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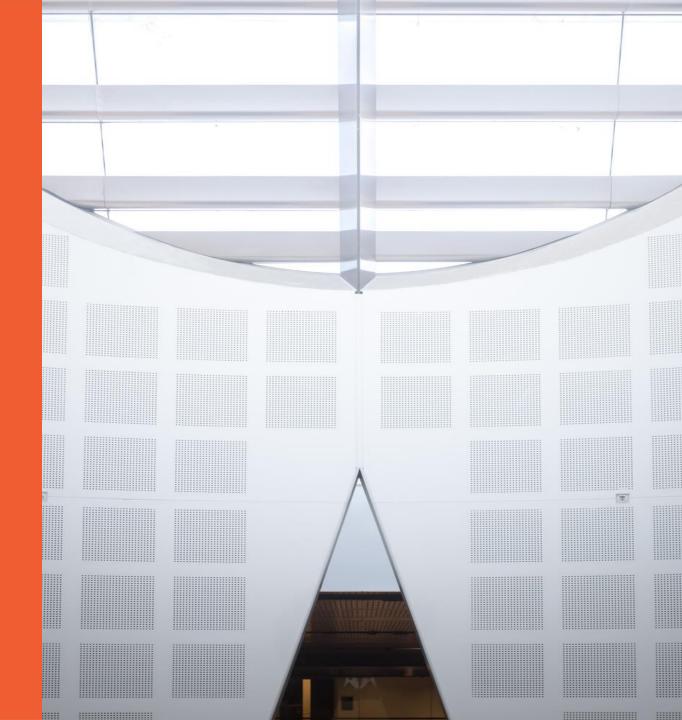
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COMPx270: Randomised and Advanced Algorithms
Lecture 8: Streaming and Sketching I

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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?

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(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)

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(4,5)

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(3,6)

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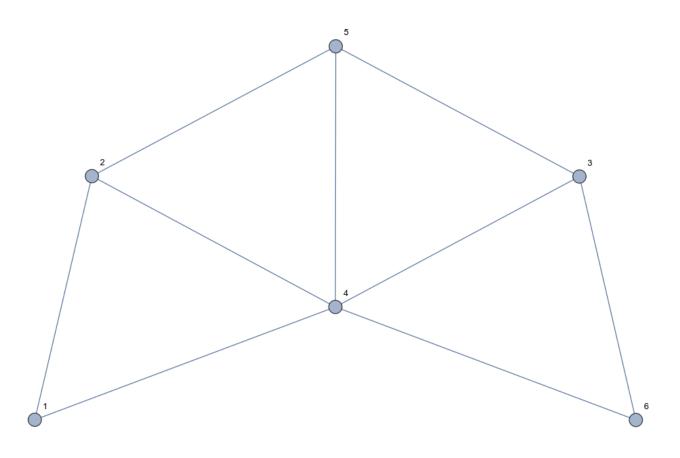
You have a graph, coming one edge at a time, with possible duplicates, and no paper to write anything done, only your memory. What is its average degree?

(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")

SPACE:
$$o(\min(n, m))$$
 hope: $o(\log(mn)) = o(\log m + \log n)$

("sublinear") very polylog(m, n)

phylog(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 $A[j]$)

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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

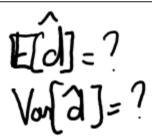
3: Get item a_i \in \{0, 1\}

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** $\widehat{d} \leftarrow C_m - 1$

⇒
$$\mathbb{E}[C_{i+1}] = \mathbb{E}[\mathbb{E}[C_{i+1}|C_{i}]] = \mathbb{E}[C_{i}] + \alpha_{i+1} = \mathbb{E}[C_{i-1}] + \alpha_{i} + \alpha_{i+1} = \dots$$

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

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

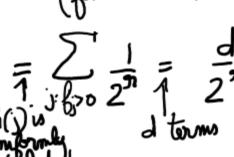
1: Pick
$$h: [n] \to [n]$$
 from a strongly universal hashing family
2: $z \leftarrow 0$
3: **for all** $1 \le i \le m$ **do**
4: Get item $a_i \in [n]$
5: **if** $zeros(h(a_i)) \ge z$ **then**
6: $z \leftarrow zeros(h(a_i))$
7: **return** $\sqrt{2} \cdot 2^z$



 \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.

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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 \hat{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

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

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

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

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)