L2 Norm Estimation

MIT

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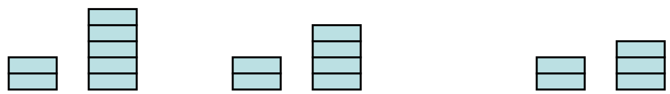
L2 Norm Estimation

Vector x:



1 2 ....m

- A stream is a sequence of updates $(i,1)$

  $x_i = x_i + 1$
- Want to estimate $||x||_2$ up to $1 \pm \varepsilon$
- Last week, we have seen how to do that for $||x||_0$:
  - Space: $(1/\varepsilon + \log m)^{O(1)}$
  - Technique:
    - Linear sketches $Sum_S(x) = \sum_{i \in S} x_i$ for "random" sets S
    - (Somewhat messy) estimator involving median
- Today: three methods for estimating $||x||_2$
  - Alon-Matias-Szegedy - Really cute and simple
  - Johnson-Lindenstrauss - Need in future lectures
  - Median-based - Generalizes to L_p norm for $p<2$

Why L_2 norm ?

- Database join (on A):
  - All triples (Rel1.A, Rel1.B, Rel2.B) s.t. Rel1.A=Rel2.A
- Self-join: if Rel1=Rel2
- Size of self-join:

$$\sum_{\text{val of A}} \text{Rows(val)}^2$$

- Updates to the relation increment/decrement Rows(val)

Rel1

A	B
Lec1	distinct
Lec1	elements
Lec1	norm
Lec2	L2
Lec2	norm
….	

Rel2

A	B
Lec1	distinct
Lec1	elements
Lec1	norm
Lec2	L2
Lec2	norm
….	

A	Rel1.B	Rel2.B
Lec1	distinct	distinct
Lec1	distinct	elements
Lec1	distinct	norm
Lec1	elements	distinct
Lec1	elements	elements
	….	

Algorithm I: AMS

Alon-Matias-Szegedy'96

- Choose $r_1 \ldots r_m$ to be i.i.d. r.v., with

$$Pr[r_i=1]=Pr[r_i=-1]=1/2$$

- Maintain

$$Z=\sum_i r_i x_i$$

under increments/decrements to x_i

- Algorithm A:

$$Y=Z^2$$

- "Claim": Y "approximates" $||x||_2^2$ with "good" probability

Analysis

- The expectation of $Z^2 = (\sum_i r_i x_i)^2$ is equal to

$$E[Z^2] = E[\sum_{i,j} r_i x_i r_j x_j] = \sum_{i,j} x_i x_j E[r_i r_j]$$

- We have
  - For $i \neq j$, $E[r_i r_j] = E[r_i] E[r_j] = 0$ – term disappears
  - For $i=j$, $E[r_i r_j] = 1$
- Therefore

$$E[Z^2] = \sum_i x_i^2 = ||x||_2^2$$

(unbiased estimator)

Analysis, ctd.

- The second moment of $Z^2 = (\sum_i r_i x_i)^2$ is equal to the expectation of
  $$Z^4 = (\sum_i r_i x_i)(\sum_i r_i x_i)(\sum_i r_i x_i)(\sum_i r_i x_i)$$
- This can be decomposed into a sum of
  - $\sum_i (r_i x_i)^4$ →expectation= $\sum_i x_i^4$
  - $6 \sum_{i<j} (r_i r_j x_i x_j)^2$ →expectation= $6\sum_{i<j} x_i^2 x_j^2$
  - Terms involving single multiplier $r_i x_i$ (e.g., $r_1 x_1 r_2 x_2 r_3 x_3 r_4 x_4$)
    →expectation=0

  Total: $\sum_i x_i^4 + 6\sum_{i<j} x_i^2 x_j^2$

- The variance of Z^2 is equal to
  $$E[Z^4]-E^2[Z^2] = \sum_i x_i^4 + 6\sum_{i<j} x_i^2 x_j^2 - (\sum_i x_i^2)^2$$
  $$= \sum_i x_i^4 + 6\sum_{i<j} x_i^2 x_j^2 - \sum_i x_i^4 - 2\sum_{i<j} x_i^2 x_j^2$$
  $$= 4\sum_{i<j} x_i^2 x_j^2$$
  $$\leq 2(\sum_i x_i^2)^2$$

Analysis, ctd.

- We have an estimator $Y=Z^2$
  - $E[Y] = \sum_i x_i^2$
  - $\sigma^2 = Var[Y] \le 2 (\sum_i x_i^2)^2$
- Chebyshev inequality$^{\text{Wiki}}$:

$$Pr[\ |E[Y]-Y| \ge c\sigma\ ] \le 1/c^2$$

- Algorithm B:
  - Maintain $Z_1 \ldots Z_k$ (and thus $Y_1 \ldots Y_k$), define $Y' = \sum_i Y_i /k$
  - $E[Y'] \quad = k \sum_i x_i^2 /k = \sum_i x_i^2$
  - $\sigma'^2 = Var[Y'] \le 2k(\sum_i x_i^2)^2 /k^2 = 2 (\sum_i x_i^2)^2 /k$
- Guarantee:

$$Pr[\ |Y' - \sum_i x_i^2| \ge c\,(2/k)^{1/2} \sum_i x_i^2\ ] \le 1/c^2$$

- Setting c to a constant and $k=O(1/\varepsilon^2)$ gives $(1\pm\varepsilon)$-approximation with const. probability

Comments

- Only needed 4-wise indepence of $r_1 \ldots r_m$
  - Can generate such vars from $O(\log m)$ random bits
- What we did:
  - Maintain a "linear sketch" vector $\boldsymbol{Z}=[Z_1 \ldots Z_k] = R\,x$
  - Estimator for $\|x\|_2^2$: $(Z_1^2 + \ldots + Z_k^2)/k = \|Rx\|_2^2 / k$
  - "Dimensionality reduction": $x \to Rx$

    … but the tail somewhat "heavy"
  - Reason: only used second moment of the estimator

Algorithm II: Dim. Reduction (JL)

Interlude: Normal Distribution

- Normal distribution N(0,1):
  - Range: $(-\infty, \infty)$
  - Density: $f(x)=e^{-x^2/2} / (2\pi)^{1/2}$
  - Mean=0, Variance=1
- Basic facts:
  - If X and Y independent r.v. with normal distribution, then X+Y has normal distribution[WIKI]
  - $Var(cX)=c^2\, Var(X)$
  - If X,Y independent, then $Var(X+Y)=Var(X)+Var(Y)$

A different linear sketch

- Instead of ± 1, let r_i be i.i.d. random variables from $N(0,1)$
- Consider

$$Z=\sum_i r_i x_i$$

- We still have that $E[Z^2] = \sum_i x_i^2 = ||x||_2^2$, since:
  - $E[r_i]\, E[r_j] = 0$
  - $E[r_i^2]$ = variance of r_i, i.e., 1
- As before we maintain $\boldsymbol{Z}=[Z_1 \ldots Z_k]$ and define

$$Y = ||\boldsymbol{Z}||_2^2 = \sum_j Z_j^2 \qquad \text{(so that } E[Y]=k||x||_2^2 \text{)}$$

- We show that there exists $C>0$ s.t. for small enough $\varepsilon>0$

$$\Pr[\, |\, Y - k||x||_2^2 \,| > \varepsilon k||x||_2^2] \leq \exp(-C\, \varepsilon^2\, k)$$

Proof

- See the attached notes,
  by Ben Rossman and Michel Goemans