CSCI B609 - Foundations of Data Science

Fall 2016

Homework 3: November 08

Name: YOUR NAME HERE Due: Monday, November 21, 11:59pm EST

Problem 3.1 (Approximate median) You are given a stream of m elements x_1, \ldots, x_m where $x_i \in \{1, \ldots n\}$ where m is an odd integer. For each element x_i in the stream $rank(x_i) = \{j | x_j \leq x_i\}$. Recall the median M is defined as the element x_i in the stream such that $rank(x_i) = m/2 + 1$. Consider an algorithm that takes a uniformly random sample of size t from the stream and computes M', the median value on this random sample.

For t = o(m) does the above algorithm give a 10%-approximate value of the true median with probability $\geq 2/3$, i.e. is it true that:

$$M - \frac{n}{10} \le M' \le M + \frac{n}{10}$$
?

Explain your answer - if the algoirthm works provide the analysis. If it doesn't give a counterexample.

Problem 3.2 (Lower bound on F_k) Recall the definition of a frequency vector f whose entries f_i correspond to the number of occurrences of an element i in the stream. The k-th frequency moment F_k is defined as $F_k = \sum_{i=1}^n f_i^k$. Show that for all integer $k \geq 1$ it holds that:

$$F_k \ge n \left(\frac{m}{n}\right)^k$$
,

where m is the length of the stream.

Hint: Consider the worst case when $f_1 = f_2 = \cdots = f_n = \frac{m}{n}$. Use convexity of x^k to finish the proof.

Problem 3.3 (Upper bound on the AMS estimator) Recall the same definitions of f_i and F_k given in the previous problem. Recall that in the AMS estimator we sample an index j between 1 and m and define $r = |\{k \ge j : x_k = x_j\}|$. The AMS estimator is given as $X = m(r^k - (r-1)^k)$. Show that:

$$X \leq mkf_{\star}^{k-1}$$
, where $f_{\star} = max_{i=1}^{n} f_{i}$.

Problem 3.4 (Exercise 7.9, modified) Let p be a prime. A set of hash functions $H = \{h | \{0, 1, ..., p-1\} \}$ is 3-universal if for all u, v, w, x, y, z in $\{0, 1, ..., p-1\}$ where x, y, z are distinct:

$$\begin{split} &\Pr_h[h(x)=u]=1/p,\\ &\Pr_h[h(x)=u,h(y)=v,h(z)=w]=\frac{1}{p^3}. \end{split}$$

- 1. Is the set $\{h_{ab}(x) = ax + b \mod p | 0 \le a, b < p\}$ of hash functions universal for a uniformly random choice of $a, b \sim \{0, 1, \dots, p-1\}$?
- 2. Give a 3-universal set of hash functions.