

Streaming space complexity of nearly all functions of one variable

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A stream of $m = 7$ items from $[n] = [4]$

4, 2, 3, 2, 4, 2, 2

$$f = \begin{bmatrix} 0 \\ 0 \\ 0 \\ 0 \end{bmatrix}$$

$$\sum f_i^2 = 0$$

A stream of $m = 7$ items from $[n] = [4]$

4, 2, 3, 2, 4, 2, 2

$$f = \begin{bmatrix} 0 \\ 0 \\ 0 \\ 1 \end{bmatrix}$$

$$\sum f_i^2 = 1$$

A stream of $m = 7$ items from $[n] = [4]$

2, 3, 2, 4, 2, 2

$$f = \begin{bmatrix} 0 \\ 1 \\ 0 \\ 1 \end{bmatrix}$$

$$\sum f_i^2 = 2$$

A stream of $m = 7$ items from $[n] = [4]$

3, 2, 4, 2, 2

$$f = \begin{bmatrix} 0 \\ 1 \\ 1 \\ 1 \end{bmatrix}$$

$$\sum f_i^2 = 3$$

A stream of $m = 7$ items from $[n] = [4]$

2, 4, 2, 2

$f =$

$\begin{bmatrix} 0 \\ 2 \\ 1 \\ 1 \end{bmatrix}$

$\sum f_i^2 =$

6

A stream of $m = 7$ items from $[n] = [4]$

4, 2, 2

$f =$

$\begin{bmatrix} 0 \\ 2 \\ 1 \\ 2 \end{bmatrix}$

$\sum f_i^2 =$

9

A stream of $m = 7$ items from $[n] = [4]$

2, 2

$f =$

$\begin{bmatrix} 0 \\ 3 \\ 1 \\ 2 \end{bmatrix}$

$\sum f_i^2 =$

14

A stream of $m = 7$ items from $[n] = [4]$

$$f =$$

$$\sum f_i^2 =$$

2

$$\begin{bmatrix} 0 \\ 4 \\ 1 \\ 2 \end{bmatrix}$$

21

A stream of $m = 7$ items from $[n] = [4]$

$$f = \begin{bmatrix} 0 \\ 4 \\ 1 \\ 2 \end{bmatrix}$$

$$\sum f_i^2 = 21$$

How much storage for a streaming $(1 \pm \epsilon)$ -approximation to $\sum_i f_i^2$?

Classify $g : \mathbb{Z}_{\geq 0} \rightarrow \mathbb{R}$

Is there a streaming $(1 \pm \epsilon)$ -approximation for $\sum_i g(f_i)$
using only $\text{poly}(\frac{1}{\epsilon} \log nm)$ bits?

Previous works

- $g(x) = \mathbf{1}(x \neq 0)$: [FM85],[KNW10]
- $g(x) = x^p$: [F85],[AMS96],[IW05],[I06]
- $g(x) = x \log x$: [CDM06],[CCM07],[HNO08]
- monotonic g : [BO10],[BC15]

$$\begin{aligned}\epsilon &= \Omega\left(\frac{1}{\text{polylog}(n)}\right) \\ m &= \text{poly}(n) \\ g(0) &= 0 \\ g(x) &> 0, \forall x > 0\end{aligned}$$

Recursive Subsampling [Indyk & Woodruff 2005]

An α -heavy hitter is any item i^* such that $g(f_{i^*}) \geq \alpha \sum_i g(f_i)$.

Theorem (Braverman & Ostrovsky 2010)

$\frac{\epsilon^2}{\log^3 n}$ -heavy hitters \Rightarrow $(1 \pm \epsilon)$ -approximation to $\sum_i g(f_i)$.

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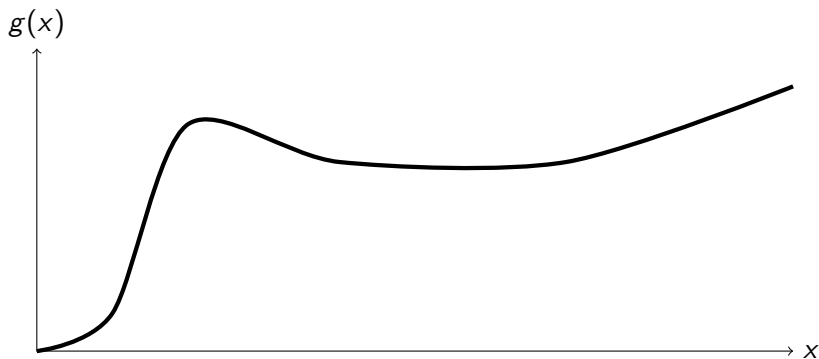
Theorem (Braverman & Ostrovsky 2010)

$$\frac{\epsilon^2}{\log^3 n}\text{-heavy hitters} \Rightarrow (1 \pm \epsilon)\text{-approximation to } \sum_i g(f_i).$$

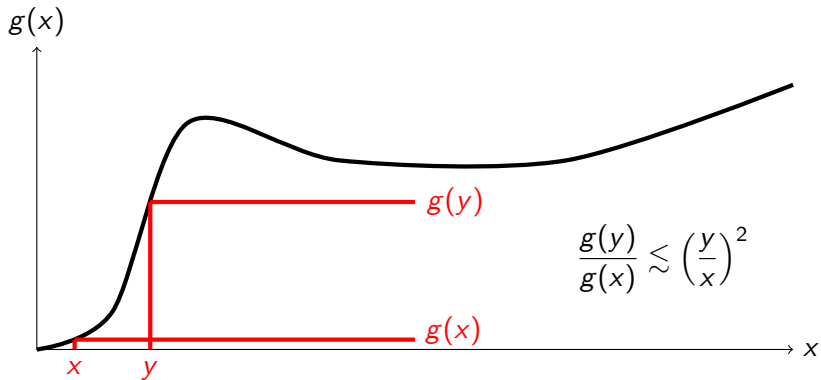
Heavy hitters by **CountSketch**[Charikar, Chen & Farach-Colton 2002]

- Find i^* such that $f_{i^*}^2 \geq \alpha \sum_i f_i^2$
- Estimate f_{i^*}
- $O(\alpha^{-1} \log^2 n)$ bits.

Three properties are **sufficient** and **almost necessary** for $\tilde{O}(1)$ bits



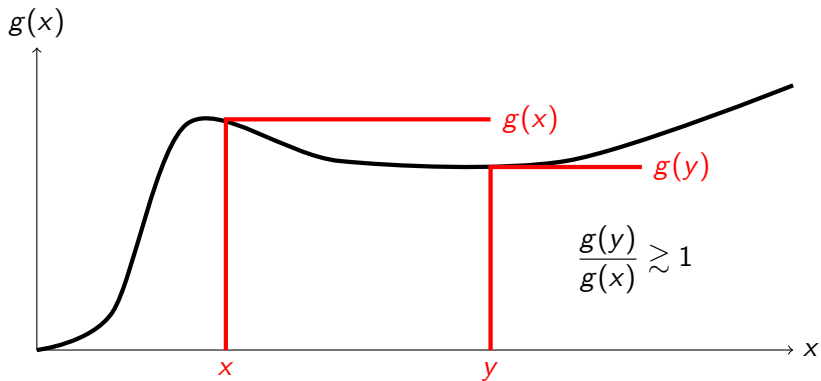
Slow-jumping



YES: $g(x) = x^2 \log x$

NO: $g(x) = x^3$

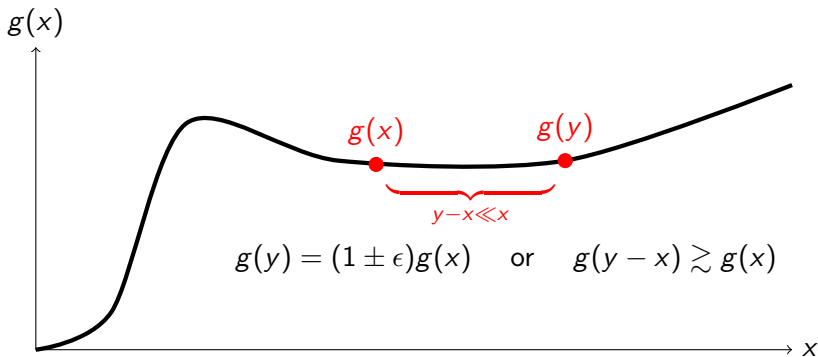
Slow-dropping



YES: $g(x) = \Theta\left(\frac{1}{\log x}\right)$

NO: $g(x) = \Theta\left(\frac{1}{x}\right)$

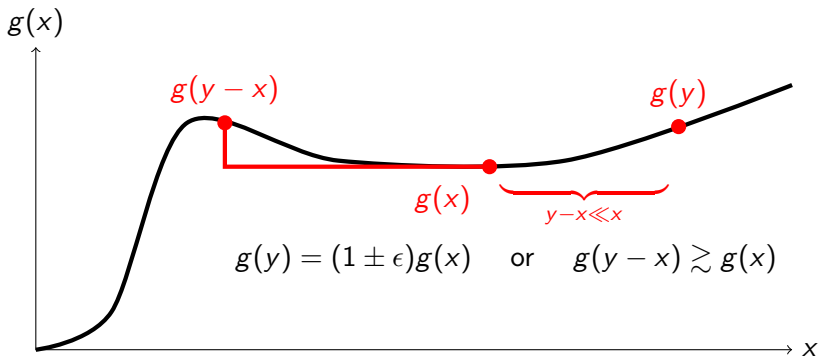
Predictable



YES: $g(x) = (2 + \sin x)\mathbf{1}(x > 0)$

NO: $g(x) = (2 + \sin x)x^2$

Predictable



YES: $g(x) = (2 + \sin x)\mathbf{1}(x > 0)$

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slow-jumping $\frac{g(y)}{g(x)} \lesssim \left(\frac{y}{x}\right)^2$,

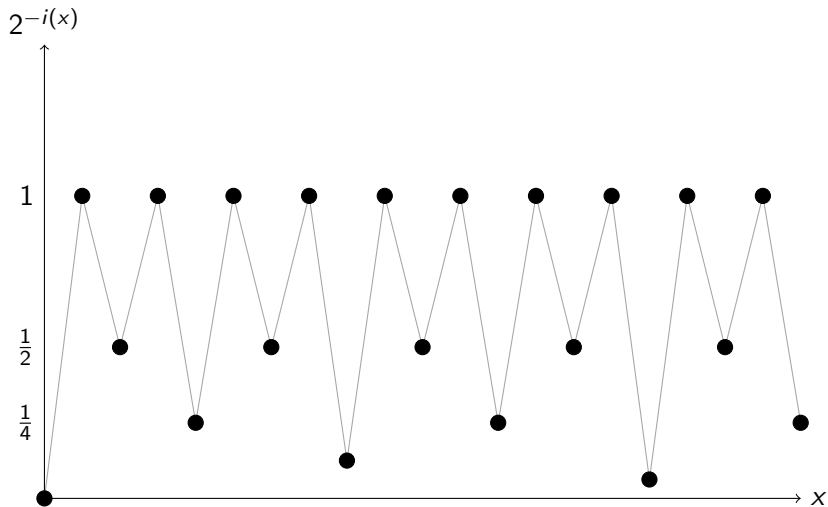
slow-dropping $g(y) \gtrsim g(x)$, and

predictable whenever $0 < y - x \ll x$

$$g(y) = (1 \pm \epsilon)g(x) \text{ or } g(y - x) \gtrsim g(x).$$

$g(x)$	lower bound	fails
x^3	$\Omega(n^{1/3})$	slow-jumping
$1/x$	$\Omega(n)$	slow-dropping
$g(x) = (2 + \sin x)x^2$	$\Omega(n)$	predictability

Almost necessary?



$$i(x) = \max\{j \in \mathbb{N} : 2^j \text{ divides } x\}$$