

“Veracity” Managing Uncertain Data

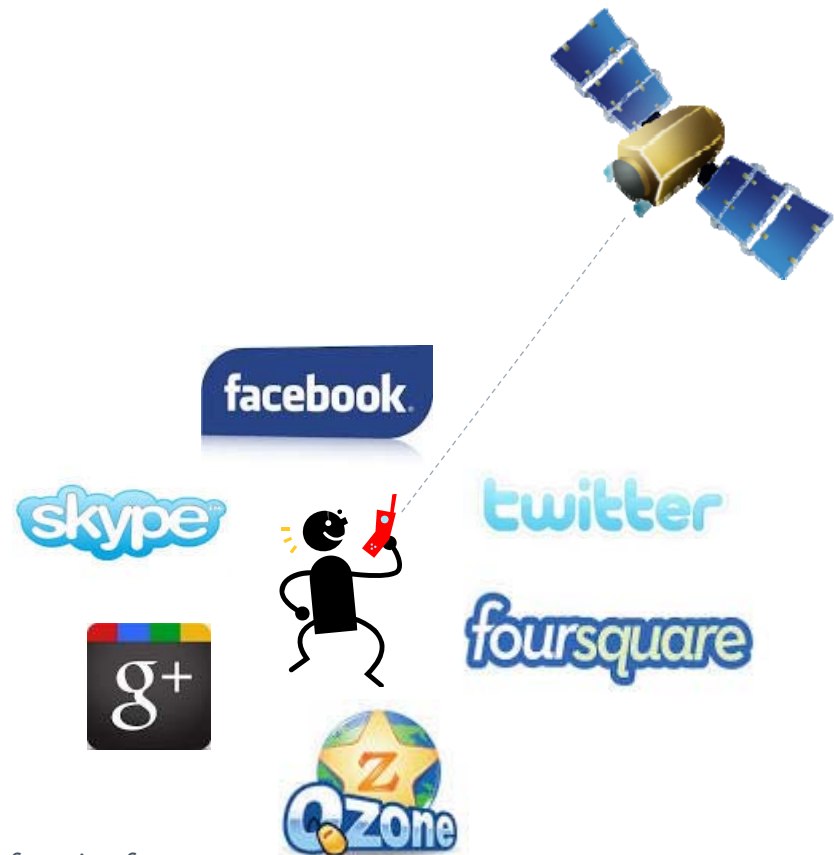
Skript zur Vorlesung Datenbanksystem II
Dr. Andreas Züfle





Geo-Spatial Data

- Huge flood of geo-spatial data
 - Modern technology
 - New user mentality
- Great research potential
 - New applications
 - Innovative research
 - Economic Boost
 - “\$600 billion potential annual consumer surplus from using personal location data” [1]

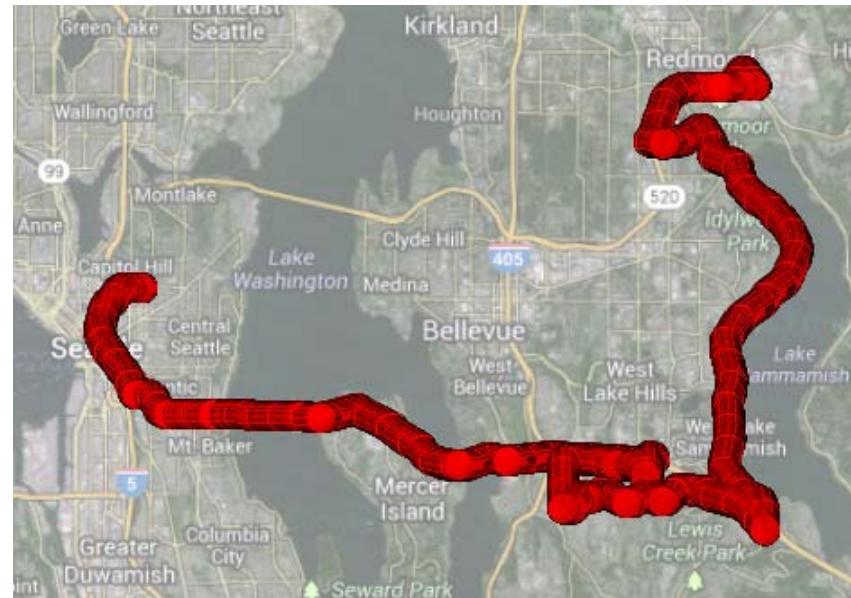


[1] McKinsey Global Institute. Big data: The next frontier for innovation, competition, and productivity. June 2011.



Spatio-Temporal Data

- (object, location, time) triples
- Queries:
 - “Find friends that attended the same concert last saturday”
- Best case: Continuous function $time \rightarrow space$

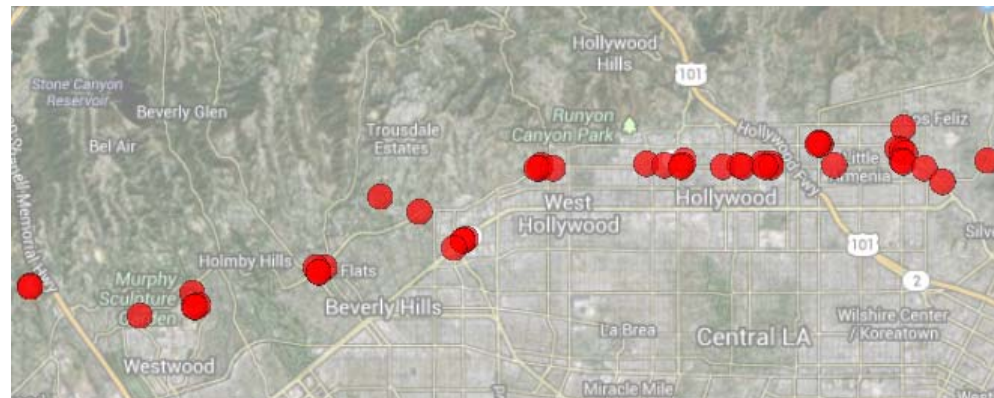


GPS log taken from a thirty minute drive through Seattle
Dataset provided by: P. Newson and J. Krumm. Hidden Markov Map Matching Through Noise and Sparseness. ACMGIS 2009.



Sources of Uncertainty

- Missing Observations
 - Missing GPS signal
 - RFID sensors available in discrete locations only
 - Wireless sensor nodes sending infrequently to preserve energy
 - Infrequent check-ins of users of geo-social networks

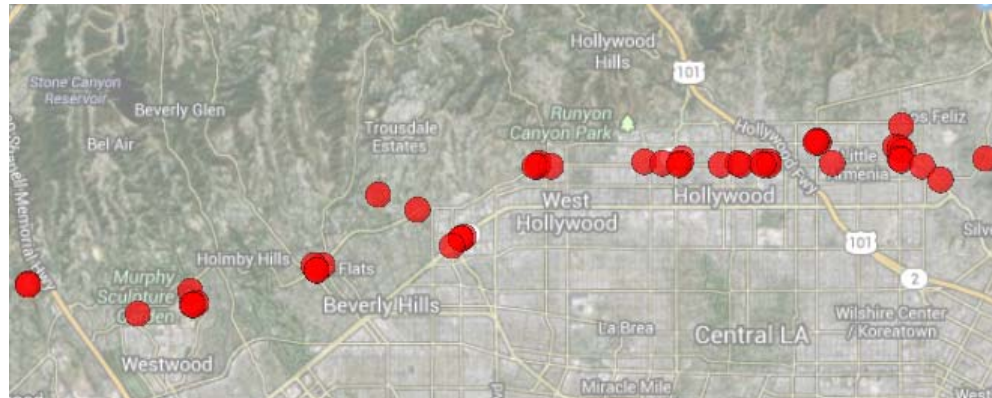


Dataset provided by: E. Cho, S. A. Myers and J. Leskovek. Friendship and Mobility: User Movement in Location-Based Social Networks. SIGKDD 2011.



Sources of Uncertainty

- Uncertain Observations
 - Imprecise sensor measurements (e.g. radio triangulation, Wi-Fi positioning)
 - Inconsistent information (e.g. contradictory sensor data)
 - Human errors (e.g. in crowd-sourcing applications)
- From database perspective, the position of a mobile object is uncertain

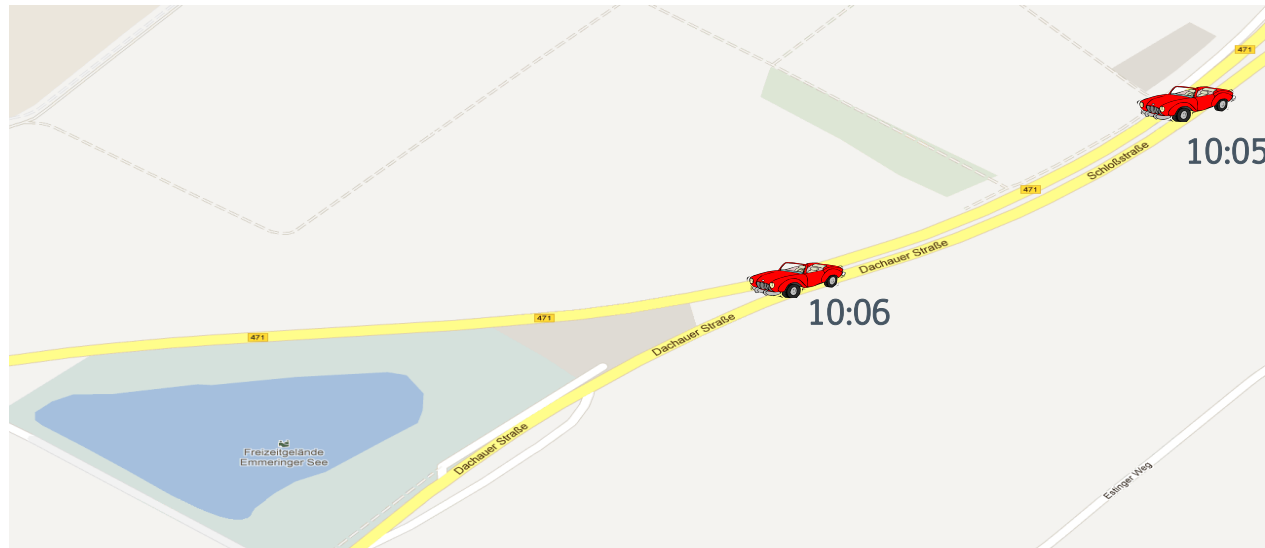


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Uncertainty in Spatial Data

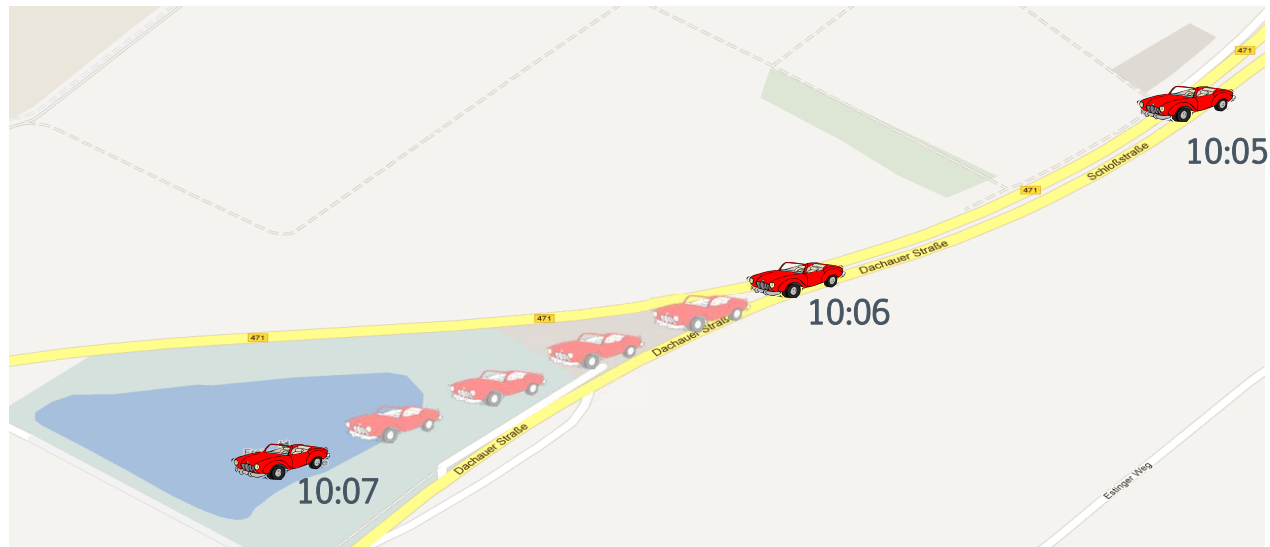
- At time 10:07: Where is an object having past observations at times 10:05am and 10:06am?





Previous Solution: Extrapolation

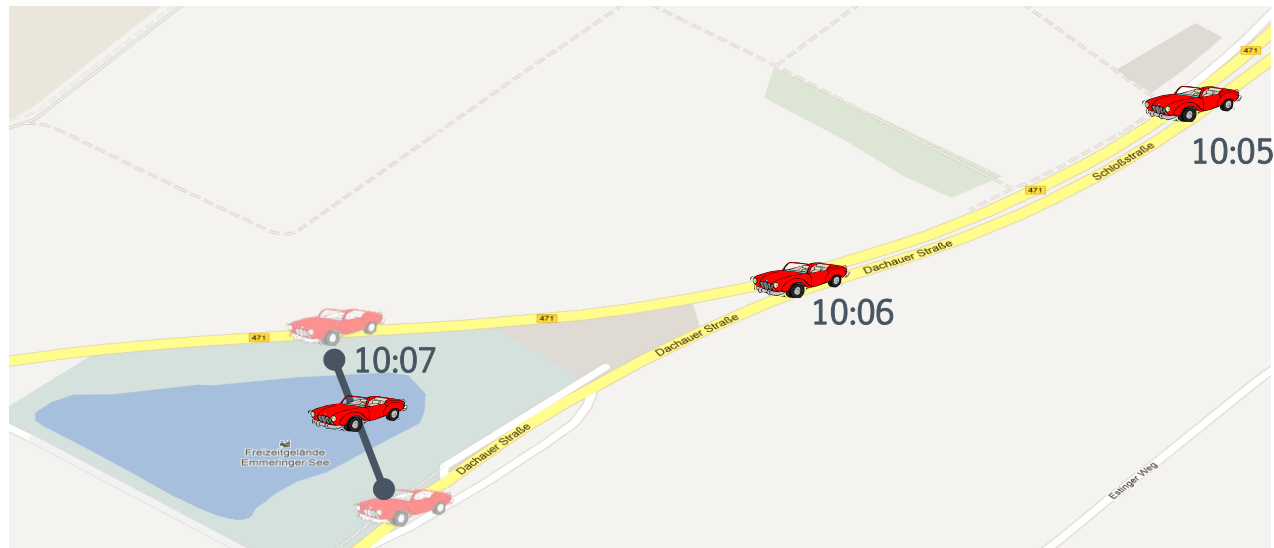
- Unknown positions are estimated using past observations
- No semantic information (road network, driver behaviour etc.)





Previous Solution: Aggregation

- Exploit semantic knowledge to obtain possible positions of an object
- Aggregate possible positions (expected position, most-likely position)



40 ZETTABYTES

[43 TRILLION GIGABYTES]
of data will be created by 2020, an increase of 300 times from 2005

6 BILLION PEOPLE
have cell phones



WORLD POPULATION: 7 BILLION

Volume SCALE OF DATA

It's estimated that 2.5 QUINTILLION BYTES

[2.3 TRILLION GIGABYTES]
of data are created each day



Most companies in the U.S. have at least
100 TERABYTES
[100,000 GIGABYTES]
of data stored

The New York Stock Exchange captures
1 TB OF TRADE INFORMATION
during each trading session



Velocity ANALYSIS OF STREAMING DATA

By 2016, it is projected there will be
18.9 BILLION NETWORK CONNECTIONS
— almost 2.5 connections per person on earth



Modern cars have close to
100 SENSORS
that monitor items such as fuel level and tire pressure



The FOUR V's of Big Data

From traffic patterns and music downloads to web history and medical records, data is recorded, stored, and analyzed to enable the technology and services that the world relies on every day. But what exactly is big data, and how can these massive amounts of data be used?

As a leader in the sector, IBM data scientists break big data into four dimensions: **Volume, Velocity, Variety and Veracity**

Depending on the industry and organization, big data encompasses information from multiple internal and external sources such as transactions, social media, enterprise content, sensors and mobile devices. Companies can leverage data to adapt their products and services to better meet customer needs, optimize operations and infrastructure, and find new sources of revenue.

By 2015
4.4 MILLION IT JOBS
will be created globally to support big data, with 1.9 million in the United States



As of 2011, the global size of data in healthcare was estimated to be

150 EXABYTES
[161 BILLION GIGABYTES]



30 BILLION PIECES OF CONTENT
are shared on Facebook every month



Variety DIFFERENT FORMS OF DATA



By 2014, it's anticipated there will be

420 MILLION WEARABLE, WIRELESS HEALTH MONITORS

4 BILLION+ HOURS OF VIDEO
are watched on YouTube each month



400 MILLION TWEETS
are sent per day by about 200 million monthly active users



1 IN 3 BUSINESS LEADERS
don't trust the information they use to make decisions



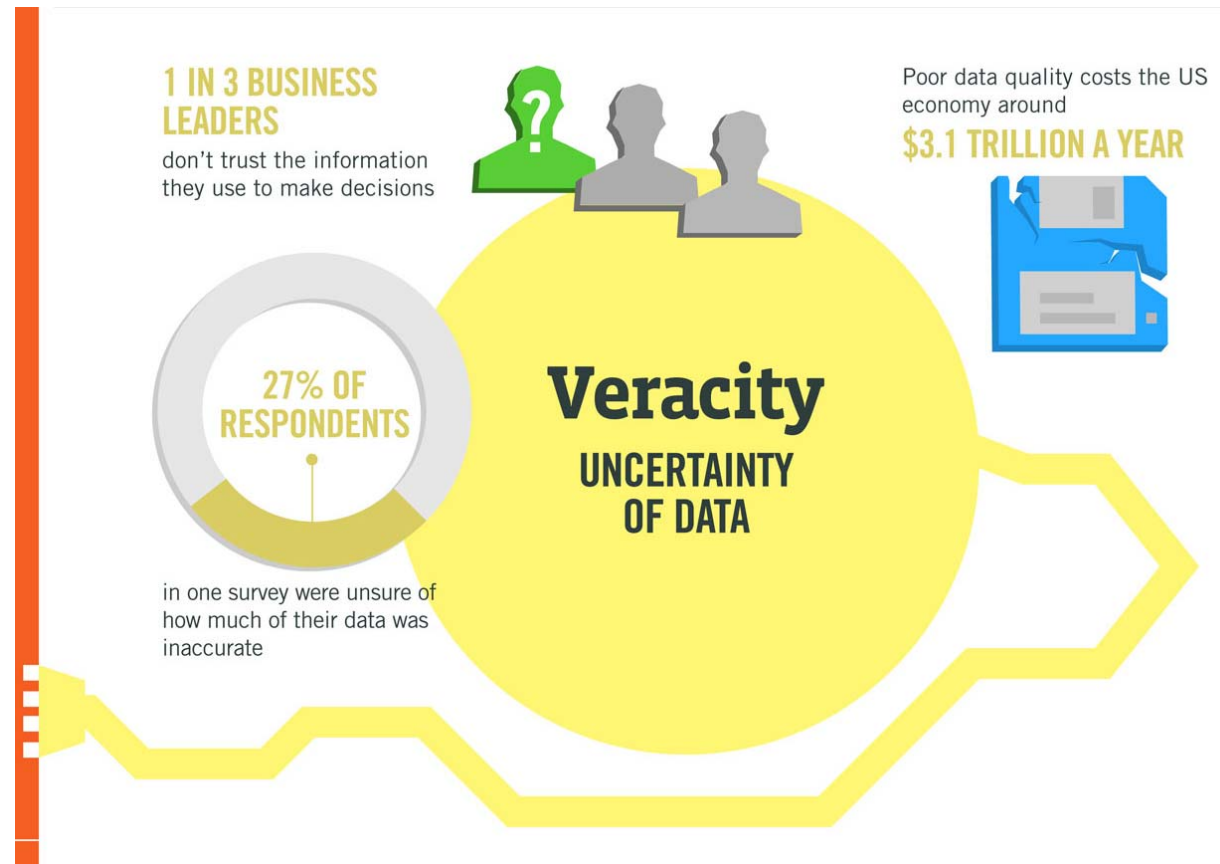
Poor data quality costs the US economy around
\$3.1 TRILLION A YEAR



27% OF RESPONDENTS

in one survey were unsure of how much of their data was inaccurate

Veracity UNCERTAINTY OF DATA





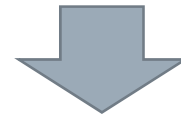
Research Challenge

Include the uncertainty directly in the querying and mining process.



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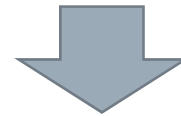


Assess the reliability of similarity search and data mining results

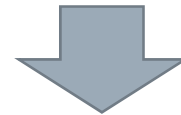


Research Challenge

Include the uncertainty directly in the querying and mining process.



Assess the reliability of similarity search and data mining results



Enhance the underlying decision-making process.



Overview

1. Introduction to Probability Theory
2. Case Study: Probabilistic Count Queries



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Probability Theory: Random Variables

A **random variable** X is a variable whose value is subject to variations due to chance.

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Example 1: Coin toss

$$\Omega = \{ \text{Heads}, \text{Tails} \}$$



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Example 1: Coin toss

$$\Omega = \{ \text{heads}, \text{tails} \}$$

Example 2: Dice throw

$$\Omega = \{1, 2, 3, 4, 5, 6\}$$



Probability Theory: Random Events

Any $\omega \subseteq \Omega$ is called a **random event**.



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Event $A :=$ “An even number is thrown” $= \{2,4,6\} \subseteq \Omega$



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Example 3: Dice throw $\Omega = \{1,2,3,4,5,6\}$

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Example 4: Throw of two dice. $\Omega = \{1,2,3,4,5,6\}^2 = \{(1,1), (1,2), \dots, (6,6)\}$

Event B := “The sum of points thrown equals 4” = $\{(1,3), (2,2), (3,1)\} \subseteq \Omega$



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Let X be a random variable and let ω be a random event. Then
 $P(X = \omega)$ denotes the probability that random variable X takes a value in ω .



Probability Theory: Probability Mass Function

Let Ω be finite or countably infinite.

A function

$$p: \Omega \rightarrow [0,1]$$

such that

$$\sum_{\omega \in \Omega} p(\omega) = 1$$

is called **probability mass function (pmf)**.



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A pmf p_X is called pmf of a random variable X if for any $\omega \in \Omega$:

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Example 5: Dice throw $\Omega = \{1,2,3,4,5,6\}$

$$P(X = 1) = p_X(1) = \frac{1}{6}$$



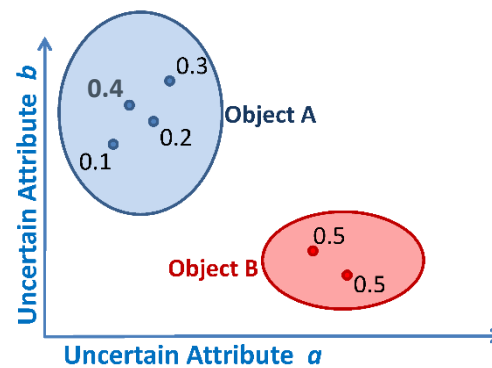
Uncertain Data

- In an uncertain database $DB = \{o_1, \dots, o_N\}$, each object $o \in DB$ is a random variable.



Uncertain Data

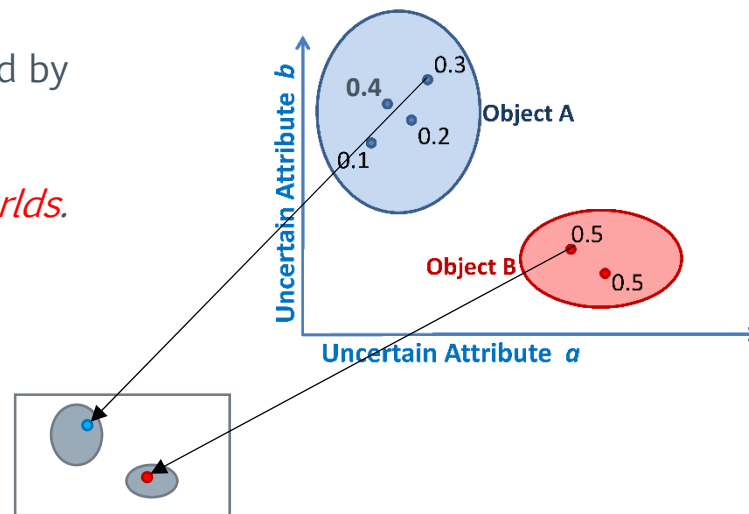
- In an uncertain database $DB = \{o_1, \dots, o_N\}$, each object $o \in DB$ is a random variable.



Possible World Semantics

The sample space Ω_{DB} is defined by $\Omega_1 \times \dots \times \Omega_N$

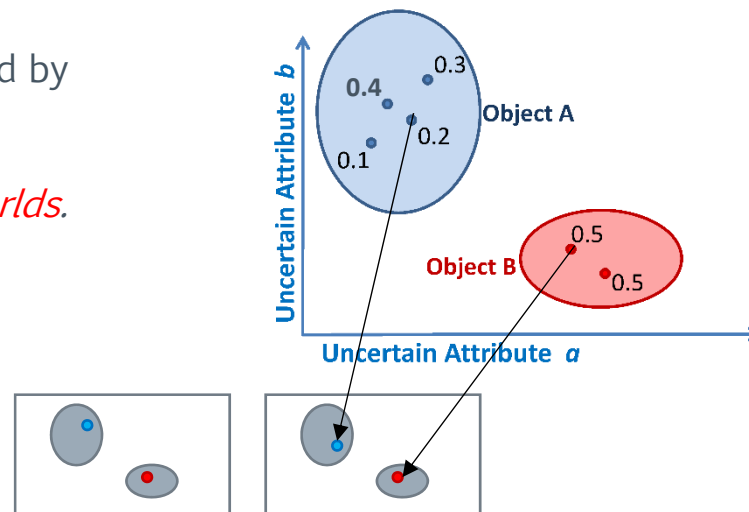
Samples are called *Possible Worlds*.



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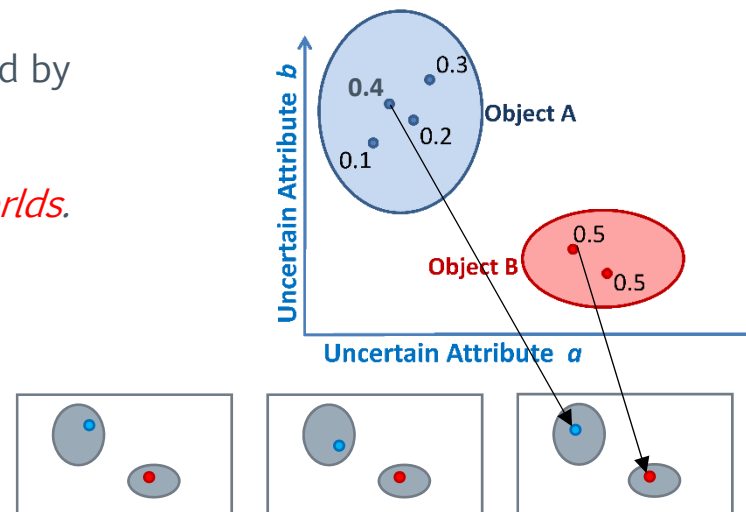
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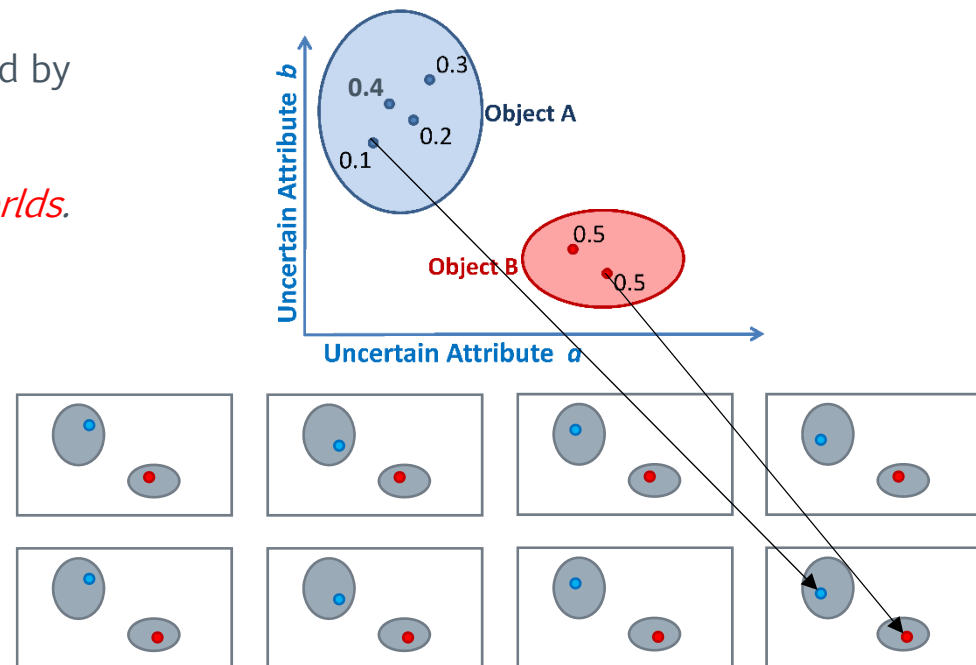
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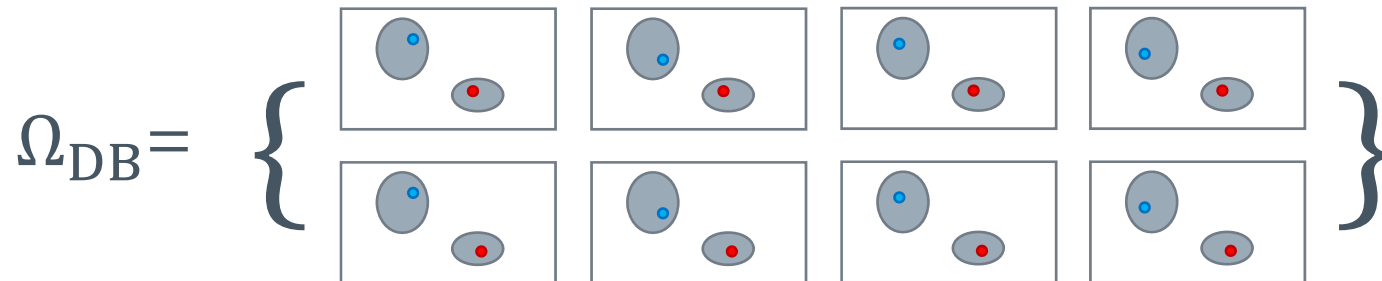
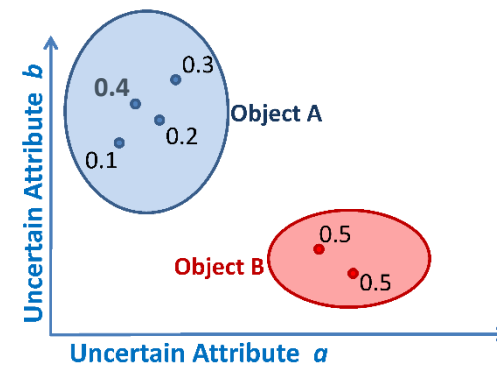
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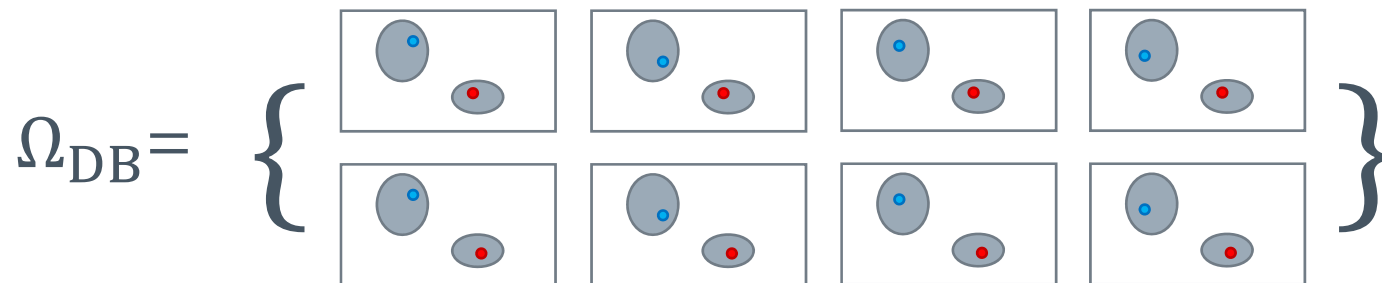
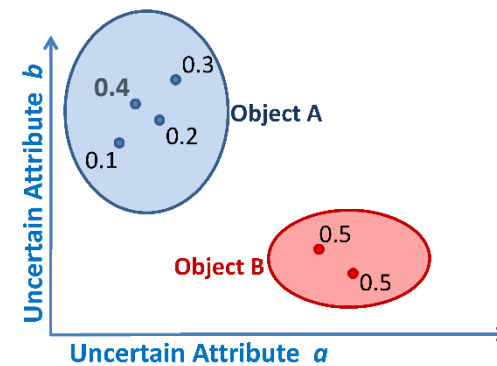
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The sample space Ω_{DB} is defined by $\Omega_1 \times \dots \times \Omega_N$

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Assumption: $p_{DB}: \Omega \rightarrow [0,1]$ can be computed efficiently.



Answering Queries using PWS

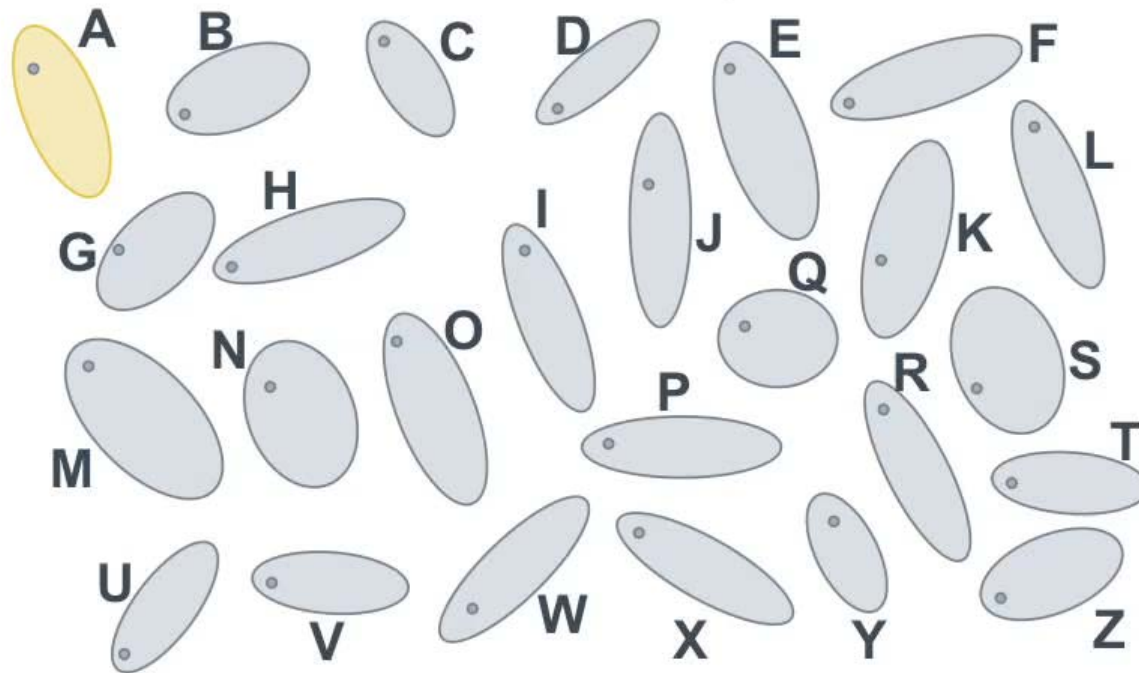
Let φ be a query predicate and let $I(\varphi, w \in \Omega_{DB})$ be an indicator function returning one if predicate φ holds in world w and zero otherwise.

The probability $P(\varphi, D)$ of the event that a query predicate φ holds on an uncertain database DB is defined as

$$P(\varphi, D) = \sum_{w \in \Omega_{DB}} I(\varphi, w) P(w)$$



Possible Worlds: Example II





*** STOP: 0x0000001E (0xC0000005, 0x804A65B3, 0x00000000, 0x000000B0)
KMODE_EXCEPTION_NOT_HANDLED

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KMODE_EXCEPTION_NOT_HANDLED

*** Address 804A65B3 base at 80400000, DateStamp 45ec3c8f - ntoskrnl.exe

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Wenn diese Fehlermeldung zum ersten Mal angezeigt wird, starten
Sie den Computer neu. Sollte diese Fehlermeldung dann erneut
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Erkundigen Sie sich beim Gerätehersteller nach BIOS-Aktualisierungen. Deaktivieren Sie BIOS-Speicheroptionen, wie "Caching" oder "Shadowing". Falls Sie Komponenten im abgesicherten Modus deaktivieren oder entfernen müssen, starten Sie den Computer neu, drücken Sie F8, um die erweiterten Startoptionen anzuzeigen, und wählen Sie den abgesicherten Modus.

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Too many possible worlds

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Too many possible worlds

Main challenge:

- Answer queries efficiently.
- Despite an exponential number of possible worlds



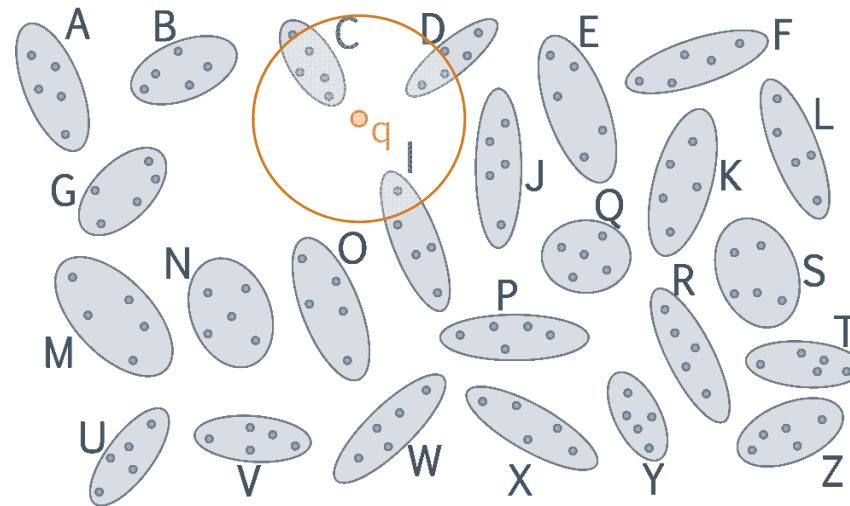
Overview

1. Introduction to Probability Theory
2. Case Study: Probabilistic Count Queries



Count Queries on Uncertain Data

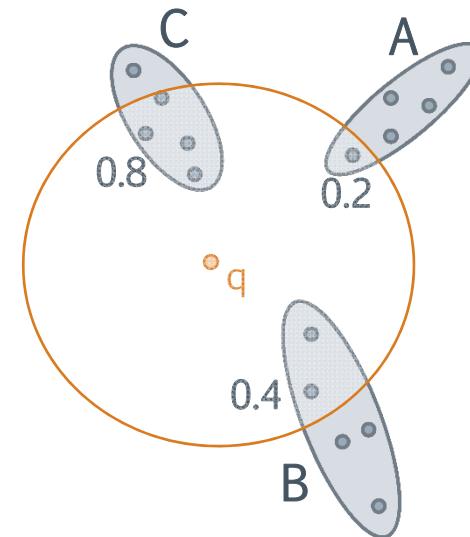
How many objects are located in the depicted circular region centered at query point q ?





Count Queries on Uncertain Data

- $2^{|DB|}$ possible worlds
- Main idea: Use polynomial multiplication to enumerate possible results

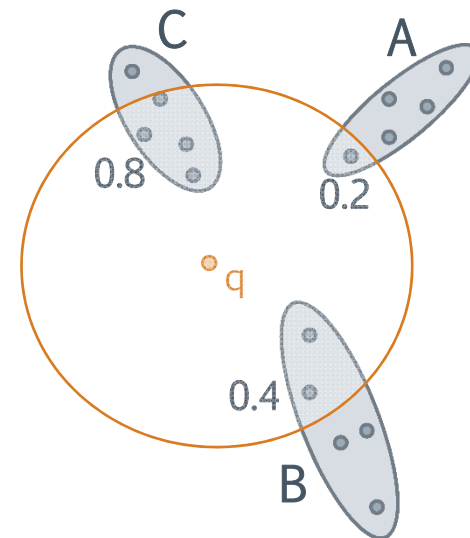




Count Queries on Uncertain Data

Example:

$$\begin{aligned}\mathcal{F} = & \\ & (P(A) \cdot x + 1 - P(A)) \cdot \\ & (P(B) \cdot x + 1 - P(B)) \cdot \\ & (P(C) \cdot x + 1 - P(C))\end{aligned}$$

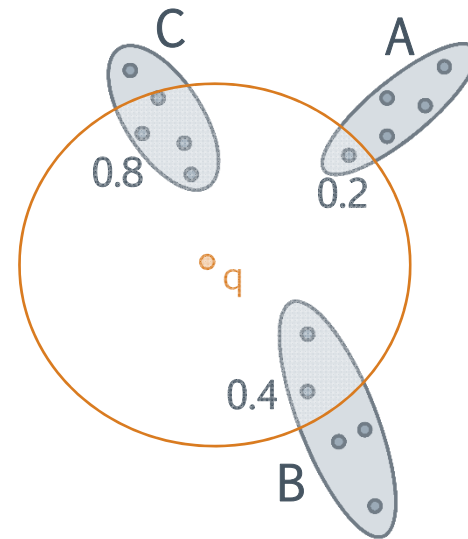




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 & (P(B) \cdot x + 1 - P(B)) \cdot \\
 & (P(C) \cdot x + 1 - P(C)) = \\
 & (0.2x + 0.8) \cdot (0.4x + 0.6) \cdot (0.8x + 0.2) = \\
 & (0.08x^2 + 0.12x + 0.32x + 0.48) \cdot (0.8x + 0.2)
 \end{aligned}$$

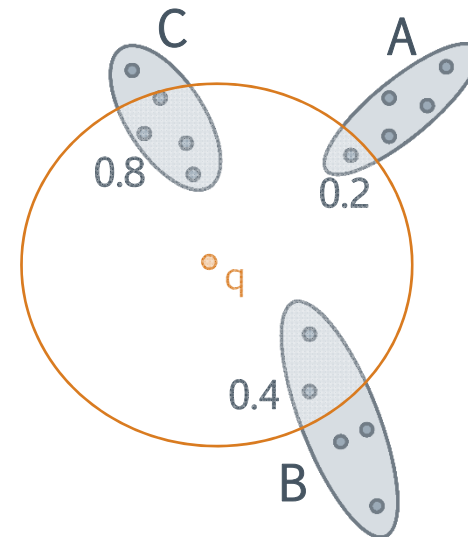




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Example:

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 &(P(B) \cdot x + 1 - P(B)) \cdot \\
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 &(0.08x^2 + 0.12x + 0.32x + 0.48) \cdot (0.8x + 0.2) = \\
 &(0.08x^2 + 0.44x + 0.48) \cdot (0.8x + 0.2)
 \end{aligned}$$





Count Queries on Uncertain Data

Example:

$\mathcal{F} =$

$(P(A) \cdot x + 1 - P(A)) \cdot$

$(P(B) \cdot x + 1 - P(B)) \cdot$

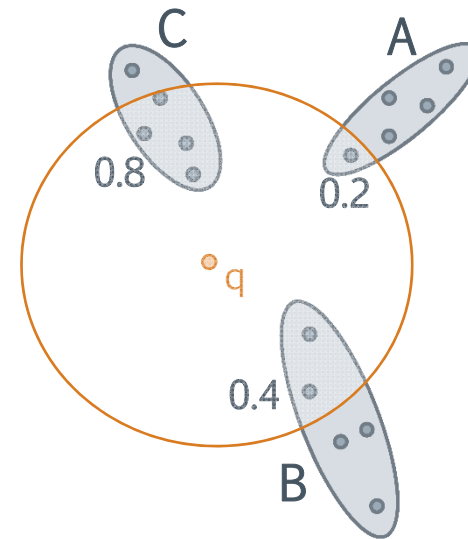
$(P(C) \cdot x + 1 - P(C)) =$

$(0.2x + 0.8) \cdot (0.4x + 0.6) \cdot (0.8x + 0.2) =$

$(0.08x^2 + 0.12x + 0.32x + 0.48) \cdot (0.8x + 0.2) =$

$(0.08x^2 + 0.44x + 0.48) \cdot (0.8x + 0.2) =$

$(0.032x^3 + 0.224x^2 + 0.456x^1 + 0.288x^0)$



Count Queries on Uncertain Data

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$(P(A) \cdot x + 1 - P(A)) \cdot$

$(P(B) \cdot x + 1 - P(B)) \cdot$

$(P(C) \cdot x + 1 - P(C)) =$

$(0.2x + 0.8) \cdot (0.4x + 0.6) \cdot (0.8x + 0.2) =$

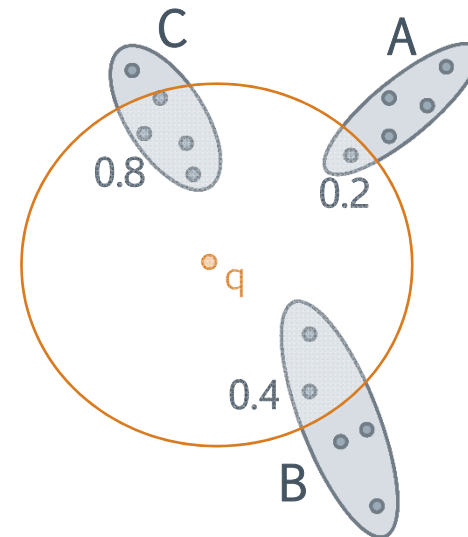
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$(0.032x^3 + 0.224x^2 + 0.456x^1 + 0.288x^0)$



Probability that exactly two objects are inside the query region

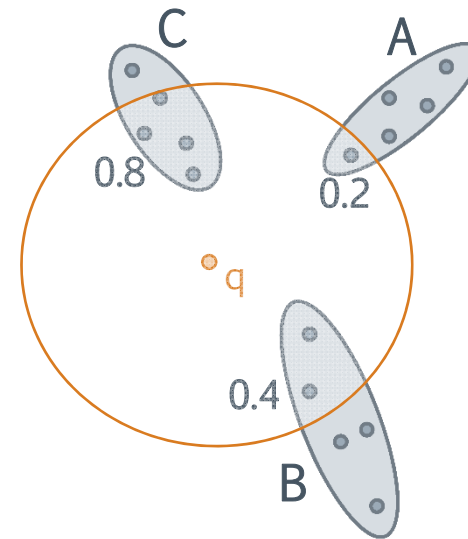




Count Queries on Uncertain Data

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 & (P(B) \cdot x + 1 - P(B)) \cdot \\
 & (P(C) \cdot x + 1 - P(C)) = \\
 & (0.2x + 0.8) \cdot (0.4x + 0.6) \cdot (0.8x + 0.2) = \\
 & (0.08x^2 + 0.12x + 0.32x + 0.48) \cdot (0.8x + 0.2) = \\
 & (0.08x^2 + 0.44x + 0.48) \cdot (0.8x + 0.2) = \\
 & (0.032x^3 + 0.224x^2 + 0.456x^1 + 0.288x^0)
 \end{aligned}$$



Polynomial time solution: **Unify worlds that are equivalent with respect to the query predicate!**