

Lecture 19: Streaming

Rafael Oliveira

University of Waterloo
Cheriton School of Computer Science

rafael.oliveira.teaching@gmail.com

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Overview

- Introduction
 - Data Streaming
 - Basic Examples
- Main Examples
 - Heavy hitters
 - Distinct Elements
 - Weighted Heavy Hitters
- Acknowledgements

Why streaming?

In today's world we have to deal with *big data*. But not all big data are created equal. Today we will study one way in which massive data can appear in our lives: *streaming*.

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 - 2 Internet search logs
 - 3 Database transactions
 - 4 sensor networks
 - 5 satellite data feeds

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How can we deal with it/model it? What can we do if we cannot even see the whole input?

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Goal: minimize space complexity (in bits) and the processing time.

Examples of Streaming Problems

Example (Sum of elements)

- **Input stream:** a_1, \dots, a_N be integers from the set $[-2^b + 1, 2^b - 1]$
- **Task:** maintain the current sum of the elements we have seen so far

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Example (Median)

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- **Task:** maintain the current median of elements we have seen so far

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Example (Heavy hitters)

- **Input stream:** a_1, \dots, a_N integers from $[-2^b + 1, 2^b - 1]$, $\epsilon > 0$
- **Task:** maintain set of elements that contains elements that have appeared at least ϵ -fraction of the time (a.k.a. *heavy hitters*)
- **Constraint:** allowed to also output *false positives* (low hitters), but not allowed to miss any heavy hitter!

Majority Element - Algorithm

Setup: heavy hitters with $\epsilon = 1/2$.

- At time t , we will maintain set S_t which contains the element that has appeared at least ~~$t/2$~~ times, if any.

$t/2$

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 - If $c == 0$
 - $S_t = \{a_t\}$ and $c \leftarrow 1$
 - Else
 - if $a_t \in S_{t-1}$, set $c \leftarrow c + 1$
 - else $c \leftarrow c - 1$ and discard a_t

$S_t = S_{t-1}$ and increase c by 1

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- At end of stream, return element in S_N

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 - Every time that we discard a copy of the majority element, we throw away a different element.
 - Example: stream 3, 1, 2, 1, 1

1 ← majority element

$$S_1 = \{3\} \quad c_1 = 1$$

$$S_2 = \{3\} \quad c_2 = 0 \quad \text{discard } 1 \quad (\text{decreasing ctr} \Leftrightarrow \text{throwing away } 3)$$

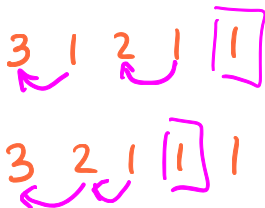
$$S_3 = \{2\} \quad c_3 = 1$$

$$S_3 = \{2\} \quad c_4 = 0 \quad \text{discard } 1 \quad (\text{discarded } 2)$$

$$S_4 = \{1\} \quad c_5 = 1$$

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 - Majority element appears more than half the time, so we cannot throw away all the majority elements



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 - Example: stream 3, 1, 2, 1, 1
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- Space used: $O(b)$ (stored set S_t which has at most one element and counter)

+ $O(\log N)$

counter space

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Heavy hitters Problem

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upper bound on # ϵ -heavy hitters

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$T \leftarrow$ element array

$C \leftarrow$ counter array

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decrease all counters

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- 6 Return the array T with the counter array C

Heavy hitters proof

- For element $e \in \Sigma$, let $est(e) = \begin{cases} C[j], & \text{if } e = T[j] \\ 0, & \text{otherwise.} \end{cases}$ ← if $e \in T$

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Lemma

Let $count(e)$ be the number of occurrences of e in stream up to time N .

$$0 \leq count(e) - est(e) \leq \frac{N}{k+1} \leq \epsilon N$$

by our choice
of k

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- If we don't increase $est(e)$ by 1 when we see an update to e then we decrement k counters and discard current update to e
- So we drop $k+1$ distinct stream updates, but there are N updates, so we won't increase $est(e)$ by 1 (when we should) at most

$$\frac{N}{k+1} \leq \epsilon N \text{ times.}$$

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definition

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 - $est(e) > 0 \Rightarrow e$ is in T



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 - For an ϵ -heavy hitter e , we have $\text{count}(e) > \epsilon \cdot N$
 - $\text{est}(e) \geq \text{count}(e) - \epsilon \cdot N > 0$
 - $\text{est}(e) > 0 \Rightarrow e$ is in T
 - Space used is $O(k \cdot \underbrace{(\log(\Sigma))}_b + \underbrace{\log N}_{\text{counters}}) = O((1/\epsilon) \cdot (b + \log N))$ bits

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Example (Distinct elements)

- **Input stream:** a_1, \dots, a_N be integers from $[0, 2^b - 1]$. $m := 2^b$
- **Task:** maintain current # of distinct elements D we have seen so far

what we will achieve is:

output \tilde{D} s.t.

$$(1-\epsilon) D \leq \tilde{D} \leq (1+\epsilon) D$$

w. h. p.

so we will
also have
 $\epsilon > 0$

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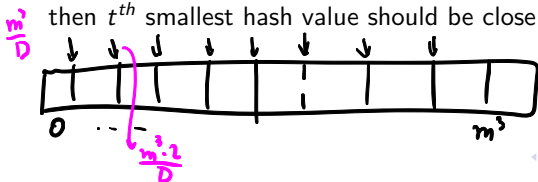
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 - If the D hash values $h(b_1), \dots, h(b_D)$ are *evenly distributed* in $[0, m^3]$, then t^{th} smallest hash value should be close to $\frac{tm^3}{D}$.
 - If we know that t^{th} smallest value is T , then $T \approx \frac{tm^3}{D} \Rightarrow D \approx \frac{tm^3}{T}$

Distinct Elements - algorithm

- Choose a random hash function h from strongly 2-universal hash family
- For each item a_i in the stream:
 - Compute $h(a_i)$
 - update list that stores the t smallest hash values
 - After all data has read, let T be t^{th} smallest hash value in data stream.

list of size t

$$\text{Return } Y = \frac{tm^3}{T}$$

need to prove $Y \approx D$

Distinct Elements Analysis

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 - Not going to store the whole hash table, only store hash function h and t numbers (the t smallest values we have seen)

t numbers in $[0, m^3)$ $O(b)$ bits

and hash function
strongly 2-universal $h: [0, m) \rightarrow [0, m^3)$

$O(b)$ bits

total space req. : $O(tb)$ bits

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$$(1 - \epsilon) \cdot D \leq Y \leq (1 + \epsilon) \cdot D$$

with constant probability.

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Upper Bound: $\Pr[Y > (1 + \epsilon) \cdot D]$ *Y too large*

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- $Y > (1 + \epsilon) \cdot D \Rightarrow T < \frac{tm^3}{(1 + \epsilon) \cdot D} \leq \frac{(1 - \epsilon/2) \cdot tm^3}{D}$

$$\frac{1}{1 + \epsilon} \leq 1 - \epsilon/2$$

means that from our D elements our hash function hashed $\geq t$ elements in the interval $[0, \frac{(1-\epsilon/2)tm^3}{D}]$

Distinct Elements Analysis

Theorem

Setting $t = O(1/\epsilon^2)$ we have that $Y = \frac{tm^3}{T}$ satisfies:

$$(1 - \epsilon) \cdot D \leq Y \leq (1 + \epsilon) \cdot D$$

with constant probability.

Upper Bound: $\Pr[Y > (1 + \epsilon) \cdot D]$

- $Y > (1 + \epsilon) \cdot D \Rightarrow T < \frac{tm^3}{(1 + \epsilon) \cdot D} \leq \frac{(1 - \epsilon/2) \cdot tm^3}{D}$
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- Random variable $X_i = \begin{cases} 1, & \text{if } h(a_i) \leq \frac{(1 - \epsilon/2) \cdot tm^3}{D} \\ 0, & \text{otherwise} \end{cases}$

hash value
too small

Distinct Elements Analysis

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Each $h(a_i)$ uniformly random in $[0, m^3]$.

↑ strongly ϵ -universal

Distinct Elements Analysis

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Each $h(a_i)$ uniformly random in $[0, m^3]$.

- If there are D distinct elements,

$$\mathbb{E} \left[\# \text{ elements with hash value} \leq \frac{(1 - \epsilon/2) \cdot tm^3}{D} \right] \leq t(1 - \epsilon/2)$$

$$\sum_{i=1}^D \mathbb{E}[X_i] = D \cdot \frac{(1 - \epsilon/2)t}{D} \ll t(1 - \epsilon/2)$$

independent of D, N

Distinct Elements Analysis

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- but we assumed we have at least t such elements! Now need to show that this cannot happen with high probability

Distinct Elements Analysis

Upper Bound: $\Pr[Y > (1 + \epsilon) \cdot D]$

- If there are D distinct elements, let $X = \sum_{i=1}^D X_i$

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tempted to
use Chernoff
Cannot use Chernoff
(only pairwise independent)
Chebyshev works

Distinct Elements Analysis

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 $\mathbb{E}[X_i^2] \geq \mathbb{E}[X_i]^2$
 $\mathbb{E}[X_i^2] = \mathbb{E}[X_i]$

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 - Chebyshev's inequality:

$$\begin{aligned} \Pr[X > t] &= \Pr[X > \underbrace{t \cdot (1 - \epsilon/2)}_{\geq \mathbb{E}[X]} + \underbrace{\epsilon \cdot t/2}_{\text{gap}}] \\ &\leq \Pr[|X - \mathbb{E}[X]| > \epsilon \cdot t/2] \leq \frac{4 \cdot \text{Var}[X]}{\epsilon^2 t^2} \leq \frac{4}{\epsilon^2 t} \end{aligned}$$

$$\text{Var}(\bar{X}) = D \cdot \text{Var}[X_i] \leq D \cdot \mathbb{E}[X_i] = \mathbb{E}[X] \leq \underline{t(1 - \epsilon/2)} \leq t$$

Distinct Elements Analysis

Lower Bound: $\Pr[Y < (1 - \epsilon) \cdot D]$.

Similar calculation as previous slide.¹

Practice problem: do this part of the proof.

¹replacing $1 - \epsilon$ by $1 + \epsilon$ and using Chebyshev

Distinct Elements Analysis

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Similar calculation as previous slide.¹

Practice problem: do this part of the proof.

- $\Pr[Y > (1 + \epsilon) \cdot D] \leq \frac{4}{\epsilon^2 t}$ *Y too large compared to D*
- $\Pr[Y < (1 - \epsilon) \cdot D] \leq \frac{4}{\epsilon^2 t}$ *Y too small*

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Distinct Elements Analysis

Lower Bound: $\Pr[Y < (1 - \epsilon) \cdot D]$.

Similar calculation as previous slide.¹

Practice problem: do this part of the proof.

- $\Pr[Y > (1 + \epsilon) \cdot D] \leq \frac{4}{\epsilon^2 t}$
- $\Pr[Y < (1 - \epsilon) \cdot D] \leq \frac{4}{\epsilon^2 t}$
- Setting $t = 24/\epsilon^2$ gives us

$$\Pr[(1 - \epsilon) \cdot D \leq Y \leq (1 + \epsilon) \cdot D] \geq 1 - \frac{8}{\epsilon^2 t} = 2/3$$

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Space requirements and running time

- Total space used: $O\left(\frac{1}{\epsilon^2} \log m\right)$ bits

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compute hash function
and update our list
of size $O(1/\epsilon^2)$

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- Running time per operation: $O(\log(m) + 1/\epsilon^2)$ steps
 - compute hash in $O(\log m)$ time
 - Since we keep track of $O(1/\epsilon^2)$ elements, and need to update the list, this takes $O(1/\epsilon^2)$ time (though there are smarter ways)

- Introduction
 - Data Streaming
 - Basic Examples
- Main Examples
 - Heavy hitters
 - Distinct Elements
 - Weighted Heavy Hitters
- Acknowledgements

Heavy hitters with weights

Example (Weighted heavy hitters)

- **Input stream:** $(a_1, w_1), \dots, (a_N, w_N)$ tuples of integers from $\Sigma = [-2^b + 1, 2^b - 1]$, parameter $q \in \mathbb{N}$

Heavy hitters with weights

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- **Task:** find all elements e such that $Q(e) \geq q$
- **Constraint:** allowed to also output *false positives* (low hitters), but not allowed to miss any heavy hitter!

Weighted heavy hitters - algorithm setup

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 - That is, have low probability of reporting a really low hitter

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- Let's maintain $k \cdot \ell$ counters $C_{i,j}$, where each $C_{i,j}$ adds the weight of items that are mapped to j^{th} entry by the i^{th} hash function. Start with $C_{i,j} = 0$ for all $1 \leq i \leq k$ and $1 \leq j \leq \ell$.

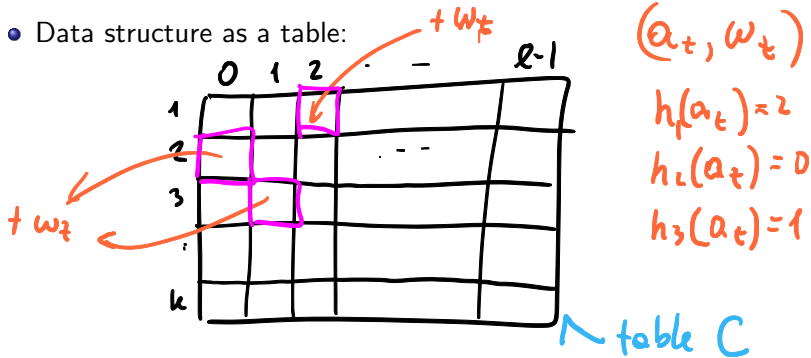
Weighted heavy hitters - algorithm

- Given (a_t, w_t) , for each $1 \leq i \leq k$ set $C_{i, h_i(a_t)} \leftarrow C_{i, h_i(a_t)} + w_t$.
- At the end,² report all elements e with

$$\min_{1 \leq i \leq k} C_{i, h_i(e)} \geq q$$

← added weight of e

- Data structure as a table:



²In this version need to do second pass over data. But this can be fixed. Practice problem: fix this so that we can report on the fly.

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gap to q

$$q = \underset{\substack{\uparrow \\ \text{constant}}}{\gamma} \cdot Q$$

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 - Look at counter $C_{i,h_i(e)}$. Since e is reported, must have $C_{i,h_i(e)} \geq q$
 - Contribution from e is $Q(e) \leq q - \epsilon \cdot Q$. So other elements that map to $h_i(e)$ must have contributed $\geq \epsilon \cdot Q$.

1) there is collision
2) collisions add a lot of weight

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 - h_i chosen from 2-universal hash family then probability that another element f is mapped to $h_i(e)$ is $\leq 1/\ell$.

$$h_i : \Sigma \rightarrow [0, \ell \cdot 1)$$

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 - Thus $\mathbb{E}[Z_i] \leq Q/\ell$. By Markov:

$$\Pr[Z_i \geq \epsilon \cdot Q] \leq \frac{\mathbb{E}[Z_i]}{\epsilon \cdot Q} \leq \frac{1}{\epsilon \ell}$$

$$\mathbb{E}[Z_i] \leq \sum_{f \text{ appeared}} Q(f) \cdot \underbrace{\Pr[h_i(f) = h_i(e)]}_{\leq 1/\ell} \leq \frac{1}{\ell} \cdot \sum Q(f) \leq \frac{Q}{\ell}$$

Weighted heavy hitters - analysis

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- Hash functions h_i chosen independently \Rightarrow

$$\Pr \left[\min_{1 \leq i \leq k} Z_i \geq \epsilon \cdot Q \right] \leq \left(\frac{1}{\epsilon \ell} \right)^k$$

Weighted heavy hitters - analysis

We have

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Weighted heavy hitters - analysis

Pr [reported low
hitter e]



We have

$$\Pr \left[\min_{1 \leq i \leq k} Z_i \geq \epsilon \cdot Q \right] \leq \left(\frac{1}{\epsilon \ell} \right)^k \leq \delta$$

- Setting $\ell = 2/\epsilon$ and $k = \log(\delta)$ we get that probability above $\leq \delta$.

Weighted heavy hitters - analysis

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- Space requirement for counters $O(1/\epsilon \cdot \log(1/\delta)) \cdot \log(N)$

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- Setting $\ell = 2/\epsilon$ and $k = \log(\delta)$ we get that probability above $\leq \delta$.
- Space requirement for counters $O(1/\epsilon \cdot \log(1/\delta))$
- Space required to store all hash functions and evaluation time $O(k \cdot \ell)$

$O(k \cdot \ell \cdot \log(N))$ total space req.

Acknowledgement

- Lecture based largely on Lap Chi's notes and David Woodruff's notes.
- See Lap Chi's notes at
<https://cs.uwaterloo.ca/~lapchi/cs466/notes/L05.pdf>
- See David's notes at
<https://www.cs.cmu.edu/~15451-s20/lectures/lec6.pdf>