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L18 -- Heavy Hitters in Streams
[Jeff Phillips - Utah - Data Mining]

Streaming Algorithms

Stream : A = <a1,a2,...,am>
  ai in [n]  size log n
Compute f(A) in poly(log m, log n) space
   "one pass"

Let f_j = |{a_i in A | a_i = j}|
F_1 = sum_j f_j  = m == total count


Goal:  Find all j s.t. f_j > phi m
         phi = 1/k = eps

 f_j - eps*m <= hat{f}_j <= f_j     Misra-Greis  [1985]
 f_j <= hat{f}_j <= f_j + eps*m     Count-Min  [Cormode + Muthukrishnan '05]


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FP-MAJORITY:  if some f_j > m/2, output j
              else,              output anything

How good w/ O(log m + log n)  (one counter c + one location l)?
  ...

###########################
c = 0, l = X
for (a_i \in A)
  if (a_i = l) c += 1
  else         c -= 1
  if (c <= 0)  c = 1, l = a_i
return l
###########################

Analysis:  if f_j > m/2, then
  if (l != j) then c decremented at most < m/2 times, but c > m/2
  if (l == j) can be decremented < m/2, but is incremented > m/2
if f_j < m/2 for all j, then any answer ok.


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k-FREQUENCY-ESTIMATION:  Build data structure S.
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For any j in [n], hat{f}_j = S(j) s.t.
 f_j - m/k <= hat{f}_j <= f_j

aka eps-approximate phi-HEAVY-HITTERS:
   Return all f_j s.t. f_j > phi*m
   Return no f_j s.t. f_j < phi*m - eps*m
  (any f_j s.t. phi*m-eps*m < f_j < phi*m is ok)

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Misra-Gries Algorithm [Misra-Gries '82]

Solves k-FREQUENCY-ESTIMATION in O(k(log m + log n)) space.

Let C be array of k counters C[1], C[2], ..., C[k]
Let L be array of k locations L[1], L[2], ..., L[k]

############################
Set all C = 0
Set all L = X

for (a_i in A)
  if (a_i in L)  <at index j>
     C[j] += 1
  else           <a_i !in L>
    if (|L| < k)
      C[j] = 1
      L[j] = a_i
    else
      C[j] -= 1 forall j in [k]
  for (j in [k])
     if (C[j] <= 0) set L[j] = X
#############################
On query q in [n]
  if (q in L {L[j]=q}) return hat{f}_q = C[j]
  else                 return hat{f}_q = 0
#############################

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Analysis

A counter C[j] representing L[j] = q is only incremented if a_i = q

   hat{f}_q <= f_q
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If a counter C[j] representing L[j] = q is decremented,
  then k-1 other counters are also decremented.
This happens at most m/k times.
A counter C[j] representing L[j] = q is decremented at most m/k times.

  f_q - m/k <= hat{f}_q

How do we get an additive eps-approximate FREQUENCY-ESTIMATION ?
i.e. return hat{f}_q s.t.
   |f_q - hat{f}_q| <= eps*m

Set k = 2/eps, return C[j] + (m/k)/2

Space O((1/eps) (log m + log n))

Also:
eps-approximate phi-HEAVY-HITTERS for any phi > m*eps in
space O((1/eps) (log m + log n))

       COUNT MIN Sketch
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t independent hash functions {h_1, ..., h_t}
each h_i : [n] -> [k]

2-d array of counters:
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h_1 -> [C_{1,1}] [C_{1,2}] ... [C_{1,k}]
h_2 -> [C_{2,1}] [C_{2,2}] ... [C_{2,k}]
...    ...                      ...
h_t -> [C_{t,1}] [C_{t,2}] ... [C_{t,k}]
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for each a in A -> increment C_{i,h_i(a)} for i in [t].

hat{f}_a = min_{i in [t]} C_{i,h_i(a)}

Set t = log(1/delta)
Set k = 2/eps

Clearly f_a <= hat{f}_a

hat{f}_a <= f_a + W. What is W?

One hash function h_i.
Adds to W when there is a collision h_i(a) = h_i(j). wp 1/k

random variable Y_{i,j}
Y_{i,j} = {f_j wp 1/k, 0 wp 1-1/k}
E[Y_{i,j}] = f_j/k

random variable X_i = sum_{j in [n], j!=a} Y_{i,j}
E[X_i] = E[sum_j Y_{i,j}] = sum_j f_j/k = F_1/k = eps * F_1/2

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Markov Inequality

X a rv and a>0
Pr[|X| >= a] <= E[|X|]/a
+++++++++++++++++++++

X_i > 0 so |X_i| = X_i
setting a = eps F_1 then
        E[|X|]/a = (eps*F_1 /2)/(eps F_1) = 1/2
Pr[X_i >= eps F_1] <= 1/2

Now for t *independent* hash functions:

Pr[hat{f}_a - f_a >= eps F_1]
        = Pr[min_i X_i >= eps F_1]
        = Pr[forall_{i in [t]} (X_i >= eps F_1)]
        = Prod_{i in [t]} Pr[X_i >= eps F_1)]
       <= 1/2^t
        = delta   (since t = log(1/delta))

Hence:
f_a <= hat{f}_a <= f_a + eps F_1
 - first inequality always holds
 - second inequality holds wp > 1-delta

Space:
each of k*t counters requires log m space
O(k*t*log m)
Store t hash functions: log n each
O((k log m + log n)*t) = O((1/eps) log m + log n) log (1/delta))

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turnstile model: add or subtract (as long as is there)