Data Streaming Algorithms

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Motivation

- Data arrives in a stream or streams
- If not processed immediately or stored, then data is lost for ever.
- Data arrives so rapidly that it is not feasible to store it all in active storage.
- We need new algorithmic paradigm to handle data streams.

Example of Data Streams

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- Suppose the sensor senses surface height information which changes rapidly. Now the sensor is sending data back every tenth of a second. If it sends a 4-byte real number each time, then it produces $4 * 10 * 3600 * 24 = 3456000 bytes = 3.5 Megabyte/$per day.–Still ok.

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- We may need to employ a million sensors to learn about ocean behavior.—3.5 terabytes of data per day, million of data arriving every tenth of a second.

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- Surveilance cameras may produce images at every second. London is said to have six millions of such cameras.

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- Google receives several hundred million search queries per day.
- Yahoo! accepts billions of clicks per day on its various sites.
- Many interesting things can be learnt from these streams. An increase in queries like "sore throat" may help to track the spread of viruses. A sudden increase in the click rate for a link could indicate some news connected to that page etc.

Which industries are deploying stream processors?

- Smart Cities - real-time traffic analytics, congestion prediction and travel time apps.
- Oil & Gas - real-time analytics and automated actions to avert potential equipment failures.
- Security intelligence for fraud detection and cybersecurity alerts. For example, detecting Smart Grid consumption issues, and SIM card misuse.
- Industrial automation, offering real-time analytics and predictive actions for patterns of manufacturing plant issues and quality problems.
- For Telecoms, real-time call rating, fraud detection and QoS monitoring from CDR (call detail record) and network performance data.
- Cloud infrastructure and web clickstream analysis for IT Operations.

Few Stream Processing Systems

- SQLstream `http://www.sqlstream.com/blaze/`: use standards-compliant SQL for querying live data streams
- Spark Streaming: to build streaming applications in Apache Spark. Apache Spark is a general framework for large-scale data processing that supports concepts such as MapReduce, stream processing, graph processing or machine learning.
- IBM InfoSphere Streams: IBM's flagship product for stream processing.
- Apache Storm: an open source framework that provides massively scalable event collection.

Developing Streaming Algorithms

- The main hurdle is the space.
- Often it is much more efficient to get an approximate answer than an exact answer.
- Often the algorithm uses randomization like hashing and sampling.

Heavy Hitter Problem

- Problem. Given an array A of length m, and a parameter k, find those values that occur at least $\frac{m}{k}$ times.
- Applications:
  1. **Computing popular products.** A could be all of the page views of products on *amazon.com* yesterday. The heavy hitters correspond to frequently viewed items.
  2. **Computing frequent search queries.** For example, A could be all of the searches on Google yesterday. The heavy hitters are then searches made most often.
  3. **Identifying heavy TCP flows.** Here, A is a list of data packets passing through a network switch, each annotated with a source-destination pair of IP addresses. The heavy hitters are then the flows that are sending the most traffic. This is useful for, among other things, to identify denial-of-service attacks.
  4. **Identifying volatile stocks.** Here, A is a list of stock trades.

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- Compute median of A.

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Finding Majority

- **Problem.** Find the Majority element in linear time in a single left to right pass in "constant" space.
- **Algorithm.**
  1. Set $count = 1$, $current = A(1)$.
  2. For $i = 2, 3, \ldots$
     - 2.1 If $count == 0$, set $current = A(i)$, $count = 1$,
     - 2.2 If $A(i) == current$, set $count = count + 1$
     - 2.3 Else set $count = count - 1$
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- Exercise. Given there exists a majority element, show that the above algorithm correctly returns the majority.

Heavy Hitter Problem

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- There is no algorithm that solves the Heavy Hitters problems in one pass while using a sublinear amount of auxiliary space.

ϵ-Approximate Heavy Hitter Problem

- Input is an array A of length m with two parameters ϵ and k.
- Output
  1. Every value that occurs at least $\frac{m}{k}$ times in A is in the list.
  2. Every value in the list occurs at least $\frac{m}{k} - \epsilon m$ times in A

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- Why not set $\epsilon = 0$?
- Space usage grows proportionately with $\frac{1}{\epsilon}$.
- If we take $\epsilon = \frac{1}{2k}$, space usage is $\tilde{O}(k)$, all elements with frequency $\frac{m}{k}$ is in the list and the elements in the list have frequency at least $\frac{m}{2k}$.

Estimating Frequency of Elements

- Input Stream of m elements from a universe $[1, n]$: $A(1), A(2), ..., A(m)$.
- Frequency of an element $i \in [1, n]$ in the stream is $f_i = |t \mid A(t) = i|$.
- Problem
  - For $i \in [n]$, estimate f_i (Point Query)
  - For $\phi \in [0, 1]$, find all i with $f_i \geq \phi m$. (Heavy Hitter)

Count-Min Sketch

- Select an $\epsilon > 0$ and $\delta > 0$: ϵ denotes the error-parameter, and δ denotes our confidence.
- Select $d = \ln \frac{1}{\delta}$ hash functions $h_1, h_2, ..., h_d$ independently and randomly from a pair-wise independent hash family. Each $h_i : \{1, 2, ..., n\} \rightarrow \{1, 2, ..., w\}$ where $w = \frac{e}{\epsilon}$.
- Initialize a table T of dimension $d \times w$ all with 0.
- Update: At time t, when $A(t)$ arrives, do the following.
  - $T(1, h_1(A(t))) = T(1, h_1(A(t))) + 1$
  - $T(2, h_2(A(t))) = T(2, h_2(A(t))) + 1$
  - .
  - .
  - $T(d, h_d(A(t))) = T(d, h_d(A(t))) + 1$

`http://research.neustar.biz/tag/count-min-sketch/`

Count-Min Sketch:Point Query

- Problem For $i \in [n]$, estimate f_i
- Output An estimate $\hat{f}_i$ such that $f_i \leq \hat{f}_i \leq f_i + \epsilon ||\mathbf{f}||_1$
- Algorithm Construct Count-Min sketch. Return

$$\min_{l=1}^{d} T(l, h_l(i))$$

.

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- Each $T(l, h_l(i)) \geq f_i$. Hence $\min_{l=1}^{d} T(l, h_l(i)) \geq f_i$.
- Define an indicator random variable X_j^l, $j = 1, 2, ..n$ and $l = 1, 2, .., d$.

$$X_j^l = 1 \text{ if } h_l(j) = h_l(i), \text{ else } X_j^l = 0$$

- Define $Y = \sum_{j \neq i} f_j X_j^l$. Then $T(l, h_l(i)) = f_i + Y$.

Count-Min Sketch:Point Query

$$
\begin{aligned}
E[Y] &= \sum_{j \neq i} E[f_j X_j^l] = \sum_{j \neq i} f_j E[X_j^l] \\
&= \sum_{j \neq i} f_j Prob(h_l(j) = h_l(i)) \\
&= \sum_{j \neq i} \frac{f_j}{w} \text{ (} h \text{ is picked from a pair-wise family)} \\
&\leq \frac{||\mathbf{f}||_1}{w}
\end{aligned}
$$

Count-Min Sketch:Point Query

$$
\begin{aligned}
Prob(T(l, h_l(i))] > f_i + \epsilon||\mathbf{f}||_1) &= Prob(Y \geq \epsilon||\mathbf{f}||_1) \\
&= Prob(Y > w\epsilon E[Y]) \\
&\leq \frac{1}{w\epsilon} \quad \text{(By Markov Inequality)} \\
&= \frac{1}{e} \quad (\text{since } w = \frac{e}{\epsilon})
\end{aligned}
$$

Count-Min Sketch:Point Query

$$Prob\left(\min_{l=1}^{d} T(l, h_l(i))] > f_i + \epsilon||\mathbf{f}||_1\right)$$
$$= Prob\left(\bigcap_{l=1}^{d} T(l, h_l(i))] > f_i + \epsilon||\mathbf{f}||_1\right)$$
$$= \prod_{l=1}^{d} Prob\,(T(l, h_l(i))] > f_i + \epsilon||\mathbf{f}||_1) \leq \left(\frac{1}{e}\right)^{\ln\frac{1}{\delta}} = \delta$$

- Hence $Prob\left(\min_{l=1}^{d} T(l, h_l(i))] \leq f_i + \epsilon||\mathbf{f}||_1\right) \geq 1 - \delta$.
- Therefore $f_i \leq \hat{f}_i \leq f_i + \epsilon||\mathbf{f}||_1$ with probability $\geq 1 - \delta$.
- Space$= O(wd) = O(\frac{1}{\epsilon}\ln\frac{1}{\delta})$.

Count-Min Sketch:Heavy Hitter

- Set $\delta' = \frac{\delta}{n}$, using space $O(\frac{1}{\epsilon} \ln \frac{n}{\delta})$ obtain estimates such that "For All is $f_i \leq \hat{f}_i \leq f_i + \epsilon m$.

- Use a min-heap to store the heavy-hitters.
  1. Keep a count on the total number of elements m arrived so far.
  2. When item $A(i)$ arrives, compute its estimated frequency from the count-min sketch data structure.
  3. If the count is above $\frac{m}{k}$, insert it in the heap with key $Count(A(i))$, and delete any previous occurrence of $A(i)$ from the heap.
  4. If any element in the heap has count less than $\frac{m}{k}$ delete it through operations such as *Find-Min* and *Extract*-Min.
  5. Assuming no large error happens in the Count-Min sketch, the heap size is bounded by $2k$. Why? Therefore extra work per item to process the heap is $O(\log k)$.
  6. At the end, scan the heap, and for every item whose estimated frequency is $\geq \frac{m}{k}$ return it as a heavy hitter.

Count-Min Sketch:Heavy Hitter

- Set $\delta' = \frac{\delta}{n}$, using space $O(\frac{1}{\epsilon}\ln\frac{n}{\delta})$ obtain estimates such that "For All is $f_i \leq \hat{f}_i \leq f_i + \epsilon m$.
- Set $\delta' = \frac{\delta}{m*n}$, using space $O(\frac{1}{\epsilon}\ln\frac{m*n}{\delta}) = O(\frac{1}{\epsilon}\ln\frac{m}{\delta})$ obtain estimates such that "For All $t = 1, 2, .., m$s the estimated frequency is within the error-range.
- Use a min-heap to store the heavy-hitters.
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Miscelleneous

- Implementation: http://www.cs.rutgers.edu/~muthu/massdal-code-index.html
- Twitter's algebird and ClearSpring's stream-lib offer implementations of Count-Min sketch and various other data structures applicable for stream mining applications.
- Application: Mostly a list of papers that use CM-sketch
  - http://sites.google.com/site/countminsketch/cm-eclectics
  - http://sites.google.com/site/countminsketch/compressed-sensing
  - http://sites.google.com/site/countminsketch/databases