



# **Probability and Computing – Streaming**

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## Content



- 1. Definition: What is a Streaming Algorithm?
- **2. Morris' Algorithm for**  $F_1 = m$
- **3.** The CVM Algorithm for  $F_0 = |\{a_1, \dots, a_m\}|$
- 4. Conclusion

## What is a Streaming Algorithm?

- looong input data stream  $(a_1, ..., a_m) \in [n]^m$  can only be read *once* from left to right
- goal: approximate some value  $F = F(a_1, \ldots, a_m)$  with small relative error  $\varepsilon$  and failure probability  $\delta$ .

 $\hookrightarrow$  streaming algorithms are approximation algorithms

• challenge: use less *space* than exact algorithm (in particular: cannot store  $(a_1, \ldots, a_m)$ ).

 $\hookrightarrow$  don't care about running time

Formally, a streaming algorithm is given by three algorithms init, update and result used as follows:

$$Z \leftarrow \text{init()}$$

for i = 1 to m do

$$Z \leftarrow \text{update}(Z, a_i)$$

return result(Z)

Its space complexity is the space required for Z.

#### Definition: What is a Streaming Algorithm?

Morris' Algorithm for 
$$F_1 = m$$

## Today's Motivating Examples

- Router approximately counts traffic over each connection.
  - $\hookrightarrow$  maybe: detect anomalies related to DDoS
- Website approximately counts number of unique users visiting a resource.

# Today's Formal Results

- A Approximate  $F_1(a_1, ..., a_m) = m$  in expected space  $\frac{1}{\varepsilon^2 \delta} \log \log m$ .
- Approximate  $F_0(a_1, \ldots, a_m) = |\{a_1, \ldots, a_m\}|$  in expected space  $\frac{1}{c^2} \log(n) \cdot \log(m/\delta)$ .

The CVM Algorithm for 
$$F_0 = |\{a_1 \ldots, a_m\}|$$

## Content



- **2.** Morris' Algorithm for  $F_1 = m$

# Attempt I: Naive Counting

### Approximate Counting

• stream 
$$(a_1, \ldots, a_m)$$





## **Naive Counting**

### Algorithm init:

 $Z \leftarrow 0$ return Z

**Algorithm** update(Z, a):

$$Z \leftarrow Z + 1$$

return Z

**Algorithm** result(Z):

return Z

# Observations on Naive counting

- No errors ( $\varepsilon = \delta = 0$ ).
- Requires  $\lceil \log(m+1) \rceil$  bits of memory.
- No deterministic algorithm can use less space
  - Would have to "reuse" a state Z.
  - Is then trapped in an infinite loop.
  - Result arbitrarily far off if m large enough.

Definition: What is a Streaming Algorithm?

Morris' Algorithm for  $F_1 = m$ 000000

The CVM Algorithm for  $F_0 = |\{a_1, \ldots, a_m\}|$ 

# **Attempt II: Lossy Counting**

### Approximate Counting

stream 
$$(a_1, \ldots, a_m)$$
  
want  $F_1 = m$ 



### Lossy Counting, parameter p

### Algorithm init:

 $Z \leftarrow 0$ return Z

**Algorithm** update(Z, a):

with probability p do

 $Z \leftarrow Z + 1$ 

return 7

**Algorithm** result(Z):

return Z/p

### Analysis (Exercise)

For any  $p \in (0, 1]$  we have

- $\blacksquare$   $\mathbb{E}[\text{result}] = m$
- $\Pr[|\operatorname{result} m| \le \varepsilon m] \ge 1 2 \exp(-\varepsilon^2 pm/3)$ .
- $\mathbb{E}[\text{space}] \leq \log_2(1 + mp) + 1$ .

### Corollary

By choosing  $p = \frac{3}{\epsilon^2 m} \ln(2/\delta)$  we get

 $\Pr[\text{fail}] \leq \delta \text{ and } \mathbb{E}[\text{space}] \leq \mathcal{O}(\log(\frac{1}{\epsilon}) + \log\log(1/\delta)).$ 

### Serious Objection

Correctly choosing p requires already knowing m.

(or at least the order of magnitude of m)

Definition: What is a Streaming Algorithm?

Morris' Algorithm for  $F_1 = m$ 000000

The CVM Algorithm for  $F_0 = |\{a_1, \ldots, a_m\}|$ 

# Attempt III: Morris' Algorithm

### Approximate Counting

• stream 
$$(a_1, \ldots, a_m)$$
  
• want  $F_1 = m$ 



#### Morris' Algorithm

#### Algorithm init:

 $Z \leftarrow 0$ return 7

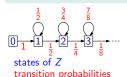
**Algorithm** update(Z, a):

with probability 
$$2^{-Z}$$
 do  $| Z \leftarrow Z + 1$ 

return Z

Algorithm result(Z):

return  $2^Z - 1$ 



Definition: What is a Streaming Algorithm?

#### Lemma: Morris' Algorithm is an *Unbiased Estimator*

 $\mathbb{E}[\text{result}] = m$ .

#### Proof

Let  $Z_i$  for  $i \in [m]$  denote the value of Z after i updates. Consider the expected change to  $2^{Z}$  in one step...

• ... conditioned on a current value  $j \in \mathbb{N}$ :

$$\mathbb{E}[0Z_{i+1} \quad 0Z_{i+1} \quad z_{i+1}] = 0$$

$$\mathbb{E}[2^{Z_{i+1}} - 2^{Z_i} \mid Z_i = j] = 2^{-j} \cdot (2^{j+1} - 2^j) + (1 - 2^{-j}) \cdot \underbrace{(2^j - 2^j)}_{=0} = 2 - 1 = 1.$$
unconditionally:

... unconditionally:

$$\mathbb{E}[2^{Z_{i+1}} - 2^{Z_i}] \stackrel{\text{LTE}}{=} \sum_{j \ge 0} \Pr[Z_i = j] \cdot \underbrace{\mathbb{E}[2^{Z_{i+1}} - 2^{Z_i} \mid Z_i = j]}_{=1} = \sum_{j \ge 0} \Pr[Z_i = j] = 1.$$

Hence:

$$\mathbb{E}[\text{result}] = \mathbb{E}[2^{Z_m} - 1] = \mathbb{E}[2^{Z_m} - 2^{Z_0}] = \mathbb{E}[\sum_{i=1}^m 2^{Z_{i+1}} - 2^{Z_i}] = \sum_{i=1}^m \mathbb{E}[2^{Z_{i+1}} - 2^{Z_i}] = m.$$

Morris' Algorithm for  $F_1 = m$ 0000000

The CVM Algorithm for  $F_0 = |\{a_1, \ldots, a_m\}|$ 

# Attempt III: Morris' Algorithm



stream 
$$(a_1, \ldots, a_m)$$
  
want  $F_1 = m$ 



#### Morris' Algorithm

Algorithm init:

$$Z \leftarrow 0$$

return Z

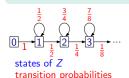
**Algorithm** update(Z, a):

with probability 
$$2^{-Z}$$
 do  $| Z \leftarrow Z + 1$ 

return Z

Algorithm result(Z):

return 
$$2^Z - 1$$



Definition: What is a Streaming Algorithm?

#### Lemma 1: Worryingly large Variance

$$Var(2^{Z_i}) = \frac{j^2 - i}{2} = \Theta(i^2).$$

#### Lemma 2

$$\mathbb{E}[2^{2Z_i}] = \tfrac{3i(i+1)}{2} + 1.$$

#### Proof of Lemma 1 using Lemma 2.

$$\text{Var}(2^{Z_i}) = \mathbb{E}[2^{2Z_i}] - \mathbb{E}[2^{Z_i}]^2 \stackrel{\text{Lem. 2}}{=} \frac{3i(i+1)}{2} + 1 - (i+1)^2 = \frac{3}{2}i^2 - i^2 \pm \mathcal{O}(i) = \Theta(i^2)$$

Morris' Algorithm for  $F_1 = m$ 

The CVM Algorithm for  $F_0 = |\{a_1 \dots, a_m\}|$ 

Conclusion

# Attempt III: Morris' Algorithm

### Approximate Counting

stream  $(a_1, \ldots, a_m)$ want  $F_1 = m$ 



#### Morris' Algorithm

Algorithm init:

$$Z \leftarrow 0$$

return Z

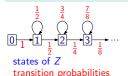
Algorithm update(Z, a):

with probability 
$$2^{-Z}$$
 do  $| Z \leftarrow Z + 1$ 

return Z

Algorithm result(Z):

return  $2^Z - 1$ 



Definition: What is a Streaming Algorithm?

#### Lemma 1: Worryingly large Variance

$$\operatorname{Var}(2^{Z_i}) = \frac{j^2 - i}{2} = \Theta(i^2).$$

#### Lemma 2

$$\mathbb{E}[2^{2Z_i}] = \frac{3i(i+1)}{2} + 1.$$

#### Proof of Lemma 2.

For  $i \in \{0, 1\}$   $\checkmark$ . Let now  $i \ge 1$ . Note  $\Pr[Z_{i+1} = 0] = \Pr[Z_i = 0] = 0$ .

$$\begin{split} \mathbb{E}[2^{2Z_{i+1}}] &= \sum_{j \geq 1} 2^{2j} \Pr[Z_{i+1} = j] = \sum_{j \geq 1} 2^{2j} (\Pr[Z_i = j - 1] \cdot 2^{-j+1} + \Pr[Z_i = j] \cdot (1 - 2^{-j})) \\ &= \sum_{j \geq 1} 2^{j+1} \Pr[Z_i = j - 1] + \sum_{j \geq 1} 2^{2j} \Pr[Z_i = j] - \sum_{j \geq 1} 2^{j} \Pr[Z_i = j] \\ &= 4 \sum_{j \geq 0} 2^{j} \Pr[Z_i = j] + \sum_{j \geq 0} 2^{2j} \Pr[Z_i = j] - \sum_{j \geq 0} 2^{j} \Pr[Z_i = j] \\ &= 4 \mathbb{E}[2^{Z_i}] + \mathbb{E}[2^{2Z_i}] - \mathbb{E}[2^{Z_i}] = 3\mathbb{E}[2^{Z_i}] + \mathbb{E}[2^{2Z_i}] = 3(i+1) + \mathbb{E}[2^{2Z_i}] \\ &\stackrel{\text{lod.}}{=} 3(i+1) + \frac{3i(i+1)}{2} + 1 = \frac{3(i+2)(i+1)}{2} + 1. \quad \Box \end{split}$$

Morris' Algorithm for  $F_1 = m$ 

The CVM Algorithm for  $F_0 = |\{a_1 \ldots, a_m\}|$ 

Conclusion 000

# Space



### **Expected Space**

$$\begin{split} \mathbb{E}[\text{space}] &\leq \mathbb{E}[\lceil \log_2(1+Z_m) \rceil] \leq 1 + \mathbb{E}[\log_2(1+Z_m)] = 1 + \mathbb{E}[\log_2(1+\log_2(2^{Z_m}))] \\ &\stackrel{(\star)}{\leq} 1 + \log_2(1+\log_2(\mathbb{E}[2^{Z_m}])) = 1 + \log_2(1+\log_2(m+1)) = \Theta(\log\log m). \end{split}$$

 $(\star)$  uses Jensen's inequality that you'll prove as an exercise.

## Interim Conclusion: Morris is not good enough *yet*

- $\mathbb{E}[\text{result}] = m \checkmark$  unbiased estimator
- $\mathbb{E}[\text{space}] = \mathcal{O}(\log \log m) \checkmark$  highly space efficient
- $Var(result) = \Theta(m^2) X$ 
  - Standarddeviation  $\Theta(m)$ 
    - → typically right order of magnitude, but not better.

Definition: What is a Streaming Algorithm?

Morris' Algorithm for  $F_1 = m$ 0000000

The CVM Algorithm for  $F_0 = |\{a_1, \ldots, a_m\}|$ 

Conclusion

# Morris<sup>+</sup>: Use many copies of Morris' Algorithm



#### **Theorem**

Consider a streaming algorithm that maintains a sequence  $Z = (Z_1, \dots, Z_s)$  of independent Morris-counters and returns  $\operatorname{result}(Z) := \frac{\operatorname{result}(Z_1) + \cdots + \operatorname{result}(Z_s)}{s}$ . For  $s = \frac{1}{s^2 \delta}$  we obtain

- $\mathbb{E}[\operatorname{result}(Z)] = m \text{ and } \mathbb{E}[\operatorname{space}] = \mathcal{O}(\frac{1}{\varepsilon^2 \lambda} \log \log m)$
- $\Pr[|\operatorname{result}(Z) m| < \varepsilon m] = 1 \mathcal{O}(\delta)$ .

#### Reminder on Variance

If X, Y are independent random variables and s > 0 then

- $extstyle Var(sX) = s^2 Var(X)$
- $\operatorname{Var}(X+Y)=\operatorname{Var}(X)+\operatorname{Var}(Y)$

### **Proof of Concentration using Chebyshev**

$$\begin{aligned} \text{Var}(\text{result}(Z)) &= \text{Var}(\frac{1}{s}\sum_{i=1}^{s} \text{result}(Z_{i})) = \frac{1}{s^{2}} \text{Var}(\sum_{i=1}^{s} \text{result}(Z_{i})) \\ &= \frac{1}{s^{2}}\sum_{i=1}^{s} \text{Var}(\text{result}(Z_{i})) = \frac{s}{s^{2}} \text{Var}(\text{result}(Z_{1})) = \frac{1}{s} \Theta(m^{2}) = \Theta(m^{2}/s). \end{aligned}$$

$$(m^2) = \Theta(m^2/s).$$

$$\Pr[\mathsf{fail}] = \Pr[|\mathsf{result}(Z) - m| > \varepsilon m] = \Pr[|\mathsf{result}(Z) - \mathbb{E}[\mathsf{result}(Z)]| > \varepsilon m] \le \frac{\mathsf{Var}(\mathsf{result}(Z))}{\varepsilon^2 m^2} = \Theta(1/(\varepsilon^2 s)) = \Theta(\delta). \quad \Box$$

Chebyschev:

 $\Pr[X - \mathbb{E}[X] > c] < \frac{\operatorname{Var}(X)}{2}$ 

Definition: What is a Streaming Algorithm?

Morris' Algorithm for  $F_1 = m$ 0000000

The CVM Algorithm for  $F_0 = |\{a_1, \ldots, a_m\}|$ 

# Morris\*: Use a different base in Morris' Algorithm



## Morris with base $1 < \rho \ll 2$

- In every update: increment Z with probability  $\rho^{-Z}$ .
- In the end: return  $\frac{\rho^2-1}{\rho-1}$ .

## Modified Analysis (There is a bug in here, I'll fix it till the next lecture)

Show similarly to before:

- $\blacksquare$   $\mathbb{E}[\text{result}] = m$
- Var(result) =  $\Theta(\frac{m^2}{n-1})$

Choosing  $\rho = 1 + \varepsilon^2 \delta$  gives:

- $\Pr[|\operatorname{result} m| > \varepsilon m] = \mathcal{O}(\delta).$
- $\mathbb{E}[\operatorname{space}] = \mathcal{O}(\log\log m + \log\frac{1}{\delta_c}).$

Definition: What is a Streaming Algorithm?

Morris' Algorithm for  $F_1 = m$ 000000

The CVM Algorithm for  $F_0 = |\{a_1, \ldots, a_m\}|$ 

## Content



- 1. Definition: What is a Streaming Algorithm?
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- 3. The CVM Algorithm for  $F_0 = |\{a_1, \dots, a_m\}|$
- 4. Conclusion

# History

### Counting Distinct Elements

- stream  $(a_1, \ldots, a_m) \in [n]^m$
- want  $F_0 = |\{a_1, \dots, a_m\}|$



#### Remark: CVM is not well-known

Popular line of algorithms for  $F_0$  by Philippe Flajolet et al:

- 1984: Flajolet-Martin (deprecated)
  - → https://en.wikipedia.org/wiki/Flajolet-Martin\_algorithm
- 2003: LogLog (deprecated)
- 2007: HyperLogLog
  - → https://en.wikipedia.org/wiki/HyperLogLog

The CVM-Algorithm

- 2022: European Symposium on Simplicity in Algorithms 2022
- is a bit worse than HyperLogLog
- is easier to analyse than HyperLogLog

Next: We develop CVM in three steps.

Definition: What is a Streaming Algorithm?

Morris' Algorithm for  $F_1 = m$ 

The CVM Algorithm for  $F_0 = |\{a_1, \ldots, a_m\}|$ 

Conclusion

# Attempt I: Naively storing the set

### **Counting Distinct Elements**

• stream 
$$(a_1, ..., a_m) \in [n]^m$$
  
• want  $F_0 = |\{a_1, ..., a_m\}|$ 



## **Naive Storing**

#### **Algorithm** init:

 $\mathbf{7} \leftarrow \emptyset$ return Z

**Algorithm** update(Z, a):

 $Z \leftarrow Z \cup \{a\}$ return Z

**Algorithm** result(Z):

return |Z|

### Observation

Naively storing the set requires  $\Omega(F_0 \cdot \log n)$  bits.

Definition: What is a Streaming Algorithm?

Morris' Algorithm for  $F_1 = m$ 

The CVM Algorithm for  $F_0 = |\{a_1, \dots, a_m\}|$ 00000

Conclusion

# Attempt II: Storing the set lossily

### Counting Distinct Elements

■ stream 
$$(a_1, ..., a_m) \in [n]^m$$
  
■ want  $F_0 = |\{a_1, ..., a_m\}|$ 



#### LossyStore, parameter p

#### Algorithm init:

$$Z \leftarrow \emptyset$$
 return  $Z$ 

**Algorithm** update(Z, a):

$$Z \leftarrow Z \setminus \{a\}$$
 with probability  $p$  do  $\ \ \ \ Z \leftarrow Z \cup \{a\}$ 

return Z

**Algorithm** result(Z):

| **return** |*Z*|/p;

### Chernoff for $X \sim \text{Bin}(n, p)$

$$\Pr[|X - \mathbb{E}[X]| > \varepsilon \mathbb{E}[X]] \le 2 \exp(-\varepsilon^2 \mathbb{E}[X]/3).$$

#### **Analysis**

Let  $Z_0, \ldots, Z_m$  be the states of Z over time. Invariant: Each  $a \in \{a_1, \ldots, a_i\}$  is in  $Z_i$ independently with probability p. Hence  $|Z_m| \sim \text{Bin}(F_0, p)$ .

- $\blacksquare$   $\mathbb{E}[\text{result}] = \mathbb{E}[|Z_m|/p] = \mathbb{E}[|Z_m|]/p = F_0p/p = F_0.$  $\hookrightarrow$  result is *unbiased estimator* of  $F_0$ .
- $\Pr[\text{fail}] = \Pr[|\text{result} F_0| > \varepsilon F_0] = \Pr[||Z_m|/p F_0| > \varepsilon F_0]$  $= \Pr[||Z_m| - pF_0| > \varepsilon pF_0] = \Pr[||Z_m| - \mathbb{E}[|Z_m|]| > \varepsilon \mathbb{E}[|Z_m|]]$ Chern.  $\leq 2 \exp(-\varepsilon^2 \mathbb{E}[|Z_m|]/3) = 2 \exp(-\varepsilon^2 p F_0/3).$  $\hookrightarrow$  choose  $p = p_{\delta} := \frac{3 \log(2/\delta)}{c^2 E}$  for  $\Pr[\text{fail}] \leq \delta$ .
- **Expected space** *in the end* for  $p = p_{\delta}$  ( $\triangle \neq$  peak space consumption)  $\mathbb{E}[|Z_m| \cdot \mathcal{O}(\log n)] = F_0 p_\delta \cdot \mathcal{O}(\log n) = \mathcal{O}(\frac{\log(1/\delta)}{2} \log n).$

### Serious Objection: Need to know $F_0$ to choose p

- for  $p \gg p_{\delta}$ : space is wasted
- for  $p \ll p_{\delta}$ : failure becomes likely

Definition: What is a Streaming Algorithm?

Morris' Algorithm for  $F_1 = m$ 

The CVM Algorithm for  $F_0 = |\{a_1, \ldots, a_m\}|$ 00000

### Counting Distinct Elements

# Attempt III: Adjust lossiness dynamically

• stream  $(a_1,\ldots,a_m)\in [n]^m$ • want  $F_0 = |\{a_1, \dots, a_m\}|$ 



#### CVM, parameter T

```
Algorithm init:
    \mathbf{7} \leftarrow \boldsymbol{\alpha}
    P ← 1
   return (P, Z)
Algorithm update((P, Z), a):
    Z \leftarrow Z \setminus \{a\}
    with probability P do
      Z \leftarrow Z \cup \{a\}
    while |Z| > T do // shrink
        Z' \leftarrow \varnothing
         for a \in \mathcal{I} do
             with probability 1/2 do
            L Z' \leftarrow Z' \cup \{a\}
      (Z,P) \leftarrow (Z',P/2)
   return (P, Z)
```

CVM behaves like LossyStore with dynamic p

```
Consider A^{(p)} := \text{LossyStore}(p) with states Z_0^{(p)}, \ldots, Z_m^{(p)} for p \in \{1, \frac{1}{2}, \frac{1}{4}, \frac{1}{8}, \ldots\}.
Let (P_0, Z_0^{(CVM)}), \dots, (P_m, Z_m^{(CVM)}) be the state of CVM.
  A^{(1)}: Z_0^{(1)} \longrightarrow Z_1^{(1)} \longrightarrow Z_2^{(1)} \longrightarrow Z_3^{(1)} \longrightarrow \dots \longrightarrow Z_m^{(1)}
                                                                                                                                            Intuition: The path of CVM:
 A^{(1/2)}\colon Z_0^{(1/2)} \xrightarrow{\bigcup ||} Z_1^{(1/2)} \xrightarrow{\bigcup ||} Z_2^{(1/2)} \xrightarrow{\bigcup ||} Z_3^{(1/2)} \xrightarrow{\bigoplus} \dots \xrightarrow{\bigoplus Z_m^{(1/2)}}
                                                                                                                                           (x, y) \leftarrow (0, 0) // \text{top left}
                                                                                                                                           for i = 1 to m do // m updates
                                                                                                                                                x \leftarrow x + 1 // \text{ ao right}
 A^{(1/4)}\colon Z_0^{(1/4)} \xrightarrow{\bigcup | \bigcup |} Z_1^{(1/4)} \xrightarrow{\bigoplus} Z_2^{(1/4)} \xrightarrow{\bigoplus} Z_3^{(1/4)} \xrightarrow{\bigoplus} \dots \xrightarrow{\bigoplus} Z_m^{(1/4)}
                                                                                                                                                while |Z_x^{(2^{-y})}| \geq T do
 v \leftarrow v + 1 // go down
                                                                                                                                           final state is Z_m^{(2^{-\gamma})}
```

Coupling between executions of  $A^{(p)}$  and CVM:

- A<sup>(p/2)</sup> uses coin tosses of A<sup>(p)</sup> and one more. " $A^{(p/2)}$  keeps half of what  $A^{(p)}$  keeps."
- CVM uses coin tosses of A<sup>(P)</sup> to process elements.
- When shrinking, CVM inspects past coin tosses done by  $A^{(P/2)}$ . (the next unused coin for all  $a \in \mathbb{Z}$ )

#### Effects of the coupling:

- $Z_i^{(CVM)} = Z_i^{(P_j)}$  for  $j \in [m]$
- result<sup>(CVM)</sup> = result<sup>(P<sub>m</sub>)</sup>
- $fail^{(CVM)} = fail^{(P_m)}$

Definition: What is a Streaming Algorithm?

Algorithm result((P, Z)):

return |Z|/P

Morris' Algorithm for  $F_1 = m$ 

The CVM Algorithm for  $F_0 = |\{a_1, \ldots, a_m\}|$ 0000

#### Counting Distinct Elements

# Attempt III: Adjust lossiness dynamically

• stream  $(a_1,\ldots,a_m)\in [n]^m$ • want  $F_0 = |\{a_1, \dots, a_m\}|$ 



#### CVM, parameter T

#### Algorithm init: 7 ← Ø

P ← 1 return (P, Z)

**Algorithm** update((P, Z), a):  $Z \leftarrow Z \setminus \{a\}$ 

with probability P do  $Z \leftarrow Z \cup \{a\}$ while |Z| > T do // shrink  $Z' \leftarrow \varnothing$ 

for  $a \in \mathcal{I}$  do with probability 1/2 do  $L Z' \leftarrow Z' \cup \{a\}$ 

 $(Z,P) \leftarrow (Z',P/2)$ return (P, Z)

Algorithm result((P, Z)):

return |Z|/P

#### Lemma: Failure Probability and Space

With  $T = \frac{18 \log_2(2m/\delta)}{c^2}$  we get  $\Pr[\text{fail}^{\text{CVM}}] = \mathcal{O}(\delta)$  and  $\text{space}^{\text{CVM}} = \mathcal{O}(\frac{\log(m/\delta)}{c^2} \log n) + \lceil \log_2(\log_2(1/P_m)) \rceil$ .

#### Analysis of CVM's failure probability (a bit sketchy)

- Recall: LossyStore  $(p_{\delta} = \frac{3 \log(2/\delta)}{\epsilon^2 F_0})$  has failure probability  $\leq \delta$ . Assume  $p_{\delta}$  is power of 2.
- Then  $\Pr[\mathsf{fail}^{(\rho_{\delta})}] < \delta$ .  $\Pr[\mathsf{fail}^{(2\rho_{\delta})}] < \delta^2$ .  $\Pr[\mathsf{fail}^{(4\rho_{\delta})}] < \delta^4$ .....
- Therefore  $\Pr[\mathsf{fail}^{(1)}] + \ldots + \Pr[\mathsf{fail}^{(2p_\delta)}] + \Pr[\mathsf{fail}^{(p_\delta)}] \leq \ldots + \delta^8 + \delta^4 + \delta^2 + \delta = \mathcal{O}(\delta).$

$$\begin{split} \Pr[P_m < p_\delta] &= \Pr[|Z_j^{(p_\delta)}| \geq T \text{ for some } j \in [m]] \leq m \cdot \Pr[|Z_m^{(p_\delta)}| \geq T] \\ &= m \cdot \Pr_{Z \sim \mathsf{Bin}(F_0, p_\delta)}[Z \geq T] \stackrel{\triangle}{=} m \cdot 2^{-T} \leq m \cdot 2^{-\log(m/\delta)} = \delta. \end{split}$$

where  $\Delta$  uses a Chernoff bound and  $6\mathbb{E}[Z] = 6F_0p_\delta = \frac{18\log_2(2/\delta)}{2} \leq T$ .

•  $fail^{CVM} \Leftrightarrow fail^{(P_m)} \Rightarrow (P_m < p_\delta \lor fail^{(1)} \lor fail^{(1/2)} \lor \ldots \lor fail^{(p_\delta)})$ 

Finally:  $\Pr[\mathsf{fail}^{\mathsf{CVM}}] \leq \Pr[P_m < p_\delta \lor \mathsf{fail}^{(1)} \lor \mathsf{fail}^{(1/2)} \lor \dots \lor \mathsf{fail}^{(p_\delta)}] \overset{\mathsf{UB}}{\leq} \delta + \mathcal{O}(\delta) = \mathcal{O}(\delta).$ 

Definition: What is a Streaming Algorithm?

Morris' Algorithm for  $F_1 = m$ 

The CVM Algorithm for  $F_0 = |\{a_1, \ldots, a_m\}|$ 0000

### Conclusion



# Streaming Algorithms

- Input read only once, from left to right.
- Goal: Use little space. (less than what is needed to store input stream)
- Motivation: Network actor wants to maintain statistic on traffic.

## Morris<sup>+</sup> Algorithm for Counting the Stream Length

- **approximation in space**  $\mathcal{O}(\frac{1}{\varepsilon^2 \lambda} \log \log m)$  // or  $\mathcal{O}(\log \log m + \log \frac{1}{\lambda \varepsilon})$  using Morris\*?  $(\varepsilon = \text{relative error}, \delta = \text{failure probability})$
- deterministic algorithms need space  $\lceil \log(1+m) \rceil$

## CVM Algorithm for Counting Distinct Elements

• approximation in space  $\mathcal{O}(\frac{1}{\varepsilon^2}\log(n)\log(m/\delta))$ 

Definition: What is a Streaming Algorithm?

Morris' Algorithm for  $F_1 = m$ 

The CVM Algorithm for  $F_0 = |\{a_1, \ldots, a_m\}|$ 

Conclusion

# Appendix: Possible Exam Questions I



- Definition of streaming algorithms:
  - What is the task of a streaming algorithm (with respect to a quantity  $F = F(a_1, \ldots, a_m)$ )?
  - What is the specific challenge for streaming algorithms?
- Streaming algorithms for  $F_1 = m$ :
  - What could be an application in which one would like to estimate F<sub>1</sub>?
  - How much memory is needed if one simply counts? Can a deterministic algorithm do something smarter?
  - How does the LossyCounting algorithm work? Why does it not help us here?
  - How does Morris' algorithm work?
  - Prove that Morris' algorithm is unbiased.\*
  - Prove that the memory usage of Morris is doubly logarithmic in m.
  - What other weakness did Morris' algorithm have, and how did we fix it?

Definition: What is a Streaming Algorithm?

Morris' Algorithm for  $F_1 = m$ 

The CVM Algorithm for  $F_0 = |\{a_1, \ldots, a_m\}|$ 

# Appendix: Possible Exam Questions II



- Streaming algorithms for  $F_0 = \{a_1, \dots, a_m\}$ :
  - What could be an application in which one would like to estimate  $F_0$ ?
  - How much memory does the naive deterministic algorithm require? What can we achieve with CVM?
  - As an intermediate step, we formulated the LossyStore algorithm. How does it work?
  - How does the CVM algorithm work? How is it related to the LossyStore algorithm?
  - In the analysis of the error probability of CVM, we distinguished two types of problems. Which ones?\*

Definition: What is a Streaming Algorithm?

Morris' Algorithm for  $F_1 = m$ 

The CVM Algorithm for  $F_0 = |\{a_1, \ldots, a_m\}|$