

Streaming

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Counting (Distinct) Elements in a Stream

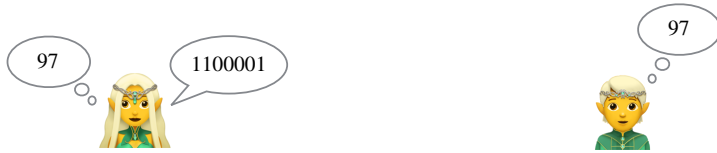
- Applications
 - IP traffic logs
 - How many distinct IP addresses used a given link to send their traffic from the beginning of the day, or how many distinct IP addresses are currently using a given link on ongoing flow?
 - How many flows comprised one packet only (i.e., rare flows)?
 - What are the top k heaviest flows during the day, or currently in progress?
 - Search engine query logs.
 - How many distinct queries in a list of queries?

Probabilistic Counting

Probabilistic Counting

- Counting. Count number of elements in the stream.
- Exact. Need $\lceil \lg m \rceil$ bits.

Probabilistic Counting



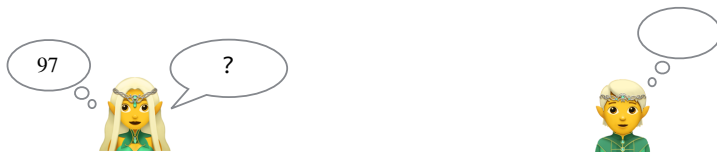
- **Exercise.** Alice is thinking of a number between 0 and m . She wants to tell Bob which number she is thinking of, but can only use a limited number of bits.
 - **Exact.** Need $\lceil \lg m \rceil$ bits.
 - **Approximate.** What is the best estimate Bob can get if Alice can only use:
 - $\lceil \lg m \rceil - 1$ bits?

Probabilistic Counting



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 - $\lceil \lg \lg m \rceil$ bits?

Probabilistic Counting

- **Algorithm.**

```
X ← 0
while (stream is not empty) do
  toss a biased coin that is heads with probability 1/2X
  if heads then
    X ← X + 1
Output 2X - 1
```

- X_i = value of X after i elements seen. Let $Y_i = 2^{X_i}$.
- **Claim.** $E[Y_m] = m + 1$.
- **Expected number of bits needed:** $E[\log X_m] = E[\log \log Y_m] = O(\log \log m)$.

Probabilistic Counting

• **Claim.** $E[Y_m] = m + 1$.

• **Proof.** By induction on m .

```

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Output 2X - 1
    
```

$$\begin{aligned}
 E[Y_m] &= E[2^{X_m}] = \sum_{j=0}^{\infty} 2^j \cdot P[X_m = j] \\
 &= \sum_{j=0}^{\infty} 2^j \cdot \left(P[X_{m-1} = j] \cdot \left(1 - \frac{1}{2^j}\right) + P[X_{m-1} = j-1] \cdot \frac{1}{2^{j-1}} \right) \\
 &= \sum_{j=0}^{\infty} 2^j \cdot P[X_{m-1} = j] + \sum_{j=0}^{\infty} 2^j \cdot \left((2 \cdot P[X_{m-1} = j-1] - P[X_{m-1} = j]) \cdot \frac{1}{2^j} \right) \\
 &= \sum_{j=0}^{\infty} 2^j \cdot P[X_{m-1} = j] + \sum_{j=0}^{\infty} (2 \cdot P[X_{m-1} = j-1] - P[X_{m-1} = j]) \\
 &= E[Y_{m-1}] + 1 \\
 &= (m-1+1) + 1 = m+1
 \end{aligned}$$

Counting Distinct Elements

Counting Distinct Elements

• **Goal.** Output an (ϵ, δ) -estimate of the number d of distinct elements in the stream.

• (ϵ, δ) -estimate.

$$P \left[\left| \frac{A(s)}{d} - 1 \right| > \epsilon \right] < \delta$$

where $A(s)$ is the output of algorithm A on stream s .

• **AMS Algorithm.**

- Simple
- Median trick
- Tail bounds

Pairwise Independent Hash Functions

• **Pairwise Independent Hash Functions.** A family of functions $\mathcal{H} = \{h \mid h : U \rightarrow [m]\}$ is pairwise independent if the following two conditions hold:

1. $\forall x \in U$, the random variable $h(x)$ is uniformly distributed in $[m]$,
2. $\forall x \neq y \in U$, the random variables $h(x)$ and $h(y)$ are independent.

• **Pairwise Independent Hash Functions.** A hash function $h : U \rightarrow [m]$ is pairwise independent if for all $x \neq y \in U$ and $q, r \in [m]$:

$$P[h(x) = q \wedge h(y) = r] = \frac{1}{m^2}$$

AMS algorithm

- $\text{zeros}(p)$. Number of zeros that the binary representation of p ends with.
- **Intuition.** Assume we have a large stream s of uniformly distributed numbers from $[m]$.
 - 1/2 of the numbers ends with 0.
 - 1/4 of the numbers ends with 00.
 - 1/8 of the numbers ends with 000.
 -

Therefore: let $z = \max_{x \in s} \text{zeros}(x)$

- If $z = 1$, then it is likely that the number of distinct integers is $2^1 = 2$.
- If $z = 2$, then it is likely that the number of distinct integers is $2^2 = 4$.
- If $z = 3$, then it is likely that the number of distinct integers is $2^3 = 8$.
-

AMS Algorithm

- AMS Algorithm

```
Choose a random function  $h: [n] \rightarrow [n]$  from a family of pairwise independent hash functions
 $z \leftarrow 0$ 
while (an item  $x$  arrives) do
  if  $\text{zeros}(h(x)) > z$  then
     $z \leftarrow \text{zeros}(h(x))$ 
Output  $2^{z+1/2}$ 
```

- Let z' be the value of z when algorithm ends and $d' = 2^{z'+1/2}$ be the estimate returned by the algorithm.
- Want to bound probability that d' is far from d :

$$P[d' \geq 3d] \text{ and } P[d' \leq d/3]$$

AMS Algorithm

- Let z' be the value of z when algorithm ends and $d' = 2^{z'+1/2}$ be the estimate returned by the algorithm.
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 - Bound

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- Let z' be the value of z when algorithm ends and $d' = 2^{z'+1/2}$ be the estimate returned by the algorithm.
- Want to bound probability that d' is far from d .
 - Bound

$$P[d' \geq 3d] \text{ and } P[d' \leq d/3]$$

- Let a be the smallest integer such that $2^{a+1/2} \geq 3d$.
- Let b be the smallest integer such that $2^{b+1/2} \leq d/3$.
- Let $Y_r = \#\text{distinct items in the stream such that } \text{zeros}(h(j)) \geq r$.

- Then

$$P[d' \geq 3d] = P[z' \geq a] = P[Y_a > 0] = ??$$

and

$$P[d' \leq d/3] = P[z' \leq b] = P[Y_{b+1} = 0] = ??$$

```
Choose a random function  $h: [n] \rightarrow [n]$  from a family of pairwise independent hash functions
 $z \leftarrow 0$ 
while (an item  $x$  arrives) do
  if  $\text{zeros}(h(x)) > z$  then
     $z \leftarrow \text{zeros}(h(x))$ 
Output  $2^{z+1/2}$ 
```

AMS Algorithm Analysis

- **Goal.** Bound $P[Y_a > 0]$ and $P[Y_{b+1} = 0]$.

- Define

$$X_{r,j} = \begin{cases} 1 & \text{if } \text{zeros}(h(j)) \geq r \\ 0 & \text{otherwise} \end{cases} \implies Y_r = \sum_{j:f_j > 0} X_{r,j}$$

- Expected value of $X_{r,j}$

$$E[X_{r,j}] = P[\text{zeros}(h(j)) \geq r] = \frac{1}{2^r}$$

- Expected value of Y_r

$$E[Y_r] = E\left[\sum_{j:f_j > 0} X_{r,j}\right] = \sum_{j:f_j > 0} \frac{1}{2^r} = \frac{d}{2^r}$$

- Variance of Y_r

$$\text{Var}[Y_r] = \sum_{j:f_j > 0} \text{Var}[X_{r,j}] \leq \sum_{j:f_j > 0} E[X_{r,j}^2] = \sum_{j:f_j > 0} E[X_{r,j}] = \frac{d}{2^r}$$

AMS Algorithm Analysis

- **Goal.** Bound $P[Y_a > 0]$ and $P[Y_{b+1} = 0]$.

- Have $E[Y_r] = \text{Var}[Y_r] = \frac{d}{2^r}$

- By Markov's inequality

$$P[Y_a > 0] = P[Y_a \geq 1] \leq \frac{E[Y_a]}{1} = \frac{d}{2^a} \leq \frac{\sqrt{2}}{3}$$

Markov's inequality

$$P[X \geq t] \leq \frac{E[X]}{t}$$

- By Chebychev's inequality

Chebychev's inequality

$$P[|X - E[X]| \geq t\sqrt{\text{Var}[X]}] \leq \frac{1}{t^2}$$

$$P[Y_{b+1} = 0] = P[|Y_{b+1} - E[Y_{b+1}]| \geq d/2^{b+1}]$$

$$= P\left[|Y_{b+1} - E[Y_{b+1}]| \geq \frac{d/2^{b+1}}{\sqrt{\text{Var}[Y_{b+1}]}} \cdot \sqrt{\text{Var}[Y_{b+1}]}\right]$$

$$\leq \frac{\text{Var}[Y_{b+1}]}{(d/2^{b+1})^2} = \frac{2^{b+1}}{d} \leq \frac{\sqrt{2}}{3}$$

Median trick

- Run $O(\log(1/\delta))$ parallel and independent copies of the algorithm and output the median.
- The probability of success is at least $1 - \delta$.
- Gives a $(1/3, \delta)$ - estimate.
- **Time and space.** $O(\log(1/\delta)\log n)$.