Learning Goals

- Frequency Estimation
- The Count-Min Sketch
- Cash register and turnstile models

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 - Can we emulate the idea here?

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 - Let's try pushing the guarantee to "with high probability" by repetitions!

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• Sample ℓ hash functions $h_1, \dots, h_\ell : [d] \to [k]$ independently from a universal hash family; let k be $\frac{2}{\epsilon}$.

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- When i_t arrives, for $j = 1, \dots, \ell$, increase $C_j[h_j(i_t)]$ by one.
- At the end, to estimate x_j , return min $\{C_1[h_1(j)], \dots, C_\ell[h_\ell(j)]\}$.

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 - Maintaining the counters: there are $k\ell = \frac{2}{\epsilon} \log d$ counters, each taking $O(\log n)$ space.
 - Maintaining the hash functions: there are $\ell = O(\log d)$ of them, each taking $O(\log d)$ space.



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- If Δ_t can be negative, and x_j 's can be negative as well, this is called the *turnstile* model.



Frequency Estimation in Turnstile Model

Does Count-Min still work in these more general settings?

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- In the turnstile model, Δ_t can be negative, and x_j 's can be negative as well.
 - The analysis of Count-Min is problematic in this setting. Markov inequality needs nonnegativity!

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Claim (Problem 1 in Problem Set 3)

Let Z_1, \dots, Z_n be i.i.d. random variables. Let M be a median. There is a constant c > 0 such that:

- If $\Pr[Z_i \ge t] \le p < \frac{1}{4}$, then $\Pr[M \ge t] \le e^{-cn}$.
- If $\Pr[Z_i \le t] \le p < \frac{1}{4}$, then $\Pr[M \le t] \le e^{-cn}$.

- Algorithm: same setup and initialization as before
 - At input (i_t, Δ_t) , for $i = 1, \dots, \ell$, $C_i[h_i(i_t)] += \Delta_t$
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- By Markov inequality, $\Pr[\sum_{j' \in P \setminus \{j\}} x_{j'} \mathbb{1}_{h_i(j) = h_i(j')} \ge \frac{4||x||_1}{k}] \le \frac{1}{4}$.

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- Setting $k = \frac{4}{\epsilon}$, $\ell = O(\log d)$, with high probability our output for every coordinate is correct within $\epsilon ||x||_1$ additive error.

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- COUNT-SKETCH due to Charikar, Chen, Farach-Colton (2004)
 - Same setup and initialization as before; in addition, maintain hash functions $g_1, \ldots, g_\ell : [d] \to \{+1, -1\}$, each drawn independently from a 2-wise universal hash family

- We can do a bit better to control the error term to within $\epsilon ||x||_2$
 - Recall that $||x||_p = \left(\sum_i x_i^p\right)^{1/p}$ decreases with p for $p \in (0, \infty)$.
 - Common bound: $||x||_2 \ge \frac{1}{\sqrt{n}}||x||_1$ by Cauchy-Schwartz
- COUNT-SKETCH due to Charikar, Chen, Farach-Colton (2004)
 - Same setup and initialization as before; in addition, maintain hash functions $g_1, \ldots, g_\ell : [d] \to \{+1, -1\}$, each drawn independently from a 2-wise universal hash family
 - At input (i_t, Δ) , for $i = 1, \dots, \ell$, $C_i[h_i(i_t)] += g_{i_t}\Delta_t$.
 - In the end, for index $j \in [d]$, output a median M among $g_1(j)C_1[h_1(j)], \dots, g_\ell(j)C_\ell[h_\ell(j)]$.

• For any $i \in [\ell]$ and $j \in [d]$. By pairwise independence of $g_i(\cdot)$'s,

$$\mathbf{E}\left[C_{i}[h_{i}(j)]g_{i}(j)\right] = x_{j} + \mathbf{E}\left[\sum_{j' \neq j} g_{i}(j)g_{i}(j')x_{j'} \mathbb{1}_{h_{i}(j') = h_{i}(j)}\right] = x_{j}.$$

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We can take $k = O(\frac{1}{\epsilon^2})$.

