

# Big Data

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- “Big” data arises in many forms:
  - **Physical Measurements**: from science (physics, astronomy)
  - **Medical data**: genetic sequences, detailed time series
  - **Activity data**: GPS location, social network activity
  - **Business data**: customer behavior tracking at fine detail
- **Common themes**:
  - Data is large, and growing
  - There are important patterns and trends in the data
  - We don’t fully know how to find them

# Making sense of Big Data

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- Want to be able to interrogate data in different use-cases:
  - **Routine Reporting**: standard set of queries to run
  - **Analysis**: ad hoc querying to answer 'data science' questions
  - **Monitoring**: identify when current behavior differs from old
  - **Mining**: extract new knowledge and patterns from data
- In all cases, need to answer certain basic questions quickly:
  - Describe the distribution of particular attributes in the data
  - How many (distinct)  $X$  were seen?
  - How many  $X < Y$  were seen?
  - Give some representative examples of items in the data

# Big Data and Hashing

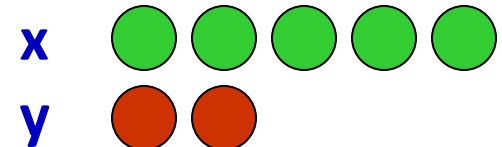
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- “Traditional” hashing: compact storage of data
  - Hash tables proportional to data size
  - Fast, compact, exact storage of data
- Hashing with small probability of collisions: very compact storage
  - Bloom filters (no false negatives, bounded false positives)
  - Faster, compacter, probabilistic storage of data
- Hashing with almost certainty of collisions
  - Sketches (items collide, but the signal is preserved)
  - Fasterer, compacterer, approximate storage of data
  - Enables “small summaries for big data”

# Data Models

- We model data as a collection of simple **tuples**
- Problems hard due to scale and dimension of input
- Arrivals only model:

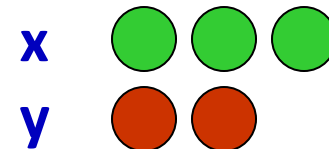
- **Example:**  $(x, 3), (y, 2), (x, 2)$  encodes the arrival of 3 copies of item  $x$ , 2 copies of  $y$ , then 2 copies of  $x$ .



- Could represent eg. packets on a network; power usage

- Arrivals and departures:

- **Example:**  $(x, 3), (y, 2), (x, -2)$  encodes final state of  $(x, 1), (y, 2)$ .

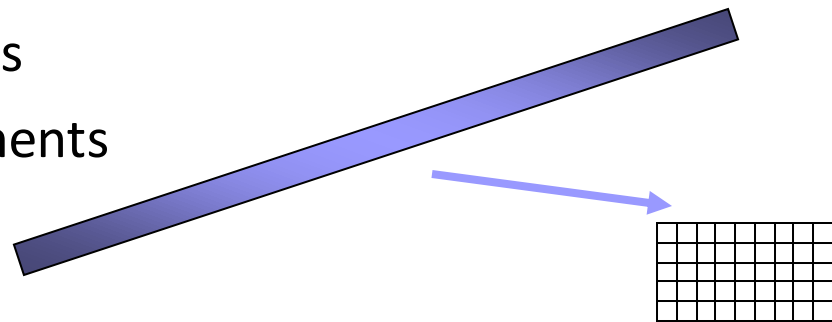


- Can represent fluctuating quantities, or measure differences between two distributions

# Sketches and Frequency Moments

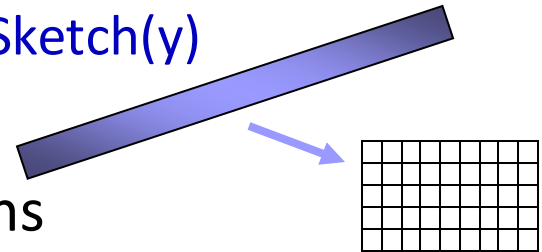
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- Sketches as hash-based linear transforms of data
- Frequency distributions and Concentration bounds
- Count-Min sketch for  $F_\infty$  and frequent items
- AMS Sketch for  $F_2$
- Estimating  $F_0$
- Extensions:
  - Higher frequency moments
  - Combined frequency moments

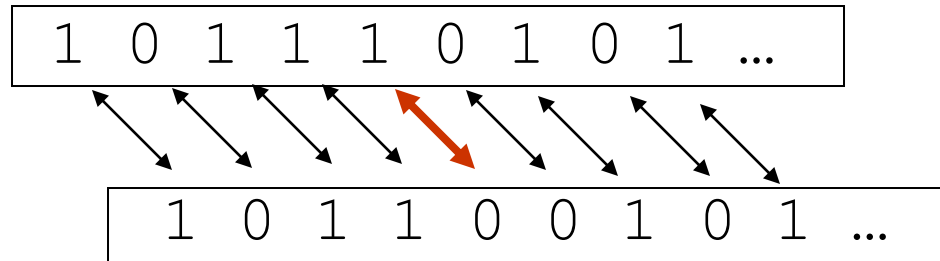


# Sketch Structures

- **Sketch** is a class of summary that is a **linear transform** of input
  - $\text{Sketch}(x) = Sx$  for some matrix  $S$
  - Hence,  $\text{Sketch}(\alpha x + \beta y) = \alpha \text{Sketch}(x) + \beta \text{Sketch}(y)$
  - Trivial to **update** and **merge**
- Often describe  $S$  in terms of hash functions
  - If hash functions are simple, sketch is fast
- Aim for limited independence hash functions  $h: [n] \rightarrow [m]$ 
  - If  $\Pr_{h \in H} [ h(i_1)=j_1 \wedge h(i_2)=j_2 \wedge \dots \wedge h(i_k)=j_k ] = m^{-k}$ ,  
then  $H$  is  $k$ -wise independent family (“ $h$  is  $k$ -wise independent”)
  - $k$ -wise independent hash functions take time, space  $O(k)$



# Fingerprints as sketches



- Test if two binary streams are equal  
 $d_=(x,y) = 0$  iff  $x=y$ ,  $1$  otherwise
- To test in small space: pick a suitable hash function  $h$
- Test  $h(x)=h(y)$  : small chance of false positive, no chance of false negative
- Compute  $h(x)$ ,  $h(y)$  incrementally as new bits arrive
  - How to choose the function  $h()$ ?

# Polynomial Fingerprints

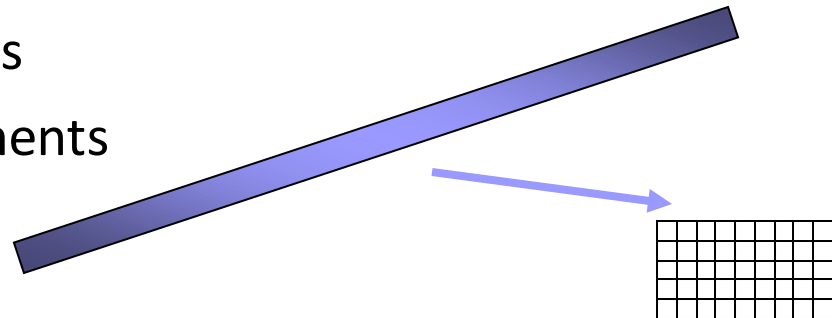
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- Pick  $h(x) = \sum_{i=1}^n x_i r^i \bmod p$  for prime  $p$ , random  $r \in \{1 \dots p-1\}$
- Why?
- Flexible:  $h(x)$  is linear function of  $x$ —easy to **update** and **merge**
- For accuracy, note that computation **mod**  $p$  is over the field  $\mathbb{Z}_p$ 
  - Consider the polynomial in  $\alpha$ ,  $\sum_{i=1}^n (x_i - y_i) \alpha^i = 0$
  - Polynomial of degree  $n$  over  $\mathbb{Z}_p$  has at most  $n$  roots
- Probability that  $r$  happens to solve this polynomial is  $n/p$
- So  $\Pr[ h(x) = h(y) \mid x \neq y ] \leq n/p$ 
  - Pick  $p = \text{poly}(n)$ , fingerprints are  $\log p = O(\log n)$  bits
- Fingerprints applied to small subsets of data to test equality
  - Will see several examples that use fingerprints as subroutine



# Sketches and Frequency Moments

- Sketches as hash-based linear transforms of data
- Frequency distributions and Concentration bounds
- Count-Min sketch for  $F_\infty$  and frequent items
- AMS Sketch for  $F_2$
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# Frequency Distributions

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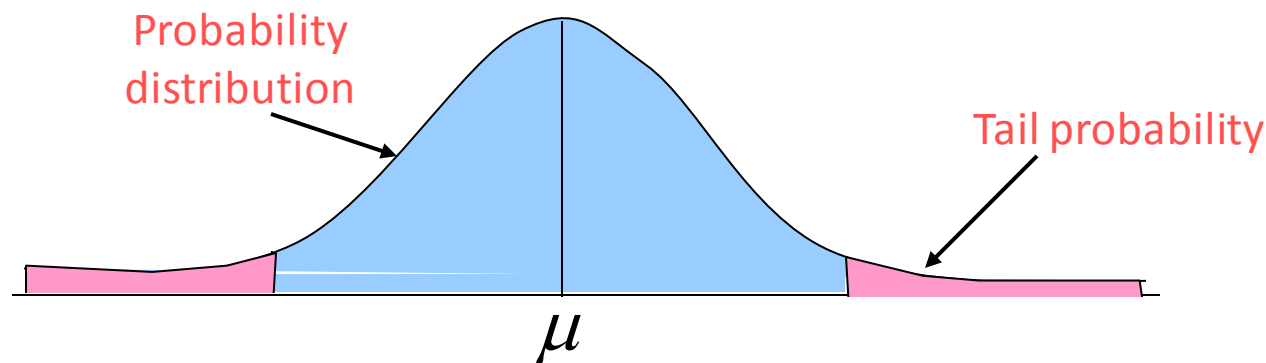
- Given set of items, let  $f_i$  be the number of occurrences of item  $i$
- Many natural questions on  $f_i$  values:
  - Find those  $i$ 's with large  $f_i$  values (heavy hitters)
  - Find the number of non-zero  $f_i$  values (count distinct)
  - Compute  $F_k = \sum_i (f_i)^k$  – the  $k$ 'th Frequency Moment
  - Compute  $H = \sum_i (f_i/F_1) \log (F_1/f_i)$  – the (empirical) entropy
- “Space Complexity of the Frequency Moments”  
Alon, Matias, Szegedy in STOC 1996
  - Awarded Gödel prize in 2005
  - Set the pattern for many streaming algorithms to follow

# Concentration Bounds

- Will provide randomized algorithms for these problems
- Each algorithm gives a (randomized) estimate of the answer
- Give confidence bounds on the final estimate  $X$ 
  - Use probabilistic concentration bounds on random variables
- A concentration bound is typically of the form

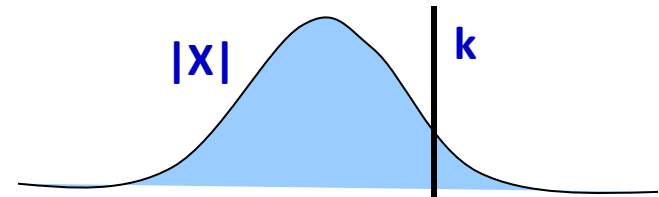
$$\Pr[ |X - x| > \epsilon y ] < \delta$$

- At most probability  $\delta$  of being more than  $\epsilon y$  away from  $x$



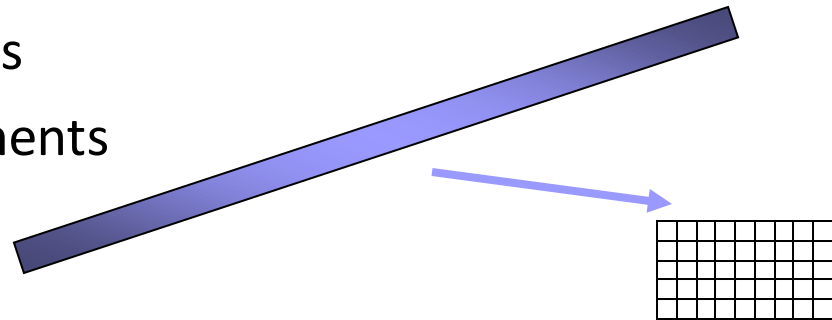
# Markov Inequality

- Take *any* probability distribution  $X$  s.t.  $\Pr[X < 0] = 0$
- Consider the event  $X \geq k$  for some constant  $k > 0$
- For any draw of  $X$ ,  $kI(X \geq k) \leq X$ 
  - Either  $0 \leq X < k$ , so  $I(X \geq k) = 0$
  - Or  $X \geq k$ , lhs =  $k$
- Take expectations of both sides:  $k \Pr[X \geq k] \leq E[X]$
- **Markov inequality**:  $\Pr[X \geq k] \leq E[X]/k$ 
  - Prob of random variable exceeding  $k$  times its expectation  $< 1/k$
  - Relatively weak in this form, but still useful



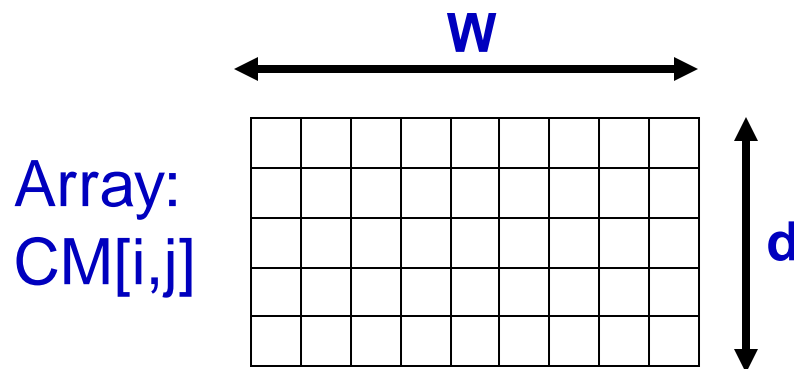
# Sketches and Frequency Moments

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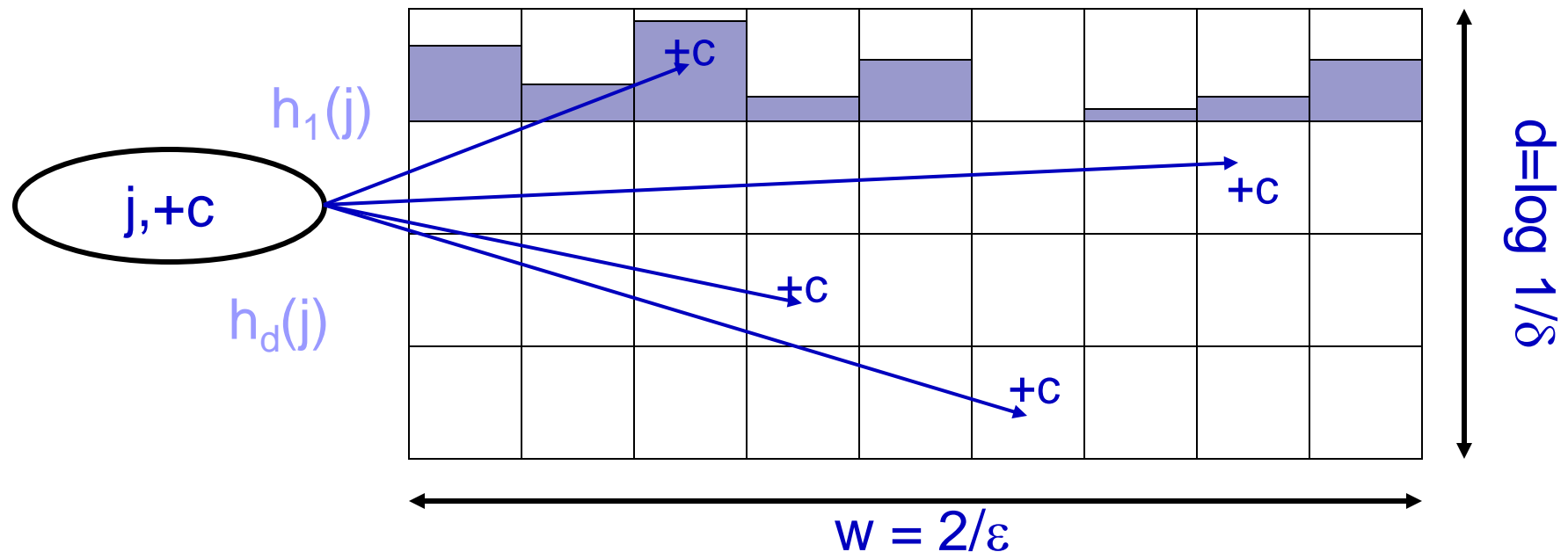


# Count-Min Sketch

- Simple **sketch** idea relies primarily on Markov inequality
- Model input data as a vector  $x$  of dimension  $U$
- Creates a small summary as an array of  $w \times d$  in size
- Use  $d$  hash function to map vector entries to  $[1..w]$
- Works on arrivals only and arrivals & departures streams



# Count-Min Sketch Structure



- Each entry in vector  $x$  is mapped to one bucket per row.
- Merge two sketches by entry-wise summation
- Estimate  $x[j]$  by taking  $\min_k CM[k, h_k(j)]$ 
  - Guarantees error less than  $\epsilon F_1$  in size  $O(1/\epsilon \log 1/\delta)$
  - Probability of more error is less than  $1-\delta$

[C, Muthukrishnan '04]

# Approximation of Point Queries

Approximate point query  $x'[j] = \min_k CM[k, h_k(j)]$

- Analysis: In  $k$ 'th row,  $CM[k, h_k(j)] = x[j] + X_{k,j}$ 
  - $X_{k,j} = \sum_i x[i] I(h_k(i) = h_k(j))$
  - $E[X_{k,j}] = \sum_{i \neq j} x[i] \Pr[h_k(i) = h_k(j)]$   
 $\leq \Pr[h_k(i) = h_k(j)] * \sum_i x[i]$   
 $= \varepsilon F_1/2$  – requires only pairwise independence of  $h$
  - $\Pr[X_{k,j} \geq \varepsilon F_1] = \Pr[X_{k,j} \geq 2E[X_{k,j}]] \leq 1/2$  by Markov inequality
- So,  $\Pr[x'[j] \geq x[j] + \varepsilon F_1] = \Pr[\forall k. X_{k,j} > \varepsilon F_1] \leq 1/2^{\log 1/\delta} = \delta$
- **Final result:** with certainty  $x[j] \leq x'[j]$  and with probability at least  $1-\delta$ ,  $x'[j] < x[j] + \varepsilon F_1$



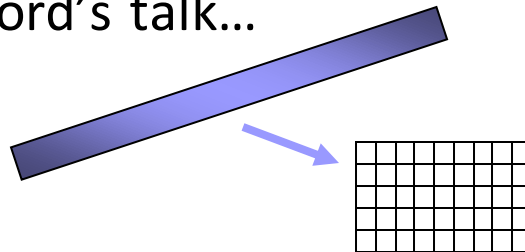
# Applications of Count-Min to Heavy Hitters

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- Count-Min sketch lets us estimate  $f_i$  for any  $i$  (up to  $\epsilon F_1$ )
- **Heavy Hitters** asks to find  $i$  such that  $f_i$  is large ( $> \phi F_1$ )
- **Slow way**: test every  $i$  after creating sketch
- **Alternate way**:
  - Keep binary tree over input domain: each node is a subset
  - Keep sketches of all nodes at same level
  - Descend tree to find large frequencies, discard ‘light’ branches
  - Same structure estimates arbitrary range sums
- A first step towards compressed sensing style results...

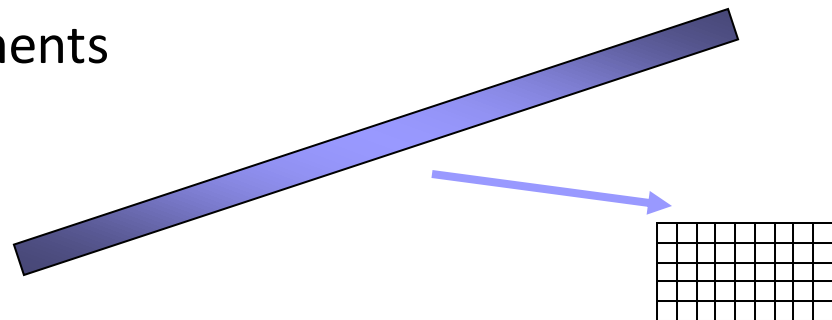
# Application to Large Scale Machine Learning

- In machine learning, often have very large feature space
  - Many objects, each with huge, sparse feature vectors
  - Slow and costly to work in the full feature space
- “Hash kernels”: work with a sketch of the features
  - Effective in practice! [Weinberger, Dasgupta, Langford, Smola, Attenberg '09]
- Similar analysis explains *why*:
  - Essentially, not too much noise on the important features
  - See John Langford’s talk...



# Sketches and Frequency Moments

- Frequency distributions and Concentration bounds
- Count-Min sketch for  $F_\infty$  and frequent items
- **AMS Sketch for  $F_2$**
- Estimating  $F_0$
- Extensions:
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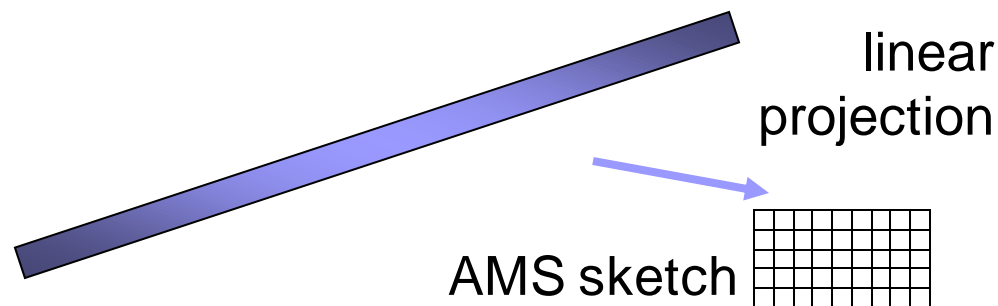
# Chebyshev Inequality

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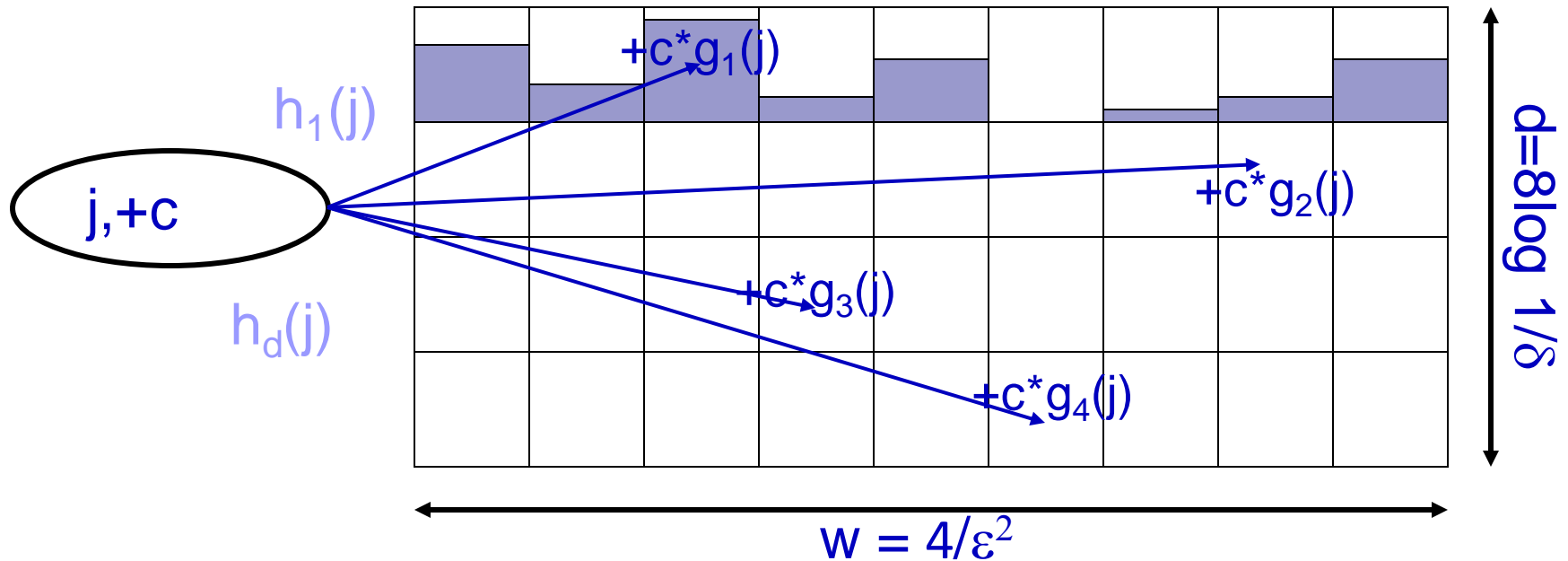
- Markov inequality applied directly is often quite weak
- But Markov inequality holds for any random variable
- Can apply to a random variable that is a function of  $X$
- Set  $Y = (X - E[X])^2$
- By Markov,  $\Pr[ Y > kE[Y] ] < 1/k$ 
  - $E[Y] = E[(X-E[X])^2] = \text{Var}[X]$
- Hence,  $\Pr[ |X - E[X]| > \sqrt{k \text{Var}[X]} ] < 1/k$
- **Chebyshev inequality:**  $\Pr[ |X - E[X]| > k ] < \text{Var}[X]/k^2$ 
  - If  $\text{Var}[X] \leq \varepsilon^2 E[X]^2$ , then  $\Pr[ |X - E[X]| > \varepsilon E[X] ] = O(1)$

# F<sub>2</sub> estimation

- AMS sketch (for Alon-Matias-Szegedy) proposed in 1996
  - Allows estimation of  $F_2$  (second frequency moment)
  - Used at the heart of many streaming and non-streaming applications: achieves dimensionality reduction
- Here, describe AMS sketch by generalizing CM sketch.
- Uses extra hash functions  $g_1 \dots g_{\log 1/\delta} \{1 \dots U\} \rightarrow \{+1, -1\}$ 
  - (Low independence) Rademacher variables
- Now, given update  $(j, +c)$ , set  $CM[k, h_k(j)] += c * g_k(j)$



# F<sub>2</sub> analysis



- Estimate  $F_2 = \text{median}_k \sum_i \text{CM}[k, i]^2$
- Each row's result is  $\sum_i g(i)^2 x[i]^2 + \sum_{h(i)=h(j)} 2 g(i) g(j) x[i] x[j]$
- But  $g(i)^2 = -1^2 = +1^2 = 1$ , and  $\sum_i x[i]^2 = F_2$
- $g(i)g(j)$  has 1/2 chance of +1 or -1 : expectation is 0 ...

# F<sub>2</sub> Variance

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- Expectation of row estimate  $R_k = \sum_i CM[k,i]^2$  is exactly  $F_2$
- Variance of row  $k$ ,  $\text{Var}[R_k]$ , is an expectation:
  - $\text{Var}[R_k] = E[ (\sum_{\text{buckets } b} (CM[k,b])^2 - F_2)^2 ]$
  - Good exercise in algebra: expand this sum and simplify
  - Many terms are zero in expectation because of terms like  $g(a)g(b)g(c)g(d)$  (degree at most 4)
  - Requires that hash function  $g$  is *four-wise independent*: it behaves uniformly over subsets of size four or smaller
    - Such hash functions are easy to construct

# F<sub>2</sub> Variance

- Terms with odd powers of  $g(a)$  are zero in expectation
  - $g(a)g(b)g^2(c), g(a)g(b)g(c)g(d), g(a)g^3(b)$

- Leaves

$$\begin{aligned}\text{Var}[R_k] &\leq \sum_i g^4(i) x[i]^4 \\ &\quad + 2 \sum_{j \neq i} g^2(i) g^2(j) x[i]^2 x[j]^2 \\ &\quad + 4 \sum_{h(i)=h(j)} g^2(i) g^2(j) x[i]^2 x[j]^2 \\ &\quad - (x[i]^4 + \sum_{j \neq i} 2x[i]^2 x[j]^2) \\ &\leq F_2^2/w\end{aligned}$$

- Row variance can finally be bounded by  $F_2^2/w$ 
  - Chebyshev for  $w=4/\varepsilon^2$  gives probability  $\frac{1}{4}$  of failure:  
$$\Pr[ |R_k - F_2| > \varepsilon^2 F_2 ] \leq \frac{1}{4}$$
  - How to amplify this to small  $\delta$  probability of failure?
  - Rescaling  $w$  has cost linear in  $1/\delta$



# Tail Inequalities for Sums

- We achieve stronger bounds on tail probabilities for the sum of independent *Bernoulli trials* via the **Chernoff Bound**:
  - Let  $X_1, \dots, X_m$  be **independent** Bernoulli trials s.t.  $\Pr[X_i=1] = p$  ( $\Pr[X_i=0] = 1-p$ ).
  - Let  $X = \sum_{i=1}^m X_i$ , and  $\mu = mp$  be the expectation of  $X$ .
  - $\Pr[ X > (1+\varepsilon)\mu ] = \Pr[\exp(tX) > \exp(t(1+\varepsilon)\mu)] \leq E[\exp(tX)]/\exp(t(1+\varepsilon)\mu)$
  - $E[\exp(tX)] = \prod_i E[\exp(tX_i)] = \prod_i (1-p + pe^t) \leq \prod_i \exp(p(e^t-1))$   
 $= \exp(\mu(e^t - 1))$
  - $\Pr[ X > (1+\varepsilon)\mu ] \leq \exp(\mu(e^t - 1) - \mu t(1+\varepsilon)) = \exp(\mu(-\varepsilon t + t^2/2 + t^3/6 + \dots))$   
 $\leq \exp(\mu(t^2/2 - \varepsilon t))$
  - **Balance**: choose  $t=\varepsilon/2$   $\leq \exp(-\mu \varepsilon^2/2)$

# Applying Chernoff Bound

- Each row gives an estimate that is within  $\varepsilon$  relative error with probability  $p' > 3/4$
- Take  $d$  repetitions and find the median. Why the median?



- Because bad estimates are either too small or too large
- Good estimates form a contiguous group “in the middle”
- At least  $d/2$  estimates must be bad for median to be bad
- Apply Chernoff bound to  $d$  independent estimates,  $p=1/4$ 
  - $\Pr[\text{More than } d/2 \text{ bad estimates}] < 2\exp(-d/8)$
  - So we set  $d = \Theta(\ln 1/\delta)$  to give  $\delta$  probability of failure
- Same outline used many times in summary construction

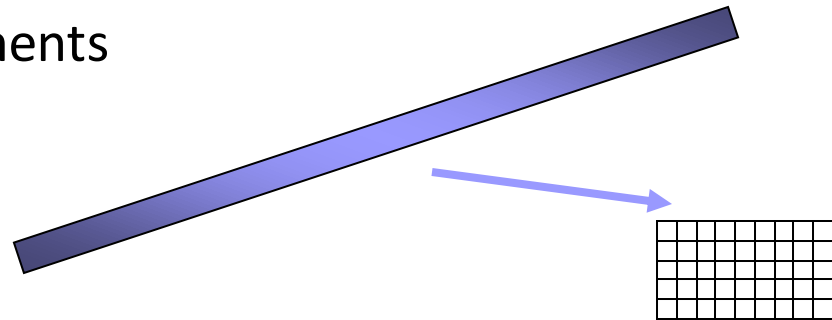
# Applications and Extensions

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- $F_2$  guarantee: estimate  $\|x\|_2$  from sketch with error  $\varepsilon \|x\|_2$ 
  - Since  $\|x + y\|_2^2 = \|x\|_2^2 + \|y\|_2^2 + 2x \cdot y$   
Can estimate  $(x \cdot y)$  with error  $\varepsilon \|x\|_2 \|y\|_2$
  - If  $y = e_j$ , obtain  $(x \cdot e_j) = x_j$  with error  $\varepsilon \|x\|_2$  :  
 $L_2$  guarantee (“Count Sketch”) vs  $L_1$  guarantee (Count-Min)
- Can view the sketch as a low-independence realization of the Johnson-Lindendestraus lemma
  - Best current JL methods have the same structure
  - **JL is stronger**: embeds directly into Euclidean space
  - **JL is also weaker**: requires  $O(1/\varepsilon)$ -wise hashing,  $O(\log 1/\delta)$  independence [Nelson, Nguyen 13]

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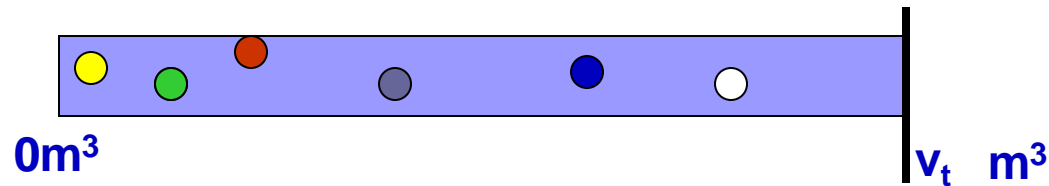
# $F_0$ Estimation

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- $F_0$  is the number of distinct items in the stream
  - a fundamental quantity with many applications
- Early algorithms by [Flajolet and Martin \[1983\]](#) gave nice hashing-based solution
  - analysis assumed fully independent hash functions
- Will describe a generalized version of the FM algorithm due to [Bar-Yossef et. al](#) with only pairwise independence
  - Known as the “k-Minimum values (KMV)” algorithm

# F<sub>0</sub> Algorithm

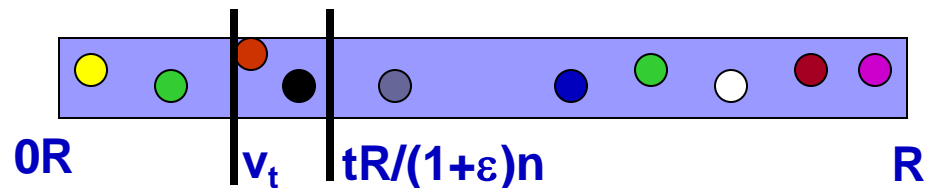
- Let  $m$  be the domain of stream elements
  - Each item in data is from  $[1\dots m]$
- Pick a random (pairwise) hash function  $h: [m] \rightarrow [R]$ 
  - For  $R = m^3$  with probability at least  $1-1/m$ , no collisions under  $h$



- For each stream item  $i$ , compute  $h(i)$ , and track the  $t$  distinct items achieving the smallest values of  $h(i)$ 
  - **Note:** if same  $i$  is seen many times,  $h(i)$  is same
  - Let  $v_t = t$ 'th smallest (distinct) value of  $h(i)$  seen
- If  $n = F_0 < t$ , give exact answer, else estimate  $F'_0 = tR/v_t$ 
  - $v_t/R \approx$  fraction of hash domain occupied by  $t$  smallest

# Analysis of $F_0$ algorithm

- Suppose  $F'_0 = tR/v_t > (1+\varepsilon)n$  [estimate is too high]



- So for input = set  $S \in 2^{[m]}$ , we have
  - $|\{s \in S \mid h(s) < tR/(1+\varepsilon)n\}| > t$
  - Because  $\varepsilon < 1$ , we have  $tR/(1+\varepsilon)n \leq (1-\varepsilon/2)tR/n$
  - $\Pr[h(s) < (1-\varepsilon/2)tR/n] \approx 1/R * (1-\varepsilon/2)tR/n = (1-\varepsilon/2)t/n$
  - (this analysis outline hides some rounding issues)

# Chebyshev Analysis

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- Let  $Y$  be number of items hashing to under  $tR/(1+\epsilon)n$ 
  - $E[Y] = n * \Pr[ h(s) < tR/(1+\epsilon)n ] = (1-\epsilon/2)t$
  - For each item  $i$ , variance of the event =  $p(1-p) < p$
  - $\text{Var}[Y] = \sum_{s \in S} \text{Var}[ h(s) < tR/(1+\epsilon)n ] < (1-\epsilon/2)t$ 
    - We sum variances because of pairwise independence
- Now apply **Chebyshev inequality**:
  - $\Pr[ Y > t ] \leq \Pr[ |Y - E[Y]| > \epsilon t/2 ]$ 
    - $\leq 4\text{Var}[Y]/\epsilon^2 t^2$
    - $< 4t/(\epsilon^2 t^2)$
  - Set  $t=20/\epsilon^2$  to make this  $\text{Prob} \leq 1/5$



# Completing the analysis

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- We have shown

$$\Pr[ F'_0 > (1+\varepsilon) F_0 ] < 1/5$$

- Can show  $\Pr[ F'_0 < (1-\varepsilon) F_0 ] < 1/5$  similarly

- too few items hash below a certain value

- So  $\Pr[ (1-\varepsilon) F_0 \leq F'_0 \leq (1+\varepsilon) F_0 ] > 3/5$  [Good estimate]

- Amplify this probability: repeat  $O(\log 1/\delta)$  times in parallel with different choices of hash function  $h$

- Take the median of the estimates, analysis as before

# F<sub>0</sub> Issues

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## ■ Space cost:

- Store  $t$  hash values, so  $O(1/\varepsilon^2 \log m)$  bits
- Can improve to  $O(1/\varepsilon^2 + \log m)$  with additional tricks



## ■ Time cost:

- Find if hash value  $h(i) < v_t$
- Update  $v_t$  and list of  $t$  smallest if  $h(i)$  not already present
- Total time  $O(\log 1/\varepsilon + \log m)$  worst case

# Count-Distinct

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- Engineering the best constants: **Hyperloglog algorithm**
  - Hash each item to one of  $1/\epsilon^2$  buckets (like Count-Min)
  - In each bucket, track the function  $\max \lfloor \log(h(x)) \rfloor$ 
    - Can view as a coarsened version of KMV
    - Space efficient: need  $\log \log m \approx 6$  bits per bucket
- Can estimate intersections between sketches
  - Make use of identity  $|A \cap B| = |A| + |B| - |A \cup B|$
  - Error scales with  $\epsilon \sqrt{|A||B|}$ , so poor for small intersections
  - Higher order intersections via inclusion-exclusion principle

# Subset Size Estimation from KMV

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- Want to estimate the fraction  $f = |A|/|S|$ 
  - $S$  is the observed set of data
  - $A$  is an arbitrary subset given later
  - E.g. fraction of customers who are female 18-24 from Denmark
- Simple algorithm:
  - Run KMV to get sample set  $K$ , estimate  $f' = |A \cap K|/k$
  - Need to bound probability of getting a bad estimate
  - Analysis due to [Thorup 13]

# Subset Size Estimation

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- Upper bound:
  - Suppose we overestimate:  $|A \cap K| > (1 + a) / (1 - b) fk$
  - Set threshold  $t = kR/(n(1-a))$
- To have overestimate, must have one of:
  1. Fewer than  $k$  elements from  $B$  hash below  $t$  : expect  $k/(1-a)$
  2. More than  $(1+b)(kf)/(1-a)$  elements from  $A$  hash below  $t$ :  
expect  $kf/(1-a)$
  - Otherwise, cannot have overestimate
- To analyze, bound the probability of 1. and 2. separately
  - Probability of overestimate is bounded by sum of these probs

# Bounding error probability

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- Use Chebyshev to bound the two bad cases
  - Suppose mean number of  $m$  hash values below a threshold  $\mu = mp$
  - Standard deviation  $\sigma = ((1-p)pm)^{1/2} \leq \mu^{1/2}$  (via pairwise independence)
  - Set  $a = 4/\sqrt{k}$ ,  $b = 4/\sqrt{fk}$
  - For Event 1., we have  $\mu = k/(1-a) \geq k$  so, via Chebyshev,  
 $\Pr[\text{Event 1.}] \leq \mu/a\sigma < 1/16$
  - Similarly, for Event 2., we have  $\mu = kf/(1-a) \geq kf$  so  
 $\Pr[\text{Event 2.}] \leq \mu/b\sigma < 1/16$
  - By union bound, at most  $1/8$  prob of overestimate
- Similar case analysis for the case of an underestimate

# Subset count accuracy

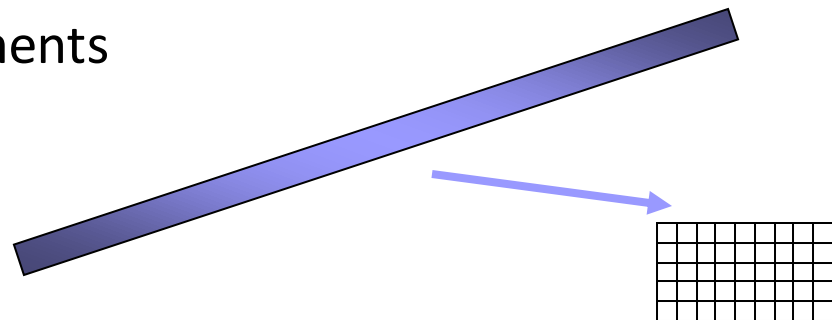
---

- With probability at least  $\frac{3}{4}$ , the error is  $O((fk)^{1/2})$ 
  - Arises from the choice of parameters  $b$  and  $a$
  - Error scales with  $f$
- For some lower bound on  $f, f'$ , can get relative error  $\varepsilon$ :
  - Set  $k \propto f'/\varepsilon^2$  for  $(1 \pm \varepsilon)$  error with constant probability
- For improved error:
  - Either increase  $k \propto 1/\delta$
  - Or repeat  $\log 1/\delta$  times and take median estimate

# Frequency Moments

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- Intro to frequency distributions and Concentration bounds
- Count-Min sketch for  $F_\infty$  and frequent items
- AMS Sketch for  $F_2$
- Estimating  $F_0$
- **Extensions:**
  - Higher frequency moments
  - Combined frequency moments





# Higher Frequency Moments

- $F_k$  for  $k > 2$ . Use a sampling trick [Alon et al 96]:
  - Uniformly pick an item from the stream length  $1 \dots n$
  - Set  $r$  = how many times that item appears subsequently
  - Set estimate  $F'_k = n(r^k - (r-1)^k)$
- $E[F'_k] = 1/n * n * [f_1^k - (f_1-1)^k + (f_1-1)^k - (f_1-2)^k + \dots + 1^k - 0^k] + \dots$   
 $= f_1^k + f_2^k + \dots = F_k$
- $\text{Var}[F'_k] \leq 1/n * n^2 * [(f_1^k - (f_1-1)^k)^2 + \dots]$ 
  - Use various bounds to bound the variance by  $k m^{1-1/k} F_k^2$
  - Repeat  $k m^{1-1/k}$  times in parallel to reduce variance
- Total space needed is  $O(k m^{1-1/k})$  machine words
  - Not a sketch: does not distribute easily. See next lecture!

# Combined Frequency Moments

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- Let  $G[i,j] = 1$  if  $(i,j)$  appears in input.  
E.g. graph edge from  $i$  to  $j$ . Total of  $m$  distinct edges
- Let  $d_i = \sum_{j=1}^n G[i,j]$  (aka degree of node  $i$ )
- Find aggregates of  $d_i$ 's:
  - Estimate heavy  $d_i$ 's (people who talk to many)
  - Estimate frequency moments:  
number of distinct  $d_i$  values, sum of squares
  - Range sums of  $d_i$ 's (subnet traffic)
- **Approach**: nest one sketch inside another, e.g. HLL inside CM
  - Requires new analysis to track overall error

# Range Efficiency

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- Sometimes input is specified as a collection of ranges  $[a,b]$ 
  - $[a,b]$  means insert all items  $(a, a+1, a+2 \dots b)$
  - Trivial solution: just insert each item in the range
- **Range efficient  $F_0$**  [Pavan, Tirthapura 05]
  - Start with an alg for  $F_0$  based on pairwise hash functions
  - Key problem: track which items hash into a certain range
  - Dives into hash fns to divide and conquer for ranges
- **Range efficient  $F_2$**  [Calderbank et al. 05, Rusu,Dobra 06]
  - Start with sketches for  $F_2$  which sum hash values
  - Design new hash functions so that range sums are fast
- **Rectangle Efficient  $F_0$**  [Tirthapura, Woodruff 12]

# Summary

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- Sketching Techniques summarize large data sets
- Summarize vectors:
  - Test equality (fingerprints)
  - Recover approximate entries (count-min, count sketch)
  - Approximate Euclidean norm ( $F_2$ ) and dot product
  - Approximate number of non-zero entries ( $F_0$ )
  - Approximate set membership (Bloom filter)

# Current Directions in Streaming and Sketching

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- **Sparse representations** of high dimensional objects
  - Compressed sensing, sparse fast fourier transform
- **Numerical linear algebra** for (large) matrices
  - k-rank approximation, linear regression, PCA, SVD, eigenvalues
- Computations on large **graphs**
  - Sparsification, clustering, matching
- **Geometric** (big) data
  - Coresets, facility location, optimization, machine learning
- Use of summaries in **distributed computation**
  - MapReduce, Continuous Distributed models