COMMONWEALTH OF AUSTRALIA

Copyright Regulations 1969

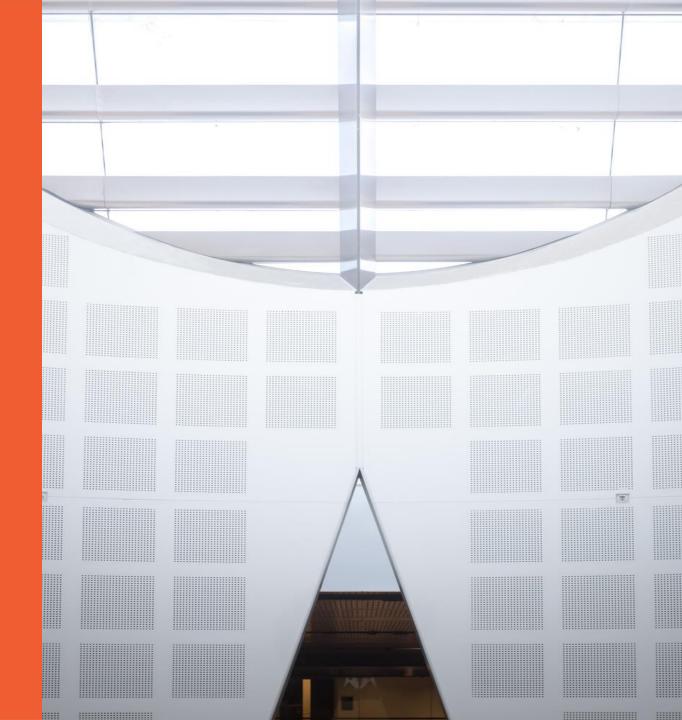
WARNING

This material has been reproduced and communicated to you by or on behalf of the University of Sydney pursuant to Part VB of the Copyright Act 1968 (the Act). The material in this communication may be subject to copyright under the Act. Any further copying or communication of this material by you may be the subject of copyright protection under the Act.

Do not remove this notice.

COMPx270: Randomised and Advanced Algorithms
Lecture 8: Streaming and Sketching I

Clément Canonne School of Computer Science





Some housekeeping

- A2 due tonight
 See Ed+email announcement about Q3.f
- A3 now live, due May 9
- No class next week (semester break!)

You have a graph, coming one edge at a time, with possible duplicates, and no paper to write anything done, only your memory. What is its average degree?

You have a graph, coming one edge at a time, with possible duplicates, and no paper to write anything done, only your memory. What is its average degree?

(1,2)

You have a graph, coming one edge at a time, with possible duplicates, and no paper to write anything done, only your memory. What is its average degree?

(2,4)

You have a graph, coming one edge at a time, with possible duplicates, and no paper to write anything done, only your memory. What is its average degree?

(1,2)

You have a graph, coming one edge at a time, with possible duplicates, and no paper to write anything done, only your memory. What is its average degree?

(4,5)

You have a graph, coming one edge at a time, with possible duplicates, and no paper to write anything done, only your memory. What is its average degree?

(4,5)

You have a graph, coming one edge at a time, with possible duplicates, and no paper to write anything done, only your memory. What is its average degree?

(3,4)

You have a graph, coming one edge at a time, with possible duplicates, and no paper to write anything done, only your memory. What is its average degree?

(3,6)

You have a graph, coming one edge at a time, with possible duplicates, and no paper to write anything done, only your memory. What is its average degree?

(1,4)

You have a graph, coming one edge at a time, with possible duplicates, and no paper to write anything done, only your memory. What is its average degree?

(4,6)

You have a graph, coming one edge at a time, with possible duplicates, and no paper to write anything done, only your memory. What is its average degree?

(3,5)

You have a graph, coming one edge at a time, with possible duplicates, and no paper to write anything done, only your memory. What is its average degree?

(3,4)

You have a graph, coming one edge at a time, with possible duplicates, and no paper to write anything done, only your memory. What is its average degree?

(4,5)

You have a graph, coming one edge at a time, with possible duplicates, and no paper to write anything done, only your memory. What is its average degree?

(3,4)

You have a graph, coming one edge at a time, with possible duplicates, and no paper to write anything done, only your memory. What is its average degree?

(3,6)

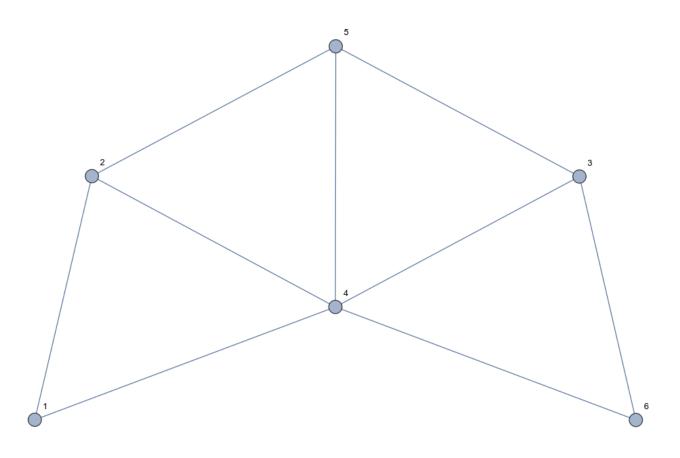
You have a graph, coming one edge at a time, with possible duplicates, and no paper to write anything done, only your memory. What is its average degree?

(1,4)

You have a graph, coming one edge at a time, with possible duplicates, and no paper to write anything done, only your memory. What is its average degree?

(4,6)

A question (an answer)



Streaming algorithms: what? (1/3)

Streaming algorithms: what? (2/3)

- . Low memory: cannot store whole input.

 high comes as a stream: sequence of length m

$$6 = (a_1, a_2, -, a_m)$$

a; ex, 121-6

Worst-case (arbitrary) order.

. p-pass algorithms get to see 5 p times (p=1 for us")

cash register: don't remove parts of the input would be turnstile")

hope:
$$O(\log(mn)) = O(\log m + \log n)$$

very $polylog(m,n)$
 $polylog(m,n)$

so las than

(mlogn)

Streaming algorithms: what? (3/3)

- Randomised algorithms

 Approximate: want to compute some value 1720

 we're or with $\hat{v} \approx v$

1) Multiplicative:

Pr[
$$|\hat{v}_{-v}| \ge \varepsilon v$$
] $\le \delta$

2) Additive:

Pr[$|\hat{v}_{-v}| \ge \varepsilon$] $\le \delta$

First example: Majority

A.k.a. "special case of Heavy Hittern"

MAJORITY: is there an elem opporting >50% of the time in the stream? (If so, which one(s)?)

$$G = (G_{i}, -1, G_{m}) \in [n]^{m}$$

$$\forall j \in [n] \quad \beta_{j} = \#(\text{times } j, \text{appears}) = \sum_{i=1}^{m} J_{\alpha_{i}=j} \quad \text{frequency of } j \in [n]$$

$$\text{Trequency} \quad \vec{\beta} = (\beta_{i}, -1, \beta_{n})$$

$$\text{element} \quad 0 \leq \beta_{j} \leq m \quad \forall j \in [n]$$

$$\vec{\beta}_{i} = \sum_{j=1}^{n} \beta_{j} = m$$

First example: Majority (Frequency Estimation)

MAJORITY: "Is there $j \in [n]$ st. $b_j \ge \frac{m}{2}$?" (at most 2 of them) ε -HH: "Is there $j \in [n]$ s. $b_j \ge \varepsilon m$?" (at most $\frac{1}{\varepsilon}$ of them)

Want to solve this in one passes. We'll see two passes, but deterministically

First example: the Misra-Gries algorithm (1/3)

MISRA-GRIES returns
$$\hat{b}_{1,1}$$
-, \hat{b}_{n} (a succinct prepresentation of them)

St. \hat{b}_{j} - $\epsilon m \leq \hat{b}_{j} \leq \hat{b}_{j}$ $\forall j$

in one pass. A only $O(\frac{1}{\epsilon})$ estimates are non-zero: only returns those $\hat{\beta}$:

> TO SOLVE MAJORITY IN TWO PASSES

Pass ② Count exactly the frequency
$$\beta = \frac{1}{4}$$
for all $j \le 3$. $t = \frac{m}{4}$

First example: the Misra-Gries algorithm, alternative view (2/3)

A = n zonoeo (we a BST to save)

$$k = 1/\epsilon$$

At step $1 < i < m$:

out a

if $A[a_i] > 0$
 $A[a_i] + = 1$

if $A[a_i] = 0$ and $|A| < k - 1$
 $A[a_i] = 1$

if $A[a_i] = 0$ and $|A| = k - 1$
 $A[a_i] = 1$

For all $j < k$ $A[j] > 0$
 $A[j] = A[j] - 1$

A At the end neturn all $j < k$ (and $A[j]$)

The University of Sydney

Claum: can't decrement an element too many

Each devoiment to exactly le prior

First example: the Misra-Gries algorithm (3/3)

Theorem 39. The MISRA-GRIES algorithm is a deterministic one-pass algorithm which, for any given parameter $\varepsilon \in (0,1]$, provides $\hat{f}_1, \ldots, \hat{f}_n$ of all element frequencies such that

$$f_j - \varepsilon m \le \hat{f}_j \le f_j, \qquad j \in [n]$$

with space complexity $s = O(\log(mn)/\varepsilon)$. (In particular, it can be used to solve the MAJORITY problem in two passes.)

Second example: Approximate Counting

n=2 2=30,13 Want d= Za; .O(log m) truvial counter (deterministic) .2-estimate O(log log m) space (Morris)

Second example: Approximate Counting and the Morris Counter

```
1: x \leftarrow 0

2: for all 1 \le i \le m do

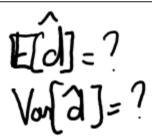
3: Get item a_i \in \{0, 1\}

4: if a_i = 1 then

5: r_i \leftarrow \text{Bern}(1/2^x) > Independent of previous choices.

6: x \leftarrow x + r_i

7: return \widehat{d} \leftarrow 2^x - 1
```



Second example: Approximate Counting and the Morris Counter

```
1: C_0 \leftarrow 1

2: for all 1 \le i \le m do

3: Get item a_i \in \{0, 1\}

4: if a_i = 1 then

5: r_i \leftarrow \text{Bern}(1/C_{i-1}) \Rightarrow \text{Independent of previous choices.}

6: else r_i \leftarrow 0

7: C_i \leftarrow 2^{r_i}C_{i-1}

8: return \hat{d} \leftarrow C_m - 1
```

Claim:
$$\mathbb{E}[C_m] = d+1$$

 $Var[C_m] = O(d^2) \left(= \begin{pmatrix} d \\ 2 \end{pmatrix}\right)$

Throwback: Law of Total Expectation (and Friends)

$$\mathbb{E}[\mathbb{E}[X|Y]] = \mathbb{E}[X]$$

$$\mathbb{E}[\mathcal{E}[X|Y]] = \mathcal{E}[Y)$$

$$\mathbb{E}[\mathcal{E}[X|Y]] = \mathcal{E}[Y)$$

Second example: the Morris Counter (1/3)

$$\begin{array}{lll}
\mathbf{E}[C_{0}] = C_{0} = 1 \\
\mathbf{E}[C_{i+1} | C_{i}] & (\mathbf{E}[C_{i+1} | C_{i}] & (\mathbf{E}[C_{i+1} | C_{i}]) \\
\mathbf{E}[C_{i+1} | C_{i}] & \frac{1}{C_{i}} \cdot 2C_{i} + (1 - \frac{1}{C_{i}}) \cdot C_{i} \\
\mathbf{E}[C_{i+1} | C_{i}] & C_{i+1} \\
&= C_{i+1}
\end{array}$$

1:
$$C_0 \leftarrow 1$$

2: **for all** $1 \le i \le m$ **do**
3: Get item $a_i \in \{0,1\}$
4: **if** $a_i = 1$ **then**
5: $r_i \leftarrow \text{Bern}(1/C_{i-1}) \rightarrow \text{Independent of previous choices.}$
6: **else** $r_i \leftarrow 0$
7: $C_i \leftarrow 2^{r_i}C_{i-1}$
8: **return** $\widehat{d} \leftarrow C_m - 1$

$$F[C_{i+1}] = F[E[C_{i+1}|C_{i}]] = F[C_{i}] + \alpha_{i+1} = F[C_{i-1}] + \alpha_{i} + \alpha_{i+1} = ...$$

$$F[C_{m}] = 1 + \sum_{i=1}^{m} \alpha_{i} = 1 + d$$

Second example: the Morris Counter (2/3)

$$Var[C_m] = \mathbb{E}[C_m^2] - \mathbb{E}[C_m]^2$$

$$\frac{1}{2} \operatorname{known!} (d+1)^2$$

1:
$$C_0 \leftarrow 1$$

2: **for all** $1 \le i \le m$ **do**
3: Get item $a_i \in \{0, 1\}$
4: **if** $a_i = 1$ **then**
5: $r_i \leftarrow \text{Bern}(1/C_{i-1}) \rightarrow \text{Independent of previous choices.}$
6: **else** $r_i \leftarrow 0$
7: $C_i \leftarrow 2^{r_i}C_{i-1}$
8: **return** $\hat{d} \leftarrow C_m - 1$

$$\begin{aligned}
& \mathbb{E}(C_{0}^{2}) = C_{0}^{2} = 1 \\
& \mathbb{E}[C_{i+1}^{2} \mid C_{i}] = \begin{vmatrix} C_{i}^{2} & \text{if } a_{i+1} = 0 \\ \frac{1}{C_{i}} & \text{if } C_{i}^{2} + \left(1 - \frac{1}{C_{i}}\right)C_{i}^{2} = 3 C_{i} + C_{i}^{2} & \text{if } a_{i+1} = 1 \\
& = C_{i}^{2} + a_{i+1} (2 + a_{i+1}) C_{i}
\end{aligned}$$

$$F[C_{m}^{2}] = E[C_{m}^{2}] C_{m-1}] = \dots = 1 + 3 \frac{d(d+1)}{2}$$

$$V_{an} C_{m} = \frac{d(d-1)}{2} \sqrt{1}$$

$$V_{an} C_{m} = \frac{d(d-1)}{2} \sqrt{1}$$

Second example: the Morris Counter (3/3)

$$\mathbb{E}[C_m] = d+1$$

$$Var[C_m] = \Theta(d^2) \times$$

Meh quarantee,

ap. 51%

"Good "quarantee,

fake average up 51%

"Good" quarantee

"Good" quarantee

median , n up 1-8

Chabysher:

useless guarantes.

Second example: the Morris Counter, Median-of-Means

Theorem 40. The medians-of-means version of the Morris Counter is a randomised one-pass algorithm which, for any given parameters $\varepsilon, \delta \in (0,1]$, provides an estimate \widehat{d} of the number d of non-zero elements of the stream such that

$$\Pr\left[(1 - \varepsilon)d \le \hat{d} \le (1 + \varepsilon)d \right] \ge 1 - \delta$$

with space complexity

that is, doubly logarithmic in m.

 $s = O\left(\frac{\log\log m}{\varepsilon^2} \cdot \log \frac{1}{\delta}\right)$ thmic in m.

tuce Han Chalrysler

Did we need to do that?

Ŋo.

No need for median - of-means here!

Detter space ...

Second example: the Morris Counter, careful version (1/2)

Movius from before

$$C \leftarrow 2C \text{ up } \frac{1}{C} \text{ (whom } a := 1)$$

Movius, better

 $C \leftarrow (1+\alpha)C \text{ up } \frac{1}{\alpha C}$

(Estimate: $(1+\alpha)^{x}-1$)

Second example: the Morris Counter, careful version (2/2)

Theorem 41. The "careful" version of MORRIS COUNTER is a randomised one-pass algorithm which, for any given parameters ε , $\delta \in (0,1]$, provides an estimate \widehat{d} of the number d of non-zero elements of the stream such that

$$\Pr\left[(1 - \varepsilon)d \le \widehat{d} \le (1 + \varepsilon)d \right] \ge 1 - \delta$$

with space complexity

$$s = O\left(\log\log m + \log\frac{1}{\varepsilon} + \log\frac{1}{\delta}\right)$$

that is, doubly logarithmic in m and logarithmic in $1/\varepsilon$.

Third example: Distinct Elements

Approximate
$$F_0 = \sum_{j=1}^{n} J_{kj} > 0$$

"d" (new name)

Return a= (|±E)d

Third example: Distinct Elements, the Tidemark (AMS) algorithm (1/5)

```
1: Pick h: [n] \to [n] from a strongly universal hashing family
2: z \leftarrow 0
3: for all 1 \le i \le m do
4: Get item a_i \in [n]
5: if zeros(h(a_i)) \ge z then
6: z \leftarrow zeros(h(a_i))
7: return \sqrt{2} \cdot 2^z
```



Third example: Distinct Elements, the Tidemark (AMS) algorithm (2/5)

```
Space 5 = O(log log n) (hash founding)
+ O(log log n) (storing z)
= O(log n)
```

```
1: Pick h: [n] \to [n] from a strongly universal hashing family

2: z \leftarrow 0

3: for all 1 \le i \le m do

4: Get item a_i \in [n]

5: if zeros(h(a_i)) \ge z then

6: z \leftarrow zeros(h(a_i))

7: return \sqrt{2} \cdot 2^z
```

```
"Since h behaves like a random function"

I have h (j_1)_1 - h(j_2)_1 uniformly distributed in for each, proba to have at least or trailing zeroes in binary is \frac{1}{2} - \frac{1}{2} = \frac{1}{a^{2}}
                → for n ~ log d, by "union bound" we "should" have at least
one hash with n trailing zonces (ω.cst proba)

For n >> log d, by union bound very unlikely to have
any hash with n brailing zonces
```

Third example: Distinct Elements, the Tidemark (AMS) algorithm (3/5)

Let
$$y_n = \sum_{j: j_j > 0}^{T} \mathbf{J}_{\mathbf{Zones}}(h(j)) \geq n$$

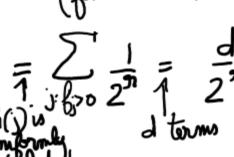
1: Pick
$$h: [n] \to [n]$$
 from a strongly universal hashing family
2: $z \leftarrow 0$
3: **for all** $1 \le i \le m$ **do**
4: Get item $a_i \in [n]$
5: **if** $zeros(h(a_i)) \ge z$ **then**
6: $z \leftarrow zeros(h(a_i))$
7: **return** $\sqrt{2} \cdot 2^z$



 \mathbb{O}



$$\Pr[2000(h(y)) \ge 2]$$



Third example: Distinct Elements, the Tidemark (AMS) algorithm (4/5)

So E[Yn] < d , Van[Yn] < 2 for all n>0

(3) Markor!
Pr[z>n]= Pr[/n>1] \ \ \mathref{E[/n]}=\frac{d}{2n} \ \emptyset Ordry Par! Pr[z < 97] = Pr[Yn+1=0] < 27+1

1: Pick $h: [n] \to [n]$ from a strongly universal hashing family 2: Z ← 0 3: for all 1 < i < m do Get item $a_i \in [n]$ if $zeros(h(a_i)) \ge z$ then $z \leftarrow \operatorname{zeros}(h(a_i))$ 7: return $\sqrt{2} \cdot 2^z$

(5) Conclude: Pr[d> Cd] = Pr[2²> €d] € √2.d ≤ 1 Pr[a < %]= Pr[22 < 点] < 是d; = 引

(c) Not a very good guarantee! Union bound mainely gives Pr[JE[%, Cd]] < 2/3.

How to amplify this?

"Carefully" median trick still applies, and works.

Page 45

Third example: Distinct Elements, the Tidemark (AMS) algorithm (5/5)

Theorem 42. The (median trick version of the) TIDEMARK (AMS) algorithm is a randomised one-pass algorithm which, for any given parameter $\delta \in (0,1]$, provides an estimate \widehat{d} of the number d of distinct elements of the stream such that, for some absolute constant C > 0,

$$\Pr\left[\frac{1}{C} \cdot d \le \widehat{d} \le C \cdot d\right] \ge 1 - \delta$$

with space complexity

$$s = O\left(\log n \cdot \log \frac{1}{\delta}\right).$$

Only issue: $C = \Theta(1)$. We don't get $1 \pm \varepsilon$ for arbitrary $\varepsilon > 0$.

Can we do better?



Third example: Distinct Elements, the BJKST algorithm (1/4)

```
Input: Parameter \varepsilon \in (0,1]
 1: Set k \leftarrow O(\log^2 n/\varepsilon^4), T \leftarrow \Theta(1/\varepsilon^2)
 2: Pick h: [n] \rightarrow [n] from a strongly universal hashing family
 3: Pick g: [n] \rightarrow [k] from a strongly universal hashing family
 4: z \leftarrow 0, B \leftarrow \emptyset
  5: for all 1 \le i \le m do
         Get item a_i \in [n]
         if zeros(h(a_i)) \ge z then
              B \leftarrow B \cup \{(g(a_i), \operatorname{zeros}(h(a_i)))\}
              while |B| \geq T do
 9:
                   z \leftarrow z + 1
10:
                   Remove every (a, b) with b < z from B
11:
12: return |B| \cdot 2^z
```

Third example: Distinct Elements, the BJKST algorithm (2/4)

. Hash functions: In, of take space $O(\log n + \log k)$ $z : \text{space } O(\log \log n) = O(\log n + \log \frac{1}{\epsilon})$ Total: O(logn + log(1/2)+loglogn)

mo collisions via howhing. Our setting of k ensures

This is true with high proba. (> 3/0), so we can just and 1/0 of failure proba at the end (union-bound) to account for it.

 $\mathbb{E}[Y_n] = \frac{d}{dx}, \quad \text{Van}[Y_n] \leq \frac{2^n}{n} \text{ for all $n \geq 0.}$ on line 12, so we fail when

The University of Sydney Page 49

Input: Parameter $\varepsilon \in (0,1]$

4: $z \leftarrow 0$, $B \leftarrow \emptyset$

1: Set $k \leftarrow O(\log^2 n/\epsilon^4)$, $T \leftarrow \Theta(1/\epsilon^2)$

if $zeros(h(a_i)) \ge z$ then

while $|B| \geq T$ do $z \leftarrow z + 1$

 $B \leftarrow B \cup \{(g(a_i), \operatorname{zeros}(h(a_i)))\}$

2: Pick $h: [n] \to [n]$ from a strongly universal hashing family 3: Pick $g: [n] \rightarrow [k]$ from a strongly universal hashing family

Third example: Distinct Elements, the BJKST algorithm (3/4)

```
Input: Parameter \varepsilon \in (0,1]
 1: Set k \leftarrow O(\log^2 n/\epsilon^4), T \leftarrow \Theta(1/\epsilon^2)
 2: Pick h: [n] \to [n] from a strongly universal hashing family
 3: Pick g: [n] \to [k] from a strongly universal hashing family
 4: z \leftarrow 0, B \leftarrow \emptyset
 5: for all 1 \le i \le m do
         Get item a_i \in [n]
         if zeros(h(a_i)) \ge z then
              B \leftarrow B \cup \{(g(a_i), \operatorname{zeros}(h(a_i)))\}
             while |B| \geq T do
                  z \leftarrow z + 1
                  Remove every (a, b) with b < z from B
12: return | B | · 22
```

one bound (+ Chebyhar) the other (+ Markor) Page 50

Third example: Distinct Elements, the BJKST algorithm (4/4)

Theorem 43. The (median trick version of the) BJKST algorithm is a randomised one-pass algorithm which, for any given parameters ε , $\delta \in (0,1]$, provides an estimate \hat{d} of the number d of distinct elements of the stream such that, for some absolute constant C > 0,

$$\Pr\left[(1-\varepsilon) \cdot d \le \hat{d} \le (1+\varepsilon)d \right] \ge 1-\delta$$

with space complexity

$$s = O\left(\left(\log n + \frac{\log(1/\varepsilon) + \log\log n}{\varepsilon^2}\right) \cdot \log \frac{1}{\delta}\right).$$

... Can we do better?

(a little bit) (But it's a much more complicated algorithm/analysis)