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- We are back to our basic streaming model:  $i_1, \ldots, i_n \in [d] = \{1, \cdots, d\}.$
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- Again, we must use space  $O(\log d, \frac{1}{\epsilon})$ .

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- Therefore,  $\frac{1}{X} 1$  is an unbiased estimator of  $||x||_0$ .
- $\operatorname{Var}[X_{(1)}] = \frac{\ell}{(\ell+1)^2(\ell+2)} \le \frac{1}{(\ell+1)^2}.$
- We can apply the Chebyshev bound, although the variance is a bit too large for our purpose.

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  - Use real hash functions. Discretize the range. Possibly use *k*-universal hash family.
  - The minimum of *h*(*i*<sub>t</sub>) tends to be voltaile: a single bad event ruins the estimate.
  - To make the estimate more stable, we can keep track of the *t* minimum hash values instead of one.

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  - Otherwise, let X be the largest element in S, return  $\frac{tD}{X}$ .

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#### Proposition

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#### Proof.

### $Var[Y] = E[Y^2] - E[Y]^2 \le E[Y^2] = Pr[Y = 1].$

- Let's denote  $\ell := ||x||_0$ , assume  $\epsilon < \frac{1}{2}$ , and  $d > \frac{2}{\epsilon^2 \delta}$ .
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  - For any pair of indices, they are mapped to the same address with probability  $\frac{1}{D}$ .
  - There are  $\binom{\ell}{2}$  pairs, so the probability that any clash happens is  $\binom{\ell}{2} \cdot \frac{1}{D} \leq \frac{1}{d}$ .

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- Then  $\mathbf{E}[Z_i] = (1 \epsilon/2)t/\ell$ . Whereas we have  $Z \coloneqq \sum_{i=1}^{\ell} Z_i \ge t$ .

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- Then E[Z<sub>i</sub>] = (1 − ε/2)t/ℓ. Whereas we have Z := Σ<sup>ℓ</sup><sub>i=1</sub> Z<sub>i</sub> ≥ t.
  Var[Z<sub>i</sub>] ≤ Pr[Z<sub>i</sub>] = (1 − ε/2)t/ℓ.

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$$\operatorname{Var}[Z_i] \leq \operatorname{Pr}[Z_i] = (1 - \frac{\epsilon}{2})t/\ell$$

• By pairwise independence we have  $\operatorname{Var}[Z] = \sum_{i} \operatorname{Var}[Z_i] \leq t$ .

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$$\frac{t}{(1-\epsilon)\ell} \ge \mathbf{E}\left[Z_i\right] \ge \frac{t}{(1-\epsilon)\ell} - \frac{1}{D} \ge \frac{(1+\epsilon)t}{\ell} - \frac{1}{D} \ge \frac{(1+\epsilon/2)t}{\ell}.$$

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Combining everything, we have that with probability at least  $1-\delta$ ,  $\left|\frac{tD}{X} - \ell\right| \le \epsilon \ell.$ 

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$$\operatorname{Var}[Z_i] \leq \operatorname{\mathsf{E}}[Z_i] \leq rac{t}{(1-\epsilon)\ell} \leq rac{2t}{\ell}.$$

Let Z be  $\sum_{i=1}^{\ell} Z_i$ , then  $\mathbf{E}[Z] \ge (1 + \epsilon)t$ ,  $\operatorname{Var}[Z] \le 2t$ . By Chebyshev inequality,

$$\Pr\left[\frac{tD}{\chi} < (1-\epsilon)\ell\right] \le \Pr\left[Z < t\right] \le \frac{\operatorname{Var}[Z]}{(\epsilon t/2)^2} \le \frac{8}{\epsilon^2 t} \le \frac{2\delta}{3}.$$
Combining everything, we have that with probability at least  $1-\delta$ ,  $\left|\frac{tD}{\chi} - \ell\right| \le \epsilon \ell.$ Space usage:

• Storing the hash takes space  $O(\log D) = O(\log d)$ .

$$\operatorname{Var}[Z_i] \leq \mathbf{E}[Z_i] \leq \frac{t}{(1-\epsilon)\ell} \leq \frac{2t}{\ell}.$$

Let Z be  $\sum_{i=1}^{\ell} Z_i$ , then  $\mathbf{E}[Z] \ge (1 + \epsilon)t$ ,  $\operatorname{Var}[Z] \le 2t$ . By Chebyshev inequality,

$$\Pr\left[\frac{tD}{X} < (1-\epsilon)\ell\right] \le \Pr\left[Z < t\right] \le \frac{\operatorname{Var}[Z]}{(\epsilon t/2)^2} \le \frac{8}{\epsilon^2 t} \le \frac{2\delta}{3}.$$
Combining everything, we have that with probability at least  $1-\delta$ ,  $\left|\frac{tD}{X} - \ell\right| \le \epsilon \ell.$ Space usage:

- Storing the hash takes space  $O(\log D) = O(\log d)$ .
- Storing S takes space  $tO(\log D) = O(\frac{\log d}{\epsilon^2 \delta})$ .

$$\operatorname{Var}[Z_i] \leq \operatorname{\mathsf{E}}[Z_i] \leq rac{t}{(1-\epsilon)\ell} \leq rac{2t}{\ell}.$$

Let Z be  $\sum_{i=1}^{\ell} Z_i$ , then  $\mathbf{E}[Z] \ge (1 + \epsilon)t$ ,  $\operatorname{Var}[Z] \le 2t$ . By Chebyshev inequality,

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Combining everything, we have that with probability at least  $1-\delta$ ,  $\left|\frac{tD}{X} - \ell\right| \le \epsilon \ell.$ Space usage:

- Storing the hash takes space  $O(\log D) = O(\log d)$ .
- Storing *S* takes space  $tO(\log D) = O(\frac{\log d}{\epsilon^2 \delta})$ .
- The optimal algorithm uses space  $O(\log d + \epsilon^{-2})!$

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