OLAP over Probabilistic Data Cubes II: Parallel Materialization and Extended Aggregates

Xike Xie†, Kai Zou†, Xingjun Hao†, Torben Bach Pedersen#, Peiquan Jin†, and Wei Yang†

Abstract—On-Line Analytical Processing (OLAP) enables powerful analytics by quickly computing aggregate values of numerical measures over multiple hierarchical dimensions for massive datasets. However, many types of source data, e.g., from GPS, sensors, and other measurement devices, are intrinsically inaccurate (imprecise and/or uncertain) and thus OLAP cannot be readily applied. In this paper, we address the resulting data veracity problem in OLAP by proposing the concept of probabilistic data cubes. Such a cube is comprised of a set of probabilistic cuboids which aggregate the values in the form of probability mass functions (pmfs in short) and thus offer insights into the underlying data quality and enable confidence-aware query evaluation and analysis. However, the probabilistic nature of data poses computational challenges, since a probabilistic database can have exponential number of possible worlds under the possible world semantics. Even worse, it is hard to share computations among different cuboids, as aggregation functions that are distributive for traditional data cubes, e.g., SUM, become holistic in probabilistic settings. In this paper, we propose a complete set of techniques for probabilistic data cubes, from cuboid aggregation, over cube materialization, to query evaluation. We study two types of aggregation: convolution and sketch-based, which take polynomial time complexities for aggregation and jointly enable efficient query processing. Also, our proposal is versatile in terms of: 1) its capability of supporting common aggregation functions, i.e., SUM, COUNT, MAX, and AVG; 2) its adaptivity to different materialization strategies, e.g., full versus partial materialization, with support of our devised cost models and parallelization framework; 3) its coverage of common OLAP operations, i.e., probabilistic slicing and dicing queries. Extensive experiments over real and synthetic datasets show that our techniques are effective and scalable.

Index Terms—Probabilistic Databases, OLAP, Data Warehousing

1 INTRODUCTION

On-Line Analytical Processing (OLAP) enables fast interactive aggregate queries at multi-levels on large data volumes and thus facilitates decision support and business intelligence. Usually, the multidimensional data is organized in a fact table with both categorical dimension attributes and numerical measure attributes. Measure attributes are associated with aggregate functions, e.g., SUM, COUNT, MAX, or AVG, for aggregating the low-level values.

However, source data collected in real applications is often inherently inaccurate, the so-called veracity challenge. For example, consider a case where we want to collect and analyze temperatures at different locations at different times, which yields data as seen in Table 1 (a). Conceptually, we have two sensing objects, \( o_1 \) and \( o_2 \), and each object has several data instances (from multiple readings from the same sensor or multiple sensors at the same location): \( t_1 \) and \( t_2 \) for \( o_1 \), and \( t_3 \sim t_5 \) for \( o_2 \). Sensor data inaccuracies can be temperature measurement errors, GPS errors, or sensor transmission delays resulting in different time values. In probabilistic databases, such imprecision is captured by modeling a random variable following a probability mass function (pmf), indicating the possibility of its existence. The

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(a) Multi-dimensional Facts

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<td>( t_4 )</td>
<td>( D_1 )</td>
<td>( D_2 )</td>
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<td>( D_1 )</td>
<td>( D_2 )</td>
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</tr>
</tbody>
</table>

(b) Multi-dimensional Probabilistic Facts

probability can be collected by parameters of the sensing devices [1], or analysis of historical records [2].

In this paper, we consider block-independent model, where a “block” corresponds to an object and objects are independent. Within an object, instances are mutually independent and their existential probabilities sum up to 1 meaning that the object must appear in the database\(^1\). Then, the multi-dimensional probabilistic fact data area of schema \( (OID, IID, D_1, D_2, ..., D_{n}, M, prob) \), where, 1) IID uniquely identifies an instance and OID identifies which object the instance belongs to; 2) \( D_i \) is a dimensional attribute; 3) \( M \) is a measure attribute; 4) \( prob \) represents the existential probability of an instance.

An example of probabilistic facts is shown in Table 1

1. If the sum \( s \) is less than 1, we can also create a virtual instance with probability \( 1 - s \) like [3] does. The virtual instance will not affect the completeness of the theorems proposed in this work.

\(^1\) This article has been accepted for publication in a future issue of this journal, but has not been fully edited. Content may change prior to final publication. Citation information: DOI 10.1109/TKDE.2019.2913420, IEEE Transactions on Knowledge and Data Engineering
There are two objects $o_1$ and $o_2$. Each object has several instances where each instance corresponds to an existential probability. In the example, each object is captured by two dimension attributes $D_1$ and $D_2$ and a measure attribute $M$.

The table of probabilistic facts can be interpreted by the Possible World Semantic (PWS) [4], which transforms a probabilistic table into a set of non-probabilistic tables by selecting an instance from each object at a time. Each such table is called a possible world (PWD) $W$ associated with a probability $p(W)$. For example, there exists a possible world $\{t_2, t_3\}$ with probability $0.4 \times 0.5 = 0.2$. By doing such, aggregate functions, e.g., $\sum$, can be run on each possible world, and then integrated to get the summary. Since each possible world has a probability, their aggregate is in the form of a pmf. PWS guarantees the correctness of query evaluation in probabilistic databases, such that an algorithm is correct if it derives the same result as if done under PWS.

Fig. 1 (b) shows the probabilistic aggregate ($\sum$) over Table 1 (b) by Fig. 1 (a) where each tuple is a possible world. If we consider the probability of the aggregate being $3$, $W_1$, $W_3$, and $W_5$ are selected and the total probability is $0.12 + 0.18 + 0.2 = 0.5$. With this process repeated for all possible sums, the probabilistic aggregate pmf is shown in Fig. 1 (b). Nevertheless, the computational overhead is high. Suppose there are $n$ objects, each of which has $m$ instances. There can be $m^n$ possible worlds.

![Fig. 1: Possible World Interpretation](image)

As seen above, the aggregation of a single cell has a high computational overhead. Even worse, there are many cells in a cuboid, and many cuboids in a data cube. In a data cube, each cuboid corresponds to a GROUP-BY of a particular combination of dimensions. In general, there are $2^{|D|}$ cuboids for $|D|$-dimensional data. In the presence of hierarchies, there are $\prod (L_i + 1)$ cuboids, where $L_i$ is the number of hierarchy levels of the $i$-th dimension [5].

The core part of OLAP is to evaluate aggregate results of different granularities, i.e., cells and cuboids. For efficient construction, previous works, e.g., [5] and [6], consider the partial order relationship between cuboids. A cuboid $C^A$ is an ancestor of cuboid $C$ if $C$’s attributes is a subset of $C^A$’s attributes. A cuboid can be materialized by grouping particular attributes over its ancestor cuboids. Similarly, the partial order relationship exists for cells. For example, cell $C_3$ is a descendant cell of cells $C_1$ and $C_2$ in Fig. 2. In traditional data cubes, $C_2$’s summation can be obtained by summarizing those of $C_1$ and $C_2$. Therefore, $\sum$ is a distributive operation [5]. However, basic aggregate functions, e.g., $\sum$, which are distributive for traditional data cubes become holistic in probabilistic settings. It is because the pmfs of a cell might have correlations with other parts, making aggregates of a cell conditionally dependent on other cells.

**Probabilistic Data Cubes.** In this work, we study the probabilistic data cube which offers a comprehensive coverage of the concepts, properties, and algorithms for OLAP on probabilistic data including the follows.

- We provide two efficient aggregation techniques satisfying PWS, namely convolution and sketch-based methods, which are with polynomial and linear time complexity, respectively.
- We investigate both full and partial cube materialization based on a proposed cost model.
- We study probabilistic OLAP queries, such as slicing and dicing.

This paper substantially extends work [7] as follows.

- We utilize parallel computation for speeding up the aggregation, and design cost models for supporting the parallel materialization (Section 4).
- We support more aggregation functions, i.e., $\max$ and $\avg$, following the cube materialization framework previously developed (Section 6).
- We present comprehensive experimental performance studies of our proposal using both synthetic and real data (Section 7).

**Organization.** Section 2 studies related works. Section 3 presents a convolution and sketch-based methods for aggregating a probabilistic cube. Section 4 covers parallel materialization framework as well as the corresponding cost model. Section 5 investigates two representative queries, probabilistic slicing and dicing queries. Section 6 extends the aggregating functions to $\text{COUNT}$, $\max$, and $\avg$. Section 7 gives the experimental results. Section 8 concludes the paper. Table 3 lists all notations.

### 2 Related Works

Data aggregation is an important building block for OLAP systems. In particular, [8] studies a parallel algorithm for temporal aggregation which supports full bitemporal data model and share computation. [9] presents a suit of bit-parallel algorithms for accelerating aggregation operations by leveraging intra-cycle parallelism in CPU cores. [10]
proposes a dynamic structure for efficient bundled range aggregation, namely aBB-tree, which takes linear space and logarithm time for querying and updating. In [11], authors study efficient evaluation of iceberg cells of s-cuboids.

Many research interests are drawn on optimizing OLAP systems. For example, [12] and [13] study replication techniques to support mixed OLTP and OLAP workloads. [14] describes new concurrency control protocols providing snapshot isolation on distributed in-memory OLAP systems. [15] studies the exploration of biased queries together with techniques of rewriting biased queries into unbiased ones. However, none of these works are on probabilistic data.

There have also been research works on handling probabilistic data aggregation. In particular, [16] studies aggregation with the algebraic structures of semirings and semimodules. [17] studies dichotomies of tractable and intractable queries so that query evaluation can efficiently switch between exact and approximate versions. [18] investigates probabilistic keys in order to facilitate data processing for probabilistic data. [19] considers the aggregation representation with histograms and wavelets. [20] and [22] investigate ranking semantics for probabilistic data. [23] and [24] use frequency moments for efficient probabilistic data aggregation. Other query variants include trajectory queries [25], [26], reverse nearest neighbor queries [21], [27], and skyline queries [28], etc. However, these techniques cannot be directly used in the OLAP settings, since they do not consider measures, hierarchies, etc.

Meanwhile, the data veracity problem in OLAP, i.e., correlation between uncertain data and cells, has been recognized in [29]-[33]. However, [29] and [30] bypass the problem by resorting to higher level cuboids that fully accommodate an object. Thus, they do not address how aggregation is done on base-level cells. [31] and [32] estimate the expected belongingness of an object to a cell by allocation policies, e.g., with EM algorithms. They thus do not offer probabilistic confidence. Moreover, results with expected values or sampling might lead to nonintuitive query answers, when data values and their probabilities follow skewed and non-aligned distributions [34]. Actually, the expected value solution is a special case of our sketch method with the 1st order cumulant. Last but not the least, none of these works address cube materialization and query processing as considered in our work.

### 3 Aggregation

We present the concept of measure pmf in Section 3.1. We study convolution and sketch based aggregation in Sections 3.2 and 3.3, respectively.

#### 3.1 Measure Pmf

Since the existence of an object is uncertain, its measure value is also uncertain. We denote the distribution of $o_x$'s measure value by $fx(x)$, where $X$ is a random variable for the measure value. If $o_x$'s existential pmf represent the join distribution of both dimension and measure values, $fx(x)$ is the marginal distribution on the measure domain $dom(M)$, satisfying $\sum fx(x) = 1$. Also, the length of a measure pmf is no larger than $m$, if an object has $m$ instances at most.

An object’s measure pmf can be obtained from its existential probabilities with simple transformations. For example, in Fig. 2, we can enumerate $o_x$’s instances $\{t_3, t_4, t_5\}$ and merge similar items, i.e., combine instances with equal measure values. Formally, $fx(x) = \sum_{i \in C_x, t_i \in dom(D_x)} t_i.prob$.

However, measure pmfs are insufficient for deriving a cell’s aggregation, because unlike a precise multidimensional point that deterministically resides in a cell, an uncertain object possibly exists in multiple cells. As we will show, the aggregation is conditionally dependent on the topological relationship between cells and objects.

#### 3.2 Convolution-based Aggregation

**Definition 1.** Each cell is defined as a multidimensional vector, $C = \{I_1, I_2, ..., I_m\}$, where $I_x = [D^i_x, D^j_x]$ is an interval on Dimension $D_i$, and the $I_j$s are mutually exclusive. For a cuboid, the union of all its cells is equal to the corresponding domain space.

**Definition 2. Complete Object and Pmf.** If an object is entirely contained by a cell, the object is a complete object w.r.t. the cell and its pmf is a complete pmf w.r.t. the cell.

For example, $o_1$ is a complete object w.r.t. $C_1$ and both $o_1$ and $o_2$ are complete objects w.r.t. $C_5$. All objects are complete objects w.r.t. the apex cell, i.e., the domain space. The aggregation over complete pmfs is their convolution. The convolution of complete pmfs w.r.t. a cell satisfies PWS. We show the possible worlds of the above example in Table 4(a). There exist 6 possible worlds $W_1$ to $W_6$. We can get the pmf of SUM by scanning the PWD table and merging items with the same values. For example, the probability of $X_1 + X_2$ being 2 is $p(W_2) + p(W_6) = 0.2$. By repeating this, we get the pmf for the aggregation and it is the same as the convolution result.

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</tr>
<tr>
<td>W_6</td>
<td>t_1, t_2</td>
<td>0.12</td>
<td>2</td>
</tr>
</tbody>
</table>

2. For some proofs of lemmas of this section, we refer interesting readers to the conference version [7].
Definition 3. Truncated Object and Pmf. If object \(o_2\) is partially contained by cell \(C_j\), we denote their overlap- ping part as a truncated object \(o_2[j]\). For instances of \(o_2[j]\), the distribution of their truncated values follows a truncated pmf \(f_X^{(j)}(x)\), which can be obtained in the same way as for a non-truncated object. Formally, 
\[
f_X^{(j)}(x) = \sum_{t_i \in o_2[j] \land t_i \neq x} t_i \cdot \text{prob}.
\]

In Fig. 2, \(o_2\) overlaps with cells \(C_1\) and \(C_2\). So, \(o_2\)'s measure pmf is “truncated” into pmfs \(f_X^{(1)}\) and \(f_X^{(2)}\), respectively. The integration of all truncated pmfs of an object sums up to 1, as shown in Lemma 1.

Lemma 1. 
\[
\sum_{i,j} \sum_{x \in \text{cell} o[j], M} f_X^{(j)}(x) = 1
\]

However, convolution cannot directly be applied for truncated pmfs, because truncated pmfs corresponds to “null tuples” in possible words. In Table 4(b), we show \(\text{SUM}\) over cell \(C_1\). There are 6 possible worlds \(W_1\) to \(W_6\), whereas \(W_1\) and \(W_4\) are with bolded “null” instances of \(o_2\), because it is necessary to consider the case that \(o_2\) is not in cell. We denote \(o_2\)'s disappearance in \(C_1\) as “null”, whose probability equals to \(1 - \sum_{t_i \in o_2 \land t_i \notin C_1} t_i \cdot \text{prob} = 0.3\). Its product with \(t_1\)'s existential probability is \(P(W_1) = 0.18\). Reversely, ignoring null tuples leads to wrong calculations of aggregated pmfs. 

Definition 4. Complemented pmfs. For a truncated pmf \(f_X\) in cell \(C_1\), its complemented pmf is found by adding \(n\) of \((0, 1 - \sum_{x \in \text{cell} C_1} f_X(x))\) to \(f_X\).

For example, in Fig. 2, \(f_X^{(1)} = \{0.1, 0.2\}, (2, 0.5)\). Then, the complemented pmf \(f_X^{(1)}(x)\) is \((0.0, 0.3), (0.1, 0.2), (2, 0.5)\). For a complete pmf, the complemented pmf is itself.

Definition 5. Operation \(\oplus\). Suppose object \(o_1\) is truncated into two parts with truncated pmfs \(f_X^{(i)}\) and \(f_X^{(j)}\). We have: 
\[
f_X(x) = f_X^{(i)}(x) \oplus f_X^{(j)}(x).
\]

For brevity, we denote it as \(f_X = f_X^{(i)} \oplus f_X^{(j)}\). Operation \(\oplus\) is similar to vector addition. In Fig. 2, for example, \(o_2\) has truncated pmfs \(f_X^{(1)}(x)\) and \(f_X^{(2)}(x)\). It shows that \(f_X^{(1)}(x) \oplus f_X^{(2)}(x)\) equals \((0.1, 0.2 + 0.3), (2, 0.5 + 0)\) which equals \(f_X^{(2)}(x)\). Here, the null item is \((0, 1 - 0.2 - 0.3 - 0.5 = 0)\) and is omitted. More, if an object is truncated into three parts, \(\oplus\) is applied for the sequence of the three, and so on.

Definition 6. Operation \(\otimes\). Suppose \(f_X\) and \(f_Y\) are two-complemented pmfs of variables \(X\) and \(Y\). The distribution of the two variables' summation is their convolution. 
\[
f_{X+Y}(z) = (f_X \otimes f_Y)(z) = \sum f_X(x) \cdot f_Y(z-x)
\]

For brevity, we denote it as \(f_{X+Y} \equiv f_X \otimes f_Y\). It is easy to verify that \(\oplus\) and \(\otimes\) satisfy the distribute and commutative laws. Without causing any ambiguity, we refer to a truncated pmf as its complemented format for the rest of the paper. Next, we show that the convolution-based aggregation satisfies PWS and thus ensures correctness.

Lemma 2. Suppose two truncated pmfs whose complemented formats are \(f_X\) and \(f_Y\), respectively. Their convolution 
\[
f_{X+Y} = f_X \otimes f_Y\text{ satisfies PWS.}
\]

Recall that a complete pmf is also a complemented pmf. Thus, Lemma 2 can be generalized to the case that either or both of the two are complete pmfs. Then, using mathematical induction, it is easy to generalize Lemma 2 from supporting two pmfs to multiple pmfs. So, we can conclude that for the set of pmfs of a cell their convolution satisfies PWS. The time complexity for aggregation is depending on two factors: 1) the number of pmfs; 2) the length of a pmf, i.e., the number of instances in a pmf. Suppose each pmf is of length \(m\). A convolution operation, i.e., \(\otimes\), can be evaluated in \(O(m^2)\) time. The time efficiency can be improved to \(O(m \log_2(m))\) if Fast Fourier Transformation (FFT) is used.

Proof. The most commonly used FFT is the Cooley-Tukey algorithm that depends on the factorization of the pmf length. Therefore, the pmf length is limited to power-of-two sizes [35]. It means if a pmf is of length \(m\), we need to scale it up to length \(2^r\), where \(r = \lceil \log_2(m) \rceil\). So, a more accurate convolution cost for two pmfs of length \(m\) is 
\[
O\left(\frac{m^2 \log_2(mn)}{m}\right) = O(m \log_2(mn)).
\]

Then, given \(m\) pmfs, how many of them will be scaled up to \(2^r + 1\)? The answer is 
\[
\frac{2^r - 1}{2^r}.
\]

Let \(i = \lfloor \log_2(m) \rfloor\) and \(i^* = \lfloor \log_2(m \cdot n) \rfloor\). The time cost of convolution pmfs is
\[
\alpha \cdot 2^i \log_2(2^i + 1) + \alpha \cdot 2^i \log_2(2^i + 1) + \ldots + \alpha \cdot 2^i \log_2(2^i + 1)
\]
\[
= \frac{(2^i - 1)}{2^r} \frac{1}{m} \cdot 2^i \log_2(2^i) = \frac{\alpha}{m} \sum_{i=1}^{k} \frac{2^i}{2^r} \cdot \frac{2^j}{2^r - 1} \cdot j = O\left(\frac{(2^i)^2}{2^r} \cdot i^*\right)
\]

3.3 Sketch-based Aggregation
Now we consider another way of probability distribution representations to alleviate the aggregation overheads. The cumulants (\(\kappa_k\)) and moments (\(\mu_k\)) are quantitative measures for defining the shape of a probability distribution. The first and second order cumulants coincide with mean and variance. The third and fourth order of the central moments are called skewness and kurtosis. Theoretically, the collection of all cumulants (or moments) of all orders, i.e., \(k = 1, \ldots, \infty\), can uniquely determine a probability distribution. 

Cumulants. Cumulants have a property called the linear summation property. The cumulant of a sum of independent random variables is the sum of the corresponding cumulants of the addends [37]. For example, the expectation (1st order cumulant) of \(X_1 + X_2\) equals the summation of \(E(X_1)\) and \(E(X_2)\). Also, the variance (2nd order cumulant) of \(X_1 + X_2\) equals the summation of \(Var(X_1)\) and \(Var(X_2)\) [36].

4. It is also possible to approximately recover the probability distribution with first few cumulants or moments [36]. But there is no theoretical guarantees on the approximation quality to our best knowledge.

5. The linear cumulative summation is true according to Central Limit Theorem. In most database applications, it can be seen from the context that it is reasonable to assume that random variables are independently and identically distributed [38]. If it is not clear that the distributions are identical, Liapounov’s condition can be checked to ensure the convergence of the cumulative sum.
Then, we can have that the k-th order cumulant of cell C is the linear summation of all C’s pmfs’ cumulants. Equivalently, $\kappa_k(F_C) = \sum_{o_i \in C} \kappa_k(o_i)$.

Cumulants can be derived from moments, and vice versa. The k-th order cumulant $\kappa_k$ is a k-th degree polynomial in the first k non-central moments, $\{\mu_i\}_{1 \leq i \leq k}$.

**Moments.** The concept of moments is proposed by Chebyshev for the proof of central limit theorem. A general form of k-th order moment is: $\mu_k(X) = E(X^k) = \sum_{x \in X} x^k f_X(x)$.

For aggregating a cell, we first calculate each pmf’s moments and therefore its cumulants. Then, we use the linear summation of pmfs’ cumulants to get the cumulants of the cell’s aggregate for complete pmfs. We proceed to show how to use Lemma 4 to calculate the moments of an object’s pmf from its truncated parts.

**Lemma 4.** The k-th order moment of an object’s pmf is the linear summation of k-order moments of its truncated pmfs. Formally, if object o is truncated into $o[1], ..., o[\tau]$ with truncated pmfs $f_X^{(1)}, ..., f_X^{(\tau)}$, we have: $\mu_k(X) = \sum_{i=1}^{\tau} \mu_k(X^{(i)})$.

**Complexity.** The time complexity of sketch-based aggregation depends on two factors: 1) $n$, the number of pmfs; 2) $k$, how many cumulants are used for representing a pmf. According to the linear summation property, the sketch-based aggregation takes $O(k \cdot n)$ time.

### 4 Parallel Cube Materialization

We introduce the parallel framework in Section 4.1. We devise a semi-distributive strategy which covers full and partial cuboid materialization in Sections 4.2 and 4.3, respectively. We study how the parallel materialization can be optimized with a cost model in Section 4.4.

#### 4.1 Parallel Framework

Data cube materialization is known as a computationally intensive task. We thus consider leveraging the power of parallel computing for efficient task processing. The work is to match the available computational resources with the computational needs, i.e., the materialization task. On the other hand, it is suitable for the materialization to be parallelized according to the multi-dimensional and multi-level nature of data cubes.

For parallelizing the materialization, the computational task is split into smaller sub-tasks and assigned to computational cores. In our implementation, we make the parallelism implemented on the cell levels. In particular, we start with the base cuboid, and dynamically assign tasks of cell aggregation to available cores in a round-robin manner. Such task assignment continues until all aggregation tasks of the cuboid are done. The process is then repeated for subsequent cuboids until the materialization finishes.

The parallelization plan is made according to three properties: 1) the aggregation tasks of different cells in a cuboid are independent; 2) the aggregation between ancestor and descendant cells has correlations and the computational efforts have potentials to be shared; 3) the number of cells is much larger than the number of computation cores.

The first property, i.e., cell-level independence, enables the feasibility of cell-level parallelism. The second property implies that we cannot naively employ cuboid-level parallelism, i.e., assigning different cuboids to different cores, to maximally share the computation. The third fact makes it feasible to distribute workloads in a round-robin fashion in order to avoid cases of over- and under-provisioning and therefore a finer level of parallelism is not necessary.

In the sequel, we introduce algorithms of full and partial materialization for the parallel implementation, as well as corresponding cost models.

#### 4.2 Full Materialization

The efficient materialization is achieved by two techniques. The first is the acceleration with parallel computing. The second is by maximizing the sharing of aggregation computation, especially the sharing between ancestor and descendant cuboids. For the first part, we will show detailed algorithms based on the proposed parallel framework. The second part is handled by answering the following questions: 1) which part of the convolution-based aggregation between ancestor and descendant cuboids can be reused and how? 2) given multiple materialized ancestor cuboids, which one derives a descendant cuboid most efficiently?

We store two parts of aggregates for each cell $C_i$: the convolution of $F_{C_i}$ and $F_{C_i}^*$, and their sketches, $\{\kappa_j(F_{C_i})\}$ and $\{\kappa_j(F_{C_i}^*)\}$.

#### 4.3 Partial Materialization

We store two parts of aggregates for each cell $C_i$: the convolution of $F_{C_i}$ and $F_{C_i}^*$, and their sketches, $\{\kappa_j(F_{C_i})\}$ and $\{\kappa_j(F_{C_i}^*)\}$.

In the sequel, we introduce algorithms of full and partial materialization for the parallel implementation, as well as corresponding cost models.

#### 4.4 Cost Models

The efficient materialization is achieved by two techniques. The first is the acceleration with parallel computing. The second is by maximizing the sharing of aggregation computation, especially the sharing between ancestor and descendant cuboids. For the first part, we will show detailed algorithms based on the proposed parallel framework. The second part is handled by answering the following questions: 1) which part of the convolution-based aggregation between ancestor and descendant cuboids can be reused and how? 2) given multiple materialized ancestor cuboids, which one derives a descendant cuboid most efficiently?

We store two parts of aggregates for each cell $C_i$: the convolution of $F_{C_i}$ and $F_{C_i}^*$, and their sketches, $\{\kappa_j(F_{C_i})\}$ and $\{\kappa_j(F_{C_i}^*)\}$.

In the sequel, we introduce algorithms of full and partial materialization for the parallel implementation, as well as corresponding cost models.
In summary, the convolution operation is distributive for complete pmfs but not distributive for truncated pmfs isolated in quarantine zones. Thus, we come up with a semi-distributive framework that is covered by Algorithms 1 and 2. It is possible that a pmf is truncated for an ancestor cell but complete for its descendant cell. For example, $f_2$ is truncated for $C_1$ but complete for $C_3$. In this case, we can remove $f_2$ from cuboid $C_1$’s quarantine zone, supposing $C_3$ belongs to cuboid $C_3$. It is covered by lines 18-20 of Algorithm 2. A cuboid’s quarantine zone can be cleaned if all its descendant cuboids are materialized.

**Algorithm 1: Base Cuboid Parallel Materialization**

Output: A materialized base cuboid

1. for each cell $C_k$ in the base cuboid in parallel do
   1. $F_{C_k} ← 0$
   2. \( F_{C_k}^* ← 0 \) \( \text{convolution for complete pmfs in } C_k \)
   3. Let all moments and cumulants of $F_{C_k}$ and $F_{C_k}^*$ be 0
   4. for each object $o_i \in C_k$ do
      5. if $o_i$ is a truncated object w.r.t. $C_k$ then
         6. Store $o_i$ in the quarantine zone
         7. Let \( f_i \) be $o_i$ complemented pmf w.r.t. $C_k$
         8. \( F_{C_k} ← F_{C_k} \otimes f_i \) \( \text{Convolution} \)
         9. Calculate \( \{ \mu_j \} \{ X_i^j \} \) and \( \{ \nu_j \} \{ X_i^j \} \)
         10. Store $o_i$ and \( \{ \mu_j \} \{ X_i^j \} \) in the quarantine zone
         11. \( \nu_j(F_{C_k}) ← \nu_j(F_{C_k}^*) + \nu_j(X_i^j) \) \( \text{(Vj) Sketch} \)
      12. else
         13. \( F_{C_k} ← F_{C_k} \otimes f_i \) \( \text{fx is a complete pmf} \)
         14. Calculate \( \nu_j(F_{C_k}) ← \nu_j(F_{C_k}) \) \( \text{(Vj) Sketch} \)
         15. \( \nu_j(F_{C_k}^*) ← \nu_j(F_{C_k}^*) + \nu_j(X_i^j) \) \( \text{(Vj) Sketch} \)
   16. end if
   17. end for
   18. \( F_{C_k} ← F_{C_k} \otimes f_i \) \( \text{Convol} \)
   19. Calculate \( \nu_j(F_{C_k}) ← \nu_j(F_{C_k}) \) \( \text{(Vj) Sketch} \)
   20. \( \nu_j(F_{C_k}^*) ← \nu_j(F_{C_k}^*) + \nu_j(X_i^j) \) \( \text{(Vj) Sketch} \)
   21. end for
   22. end for

**Algorithm 2: non-Base Cuboid Parallel Materialization**

Input: an ancestor cuboid $C^A$

Output: a materialized cuboid $C$

1. Initialize $C$’s quarantine zone as $C^A$’s quarantine zone
2. for each cell $C_k$ in the current cuboid $C$ in parallel do
   3. $F_{C_k} ← 0$
   4. \( F_{C_k}^* ← 0 \) \( \text{convolution for complete pmfs in } C_k \)
   5. Let all cumulants of $F_{C_k}$ and $F_{C_k}^*$ be 0
   6. for each $C_k$’s ancestor cell $C_k^A \in C^A$ do
      7. \( F_{C_k} ← F_{C_k} \otimes F_{C_k}^* \) \( \text{Merge ancestor cells’ complete} \)
      8. \( \mu_j(F_{C_k}^*) ← \{ \mu_j(F_{C_k}) \} + \{ \mu_j(X_i^j) \} \) \( \text{(Vj) Sketch} \)
      9. \( F_{C_k} ← F_{C_k} \otimes f_i \) \( \text{fx is a complete pmf} \)
      10. Calculate \( \nu_j(F_{C_k}) ← \nu_j(F_{C_k}) \) \( \text{(Vj) Sketch} \)
      11. \( \nu_j(F_{C_k}^*) ← \nu_j(F_{C_k}^*) + \nu_j(X_i^j) \) \( \text{(Vj) Sketch} \)
   12. end for
   13. \( F_{C_k} ← F_{C_k} \otimes f_i \) \( \text{Convol} \)
   14. Calculate \( \nu_j(F_{C_k}) ← \nu_j(F_{C_k}) \) \( \text{(Vj) Sketch} \)
   15. \( \nu_j(F_{C_k}^*) ← \nu_j(F_{C_k}^*) + \nu_j(X_i^j) \) \( \text{(Vj) Sketch} \)
   16. end for
   17. end for

If there are multiple ancestor cuboids, we choose the one incurring minimum aggregation cost. This problem is known as *multiway aggregation* [39]. Suppose a cost model $\text{Cost}(C,C^A)$ that estimates the materialization cost of $C$ from $C^A$. The best efficiency is expected to be achieved by choosing the ancestor cuboid $C^A$ with the smallest cost. Formally, $C^A^* = \arg\min\text{Cost}(C,C^A)$. $\text{Cost}(C,C^A) = \frac{\text{Cost}_{IO}(C,C^A) + \text{Cost}_{comp}(C,C^A)}{d_{parallelism}}$

Here, $d_{parallelism}$ represents the degree of parallelism, i.e., the number of computation cores. Both parts of the cost are measured in elapsed time so that the heterogeneous costs can be unified in the equation. We argue that the computation part cannot be ignored. As will be shown, the I/O part is almost proportional to the data size, while the growth of the computation part is much faster. Extensive experiments are also conducted to measure the estimation accuracy, as well as the necessity of considering computational cost.

**Estimation of Cost_{IO}.** Suppose cuboid $C^A$ has $n^A$ tuples and its quarantine zone has $q^A$ tuples, and cuboid $C$ has $n$ tuples and its quarantine zone has $q$ tuples. In the cost model, we did not consider I/O parallelization, which depends on the de facto computer configuration and data layout. However, with specific configuration, our cost model can be easily extended to support the I/O parallelization scenario, e.g., as it is done for the computation parallelization.

4.3 Partial Materialization

To get the best query performance, the full materialization approach precomputes all cuboids. However, full materialization is not space efficient and the construction time is very high. In commercial OLAP products, a commonly adapted method, called *partial materialization*, chooses a subset of cuboids to materialize [6]. The selection of a cuboid depends on: 1) whether the cuboid is beneficial, i.e., whether it helps in efficiently answering queries; 2) whether the cuboid helps in deriving other cuboids that are beneficial. A simple way of measuring such benefits is to use a linear cost model [6]. Here, only a set of selected (not all) cuboids are materialized. Then, during query evaluation, if the requested cuboid has been computed, it is directly used. Otherwise, the cuboid is materialized on-the-fly from one of its materialized ancestor cuboids according to the linear cost model. The base cuboid is assumed to be materialized.

However, the existing solution cannot be directly applied for the probabilistic data cube for two reasons. First, such a model assumes that the cost is solely dependent on the number of tuples scanned for constructing a cuboid and thus is linear to I/Os. The cost in our case depends on many other factors instead of just I/Os. Second, the on-the-fly computation of a cuboid is expected to be efficient to meet the demands of OLAP. Actually, this cuboid selection problem refers to the space constrained query optimization problem based on the cuboid dependencies [6] that enables partial materialization. In the sequel, we study a cost model for probabilistic cubes.

4.4 Cost Estimation

Now we study a unified cost model for both full and partial materialization. As have been illustrated, the cost estimation can be used in two ways, multiway aggregation for full materialization and cuboid selection for partial materialization. In either case, we need to estimate the cost for building cuboid $C$ from its ancestor $C^A$ in order to optimize the materialization. In particular, we have to consider the cost on both I/Os and parallelized computation, denoted as $\text{Cost}_{IO}$ and $\text{Cost}_{comp}$, respectively. The cost model is formalized below:

$$
\text{Cost}(C,C^A) = \text{Cost}_{IO}(C,C^A) + \frac{\text{Cost}_{comp}(C,C^A)}{d_{parallelism}}
$$
$C$ is of size $n$ with a quarantine zone sized $q$. We assume the main memory is large enough for accommodating a cuboid. The I/O cost of generating $C$ from $C^A$ can be modeled as:

$$\text{Cost}_{IO}(C,C^A) = \alpha_1 \cdot PA(n^A + q^A) + \alpha_0 \cdot PA(n + q)$$

where $\alpha_1$ and $\alpha_0$ denote read and write time of a disk page, and function $PA(n)$ denotes the number of disk pages taken for $n$ tuples.

Given the categories or domain space defined for each of cuboid $C$'s dimensions, the number of cells in $C$ can be obtained. In real applications, some cells can be empty due to skewed data distributions. A common way to derive $C$ with some math transformations as shown in Equation 2.

$$u = \sum_{i \in C} \rho_i \cdot \text{max}(0, \prod_{i \leq |D|} (e_i - u_i))$$

Estimation of Quarantine Zone Size $q$. The size of a quarantine zone is estimated by Equation 2. Within each cell $e$, we assume the objects associated are uniformly distributed. The volume of cell $e$ can be represented by $V(e) = \prod_{1 \leq i \leq d} e_i$, where $e_i$ is the side length on dimension $i$. We suppose objects are of the same size $V(o) = \prod_{1 \leq i \leq d} u_i$, where $u_i$ is the side length of the uncertainty region on dimension $i$. The density $\rho_i$ is the number of objects per unit volume of the cell. It can be replaced by a global density $\rho$ with some math transformations as shown in Equation 2.

$$q = N - \sum_{e \in C} \rho_i \cdot \text{max}(0, \prod_{i \leq |D|} (e_i - u_i))$$

The idea of the equation is to: 1) count the number of complete pmfs inside a cell; 2) its difference with the total number of pmfs $N$ is the number of truncated pmfs; 3) return the difference as the size of the quarantine zone.

Estimation of # of complete pmfs in cell $e$. We use an example of a one-dimensional cell to explain the first step, as shown in Fig. 4. There exist two dashed lines enclosing an "infesting zone" such that if an object is truncated w.r.t. the cell, its center must be within the infesting zone. In the example, $o_1$ and $o_3$, whose centers are out of the zone, are not truncated objects. If offsetting the cell boundary inside by $u/2$, we get a region such that if a object's center is in the region, the object must be completely contained by the cell. So, the number of complete pmfs can be estimated by the product of the local density times the cell's volume, i.e., $\rho_i \prod_{1 \leq i \leq |D|} (e_i - u_i)$. There is no complete pmf in $e_i$ if $e_i < u_i$.

The parameters $N$, $\{u_i\}$, and $\{e_i\}$ can be obtained while using the FM-sketch method to scan the database. $\rho$ can be calculated by dividing $N$ with the domain volume.

Estimation of Cost_comp. The computational cost of deriving cuboid $C$ is the number of convolutions taken from its materialized ancestor $C^A$. The convolution computation has three parts, including the aggregation for complete pmfs, truncated pmfs, and for the pmfs which are truncated in ancestor cells but complete in descendant cells. The three parts are connected by a weighted summation function, since the coefficients, i.e., $\alpha_c$, $\alpha_t$, and $\alpha_{t\rightarrow c}$, are different at different data scale.

$$\text{Cost}_{comp} = \alpha_c \cdot \text{Cost}_{pmf}^c + \alpha_t \cdot \text{Cost}_{pmf}^t + \alpha_{t\rightarrow c} \cdot \text{Cost}_{pmf}^{t\rightarrow c} = \alpha_c \cdot \log_2 N_{pmf}^c(N_{pmf}^c)^2 + \alpha_t \cdot \log_2 N_{pmf}^t(N_{pmf}^t)^2 + \alpha_{t\rightarrow c} \cdot \log_2 N_{pmf}^{t\rightarrow c}(N_{pmf}^{t\rightarrow c})^2$$

$N_{pmf}^c$ is the number of convolutions for aggregating complete pmfs. There are $n$ cells in $C$ and each cell $C \in C$ stores an aggregated pmf, $F^c_C$, for its complete pmfs. Thus, there are $n$ such aggregated pmfs in $C$ and $n^A$ ones in $C^A$. Note that $n$ is smaller than $n^A$, because aggregates in $C^A$ are combined and thus reused while deriving $C$. In total, this process takes $(n^A - n)$ convolution operations, i.e., $N_{pmf}^c = n^A - n$. $N_{pmf}^t$ is the number of convolutions for aggregating truncated pmfs. The truncated pmfs’ aggregation cannot be reused, so the aggregation is redone for $C$. Thus, $N_{pmf}^{t\rightarrow c}$ equals to the total number of truncated pmfs for all cells in $C$. The idea of estimating the number of truncated pmfs per cell is similar to that of Equation 2. $N_{pmf}^{t\rightarrow c}$ is the number of pmfs which are truncated for cuboid $C$ but complete for $C$. It can thus be estimated by the total number of truncated pmfs of $C^A$ minus that of $C$.

5 Probabilistic Queries over Cuboids

Our data cube techniques support classic OLAP queries, such as roll-up, drill-down, slicing, and dicing. The drill-down or roll-up path conforms with the cuboid lattice. The implementation of roll-up and drill-down has been implicated by the cuboid materialization. For example, drilling down a cuboid refers to navigating into a more detailed level. It can be implemented by looking up the ancestor cuboid with the user-specified expanding dimension.

In this section, we study how to evaluate two representative queries, namely the probabilistic slicing query and the probabilistic dicing query, on the probabilistic data cube. We present the query semantics and corresponding evaluation frameworks in Section 5.1. In particular, we cover the sketch-based pruning techniques for probabilistic dicing queries in Section 5.2. For ease of presentation, we assume the data cube is fully materialized. The solutions can be easily extended to the partial materialization case with the techniques presented in Section 4.3.

5.1 Queries

Definition 7. A probabilistic slicing query (PSQ in short) performs aggregation over a set of dimensions $(D_1 \to D_k)$ and retrieves tuples whose corresponding dimension values are within given range, e.g., $[l_1, u_1], ..., [l_k, u_k]$.

The purpose of PSQ is to offer confidence indicators to traditional slicing queries. A PSQ returns a set of qualified cells, i.e., within the query range, together with the aggregates. The evaluation of PSQ has two phases. The first phase, cuboid selection, locates the cuboid that matches the dimensions specified in the query. The second phase, tuple selection, elaborates each tuple of the cuboid to see if they are within the query range.

Definition 8. A probabilistic dicing query (PDQ in short) performs aggregation over one or more dimensions and return the tuples with measure values higher than the value threshold $\tau$, and qualification probabilities higher than the probability threshold $\tau_p$.

With a pre-aggregated cuboid on dimensions $D_1$ to $D_k$, the query can be evaluated by scanning each cell and check if its corresponding qualification probability is above the given threshold. Suppose $x \sim F_c(x)$ is a random variable representing the aggregated value of cell $C$. The
qualification probability can be calculated by integrating the aggregation pmf $F_c$, as $\text{Prob}(X \geq \tau) = \sum_{x \geq \tau} F_c(x)$.

Then, if a tuple’s qualification probability is at least $\tau_p$, it is accepted as a part of the query answer. Otherwise, it is rejected. In summary, the evaluation of PDQ contains 3 phases. The first cuboid selection phase is similar to that of PSQ. The purpose is to retrieve the appropriate cuboid. The second pruning phase utilizes probabilistic pruning bounds (in Section 5.2) to quickly qualify or disqualify candidate tuples/cells in the cuboid. The third refinement phase is to compute qualification probabilities for suspected cells, i.e., those are neither pruned nor qualified in the second phase, and compare them with $\tau_p$. For the partial materialization case, it is only necessary to materialize the requested cells instead of the entire cuboid.

5.2 Sketch-based Pruning
Sketch values, i.e., cumulants and moments, can be used to derive upper and lower bounds for cells’ qualification probabilities. If a tuple’s lower bound is above $\tau_p$, it is included in the query answer. Or if its upper bound is below $\tau_p$, it is excluded. The bounds help in reducing the query effort in the refinement phase. The upper and lower bounds are formalized by Lemmas 5 and 6, respectively.

Lemma 5. (Upper Bound.) If the expectation of the aggregated value $X$ is at most $\tau$, the probability that $X \geq \tau$ is at most $\frac{\mu_2}{\mu_2 + a^2}$, where $a = |\tau - \mu_1(X)|$. Formally, $\mu_2(X) \leq \tau \implies \text{Prob}(X \geq \tau) \leq \frac{\mu_2}{\mu_2 + a^2}$.

Lemma 6. (Lower Bound.) If the expectation of the aggregated value $X$ is at least $\tau$, the probability that $X \geq \tau$ is at least $\frac{\mu_2}{\mu_2 + a^2}$, where $a = |\tau - \mu_1(X)|$. Formally, $\mu_2(X) \geq \tau \implies \text{Prob}(X \geq \tau) \geq \frac{\mu_2}{\mu_2 + a^2}$.

Notice that we do not derive both bounds for a tuple’s qualification probability. Whether to derive the upper or lower bound is case-dependent. If a tuple’s expectation is greater than $\tau$, we upper bound its probability by Lemma 5. Otherwise, we lower bound it by Lemma 6. Since the bounds are directly derived from the one-sided Chebyshev’s inequality (or Chebyshev-Cantelli inequality), their proofs are omitted due to page limits.

6 Extensions to New Aggregates
In this section, we investigate several extensions regarding the aggregation function supported by probabilistic data cubes. In particular, we consider the aggregation functions COUNT, AVG, and MAX MIN can be derived in a similar way as MAX and is omitted due to page limits.

6.1 COUNT
COUNT can be considered as a special case of SUM. Essentially, it is to measure multi-dimensional objects by their existence. In other words, existence becomes the measure. For example, if an object is completely inside a cell, the existence is 100%. If an object partially belongs to a cell, e.g., 80%, it means the existence can be represented by a complemented pmf $\{(0, 0.2), (1, 0.8)\}$. Here, the pmf of an object w.r.t. a cell is defined over set $\{0, 1\}$ where 0 refers to non-existence and 1 refers to existence of the cell. The aggregated COUNT of a cell is still a pmf, representing the possible counts together with their possibilities. This count can also be calculated through convolution. Thus, the whole materialization framework of SUM can be applied.

6.2 AVG
In traditional data cubes, AVG is an algebraic operation, meaning it can be evaluated by algebraic function on other aggregates. For example, in case of precise values, AVG can be calculated by SUM / COUNT. However, it is challenging to calculate such aggregates in the setting of probabilistic data cubes, because 1) data values are represented by pmfs; 2) SUM and COUNT are often not independent.

Overview. We first show how the probabilistic distribution of AVG can be calculated. Then, we demonstrate that such calculation is computationally expensive and the simple approximation would incur considerable errors. To tackle that, we study the properties of truncated pmfs which would scale down the problem. We also show that the computation can further be accelerated with parallel processing. At last, we investigate the sketch method for AVG in order to speed up the pruning efficiency for dicing queries.

6.2.1 Aggregation of $F_{c_{\text{sum,count}}}$
We denote the probabilistic distribution of AVG for cell $C$ as $F_{c_{AVG}}$. First, we use PWS semantic to illustrate the derivation of $F_{C_{AVG}}$ for cell $D[1 : 1]$, as shown in Table 5. For every possible world of the cell, $p(W_c)$, we can get the SUM and COUNT and therefore the value of AVG. Then, the possible worlds with same AVG values are combined and the corresponding probabilities are summed so that $F_{C_{AVG}} = \{(0, 0.2), (1, 0.32), (2, 0.48)\}$. Similar to SUM, such a process is #-P hard and incurs extensive computational overheads.

The AVG can be efficiently obtained, if the joint distribution of SUM and COUNT is available. With such a joint distribution, the average aggregate can be evaluated by scanning the joint distribution and by combining the items with the same ratio of the value of SUM to COUNT. We can use quotient convolution to represent such a process as follows.

$$F_{C_{AVG}}(z) = \sum_{y} F_{C_{\text{sum,count}}}(zy, y)$$

For example, in Table 6, the average could be 1 when both SUM and COUNT are equal to 1, or when both SUM and COUNT are equal to 2. So, the probability for AVG = 1 is
there can be two possible cases, i.e., the existence and non-existence of \( o_i \) to the cell, as summarized by Equation 4.

In the existence case, the effect of non-null items of \( o_i \) is addressed. The non-null items of \( o_i \) represent the fact that \( o_i \) exists in the cell and its corresponding probabilities. Let \( pmf[i] \) be the probability distribution for non-null items of \( o_i \). The renewed joint probability can be done by making each row of \( F_{sum,count} \) convoluted with \( pmf[i] \).

In the non-existence case, the effect of null item of \( o_i \) is addressed. The null item of \( o_i \) denotes the fact that the object does not exist in the cell and its probability. The count will not be affected by the null item. The joint probability of \( sum \) and \( COUNT \) will be recalculated, since it conditionally depends on the existence of \( o_i \). Let \( !pmf[i] \) be probability of the null item of \( o_i \). The joint probability can be renewed by making the product of \( !pmf[i] \) with each row of \( F_{sum,count} \).

\[
F_{C}^{sum,count}[k] = F_{C}^{sum,count}[k-1] \cdot pmf[i] + F_{C}^{sum,count}[k] \cdot !pmf[i] \tag{4}
\]

In particular, if \( o_i \) is a complete pmf, Equation 4 degenerates into the convolution of \( F_{C}^{sum,count}[k-1] \) and \( o_i \)'s pmf, i.e., \( f_{x_i} \). Equation 4 covers truncated and complete pmfs.

**Analysis.** The process of the joint distribution evaluation is depicted by Algorithm 3. Line 3 utilizes Equation 4 for the recalculation of the joint distribution with object \( o_i \). Algorithm 3 has a nested-loop in which the convolution can be run \( n^2 \) times, if the cell has \( n \) objects \( |C| = n \). Hence, the time complexity is \( O(n^3 \log(n)) \) if FFT is used.

**Algorithm 3:** Joint Distribution Evaluation

**Output:** The joint distribution of cell \( C, F_{C}^{sum,count} \)

1. For each object \( o_i \) of the cell \( C \) do
   2. For \( k = 1 \) to |\( C \)| do
   3. \( F_{C}^{sum,count}[k] = \) by Equation 4;
   4. return \( F_{C}^{sum,count} \).

**Example.** We use a brief example (Table 7) to verify the correctness. First, \( o_1 \) is inserted. At this stage, there is only one row for the joint distribution table, which is the same as \( o_1 \)'s pmf. Next, \( o_2 \) is inserted. The table is expanded to two rows. The first row, denoting the probability distribution of \( COUNT = 1 \), is updated by multiplying each item with the null item of \( o_2 \), i.e., \{1, 0.4 * 0.3, 0.26 \}. The second row, denoting the probability distribution of \( COUNT = 2 \), is obtained by the convolution of currently first row \{(1, 0.4), (2, 0.3)\} and null items of \( o_2 \), i.e., \{(1, 0.2), (2, 0.5)\}. The result is \{(2, 0.08), (3, 0.32), (4, 0.3)\} and is consistent with the result derived by PWS semantics, i.e., Table 6. The process is repeated until all objects, \( o_1 \) to \( o_3 \), are inserted, as shown in Table 7.

**TABLE 7:** An Example of Evaluating \( F_{C}^{sum,count} \)

<table>
<thead>
<tr>
<th>Probability</th>
<th>SUM</th>
<th>1</th>
<th>2</th>
<th>3</th>
<th>4</th>
<th>5</th>
</tr>
</thead>
<tbody>
<tr>
<td>COUNT</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>After inserting ( o_1 ) = {(1, 0.4), (2, 0.6)}</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>1</td>
<td>0.4</td>
<td>0.6</td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>2</td>
<td>0.26</td>
<td>0.18</td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>After inserting ( o_2 ) = {(0, 0.3), (1, 0.2), (2, 0.5)}</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>1</td>
<td>0.4</td>
<td>0.6</td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>2</td>
<td>0.26</td>
<td>0.18</td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>After inserting ( o_3 ) = {(0, 0.3), (1, 0.7)}</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>1</td>
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<td>0.054</td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
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<td>0.09</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
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<td>0.056</td>
<td>0.224</td>
<td>0.21</td>
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</tbody>
</table>
**Materialization.** The materialization for AVG follows the semi-distributive framework introduced in Section 4. Recall that there is no correlation between SUM and COUNT for complete pmfs, as we have shown in this section. The aggregation, or equivalently the evaluation of the joint distribution, of a cell can thus be done by combining two parts. The first part is the integration of all truncated pmfs with Equation 4, denoted by $F_{C}^{\text{sum,count}(i)}$. The second part is the convolution of all complete pmfs, denoted by $F_{C}^{\text{sum,count}(o)}$. The convolution result, or the joint distribution for complete pmfs, is one-dimensional, since the count of complete objects is a fixed value. To merge the two, we replace each row of $F_{C}^{\text{sum,count}(i)}$ by its convolution with $F_{C}^{\text{sum,count}(o)}$. The updated distribution is the sum-count joint distribution to be derived.

According to the Pmf Containment Monotonicity, a complete pmf for a cell is also complete for all its descendant cells. The second part can thus be reused between the ancestor and descendant cuboids. So, we can use the quarantine zone for storing the truncated pmfs of a cuboid in order to maximally share the computation efforts on complete pmfs and apply the parallel materialization framework for the distribution evaluation.

Next, we introduce an efficient method for sketching out the joint distribution and hence speeding up the query process.

6.2.3 Sketch of AVG

Let $X$ denote SUM and $Y$ denote COUNT. To get the sketch of AVG is equivalently to getting the sketch of $\frac{X}{Y}$. To derive the sketch of $AVG = \frac{X}{Y}$ requires calculating the first two orders of cumulants and moments, which is equivalent to evaluate the expectation and variance, i.e., $E(\frac{X}{Y})$, and $Var(\frac{X}{Y})$.

$$E(\frac{X}{Y}) = \frac{1}{y} \sum_{(x,y) \in (X,Y)} f(x,y)$$

$$Var(\frac{X}{Y}) = E((\frac{X}{Y})^2) - E(\frac{X}{Y})^2$$

From the equation group, to get the expectation and the variance requires checking combinations of SUM and COUNT, which is expensive. More, the process has to be repeated for deriving $E(\frac{X}{Y})^2$. A more efficient calculation is thus needed.

We can expand $E(\frac{X}{Y})$ around $(\mu_x, \mu_y)$ by a 2nd-order Taylor series, following the expanding process of $E(XY)$ shown in [37]. The result is shown by Equation 5, where $R$ is the remainder and can be omitted for approximation purpose \(^9\). Terms $f'_{XX}$ and $f''_{XY}$ are for the first and second order derivatives, respectively.

$$E(\frac{X}{Y}) = E(\frac{\mu_x}{\mu_y}) + f'_{XY}(\frac{\mu_x}{\mu_y})(x-\mu_x) + f''_{XY}(\frac{\mu_x}{\mu_y})(y-\mu_y)$$

$$\quad + \frac{1}{2} [f''_{XX}(\frac{\mu_x}{\mu_y})(x-\mu_x)^2 + 2f''_{XY}(\frac{\mu_x}{\mu_y})(x-\mu_x)(y-\mu_y)$$

$$\quad + f''_{YY}(\frac{\mu_x}{\mu_y})(y-\mu_y)^2] + R$$

(5)

With Equation 5, we can get the variance of AVG. After some transformation, we can get the following.

9. The approximated sketch is used for rendering the pruning bound in the form of probabilistic inequalities, which is found to be accurate in terms of query evaluation.

$$Var(\frac{X}{Y}) = E(\frac{X^2}{Y^2}) - E(\frac{X}{Y})^2$$

$$\approx \frac{E(X^2)}{E(Y)^2} - \frac{E(X)^2}{E(Y)^2} + Var(Y)E(X^2) - E(\frac{X}{Y})^2$$

From the equations of $E(\frac{X}{Y})$ and $VAR(\frac{X}{Y})$, we can see most items can obtained from the expectations and variance of SUM and COUNT, except their covariance $COV(X,Y)$. It means that the computation for sketching SUM and COUNT can be reused and the calculation is thus transferred to deriving the covariance.

According to the definition of covariance, $COV(X,Y)$ measures the the joint variability of SUM and COUNT:

$$COV(X,Y) = E(XY) - E(X) \cdot E(Y)$$

(6)

The expectations of SUM and COUNT are known after the corresponding sketching process is done. Only the expectation of the production of SUM and COUNT needs to be evaluated. Such an expectation can be efficiently derived from the joint distribution $F_C^{sum,count}$.

6.3 MAX

**Overview.** The aggregation of MAX is a bit different from the other operators. We show that the aggregation function MAX is not distributive in a probabilistic setting. Then, we apply the idea of quarantine zone which helps to make the operation semi-distributive.

6.3.1 Aggregation

The pmf of cell $C$ can be derived by calculating each possible value that can be the maximum of the cell. Let $F_C^{\max}(x)$ denote the probability that value $x$ is higher than all other values for objects in the cell $C$. The probability equals the sum of probabilities that an object has value $x$ and all other objects have values less than $x$. Formally,

$$F_C^{\max}(x) = \sum_{o_j \in C \cap \neg a_j} f_{X_i}(x) \cdot \prod_{o_j \in C \cap a_j \neq o_i} \Pr(X_j < X_i)$$

(7)

Considering the computational cost, to calculate such a probability distribution, one needs to: 1) go through all possible values of objects belonging to $C$; 2) for each value, calculate the product of probabilities that all other objects are below such a value. We can reduce the computational overheads by: 1) checking only a smaller subset instead of all possible values of those objects; 2) avoiding unnecessary calculation for the probability product by pruning some irrelevant objects.

The optimization can be done with a cutting object. The cutting object $o_i$ of a cell is the object which has the maximum minimum value. Formally, $o_i = \arg \max_{o_i \in C} (X_i,i)$. There can be multiple cutting objects, if multiple minimum values of objects are equal. But the cutting value of a cell is unique, denoted as $l^*$. Taking Table 1 as an example, $o_1$’s minimum value in $C_1$ is 1 and $o_2$’s minimum value in $C_1$ is 1. Both $o_1$ and $o_2$ can be cutting objects, with cutting value 1 for cell $C_1$.

Within a cell, if another object’s maximum value is smaller than $o_i$’s minimum value, then the object has no chance to contribute to the maximum value of this cell. It implies
that there is no need to consider objects whose instances’ values are below \( l^* \) for calculating the distribution, \( F_{C_{\text{max}}}^{\text{max}} \).

For example, in Figure 5, \( o_1 \) will be chosen as the cutting object, since it is the object with the maximum minimum value within Cell \( C \). \( o_4 \) can be pruned, because its maximum value is lower than the cutting bound. This way, only unpruned objects, i.e., \( o_1, o_2, \) and \( o_3 \), are substituted into Equation 7 for deriving \( F_{C_{\text{max}}}^{\text{max}} \).

This way, we can thus shrink the integration range from \([-\infty, +\infty]\) to \([l^*, +\infty]\). The upper bound can further be shortened from \( +\infty \) to \( u^* \), if \( u^* \) denotes the maximum value of all objects in the cell. Also, we can get a smaller object set for the integration of Equation 7. The candidate object set, denoted as \( S_C \), includes the objects whose maximum values are no smaller than the cutting value, \( l^* \). Equation 7 can thus be rewritten as follows.

\[
F_{C_{\text{max}}}^{\text{max}} = \sum_{o \in S_C} \int_{l^*}^{u^*} f_{X_j}(x) \cdot \prod_{o_j \in C \cap S \setminus \{o\}} \Pr(X_j < X_j) \; dx \tag{8}
\]

From the equation of \( F_{C_{\text{max}}}^{\text{max}} \), it can be inferred that the computation part is not distributive, due to the integration part and the probability production part. More, the outer summation is based on the candidate object set which is cell-dependant. We observe that the I/O cost dominates the cost of the materialization and therefore the reduction of object traversing overheads would significantly accelerate the overall materialization. In the sequel, we study how the I/O part can be handled in a semi-distributive manner.

6.3.2 Materialization

We have shown the process for calculating the \( \text{MAX} \) aggregation on the level of cells. Now, we study how such aggregation can be deployed for cuboid levels, i.e., how the computation of a cell affects the aggregation of its descendant cells during the materialization.

Suppose a cell \( C \) consisting of a set of ancestor cells, i.e., \( C = \cup C^A \). The distribution \( F_{C_{\text{max}}}^{\text{max}} \) can be obtained by checking the objects in cell \( C \), pruning irrelevant ones, and applying Equation 7. Equivalently, all objects in ancestor cells \( \{o \in C^A\} \) should be checked. We find that the pruning effect, i.e., the candidate object set, can be inherited for descendant cells. Let candidate object sets \( S_{C^A} \) and \( S_C \) be for cells \( C^A \) and \( C \), respectively. We can prove that \( SC \) must be a subset of \( \cup S_{C^A} \). The correctness is guaranteed by Lemma 8.

**Lemma 8.** If \( C \) consists of a set of ancestor cells \( (C = \cup C^A) \), then \( SC \) must be a subset of \( \cup S_{C^A} \) \((SC \subseteq \cup S_{C^A})\).

**Proof.** Let \( l^*(C) \) and \( l^*(C^A) \) be the cutting value of cells \( C \) and \( C^A \), respectively. The candidate set can thus be represented by the objects with maximum values no less than the cutting value, i.e., \( S_C = \{o | o.u \geq l^*(C) \land o \in C\} \) and \( S_{C^A} = \{o | o.u \geq l^*(C^A) \land o \in C^A\} \). Also, we have: 1) \( l^*(C) \geq l^*(C^A) \); 2) \( C = \cup C^A \). To sum up, \( SC \) must be a subset of \( S_{C^A} \).

We can thus store the candidate set in the quarantine zone and save the pruning power for descendant cuboids. In particular, during the materialization, the union of candidate sets for a cuboid is stored in the quarantine zone, and is reused while materializing descendant cuboids. This way, the cost for object traversing for cuboids of higher levels is significantly reduced.

7 EXPERIMENTAL EVALUATION

7.1 Settings

**Datasets.** We use both synthetic data (an adapted version of the well-known TPC-H benchmark) and real data (US Climate 2014). Each object in the raw data can be viewed as a multi-dimensional point. Then, for each object, we model its uncertainty by creating a set of 10, 20, 30, and 40 possible instances. Of the same object, the instances reside within a multi-dimensional orthogonal region. The region is centered at the multi-dimensional point representing the original object. For each dimension, the region’s side length is set to 0.5%, 1%, and 2% of its domain. Within such a region, the instances follow a multi-dimensional Gaussian distribution whose mean is the region center and the variance of each dimension is the square of 1/6 of the corresponding side length. Then, we get two probabilistic datasets called TPC and Climate. The statistics of the two datasets are shown as below.

- **TPC.** We identify attributes Time, Item, Supplier, Customer as dimension attributes, and Price as the measure.
- **Climate.** We identify attributes Time, Wind Direction, Wind Speed, and Temperature as dimension attributes, and Rainfall Amount as the measure.

By default, both datasets store 100MB data for 20,141 objects and 0.4M tuples. We make the two datasets with similar sizes in order to purely examine the effects of different data distributions. For scalability testing, we evaluate the performance with up to 1GB data. The hierarchies of TPC are of two levels on average. For Climate, we construct a two-level hierarchy for each dimension. Then, there are 108 cuboids in the cuboid lattice for both datasets.

**Parameters.** For partial materialization, we examine the tradeoff between the space cost and performance for cube materialization and query evaluation by varying the space budgets. We use the term space budget to represent the ratio of the space cost of the partial materialization to the space cost of the full materialization. By default, it equals 30%.

**Implementation.** The convolution-based method is implemented using the wavelet package. The sketch-based method uses the first two orders of cumulants and moments for each dimension. Then, we get two probabilistic datasets called TPC and Climate. The statistics of the two datasets are shown as below.

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- **Climate.** We identify attributes Time, Wind Direction, Wind Speed, and Temperature as dimension attributes, and Rainfall Amount as the measure.
7.2 Results

Aggregation. Results for the aggregation is shown in Fig. 6. We first consider the time cost of the aggregation in Fig. 6(a). The amount of time for all the three methods increases with the data volume. The convolution and sketch methods need orders of magnitude less time than PWD. Note that PWD can only finish on a smaller number of objects. It follows from the fact that the two methods run in polynomial time, but PWD has an exponential time complexity. We then consider the space cost in Fig. 6 (b). The PWD method requires enumerating an exponential number of possible worlds and thus has very high space complexity. For convolution and sketch aggregations, the space cost increases polynomially and linearly, respectively. The effect of parallelization is shown in Fig. 6 (c) and (d). The acceleration on sketch-based method is not as significant as convolution-based method, because of it is of light-weighted computation. However, the overall acceleration for the two aggregation is still impressive, since the cost for convolution method is orders of magnitude higher.

Full Materialization. We examine the performance of full cube materialization in 7. First, we compare the construction efficiency of the proposed semi-distributive approach (Algorithms 1 and 2) with the holistic approach. For a fair comparison, both approaches are equipped with the same cost model meaning they are able to follow the optimal aggregation path. In Fig. 7 (a), the semi-distributive approach is about 3 orders of magnitude more efficient than the holistic approach. Note that the y-axis is in log scale. The efficiency is achieved by maximally reusing ancestor cuboids’ computation. Second, we show the efficiency provided by the cost model. We consider two other competitors: one is the random model which arbitrarily selects an ancestor cuboid; another one is to simply use the I/O model proposed in [6] which does not address the computational cost considered in our problem settings. Fig. 7 (b) reports the effectiveness of the parallelization. In particular, when data size is 1000MB, the overall materialization cost with 8 cores is about 28% of that with single core.

Partial Materialization. We report the results on partial materialization by varying the space budgets in Fig. 8. For both TPC and Climate data, the results with our proposed model dominate the others. For example, in Fig. 8 (a), when the space budget is equal to 50%, our model results in an efficient cube construction costing only 2/3 of the I/O model and the random model. We compare the construction efficiency between the convolution and sketch-based methods, as shown in Fig. 8 (b). First, the construction time of convolution-based aggregation increases with the space budget. Because in higher level cuboid aggregation, it corresponds to a larger pmf length which incurs higher computational cost. The construction time for the sketch-based method increases linearly and is much less.

SUM. We continue to examine the query performance. Each reported value is the average of 200 runs. We evaluate the query performance of SUM with different levels of materialization in Fig. 9 (a-b). In all cases, our model outperforms the random model by two times with the default space budget. The curve “optimum” represent the query time on the fully materialized cube, i.e., the space budget equals 100%. In Fig. 9 (a), it achieves a good trade-off between construction and query evaluation when the space budget is greater than 40%. The query performance becomes very close to that of a fully materialized cube. Similar results on Climate dataset are observed from Fig. 9 (b). The efficiency of our method is achieved by accurate cost estimation, as shown in Fig. 9 (c). When the space budget is below 70%, the accuracy is above 90%. Notice that the error becomes big when the budget is above 90%. We argue that the accuracy is adequate because the cost model is mostly used with small space budgets and such a range of accuracy achieves best trade-offs between the on-the-fly construction and querying.

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COUNT. As we have discussed, COUNT can be viewed as another form of SUM. So, we just briefly report its results. Fig. 10 (a) shows the materialization time w.r.t. the space budget. For both datasets, the trends are similar to the results on SUM, and the construction time for the sketch-based aggregation method increases linearly. Also, similar trends are observed for PSQ in Fig. 10 (b). Compared with results on SUM, the query time is much less, because the pmf length is much smaller. Results on PDQ is omitted due to page limits.

MAX. We show the query performance of MAX in Fig. 11. For PSQ queries, we show the performance by varying cost models adopted, as shown in Fig. 11 (a). In all cases, our cost model is better than the other two. The reason is explained by Fig. 11 (b). The estimation accuracy is steadily above 92% when the budget is below 90%. We further analyze the cost of materialization by varying the amount of objects in Fig. 11 (c). The query time increases moderately w.r.t. the data size and the MAX computation time, i.e., time cost for evaluating the probability distribution, forms only a very small part of the total. Due to the specialty of the aggregation function, MAX does not have closed form equation for sketching. Also, from the figure, there seems no need for doing so, since the computation efficiency is adequate, i.e., within 200 milliseconds. Similar facts are observed by varying the number of cores in Fig. 11 (d), where the max computation time takes only about 2 percent of the total. The performance of PDQ is reported in Fig. 11 (e). When the space budget is above 40%, the query can be finished within 2 seconds.

AVG. We report the PSQ performance of AVG in Fig. 12 (a), where the result with our proposed mode is better than
When space budget is 50%, the storage cost for the joint distribution takes only about 50%. We report the space cost for running its competitors. The result of estimation is shown in Fig. 12 (a), where the accuracy is as high as over 90% when the budget is less than 90%. The parallelization result shows that the time cost decreases w.r.t. the number of cores. Also, the improvement is more significant if the object set is larger. From Fig. 12 (c), we can see the query cost scales down w.r.t. the number of computation cores, and the downward trend is more obvious with larger datasets. In Fig. 12 (d), we report the space cost for running AVG, because it takes extra space for storing the joint probability distribution. The storage cost for the joint distribution takes only about 50-60% of the total cost. The result of PDQ is shown in Fig. 12 (e). The result with sketch pruning is about 5 times faster, when space budget is 50%.

### 8 Conclusion

In this paper, we study multi-dimensional probabilistic data cubes by providing a complete set of techniques, including cuboid aggregation, parallel cube materialization, and query evaluation. We study convolution and sketch-based aggregation methods. We consider full and partial materialization with support of the proposed parallel framework. We support common OLAP aggregation functions, e.g., SUM, COUNT, MAX and AVG. Also, our proposal supports probabilistic versions of common OLAP queries, such as roll-up, drill-down, slicing, and dicing. Extensive experimental results show that our proposals are effective and efficient for querying multi-dimensional probabilistic data.

### REFERENCES


