

Incremental Join of Time-Oriented Data

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Abstract

Data warehouses as well as a wide range of other databases exhibit a strong temporal orientation: it is important to track the temporal variation of data over several months or years. In addition, databases often exhibit append-only characteristics where old data is retained while new data is appended. Performing joins efficiently on large databases such as these is essential to obtain good overall query processing performance. This paper presents a sort-merge-based incremental algorithm for time-oriented data. While incremental computation techniques have proven competitive in many settings, they also introduce a space overhead in the form of differential files. For the temporal data explored here, this overhead is avoided because the differential files are already part of the database. In addition, data is naturally sorted, leaving only merging. The incremental algorithm works in a partitioned storage environment and does not assume the availability of indices, making it a competitor to sort-based and nested-loop joins. The paper presents analytical as well as simulation-based characterizations of the performance of the join.

1 Introduction

Many databases exhibit an append-only behavior [3]. This occurs when databases capture information about processes. In data warehousing, business processes such as sales or buys are often captured [8]. In scientific applications, physical, chemical, or, e.g., biological processes are monitored [7]. Many applications, e.g., financial and medical [14], are faced with accountability requirements that translate into the requirement that all previously current states of the database be retained, which, in turn, dictates an append-only behavior. This paper concerns such databases.

A fundamental and costly operation in any large database, e.g., in a data warehouse, is the join operation [13]. Its basic use is to meaningfully combine information distributed over pairs of relations in the database. The cost of a join

is directly related to the size of the argument relations, and even with sophisticated join algorithms and indexing techniques, the worst-case cost is $N \times M$, where N and M are the numbers of tuples in the argument relations.

Faced with an expensive operation and potentially very large append-only relations, incremental computation techniques deserve exploration. To compute a join, these techniques assume the availability of the result of a previous computation of the join as well as descriptions of the modifications to the argument relations in-between the time of the previous computation and the current time. If these modifications are relatively small, incremental computation is likely to be very efficient in comparison to recomputation [9], [17], [16].

This paper presents two join algorithms for append-only relations: a basic sort-merge-based algorithm and its incremental version. The algorithms assume that the relations have associated an interval-valued time attribute. Beyond this distinguished attribute, no assumptions about the numbers of other attributes and their domains are made. For example, additional time-valued attributes may be present. The algorithms exploit the property that the relations in many cases are sorted on their time attribute values. The join predicate is the conjunction of an overlap predicate on the time attribute values and any predicate on the remaining attributes. Hence the only general competitor to our algorithms is the nested-loop algorithm.

Incremental computation techniques have proven competitive in many settings. However, they also introduce a space overhead in the form of materialized results and differential files. For the append-only databases explored here, the overhead of differential files is avoided because the differential files are already part of the database. Knowing the time when the previously computed and stored result was computed, the differential files can be extracted from the stored relations. This makes incremental techniques particularly attractive in our temporal setting. The incremental algorithm works in a partitioned storage environment (e.g., [1], [23]) and does not assume the availability of indices.

The research on temporal joins can be characterized ac-

ording to the *reduction criteria* used in the algorithms and by the techniques used for applying the reduction criteria. The reduction criterion in a join is the aspect of the argument relations that is exploited to reduce the number of tuple comparisons and thus to reduce the cost of the join. The criteria are the transaction-time (TT), valid-time (VT), and explicit join attributes (EA) of tuples, and their combinations. Valid time captures when information is true in the modeled reality, and transaction time captures when information is current in the database [18]. The join techniques include sort-merge, partition-based, nested-loop, and incremental techniques [13]. Of these, the nested loop join applies no reduction criterion. Table 1 gives an overview of research categorized by the above criteria.

Join technique	Reduction criterion		
	TT	VT	VT+EA
Sort-Merge	[12], <i>this work</i> , [6]	[6]	[21], [6]
Partition-based	[20]	[20], [22], [11]	
Nested Loop			
Incremental	<i>this work</i>		

Table 1. Previous Work on Temporal Joins

Son and Elmasri [20] present partitioning-based algorithms to compute the temporal Entity-join for valid and transaction time. These algorithms utilize the Time index [5] to partition the temporal relations to be joined. The algorithms presented in this paper are not supported by performance studies. Leung and Muntz [11] describe a partition-based algorithm in a multiprocessor environment.

Soo et al. [22] introduce a partitioning-based algorithm supporting valid time. Segev and Shoshani [21] present an algorithm supporting valid time that assumes the argument tuples to be sorted on their join attribute and then on the start of their valid-time attribute, in that order. Both algorithms are suitable for transaction time as well. However, since the properties of transaction time are stricter than the ones that apply to valid time, the algorithms tailored to valid-time data generally leave room for improvement when used for transaction-time data.

Leung and Muntz [12] present an algorithm that supports transaction time. It is assumed that the relations are sorted on the start of their transaction-time attribute. A partitioned environment is not considered. Both Segev and Shoshani [21] and Leung and Muntz [12] also describe their algorithms in an abstract form without implementation details. Performance studies are thus not reported.

Gunadhi and Segev [6] present sort-based algorithms for joins of temporal relation with and without considering join predicates on the non-temporal attributes. In this work, relations are sorted, depending on the type of join (i.e., only on the temporal attribute, the explicit attribute, or both). Ana-

lytical cost formulas and performance studies are reported. However, this work is limited to recomputation, does not contend with partitioned storage, and does not consider the special timestamp *now*.

The outline of the paper is as follows. Section 2 defines the recomputation and join algorithms studied in the paper. Section 3 describes the cost of the algorithms using analytical formulas, whereas Section 4 presents simulation-based studies that characterize the performance of these join techniques. Finally, Section 5 gives conclusions and directions for future work.

2 Temporal Joins

In this section we define the temporal join, introduce the partitioned storage scheme, and then present a recomputation, sort-based algorithm and its incremental version for computing the join.

2.1 Temporal Joins and Partitioned Storage

While many temporal aspects of data may be of interest to various applications, we simply make the assumption that relation schemas have at least one time-interval attribute. In addition, we assume that the tuples are inserted in the order of the start times of their intervals. This ordering occurs naturally in many situations, e.g., in data warehousing where business processes are captured over time and in scientific and monitoring applications where chemical, nuclear, or, e.g., biological processes are captured.

We use a common 1NF tuple-timestamped data model for the representation of temporal data. Tuples in a temporal relation have a set of attribute values and a timestamp. We assume the underlying time-line to be partitioned into minimal-duration intervals, termed chronons. The timestamp of a tuple is represented as a single time interval, denoted by inclusive starting and ending chronons. We will assume temporal relational schemas R and S of the format

$$R = (A_1, \dots, A_n, T) \text{ and } S = (B_1, \dots, B_m, T),$$

where the A_i and B_i are the explicit attributes, and T is the interval-valued timestamp. We will use T^+ and T^- to denote start and end times of values of T .

Examples of temporal relation schemas are DeptLocation = (Dept, Floor, T) and EmpDepartment = (Emp, Dept, T). DeptLocation locates departments at various floors, whereas EmpDepartment assigns employees to departments. Table 1 shows instances of the two schemas. In the examples, we use *now* as a special chronon denoting the present time [2].

Among the temporal aspects that one may associate with data, the aspects of *transaction time* and *valid time* are the most prominent. The valid time of a tuple denotes when

deptLocation

Dept	Floor	T
Shoe	1	1 - 2
Shoe	2	2 - 3
Sports	5	3 - 5
Toy	1	4 - 6
Sports	2	6 - now
Shoe	4	7 - now
Toy	5	7 - now

empDepartment

Emp	Dept	T
Bill	Toy	2 - 5
Dana	Sports	4 - 6
Siggi	Toy	5 - now
Fox	Sports	6 - now
Edgar	Sports	7 - now
John	Toy	9 - now

Figure 1. Temporal Relations

the information recorded by the attribute values of the tuple is true in the modeled reality. Transaction time, on the other hand, is system-maintained and captures when tuples are current in the database. Capturing transaction time offers an ideal foundation for supporting accountability and trace-ability requirements.

The transaction time of a tuple is recorded by assigning the time, it is inserted into the database, as the start time of its interval. The end time is the (growing) current time until the tuple is deleted. When that occurs, the time of deletion is assigned to the interval end time. As a result, transaction-time databases satisfy the sequential arrival-order property.

In summary, we assume that the time attribute has the sequentiality property of transaction time, but not necessarily the semantics of it. Rather, it might as well be the case that a natural process, such as incoming bank transactions, creates relations having the properties of transaction time, but the semantics of valid time.

Now, considering the join of temporal relations, let r and s be instances of schemas R and S , respectively. To compute the join of r and s , tuples in r and s have to satisfy the join condition P (snapshot join), and their time intervals have to overlap. The attribute values of the tuple resulting from two qualifying tuples are the explicit attributes of the two tuples and the overlap of the time intervals. An expression for a temporal join using tuple relational calculus follows.

$$r \bowtie_P^T s = \{z^{n+m+2} \mid \exists x \in r \exists y \in s (P(x, y) \wedge z[A_1, \dots, A_n] = x[A_1, \dots, A_n] \wedge z[B_1, \dots, B_m] = y[B_1, \dots, B_m] \wedge z[T] = x[T] \cap y[T] \wedge x[T] \cap y[T] \neq 0)\}$$

From the expression above, we can see that our join algorithm does not require T^+ and T^- to be the *sole* temporal attributes of the relation. Any of the explicit attributes can be temporal, too. Our algorithms will work for any kind of join predicate P . The join defined above is a natural generalization of the conventional join, with join predicate P , on non-temporal relations, in that it is snapshot reducible [19] to this join.

We partition each temporal relation into a current and an old partition. Tuples that fulfill the criterion $T^+ = now$, i.e.,

are current, are placed in the current partition. Consider here the relations shown in Figure 1, where tuples with $T^+ = now$, e.g., tuple “(Sports, 2, 6 - now),” go into the current partition. As mentioned earlier, deleting a tuple is done by assigning an end-transaction time different from *now* to the tuple. Tuples that are logically deleted are placed in the old partition.

With this partitioning scheme, tuples in the current partition remain ordered by increasing T^+ , as new tuples with later begin times are appended to the relation. Tuples in the old partition are ordered by increasing T^- , as tuples are appended to the old partition when they are logically deleted from the current partition, and the time of deletion is assigned to T^- .

Using partitioned relations, a temporal join is computed as the union of the four joins of the current partition relations r_{cur} and s_{cur} , and the old partitions, r_{old} and s_{old} .

$$r \bowtie_P^T s = r_{cur} \bowtie_P^T s_{cur} \cup r_{cur} \bowtie_P^T s_{old} \cup r_{old} \bowtie_P^T s_{cur} \cup r_{old} \bowtie_P^T s_{old}$$

2.2 Temporal Join Recomputation

We proceed to give a recomputation algorithm for computing the join just defined.

The recomputation algorithm for the join comprises four sub-join algorithms. The basic idea behind the sub-joins is to exploit the orderings of the tuples with respect to their time attribute values. This is similar to sort-merge joins when relations are pre-sorted. However, the sub-joins differ from sort-merge algorithms in that the predicate on the time attribute values is interval intersection, not equality.

Figure 2 visualizes the four sub-joins of the temporal join. The tuples of the partitions are represented by their time intervals. Time proceeds from left to right, and the dotted line symbolizes the current time. Tuples are appended at the bottom. In the joins, the tuples are always read from the bottom to the top.

In the pseudo-code for the algorithms that follows, “**BNL loop**” denotes the basic loop in a block-based nested loop join [13], [4], with the additional property that conditions may be added that express the skipping of tuples in the reading of the relations. This abstraction concisely conveys the principles at play in the actual Java implementation used in the simulation studies to be described in Section 4.

BNL, $r_{cur} \bowtie_P^T s_{cur}$

Two tuples qualify for the join result if they satisfy the join predicate P and if their time intervals overlap. When testing two tuples from the current partitions, the overlap test is omitted. As is customary, the smaller relation is the outer relation in the algorithm (given below). We assume a buffer of size $\max + 2$ blocks. One block is used for output, one is

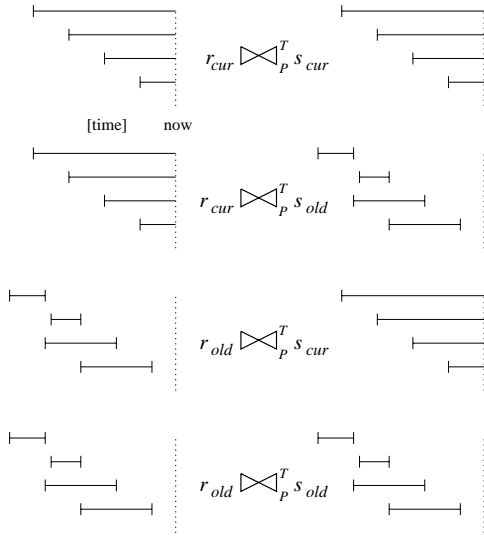


Figure 2. Partitioned Temporal Join

used for the inner relation, and the remainder is used for the outer relation. Tuple variables t_{inner} and t_{outer} range over the inner and outer relations, respectively.

```

bnl{
allocate
   $rel_{outer}$  = smaller relation;  $rel_{inner}$  = larger relation;
   $buffer_{outer}$  = max;  $buffer_{inner}$  = 1;
BNL loop
  if  $P(t_{outer}, t_{inner})$  then add to result;
END; }

```

TupleSkip, $r_{cur} \bowtie_P^T s_{old}, r_{old} \bowtie_P^T s_{cur}$

The algorithm computing the join of a current partition with an old partition exploits the ordering of the current partition on its interval start time T_{cur}^+ and of the old partition on its end time T_{old}^- . The current partition is the outer relation and the old is the inner. The algorithm is given next and explained in the following.

```

tupleSkip{
allocate
   $rel_{outer}$  = current relation;  $rel_{inner}$  = old relation;
   $buffer_{outer}$  = 1;  $buffer_{inner}$  = max;
BNL loop
  if  $(P(t_{outer}, t_{inner}) \wedge overlap(t_{outer}[T], t_{inner}[T]))$  then
    add to result;
  if  $(t_{outer}[T^+] > t_{inner}[T^-])$  then
    skip rest of tuples in  $rel_{inner}$ ;
    (*proceed with the next  $t \in rel_{outer}$ *)
  if  $(size(tuples\ read) > buffer_{inner})$  then
    allocate
     $buffer_{outer}$  = max;  $buffer_{inner}$  = 1;
END; }

```

The algorithm uses an aggressive buffer allocation strategy and allocates the maximum buffer size for the inner relation. The reason is that the part of the old partition that is relevant for the join might fit in the buffer, even if the whole relation does not. If, during the computation, further tuples of the inner relation have to be read, the algorithm allocates the maximum memory-size for the outer relation, thus reverting to normal nested-loop behavior.

For each tuple in the outer relation, the algorithm scans the inner relation for matching tuples. As soon as $T_{cur}^+ > T_{old}^-$ is true, the scan continues at the beginning of the inner relation for the next tuple in the outer relation. If for the last tuple in the outer relation, the above condition is true, the algorithm stops.

Consider the following example of the TupleSkip join.

Sports	2	6 - now	\bowtie_P^T	Bill	Toy	2 - 5
Toy	5	7 - now		Dana	Sports	4 - 6
Shoe	4	7 - now				

Table 2 shows the reduction of the join load with this algorithm. Tuple pairs that are inspected are marked by the letter “i”, and pairs that join are marked by the letter “j”. Unmarked pairs that are neither inspected nor join represent the reduction over a nested loop join. (The join proceeds from the bottom right towards the top left.)

deptLocation _{cur} [T]	empDepartment _{old} [T]	
	2 - 5	4 - 6
6 - now	i	i, j
7 - now		i
7 - now		i

Table 2. Load Reduction with TupleSkip

BlockSkip, $r_{old} \bowtie_P^T s_{old}$

The algorithm given next computes the join of two old partitions based on the ordering of the relations on T^- .

```

blockSkip{
allocate
   $rel_{outer}$  = smaller relation;  $rel_{inner}$  = larger relation;
   $buffer_{outer}$  = max;  $buffer_{inner}$  = 1;
BNL loop
  if  $(P(t_{outer}, t_{inner}) \wedge overlap(t_{outer}[T], t_{inner}[T]))$  then
    add to result;
  if  $(\forall t_{outer} \in block_{outer}(t_{outer}[T^+] > t_{inner}[T^-]))$  then
    skip rest of tuples in  $rel_{inner}$ ;
    (*read the next block of  $rel_{outer}$ *)
END; }

```

The maximum buffer is allocated for the smaller outer relation. Now, for each block in the outer relation, we read

through the inner relation. The algorithm proceeds with the next block of the outer relation if a tuple read from the inner relation precedes *all* tuples currently in the buffer from the outer relation. The algorithm differs from the previous one, for which the tuples in the outer relation are ordered on T^+ , and the value of T^- is constant, i.e., *now*.

As for the TupleSkip join, we consider an example of the BlockSkip join.

Bill	Toy	2 - 5
Dana	Sports	4 - 6

 \bowtie_P^T

Shoe	1	1 - 2
Shoe	2	2 - 3
Sports	5	3 - 5
Toy	1	4 - 6

Table 3 shows the reduction of the join load with this algorithm. The block size for the outer relation is two tuples, and the *i*'s and *j*'s have the same meaning as before.

empDepartment _{old} [T]	deptLocation _{old} [T]			
	1 - 2	2 - 3	3 - 5	4 - 6
2 - 5	i	i	i	i, j
4 - 6		i	i, j	i

Table 3. Load Reduction with BlockSkip

The three algorithms described here allow us to compute the four sub-joins and thus the temporal join. The three algorithms also constitute the components of the incremental temporal join algorithm.

2.3 Incremental Join Computation

Computing a join incrementally is possible if the result of a previous computation of the same join is available. The incremental strategy is most attractive if the join is costly to recompute and if the changes to the underlying argument relations since the most recent computation are small. For example, this may apply to data warehouses, which are typically temporal and contain very large numbers of tuples, making join computation expensive.

The goal when designing an incremental algorithm is to maximize reuse of the previously computed result. Since we do not physically delete tuples, all the tuples of the outdated result will also appear in the newly computed one.

In the following, we describe the updates to an outdated join result that are necessary to obtain the up-to-date result. Figure 3(a) shows the joins necessary to recompute the join result *res* of the argument relations *r* and *s*. The result *res* comprises the current partition *K* and the old partition *I*.

Figure 3(b) shows the operations necessary to incrementally compute the new up-to-date join result *res'* on the argument relations *r'* and *s'*, by maximally reusing the old result, *res*. We first explain how the relations *r* and *s* evolve into *r'* and *s'*, then explain the computation of *res'*.

As time progresses, new tuples are added to the relations *r* and *s*. The shaded parts of the boxes representing the rela-

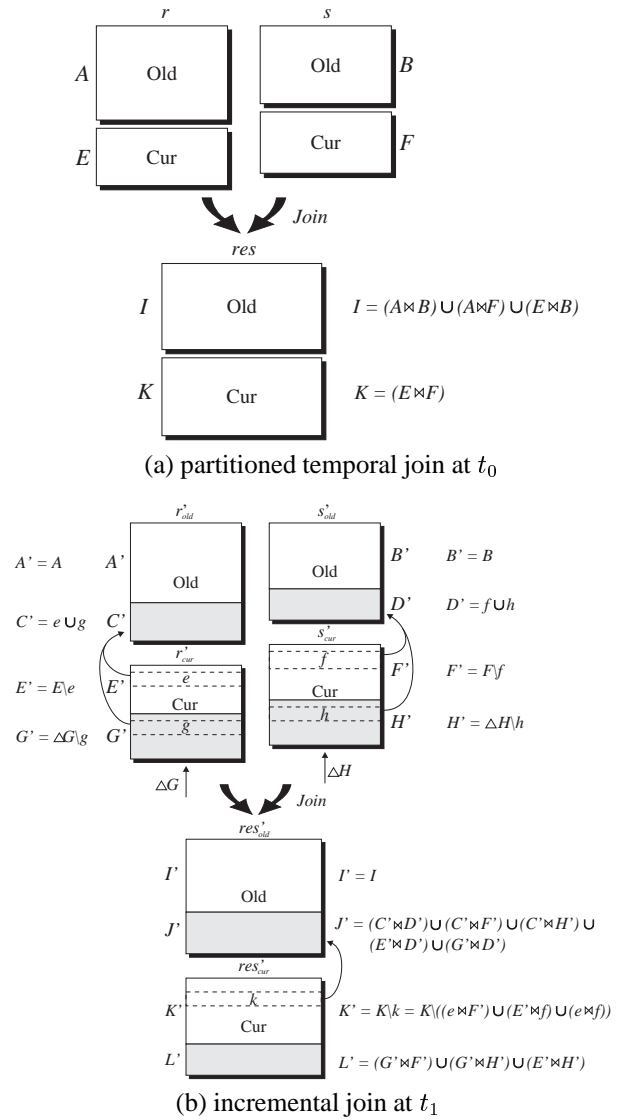


Figure 3. Overview of Incremental Join

tions in Figure 3(b) show the changes between the two computations (at times t_0 and t_1). For relation r' , we see that the tuple sets e and g are added to the old partition. The set e contains the tuples that were current at t_0 , but were logically deleted between t_0 and t_1 . The set g contains the tuples that were inserted after t_0 , and logically deleted between t_0 and t_1 . Furthermore tuple set G' is added to, and set e is deleted from, the current partition. Set G' contains the tuples that were inserted after t_0 and remain current at t_1 . The changes described above apply similarly to s' .

Considering now the composition of the result res' , similar explanations apply. The result res' comprises the current parts K' and L' , as well as the outdated parts I' and J' . Part K' represents the part of the result already computed at t_0 , which is K minus the set of tuples k . This set consists of all the tuples in K that derived from the sets e and f of now

outdated tuples. Part L' derives from the newly added tuples in the argument relations. Part I' is identical to I , the old partition of the outdated result. Part J' derives from tuples logically deleted after t_0 .

Below, we derive the expression to compute res' , reusing the result res . The naming of relations and parts of relations is as depicted in Figure 3. The partitioned join of two relations r' and s' comprises four individual joins and can be written as follows.

$$\begin{aligned} r' \bowtie_P^T s' &= (r'_{old} \cup r'_{cur}) \bowtie_P^T (s'_{old} \cup s'_{cur}) \\ &= \underbrace{(r'_{old} \bowtie_P^T s'_{old}) \cup (r'_{old} \bowtie_P^T s'_{cur}) \cup (r'_{cur} \bowtie_P^T s'_{old})}_{res'_{old}} \cup \underbrace{(r'_{cur} \bowtie_P^T s'_{cur})}_{res'_{cur}} \end{aligned}$$

The objective is to transform this expression for res into an equivalent expression that maximally reuses the components of the outdated result res' . To separate these preexisting components from the updated parts, we substitute $A' \cup C'$ for r'_{old} , $E' \cup G'$ for r'_{cur} , $B' \cup D'$ for s'_{old} , and $F' \cup H'$ for s'_{cur} (cf. Figure 3(b)). With each argument now consisting of four partitions, we obtain sixteen joins. These are shown in the first “column” in the derivation given next. The second “column,” between the braces, gives equivalent reduced expressions. The expressions after the braces to the right (in the third “column”) provide some of the key properties used in deriving the reduced expressions.

$$\begin{aligned} r' \bowtie_P^T s' &= \left. \begin{array}{l} (A' \bowtie_P^T B') \cup \\ (A' \bowtie_P^T (f \cup h)) \cup \\ (A' \bowtie_P^T F') \cup \\ (A' \bowtie_P^T H') \cup \\ ((e \cup g) \bowtie_P^T B') \cup \\ (E' \bowtie_P^T B') \cup \\ (G' \bowtie_P^T B') \cup \\ (C' \bowtie_P^T D') \cup \\ (C' \bowtie_P^T F') \cup (C' \bowtie_P^T H') \cup \\ (E' \bowtie_P^T D') \cup (G' \bowtie_P^T D') \cup \end{array} \right\} = \underbrace{\left. \begin{array}{l} A \bowtie_P^T B \\ A \bowtie_P^T F \\ E \bowtie_P^T B \\ C' \bowtie_P^T s'_{cur} \\ r'_{cur} \bowtie_P^T D' \end{array} \right\}}_{res'_{old}} \left\{ \begin{array}{l} A' = A, B' = B \\ F = F' \cup f \\ (A' \bowtie_P^T h) \cup \\ (A' \bowtie_P^T H') = \emptyset \\ E = E' \cup e \\ (g \bowtie_P^T B') \cup \\ (G' \bowtie_P^T B') = \emptyset \end{array} \right. \\ & \left. \left. \begin{array}{l} (E' \bowtie_P^T F') \cup \\ (E' \bowtie_P^T H') \cup \\ (G' \bowtie_P^T F') \cup (G' \bowtie_P^T H') \cup \end{array} \right\} = \underbrace{\left. \begin{array}{l} (E \bowtie_P^T F) \setminus k \\ G' \bowtie_P^T s_{cur} \end{array} \right\}}_{res'_{cur}} \left\{ \begin{array}{l} E = E' \cup e \\ F = F' \cup f \\ k = (e \bowtie_P^T F') \cup \\ (E' \bowtie_P^T f) \cup \\ (e \bowtie_P^T f) \end{array} \right. \end{aligned}$$

Using the reduced expressions above, six joins compute the updated old partition, res'_{old} , and three joins compute the updated current partition, res'_{cur} . In the derivation below, we isolate the parts from these partitions already available from the outdated result, res .

The three joins that form part I' of res'_{old} are already available as part I . The remaining three joins in part J' must be computed. The current partition res'_{cur} is composed of the parts K' and L' . Part K' is contained in the already available $K = E \bowtie_P^T F$. To reuse K , we derive K' by subtracting the components of part k from K . For part L' we need to perform two join operations.

$$\begin{aligned} r' \bowtie_P^T s' &= \underbrace{\left. \begin{array}{l} (A \bowtie_P^T B) \cup (A \bowtie_P^T F) \cup (E \bowtie_P^T B) \cup \\ (C' \bowtie_P^T D') \cup (C' \bowtie_P^T s'_{cur}) \cup (r'_{cur} \bowtie_P^T D') \cup \end{array} \right\}}_{res'_{old}} = I = I' \\ & \underbrace{\left. \begin{array}{l} (E \bowtie_P^T F) \setminus k \cup \\ (E' \bowtie_P^T H') \cup (G' \bowtie_P^T s_{cur}) \end{array} \right\}}_{res'_{cur}} = L' \left\{ \begin{array}{l} k = e \bowtie_P^T F' \cup \\ E' \bowtie_P^T f \cup \\ e \bowtie_P^T f \end{array} \right. \end{aligned}$$

To incrementally compute the temporal join $r' \bowtie_P^T s'$, we thus need to perform a total of eight joins. At first sight, this might seem to be no improvement over the four joins necessary to recompute the result. However, in the incremental computation, we reuse the old result, slightly updating it. Depending on the outdatedness of the available outset, each of the eight joins will involve at most one large relation. Such joins are efficient to compute.

Next, for the computation of the eight joins, we need not read the entire stored relations r' and s' , but parts of them. Relations r and s are updated to r' and s' , respectively, in such a way that all parts used in the incremental computation, namely C' , D' , r_{cur} , s_{cur} , E' , F' , G' , and H' are contained in blocks of tuples newly added to the stored relations. Thus, if we know the time t_0 at which the outdated result res was computed (which we do), we can obtain the relations necessary to compute the new result res' as parts of stored relations by using conditional read operations. The tuples of e and f are mixed into the E' and F' blocks in the relations r'_{cur} and s'_{cur} .

For the computation of the eight joins, we make use of the algorithms described in the previous section. Below we show a simplified algorithm for the incremental computation of a temporal join.

```
incr{
  add(I, BlockSkip(C' \bowtie_P^T D'));
  add(I, TupleSkip(s_{cur} \bowtie_P^T C'));
  add(I, TupleSkip(r_{cur} \bowtie_P^T D'));
  subtract(K, TupleSkip(e \bowtie_P^T F'));
  subtract(K, BNL(E' \bowtie_P^T f));
  subtract(K, BNL(e \bowtie_P^T f));
  add(K, BNL(E' \bowtie_P^T H'));
  add(K, BNL(G' \bowtie_P^T s_{cur}));
}
```

The function $subtract(set1, set2)$ deletes all elements from $set1$ that also occur in $set2$, whereas $add(set1, set2)$ appends all elements of $set2$ to $set1$. The $subtract$ operation can be seen as an additional join operation, for which the result consists of tuples in $set1$, but not in $set2$.

Having completed the design of the recomputation and incremental temporal join algorithms, the next step is to gain an understanding of their performance characteristics.

3 Analytical Cost Formulas

This section presents formulas for estimating the costs of the algorithms presented in the previous section. Specifically, the two following subsections give formulas for the cases of recomputation and incremental computation. First, some general assumptions are made.

In general, the cost of the join $r \bowtie_P^T s$ consists of the cost of input/output (IO) operations, C_{IO} , plus the CPU cost, C_{CPU} . We focus on the IO cost and omit for simplicity the CPU cost. Next, the IO cost includes the cost of read (R) and write (W) operations, C_R and C_W , respectively. Again for simplicity, we do not distinguish between sequential and random IO operations. We expect most IO operations to be sequential for all the algorithms. The cost C_W for writing to disk is typically assumed to be identical for algorithms computing the same results and is thus frequently ignored when comparing the costs of different join algorithms. But when comparing recomputation and incremental computation, this assumption does not hold, and we consequently consider this cost.

3.1 Recomputation

We give formulas for C_R , the disk read cost of the temporal join algorithms, based on data characteristics including tuple lifespans and relation lifespans. The *tuple lifespan* of a tuple is the duration of the tuple's time interval. The *relation lifespan* of a relation is the duration of the interval from the earliest start time of a tuple in the relation to the latest end time of a tuple in the relation.

We assume tuples in the old partition of a relation have the same (standard) lifespan and also the lifespans to be *uniformly distributed* over the lifespan of the partition. For the current partition of a relation, where tuples end at the special chronon *now* and thus are still growing, these assumptions imply that there are as many tuples inserted as there are tuples deleted, and that the lifespan of the current partition is identical to the standard tuple lifespan.

With these assumptions, we can develop a precise analytical cost formula that will serve as a good approximation for more general cases. For example, the standard lifespan may represent well a situation with an average lifespan and tuples randomly distributed over the relation.

The cost of a temporal join for partitioned storage is the sum of the costs of the four individual joins, $r_{cur} \bowtie_P^T s_{cur}$, $r_{cur} \bowtie_P^T s_{old}$, $r_{old} \bowtie_P^T s_{cur}$, and $r_{old} \bowtie_P^T s_{old}$.

The following formulas estimate the tuple reads C_R in blocks, where m is the size of the main-memory buffer in blocks, and $|r|$ is the size of relation r in blocks. The functions $sel1(rel_{old}, rel_{old})$ and $sel2(rel_{cur}, rel_{old})$ represent the selectivity of the BlockSkip and the TupleSkip algorithm, respectively.

$$C_R = |r_{cur}| + \frac{|r_{cur}|}{m} |s_{cur}| + |r_{cur}| + \frac{|r_{cur}|}{m} |s_{old}| \cdot sel2(r_{cur}, s_{old}) + |r_{old}| + \frac{|r_{old}|}{m} |s_{cur}| \cdot sel2(s_{cur}, r_{old}) + |r_{old}| + \frac{|r_{old}|}{m} |s_{old}| \cdot sel1(r_{old}, s_{old})$$

The cost of a partitioned computation without the selectivity factors is in the range of $|r|$ to $|r| + |s|$ higher than the cost of the regular nested loop computation without partitioned storage because we have to perform four joins instead of one and thus also have to read each partition of the outer relation twice. The cost is $|r|$ higher in the case none of the relations completely fit in the buffer, and is $|r| + |s|$ higher in the case a relation (r or s) fits entirely. However, by exploiting the orderedness properties of the relations, we can reduce the costs of three of the four joins. This reduction is expressed by the selectivity factors $sel1$ and $sel2$ in the cost formula.

To aid in estimating the selectivity factors for the BlockSkip and TupleSkip algorithms, Figure 4 gives graphical illustrations of the situations for these two algorithms. The

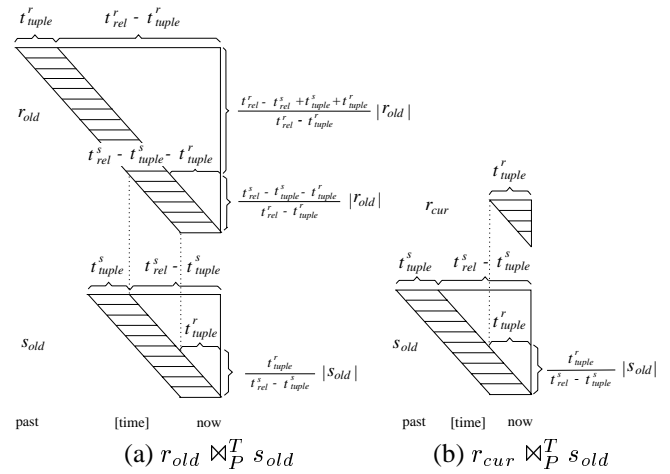


Figure 4. (a) BlockSkip and (b) TupleSkip Joins

relations at the top of the figure are the outer relations in the loops. In our case, those are the relations r_{old} and r_{cur} . The inner relations, in both cases s_{old} , are scanned sequentially for each tuple in the outer relation.

The derivation of the cost formulas is based on proportions using similar triangles. The sides of the triangles we relate to each other are, horizontally, a time interval, and, vertically, a measure for the number of tuples. We use these proportions to illustrate the correspondence between time and number of tuples, i.e., for a given time interval I , starting at *now* and reaching x chronons into the past, we want to know how many time intervals of the relation, and thus with how many tuples, I overlaps. In the extended version of the paper [15] we derive a formula that computes the number of tuples that start before a given time point. Consider now the time interval t_{tuple}^r in the relation s_{old} of Figure 4(a). This interval overlaps with $(t_{tuple}^r)/(t_{rel}^s - t_{tuple}^s) \cdot |s_{old}|$ tuples of s_{old} . Using these proportions, we derive in the following sections cost formulas for the selectivity factors sel1 and sel2.

3.1.1 sel1, BlockSkip

Figure 4(a) shows two relations r_{old} and s_{old} to be joined. For each tuple in r_{old} , all tuples from s_{old} that satisfy $T_s^{-1} > T_r^+$ have to be read. In Figure 4(a), the right-most dotted line shows this condition for the newest tuple in r_{old} . Once a tuple from s_{old} is read that does not satisfy this condition, the remainder of s_{old} can be skipped for the tuple in r_{old} . The cost of the algorithm is given below. The formula is derived in [15]. For relations r_{old} and s_{old} , we denote the lifespans of the relations by t_{rel}^r and t_{rel}^s , and the tuple lifespans by t_{tuple}^r and t_{tuple}^s , respectively.

$$\text{sel1} = 0.5 \cdot \left(1 + \frac{t_{tuple}^r}{t_{rel}^s - t_{tuple}^s}\right) \cdot \frac{t_{rel}^s - t_{tuple}^s - t_{tuple}^r}{t_{rel}^r - t_{tuple}^r} + \frac{t_{rel}^r - t_{rel}^s + t_{tuple}^s + t_{tuple}^r}{t_{rel}^r - t_{tuple}^r}$$

The formula is the sum of two parts. The first quantifies the selectivity for the tuples 1 to $(t_{rel}^s - t_{tuple}^s - t_{tuple}^r)$ in r_{old} . The last tuple is the first for which we have to read all tuples in s_{old} . In Figure 4(a), the left-most dotted line shows the link between the end of the last tuple in s_{old} and the beginning of the first overlapping tuple in r_{old} . The second part of the formula computes the “selectivity” of the remaining tuples in r_{old} , for which we have to read all tuples in s_{old} .

Assuming that both relations have identical tuple lifespans, $t_{tuple}^r = t_{tuple}^s = t_{tuple}$, and that $t_{tuple} \ll t_{rel}^s$, the expression for sel1 can be simplified to the following.

$$\text{sel1} = (t_{rel}^r + 2t_{tuple} - 0.5 \cdot t_{rel}^s)/(t_{rel}^r - t_{tuple})$$

As an example, assume $t_{rel}^r = t_{rel}^s = 100$ chronons and $t_{tuple} = 1$ chronon. These numbers mean that the relations have equal lifespans and the tuple lifespan is small compared to the relation lifespan. In this case, sel1 approaches 0.5. In general, the shorter the tuple lifespan t_{tuple} compared to the

relation lifespan t_{rel}^r , the smaller is sel1 and thus the cost for computing $r_{old} \bowtie_P^T s_{old}$.

3.1.2 sel2, TupleSkip

In the following we give the selectivity for the join of a current partition r_{cur} and an old partition s_{old} using the TupleSkip algorithm (cf. Figure 4(b)). For the old partition s_{old} , we denote the lifespan of the relations by t_{rel}^s , and the lifespan of a tuple by t_{tuple}^s . In the case of the current relation, however, the tuple lifespan equals the relation lifespan, denoted by t^r . The formula below is derived in [15].

$$\text{sel2} = (0.5 \cdot t^r)/(t_{rel}^s - t_{tuple}^s)$$

To exemplify, let $t^r = t_{tuple}^s = 10$ chronons, and $t_{rel}^s = 100$ chronons. These numbers mean that the tuple life spans are one tenth of the relation lifespan. In this case $\text{sel2} = \frac{1}{18}$. In general, the smaller t^r in relation to t_{rel}^s , the smaller is sel2. In the extreme case, sel2 approaches values close to 0.

3.2 Incremental Computation

The costs of reading (C_R) and writing (C_W) tuples for the incremental join algorithm (Section 2.3) stem from the costs associated with the computations of the eight constituent joins, in addition to the costs of adding and subtracting these join results to and from the stored relations. The incremental join algorithm reuses the join algorithms that we have considered.

For all eight joins, at least one of the joining relations is expected to be small, thus yielding a relatively low cost of computing each join. The cost of the add operations is simply that of writing the tuples to file. The incremental algorithm also incorporates the deletion of tuples (part k) from the current partition of the old result (part K). This deletion can be computed as a join with a predicate that returns tuples that are in K , but not in k .

4 Performance Study

This section first explains the overall design and objectives of the study, including data generation. It then proceeds to compare the recomputation algorithms and finally compares recomputation with incremental computation. A summary of the findings is included at the end.

4.1 General Considerations

Using the implementations of the join algorithms described earlier in the paper, this section reports on simulation-based experiments aiming at understanding the performance characteristics of the proposed algorithms.

The studies aim to obtain insight on a total of three aspects. First, it is of interest to understand how the performance of the nested-loop (NL) versus the sort-merge-based

(SMB) joins relate for varying main-memory sizes. Second, the characteristics of the NL and SMB joins for varying kinds of argument data are of interest. In particular, it is of interest to learn for what kinds of data, the NL join outperforms the SMB join and vice versa. Third, it is relevant to learn under what circumstances recomputation outperforms incremental computation, and vice versa.

As the performance measure, we use the number of input/output (IO) operations. The read operations encompass random as well as sequential reads, with random reads weighted with a factor of 10. For the comparisons of recomputation algorithms, such as the NL and our SMB algorithm, we do not consider write operations. However, when comparing incremental computation with recomputation, the number of write operations will differ among algorithms and are thus included in the performance measure.

The simulations in the study use different settings for various parameters, including *main-memory size* and *data characteristics*. The data characteristics considered include the *percentage of long-lived tuples* and the *tuple length*, both of which affect the selectivity and thus the cost of a temporal join. Table 4 presents the parameters, their units of measurement, and their settings. Standard settings are indicated using bold face. The first three parameters in the table are fixed throughout the performance studies at their standard values. For the remaining parameters, the setting are varied in the experiments. (In experiments, if these are not mentioned, their standard settings are used.)

Parameter	Unit	Settings
Relation size	tuples	20,000
Relation lifespan	chronons	75,000
Distribution of intervals		uniform
Buffer size	fraction of relation size	1/1, 1/2, 1/4, 1/8, 1/16 , 1/32, 1/64
Tuple lifespan	chronons	1.6k , 3.2k, 6.4k, 12.8k, 25.6k
Number of long lived tuples	% of tuples	0 , 10, 20, 30, 40, 60, 80
Outdatedness of old result (incr.)	chronons from <i>now</i>	0 , 5, 15, 25, 35, 45, 55, 65

Table 4. Performance Study Parameters

To keep the experiments manageable while still obtaining realistic results, we use relatively small relations of size 20,000 tuples, but then compensate by also assuming a small block size, where one block corresponds to one tuple. Following these decisions, all sizes are reported in numbers of tuples.

For the experiments we generate data using the TimeIT software [10]. TimeIT is a system for testing temporal database algorithms, and it contains a database generator that generates interval timestamped temporal relations. Both

the positions of timestamps within the lifespan of a relation, as well as the duration of the timestamps can be selected from several distributions, including uniform, normal, constant, and percentage breakdowns. As an example of the latter, 25% of the timestamps’ start times may be determined by a uniform distribution between 1000 and 10000 chronons, and 75% might then be normal distributed with 5000 chronons as the mean; the durations of the tuples would be specified by separate distributions. Explicit attributes may be specified with similar distributions.

4.2 Comparing Recomputation Algorithms

In this section, we compare the SMB algorithm to a version of its competitor, the nested-loop (NL) join. The NL algorithm is not based on partitioned storage, so we do not impose the cost of reading partitioned relations on the algorithm. These experiments should show under what circumstances the partition-based algorithm (SMB) can outperform the non-partitioned competitor (NL). We compare the algorithms under varying parameter settings, specifically, using varying main memory buffer sizes, varying percentages of long-lived tuple timestamps, and varying timestamp lengths.

4.2.1 Sensitivity to Main Memory Buffer Size

An important performance factor is the size of the main memory available for the join. In the present experiment we compare the NL and SMB joins under varying main-memory buffer sizes. The buffer sizes are specified in fractions of the size of one relation. We use 1/1, 1/2, 1/4, 1/8, 1/16, and 1/32 as main memory buffer sizes in the experiment. All other parameters assume their standard values, as shown in Table 4. Figure 5 presents the results.

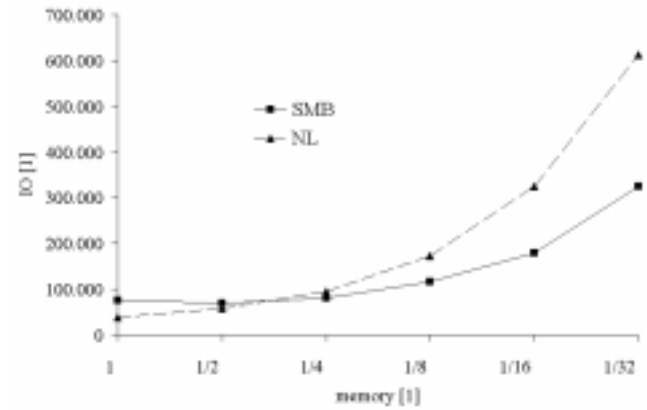


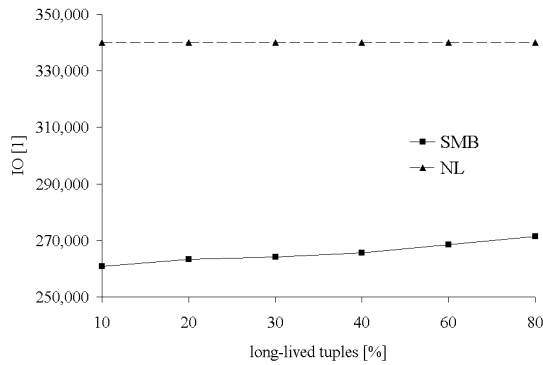
Figure 5. NL Versus SMB Join for Varying Buffer Sizes

The experiments show that the SMB join yields better performance for small main-memory sizes. In these cases,

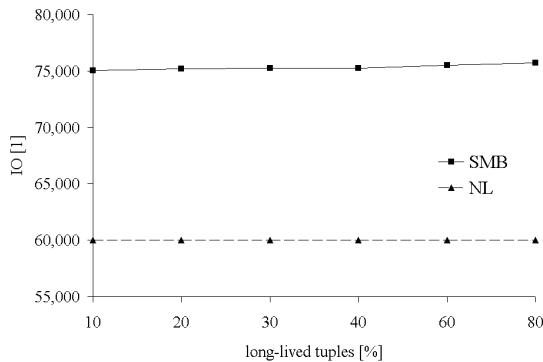
the SMB join's reduction criteria are effective. However, when one relation fitting entirely in memory, the NL join performs better due to the additional reading cost for a join in a partitioned storage environment (cf. Section 3.1).

4.2.2 Effects of Long-Lived Tuples

An aspect of data that typically affects the performance of a temporal join is the fraction of tuples with an untypically long interval timestamp. For our experiments, we choose a duration of 10 times the average of standard tuples for long-lived tuples. Figures 6(a) and (b) show the performance of the NL and SMB join under varying percentages (10% to 80%) of long-lived tuples. In addition, we conducted these experiments with two different buffer sizes.



(a) buffer size 1/16 of relation size



(b) buffer size 1/2 of relation size

Figure 6. NL Versus SMB Join for Varying Percentages of Long-Lived Tuples

The results show that the performance of the SMB algorithm degrades with increasing percentage of long-lived tuples, whereas the NL algorithm remains unaffected. The effect of long-lived tuples on the degradation of the join performance seems weaker in the case of large buffer sizes. Increasing the tuple lifespan means that the algorithm is forced to read more tuples. The IO cost associated with this be-

comes relatively smaller as the buffer size increases. Thus, with a large buffer available, an increased number of long-lived tuples has a much smaller effect on the join performance.

4.2.3 Effects of Varying Tuple Lifespans

In the previous section, we varied the number of long-lived tuples relative to the total number of tuples in the relation. Another possibility is to vary the lifespan of all tuples. The results obtained when doing this are shown in Figure 7.

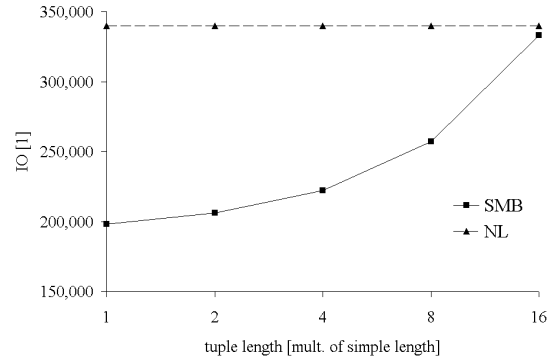


Figure 7. NL Versus SMB Join for Varying Tuple Lifespans

It can be seen that the performance of the SMB join degrades with increasing tuple lifespan. This result matches the analytical studies in Section 3 that show that the selectivity factors sel_1 and sel_2 approach 1 as the tuple lifespan increases. In the case that the number of outdated tuples is rather large compared to the number of current tuples, the cost of the whole join operation is mostly determined by the BlockSkip algorithm. Thus, if the selectivity factor for this join, sel_1 , converges to 1, the cost of the whole join converges to the cost of the equivalent NL join.

4.3 Incremental Computation Versus Recomputation

The experiments reported here aim to explore the break-even point between the incremental and SMB joins. The degree of outdatedness of the outset for an incremental join fundamentally affects the relative performance of the two, so we adopt the outdatedness of the outdated result used in the incremental computation as the parameter that is varied. We assume that the incremental join (and the recomputation join) take place at the current time. In Figure 8, the x -axis indicates the outdatedness of the outdated result by giving the time at which the outdated result was computed in numbers of chronons before the current time where the incremental computation is performed. We conducted our experiments for buffer sizes of 1/1, 1/8, and 1/16 of the relation size.

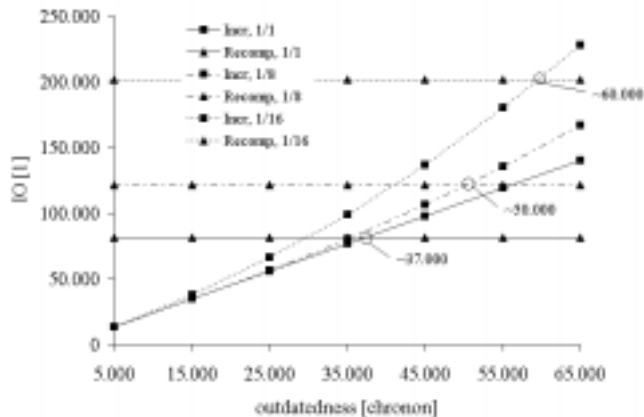


Figure 8. Recomputation Versus Incremental Computation Using Varying Outdatedness and Buffer Sizes

In the performance measurements, we encountered the situation that the outdated current partition (K) of the result (cf. the *subtract()* operation in Section 2.3) did not contain any current tuples, and thus was completely moved to the old partition of the result.

The break-even point between incremental computation and recomputation in Figure 8 is at about 37,000, 50,000, and 60,000 chronons for the buffer sizes of 1/1, 1/8, and 1/16, respectively. This means when an old result was computed at a time corresponding to chronon 38,000, 25,000, and 15,000, respectively, or later, incremental computation is better than recomputation.

Viewing these results in the light of the experiments in Section 4.2.1, one might expect incremental computation to always be better than recomputation. This is not always so. To incrementally compute a join we need to compute eight individual joins, and the results of these joins need to be added to or subtracted from existing relations (cf. Section 2.3). The costs of these operations can be higher than the cost of recomputation.

Increasing the buffer size also disfavors the incremental computation, since larger buffer size generally yields a lower join cost (cf. Section 4.2.1).

4.4 Summary of Performance Study

The sort-merge based (SMB) algorithm outperforms the nested-loop (NL) algorithm, except when main memory is so large that an entire relation fits in memory.

The temporal relation parameters of tuple lifespan and percentage of long-lived tuples generally have a smaller impact on the performance of the SMB algorithm than does the main-memory buffer size.

We compared the performance of the SMB algorithm to its incremental version, varying both the outdatedness of the

argument join result in the incremental computation and the buffer size. The studies favor the incremental algorithm for the cases of low to modest outdatedness. The degree of outdatedness necessary to competitively perform an incremental computation varies with the main memory size. The smaller the buffer size, the more outdated a result can be while incremental computation being superior to recomputation. Generally, the results suggest that incremental computation may be applied in many situations where recomputation would be a waste of resources.

5 Conclusions and Future Work

The paper formally defines a temporal join of two temporal relations and extends this definition to apply also to a partitioned storage environment. The paper then proceeds to define and study the characteristics of two new join algorithms for temporal relations with append-only characteristics, namely a sort-merge based algorithm and its incremental version.

The algorithms assume that the relations have associated an interval-valued time attribute. Beyond this distinguished attribute, no assumptions about the numbers of other attributes and their domains are made. The join predicate is the conjunction of an overlap predicate on the time attribute values and an arbitrary predicate on the remaining attributes. The algorithms work in a partitioned-storage environment, which is realistic for very large relations. That is, current and outdated tuples of a temporal relation are stored separately in a current and an old partition, respectively.

The paper includes analytical cost formulas for the joins and also reports on simulation-based performance studies. The performance studies show the sort-based algorithm to be an improvement over the only existing join algorithm that contends with the same class of predicates, namely the nested-loop join. Only in the case of large buffer sizes is the nested-loop algorithm competitive. This is due to the additional reading cost for the join of partitioned relations (four sub-joins), as opposed to the nested-loop join of unpartitioned relations (one join). This indicates that the sort-based algorithm is an overall good replacement for the nested loop algorithm for the data considered in this paper.

The included evaluation of the performance of the incremental algorithm with respect to the recomputation algorithm shows the incremental algorithm to be superior when the available outset for the computation is outdated to a low or modest degree. The maximum degree of outdatedness possible, while still having the incremental algorithm be competitive, grows with decreasing main memory size. While incremental computation techniques have proven competitive in many settings, they also introduce a space overhead in the form of differential files. For the temporal data explored here, however, this overhead is avoided

because the differential files are already part of the database.

This research points to several directions for future research. When performing incremental computation, previous join results must be cached for future use. Assuming that only limited disk space is available for caching, caching should be selective. Additional research in caching policies and cache replacement policies is warranted. Next, spatiotemporal data in many cases arrive at the database in a time-ordered fashion, thus meeting the assumptions made in this paper. Extending the join algorithms proposed here to better support spatiotemporal data, or devising entirely new algorithms, is a relevant and interesting direction. The lack of good spatiotemporal indices adds to the relevance of this direction. Finally, the result of an incremental computation is sorted if it is cached for use in a later join computation. The optimal integration of this sorting into the algorithms remains to be explored.

Acknowledgements

This research was supported in part by the Chorochnos project, funded by the European Commission, contract no. FMRX-CT96-0056, by the Danish Technical Research Council through grant 9700780, and by the Nykredit Corporation.

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