Streaming algorithms

Motivation

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- **Example:** routers, possible statistics:
 - IP's that are way more often that a typical one
 - etc.

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IP	Count
128.74.251.151	42
77.88.55.55	5
204.79.197.200	1

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 - If **c** = **0**, then **x** = **y**, **c** = **1**
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- Second pass to count frequencies for all the candidates

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- Drawbacks:
 - Two passes
 - Does not support deletions
 - Will see later a stronger guarantee (L₂ vs L₁)

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- But let's not worry about it!

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Taxonomy of linear sketches

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- Graph sketches etc.

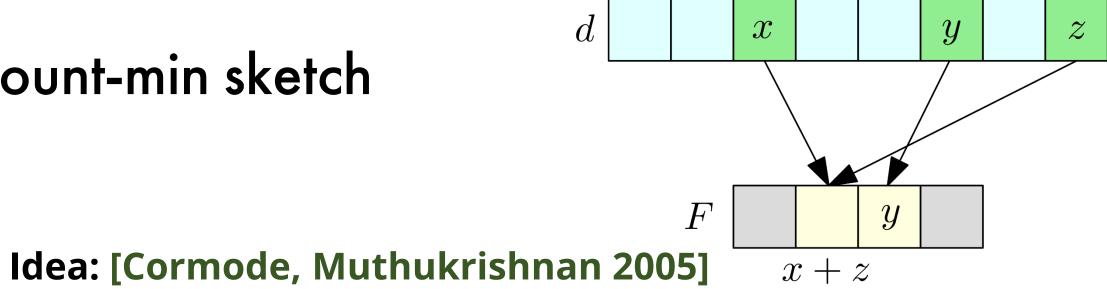
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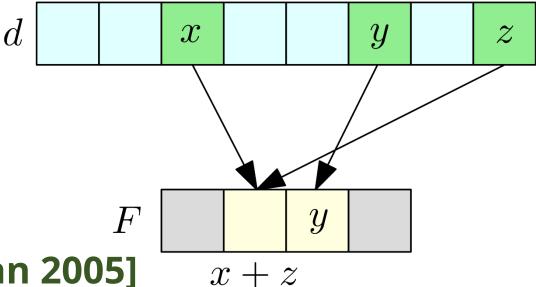
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- **Point queries:** for $1 \le k \le u$ estimate \mathbf{x}_k up to $\pm \varepsilon \|\mathbf{x}\|_1$ w.h.p.

- Idea: [Cormode, Muthukrishnan 2005]
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 - For a hash h: [u] → [t], store sums for each of the t bins
 - Repeat for **s** hashes
 - For a point query k, take the minimum of the sums for h(k)
- t=1/ε, k=O(log(1/δ))

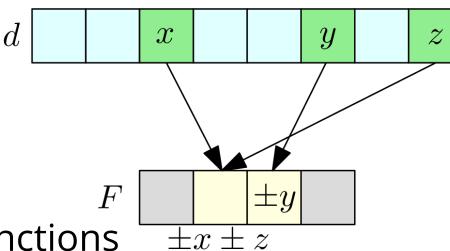
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- Finding connected components?

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- Even cooler: gives a way to compress (linearly) each row of an adjacency matrix into polylog(n) words
- The plan:
 - Design a "classical" algorithm that is amenable to sketching
 - Implement it using sketches

Classical algorithm

- Repeat **O(log n)** times:
 - For every node find an arbitrary neighbor
 - Collapse subgraphs formed by these pairs

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- For every set of nodes the support of the sum of $a_{\rm v}{\rm 's}$ corresponds to the outgoing edges
- **Remains: linear** sketch for finding a coordinate in the support of a vector
 - Linearity is crucial

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- Linear sketch for a vector that would allow to sample (once) uniformly a coordinate from the support
- Idea: [Jowhari, Saglam, Tardos 2011]
 - Subsample at all rates
 - Use **sparse recovery** to recover the (small) support of a subsample

Connectivity: a wrap-up

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- Need a fresh sketch at every iteration
 - The probability of failure is over the sketch construction

Lower bounds

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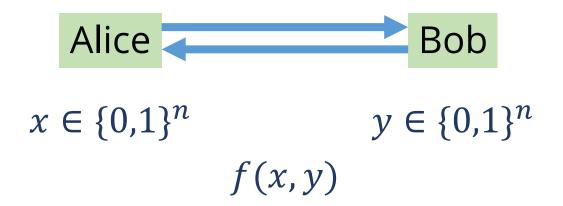
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- How can one even hope to prove a lower bound like this?

Communication complexity

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Disjointness

- $f(x, y) = \exists i : (x_i = y_i = 1)$
- Any *randomized* communication protocol requires $\Omega(n)$ communication
- A conceptual proof using **information complexity** [Bar-Yossef, Jayram, Kumar, Sivakumar 2002]

Estimating max-norm

- Stream of elements from **{1**, ..., **d}**, **maximum frequency**
- [Alon, Matias, Szegedy 1995]: 1.99-approximation requires
 Ω(d) space
- Alice and Bob want to solve **disjointness**
 - Alice performs her updates
 - Alice sends the memory to Bob
 - Bob performs his updates
 - Max-frequency **1** vs. **2**
- Even one-way lower bound for disjointness is enough (easy!)

• HyperLogLog for counting distinct elements [Flajolet, Fusy, Gandouet, Meunier 2007]

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