

# Discovering Data Lineage from Data Warehouse Procedures

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Abstract: We present a method to calculate component dependencies and data lineage from the database structure and a large set of associated procedures and queries, independently of actual data in the data warehouse. The method relies on the probabilistic estimation of the impact of data in queries. We present a rule system supporting the efficient calculation of the transitive closure. The dependencies are categorized, aggregated and visualized to address various planning and decision support problems. System performance is evaluated and analysed over several real-life datasets.

## 1 INTRODUCTION

System developers and managers are facing similar data lineage and impact analysis problems in complex data integration, business intelligence and data warehouse environments where the chains of data transformations are long and the complexity of structural changes is high. The management of data integration processes becomes unpredictable and the costs of changes can be very high due to the lack of information about data flows and the internal relations of system components. Important contextual relations are encoded into data transformation queries and programs (SQL queries, data loading scripts, etc.). Data lineage dependencies are spread between different systems and frequently exist only in program code or SQL queries. This leads to unmanageable complexity, lack of knowledge and a large amount of technical work with uncomfortable consequences like unpredictable results, wrong estimations, rigid administrative and development processes, high cost, lack of flexibility and lack of trust.

We point out some of the most important and common questions for large DW which usually become a topic of research for system analysts and administrators:

- Where does the data come or go to in/from a specific column, table, view or report?
- When was the data loaded, updated or calculated in a specific column, table, view or report?
- Which components (reports, queries, loadings and structures) are impacted when other components

are changed?

- Which data, structure or report is used by whom and when?
- What is the cost of making changes?
- What will break when we change something?

The ability to find ad-hoc answers to many day to day questions determines not only the management capabilities and the cost of the system, but also the price and flexibility of making changes.

The goal of our research is to develop reliable and efficient methods for automatic discovery of component dependencies and data lineage from the database schemas, queries and data transformation components by automated analysis of actual program code. This requires probabilistic estimation of the measure of dependencies and the aggregation and visualization of the estimations.

## 2 RELATED WORK

Impact analysis, traceability and data lineage issues are not new. A good overview of the research activities of the last decade is presented in an article by (Priebe, 2011). We can find various research approaches and published papers from the early 1990's with methodologies for software traceability (Ramesh, 2001). The problem of data lineage tracing in data warehousing environments has been formally founded by Cui and Widom (Cui, 2000; Cui 2003). Overview of data lineage and data provenance tracing studies can be found in book by Cheney et al. (Cheney, 2009). Data lineage or provenance detail

levels (e.g. coarse-grained vs fine-grained), question types (e.g. why-provenance, how-provenance and where-provenance) and two different calculation approaches (e.g. eager approach vs lazy approach) discussed in multiple papers (Tan, 2007; Benjelloun, 2006) and formal definitions of why-provenance given by Buneman et al. (Buneman, 2001). Other theoretical works for data lineage tracing can be found in (Fan, 2003; Giorgini, 2008). Fan and Poulouvasilis developed algorithms for deriving affected data items along the transformation pathway [6]. These approaches formalize a way to trace tuples (resp. attribute values) through rather complex transformations, given that the transformations are known on a schema level. This assumption does not often hold in practice. Transformations may be documented in source-to-target matrices (specification lineage) and implemented in ETL tools (implementation lineage). Woodruff and Stonebraker create solid base for the data-level and the operators processing based the fine-grained lineage in contrast to the metadata based lineage calculation in their research paper (Woodruff, 1997).

Other practical works that are based on conceptual models, ontologies and graphs for data quality and data lineage tracking can be found in (Skoutas, 2007; Tomingas, 2014; Vassiliadis, 2002; Widom, 2004). De Santana proposes the integrated metadata and the CWM metamodel based data lineage documentation approach (de Santana, 2004). Tomingas et al. employ the Abstract Mapping representation of data transformations and rule-based impact analysis (Tomingas, 2014).

Priebe et al. concentrates on proper handling of specification lineage, a huge problem in large-scale DWH projects, especially in case different sources have to be consistently mapped to the same target (Priebe, 2011). They propose a business information model (or conceptual business glossary) as the solution and a central mapping point to overcome those issues.

Scientific workflow provenance tracking is closely related to data lineage in databases. The distinction is made between coarse-grained, or schema-level, provenance tracking (Heinis, 2008) and fine-grained or data instance level tracking (Missier, 2008). The methods of extracting the lineage are divided to physical (annotation of data by Missier et al.) and logical, where the lineage is derived from the graph of data transformations (Ikeda, 2013).

In the context of our work, efficiently querying of the lineage information after the provenance graph

has been captured, is of specific interest. Heinis and Alonso present an encoding method that allows space-efficient storage of transitive closure graphs and enables fast lineage queries over that data (Heinis, 2008). Anand et al. propose a high level language QLP, together with the evaluation techniques that allow storing provenance graphs in a relational database (Anand, 2010).

### 3 WEIGHT ESTIMATION

The inference method of the data flow and the impact dependencies that presented in this paper is part of a larger framework of a full impact analysis solution. The core functions of the system architecture are built upon the following components presented in the Figure 1 and described in detail in our previous works (Tomingas, 2014; Tomingas, 2015).

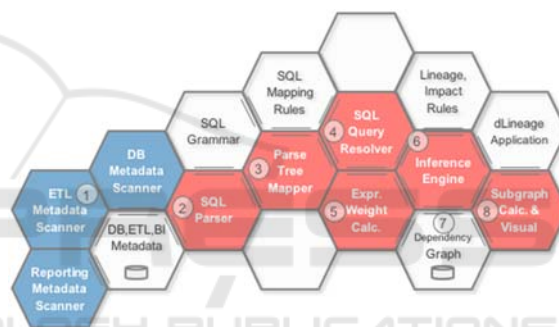


Figure 1: Impact analysis system architecture components.

The core functions of the system architecture are built upon the following components in the Figure 1:

1. Scanners collect metadata from different systems that are part of DW data flows (DI/ETL processes, data structures, queries, reports etc.).

2. The SQL parser is based on customized grammars, GoldParser<sup>1</sup> parsing engine and the Java-based XDTL engine.

3. The rule-based parse tree mapper extracts and collects meaningful expressions from the parsed text, using declared combinations of grammar rules and parsed text tokens.

4. The query resolver applies additional rules to expand and resolve all the variables, aliases, sub-query expressions and other SQL syntax structures which encode crucial information for data flow construction.

5. The expression weight calculator applies rules to calculate the meaning of data transformation, join and

<sup>1</sup> <http://www.goldparser.org/>

filter expressions for impact analysis and data flow construction.

6. The probabilistic rule-based reasoning engine propagates and aggregates weighted dependencies.

7. The open-schema relational database using PostgreSQL for storing and sharing scanned, calculated and derived metadata.

8. The directed and weighted sub-graph calculations, and visualization web based UI for data lineage and impact analysis applications.

In the stages preceding the impact estimation, inference and aggregation the data structure transformations are parsed and extracted from queries and stored as formalized, declarative mappings in the system.

To add additional quantitative measures to each column transformation or column usage in the join and filter conditions we evaluate each expression and calculate the transformation and filter weights for those.

*Definition 1.* The column transformation weight  $W_t$  is based on the similarity of each source column and column transformation expression: the calculated weight expresses the source column transfer rate or strength. The weight is calculated on scale  $[0,1]$  where 0 means that the data is not transformed from source (e.g. constant assignment in a query) and 1 means that the source is copied to the target directly, ie. no additional column transformations are detected.

*Definition 2.* The column filter weight  $W_f$  is based on the similarity of each filter column in the filter expression where the calculated weight expresses the column filtering strength. The weight is calculated on the scale  $[0,1]$  where 0 means that the column is not used in the filter and 1 means that the column is directly used in the filter predicate, ie. no additional expressions are involved.

The general column weight  $W$  algorithm in each expression for  $W_t$  and  $W_f$  components is calculated as a column count ratio over all the expression component counts (e.g. column count, constant count, function count, predicate count).

$$W = \frac{IdCount}{IdCount + FncCount + StrCount + NbrCount + PrdCount}$$

The counts are normalized using the FncList evaluation over a positive function list (e.g. CAST, ROUND, COALESCE, TRIM etc.). If the FncList member is in a positive function list, then the normalization function reduces the according component count by 1 to pay a smaller price in case the function used does not have a significant impact to column data.

*Definition 3.* A primitive data transformation operation is a data transformation between a source

column  $X$  and a target column  $Y$  in a transformation set  $M$  (mapping or query) having the expression similarity weight  $W_t$ .

*Definition 4.* The column  $X$  is a filter condition in a transformation set  $M$  with the filter weight  $W_f$  if the column is part of a JOIN clause or WHERE clause in the queries corresponding to  $M$ .

## 4 RULE SYSTEM AND DEPENDENCY CALCULATION

The primitive transformations captured from the source databases form a graph  $G_O$  with nodes  $N$  representing database objects and edges  $E_O$  representing primitive transformations (see Definition 3). We define relations  $X: E_O \rightarrow N$  and  $Y: E_O \rightarrow N$  connecting edges to source nodes and target nodes, respectively. We define label relations  $M: E_O \rightarrow$

$\{\{m\} \mid m \text{ is a transformation identifier}\}$  and  $W: E_O \rightarrow [0,1]$ . Formally, this graph is an edge-labeled directed multigraph.

In the remainder of the article, we will use the following intuitive notation:  $e.X$  and  $e.Y$  to denote source and target objects of a transformation (formally,  $X(e)$  and  $Y(e)$ ).  $e.M$  is the set of source transformations ( $M(e)$ ).  $e.W$  is the weight assigned to the edge ( $W(e)$ ).

The knowledge inferred from the primitive transformations forms a graph  $G_L = (N, E_L)$  where  $E_L$  is the set of edges  $e$  that represent data flow (lineage). We define relations  $X, Y, M$  and  $W$  the same way as with the graph  $G_O$  and use the  $e.R$  notation where  $R$  is one of the relations  $\{X, Y, M, W\}$ .

Additionally, we designate the graph  $G_I = (N, E_I \cup E_L)$  to represent the impact relations between database components. It is a superset of  $G_L$  where  $E_I$  is the set of additional edges inferred from column usage in filter expressions.

### 4.1 The Propagation Rule System

First, we define the rule to map the primitive data transformations to our knowledge base. This rule includes aggregation of multiple edges between pairs of nodes.

Let  $E_{x,y} = \{e \in E_O \mid e.X = x, e.Y = y\}$  be the set of edges connecting nodes  $x, y$  in the graph  $G_O$ .

$$\forall x, y \in N \ E_{x,y} \neq \emptyset \implies \exists e' \in E_L \quad (R1),$$

such that

$$e'.X = x \wedge e'.Y = y \quad (R1.1)$$

$$e'.M = \bigcup_{e \in E_{x,y}} e.M \quad (R1.2)$$

$$e'.W = \max \{e.W \mid e \in E_{x,y}\} \quad (R1.3)$$

An inference using this rule should be understood as ensuring that our knowledge base satisfies the rule. From an algorithmic perspective, we create edges  $e'$  into the set  $E_L$  until R1 is satisfied.

*Definition 5.* The predicate  $Parent(x, p)$  is true if node  $p$  is the parent of node  $x$  in the database schema.

Filter conditions are mapped to edges in the impact graph  $G_I$ .

$$\text{Let } F_{M,p} = \{x \mid Parent(x, p) \wedge$$

$x \text{ is a filter in } M\}$  be the set of nodes that are filter conditions for the mapping  $M$  with parent  $p$ . Let  $T_{M,p'} = \{x \mid Parent(x, p') \wedge x \text{ is target in } M\}$  be the set of nodes that represent the target columns of mapping  $M$ . To assign filter weights to columns, we define the function  $W_f: N \rightarrow [0, 1]$ .

$$\forall p, p' \in N \ F_{M,p} \neq \emptyset \wedge T_{M,p'} \neq \emptyset \Rightarrow \exists e' \in E_I \quad (R2)$$

such that

$$e'.X = p \wedge e'.Y = p' \quad (R2.1)$$

$$e'.M = M \quad (R2.2)$$

$$e'.W = \frac{\max\{W_f(x) \mid x \in F_{M,p}\} + \max\{W_f(x) \mid x \in T_{M,p'}\}}{2} \quad (R2.3)$$

The primitive transformations mostly represent column-level (or equivalent) objects that are adjacent in the graph (meaning, they appear in the same transformation or query and we have captured the data flow from one to another). The same applies to impact information inferred from filter conditions. From this knowledge, the goal is to additionally:

- propagate information through the database structure upwards, to view data flows on a more abstract level (such as, table or schema level)
- calculate the dependency closure to answer lineage queries

Unless otherwise stated, we treat the graphs  $G_L$  and  $G_I$  similarly from this point. It is implied that the described computations are performed on both of them. The set  $E$  refers to the edges of either of those graphs.

$$\text{Let } E_{p,p'} = \{e \in E \mid Parent(e.X, p) \wedge$$

$Parent(e.Y, p')\}$  be the set of edges where the source nodes share a common parent  $p$  and the target nodes share a common parent  $p'$ .

$$\forall p, p' \in N \ E_{p,p'} \neq \emptyset \Rightarrow \exists e' \in E \quad (R3),$$

such that

$$e'.X = p \wedge e'.Y = p' \quad (R3.1)$$

$$e'.M = \bigcup_{e \in E_{p,p'}} e.M \quad (R3.2)$$

$$e'.W = \frac{\sum_{e \in E_{p,p'}} e.W}{|E_{p,p'}|} \quad (R3.3)$$

## 4.2 The Dependency Closure

Online queries from the dataset require finding the data lineage of a database item without long computation times. For displaying both the lineage and impact information, we require that all paths through the directed graph that include a selected component are found. These paths form a connected subgraph. Further manipulation (see Section 4.3) and data display is then performed on this subgraph.

There are two principal techniques for retrieving paths through a node (Heinis, 2008):

- connect the edges recursively, forming the paths at query time. This has no additional storage requirements, but is computationally expensive
- store the paths in materialized form. The paths can then be retrieved without recursion, which speeds up the queries, but the materialized transitive closure may be expensive to store.

Several compromise solutions that seek to both efficiently store and query the data have been published (Heinis, 2008; Anand, 2010). In general, the transitive closure is stored in a space efficient encoding that can be expanded quickly at the query time.

We have incorporated elements from the pointer based technique introduced in (Anand, 2010). The paths are stored in three relations:  $Node(N1, P\_dep, P\_depc)$ ,  $Dep(P\_dep, N2)$  and  $DepC(P\_depc, P\_dep)$ . Immediate dependencies of a node are stored in the  $Dep$  relation, with the pointer  $P\_dep$  in the  $Node$  relation referring to the dependency set. The full transitive dependency closure is stored in the  $DepC$  relation by storing the union of the pointers to all of the immediate dependency sets of nodes along the paths leading to a selected node.

We can define the dependency closure recursively as follows. Let  $D^*_k$  be the dependency closure of node  $k$ . Let  $D_k$  be the set of immediate dependencies such that  $D_k = \{j \mid e \in E, e.X = j, e.Y = k\}$ .

If  $D_k = \emptyset$  then  $D^*_k = \emptyset$ .

Else if  $D_k \neq \emptyset$  then  $D^*_k = D_k \cup (\bigcup_{j \in D_k} D^*_j)$ .

The successors  $S_j$  (including non-immediate) of a node  $j$  are found as follows:  $S_j = \{k \mid j \in D^*_k\}$

The materialized storage of the dependency closure allows building the successor set cheaply, so it does not need to be stored in advance. Together with the dependency closure they form the connected maximal subgraph that includes the selected node.

We put the emphasis on the fast computation of the dependency closure with the requirement that the lineage graph is sparse ( $|I| \sim |N|$ ). We have omitted the more time-consuming redundant subset and subsequence detection techniques of Anand et al. (Anand, 2009). The subset reduction has  $O(|D|^3)$  time complexity which is prohibitively expensive if the number of initial unique dependency sets  $|D|$  is on the order of  $10^5$  as is the case in our real world dataset.

The dependency closure is computed by:

1. Creating a partial order  $L$  of the nodes in the directed graph  $G_I$ . If the graph is cyclic then we need to transform it to a DAG by deleting an edge from each cycle. This approach is viable, if the graph contains relatively few cycles. The information lost by deleting the edges can be restored at a later stage, but this process is more expensive than computing the closure on a DAG.
2. Creating the immediate dependency sets for each node using the duplicate-set reduction algorithm (Anand, 2009).
3. Building the dependency closures for each node using the partial order  $L$ , ensuring that the dependency sets are available when they are needed for inclusion in the dependency closures of successor nodes (Algorithm 1).
4. If needed, restoring deleted cyclic edges and incrementally adding dependencies that are carried by those edges using breadth-first search in the direction of the edges.

**Algorithm 1.** Building the pointer-encoded dependency closure:

```

Input: L - partial order on  $G_I$ ;
       $\{D_k | k \in N\}$  - immediate dependency sets
Output:  $D^*_k$  - dependency closures
        for each node  $k \in N$ 
for node  $k$  in L:
   $D^*_k = \{D_k\}$ 
  for  $j$  in  $D_k$ :
     $D^*_k = D^*_k \cup D^*_j$ 

```

This algorithm has linear time complexity  $O(|N| + |E|)$  if we disregard the duplicate set reduction. To reduce the required storage, if  $D^*_j = D^*_k$  for any  $j \neq k$  then we may replace one of them with a pointer to the other. The set comparison increases the worst case time complexity to  $O(|N|^2)$ .

To extract the nodes along the paths that go through a selected node  $N$ , one would use the following queries:

```

select Dep.N2 --predecessor nodes
from Node, DepC, Dep
where Dep.P_dep = DepC.P_dep

```

```

and DepC.P_depc = Node.P_depc
and Node.N1 = N
select Node.N1 --successor nodes
from Node, DepC, Dep
where Node.P_depc = DepC.P_depc
and DepC.P_dep = Dep.P_dep
and Dep.N2 = N

```

### 4.3 Visualization of the Lineage and Impact Graphs

The visualization of the connected subgraph corresponding to a node  $j$  is created by fetching the path nodes  $P_j = D^*_j \cup S_j$  and the edges along those paths  $E_j = \{e \in E | e.X \in P_j \wedge e.Y \in P_j\}$  from the appropriate dependency graph (impact or lineage). The graphical representation allows filtering a subset of nodes in the application, by node type, although the filtering technique discussed here is generic and permits arbitrary criteria. Any nodes not included in graphical display are replaced by transitive edges bypassing these nodes to maintain the connectivity of the dependencies in the displayed graph.

Let  $G_j = (P_j, E_j)$  be the connected sub graph for the selected node  $j$ . We find the partial transitive graph  $G'_j$  that excludes the filtered nodes  $P_{filt}$  as follows (Algorithm 2):

**Algorithm 2.** Building the filtered subgraph with transitive edges.

```

Input:  $G_j, P_{filt}$ 
Output:  $G'_j = (P'_j, E'_j)$ 
 $E'_j = E_j$ 
 $P'_j = \emptyset$ 
for node  $n$  in  $P_j$ :
  if  $n \in P_{filt}$ :
    for  $e$  in  $\{e \in E_j | e.Y = n\}$ :
      for  $e'$  in  $\{e' \in E_j | e'.X = n\}$ :
        create new edge  $e''$  ( $e''.X = e.X,$ 
 $e''.Y = e'.Y, e''.W = e.W * e''.W$ )
         $E'_j = E'_j \cup \{e''\}$ 
         $E_j = E_j \setminus \{e\}$ 
      for  $e'$  in  $\{e' \in E_j | e'.X = n\}$ :
         $E'_j = E'_j \setminus \{e'\}$ 
  else:
     $P'_j = P'_j \cup \{n\}$ 

```

This algorithm has the time complexity of  $O(|P_j| + |E_j|)$  and can be performed on demand when the user changes the filter settings. This extends to large dependency graphs with the assumption that  $|G_j| \ll |G|$ .

#### 4.4 The Semantic Layer Calculation

The semantic layer is a set of visualizations and associated filters to localize the connected subgraph of the expected data flows for the current selected node. All the connected nodes and edges in the semantic layer share the overlapping filter predicate conditions or data production conditions that are extracted during the edge construction to indicate not only possible data flows (based on connections in initial query graph), but only expected and probabilistic data flows. The main idea of the semantic layer is to narrow down all the possible and expected data flows over all the connected graph nodes by cutting down unlikely or disallowed connections in graph, which is based on the additional query filters and the semantic interpretation of filters and calculated transformation expression weights. The semantic layer of the data lineage graph will hide irrelevant and/or highlight the relevant graph nodes and edges, depending on the user choice and interaction.

This has a significant impact when the underlying data structures are abstract enough and the independent data flows store and use independent horizontal slices of data. The essence of the semantic layer is to use the available query and schema information to estimate the row level data flows without any additional row level lineage information which would be unavailable on schema level and expensive or impossible to collect on the row level.

The visualization of the semantically connected subgraph corresponding to node  $j$  is created by fetching the path nodes  $P_j = D_j^* \cup S_j$  and the edges along those paths  $E_j = \{e \in E \mid e.X \in P_j \wedge e.Y \in P_j\}$  from the appropriate dependency graph (impact or lineage). Any nodes not included in the semantic layer are removed or visually muted (by changing the color or opacity) and the semantically connected subgraph is returned or visualized by the user interface.

Let  $G_j = (P_j, E_j)$  be the connected subgraph for the selected node  $j$  where  $GD_j = (D_j, ED_j)$  is the predecessor subgraph and  $GS_j = (S_j, ES_j)$  is the successor subgraph according to the selected node  $j$ . We calculate the data flow graph  $G_j'$  that is the union of the semantically connected predecessors  $GD_j' = (D_j, ED_j)$  and successor subgraphs  $GS_j' = (S_j, ES_j)$ . The semantic layer calculation is based on the selected node filter set  $F_j$  and calculated separately for back (predecessor) and forward (successors) directions by the recursive algorithm (Algorithm 3):

*Algorithm 3.* Building the semantic layer subgraph using predecessor and successor functions recursively.

```

Function: Predecessors
Input:  $n_j, F_j, GD_j, GD'_j, W_{min}$ 
Output:  $GD'_j = (D'_j, ED'_j)$ 
 $F_n = \emptyset$ 
if  $D'_j = \emptyset$  then:
   $D'_j = D'_j \cup n_j$ 
for edge  $e$  in  $\{e \in ED_j \mid e.Y = n_j\}$ 
   $F_n = \emptyset$ 
  if  $F_j \neq \emptyset$ :
    for filter  $f$  in  $e.\{F\}$ :
      for filter  $f_j$  in  $F_j$ :
        if  $f.Key = f_j.Key \ \& \ f.Val \cap$ 
 $f_j.Val$ :
          new filter  $f_n$  ( $f_n.Key=f.Key,$ 
 $f_n.Val=f.Val, f_n.Wgt=f.Wgt*f_j.Wgt$ )
           $F_n = F_n \cup f_n$ 
  else:
     $F_n = F_n \cup e.\{F\}$ 
    if  $F_n \neq \emptyset \ \& \ e.W \geq W_{min}$  :
       $D'_j = D'_j \cup e.X$ 
       $ED'_j = ED'_j \cup e$ 
       $GD'_j = \text{Predecessors}$ 
      ( $e.X, F_n, GD_j, GD'_j, W_{min}$ )
return  $GD'_j$ 

Function: Successors
Input:  $n_j, F_j, GS_j, GS'_j, W_{min}$ 
Output:  $GS'_j = (S'_j, ES'_j)$ 
 $F_n = \emptyset$ 
if  $S'_j = \emptyset$ :
   $S'_j = S'_j \cup n_j$ 
for edge  $e$  in  $\{e \in ES_j \mid e.X = n_j\}$ :
   $F_n = \emptyset$ 
  if  $F_j \neq \emptyset$  then:
    for filter  $f$  in  $e.\{F\}$ :
      for filter  $f_j$  in  $F_j$ :
        if  $f.Key = f_j.Key \ \& \ f.Val \cap$ 
 $f_j.Val$ :
          new filter  $f_n$  ( $f_n.Key=f.Key,$ 
 $f_n.Val=f.Val, f_n.Wgt=f.Wgt*f_j.Wgt$ )
           $F_n = F_n \cup f_n$ 
  else:
     $F_n = F_n \cup e.\{F\}$ 
    if  $F_n \neq \emptyset \ \& \ e.W \geq W_{min}$  :
       $S'_j = S'_j \cup e.Y$ 
       $ES'_j = ES'_j \cup e$ 
       $GS'_j = \text{Predecessors}$  ( $e.Y, F_n,$ 
 $GS_j, GS'_j, W_{min}$ )
return  $GS'_j$ 

```

The final semantic layer subgraph is an union of the recursively constructed predecessor  $GD'_j$  and successor  $GS'_j$  graphs:  $G_j' = GD'_j \cup GS'_j$

## 4.5 Dependency Score Calculation

We use the derived dependency graph to solve different business tasks by calculating the selected component(s) lineage or impact over available layers and chosen details. Business questions like: “What reports are using my data?”, “Which components should be changed or tested?” or “What is the time and cost of change?” are converted to directed subgraph navigation and calculation tasks. The following definitions add new quantitative measures to each component or node in the calculation. We use those measures in the user interface to sort and select the right components for specific tasks.

*Definition 6.* Local Lineage Dependency % (LLD) is calculated as the ratio over the sum of the local source and target lineage weights  $W_t$ .

$$LLD = \frac{\sum \text{source}(W_t)}{\sum \text{source}(W_t) + \sum \text{target}(W_t)}$$

Local Lineage Dependency 0 % means that there are no data sources detected for the object. Local Lineage Dependency 100 % means that there are no data consumers (targets) detected for the object. Local Lineage Dependency about 50 % means that there are equal numbers of weighted sources and consumers (targets) detected for the object.

*Definition 7.* Local Impact Dependency % (LID) is calculated as the ratio over the sum of local source and target impact weights  $W(W_t, W_f)$ .

$$LID = \frac{\sum \text{source}(W)}{\sum \text{source}(W) + \sum \text{target}(W)}$$

## 5 CASE STUDIES

The previously described algorithms have been used to implement an integrated toolset. Both the scanners and the visualization tools have been enhanced and tested in real-life projects and environments to support several popular data warehouse platforms (e.g. Oracle, Greenplum, Teradata, Vertica, PostgreSQL, MsSQL, Sybase), ETL tools (e.g. Informatica, Pentaho, Oracle Data Integrator, SSIS, SQL scripts and different data loading utilities) and business intelligence tools (e.g. SAP Business Objects, Microstrategy, SSRS). The dynamic visualization and graph navigation tools are implemented in Javascript using the d3.js graphics libraries.

Current implementation has rule system which is implemented in PostgreSQL database using SQL

queries for graph calculation (rules 1-3 in section 4.1) and specialized tables for graph storage. The DB and UI interaction tested with the specialized pre-calculated model (see section 4.2) but also with the recursive queries without special storage and pre calculations. The algorithms for interactive transitive calculations (see sections 4.3) and semantic layer calculation (see section 4.4) are implemented in Javascript and works in browser for small and local subgraph optimization or visualization. Due to space limitations we do not stop here for discussion and the details of case studies. Technical details and more information can be found on our dLineage<sup>2</sup> online demo site. We present different datasets processing and performance analysis in the next section and illustrate the application and algorithms with the graph visualizations technique (section 5.2).

## 5.1 Performance Evaluation

We have tested our solution in several real-life case studies involving a thorough analysis of large international companies in the financial, utilities, governance, telecom and healthcare sectors. The case studies analyzed thousands of database tables and views, tens of thousands of data loading scripts and BI reports. Those figures are far over the capacity limits of human analysts not assisted by the special tools and technologies.

The following six different datasets with varying sizes have been used for our system performance evaluation. The datasets DS1 to DS6 represent data warehouse and business intelligence data from different industry sectors and is aligned according to the dataset size (Table 1). The structure and integrity of the datasets is diverse and complex, hence we have analyzed the results at a more abstract level (e.g. the number of objects and processing time) to evaluate the system performance under different conditions.

Table 1: Evaluation of processed datasets with different size, structure and integrity levels.

	DS1	DS2	DS3	DS4	DS5	DS6
Scanned objects	1,341,863	673,071	132,588	120,239	26,026	2,369
DB objects	43,773	179,365	132,054	120,239	26,026	2,324
ETL objects	1,298,090	361,438	534	0	0	45
BI objects	0	132,268	0	0	0	0
Scan time (min)	114	41	17	33	6	0
Parsed scripts	6,541	8,439	7,996	8,977	1184	495
Parsed queries	48,971	13,946	11,215	14,070	1544	635
Parse success rate (%)	96	98	96	92	88	100
Parse/resolve perform.(queries/sec)	3.6	2.5	26.0	12.1	4.1	6.3
Parse/resolve time (min)	30	57	5	12	5	1
Graph nodes	73,350	192,404	24,878	17,930	360	1,930
Graph links	95,418	357,798	24,823	15,933	330	2,629
Graph processing time (min)	36	62	14	15	6	2
<b>Total processing time (min)</b>	<b>150</b>	<b>103</b>	<b>31</b>	<b>48</b>	<b>12</b>	<b>2</b>

<sup>2</sup> <http://www.dlineage.com/>

The biggest dataset DS1 contained a big set of Informatica ETL package files, a small set of connected DW database objects and no business intelligence data. The next dataset DS2 contained a data warehouse, SQL scripts for ETL loadings and a SAP Business Object for reporting for business intelligence. The DS3 dataset contained a smaller subset of the DW database (MsSql), SSIS ETL loading packages and SSRS reporting for business intelligence. The DS4 dataset had a subset of the data warehouse (Oracle) and data transformations in stored procedures (Oracle). The DS5 dataset is a similar but much smaller to DS4 and is based on the Oracle database and stored procedures. The DS6 dataset had a small subset of a data warehouse in Teradata and data loading scripts in the Teradata TPT format.

The datasets size, internal structure and processing time are visible in Figure 2 where longer processing time of DS4 is related to very big Oracle stored procedure texts and loading of those to database.

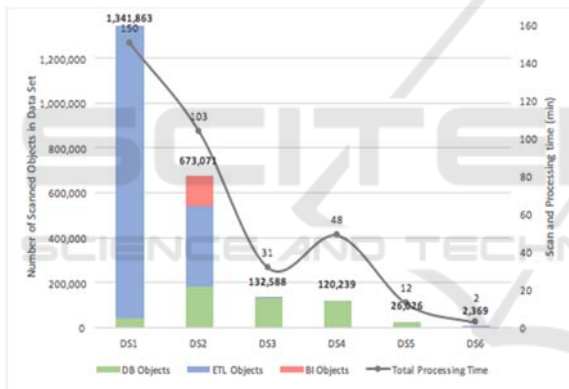


Figure 2: Datasets size and structure compared to overall processing time.

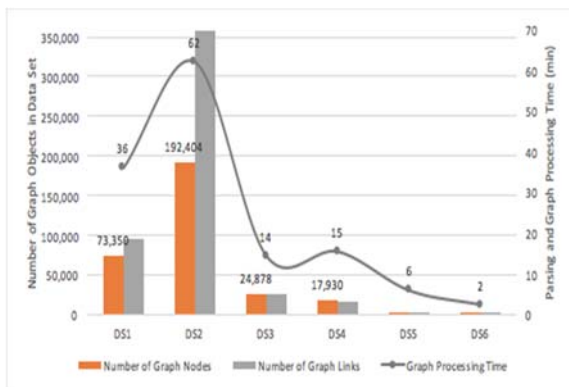


Figure 3: Calculated graph size and structure compared to the graph data processing time.

The initial dataset and the processed data dependency graphs have different graph structures (see Figure 3) that do not correspond necessarily to the initial dataset size. The DS2 has a more integrated graph structure and a higher number of connected objects (Figure 4) than the DS1. At the same time the DS1 has about two times bigger initial row data size than the DS2.

We have additionally analyzed the correlation of the processing time and the dataset size (see Figure 4 and Figure 5) and showed that the growth of the execution time follows the same linear trend as the size and complexity growth. The data scan time is related mostly to the initial dataset size. The query parsing, resolving and graph processing time also depends mainly on the initial data size, but also on the calculated graph size (Figure 4). The linear correlation between the overall system processing time (seconds) and the dataset size (object count) can be seen in Figure 5.

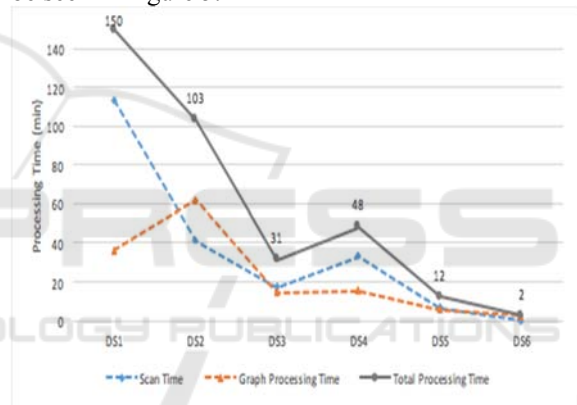


Figure 4: Dataset processing time with two main sub-components.

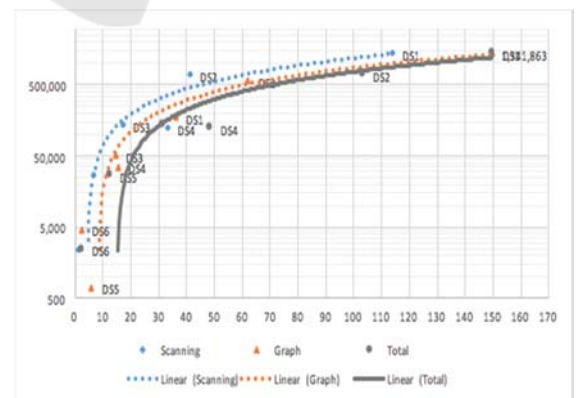


Figure 5: Dataset size and processing time correlation with linear regression (semi-log scale).



## 5.2 Dataset Visualization

The Enterprise Dependency Graph examples (Figures 6-8) are an illustration of the complex structure of dependencies between the DW storage scheme, access views and user reports. The example is generated using data warehouse and business intelligence lineage layers. The details are at the database and reporting object level, not at column level. At the column and report level the full data lineage graph would be about ten times bigger and too complex to visualize in a single picture. The following graph from the data warehouse structures and user reports presents about 50,000 nodes (tables, views, scripts, queries, reports) and about 200,000 links (data transformations in views and queries) on a single image (see Figure 6).

The real-life dependency graph examples illustrate the automated data collection, parsing, resolving, graph calculation and visualization tasks implemented in our system. The system requires only the setup and configuration tasks to be performed manually. The rest will be done by the scanners, parsers and the calculation engine.



Figure 6: Data flows (blue, red) and control flows (green, yellow) between tables, views and reports.

The end result consists of data flows and system component dependencies visualized in the navigable and drillable graph or table form. The result can be viewed as a local subgraph with fixed focus and suitable filter set to visualize data lineage path from any sources to single report with click and zoom navigation features. The big picture of the dependency network gives the full scale overview graph of the organization's data flows. It allows to see

us possible architectural, performance or security problems.

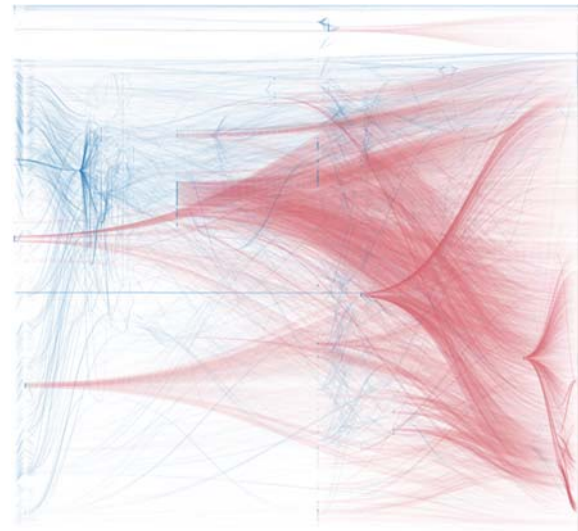


Figure 7: Data flows between tables, views (blue) and reports (red).



Figure 8: Control flows in scripts, queries (green) and reporting queries (yellow) are connecting tables, views and reports.

## 6 CONCLUSIONS

We have presented several algorithms and techniques for quantitative impact analysis, data lineage and change management. The focus of these methods is on automated analysis of the semantics of data conversion systems followed by employing probabilistic rules for calculating chains and sums of

impact estimations. The algorithms and techniques have been successfully employed in several large case studies, leading to practical data lineage and component dependency visualizations. We continue this research by performance measurement with the number of different big datasets, to present practical examples and draw conclusion of our approach.

We also considering a more abstract, conceptual and business level approach in addition to the current physical/technical level of data lineage representation and automation.

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