Missingness-aware and Sample-based Query Processing

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Table of Contents

[Introduction](#page-2-0)

• [Database with missing values \(MVs\)](#page-3-0)

2 [Definitions \(preliminaries\)](#page-15-0)

3 [Problem statement](#page-28-0)

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[Introduction](#page-2-0)

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目

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- Not reported values for some variables in a relational DB.
- Usually noted by 'na' (not available).
- Usually appears as a result of:
	- Data entry errors: Human factors (deletion)
	- System issues: Glitches (technical errors)
	- **Non-response in surveys:** Silence (respondent choice)
	- Data transformation and integration issues: Mismatch (variable disparities)
	- Natural causes: Environment (sensor disruptions)

There are different types of nulls

- non-available values (exists but unknown), e.g: Jane's salary
- non-applicable values, e.g: Mike doesn't have a phone
- \Rightarrow in our work we consider the first case of null only.
	- we can overcome the second case by decomposing the relation into multiple relations.

- • SQL uses *null* instead of *na*.
- Consider the following two queries:
	- Q1: SELECT SUM(Salary) FROM employee WHERE Age < 41
	- **2** Q2: SELECT SUM(Salary) FROM employee
- The QA:
	- \bullet QA1 = 55K
	- \bullet QA2 = 20K + 55K + 60K = 135K
- \Rightarrow SQL might exclude tuples with NULL values in filtering (three valued $logic$ $[1]$).
- \Rightarrow \Rightarrow \Rightarrow \Rightarrow \Rightarrow SQL always ignores the null while deali[ng](#page-4-0) [wi](#page-6-0)t[h](#page-5-0)a[g](#page-15-0)gr[e](#page-14-0)gate [q](#page-15-0)[u](#page-0-0)[erie](#page-54-0)s.

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[Introduction](#page-2-0)

Three valued logic

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Deletion:

- Exclude from the analysis the rows with missing values corresponding to the variables of interests [\[2\]](#page-53-1).
- Deletion is performed with the assumption that the missing data occurs randomly and does not adhere to a specific pattern.
- Shows biased statistical results when:
	- high rate of missing data.
	- A non-random pattern of missingness.
- Two known methods: pairwise deletion, listwise deletion.
- Listwise deletion:

• SELECT SUM(Salary) FROM employee

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- Shows biased statistical results when:
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- Two known methods: pairwise deletion, listwise deletion.
- **Pairwise deletion:**

• SELECT SUM(Salary) FROM employee

- ² Imputation:
	- Replacing missing values with substituted values.
	- The quality of the analysis depends on the chosen imputation method.
	- There are several different approaches to imputing missing values:
		- Median, mean, K-nearest neighbors (kNN), regression imputation, multiple imputation...

employee	Name	Age	Salary
t1	John	46	20K
t ₂	Jane	46	45K
t_3	Mike	41	55K
t_4	Emily	51	45K
t5	Chris	46	60K

Table: e.g: imputation using the mean

11/55

3 Missingness mechanism:

- We can model missing values (MVs) using missingness mechanism (MM).
- A MM describes why and how there are MVs, and under what conditions.
- We identify 3 classes for MM (Missing Completely At Random, Missing At Random and Missing Not At Random) [\[5\]](#page-54-1).

12/55

- **1** Missing Completely At Random (MCAR): Every record and attribute share a fixed uniform probability that the value is 'na'
	- E.g: going down the column and throwing a dice if the dice value is 1 we record 'na'.
- ² Missing At Random (MAR): Missingness of an attribute value depends randomly on other non-missing attribute values
	- E.g: the presence of Missing Values (MVs) in salary is based upon the values assumed by the fully observed variable Age. To illustrate, consider the scenario where we roll a die, but now only when Age is between 50 and 60. If the die lands on 1, we record 'na' for Salary.

3 Missing Not At Random (MNAR): None of the above

- Missing Depending on Variable Itself: the probability of a variable having a missing value is solely determined by the variable itself.
	- E.g: Those individuals with the highest salaries are more inclined to keep it private.
- Missing Depending on partially observed variable: the presence of missing values in the outcome variable is influenced by another variable that includes missing values
	- E.g: Elderly individuals are more prone to keep their income private (with age being a factor contributing to the missingness of income information). Nevertheless, the variable age itself also exhibits some missing values (as certain individuals did not report their ages).
- [\[3\]](#page-53-2) used the missingness graph (another way to represent MM) to recover joint/conditional distribution from an incomplete database.

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By having

- **•** An incomplete DB
- the MMs.
- A query Q
- \Rightarrow how can we provide a better QA using the MMs?

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- Missingness graph
- Probabilistic database PDB
- Block independent probabilistic database
- Semantics of query answering on PDB

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Missingness graph

- We can describe MMs through m-graph (MG) [\[4\]](#page-53-3).
- Lets consider the observed database D^* ,

Table: D ∗

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Missingness graph

- We can describe MMs through m-graph (MG) [\[4\]](#page-53-3).
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Table: D ∗

19/55

Missingness graph

- We can describe MMs through m-graph (MG) [\[4\]](#page-53-3).
- Lets consider the observed database D^* , and its complete version D^{om}

Table: D^{om}

$emplovee^+$	Age ^c	S_{alary}
t_1	25	20K
t_2	48	na
t_3	39	55K
t_4 t_5	41	na
	60	60K

Table: D ∗

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Missingness graph

- We can describe MMs through m-graph (MG) [\[4\]](#page-53-3).
- Lets consider the observed database D^* , and its complete version D^{om}

Table: D^{om}

Table: The expanded format of D^*

- In the MG, every partially observed attribute will have three associated variables:
	- X^* : the available incomplete version of the partially observed variables.
	- X^m : the unavailable complete version of X^*
	- $21/55$ R_X : an indicator that takes 0 and 1 as values, where $X^m = X^*$ when $R_{\rm X}=0$

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Missingness graph

- MGs are employed to depict the stochastic dependencies among the variables, particularly concerning MVs.
- It represents dependencies between the variables.
- It models the messingness mechanism.

Let $\mathsf{G}(\mathsf{V},\mathsf{E})$ be the causal DAG where $\mathsf{V} = \mathsf{V}^o \cup \mathsf{V}^m \cup \mathsf{V}^* \cup \mathsf{R}$

- V^o : the set of variables that are observed in all records.
- The variables that indicates missing values in the database is denoted X^* (proxy variable).
- X^m represents the unobserved complete version of X^* .
- R^X are the indicator variables, taking values 0 or 1, where each x^m is associated with an indicator variable.

$$
v_i^* = f(r_{v_i}, v_i) = \begin{cases} v_i & \text{if } r_{v_i} = 0\\ na & \text{if } r_{v_i} = 1 \end{cases}
$$

Missingess graph and missingness mechanism

- We can represent the missingness mechanism by utilizing variable dependencies within the m-graph
- Missing Completely At Random (MCAR): if $(V^m \cup V^o \perp \!\!\! \perp R)$.
- Missing At Random (MAR): if $(V^m \perp\!\!\!\perp R | V^o)$.
- Missing Not At Random (MNAR): Data that are not MAR or MCAR fall under the MNAR category.

Missingness graph

The m-graph is viewed as a Bayesian network, capturing absolute and conditional probabilities of variables.

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[Definitions \(preliminaries\)](#page-15-0) Probabilistic database (PDB)

- Data: Traditional relational data coupled with probabilities quantifying the level of uncertainty.
- Queries: standard SQL queries, whose answers are annotated with output probabilities

Definition

A probabilistic database is a probability space $D = (W, P)$ where W is the set of possible worlds (the set of the possible database instances) and P is a probability over W .

Block independent disjoint probabilistic database (BIPDB)

 \Rightarrow Motivation: Given the impracticality of enumerating all potential worlds, there is a necessity for an optimized representation.

employee	Age^{σ}	Salary ^m	р
t_1	25	20K	
		20K	P_{2}^{\pm}
t_2	48		
		90K	p_2^k
t_3	39	55K	
		20	P4
t_4	41	.	
		90K	к Pî,
t_{5}	60	60K	

Table: Example of BIPDB

- **•** Tuples from the same block are disjoint.
- **•** Tuples from different blocks are independent.

Block independent disjoint probabilistic database (BIPDB)

Definition

A block is a probability space (B, P) where B the domain of the block is a set of tuples sharing the same identifier. This value is called the identifier of the block.

A Block-Independent Probabilistic Database (BIPDB) is a set of blocks with different identifiers. We can see a BIPDB $\{(B_i,P_i)\mid 1\leq i\leq n\}$ as a probabilistic database space (W, P) , where:

$$
\bullet \ W = \left\{\bigcup_{j=1}^n \{t_j\} \mid (t_1,\ldots t_n) \in \prod_{i=1}^n B_i \right\}
$$

$$
\bullet \ \forall w = \{t_1, \ldots t_n\} \in W, \ P(w) = \prod_{i=1}^n P_i(t_i)
$$

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Problem formulation

Given:

- an incomplete database D^*
- o an qualitative MG
- a scalar aggregate query Q
- \Rightarrow How can we build a BID?
- \Rightarrow How can we use the BID for imputation?

30/55

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The process of building BIPDB

Figure: The expanded schema instance D^+

Figure: The observed database D^*

• We have the probabilities: $P(\text{pet}^o)$, $P(\text{gender}^o)$, $P(nKids^m)$, $P(Rnkids | gender^o)$, $P(nKids^* | R_{nKids}, nKids^m)$

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31/55

The process of building BIPDB

Given the domains of pet^o , gender^o, nKids^m, such that:

 $\mathsf{dom}(\mathit{pet}^o) = \{y, n\}, \mathsf{dom}(\mathit{gender}^o) = \{M, F\}, \mathsf{dom}(\mathit{nKids}^m) = \{0, 1, 2\}$

For each tuple $t \in D^*$ we build a block B_t

\n- \n
$$
B_t = X_{C \in Sort(D^*)} V_C^t, \text{ where } V_C^t = \begin{cases} \n \text{dom}(C), & \text{if } t[C] = na \\ \n \{t[C]\}, & \text{otherwise} \n \end{cases}
$$
\n
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$$
E.g: \text{ tuple } t_1 = (y, M, 0); B_{t_1} = \{y\} \times \{M\} \times \{0\} = \{(y, M, 0)\}
$$
\n
\n- \n
$$
E.g: \text{ tuple } t_3 = (y, F, na); B_{t_3} = \{y\} \times \{F\} \times \{0, 1, 2\} = \{(y, F, 0), (y, F, 1), (y, F, 2)\}
$$
\n
\n

32/55

The process of building the BIPDB

BID	pet^{σ}	gender ^o	nKids ^m	P
B_1	у	M	0	p_1
B ₂	у	M	0	p ₂
	٧	F	0	
B ₃	у	F	1	$P_{\substack{3\ 1\ 2}}^{1}$
	у	F	$\overline{\mathbf{c}}$	
B_4	у	F	$\overline{0}$	p_4
	У	F	0	
B ₅	٧	F	1	
	у	F	\overline{c}	p_{5}^{1} p_{5}^{2} p_{5}^{3}
B_6	У	F	$\mathbf{1}$	P ₆
t_7	У	F	0	
	٧	F	1	
	у	F	$\overline{\mathbf{c}}$	PIA PIA PI
B_8	y	F	$\overline{2}$	P ₈

Figure: Initial BIPDB

- If $|B_t|=1$, then $p(t)=1$.
- e else: for all $\hat{t} \in B_t$

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P(\hat{t}) = P(nKids^m) =
$$
\n- $\hat{t}[nKids^m] \mid gender^o =$
\n- $\hat{t}[gender^o], pet^o =$
\n- $\hat{t}[pet^o], nKids^* = na$
\n

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The process of building the BIPDB

Figure: Final BIPDB

Table: A possible world I; $P(1) = 0.5 \times 0.25$ x 0.25

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Classes in BIPDB

Definition

In a probabilistic database (W, P) , classes are defined as a partition of possible worlds using an equivalence relation, where two $w_i \sim w_j$ iff: $P_{w_i}(X^m \cup X^o) = P_{w_j}(X^m \cup X^o)$ where P_{w_i} is the empirical distribution. The probability of a class C is defined as $\sum_{w\in C} P(w).$

- For query Q, worlds within the same class share a common QA.
- We want to evaluate our query on the class or classes with the highest probability in the BIPDB.
- Our intuition is that the most probable class will have the closest distribution to the one defined by the MG.

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• Identical blocks are grouped into the same super-blocks.

Definition

A BIPDB D is balanced if for each S superblock in D, $(B, P) \in S$ and $t \in B$, $P(t) \times |S|$ is an integer.

Proof:

- The set of superblocks in D is $\{S_1, \ldots, S_l\}$.
- Withing the superblock, the blocks share the same domain $B = \{t_1, \ldots, t_m\}.$
- For each block (B, P_i) in S_i and tuple $t_i \in B \exists$ integer $u_{i,i}$ such that $P_i(t_j) = \frac{u_{i,j}}{|S_i|}$

A class C is identified by \mathcal{K}_{j} $(\# \text{occurrence of } t_{j}$ in $C)$ where $\sum_{1\leq j\leq m} K_j = \mid D \mid$

36/55

Proof of the Most probable class (MPC) in a balanced BIPDB

- $k_{i,j}$ is $\#t_j$ coming from superblock \mathcal{S}_i where $k_j = \sum_{1 \leq i \leq l} k_{i,j}$
- for each $1\leq i\leq l,$ $\sum_{1\leq j\leq m}k_{i,j}=|{\cal S}_i|$

The probability of a class is obtained by the product of multinomial laws in each superblock:

$$
\prod_{1 \leq i \leq l} { |S_i| \choose k_{i,1}} \left(\frac{u_{i,1}}{|S_i|} \right)^{k_{i,1}} {\binom{|S_i| - k_{i,1}}{|S_i|}} \left(\frac{u_{i,2}}{|S_i|} \right)^{k_{i,2}} \cdots {\binom{|S_i| - k_{i,1} \cdots - k_{i,m-1}}{k_{i,m}}} \left(\frac{u_{i,m}}{|S_i|} \right)^{k_{i,m}}
$$

simplified as follow:

$$
\tfrac{|S_1|!...|S_l|!}{|S_1|!s_1|...|S_l|!s_l|}\prod_{1\leq i\leq l}\prod_{1\leq j\leq m}\tfrac{u_{i,j}^{k_{i,j}}}{k_{i,j}!}
$$

• To find the MPC we maximize for each fixed i, j the $k_{i,j}$ maximizing u $k_{i,j}$ i,j $k_{i,j}$!

37/55

Proof of the Most Probable Class (MPC) in a balanced BIPDB

$$
\frac{u_{i,j}^{k_{i,j}}}{k_{i,j}!} = \frac{u_{i,j}}{1} \times \frac{u_{i,j}}{2} \times \cdots \times \frac{u_{i,j}}{k_{i,j}}
$$

- The maximum is reached when $k_{i,j} = u_{i,j} 1$ or $k_{i,j} = u_{i,j}$
- However; considering the constraints $1\leq i\leq l,$ $\sum_{1\leq j\leq m}k_{i,j}=\left | \mathcal{S}_{i} \right |$ will leave us with only one choice $k_{i,j} = u_{i,j}$
- \bullet With $k_{i,j}$ values, we can impute missing values.

Detailed example

Figure: BIPDB

 \bullet $S_1 = \{B_3, B_4, B_5, B_7\}$

$$
\bullet \ | \ S_1 \ | \! =4
$$

$$
\bullet \ \ k_{1,1} + k_{1,2} + k_{1,3} = 4
$$

•
$$
u_{1,1} = \frac{2}{4}, u_{1,2} = \frac{1}{4}, u_{1,3} = \frac{1}{4}
$$

• The equivalent values of $k_{1,i}$ to find MPC:

•
$$
k_{1,1} = u_{1,1} = 2
$$

•
$$
k_{1,2} = u_{1,2} = 1
$$

• $k_{1,3} = u_{1,3} = 1$

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Detailed example

Table: A world from the MPC

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• Identical blocks are grouped into the same super-blocks.

Definition

A BIPDB D is *unbalanced* if \exists superblock \mathcal{S}_i in D , $(B,P_i)\in \mathcal{S}_i$ and $t\in B$, $P_i(t) \times |S_i|$ is not an integer.

Proof:

- The set of superblocks in D is $\{S_1, \ldots, S_l\}$.
- Withing the superblock, the blocks share the same domain $B = \{t_1, \ldots, t_m\}.$
- For each block (B, P_i) in S_i and tuple $t_i \in B \exists$ integer $u_{i,i}$ such that $P_i(t_j) = \frac{u_{i,j}}{\hat{s}_i}$
- A class C is identified by \mathcal{K}_{j} $(\# \text{occurrence of } t_{j}$ in $C)$ where $\sum_{1\leq j\leq m} K_j = \mid D \mid$ K ロ X K 個 X K ヨ X X ヨ X 『ヨ

41/55

Proof of the Most probable class (MPC) in an unbalanced BIPDB

- $k_{i,j}$ is $\#t_j$ coming from superblock \mathcal{S}_i where $k_j = \sum_{1 \leq i \leq l} k_{i,j}$
- for each $1\leq i\leq l,$ $\sum_{1\leq j\leq m}k_{i,j}=|{\mathcal{S}}_{i}|$

The probability of a class is obtained by the product of multinomial laws in each superblock:

$$
\prod_{1 \leq i \leq l} { |S_i| \choose k_{i,1}} \left(\frac{u_{i,1}}{\hat{s}_i}\right)^{k_{i,1}} { |S_i| - k_{i,1} \choose k_{i,2}} \left(\frac{u_{i,2}}{\hat{s}_i}\right)^{k_{i,2}} \cdots \left(\frac{|S_i| - k_{i,1} \cdots - k_{i,m-1}}{k_{i,m}} \right) \left(\frac{u_{i,m}}{\hat{s}_i}\right)^{k_{i,m}}
$$

simplified as follow:

$$
\tfrac{|S_1|!...|S_l|!}{\hat{s}_1^{}^{|S_1|}... \hat{s}_l^{}^{|S_l|}} \prod_{1 \leq i \leq l} \prod_{1 \leq j \leq m} \tfrac{u_{i,j}^{k_{i,j}}}{k_{i,j}!}
$$

• To find the MPC we maximize for each fixed i, j the $k_{i,j}$ maximizing $\frac{u_{i,j}^{k_{i,j}}}{k_{i,j}!}$

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Proof of the Most Probable Class (MPC) in an unbalanced BIPDB

$$
\frac{u_{i,j}^{k_{i,j}}}{k_{i,j}!} = \frac{u_{i,j}}{1} \times \frac{u_{i,j}}{2} \times \cdots \times \frac{u_{i,j}}{k_{i,j}}
$$

• The maximum is reached when $k_{i,j} = u_{i,j} - 1$ or $k_{i,j} = u_{i,j}$

We randomly select one of the most probable classes and designate an instance from it to represent the final imputation in our database.

Comparative study

- The k-Nearest Neighbors (KNN) imputation (sckit learn).
- **•** Predictive Mean Matching (PMM) imputation (MICE package).
- Classification and Regression Trees (CART) imputation (MICE package).
- Mode imputation (sckit learn).

Starting from a complete database, introduce missing values for different missingness mechanism and under different missingness rate.

44/55

[Problem statement](#page-28-0) Evaluation of Imputation Technique

· Wasserstein Distance:

$$
W_p(P,Q) = \left(\inf_{\pi \in \Gamma(P,Q)} \int_{R^d \times R^d} ||X - Y||^p d\pi\right)^{1/p}
$$

- Γ(P, Q) is the set of all joint probability measures on $R^d \times R^d$ whose marginals are P, Q
- The Kullback-Leibler Divergence (KL Divergence):

$$
D_{KL}(P \parallel Q) = \sum_{i} P(i) \cdot \log \left(\frac{P(i)}{Q(i)} \right)
$$

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MCAR example

miss rate $= 0.1$

Figure: comparing the distributionfor all competitors

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MCAR example

miss rate $= 0.3$

Figure: comparing the distributionfor all competitors

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MCAR example

miss rate $= 0.5$

Figure: comparing the distributionfor all competitors

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MNAR example

miss rate $= 0.1$

Figure: comparing the distributionfor all competitors

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MNAR example

miss rate $= 0.3$

Figure: comparing the distributionfor all competitors

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MNAR example

miss rate $= 0.5$

Figure: comparing the distributionfor all competitors

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[Perspective and future work](#page-51-0)

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- Relaxation of the assumption:
	- What if we consider having only qualitative m-graph (no probabilities)?
	- \Rightarrow [\[3\]](#page-53-2) consistently recover the joint/conditional distribution for given m-graph.
		- Building a BID will depend on the recovered JD (ongoing work).
- Compre the QAs provided by the new imputed database with the most probable answer in the context of the probabilistic database.

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