## Learning Goals

- State the purpose of Bloom filters
- Understand the tradeoff between space and accuracy in Bloom filters
- Analyze the performance of a Bloom filter


## Membership Checking

- We'd like to check very quickly if an element is in a dataset.


## Membership Checking

- We'd like to check very quickly if an element is in a dataset.
- Scenario: An ISP (Internet Service Provider), when loading a webpage, may need to check if a file is cached locally.


## Membership Checking

- We'd like to check very quickly if an element is in a dataset.
- Scenario: An ISP (Internet Service Provider), when loading a webpage, may need to check if a file is cached locally.
- Modern Internet has multiple levels of caching


## Membership Checking

- We'd like to check very quickly if an element is in a dataset.
- Scenario: An ISP (Internet Service Provider), when loading a webpage, may need to check if a file is cached locally.
- Modern Internet has multiple levels of caching
- More contents are delivered by Content Delivery Networks (CDNs) such as Akamai and Fastly than from original servers


## Membership Checking

- We'd like to check very quickly if an element is in a dataset.
- Scenario: An ISP (Internet Service Provider), when loading a webpage, may need to check if a file is cached locally.
- Modern Internet has multiple levels of caching
- More contents are delivered by Content Delivery Networks (CDNs) such as Akamai and Fastly than from original servers
- We'd like to use $O(n)$ space, but we can tolerate a few errors.


## Membership Checking

- We'd like to check very quickly if an element is in a dataset.
- Scenario: An ISP (Internet Service Provider), when loading a webpage, may need to check if a file is cached locally.
- Modern Internet has multiple levels of caching
- More contents are delivered by Content Delivery Networks (CDNs) such as Akamai and Fastly than from original servers
- We'd like to use $O(n)$ space, but we can tolerate a few errors.
- Store the keys alone takes $\Omega(n \log U)$ space - we'd like to improve the factor $\log U$.


## Illustration of Content Delivery Network (CDN)



Credit: Kim Meyrick — http://en.wikipedia.org/wiki/Image:Akamaiprocess.png

## Bloom Filters

- The following variant of hashing is named after Burton Bloom.


## Bloom Filters

- The following variant of hashing is named after Burton Bloom.
- A Bloom filter consists of an array $B[0, \ldots, m-1]$ bits, together with $k$ hash functions $h_{1}, \cdots, h_{k}: U \rightarrow\{0, \ldots, m-1\}$.


## Bloom Filters

- The following variant of hashing is named after Burton Bloom.
- A Bloom filter consists of an array $B[0, \ldots, m-1]$ bits, together with $k$ hash functions $h_{1}, \cdots, h_{k}: U \rightarrow\{0, \ldots, m-1\}$.
- For the purpose of theoretical analysis, we assume $h_{1}, \cdots, h_{k}$ are mutually independent, ideal random functions.


## Bloom Filters

- The following variant of hashing is named after Burton Bloom.
- A Bloom filter consists of an array $B[0, \ldots, m-1]$ bits, together with $k$ hash functions $h_{1}, \cdots, h_{k}: U \rightarrow\{0, \ldots, m-1\}$.
- For the purpose of theoretical analysis, we assume $h_{1}, \cdots, h_{k}$ are mutually independent, ideal random functions.
- Recall: the universal hashing function we constructed in the last lecture are not ideal random functions.


## Bloom Filters

- The following variant of hashing is named after Burton Bloom.
- A Bloom filter consists of an array $B[0, \ldots, m-1]$ bits, together with $k$ hash functions $h_{1}, \cdots, h_{k}: U \rightarrow\{0, \ldots, m-1\}$.
- For the purpose of theoretical analysis, we assume $h_{1}, \cdots, h_{k}$ are mutually independent, ideal random functions.
- Recall: the universal hashing function we constructed in the last lecture are not ideal random functions.
- In particular, for $x \neq y$ in $U$, and $p, q \in\{0, \ldots, m-1\}$, $\operatorname{Pr}_{h}[h(x)=p, h(y)=q]$ may not be $\frac{1}{m^{2}}$.


## Bloom Filters

- The following variant of hashing is named after Burton Bloom.
- A Bloom filter consists of an array $B[0, \ldots, m-1]$ bits, together with $k$ hash functions $h_{1}, \cdots, h_{k}: U \rightarrow\{0, \ldots, m-1\}$.
- For the purpose of theoretical analysis, we assume $h_{1}, \cdots, h_{k}$ are mutually independent, ideal random functions.
- Recall: the universal hashing function we constructed in the last lecture are not ideal random functions.
- In particular, for $x \neq y$ in $U$, and $p, q \in\{0, \ldots, m-1\}$, $\operatorname{Pr}_{h}[h(x)=p, h(y)=q]$ may not be $\frac{1}{m^{2}}$.
- Later in the course, we'll see hash functions that guarantee pairwise independence (and more).


## Bloom Filters

- The following variant of hashing is named after Burton Bloom.
- A Bloom filter consists of an array $B[0, \ldots, m-1]$ bits, together with $k$ hash functions $h_{1}, \cdots, h_{k}: U \rightarrow\{0, \ldots, m-1\}$.
- For the purpose of theoretical analysis, we assume $h_{1}, \cdots, h_{k}$ are mutually independent, ideal random functions.
- Recall: the universal hashing function we constructed in the last lecture are not ideal random functions.
- In particular, for $x \neq y$ in $U$, and $p, q \in\{0, \ldots, m-1\}$, $\operatorname{Pr}_{h}[h(x)=p, h(y)=q]$ may not be $\frac{1}{m^{2}}$.
- Later in the course, we'll see hash functions that guarantee pairwise independence (and more).
- For every entry $x \in S$, mark $B\left[h_{1}(x)\right]=\cdots=B\left[h_{k}(x)\right]=1$.


## Bloom Filters

- The following variant of hashing is named after Burton Bloom.
- A Bloom filter consists of an array $B[0, \ldots, m-1]$ bits, together with $k$ hash functions $h_{1}, \cdots, h_{k}: U \rightarrow\{0, \ldots, m-1\}$.
- For the purpose of theoretical analysis, we assume $h_{1}, \cdots, h_{k}$ are mutually independent, ideal random functions.
- Recall: the universal hashing function we constructed in the last lecture are not ideal random functions.
- In particular, for $x \neq y$ in $U$, and $p, q \in\{0, \ldots, m-1\}$, $\operatorname{Pr}_{h}[h(x)=p, h(y)=q]$ may not be $\frac{1}{m^{2}}$.
- Later in the course, we'll see hash functions that guarantee pairwise independence (and more).
- For every entry $x \in S$, mark $B\left[h_{1}(x)\right]=\cdots=B\left[h_{k}(x)\right]=1$.
- When checking the membership of a key $x$, return "YES" if $B\left[h_{1}(x)\right]=\cdots=B\left[h_{k}(x)\right]=1$; if any of these is 0 , return "No".


## Illustration



## Analysis

- Whenever we answer No, we are always correct.


## Analysis

- Whenever we answer No, we are always correct.
- When we answer Yes, there is some chance we are wrong.


## Analysis

- Whenever we answer No, we are always correct.
- When we answer Yes, there is some chance we are wrong.
- Such an error is called a false positive.
- The probability that a bit in $B$ remains 0 is $\left(1-\frac{1}{m}\right)^{k n} \approx e^{-k n / m}$.


## Analysis

- Whenever we answer No, we are always correct.
- When we answer Yes, there is some chance we are wrong.
- Such an error is called a false positive.
- The probability that a bit in $B$ remains 0 is $\left(1-\frac{1}{m}\right)^{k n} \approx e^{-k n / m}$.
- Denote $e^{-k n / m}$ by $p$, then $k=-\frac{m}{n} \ln p$.


## Analysis

- Whenever we answer No, we are always correct.
- When we answer Yes, there is some chance we are wrong.
- Such an error is called a false positive.
- The probability that a bit in $B$ remains 0 is $\left(1-\frac{1}{m}\right)^{k n} \approx e^{-k n / m}$.
- Denote $e^{-k n / m}$ by $p$, then $k=-\frac{m}{n} \ln p$.
- For a key not in $S$, the probability of a false positive is roughly $(1-p)^{k}=\left(1-e^{-k n / m}\right)^{k}$.


## Analysis

- Whenever we answer No, we are always correct.
- When we answer Yes, there is some chance we are wrong.
- Such an error is called a false positive.
- The probability that a bit in $B$ remains 0 is $\left(1-\frac{1}{m}\right)^{k n} \approx e^{-k n / m}$.
- Denote $e^{-k n / m}$ by $p$, then $k=-\frac{m}{n} \ln p$.
- For a key not in $S$, the probability of a false positive is roughly $(1-p)^{k}=\left(1-e^{-k n / m}\right)^{k}$.
- Minimize this probability by minimizing its logarithm: $\ln \left[(1-p)^{k}\right]=k \ln (1-p)=-\frac{m}{n} \ln p \ln (1-p)$.


## Analysis

- Whenever we answer No, we are always correct.
- When we answer Yes, there is some chance we are wrong.
- Such an error is called a false positive.
- The probability that a bit in $B$ remains 0 is $\left(1-\frac{1}{m}\right)^{k n} \approx e^{-k n / m}$.
- Denote $e^{-k n / m}$ by $p$, then $k=-\frac{m}{n} \ln p$.
- For a key not in $S$, the probability of a false positive is roughly $(1-p)^{k}=\left(1-e^{-k n / m}\right)^{k}$.
- Minimize this probability by minimizing its logarithm: $\ln \left[(1-p)^{k}\right]=k \ln (1-p)=-\frac{m}{n} \ln p \ln (1-p)$.
- By symmetry this is minimized at $p=\frac{1}{2}$, so $k=\ln 2 \cdot(m / n)$.


## Analysis

- Whenever we answer No, we are always correct.
- When we answer Yes, there is some chance we are wrong.
- Such an error is called a false positive.
- The probability that a bit in $B$ remains 0 is $\left(1-\frac{1}{m}\right)^{k n} \approx e^{-k n / m}$.
- Denote $e^{-k n / m}$ by $p$, then $k=-\frac{m}{n} \ln p$.
- For a key not in $S$, the probability of a false positive is roughly $(1-p)^{k}=\left(1-e^{-k n / m}\right)^{k}$.
- Minimize this probability by minimizing its logarithm: $\ln \left[(1-p)^{k}\right]=k \ln (1-p)=-\frac{m}{n} \ln p \ln (1-p)$.
- By symmetry this is minimized at $p=\frac{1}{2}$, so $k=\ln 2 \cdot(m / n)$.
- The false positive rate is roughly $(1 / 2)^{\ln 2 \cdot(m / n)} \approx(0.61850)^{m / n}$.


## Overall Performance

- If we'd like to achieve false positive rate $\delta>0$, we should have $m=\Theta(n \log (1 / \delta))$ and use $k=\lceil\log (1 / \delta)\rceil$ hash functions.


## Overall Performance

- If we'd like to achieve false positive rate $\delta>0$, we should have $m=\Theta(n \log (1 / \delta))$ and use $k=\lceil\log (1 / \delta)\rceil$ hash functions.
- To achieve $1 \%$ false positive rate, we'll use a Bloom filter of $10 n$ bits and 7 hash functions.


## Overall Performance

- If we'd like to achieve false positive rate $\delta>0$, we should have $m=\Theta(n \log (1 / \delta))$ and use $k=\lceil\log (1 / \delta)\rceil$ hash functions.
- To achieve $1 \%$ false positive rate, we'll use a Bloom filter of $10 n$ bits and 7 hash functions.
- Using a filter of $32 n$ bits (equivalent to one integer per entry) and 22 hash functions, we achieve false positive rate of about $2 \cdot 10^{-7}$.


## Overall Performance

- If we'd like to achieve false positive rate $\delta>0$, we should have $m=\Theta(n \log (1 / \delta))$ and use $k=\lceil\log (1 / \delta)\rceil$ hash functions.
- To achieve $1 \%$ false positive rate, we'll use a Bloom filter of $10 n$ bits and 7 hash functions.
- Using a filter of $32 n$ bits (equivalent to one integer per entry) and 22 hash functions, we achieve false positive rate of about $2 \cdot 10^{-7}$.
- Even though the hash functions in practice are not ideal, the assumption we made works pretty well,


## Overall Performance

- If we'd like to achieve false positive rate $\delta>0$, we should have $m=\Theta(n \log (1 / \delta))$ and use $k=\lceil\log (1 / \delta)\rceil$ hash functions.
- To achieve $1 \%$ false positive rate, we'll use a Bloom filter of $10 n$ bits and 7 hash functions.
- Using a filter of $32 n$ bits (equivalent to one integer per entry) and 22 hash functions, we achieve false positive rate of about $2 \cdot 10^{-7}$.
- Even though the hash functions in practice are not ideal, the assumption we made works pretty well,
- Increasing efficiency at the cost of some error is a recurring theme in handling with big data.


## Overall Performance

- If we'd like to achieve false positive rate $\delta>0$, we should have $m=\Theta(n \log (1 / \delta))$ and use $k=\lceil\log (1 / \delta)\rceil$ hash functions.
- To achieve $1 \%$ false positive rate, we'll use a Bloom filter of $10 n$ bits and 7 hash functions.
- Using a filter of $32 n$ bits (equivalent to one integer per entry) and 22 hash functions, we achieve false positive rate of about $2 \cdot 10^{-7}$.
- Even though the hash functions in practice are not ideal, the assumption we made works pretty well,
- Increasing efficiency at the cost of some error is a recurring theme in handling with big data.
- Such clever use of hash functions also recur in the course.

