is invoked at regular intervals, and intermediate results are provided via a callback function.

The core query engine processes a query in several phases. During the Prepare phase, depending on the solver, the engine creates a plan that specifies which cuboids to project and fetch and in what order. Given a query Q , we consider all materialized cuboids $C_{1}, \ldots, C_{n}$ with dimensions $J_{1}, \ldots, J_{n}$, respectively. Let $\Pi_{Q \cap J_{i}} C_{i}$ denote the projection of stored cuboid $C_{i}$ down to the dimensions relevant to answering the query. Throughout the remainder of this paper, when we talk about fetching some materialized cuboid to answer some query, we always mean fetching its projection relevant to that query. The cost of projecting and fetching such a projection is proportional to the stored cuboid's size, but the data communicated from the backend to the solver is only as large as the projection. So we fetch relevant cuboids in the order of increasing cost, skipping cuboids that are subsumed by other cuboids whose cost is below a definable threshold. We use data structures such as set-tries [39] and optimizations such as encoding sets using integers for fast set operations. Thus at the end of Prepare phase, the engine has a sequence of cuboids to be fetched.

After the Prepare phase, the cuboids are fetched by the backend in the Fetch phase. This is the final phase for the naïve solver, and the fetched cuboid is returned as the query result. There is a further Solve phase for the other two solvers. If the query is run in batch mode, the Solve phase follows the Fetch phase, whereas, in online mode, they are interleaved. During the Solve phase, equations or moments from the cuboid are fed into the solver, which then produces an approximate result returned directly or through the callback function, depending on the query mode.

### 6.4 Current Prototype

In the current prototype of Sudokube, the backend is implemented on a single node. While all other system components are implemented in Scala, the backend is implemented in C++ and accessed via the Java Native Interface. This design keeps the bulk of the data storage and processing out of the JVM while retaining the ease of prototyping offered by Scala.

Multithreading is employed to fetch and project multiple cuboids in parallel in the backend, but cuboids are not sharded, and a cuboid is always just worked on by a single thread. In our experiments, since the naïve solver fetches a single cuboid on a single thread, in the interest of fairness, the other two solvers do not fetch cuboids in parallel even though they could. However, data cube construction does employ parallelism. The frontend and the core engine run in separate threads, facilitating online query mode. In principle, the query engine can execute different queries in parallel, even though this is not done in the experiments. The backend can load and save a data cube from and to the file system. However, the system held all the materialized cuboids in RAM in our experiments.

## 7 RELATED WORK

Several approaches $[28,44]$ were proposed to rewrite SQL queries so as to be answered using materialized views. However, for the narrow class of queries on a single relation without joins that we focus on in this paper, finding the views that answer queries is straightforward. Furthermore, Sudokube uses data from views that cannot answer the query exactly to extrapolate the result.

Much research has gone into optimizing data cubes due to their importance in analytical processing and business intelligence. An overview of the research can be found in [9] and [33]. Several algorithms $[1,10,37,48]$ have been proposed to speed up the construction of the complete cube lattice, but they cannot be applied to high-dimensional data cubes. There has also been prior research on materializing only a subset of the cuboid lattice [3, 16, 17, 41] using different heuristics. All of this work can be incorporated as different materialization strategies in Sudokube.

Research on reducing the storage overhead of the data cube has led to Quotient [25], Dwarf [43], Condensed [47], and Cure [32] data cubes. While these frameworks successfully compute and store the full cube lattice at a fraction of its total unoptimized size, they still may require a storage space several orders of magnitude larger than the base cuboid, particularly in the case of high-dimensional data. This makes them impractical for large datasets.

The issue of high-dimensional data cubes was addressed in [27, 29, 31, 42], which propose partitioning the dimensions into small sets called fragments and fully materializing all cuboids of every fragment. A query with dimensions from multiple fragments is evaluated using joins on either inverted or bitmap indices built on the cuboids of each fragment. Thus, these approaches join and aggregate tuples on the fly for any group-by dimension and cannot support interactive-time query results for large datasets. Commercial data warehouse solutions such as Vertica [26] and Amazon Redshift [15] that rely on indexes also have the same drawback.

Prior work has also been done on performing online aggregation [2, 18, 21], which provides approximate answers that improve over time through sampling. Other approaches that use sampling to
approximate queries include [8, 22, 30]. However, these sampling techniques are susceptible to outliers and skew, especially in sparse, high-dimensional data. In contrast, we do not sample data but summarize the data distribution during cube construction time.

There is also other work on summarizing data using different models. [4] converts values of 2-D cuboids into probability matrices and computes linear regression models that compute any entry of these matrices. This idea is further refined in [5], where they model dense regions of the base cuboid using log-linear models. A similar approach is suggested in [40], where a Gaussian kernel that explains the data distribution is obtained. Alternatively, [46] proposes approximating cuboids by applying a wavelet transformation on the logarithm of partial sums of values. These approaches are similar to those used by our moment solver, but adapting them to extremely sparse high-dimensional data cubes requires work.

## 8 EXPERIMENTS

We now evaluate the performance of Sudokube as a system. We mainly focus on four characteristics - storage overhead, interactivity, execution time, and error. Throughout this section, we use the word error to describe how the result of a query returned by the Sudokube system differs from the true result. The naïve solver always has zero error, and the error for the moment solver is calculated as $\frac{\sum_{i}\left|x_{i}-u_{i}\right|}{\sum_{i} u_{i}}$, where $x_{i}$ and $u_{i}$ refer to the predicted and true values of cell $i$ of the query cuboid, respectively. The interactivity is measured by plotting error against time for queries run in the online mode. The execution times and errors are studied by running queries in the batch mode. We repeat our experiments with 100 randomly generated queries and average the results. The queries are generated by taking (possibly empty) prefixes of binary dimensions belonging to every cosmetic dimension. We choose binary prefixes as they correspond to roll-up queries on hierarchical cosmetic dimensions. All experiments are conducted on a server with $2 \times 12$-core Intel ${ }^{\circledR}$ Xeon ${ }^{\circledR}$ E5-2680 v3 (Haswell) CPUs, 30 MB cache, 256 GB DDR4-2133 RAM, and 200 GB SATA3 SSD.

### 8.1 Dataset Description and Pre-processing

We use two datasets in our experiments - one real and one synthetic. The first dataset, which we shall refer to as NYC [34], contains real information regarding parking violations issued in New York between 2014 and 2021. This dataset comprises 43 columns describing different details of the vehicles, the issuer of the violation, its type, and location. There are nearly 93 million rows spread roughly evenly between the eight years in this dataset.

The second dataset we use is the Star Schema Benchmark (SSB) dataset [35, 38], which contains business-oriented synthetic data modeled using a star schema. The fact table lineorder describes several details regarding items in an order such as its quantity and price and additional information is stored in the customer, part, supplier and date dimension tables. We use the dataset with a scale factor of 100 , resulting in 600 million rows of lineorder data.

We perform some minor pre-processing on both datasets before loading them into Sudokube. We first flatten the SSB dataset by joining the lineorder table with all the dimension tables using the respective keys. We then discard any dimension that cannot be used in a meaningful aggregation. For example, we do not load


Figure 7: Distribution of materialized cuboids of different dimensionalities for the NYC dataset under different materialization parameters.
name, address, or customer_id dimensions. We describe the exact schemas in the extended version [6] of this paper. Most dimensions in both datasets are categorical, and we use dictionary encoding to replace them with integers. Numerical dimensions such as tax or revenue are encoded directly as fixed-width integers. We encode date or time columns by decomposing them into constituents such as year or hour, which are separately encoded as integers. This encoding strategy results in a total of 193 binary dimensions for the SSB dataset and 429 binary dimensions for the NYC dataset. Finally, we use the contribution of each line item towards the total order price as the fact for the SSB dataset and the number of rows for a given key as the fact for the NYC dataset. We allocate 8 bytes for storing each of these fact values. Thus, we have a base cuboid of size $\left(\left\lceil\frac{193}{8}\right\rceil+8\right) \cdot 600 \cdot 10^{6} \approx 19.8 \mathrm{~GB}$ for the SSB dataset and a base cuboid of size $\left(\left\lceil\frac{429}{8}\right\rceil+8\right) \cdot 93 \cdot 10^{6} \approx 5.76 \mathrm{~GB}$ for the NYC dataset.

### 8.2 Materialization Strategy

We run the experiments for two different materialization strategies, both of which are tuned by two parameters, the total number of materialized cuboids $n$ and the minimum dimensionality of cuboids $d_{\text {min }}$. The Randomized Materialization Strategy (RMS) picks binary dimensions randomly, and the Schema-based Materialization Strategy (SMS) picks prefixes of binary dimensions from every cosmetic dimension in the same way queries are generated. Using the query information results in a much smaller space of cuboids to materialize [3] in SMS as shown in Figure 7. In both materialization strategies, the maximum number of cuboids of some dimensionality $i$ decreases exponentially as $i$ increases, starting with $\frac{n}{2}$ for $i=d_{\text {min }}$. Thus, the minimum dimensionality $d_{\text {min }}$ is also the most common dimensionality of the materialized cuboids.

### 8.3 Storage

In this set of experiments, we explore the storage overhead for Sudokube. Table 1 shows the additional storage overhead as a fraction of the base cuboid size for different materialization strategies and parameters for different datasets. We observe that the overhead for SMS is smaller than that for RMS. This is because SMS picks prefixes of binary dimensions of every cosmetic dimension, resulting in very sparse cuboids. One possible explanation for the sparsity is that the data is more likely to be concentrated towards 0 -cells than 1 -cells for these prefixes for any cosmetic dimension as a result of our encoding. This phenomenon is amplified for cuboids

Table 1: Additional Storage Overhead

| Dataset | Base <br> Size | $n$ | $d_{\text {min }}$ | RMS <br> Overhead. | SMS <br> Overhead. |
| :---: | :---: | :---: | :---: | :---: | :---: |
|  |  | $2^{13}$ | 10 | 0.0445 | 0.0196 |
| NYC | 5.76 GB | $2^{15}$ | 6 | 0.016 | 0.0081 |
|  |  | $2^{15}$ | 10 | 0.1757 | 0.0831 |
| $2^{15}$ | 14 | 1.6368 | 0.5847 |  |  |
| SSB | 19.8 GB | $2^{17}$ | 10 | 14 | 1.7264 |
| 0.2932 |  |  |  |  |  |



Figure 8: Execution time breakdown for the LP solver in batch mode for different query dimensionalities.
containing the most significant binary dimensions from multiple cosmetic dimensions.

We observe that storage overhead increases linearly with the number of cuboids for both materialization strategies. While increasing $d_{\text {min }}$ initially increases storage overhead exponentially, this growth slows down for higher dimensional cuboids due to increased sparsity. Generally, a given materialization strategy has a lower overhead for the same parameters when the base cuboid is larger. This is evident while comparing the overheads of NYC and SSB data cubes for RMS with $d_{\min }=14$ and $n=2^{15}$. However, the overhead for SMS shows the opposite trend, likely arising from the much greater sparsity due to 429 dimensions in the NYC dataset compared to 193 in the SSB dataset outweighing effects due to smaller base cuboid size.

### 8.4 LP Solver: Query Dimensionality

We ran several experiments evaluating the performance of the LP solver. However, due to shortage of space, we only present the breakdown of execution time for running queries of different dimensionalities on the same data cube ( $\mathrm{SSB}, d_{\min }=14, n=2^{15}$ ) shown in Figure 8. The time taken for the Prepare phase is nearly constant in all cases. The solvers take more time to fetch cuboids as the query dimensionality increases as the cuboids being fetched become larger in dimensionality and size. We also see larger dimensionality cuboids being fetched in RMS compared to SMS. This is further exacerbated in the case of the naïve solver, which fetches the base cuboid nearly always in the case of RMS. In comparison, the naïve solver fetches cuboids of dimensionality slightly more than that of the query in the case of SMS. Finally, the time taken
for computing the bounds for each value in the query result during the Solve phase increases significantly with query dimensionality. This experiment shows that using linear programming does not scale as much as necessary to beat the naïve solver beyond query dimensionality 12 . One of the main reasons this approach is slow is because it needs numeric representations with a very high precision far greater than what the standard double-precision binary floating-point format supports. Without this high precision, the LP solver would often wrongly conclude that the linear programming problem is unsolvable even when it is not.

### 8.5 Moment Solver: Query Dimensionality

In this experiment, we evaluate queries of different dimensionalities using the moment solver on the data cube of the SSB dataset with $d_{\min }=14$ and $n=2^{15}$. Figure 9 a shows the interactivity of the moment solver for various query dimensionalities. There is an increased delay for both materialization strategies until the first result appears as the query dimensionality increases due to increased Fetch and Solve time. In the case of RMS, the error drops down quickly and then flatlines while the base cuboid is projected. Whereas in the case of SMS, the solving time is higher, but the error drops to zero without projecting the base cuboid for most queries.

Figure 9b shows the breakdown of execution time (in batch mode) for both naïve and moment solvers. The duration of the Prepare phase is only slightly affected by query dimensionality for both solvers in either materialization strategy. In the case of RMS, the naïve solver almost always projects the base cuboid, and we observe a big Fetch time that is independent of the query dimensionality. On the other hand, in the case of SMS, there is some materialized cuboid with a slightly larger dimensionality than the query dimensionality that can fully answer the query, and we observe a shorter Fetch time for the naïve solver that increases with the query dimensionality. For the moment solver, both Fetch time and Solve time increase with query dimensionality. Furthermore, the moment solver fetches higher dimensional cuboids and produces fewer moments in the case of RMS compared to SMS. Therefore, we observe a higher Fetch time and shorter Solve time for RMS than SMS. In both materialization strategies, the moment solver returns approximate results faster than the naïve solver up to query dimensionality of 15 , after which its Solve time exceeds the naïve solver Fetch time.

For both materialization strategies, the execution time for queries in the online mode can be much worse than the same for batch mode for two reasons. Firstly, the base cuboid is allowed to be projected in the online mode but not in the batch mode causing an increased Fetch time. Secondly, the extrapolation algorithm is invoked repeatedly in the online mode, causing the Solve time to increase by a factor. This is particularly pronounced for highdimensional queries where the Solve time is the dominant cost.

Figure 9c shows the relative cumulative frequency (RCF) of errors for the moment solver for different query dimensionalities. As the query dimensionality increases, we observe higher values for the error as the number of unknown moments increases. Around $90 \%$ of queries have an error less than 0.1 for query dimensionality 9 in the case of RMS, whereas in the case of SMS, $90 \%$ of queries have an error less than 0.02 for query dimensionality as high as 15 .


Figure 9: Moment solver experiments for different query dimensionalities


Figure 10: Moment solver experiments for different materialization parameters ( $d_{\min }, n$ ).

Overall, SMS results in more cuboids relevant to the query being materialized, leading to lower error.

### 8.6 Moment Solver: Materialization Parameters

We now study the impact of materialization parameters on the performance of the Sudokube system. We fix the query dimensionality to 10 and run queries on data cubes with the same base cuboid but different values for $d_{\min }$ and $n$. Figure 10a shows the interactivity of the moment solver for different materialization parameters of the NYC data cube. The number of cuboids has a more significant impact on the time until the first result than the minimum cuboid dimensionality due to increased time for the Prepare phase. For both materialization strategies, the error drops quickly in the first few hundred milliseconds, and then it flatlines for the next 3 to 4 seconds while the base cuboid is projected. The lowest error before that happens is given by the data cubes with the maximum value of $d_{\text {min }}$ and $n$, which can also be seen in Figure 10c. Increasing $n$ results in a better error, increasing $d_{\text {min }}$ improves it even more.

Figure 10b shows the impact of these parameters on different phases of the query execution. The Prepare time increases linearly in all cases with the number of cuboids $n$ since it computes the intersection of dimensions between the materialized cuboids and the query. However, it is not affected by $d_{\min }$ as our fast set operations are not significantly impacted by the size of the sets. The naïve solver nearly always projects the base cuboid, and its Fetch time is nearly unaffected by materialization parameters in this scenario.

On the other hand, the moment solver fetches smaller cuboids, and its Fetch time increases exponentially with $d_{\text {min }}$. Increasing either parameter increases Solve time indirectly as more moments are available to be processed. While comparing the two materialization strategies, we again observe that RMS has a higher Fetch time but a lower Solve time than SMS for our moment solver as the former results in fetching larger cuboids to produce fewer moments.

While comparing the distributions of errors for queries run in the batch mode shown in Figure 10c, it is evident that the distributions differ only slightly for RMS as opposed to SMS. This is because the space of all possible cuboids is so large (see Figure 7) that the parameters used in this experiment do not make much of a difference. Nevertheless, in both cases, $d_{\text {min }}$ has a much more significant impact on error than $n$. It does not come as a surprise since increasing $d_{\text {min }}$ increases the number of available moments exponentially, whereas increasing $n$ increases it only linearly.

### 8.7 Moment Solver: Natural Query Accuracy

In this experiment, we demonstrate the performance of our moment solver for five hand-chosen queries that are natural in the context of the two datasets. We only consider queries (without slicing) with dimensionality less than 15 in this experiment. We identify queries by the group-by dimensions and sometimes coarsen the granularity by taking only prefixes of cosmetic dimensions. For example, grouping by issue_date_year/2 indicates that we aggregate over periods of two consecutive years. We extend this notion also to


Figure 11: Impact of various data distribution parameters of the microbenchmark on the moment solver error in online mode.


Figure 12: Performance of the moment solver in online mode on natural queries. Each line denotes an aggregation query grouped by the labeled dimensions. $k$ consecutive values of dimension $X$ are grouped together when labeled $X / k$.
cover non-numeric columns with similar behavior; grouping by plate_type/4 aggregates the fact values of four consecutive plate types into one entry. Figure 12 shows how the error improves with time in the online mode for the indicated queries on SSB and NYC data cubes. For most of these queries, Sudokube yields a result with less than $5 \%$ error within a second.

### 8.8 Microbenchmarks

We also run microbenchmarks to study how the error decreases as more cuboids are fetched under various conditions. For these experiments, we generate synthetic data for some $d$-dimensional cuboid with dimensions $I=\{0, \ldots, d-1\}$ as described next, materialize the entire lattice comprising $2^{d}$ cuboids and then query the base cuboid. The fact associated with every cell in the cuboid is sampled from a log-normal distribution whose parameters depend on the position of the cell. For some external parameters $z$ and $s$, the mean value $\mu$ and the standard deviation $\sigma$ of the distribution for the cell with mapping $p: I \rightarrow\{0,1\}$ is given by

$$
\mu=z^{\operatorname{ones}(p)} \cdot(1-z)^{\operatorname{zeroes}(p)}, \quad \sigma=s \cdot \mu
$$

where the functions ones $(p)$ and $\operatorname{zeroes}(p)$, respectively, count the number of dimensions mapped to one and zero in $p$. We multiply the value sampled from this log-normal distribution by $10^{5}$ and then truncate the fraction.

First, we vary the dimensionality $d$, fixing $z=0.25$ and $s=0.5$ and the results are shown in Figure 11a. As the query dimensionality increases, the moment solver requires exponentially more cuboids to answer the query, and the error drops nearly linearly as more of these cuboids are fetched. Next, we study the impact of the
parameter $s$. This parameter determines the variance of the distribution from which we sample the facts. The higher this parameter, the noisier the data is. Figure 11b shows the results for different $s$ fixing $d=10$ and $z=0.25$. As expected, our estimate becomes worse as the data becomes noisier. Finally, we study the impact of skew in the data. We introduce skew in the data by lowering the value of $z$, which causes the fact values to concentrate in the 0 -cells compared to the 1 -cells in any dimension. Figure 11c shows the result for different values of $z$ keeping $d=10$ and $s=0.5$. We observe that a lower value of $z$ results in an increase in the number of zero values and moments. A zero moment, in particular, is very beneficial to the solver as it can immediately infer several higherorder moments also to be zero, thus lowering the error significantly when discovered. As a result, the solver only needs fewer cuboids to reach the same error level compared to the case when $z$ is higher.

## 9 CONCLUSION AND FUTURE WORK

This paper introduces Sudokube, an OLAP system that supports interactive-time query results on high-dimensional data cubes. The high dimensionality of a data cube makes it impractical to materialize all but a small fraction of its cuboids. Sudokube employs several techniques that approximate the query cuboid from its projections to support interactive-time querying. Our experiments show that our moment solver produces good approximations with less than $1 \%$ average error in under a second for queries of dimensionalities as high as 12 when the naïve solver takes nearly two orders of magnitude longer time despite having all cuboids fetched from RAM. Should the cuboids be fetched from disk instead, the relative speed-up of the moment solver over the naïve one would be higher.

The Sudokube system, as discussed in this paper, is far from complete. The current prototype supports slicing and dicing operations only through post-processing on the complete query result, and we are working on making the core engine support them efficiently. Investigations on alternative materialization strategies are also ongoing. Currently, the moment solver extrapolates unknown moments by setting the corresponding mixed central moments to zero. As future work, we plan to explore other extrapolation techniques involving cumulants, copulae, and graphical models such as Markov Random Fields. We also plan to scale our backend to supporting cuboids that would not fit in RAM, first by utilizing secondary storage on a single node and then moving on to a scaleout architecture. Additional optimizations on backend operations involving sharding of cuboids and multithreaded and distributed aggregation of these cuboid shards are being considered.

## ACKNOWLEDGMENTS

We wish to thank Peter Lindner for his detailed feedback on the draft and insightful discussions on this topic.

## REFERENCES

[1] Sameet Agarwal, Rakesh Agrawal, Prasad Deshpande, Ashish Gupta, Jeffrey F. Naughton, Raghu Ramakrishnan, and Sunita Sarawagi. 1996. On the Computation of Multidimensional Aggregates. In Proceedings of the 22nd International Conference on Very Large Data Bases (VLDB '96). 506-521.
[2] Sameer Agarwal, Barzan Mozafari, Aurojit Panda, Henry Milner, Samuel Madden, and Ion Stoica. 2013. BlinkDB: queries with bounded errors and bounded response times on very large data. In Proceedings of the 8th ACM European Conference on Computer Systems (EuroSys '13). 29-42.
[3] Elena Baralis, Stefano Paraboschi, and Ernest Teniente. 1997. Materialized Views Selection in a Multidimensional Database. In Proceedings of the 23rd International Conference on Very Large Data Bases (VLDB '97). 156-165.
[4] Daniel Barbará and Mark Sullivan. 1997. Quasi-Cubes: Exploiting Approximations in Multidimensional Databases. SIGMOD Record 26, 3 (1997), 12-17.
[5] Daniel Barbará and Xintao Wu. 2000. Using Loglinear Models to Compress Datacubes. In Proceedings of the 1st International Conference on Web-Age Information Management (WAIM '00). 311-323.
[6] Sachin Basil John and Christoph Koch. 2022. High-dimensional Data Cubes. (2022), 15. Retrieved September 25, 2022 from http://infoscience.epfl.ch/record/ 292499
[7] Andreas Björklund, Thore Husfeldt, Petteri Kaski, and Mikko Koivisto. 2007. Fourier Meets Möbius: Fast Subset Convolution. In Proceedings of the 39th Annual ACM Symposium on Theory of Computing (STOC '07). 67-74.
[8] Surajit Chaudhuri, Gautam Das, and Vivek Narasayya. 2007. Optimized Stratified Sampling for Approximate Query Processing. ACM Transactions on Database Systems 32, 2 (jun 2007), 9.
[9] Surajit Chaudhuri and Umeshwar Dayal. 1997. An Overview of Data Warehousing and OLAP Technology. SIGMOD Record 26, 1 (1997), 65-74.
[10] Zhimin Chen and Vivek R. Narasayya. 2005. Efficient Computation of Multiple Group By Queries. In Proceedings of the 2005 ACM SIGMOD International Conference on Management of Data (SIGMOD '05). 263-274.
[11] James W. Cooley and John W. Tukey. 1965. An Algorithm for the Machine Calculation of Complex Fourier Series. Math. Comp. 19, 90 (1965), 297-301.
[12] Roberto Fontana and Patrizia Semeraro. 2018. Representation of multivariate Bernoulli distributions with a given set of specified moments. Fournal of Multivariate Analysis 168 (2018), 290-303.
[13] Saul I. Gass. 2003. Linear Programming: Methods and Applications. Courier Corporation.
[14] Jim Gray, Surajit Chaudhuri, Adam Bosworth, Andrew Layman, Don Reichart, Murali Venkatrao, Frank Pellow, and Hamid Pirahesh. 1997. Data Cube: A Relational Aggregation Operator Generalizing Group-by, Cross-Tab, and Sub Totals. Data Mining and Knowledge Discovery 1, 1 (1997), 29-53.
[15] Anurag Gupta, Deepak Agarwal, Derek Tan, Jakub Kulesza, Rahul Pathak, Stefano Stefani, and Vidhya Srinivasan. 2015. Amazon Redshift and the Case for Simpler Data Warehouses. In Proceedings of the 2015 ACM SIGMOD International Conference on Management of Data (SIGMOD '15). 1917-1923.
[16] Himanshu Gupta and Inderpal Singh Mumick. 2005. Selection of Views to Materialize in a Data Warehouse. IEEE Transactions on Knowledge and Data Engineering 17, 1 (2005), 24-43.
[17] Venky Harinarayan, Anand Rajaraman, and Jeffrey D. Ullman. 1996. Implementing Data Cubes Efficiently. In Proceedings of the 1996 ACM SIGMOD International Conference on Management of Data (SIGMOD '96). 205-216.
[18] Joseph M. Hellerstein, Peter J. Haas, and Helen J. Wang. 1997. Online Aggregation. In Proceedings of the 1997 ACM SIGMOD International Conference on Management of Data (SIGMOD '97). 171-182.
[19] David C. Hoaglin, Frederick Mosteller, and John W. Tukey (Eds.). 2006. Exploring Data Tables, Trends, and Shapes. John Wiley \& Sons.
[20] Kenneth Hoffman. 1971. Linear Algebra. Englewood Cliffs, NJ, Prentice-Hall.
[21] Chris Jermaine, Subramanian Arumugam, Abhijit Pol, and Alin Dobra. 2008. Scalable approximate query processing with the DBO engine. ACM Transactions on Database Systems 33, 4 (2008), 23:1-23:54.
[22] Ruoming Jin, Leonid Glimcher, Chris Jermaine, and Gagan Agrawal. 2006. New Sampling-Based Estimators for OLAP Queries. In Proceedings of the 22nd International Conference on Data Engineering (ICDE '06). 18.
[23] Minsuk Kahng, Dezhi Fang, and Duen Horng (Polo) Chau. 2016. Visual exploration of machine learning results using data cube analysis. In Proceedings of the Workshop on Human-In-the-Loop Data Analytics (HILDA '16). 1-6.
[24] Niranjan Kamat, Prasanth Jayachandran, Karthik Tunga, and Arnab Nandi. 2014. Distributed and interactive cube exploration. In IEEE 30th International Conference on Data Engineering (ICDE '14). 472-483.
[25] Laks V. S. Lakshmanan, Jian Pei, and Jiawei Han. 2002. Quotient Cube: How to Summarize the Semantics of a Data Cube. In Proceedings of the 28th International

Conference on Very Large Data Bases (VLDB '02). 778-789.
[26] Andrew Lamb, Matt Fuller, Ramakrishna Varadarajan, Nga Tran, Ben Vandiver, Lyric Doshi, and Chuck Bear. 2012. The Vertica Analytic Database: C-Store 7 Years Later. Proceedings of the VLDB Endowment 2012 5, 12 (aug 2012), 1790-1801.
[27] Fangling Leng, Yubin Bao, Ge Yu, Daling Wang, and Yuntao Liu. 2006. An Efficient Indexing Technique for Computing High Dimensional Data Cubes. In Proceedings of the 7th International Conference on Advances in Web-Age Information Management (WAIM '06). 557-568.
[28] Alon Y. Levy, Alberto O. Mendelzon, and Yehoshua Sagiv. 1995. Answering Queries Using Views. In Proceedings of the 14th ACM SIGACT-SIGMOD-SIGART Symposium on Principles of Database Systems (PODS '95). 95-104.
[29] Xiaolei Li, Jiawei Han, and Hector Gonzalez. 2004. High-Dimensional OLAP: A Minimal Cubing Approach. In Proceedings of the 30th International Conference on Very Large Data Bases (VLDB '04). 528-539.
[30] Xiaolei Li, Jiawei Han, Zhijun Yin, Jae-Gil Lee, and Yizhou Sun. 2008. Sampling cube: a framework for statistical olap over sampling data. In Proceedings of the 2008 ACM SIGMOD International Conference on Management of Data (SIGMOD '08). 779-790.
[31] Eric Lo, Ben Kao, Wai-Shing Ho, Sau Dan Lee, Chun Kit Chui, and David W. Cheung. 2008. OLAP on sequence data. In Proceedings of the 2008 ACM SIGMOD International Conference on Management of Data (SIMOD '08). 649-660.
[32] Konstantinos Morfonios and Yannis E. Ioannidis. 2006. CURE for Cubes: Cubing Using a ROLAP Engine. In Proceedings of the 32nd International Conference on Very Large Data Bases (VLDB'06). 379-390.
[33] Konstantinos Morfonios, Stratis Konakas, Yannis E. Ioannidis, and Nikolaos Kotsis. 2007. ROLAP implementations of the data cube. Comput. Surveys 39, 4 (2007), 12.
[34] New York City Department of Finance. 2021. Parking Violations Issued - Fiscal Year 2021. Retrieved August 4, 2022 from https://data.cityofnewyork.us/City-Government/Parking-Violations-Issued-Fiscal-Year-2021/kvfd-bves
[35] Patrick E. O'Neil, Elizabeth J. O'Neil, Xuedong Chen, and Stephen Revilak. 2009. The Star Schema Benchmark and Augmented Fact Table Indexing. In Performance Evaluation and Benchmarking (TPTPC '09). 237-252.
[36] Athanasios Papoulis and S Unnikrishna Pillai. 2002. Probability, Random Variables and Stochastic Processes (4 ed.). McGraw-Hill Professional.
[37] Kenneth A. Ross and Divesh Srivastava. 1997. Fast Computation of Sparse Datacubes. In Proceedings of the 23rd International Conference on Very Large Data Bases (VLDB '97). 116-125.
[38] Eyal Rozenberg. 2020. Star Schema Benchmark data set generator (ssb-dbgen). Retrieved August 4, 2022 from https://github.com/eyalroz/ssb-dbgen
[39] Iztok Savnik. 2013. Index Data Structure for Fast Subset and Superset Queries. In Availability, Reliability, and Security in Information Systems and HCI. Springer, 134-148.
[40] Jayavel Shanmugasundaram, Usama M. Fayyad, and Paul S. Bradley. 1999. Compressed Data Cubes for OLAP Aggregate Query Approximation on Continuous Dimensions. In Proceedings of the 5th ACM SIGKDD International Conference on Knowledge Discovery and Data Mining (SIGKDD '99). 223-232.
[41] Amit Shukla, Prasad Deshpande, and Jeffrey F. Naughton. 1998. Materialized View Selection for Multidimensional Datasets. In Proceedings of the 24th International Conference on Very Large Data Bases (VLDB '98). 488-499.
[42] Rodrigo Rocha Silva, Celso Massaki Hirata, and Joubert de Castro Lima. 2020. Big high-dimension data cube designs for hybrid memory systems. Knowledge and Information Systems 62, 12 (2020), 4717-4746.
[43] Yannis Sismanis, Antonios Deligiannakis, Nick Roussopoulos, and Yannis Kotidis. 2002. Dwarf: shrinking the PetaCube. In Proceedings of the 2002 ACM SIGMOD International Conference on Management of Data (SIGMOD '02). 464-475.
[44] Divesh Srivastava, Shaul Dar, H. V. Jagadish, and Alon Y. Levy. 1996. Answering Queries with Aggregation Using Views. In Proceedings of the 22nd International Conference on Very Large Data Bases (VLDB '96). 318-329.
[45] Jozef L Teugels. 1990. Some representations of the multivariate Bernoulli and binomial distributions. Journal of Multivariate Analysis 32, 2 (1990), 256-268.
[46] Jeffrey Scott Vitter, Min Wang, and Balakrishna R. Iyer. 1998. Data Cube Approximation and Histograms via Wavelets. In Proceedings of the 1998 ACM CIKM International Conference on Information and Knowledge Management (CIKM '98). 96-104.
[47] Wei Wang, Hongjun Lu, Jianlin Feng, and Jeffrey Xu Yu. 2002. Condensed Cube: An Efficient Approach to Reducing Data Cube Size. In Proceedings of the 18th International Conference on Data Engineering (ICDE '02). 155-165.
[48] Yihong Zhao, Prasad Deshpande, and Jeffrey F. Naughton. 1997. An Array-Based Algorithm for Simultaneous Multidimensional Aggregates. In Proceedings of the 1997 ACM SIGMOD International Conference on Management of Data (SIGMOD '97). 159-170.


[^0]:    This work is licensed under the Creative Commons BY-NC-ND 4.0 International License. Visit https://creativecommons.org/licenses/by-nc-nd/4.0/ to view a copy of this license. For any use beyond those covered by this license, obtain permission by emailing info@vldb.org. Copyright is held by the owner/author(s). Publication rights licensed to the VLDB Endowment.
    Proceedings of the VLDB Endowment, Vol. 15, No. 13 ISSN 2150-8097.
    doi:10.14778/3565838.3565839

[^1]:    ${ }^{1}$ This is the first of the concrete queries experimented with in Figure 12.

