COUNT-MIN SKETCH TO INFINITY:

Using Probabilistic Data Structures to Solve Presence, Counting, and Distinct
Count Problems in .NET

presented by: Steve Lorello - Developer Advocate @Redis







Steve Lorello Developer Advocate @Redis



@slorello



github.com/slorello89



twitch.tv/redisinc



Repo For This Talk





Agenda

- What are Probabilistic Data Structures?
- Brief History of Probabilistic Data Structures in Redis
- Set Membership problems Bloom Filters
- Counting problems Count-min Sketch
- Cardinality problems HyperLogLog
- Heavy Hitter problems Heavy Keeper



What are Probabilistic Data Structures?

- Class of specialized data structures
- Tackle specific problems
- Use probability approximate
- Some implicit trade-off for performance

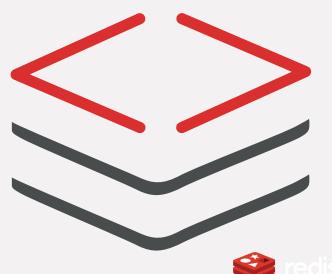


Probabilistic Data Structures Examples

Name	Problem Solved	Optimization
Bloom Filter	Presence	Space, Insertion Time, Lookup Time
Quotient Filter	Presence	Space, Insertion Time, Lookup Time
Skip List	Ordering and Searching	Insertion Time, Search time
HyperLogLog	Set Cardinality	Space, Insertion Time, Lookup Time
Count-min-sketch	Counting occurrences on large sets	Space, Insertion Time, Lookup Time
Cuckoo Filter	Presence	Space, Insertion Time, Lookup Time
Heavy Keeper	Keep track of top records	Space, Insertion Time, Lookup Time



A Brief History of Probabilistic Data Structures in Redis





Probabilistic Data Structures in Redis OSS

- Piqued interest of Salvatore and Community
- Redis was always:
 - Memory-first
 - Performance First
- Added HyperLogLog to Redis in v2.8.9 (2014)



Enter Module API

- Module API comes on the scene in Redis 4.0 (2017)
- Modules allow developers to:
 - Extend Redis
 - Develop Custom Data Structures in Redis
 - Add Custom Commands for Redis



Redis Inc Modules - Redis Bloom

- Redis Releases Redis Bloom (2017)
 - Brings Bloom Filters to Redis
 - Licenced under Redis Source Available License (RSAL)
- Redis adds Count-Mink Sketch and TopK in 2019
- Redis Consolidates all modules into Redis Stack 2022



SET MEMBERSHIP



Set Membership Problems

- Has a given element been inserted?
- e.g. Unique username for registration



Presence Problem Naive Approach 1

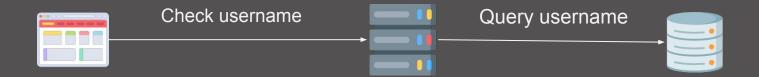
Store User Info in table 'users' and Query





Presence Problem Naive Approach SQL

SELECT COUNT(*)
FROM users
WHERE username = 'selected_username'





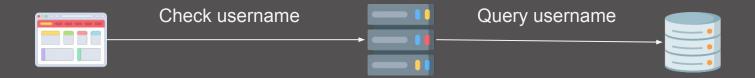
Summary

Access Type	Disk
Lookup Time	O(n)
Extra Space (beyond storing user info)	O(1)



Presence Problem Naive Approach SQL Indexed

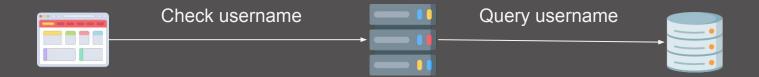
- Store User Info in table 'users'
- Index username





Presence Problem Naive Approach SQL Indexed

SELECT COUNT(*)
FROM users
WHERE username = 'selected_username'





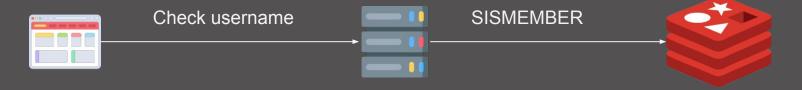
Summary

Access Type	Disk
Lookup Time	O(log(n))
Extra Space (beyond storing user info)	O(n)



Presence Problem Naive Approach Redis

- Store usernames in Redis cache
- SADD usernames selected_username
- SISMEMBER usernames selected_username





Summary

Access Type	Memory
Lookup Time	O(1)
Extra Space (beyond storing user info)	O(n)



BLOOM FILTERS



Bloom Filter

- Specialized 'Probabilistic' Data Structure for presence checks
- Can say if element has definitely not been added
- Can say if element has probably been added
- Uses constant K-hashes scheme
- Represented as a 1D array of bits
- All operations O(1) complexity
- Space complexity O(n) bits



INSERT:

```
For i = 0->K:
FILTER[H[ i ](key)] = 1
```



QUERY:

```
For i = 0 -> K:
 If FILTER[H[ i ](key)] == 0:
    Return False
Return true
```



Complexities

Туре	Worst Case
Space	O(n) - BITS
Insert	O(1)
Lookup	O(1)
Delete	Not Available



Example Initial State

	Bloom Filter k = 3										
bit	0	1	2	3	4	5	6	7	8	9	
state	0	0	0	0	0	0	0	0	0	0	



	Bloom Filter k = 3										
bit	0	1	2	3	4	5	6	7	8	9	
state	0	0	0	0	0	0	0	0	0	0	



• H1(razzle) = 2

	Bloom Filter k = 3										
bit	0	1	2	3	4	5	6	7	8	9	
state	0	0	1	0	0	0	0	0	0	0	



- H1(razzle) = 2
- H2(razzle) = 5

	Bloom Filter k = 3										
bit	0	1	2	3	4	5	6	7	8	9	
state	0	0	1	0	0	1	0	0	0	0	



- H1(razzle) = 2
- H2(razzle) = 5
- H3(razzle) = 8

	Bloom Filter k = 3										
bit	0	1	2	3	4	5	6	7	8	9	
state	0	0	1	0	0	1	0	0	1	0	



Example Query username 'fizzle'

H1(fizzle) = 8 - bit 8 is set—maybe?

	Bloom Filter k = 3									
bit	0	1	2	3	4	5	6	7	8	9
state	0	0	1	0	0	1	0	0	1	0



Example Query username 'fizzle'

	Bloom Filter k = 3										
bit	0	1	2	3	4	5	6	7	8	9	
state	0	0	1	0	0	1	0	0	1	0	



Example Query username 'fizzle'

H1(fizzle) = 8 - bit 8 is set—maybe? H2(fizzle) = 2 - bit 2 is set—maybe? H3(fizzle) = 4 - bit 4 is not set—definitely not.

Bloom Filter k = 3										
bit	0	1	2	3	4	5	6	7	8	9
state	0	0	1	0	0	1	0	0	1	0



False Positives and Tuning

- This algorithm will never give you false negatives, but it is possible to report false positives
- Optimize False Positives when Reserving Filter
- BF.RESERVE takes:
 - Error Rate: Probability of error
 - Capacity: Expected Cardinality of Filter



COUNTING PROBLEMS



What's a Counting Problem?

- How many times does an individual occur in a stream
- Easy to do on small-mid size streams of data
- Very hard to scale to enormous data sets
- e.g. Counting Views on YouTube



Naive Approach: Hash Table

- Hash Table of Counters
- Lookup name in Hash table, instead of storing record, store an integer
- On insert, increment the integer
- On query, check the integer



Pros

- Straight Forward
- Guaranteed accuracy (if storing whole object)

Cons

- O(n) Space Complexity in the best case
- Scales poorly (think billions of unique records)



Naive Approach Relational DB

 Issue a Query to a traditional Relational Database searching for a count of record where some condition occurs

SELECT COUNT(*) FROM views

WHERE name="Gangnam Style"

Linear Time Complexity O(n)

Linear Space Complexity O(n)





What's the problem with a Billion Unique Records?

- Each unique record needs its own space in a Hash Table or row in a RDBMS (perhaps several rows across multiple tables)
- Taxing on memory for Hash Table
 - 8 bit integer? 1GB
 - 16 bit? 2GB
 - 32 bit? 4GB
 - 64 bit? 8GB
- Maintaining such large data structures in a typical program's memory isn't feasible
- In a relational database, it's stored on disk



COUNT-MIN SKETCH



Count-Min Sketch

- Specialized data structure for keeping count on very large streams of data
- Similar to Bloom filter in Concept multi-hashed record
- 2D array of counters
- Sublinear Space Complexity (possibly even constant!)
- Constant Time complexity
- Never undercounts, sometimes over counts



INCREMENT:



QUERY:

minimum = infinity

For i = 0 -> k:

minimum = min(minimum, Table[H(i)][i])

return minimum



Video Views Sketch 10 x 3

				Cour	nt Min Sk	ketch				
position	0	1	2	3	4	5	6	7	8	9
H1	0	0	0	0	0	0	0	0	0	0
H2	0	0	0	0	0	0	0	0	0	0
H3	0	0	0	0	0	0	0	0	0	0





				Cour	nt Min Sł	ketch				
position	0	1	2	3	4	5	6	7	8	9
H1	0	0	0	0	0	0	0	0	0	0
H2	0	0	0	0	0	0	0	0	0	0
H3	0	0	0	0	0	0	0	0	0	0



• H1(Gangnam Style) = 0



				Cour	nt Min Sl	ketch				
position	0	1	2	3	4	5	6	7	8	9
H1	1	0	0	0	0	0	0	0	0	0
H2	0	0	0	0	0	0	0	0	0	0
НЗ	0	0	0	0	0	0	0	0	0	0



- H1(Gangnam Style) = 0
- H2(Gangnam Style) = 4



				Cour	nt Min Sk	ketch				
position	0	1	2	3	4	5	6	7	8	9
H1	1	0	0	0	0	0	0	0	0	0
H2	0	0	0	0	1	0	0	0	0	0
H3	0	0	0	0	0	0	0	0	0	0



- H1(Gangnam Style) = 0
- H2(Gangnam Style) = 4
- H3(Gangnam Style) = 6



				Cour	nt Min Sk	ketch				
position	0	1	2	3	4	5	6	7	8	9
H1	1	0	0	0	0	0	0	0	0	0
H2	0	0	0	0	1	0	0	0	0	0
H3	0	0	0	0	0	0	1	0	0	0



- H1(Baby Shark) = 0
- H2(Baby Shark) = 5
- H3(Baby Shark) = 6



				Cour	nt Min Sł	ketch				
position	0	1	2	3	4	5	6	7	8	9
H1	1	0	0	0	0	0	0	0	0	0
H2	0	0	0	0	1	0	0	0	0	0
Н3	0	0	0	0	0	0	1	0	0	0



• H1(Baby Shark) = 0



				Cour	nt Min Sl	ketch				
position	0	1	2	3	4	5	6	7	8	9
H1	2	0	0	0	0	0	0	0	0	0
H2	0	0	0	0	1	0	0	0	0	0
НЗ	0	0	0	0	0	0	1	0	0	0



- H1(Baby Shark) = 0
- H2(Baby Shark) = 5



				Cour	nt Min Sk	ketch				
position	0	1	2	3	4	5	6	7	8	9
H1	2	0	0	0	0	0	0	0	0	0
H2	0	0	0	0	1	1	0	0	0	0
H3	0	0	0	0	0	0	1	0	0	0



- H1(Baby Shark) = 0
- H2(Baby Shark) = 5
- H3(Baby Shark) = 6



				Cour	nt Min Sl	ketch				
position	0	1	2	3	4	5	6	7	8	9
H1	2	0	0	0	0	0	0	0	0	0
H2	0	0	0	0	1	1	0	0	0	0
НЗ	0	0	0	0	0	0	2	0	0	0



Query Gangnam Style

• H1(Gangnam Style) = 0

• MIN (2)



				Cour	nt Min Sł	ketch				
position	0	1	2	3	4	5	6	7	8	9
H1	2	0	0	0	0	0	0	0	0	0
H2	0	0	0	0	1	1	0	0	0	0
H3	0	0	0	0	0	0	2	0	0	0



Query Gangnam Style

- H1(Gangnam Style) = 0
- H2(Gangnam Style) = 4

• MIN (2, 1)



				Cour	nt Min Sł	ketch				
position	0	1	2	3	4	5	6	7	8	9
H1	2	0	0	0	0	0	0	0	0	0
H2	0	0	0	0	1	1	0	0	0	0
H3	0	0	0	0	0	0	2	0	0	0



Query Gangnam Style

- H1(Gangnam Style) = 0
- H2(Gangnam Style) = 4
- H3(Gangnam Style) = 6
- MIN (2, 1, 2) = 1



	Count Min Sketch											
position	0	1	2	3	4	5	6	7	8	9		
H1	2	0	0	0	0	0	0	0	0	0		
H2	0	0	0	0	1	1	0	0	0	0		
НЗ	0	0	0	0	0	0	2	0	0	0		



Complexities

Туре	Worst Case
Space	Sublinear
Increment	O(1)
Query	O(1)
Delete	Not Available



CMS Pros

- Extremely Fast O(1)
- Super compact sublinear
- Impossible to undercount

CMS Cons

incidence of overcounting - all results are approximations



When to Use a Count Min Sketch?

- Counting many unique instances
- When Approximation is fine
- When counts are likely to be skewed (think YouTube video views)



SET CARDINALITY



Set Cardinality

- Counting distinct elements inserted into set
- Easier on smaller data sets
- For exact counts must preserve all unique elements
- Scales very poorly



Naive Approach - SQL

SELECT COUNT (DISTINCT id)

FROM views



Complexities

Space - Unindexed	O(1)
Query - Unindexed	O(n * log(n))
Space - Indexed	O(n)
Query - Indexed	O(n)
Insert	O(1)



Naive Approach Redis

- Store all Values in Sorted Set or Set
- Use ZCARD or SCARD



Complexities

Space	O(n)
Query	O(1)
Insert	O(log(n)) or O(1)



HYPERLOGLOG



HyperLogLog

- Probabilistic Data Structure to Count Distinct Elements
- Space Complexity is O(1)
- Time Complexity O(1)
- Can handle billions of elements with a few kB of memory



HyperLogLog Walkthrough

- Initialize an array of registers of size 2^P (where P is some constant, usually around 16-18)
- When an Item is inserted
 - Hash the Item
 - Determine the register to update: i from the left P bits of the item's hash
 - Set registers[i] to the index of the rightmost 1 in the binary representation of the hash
- When Querying
 - Compute harmonic mean of the registers that have been set
 - Multiply by a constant determined by size of P



Example: Insert Username 'bar' P = 16

H(bar) = 3103595182

- 1011 1000 1111 1101 0001 1010 1010 1110
- Take first 16 bits -> 1011 1000 1111 1101 -> 47357 = register index
- Index of rightmost 1 = 1
- registers[47357] = 1



Get Cardinality

• Calculate harmonic mean of only set registers.

Only 1 set register: 47357 -> 1

 $ceiling(.673 * 1 * 1/(2^1)) = 1$

Cardinality = 1



Complexities

Space	O(1)
Query	O(1)
Insert	O(1)



TOP ELEMENTS



Top Element Flows

- Most Frequent Elements in Stream
- Mission critical for detecting heavy network flows



Naive Approach SQL

SELECT id
FROM views
GROUP BY id
ORDER BY count(id)
DESC LIMIT 10



Naive Approach Redis

- Store all counts in Sorted Set
 - ZINCRBY views 1 id
- ZREVRANGE to get top elements



HEAVY KEEPER



Heavy Keeper

- Multi-hash Strategy
- Multiple-arrays with Multiple-counters
- Decay's smaller flows, promotes large flows
- Min-heap to maintain top-elements



Counter

5-foo



Top-K Empty

	B(0)	B(1)	B(2)	B(3)	B(4)	B(5)	B(6)	B(7)	B(8)	B(9)
A(0)	0-null									
A(1)	0-null									
A(2)	0-null									





	B(0)	B(1)	B(2)	B(3)	B(4)	B(5)	B(6)	B(7)	B(8)	B(9)
A(0)	0-null									
A(1)	0-null									
A(2)	0-null									



• H1 = 3 - 0-null



	B(0)	B(1)	B(2)	B(3)	B(4)	B(5)	B(6)	B(7)	B(8)	B(9)
A(0)	0-null									
A(1)	0-null									
A(2)	0-null									



H1 = 3 - 0-nullIt's null - so increment



	B(0)	B(1)	B(2)	B(3)	B(4)	B(5)	B(6)	B(7)	B(8)	B(9)
A(0)	0-null	0-null	0-null	1-GS	0-null	0-null	0-null	0-null	0-null	0-null
A(1)	0-null									
A(2)	0-null									



H2 = 5 - 0-nullIt's null - so increment



	B(0)	B(1)	B(2)	B(3)	B(4)	B(5)	B(6)	B(7)	B(8)	B(9)
A(0)	0-null	0-null	0-null	1-GS	0-null	0-null	0-null	0-null	0-null	0-null
A(1)	0-null	0-null	0-null	0-null	0-null	1-GS	0-null	0-null	0-null	0-null
A(2)	0-null									



H3 = 1 - 0-nullIt's null - so increment



	B(0)	B(1)	B(2)	B(3)	B(4)	B(5)	B(6)	B(7)	B(8)	B(9)
A(0)	0-null	0-null	0-null	1-GS	0-null	0-null	0-null	0-null	0-null	0-null
A(1)	0-null	0-null	0-null	0-null	0-null	1-GS	0-null	0-null	0-null	0-null
A(2)	0-null	1-GS	0-null							



• H1 = 3 - 1-GS

Ooooo what do we do?



	B(0)	B(1)	B(2)	B(3)	B(4)	B(5)	B(6)	B(7)	B(8)	B(9)
A(0)	0-null	0-null	0-null	1-GS	0-null	0-null	0-null	0-null	0-null	0-null
A(1)	0-null	0-null	0-null	0-null	0-null	1-GS	0-null	0-null	0-null	0-null
A(2)	0-null	1-GS	0-null							



- H1 = 3 1-GS
 - TRY to decrement it by 1 with decay probability
 - 0 1 (1 * decayActivate())



	B(0)	B(1)	B(2)	B(3)	B(4)	B(5)	B(6)	B(7)	B(8)	B(9)
A(0)	0-null	0-null	0-null	1-GS	0-null	0-null	0-null	0-null	0-null	0-null
A(1)	0-null	0-null	0-null	0-null	0-null	1-GS	0-null	0-null	0-null	0-null
A(2)	0-null	1-GS	0-null							



- H1 = 3 1-GS
 - TRY to decrement it by 1 with decay probability
 - 0 1 (1 * decayActivate())
 - o Success! Decrement, since 0, replace



	B(0)	B(1)	B(2)	B(3)	B(4)	B(5)	B(6)	B(7)	B(8)	B(9)
A(0)	0-null	0-null	0-null	1-BS	0-null	0-null	0-null	0-null	0-null	0-null
A(1)	0-null	0-null	0-null	0-null	0-null	1-GS	0-null	0-null	0-null	0-null
A(2)	0-null	1-GS	0-null							



H2 = 4 - 0-nullIncrement



	B(0)	B(1)	B(2)	B(3)	B(4)	B(5)	B(6)	B(7)	B(8)	B(9)
A(0)	0-null	0-null	0-null	1-BS	0-null	0-null	0-null	0-null	0-null	0-null
A(1)	0-null	0-null	0-null	0-null	1-BS	1-GS	0-null	0-null	0-null	0-null
A(2)	0-null	1-GS	0-null							



H3 = 5 - 0-null○ Increment



	B(0)	B(1)	B(2)	B(3)	B(4)	B(5)	B(6)	B(7)	B(8)	B(9)
A(0)	0-null	0-null	0-null	1-BS	0-null	0-null	0-null	0-null	0-null	0-null
A(1)	0-null	0-null	0-null	0-null	1-BS	1-GS	0-null	0-null	0-null	0-null
A(2)	0-null	1-GS	0-null	0-null	0-null	1-BS	0-null	0-null	0-null	0-null



Top-K Query Gangnam Style

- H1 = 3 1-BS
- H2 = 5 1-GS
- H3 = 1 1-GS

Return Max Where Node is set to Gangnam Style (1)



	B(0)	B(1)	B(2)	B(3)	B(4)	B(5)	B(6)	B(7)	B(8)	B(9)
A(0)	0-null	0-null	0-null	1-BS	0-null	0-null	0-null	0-null	0-null	0-null
A(1)	0-null	0-null	0-null	0-null	1-BS	1-GS	0-null	0-null	0-null	0-null
A(2)	0-null	1-GS	0-null	0-null	0-null	1-BS	0-null	0-null	0-null	0-null



Min-Heap Maintenance

- At Insertion, check count
- If Min-Heap contains element, update count
- If Min-Heap does not contain element:
 - Check if count greater than count of root element.
 - Replace if true



Redis Stack, the go to for Probabilistic Data Structures



Repo For This Talk





Resources

Redis

https://redis.io

Source Code For Demo:

https://github.com/slorello89/ProbabilisticDataStructures

C# Implementation Bloom Filter, HyperLogLog, and Count-Min Sketch: https://github.com/TheAlgorithms/C-Sharp/tree/master/DataStructures/Probabilistic

Slides:

https://www.slideshare.net/StephenLorello/countmin-sketch-to-infinitypdf







Steve Lorello Developer Advocate @Redis



@slorello



github.com/slorello89



twitch.tv/redisinc



Come Check Us Out!



Redis University:

https://university.redis.com



Discord:

https://discord.com/invite/redis





, . dis

Baby Name Freq hash table

0	1	2	3	4	5	6	7	8	9
0	0	0	0	0	0	0	0	0	0



H(Liam) = 4

0	1	2	3	4	5	6	7	8	9
0	0	0	0	0	0	0	0	0	0



H(Liam) = 4

0	1	2	3	4	5	6	7	8	9
0	0	0	0	1	0	0	0	0	0



H(Sophia) = 8

0	1	2	3	4	5	6	7	8	9
0	0	0	0	1	0	0	0	0	0



H(Sophia) = 8

0	1	2	3	4	5	6	7	8	9
0	0	0	0	1	0	0	0	1	0



H(Liam) = 4

0	1	2	3	4	5	6	7	8	9
0	0	0	0	2	0	0	0	1	0



Baby Name existence table k = 3

0	1	2	3	4	5	6	7	8	9
0	0	0	0	0	0	0	0	0	0



$H1(Liam)=0 \ H2(Liam)=4 \ H3(Liam)=6$

0	1	2	3	4	5	6	7	8	9
0	0	0	0	0	0	0	0	0	0



$$H1(Liam)=0 \ H2(Liam)=4 \ H3(Liam)=6$$

0	1	2	3	4	5	6	7	8	9
1	0	0	0	1	0	1	0	0	0



H1(Susan)=0 H2(Susan)=5 H3(Susan)=6

0	1	2	3	4	5	6	7	8	9
1	0	0	0	1	0	1	0	0	0



H1(Susan)=0 H2(Susan)=5 H3(Susan)=6

0	1	2	3	4	5	6	7	8	9
1	0	0	0	1	1	1	0	0	0



Does Tom Exist? H1(Tom)=1 H2(Tom)=4 H3(Tom)=5

0	1	2	3	4	5	6	7	8	9
1	0	0	0	1	1	1	0	0	0



Does Tom Exist? H1(Tom)=1 H2(Tom)=4 H3(Tom)=5

0	1	2	3	4	5	6	7	8	9
1	0	0	0	1	1	1	0	0	0

A hash of Tom = 0, so no Tom does not exist!



Does Liam Exist? H1(Liam)=0 H2(Liam) = 4 H3(Liam) = 6

0	1	2	3	4	5	6	7	8	9
1	0	0	0	1	1	1	0	0	0

All Hashes of Liam = 1, so we repot YES



2-Choice Hashing

- Use two Hash Functions instead of one
- Store @ index with Lowest Load (smallest linked list)
- Time Complexity goes from log(n) in traditional chain hash table -> log(log(n))
 with high probability, so nearly constant
- Benefit stops at 2 hashes, additional hashes don't help
- Still O(n) space complexity

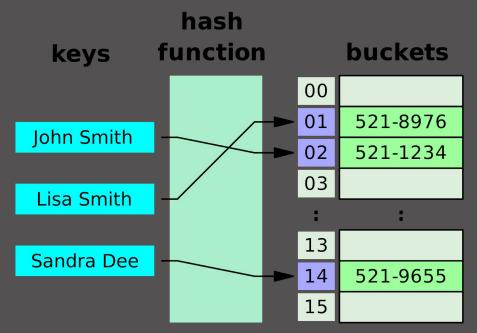


Hash Tables



Hash Table

- Ubiquitous data structure for storing associated data. E.g. Map, Dictionary, Dict
- Set of Keys associated with array of values
- Run hash function on key to find position in array to store value

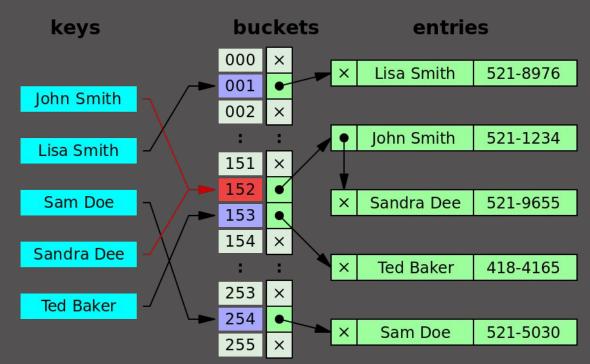


Source: wikipedia



Hash Collisions

- Hash Functions can produce the same output for different keys - creates collision
- Collision Resolution either sequentially of with linked-list





Hash Table Complexity - with chain hashing

Туре	Amortized	Worst Case
Space	O(n)	O(n)
Insert	O(1)	O(n)
Lookup	O(1)	O(n)
Delete	O(1)	O(n)

