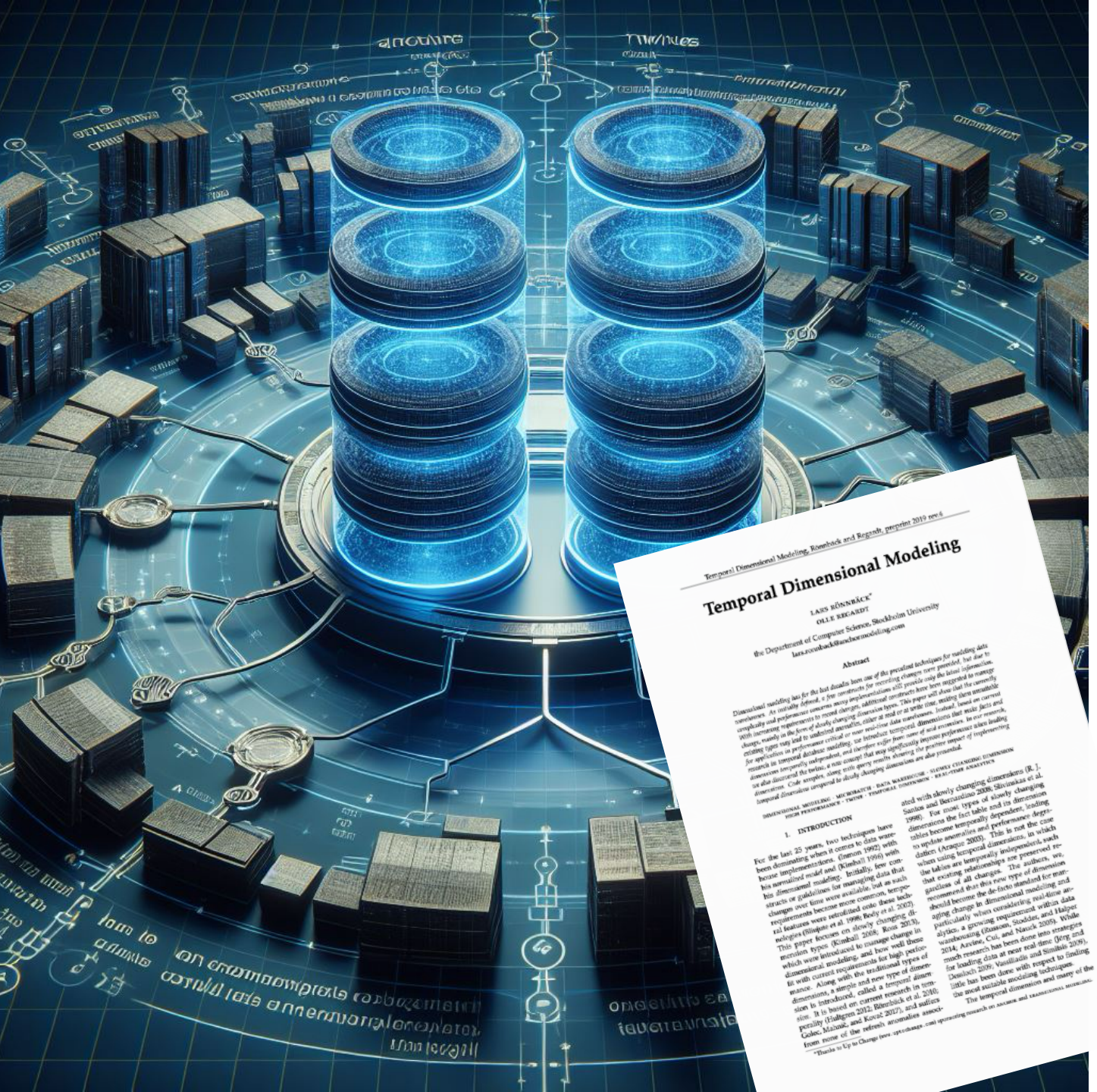


TEMPORAL JOINS AND TWINES

Lars Rönnbäck

2023-11-28

https://www.anchormodeling.com/🎵-lets-twine-again-🎵/

https://www.researchgate.net/publication/330798405_Temporal_Dimensional_Modeling

NON-TEMPORAL INNER JOIN

```
select *
from PERSON p
join HAIR_COLOR hc
on hc.Person_Id = p.Person_Id
```

PERSON

Person_Id
1
2
3

(1) to (1)

HAIR_COLOR

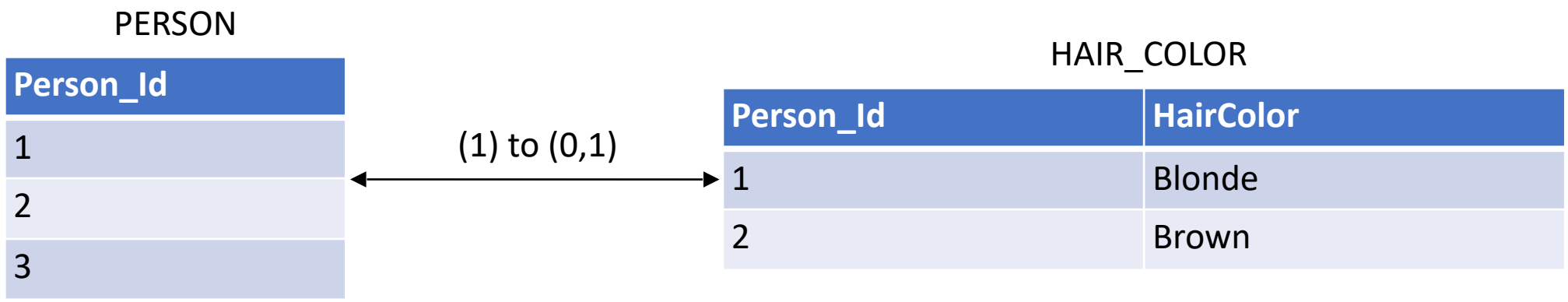
Person_Id	HairColor
1	Blonde
2	Brown
3	Gray

```
drop table if exists PERSON;
create table PERSON (
   Person_Id int not null primary key
);
insert into PERSON values (1), (2), (3);
```

```
drop table if exists HAIR_COLOR;
create table HAIR_COLOR (
   Person_Id int not null primary key foreign key references PERSON (Person_Id),
   HairColor varchar(42) not null
);
insert into HAIR_COLOR values (1, 'Blonde'), (2, 'Brown'), (3, 'Gray');
```

NON-TEMPORAL OUTER JOIN

```
select p.Person_Id, isnull(hc.HairColor, 'Unknown')
from PERSON p
left join HAIR_COLOR hc
on hc.Person_Id = p.Person_Id
```




```
drop table if exists PERSON;
create table PERSON (
   Person_Id int not null primary key
);
insert into PERSON values (1), (2), (3);
```

```
drop table if exists HAIR_COLOR;
create table HAIR_COLOR (
   Person_Id int not null primary key foreign key references PERSON (Person_Id),
   HairColor varchar(42) not null
);
insert into HAIR_COLOR values (1, 'Blonde'), (2, 'Brown');
```

TEMPORALLY INDEPENDENT INNER JOIN

PERSON

Person_Id
1
2
3

(1) to (*)

HAIR_COLOR

Person_Id	HairColor	Valid_From
1	Blonde	2001-01-01
1	Gray	2020-12-24
2	Brown	2002-02-02
2	Purple	2011-11-11
2	Brown	2011-11-12
3	Gray	2001-01-01

```
drop table if exists PERSON;
create table PERSON (
   Person_Id int not null primary key
);
insert into PERSON values (1), (2), (3);
```

```
drop table if exists HAIR_COLOR;
create table HAIR_COLOR (
  Person_Id int not null foreign key references PERSON (Person_Id),
  HairColor varchar(42) not null,
  Valid_From date not null,
primary key (Person_Id, Valid_From)
);
insert into HAIR_COLOR values
(1, 'Blonde', '2001-01-01'), (1, 'Gray', '2020-12-24'),
(2, 'Brown', '2002-02-02'), (2, 'Purple', '2011-11-11'), (2, 'Brown', '2011-11-12'),
(3, 'Gray', '2001-01-01');
```

TEMPORALLY INDEPENDENT INNER JOIN

Person_Id	HairColor	Valid_From
1	Blonde	2001-01-01
2	Purple	2011-11-11
3	Gray	2001-01-01

What was the hair color of every person on 11/11 of 2011?

```
select p.Person_Id, hc.HairColor, hc.Valid_From
from PERSON p
join (
  select *
  from HAIR_COLOR hc_sub
  where hc_sub.Valid_From = (
    select top 1 hc_at.Valid_From
    from HAIR_COLOR hc_at
    where hc_at.Person_Id = hc_sub.Person_Id
    and hc_at.Valid_From <= '2011-11-11'
    order by hc_at.Valid_From desc
  )
) hc
on hc.Person_Id = p.Person_Id;
```

A temporally independent join can be reduced to a non-temporal join by first resolving the temporality of the involved tables.

TEMPORALLY INDEPENDENT OUTER JOIN

PERSON

Person_Id
1
2
3

(1) to (0,*)

HAIR_COLOR

Person_Id	HairColor	Valid_From
1	Blonde	2001-01-01
1	Gray	2020-12-24
2	Brown	2002-02-02
2	Purple	2011-11-11
2	Brown	2011-11-12

```
drop table if exists PERSON;
create table PERSON (
   Person_Id int not null primary key
);
insert into PERSON values (1), (2), (3);
```

```
drop table if exists HAIR_COLOR;
create table HAIR_COLOR (
  Person_Id int not null foreign key references PERSON (Person_Id),
  HairColor varchar(42) not null,
  Valid_From date not null,
primary key (Person_Id, Valid_From)
);
insert into HAIR_COLOR values
(1, 'Blonde', '2001-01-01'), (1, 'Gray', '2020-12-24'),
(2, 'Brown', '2002-02-02'), (2, 'Purple', '2011-11-11'), (2, 'Brown', '2011-11-12');
```

TEMPORALLY INDEPENDENT OUTER JOIN

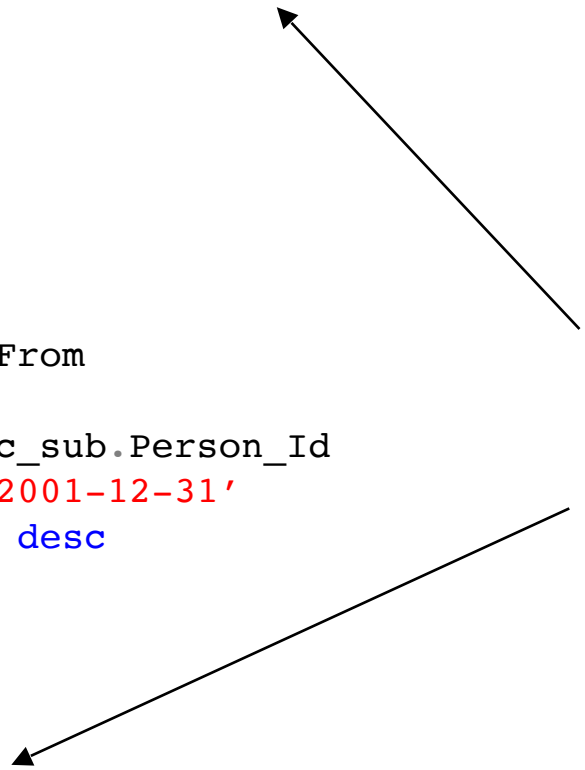
Person_Id	HairColor	Valid_From
1	Blonde	2001-01-01
2	Unknown	*NULL*
3	Unknown	*NULL*

What was the hair color of every person on 31/12 of 2001?

```
select p.Person_Id, isnull(hc.HairColor, 'Unknown'), hc.Valid_From
from PERSON p
left join (
  select *
  from HAIR_COLOR hc_sub
  where hc_sub.Valid_From = (
    select top 1 hc_at.Valid_From
    from HAIR_COLOR hc_at
    where hc_at.Person_Id = hc_sub.Person_Id
    and hc_at.Valid_From <= '2001-12-31'
    order by hc_at.Valid_From desc
  )
) hc
on hc.Person_Id = p.Person_Id;
```

A temporally independent join can be reduced to a non-temporal join by first resolving the temporality of the involved tables.

```sql
select
  p.Person_Id,
  case
    when hc_exist.Person_Id is null then 'Unknown (person)'
    when hc.HairColor is null then 'Unknown (timepoint)'
    else hc.HairColor
  end,
  hc.Valid_From
from PERSON p
left join (
  select *
  from HAIR_COLOR hc_sub
  where hc_sub.Valid_From = (
    select top 1 hc_at.Valid_From
    from HAIR_COLOR hc_at
    where hc_at.Person_Id = hc_sub.Person_Id
    and hc_at.Valid_From <= '2001-12-31'
    order by hc_at.Valid_From desc
  )
) hc
on hc.Person_Id = p.Person_Id
left join (
  select distinct Person_Id
  from HAIR_COLOR
) hc_exist
on hc_exist.Person_Id = p.Person_Id;
```



Additional information is needed in order to resolve the exact reason why a hair color is unknown.

TEMPORALLY DEPENDENT INNER JOIN

PERSON

Person_Id	MemberSince
1	2020-12-24
2	2011-12-13
3	2018-08-18

(1) to (*)

HAIR_COLOR

Person_Id	HairColor	Valid_From
1	Blonde	2001-01-01
1	Gray	2020-12-24
2	Brown	2002-02-02
2	Purple	2011-11-11
2	Brown	2011-11-12
3	Gray	2001-01-01

```
drop table if exists PERSON;
create table PERSON (
  Person_Id int not null primary key,
  MemberSince date null
);
insert into PERSON values
(1, '2020-12-24'), (2, '2011-12-13'),
(3, '2018-08-18');
```

```
drop table if exists HAIR_COLOR;
create table HAIR_COLOR (
  Person_Id int not null foreign key references PERSON (Person_Id),
  HairColor varchar(42) not null,
  Valid_From date not null,
primary key (Person_Id, Valid_From)
);
insert into HAIR_COLOR values
(1, 'Blonde', '2001-01-01'), (1, 'Gray', '2020-12-24'),
(2, 'Brown', '2002-02-02'), (2, 'Purple', '2011-11-11'), (2, 'Brown', '2011-11-12'),
(3, 'Gray', '2001-01-01');
```

TEMPORALLY DEPENDENT INNER JOIN

Person_Id	HairColor	MemberSince	Valid_From	Valid_To
1	Gray	2020-12-24	2020-12-24	9999-12-31
2	Brown	2011-12-13	2011-11-12	9999-12-31
3	Gray	2018-08-18	2001-01-01	9999-12-31

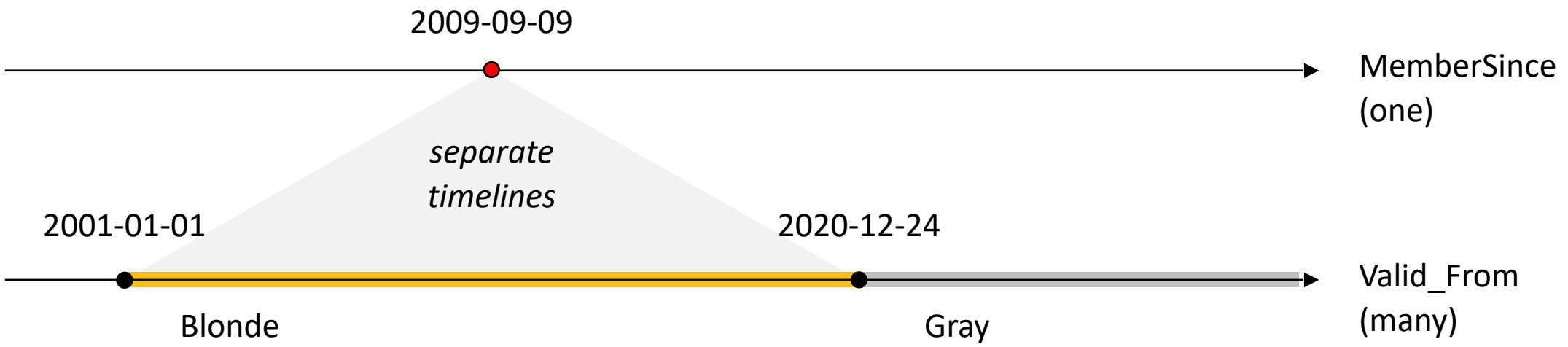
What was the hair color of every person when they became a member?

Valid_To might already be materialized depending on the style of modeling

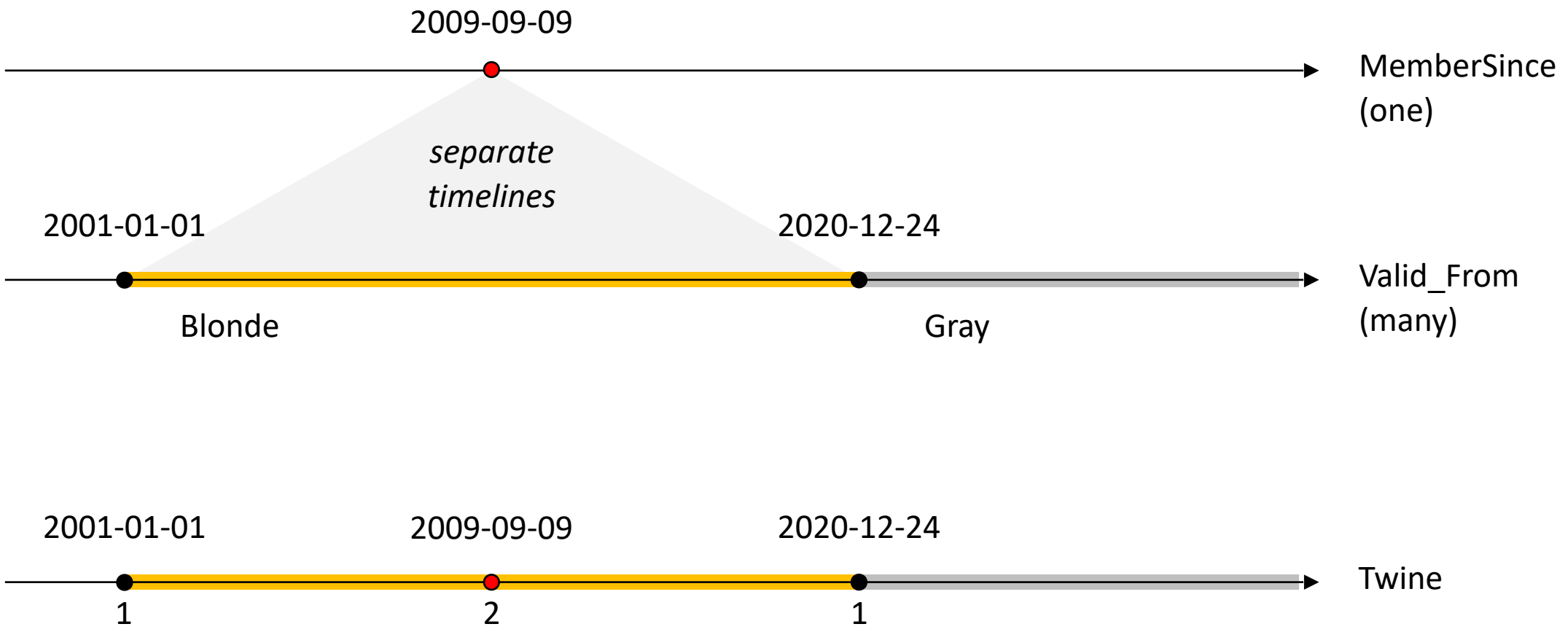
```
select p.Person_Id, hc.HairColor, p.MemberSince, hc.Valid_From, hc.Valid_To
from PERSON p
join (
  select
    Person_Id, HairColor, Valid_From,
    LEAD(Valid_From, 1, '9999-12-31') over (partition by Person_Id order by Valid_From) as Valid_To
  from HAIR_COLOR
) hc
on hc.Person_Id = p.Person_Id
and hc.Valid_From <= p.MemberSince
and hc.Valid_To > p.MemberSince
```

The temporally dependent join **is not** reduced to a non-temporal join and timepoints become a part of the join condition.

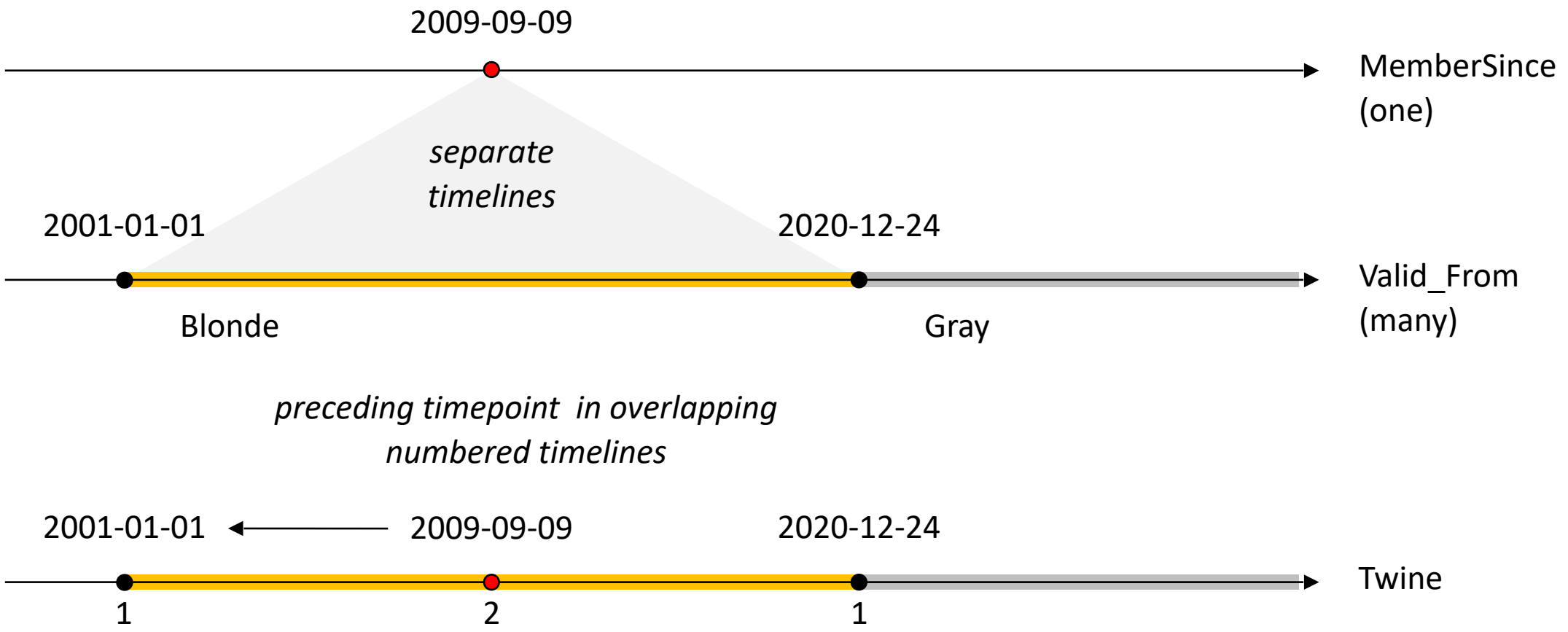
TEMPORALLY DEPENDENT JOIN / TWINE



TEMPORALLY DEPENDENT JOIN / TWINE



TEMPORALLY DEPENDENT JOIN / TWINE



TEMPORALLY DEPENDENT SPECIALIZED TWINE

Person_Id	HairColor	MemberSince	Valid_From
1	Gray	2020-12-24	2020-12-24
2	Brown	2011-12-13	2011-11-12
3	Gray	2018-08-18	2001-01-01

With the twine, no join is necessary. Instead a windowed function is used to find the value in effect.

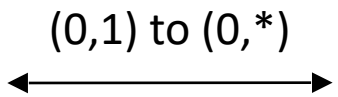
```
select Person_Id, HairColor, MemberSince, Valid_From
from (
  select
    Person_Id, Timeline, Timepoint as MemberSince,
    LAG(HairColor, 1) over (partition by Person_Id order by Timepoint, Timeline) as HairColor,
    LAG(Timepoint, 1) over (partition by Person_Id order by Timepoint, Timeline) as Valid_From
  from (
    select Person_Id, cast(1 as tinyint) as Timeline, Valid_From as Timepoint, HairColor
    from HAIR_COLOR
    union all
    select Person_Id, cast(2 as tinyint) as Timeline, MemberSince as Timepoint, null
    from PERSON
  ) timelines
) twine
where twine.Timeline = 2
```

Valid_To is never used in a twine!

TEMPORALLY DEPENDENT OUTER JOIN

PERSON

Person_Id	MemberSince
1	1999-12-31
2	*NULL*
3	2018-08-18



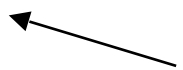
HAIR_COLOR

Person_Id	HairColor	Valid_From
1	Blonde	2001-01-01
1	Gray	2020-12-24
2	Brown	2002-02-02
2	Purple	2011-11-11
2	Brown	2011-11-12

```
drop table if exists PERSON;
create table PERSON (
  Person_Id int not null primary key,
  MemberSince date null
);
insert into PERSON values
(1, '1999-12-31'), (2, null), (3, '2018-08-18');
```

```
drop table if exists HAIR_COLOR;
create table HAIR_COLOR (
  Person_Id int not null foreign key references PERSON (Person_Id),
  HairColor varchar(42) not null,
  Valid_From date not null,
primary key (Person_Id, Valid_From)
);
insert into HAIR_COLOR values
(1, 'Blonde', '2001-01-01'), (1, 'Gray', '2020-12-24'),
(2, 'Brown', '2002-02-02'), (2, 'Purple', '2011-11-11'), (2, 'Brown', '2011-11-12');
```

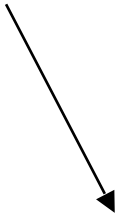
```
select
  p.Person_Id,
  case
    when p.MemberSince is null then 'Unknown (non-member)'
    when hc_exist.Person_Id is null then 'Unknown (person)'
    when hc.HairColor is null then 'Unknown (timepoint)'
    else hc.HairColor
  end,
  p.MemberSince, hc.Valid_From, hc.Valid_To
from PERSON p
left join (
  select
    Person_Id, HairColor, Valid_From,
    LEAD(Valid_From, 1, '9999-12-31')
      over (partition by Person_Id order by Valid_From) as Valid_To
  from HAIR_COLOR
) hc
on hc.Person_Id = p.Person_Id
and hc.Valid_From <= p.MemberSince
and hc.Valid_To > p.MemberSince
left join (
  select distinct Person_Id
  from HAIR_COLOR
) hc_exist
on hc_exist.Person_Id = p.Person_Id;
```



There are now three reasons for why the hair color may be unknown.

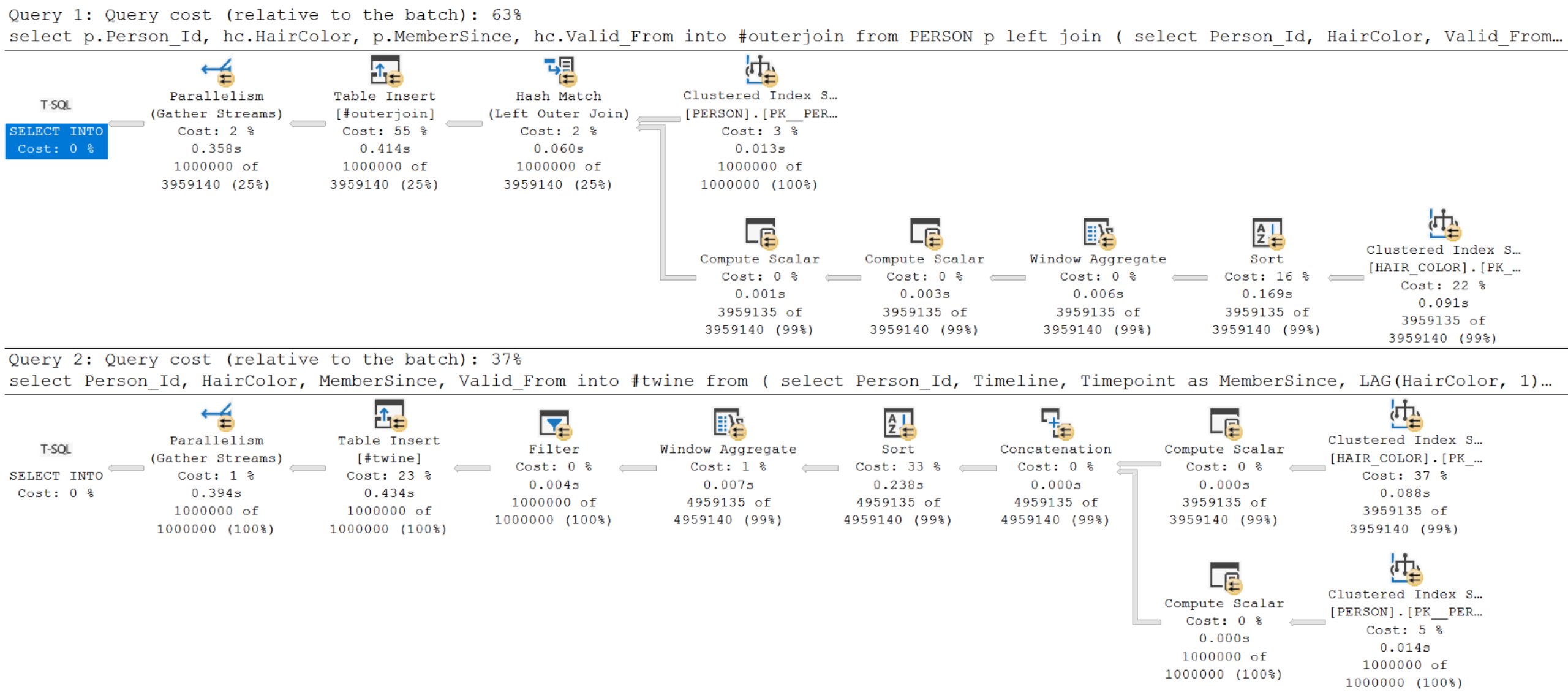
```
select
  Person_Id,
  case
    when MemberSince is null then 'Unknown (non-member)'
    when hc_exist = 0 then 'Unknown (person)'
    when HairColor is null then 'Unknown (timepoint)'
    else HairColor
  end,
  MemberSince, Valid_From
from (
  select
    Person_Id, Timeline, Timepoint as MemberSince,
    MAX(case when Timeline = 1 then 1 else 0 end) over (partition by Person_Id) as hc_exist,
    LAG(HairColor, 1) over (partition by Person_Id order by Timepoint, Timeline) as HairColor,
    LAG(Timepoint, 1) over (partition by Person_Id order by Timepoint, Timeline) as Valid_From
  from (
    select Person_Id, 1 as Timeline, Valid_From as Timepoint, HairColor from HAIR_COLOR
    union all
    select Person_Id, 2 as Timeline, MemberSince as Timepoint, null from PERSON
  ) timelines
) twine
where twine.Timeline = 2
```

An additional column is necessary for checking the existence of a Person_Id in the HAIR_COLOR table.



TEMPORALLY DEP. OUTER JOIN VS SPEC. TWINE

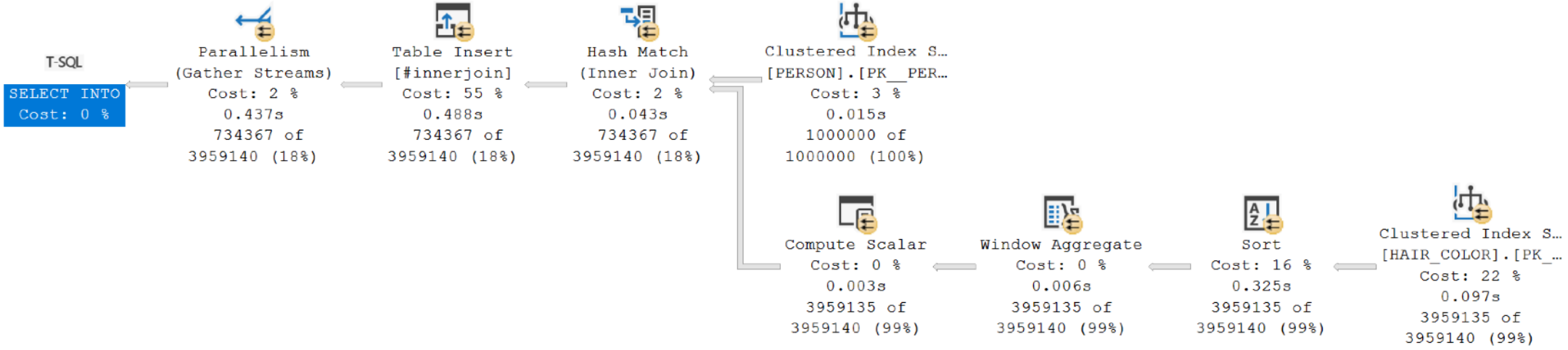
1 000 000 ⟷ 4 000 000



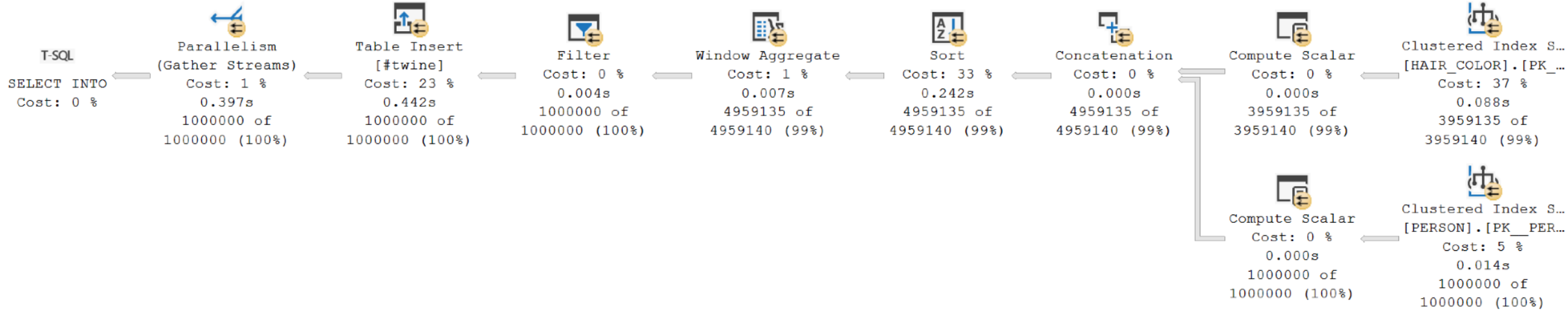
TEMPORALLY DEP. INNER JOIN VS SPEC. TWINE

1 000 000 ⟷ 4 000 000

Query 1: Query cost (relative to the batch): 63%
select p.Person_Id, hc.HairColor, p.MemberSince, hc.Valid_From into #innerjoin from PERSON p join (select Person_Id, HairColor, Valid_From, LEA…

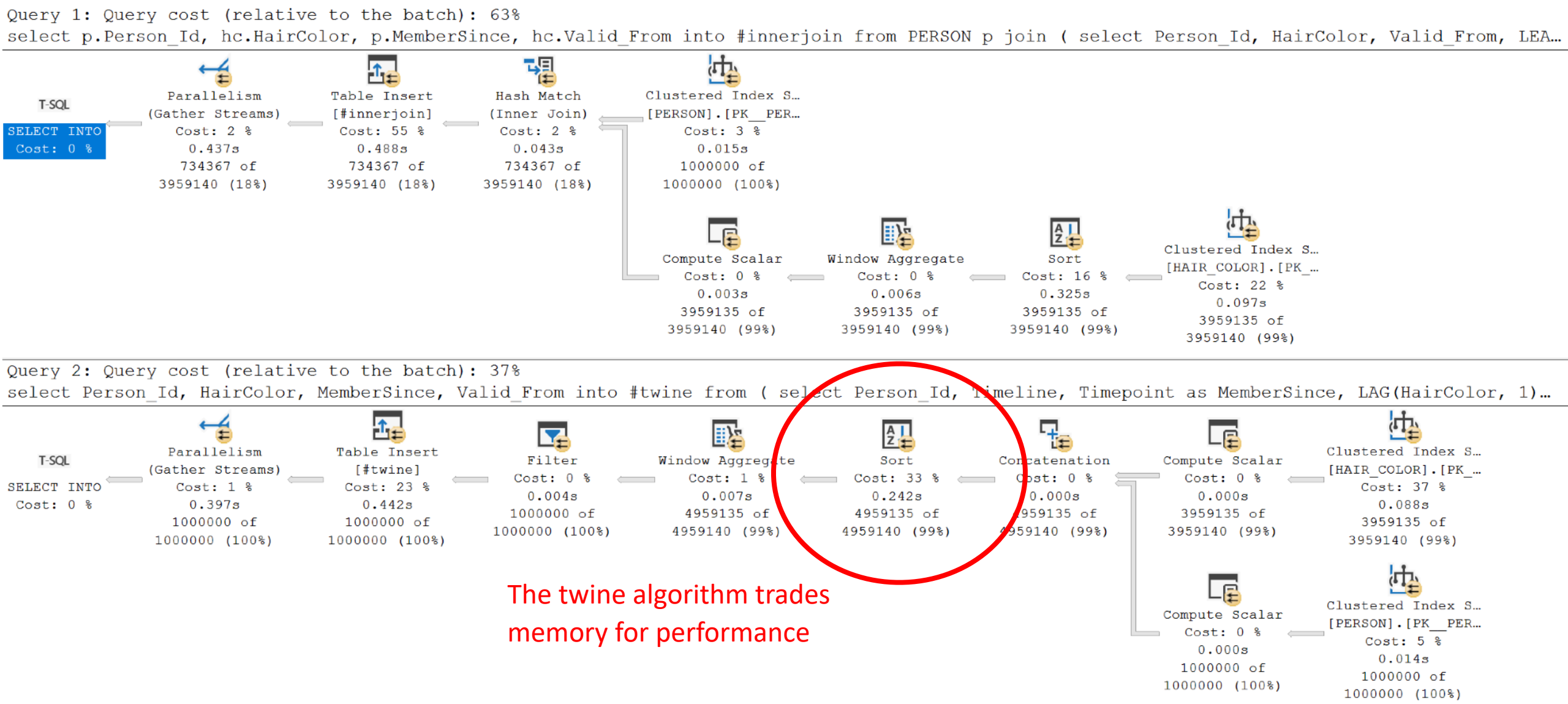


Query 2: Query cost (relative to the batch): 37%
select Person_Id, HairColor, MemberSince, Valid_From into #twine from (select Person_Id, Timeline, Timepoint as MemberSince, LAG(HairColor, 1)…



THE POSSIBLE DOWNSIDE OF THE TWINE

1 000 000 ⟷ 4 000 000



The twine algorithm trades memory for performance

TEMPORALLY DEPENDENT OUTER JOIN [REVISITED]

PURCHASE

Person_Id	PurchaseDate
1	1999-12-31
1	2001-02-03
1	2004-05-06
2	2011-11-11
2	2023-11-28
3	2018-08-18

(*) to (0,*)

HAIR_COLOR

Person_Id	HairColor	Valid_From
1	Blonde	2001-01-01
1	Gray	2020-12-24
2	Brown	2002-02-02
2	Purple	2011-11-11
2	Brown	2011-11-12

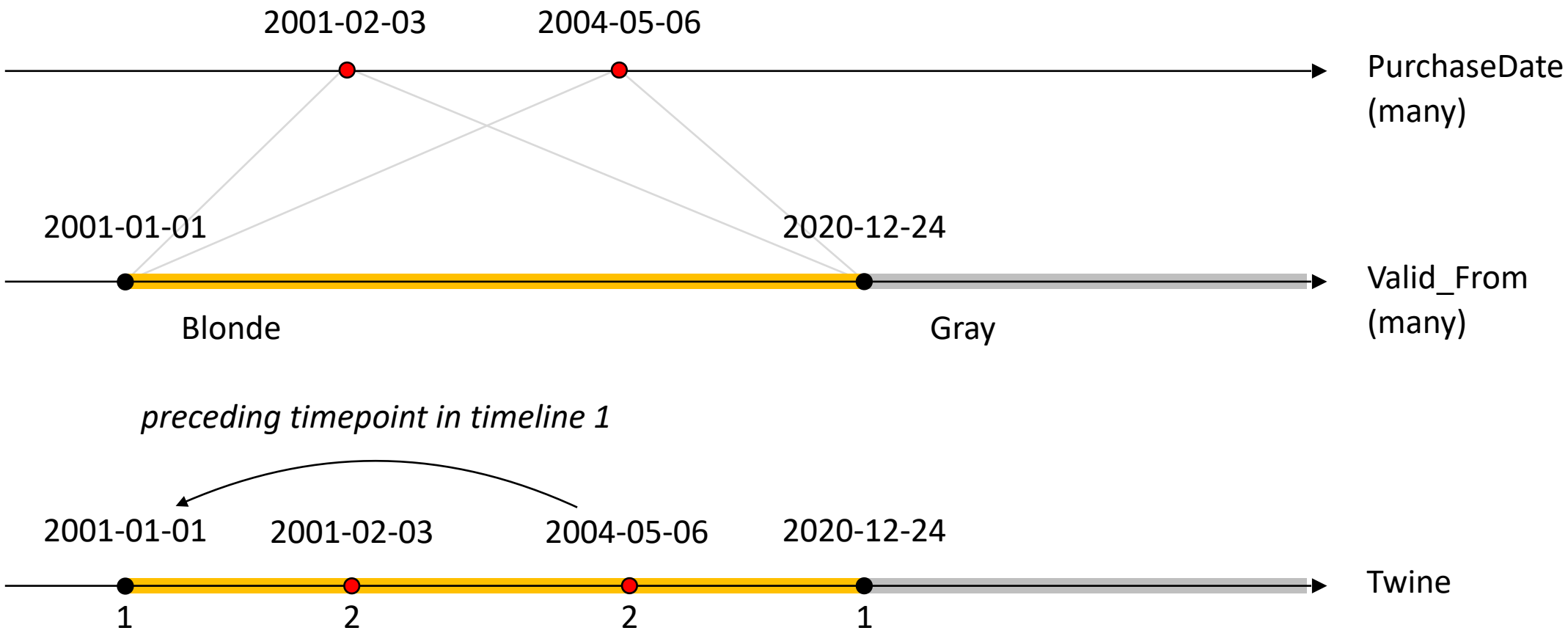
```
drop table if exists PURCHASE;
create table PURCHASE (
  Person_Id int not null,
  PurchaseDate date not null,
  primary key (Person_Id, PurchaseDate)
);
insert into PURCHASE values
(1, '1999-12-31'), (1, '2001-02-03'), (1, '2004-05-06'),
(2, '2011-11-11'), (2, '2023-11-28'), (3, '2018-08-18');
```

```
drop table if exists HAIR_COLOR;
create table HAIR_COLOR (
  Person_Id int not null foreign key references PERSON (Person_Id),
  HairColor varchar(42) not null,
  Valid_From date not null,
primary key (Person_Id, Valid_From)
);
insert into HAIR_COLOR values
(1, 'Blonde', '2001-01-01'), (1, 'Gray', '2020-12-24'),
(2, 'Brown', '2002-02-02'), (2, 'Purple', '2011-11-11'), (2, 'Brown', '2011-11-12');
```

```sql
select
  p.Person_Id,
  case
    when hc_exist.Person_Id is null then 'Unknown (person)'
    when hc.HairColor is null then 'Unknown (timepoint)'
    else hc.HairColor
  end as HairColor,
  p.PurchaseDate, hc.Valid_From, hc.Valid_To
from PURCHASE p
left join (
  select
    Person_Id, HairColor, Valid_From,
    LEAD(Valid_From, 1, '9999-12-31')
      over (partition by Person_Id order by Valid_From) as Valid_To
  from HAIR_COLOR
) hc
on hc.Person_Id = p.Person_Id
and hc.Valid_From <= p.PurchaseDate
and hc.Valid_To > p.PurchaseDate
left join (
  select distinct Person_Id
  from HAIR_COLOR
) hc_exist
on hc_exist.Person_Id = p.Person_Id;
```

Person_Id	HairColor	PurchaseDate	Valid_From	Valid_To
1	Unknown (timepoint)	1999-12-31	*NULL*	*NULL*
1	Blonde	2001-02-03	2001-01-01	2020-12-24
1	Blonde	2004-05-06	2001-01-01	2020-12-24
2	Purple	2011-11-11	2011-11-11	2011-11-12
2	Brown	2023-11-28	2011-11-12	9999-12-31
3	Unknown (person)	2018-08-18	*NULL*	*NULL*

TEMPORALLY DEPENDENT OUTER JOIN [REVISITED]



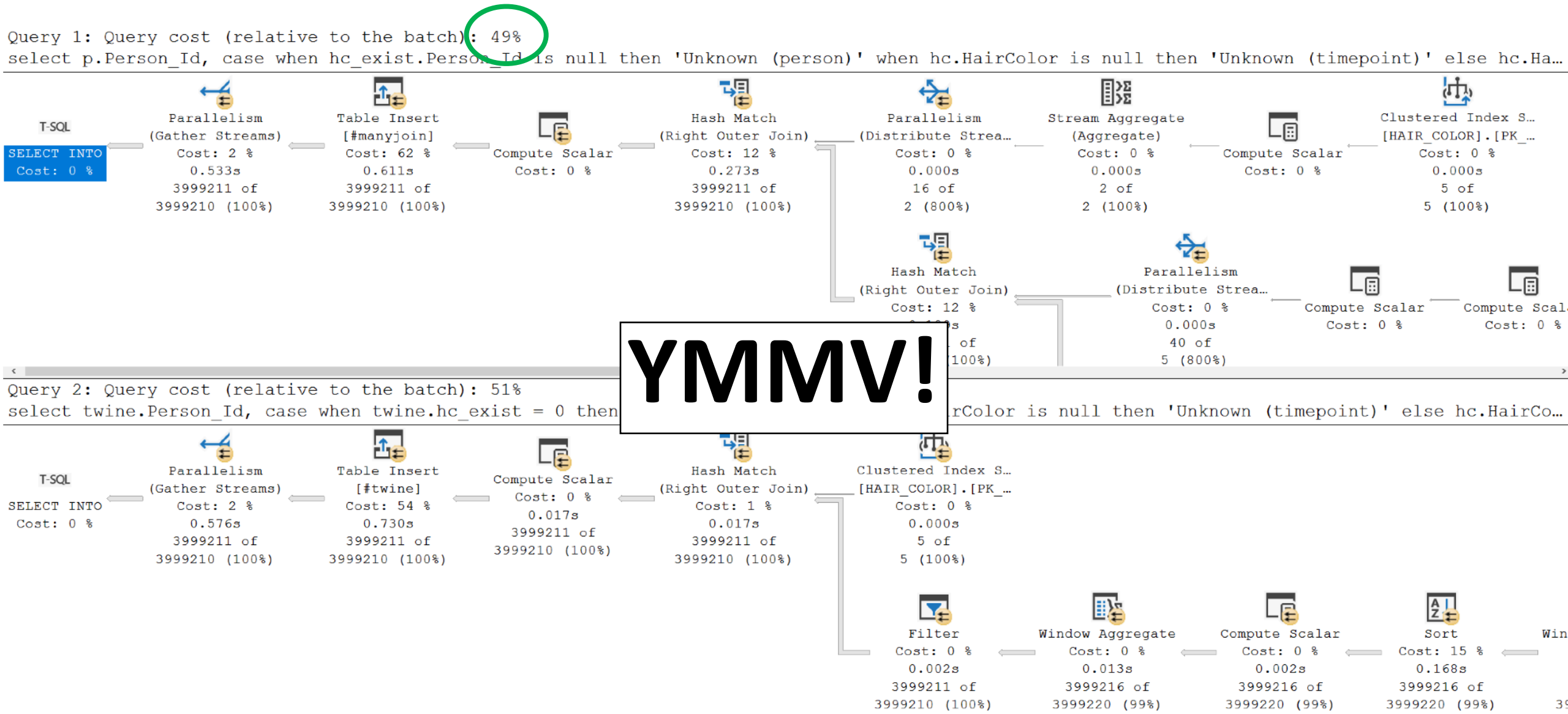
```
select
  twine.Person_Id,
  case
    when twine.hc_exist = 0 then 'Unknown (person)'
    when hc.HairColor is null then 'Unknown (timepoint)'
    else hc.HairColor
  end as HairColor,
  twine.PurchaseDate, hc.Valid_From
from (
  select
    Person_Id, Timeline, Timepoint as PurchaseDate,
    MAX(case when Timeline = 1 then 1 else 0 end)
      over (partition by Person_Id) as hc_exist,
    MAX(case when Timeline = 1 then Timepoint end)
      over (partition by Person_Id order by Timepoint) as Valid_From
  from (
    select Person_Id, 1 as tinyint) as Timeline, Valid_From as Timepoint from HAIR_COLOR
    union all
    select Person_Id, 2 as tinyint) as Timeline, PurchaseDate as Timepoint from PURCHASE
  ) timelines
) twine
left join HAIR_COLOR hc
on hc.Person_Id = twine.Person_Id
and hc.Valid_From = twine.Valid_From
where twine.Timeline = 2
```

Person_Id	HairColor	PurchaseDate	Valid_From
1	Unknown (timepoint)	1999-12-31	*NULL*
1	Blonde	2001-02-03	2001-01-01
1	Blonde	2004-05-06	2001-01-01
2	Purple	2011-11-11	2011-11-11
2	Brown	2023-11-28	2011-11-12
3	Unknown (person)	2018-08-18	*NULL*

An additional join is now necessary after finding the timepoint from timeline 1

TEMPORALLY DEP. JOIN VS GENERALIZED TWINE

4 000 000 ⟷ 4 000 000



The additional join can actually be avoided, but this query is slightly slower than the one with the join.

```
select
  Person_Id, HairColor, PurchaseDate, Valid_From
from (
  select
    Person_Id, Timeline, PurchaseDate, Valid_From,
    MAX(HairColor) over (partition by Person_Id, Valid_From) as HairColor
  from (
    select
      Person_Id, Timeline, Timepoint as PurchaseDate,
      MAX(case when Timeline = 1 then Timepoint end)
        over (partition by Person_Id order by Timepoint) as Valid_From,
      case
         when Timepoint = MAX(case when Timeline = 1 then Timepoint end)
                            over (partition by Person_Id order by Timepoint)
         then HairColor
      end as HairColor
    from (
      select Person_Id, 1 as Timeline, Valid_From as Timepoint, HairColor from HAIR_COLOR
      union all
      select Person_Id, 2 as Timeline, PurchaseDate as Timepoint, null from PURCHASE
    ) timelines
  ) twine
) t
where t.Timeline = 2
```

MULTIPLE TABLES

```
drop table if exists BEARD_COLOR;
create table BEARD_COLOR (
  Person_Id int not null,
  BeardColor varchar(42) not null,
  Valid_From date not null,
  primary key (Person_Id, Valid_From)
);
insert into BEARD_COLOR values
(1, 'Black', '2010-10-10'),
(2, 'Blue', '2010-10-10'), (2, 'Gray', '2011-12-13');
```

Person_Id	BeardColor	Valid_From
1	Black	2010-10-10
2	Blue	2010-10-10
2	Gray	2011-12-13

Person_Id	PurchaseDate
1	1999-12-31
1	2001-02-03
1	2004-05-06
2	2011-11-11
2	2023-11-28
3	2018-08-18

(*) to (0,*)

Person_Id	HairColor	Valid_From
1	Blonde	2001-01-01
1	Gray	2020-12-24
2	Brown	2002-02-02
2	Purple	2011-11-11
2	Brown	2011-11-12

```
drop table if exists PURCHASE;
create table PURCHASE (
  Person_Id int not null,
  PurchaseDate date not null,
  primary key (Person_Id, PurchaseDate)
);
insert into PURCHASE values
(1, '1999-12-31'), (1, '2001-02-03'), (1, '2004-05-06'),
(2, '2011-11-11'), (2, '2023-11-28'), (3, '2018-08-18');
```

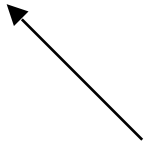
```
drop table if exists HAIR_COLOR;
create table HAIR_COLOR (
  Person_Id int not null foreign key references PERSON (Person_Id),
  HairColor varchar(42) not null,
  Valid_From date not null,
primary key (Person_Id, Valid_From)
);
insert into HAIR_COLOR values
(1, 'Blonde', '2001-01-01'), (1, 'Gray', '2020-12-24'),
(2, 'Brown', '2002-02-02'), (2, 'Purple', '2011-11-11'), (2, 'Brown', '2011-11-12');
```

```
select
  p.Person_Id,
  p.PurchaseDate,
  hc.HairColor, hc.Valid_From as hc_Valid_From,
  bc.BeardColor, bc.Valid_From as bc_Valid_From
from PURCHASE p
left join (
  select Person_Id, HairColor, Valid_From,
         LEAD(Valid_From, 1, '9999-12-31') over
             (partition by Person_Id order by Valid_From) as Valid_To
  from HAIR_COLOR
) hc
on hc.Person_Id = p.Person_Id
and hc.Valid_From <= p.PurchaseDate
and hc.Valid_To > p.PurchaseDate
left join (
  select Person_Id, BeardColor, Valid_From,
         LEAD(Valid_From, 1, '9999-12-31') over
             (partition by Person_Id order by Valid_From) as Valid_To
  from BEARD_COLOR
) bc
on bc.Person_Id = p.Person_Id
and bc.Valid_From <= p.PurchaseDate
and bc.Valid_To > p.PurchaseDate
```

Note that comparison here may yield undesirable results if the granularities of the time types differ.

```
select
  twine.Person_Id,
  twine.PurchaseDate,
  hc.HairColor, hc.Valid_From as hc_Valid_From,
  bc.BeardColor, bc.Valid_From as bc_Valid_From
from (
  select Person_Id, Timeline, Timepoint as PurchaseDate,
         MAX(case when Timeline = 1 then Timepoint end) over
            (partition by Person_Id order by Timepoint) as hc_Valid_From,
         MAX(case when Timeline = 2 then Timepoint end) over
            (partition by Person_Id order by Timepoint) as bc_Valid_From
  from (
    select Person_Id, 1 as Timeline, Valid_From as Timepoint from HAIR_COLOR
    union all
    select Person_Id, 2 as Timeline, Valid_From as Timepoint from BEARD_COLOR
    union all
    select Person_Id, 0 as Timeline, PurchaseDate as Timepoint from PURCHASE
  ) timelines
) twine
left join HAIR_COLOR hc
on hc.Person_Id = twine.Person_Id
and hc.Valid_From = twine.hc_Valid_From
left join BEARD_COLOR bc
on bc.Person_Id = twine.Person_Id
and bc.Valid_From = twine.bc_Valid_From
where twine.Timeline = 0
```

Multiple timelines can be resolved in a single twine.



Note that the union here may fail or implicitly convert time types if the time types differ. Cast to the most granular type if necessary.

CONCLUSIONS

- When you are using twines no end-dating is necessary, as is the case with insert-only data warehouses.
- If you have a temporal one-to-many relationship, a specialized twine is likely to yield the best performance.
- If you have a temporal many-to-many relationship, a generalized twine might yield better performance.
- A single generalized twine can be extended to resolve multiple timelines at once.

- ***Twines are worth testing if performance is an issue!***