Data Structures and Algorithms – COMS21103

2015/2016

Bloom Filters

Benjamin Sach (based on slides by Ashley Montanaro)





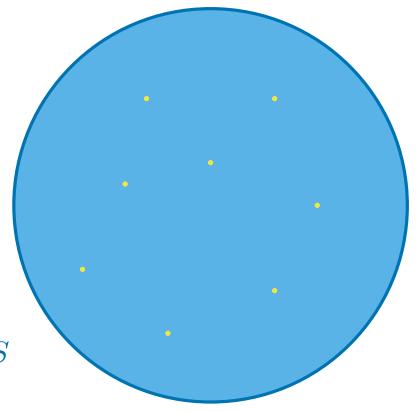
Introduction

In this lecture we are interested in space efficient data structures for storing a set S which support only two, basic operations:

 $\mathsf{INSERT}(k)$ - inserts the key k from U into S

U is the universe, containing all possible keys

Let n be an upper bound on the number of keys that will ever be in S



Our motivation comes from applications where the size of the universe U is $much\ much\ larger\ than\ n$

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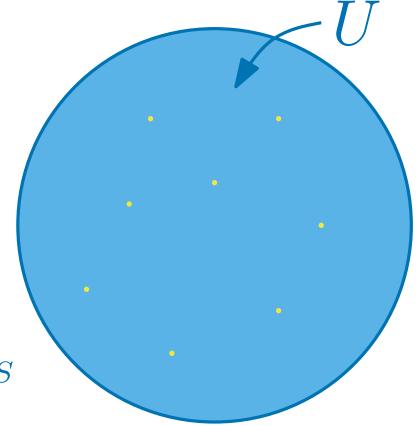
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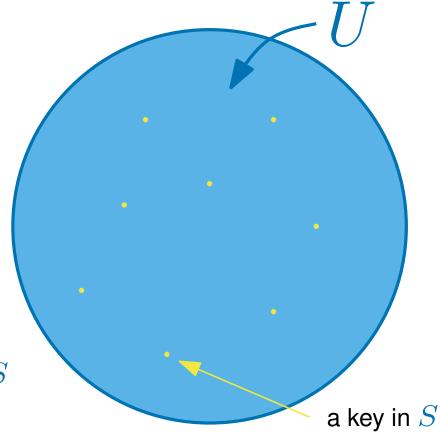
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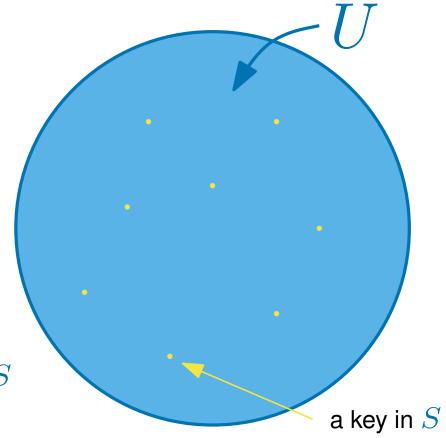
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Important: You cannot ask "which keys are in S?", only "is this key in S?"



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The universe contains all possible URLs



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a **Bloom filter** is a *randomised* data structure - sometimes it gets the answer wrong



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we'll come back to this at the end



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For simplicity, let us think of the universe U as containing numbers $1, 2, 3 \dots |U|$.



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It certainly isn't suitable for the application we have seen

Approach 2: build a hash table

We could solve the problem by hashing...

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Example: 1 2

 $B \quad \boxed{0 \quad 0 \quad 0}$

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$$m=3$$
 and
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For every key $k \in U$, the value of h(k) is chosen independently and uniformly at random:

that is, the probability that h(k)=j is $\frac{1}{m}$ for all j between 1 and m (each position is equally likely)



Assume we have already INSERTED n keys into the structure

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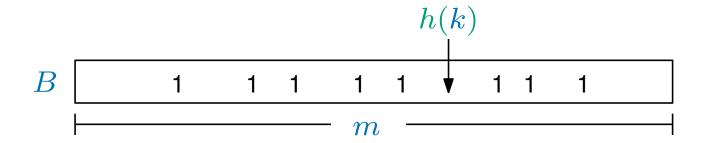
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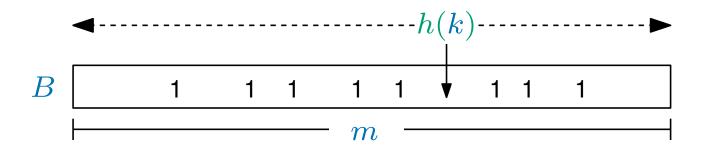
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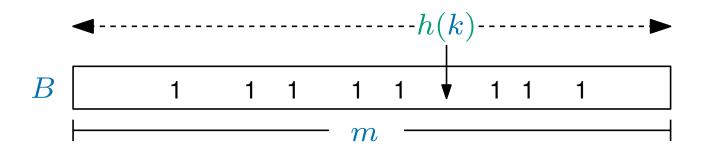
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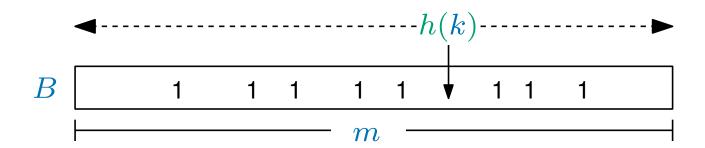
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If we choose m=100n then we get a failure probability of at most 1%



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Like in a bloom filter, the MEMBER(k) operation

always returns 'yes' if $k \in S$

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Why use a Bloom filter then?

we will get *much better* space usage for the same probability



Approach 3: build a bloom filter

We still maintain a bit string B of some length $m<\left|U\right|$

Now we have r hash functions: h_1, h_2, \ldots, h_r

(we will choose r and m later)

Each hash function h_i maps a key k, to an integer $h_i(k)$ between 1 and m



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Example:

$$h_1(\texttt{AwVi.com}) = 2$$
 $h_2(\texttt{AwVi.com}) = 1$ $h_1(\texttt{ViSt.com}) = 3$ $h_2(\texttt{ViSt.com}) = 2$ $h_1(\texttt{BBC.com}) = 2$ $h_2(\texttt{BBC.com}) = 4$



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Each hash function h_i maps a key k, to an integer $h_i(k)$ between 1 and m

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 for all i between 1 and r

MEMBER
$$(k)$$
 returns 'yes' if and only if for all $i, B[h_i(k)] = 1$

Example:

Imagine that
$$m=4,\,r=2$$
 and

$$h_1(\texttt{AwVi.com}) = 2$$
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Example:

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Example:

INSERT(AwVi.com)

INSERT(ViSt.com)

 $\label{eq:member} \mathsf{Member}(BBC.com) \text{ - returns 'no'}$

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MEMBER(BBC.com) - returns 'no'

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Much better!



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(not convinced?)



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For every key $k \in U$,

the value of each $h_i(k)$ is chosen independently and uniformly at random:

that is, the probability that $h_i(k)=j$ is $rac{1}{m}$ for all j between 1 and m(each position is equally likely)



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but what is the probability of a wrong answer?



Assume we have already INSERTED n keys into the bloom filter

Further, we have just called ${\it MEMBER}(k)$ for some key k **not** in S this will check whether $B[h_i(k)]=1$ for all $j=1,2,\dots r$



Assume we have already INSERTED n keys into the bloom filter

Further, we have just called ${\it MEMBER}(k)$ for some key k not in S this will check whether $B[h_i(k)]=1$ for all $j=1,2,\ldots r$

This is the same as checking whether r randomly chosen bits of B all equal 1



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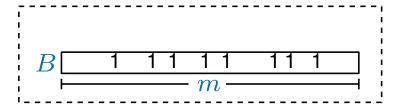
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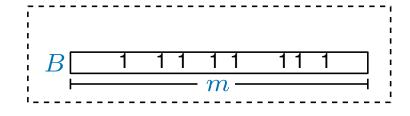
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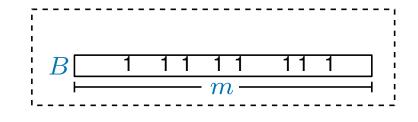
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so the probability that a randomly chosen bit is 1 is at most $\frac{nr}{m}$



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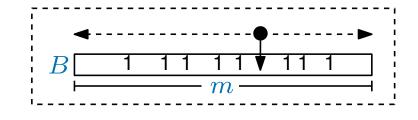
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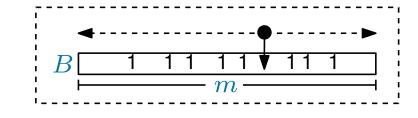
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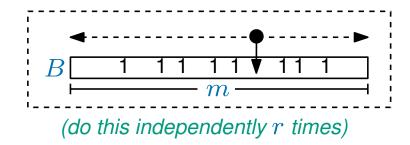
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We now choose r to minimise this probability...



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By differentiating, we can find that $\left(\frac{nr}{m}\right)^r$ is minimised by

letting r = m/(ne) where e = 2.7813...



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If we plug this in we get that, the probability of failure, is at most
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In particular to achieve a 1% failure probability,

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neither the space nor the failure probability depend on $\left|U\right|$ if we wanted a better probability, we could use more space

This is much better than the 100n bits we needed with a single hash function to achieve the same probability



Bloom filter summary

A **Bloom filter** is a *randomised* data structure for storing a set S which supports two operations, each in O(1) time

The $\mathsf{INSERT}(k)$ operation inserts the key k from U into S (it never does this incorrectly)

In a bloom filter, the $\operatorname{MEMBER}(k)$ operation always returns 'yes' if $k \in S$

however, if k is not in S there is a small chance, ϵ , that it will still say 'yes'

We have seen that if $\epsilon=0.01$ (1%) the the space used is $m\approx12.52n$ bits when storing up to n keys

By impoving the analysis, one can show that only $\approx 1.44 \log_2(1/\epsilon)$ bits are needed ($\approx 9.57n$ bits when $\epsilon=0.01$)



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One way of doing this for integer keys (see CLRS 11.3.3) is the following:

For each i:

- 1. Pick a prime number p > |U|.
- 2. Pick random integers $a \in \{1, \dots, p-1\}, b \in \{0, \dots, p-1\}$.
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Some number theory can be used to prove that this set of hash functions is "pseudorandom" in some sense; however, technically they are not "random enough" for our analysis above to go through.

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Nevertheless, in practice hash functions like this are very effective.



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