COMPSCI 514: ALGORITHMS FOR DATA SCIENCE

Andrew McGregor Lecture 3

TODAY

Today:

- Continue random hash functions and hash tables.
- See an application of random hashing to load balancing in distributed systems.
- Through this application learn about:
 - Chebyshev's inequality, which strengthens Markov's inequality.
 - The union bound, for understanding the probabilities of correlated random events.

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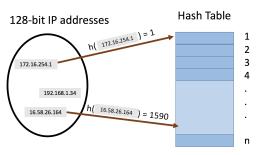
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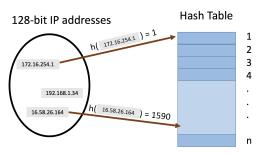
• Static hashing since we won't worry about insertion and deletion today.

)



- hash function $h: U \to [n]$ maps elements in universe $U = \{x_1, x_2, \ldots\}$ to indices of an array. Assume **h** is fully independent, i.e.,
 - a) $Pr(\mathbf{h}(x_i) = j) = \frac{1}{n}$ for all $x_i \in U$ and $j \in [n]$ and
 - b) all $\mathbf{h}(x_1), \mathbf{h}(x_2), \mathbf{h}(x_3) \dots$ are all independent.

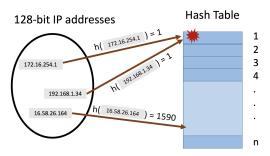
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Let $C_{i,j} = 1$ if items i and j collide $(\mathbf{h}(x_i) = \mathbf{h}(x_j))$, and 0 otherwise. The number of pairwise collisions is:

$$\mathbf{C} = \sum_{i,j \in [m], i < j} \mathbf{C}_{i,j}.$$

 x_i, x_j : pair of stored items, m: total number of stored items, n: hash table size, C: total pairwise collisions in table, h: random hash function.

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Identical to the CAPTCHA analysis!

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$$\Pr[\textbf{C} = 0] = 1 - \Pr[\textbf{C} \ge 1] \ge 1 - \frac{1}{8} = \frac{7}{8}.$$

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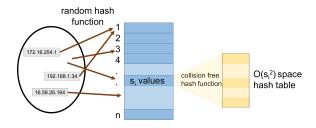
Pretty good but we are using $O(m^2)$ space to store m items.

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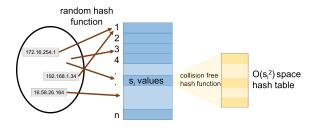
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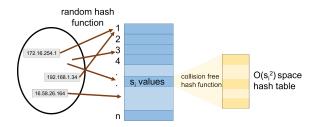
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- For each bucket with s_i values, pick a collision free hash function mapping $[s_i] \rightarrow [4s_i^2]$.
- **Previously:** Showed that a random function is collision free with probability $\geq \frac{7}{8}$ so can just generate a random hash function and check if it is collision free.

Query time for two level hashing is O(1): requires evaluating two hash functions.

 x_j, x_k : stored items, n: hash table size, h: random hash function, S: space usage of two level hashing, s_i : # items stored in hash table at position i.

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Collisions again!

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 $\bullet \ \, \mathsf{For} \, j = k, \, \mathbb{E}\left[\mathbb{I}_{\mathsf{h}(\mathsf{x}_j) = i} \cdot \mathbb{I}_{\mathsf{h}(\mathsf{x}_k) = i}\right] = \mathbb{E}\left[\left(\mathbb{I}_{\mathsf{h}(\mathsf{x}_j) = i}\right)^2\right]$

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- For $j \neq k$, $\mathbb{E}\left[\mathbb{I}_{\mathbf{h}(x_j)=i} \cdot \mathbb{I}_{\mathbf{h}(x_k)=i}\right] = \Pr[\mathbf{h}(x_j)=i \cap \mathbf{h}(x_k)=i]$

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Query time for two level hashing is O(1): requires evaluating two hash functions. What is the expected space usage?

Up to constants, space used is: $\mathbb{E}[S] = n + 4 \sum_{i=1}^{n} \mathbb{E}[s_i^2]$

$$\mathbb{E}[\mathbf{s}_{i}^{2}] = \mathbb{E}\left[\left(\sum_{j=1}^{m} \mathbb{I}_{\mathbf{h}(x_{j})=i}\right)^{2}\right]$$

$$= \mathbb{E}\left[\sum_{j,k\in[m]} \mathbb{I}_{\mathbf{h}(x_{j})=i} \cdot \mathbb{I}_{\mathbf{h}(x_{k})=i}\right] = \sum_{j,k\in[m]} \mathbb{E}\left[\mathbb{I}_{\mathbf{h}(x_{j})=i} \cdot \mathbb{I}_{\mathbf{h}(x_{k})=i}\right].$$

- For j = k, $\mathbb{E}\left[\mathbb{I}_{\mathbf{h}(x_j)=i} \cdot \mathbb{I}_{\mathbf{h}(x_k)=i}\right] = \mathbb{E}\left[\left(\mathbb{I}_{\mathbf{h}(x_j)=i}\right)^2\right] = \Pr[\mathbf{h}(x_j)=i] = \frac{1}{n}$.
- For $j \neq k$, $\mathbb{E}\left[\mathbb{I}_{\mathbf{h}(x_j)=i} \cdot \mathbb{I}_{\mathbf{h}(x_k)=i}\right] = \Pr[\mathbf{h}(x_j)=i \cap \mathbf{h}(x_k)=i] = \frac{1}{n^2}$.

 x_j, x_k : stored items, n: hash table size, h: random hash function, S: space usage of two level hashing, s_i : # items stored in hash table at position i.

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$$\begin{split} \mathbb{E}[\mathbf{s}_i^2] &= \sum_{j,k \in [m]} \mathbb{E}\left[\mathbb{I}_{\mathbf{h}(\mathbf{x}_j) = i} \cdot \mathbb{I}_{\mathbf{h}(\mathbf{x}_k) = i}\right] \\ &= m \cdot \frac{1}{n} + 2 \cdot \binom{m}{2} \cdot \frac{1}{n^2} \\ &= \frac{m}{n} + \frac{m(m-1)}{n^2} \le 2 \text{ (If we set } n = m.) \end{split}$$

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Near optimal space with O(1) query time!

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Efficient Alternative: Let p be a prime with $p \ge |U|$. Choose random $\mathbf{a}, \mathbf{b} \in [p]$ with $\mathbf{a} \ne 0$. Let:

$$\mathbf{h}(x) = (\mathbf{a}x + \mathbf{b} \mod p) \mod n.$$

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Remember: A fully random hash function is both 2-universal and pairwise independent. But it is not efficiently implementable.

NEXT STEP

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- 1. We'll consider an application where our toolkit of linearity of expectation + Markov's inequality doesn't give much.
- 2. Then we'll show how a simple twist on Markov's can give a much stronger result.

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Chebyshev's inequality:

$$\Pr(|\mathbf{X} - \mathbb{E}[\mathbf{X}]| \ge t) \le \frac{\mathsf{Var}[\mathbf{X}]}{t^2}.$$

(by plugging in the random variable $\mathbf{X} - \mathbb{E}[\mathbf{X}])$