

Warm-up

Problem 1. Discussion: what are the parallels between Bloom filters and COUNTMINSKETCH?

Problem 2. Prove the following fact about “monotonicity of ℓ_p norms”: if $x \in \mathbb{R}^d$, then $\|x\|_\infty \leq \|x\|_2 \leq \|x\|_1$. Show, in addition, that $\|x\|_2 \geq \|x\|_1 / \sqrt{d}$. When are these inequalities tight?

((*) More generally: if $1 \leq p \leq q \leq \infty$, then $\|x\|_q \leq \|x\|_p$.)

Problem 3. Discuss the advantages and disadvantages of MISRA-GRIES versus COUNTMINSKETCH when used in the cash register model: speed, memory, approximation. Can you think of a situation where having an overestimate (COUNTMINSKETCH) is better than an underestimate (MISRA-GRIES)?

Problem 4. Check your understanding: why are we using a hash function g in the BKJST algorithm? What would happen if we were to store j in the bucket B , instead of $g(j)$?

Problem solving

Problem 5. For the same space budget s (ignoring the constants in the $O(\cdot)$'s), are the theoretical guarantees provided by COUNTMINSKETCH better, worse, or incomparable to those of COUNTSKETCH?

Problem 6. Generalise the analysis of the COUNTMINSKETCH algorithm to show it works in the *strict* turnstile model, where updates of the stream are of the form $(j, c) \in [n] \times \{-B, \dots, B\}$ (can be negative) but one must have $f_j \geq 0$ at every time. Check the guarantees you can provide on the output \hat{f} . Does the analysis extend to the general turnstile model, where f_j can become negative?

Problem 7. Show that the MISRA-GRIES algorithm is a sketching algorithm: namely, suppose we run MISRA-GRIES (with the same parameter $k = \lceil 1/\epsilon \rceil$) on two streams σ_1, σ_2 , getting output vectors $\hat{f}^{(1)}, \hat{f}^{(2)}$. Combine them as follows:

1. Set $\hat{f} \leftarrow \hat{f}^{(1)} + \hat{f}^{(2)}$
2. If \hat{f} has more than k non-zero entries, let $v > 0$ be the value of the $(k + 1)$ -th, in non-increasing order.
3. Set $\hat{f}_j \leftarrow \max(\hat{f}_j - v, 0)$ for all j
 - a) Argue that \hat{f} has at most k non-zero entries.

- b) Show that the sketch \hat{f} provides the original MISRA-GRIES estimation guarantees, for the combined stream $\sigma_1 \circ \sigma_2$.
- c) Is this sketch a linear sketch?

Advanced

Problem 8. Modify the COUNTMINSKETCH algorithm so that it outputs a *list* of the ℓ_1 Heavy Hitters in the strict turnstile model: that is (similarly to an exercise in Tutorial 8), given parameter $\varepsilon \in (0, 1]$, it should output a set $H \subseteq [n]$ such that $H_\varepsilon(\sigma) \subseteq H \subseteq H_{\varepsilon/2}(\sigma)$, where

$$H_\varepsilon(\sigma) = \{j \in [n] : f_j \geq \varepsilon \cdot \|f\|_1\}$$