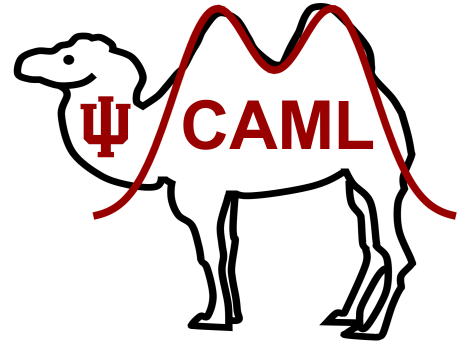


Advances in Linear Sketching over Finite Fields

Grigory Yaroslavtsev

(Indiana University, Bloomington)

<http://grigory.us>



CCC'18, with Sampath Kannan (U. Pennsylvania),
Elchanan Mossel (MIT) and Swagato Sanyal (NUS)

\mathbb{F}_2 -Sketching

- Input $\mathbf{x} \in \{0,1\}^n$
- Parity = Linear function over \mathbb{GF}_2 : $\bigoplus_{i \in S} x_i$
- **Deterministic linear sketch**: set of k parities:

$$\ell(\mathbf{x}) = \bigoplus_{i_1 \in S_1} x_{i_1}; \bigoplus_{i_2 \in S_2} x_{i_2}; \dots; \bigoplus_{i_k \in S_k} x_{i_k}$$

- E.g. $x_4 \oplus x_2 \oplus x_{42}; x_{239} \oplus x_{30}; x_{566}; \dots$
- **Randomized linear sketch**: **distribution** over k parities (random S_1, S_2, \dots, S_k):

$$\ell(\mathbf{x}) = \bigoplus_{i_1 \in S_1} x_{i_1}; \bigoplus_{i_2 \in S_2} x_{i_2}; \dots; \bigoplus_{i_k \in S_k} x_{i_k}$$

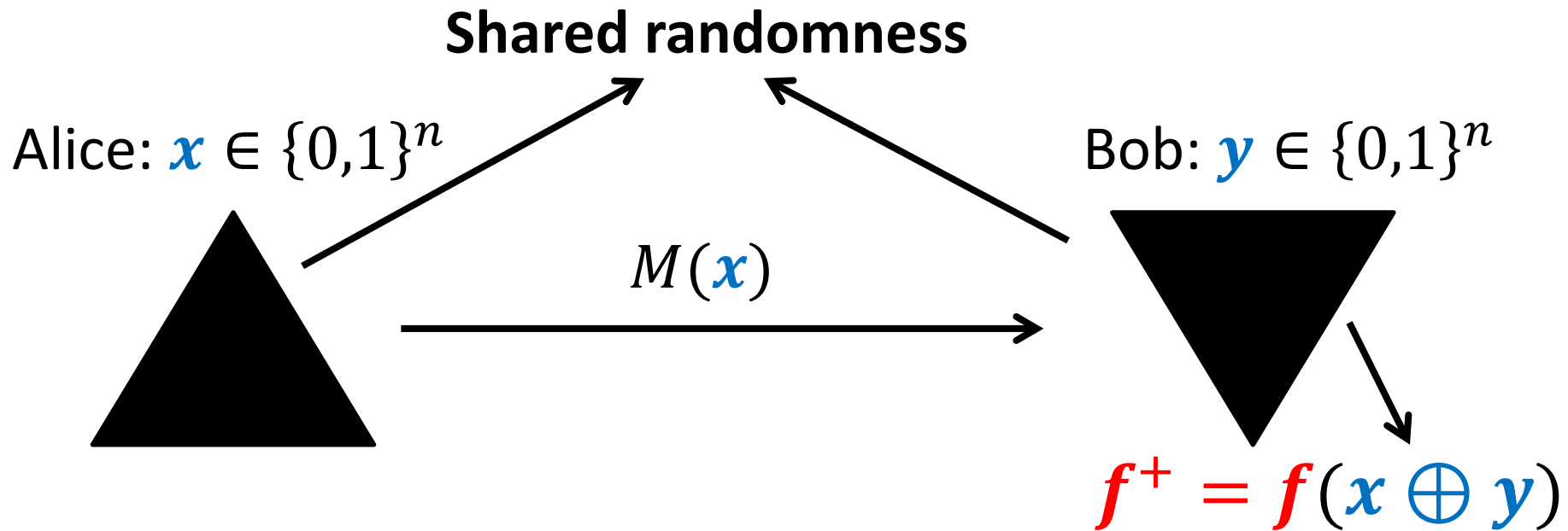
Linear sketching over \mathbb{F}_2

- Given $f(x): \{0,1\}^n \rightarrow \{0,1\}$
- **Question:**

Can one recover $f(x)$ from a small ($k \ll n$) linear sketch over \mathbb{F}_2 ?

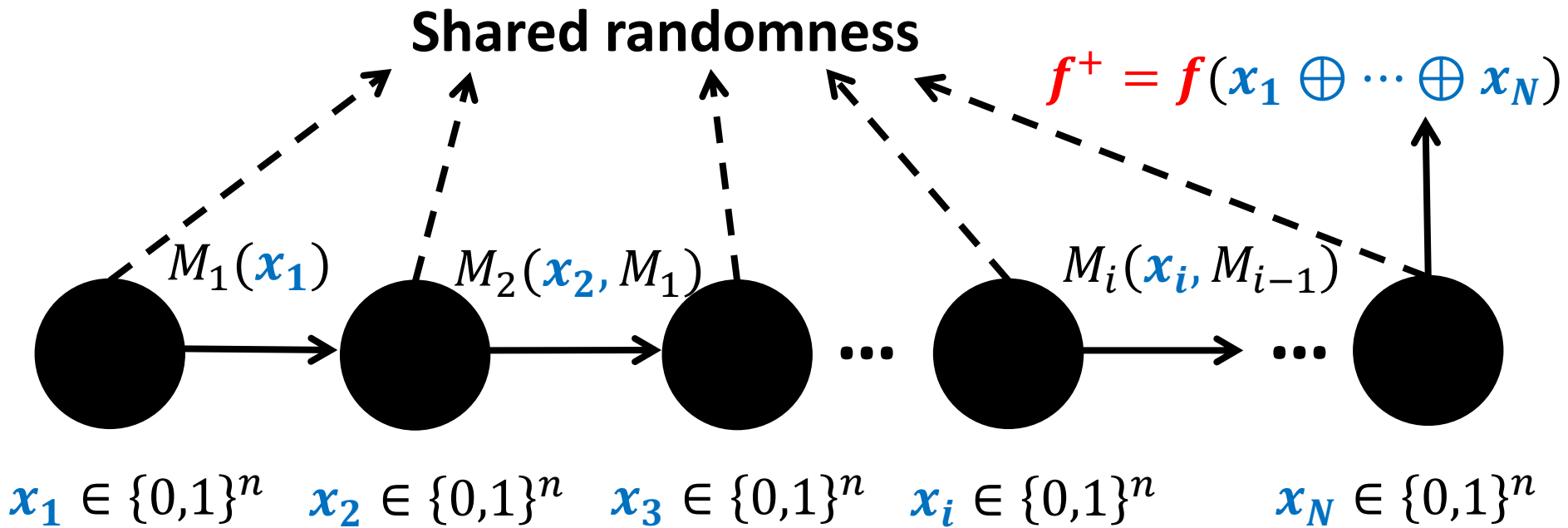
- Allow randomized computation (99% success)
 - Probability over choice of random sets
 - Sets are known at recovery time
 - Recovery is deterministic (w.l.o.g)

Puzzle: Open Problem 78 on Sublinear.info



- **Conjecture:** (Almost) shortest message is a randomized \mathbb{F}_2 -sketch
- https://sublinear.info/index.php?title=Open_Problems:78

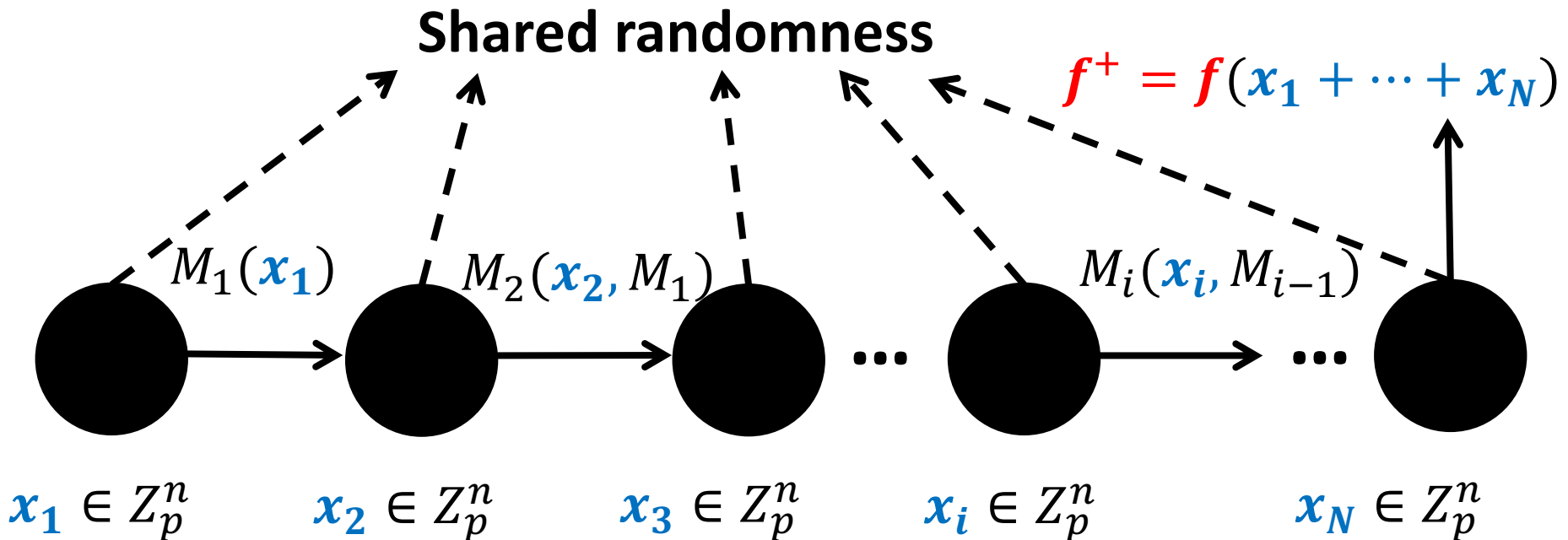
Multi-player version



Thm [Hosseini, Lovett, Y.'18; ECCC TR18-169]

For $N \geq 10n$ a protocol where each M_i is at most c bits $\Rightarrow \exists$ a randomized \mathbb{F}_2 -sketch of size $O(c)$

Multi-player version over Z_p



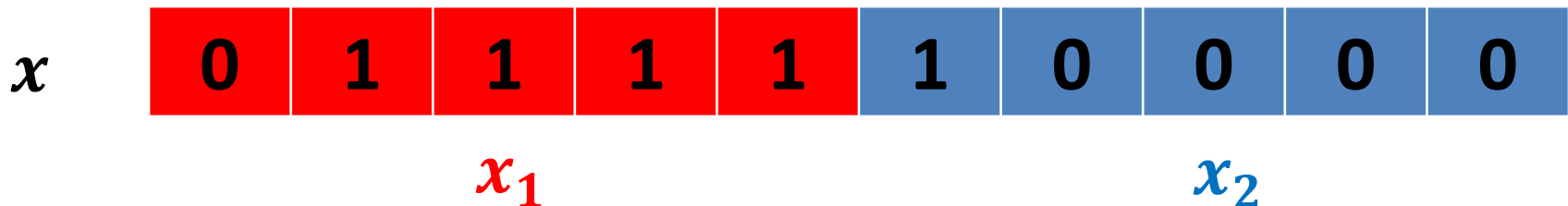
Thm [Hosseini, Lovett, Y.'18; ECCC TR18-169]

For $N \geq 10n \log p$ a protocol where each M_i is at most c bits $\Rightarrow \exists$ a randomized Z_p -sketch of dimension $O(c)$

*Holds even for $M_i(\mathbf{x}_i, M_1, M_2, \dots, M_{i-1})$ instead of $M_i(\mathbf{x}_i, M_{i-1})$

Motivation: Distributed Computing

- **Distributed computation among M machines:**
 - $x = (x_1, x_2, \dots, x_M)$ (more generally $x = \bigoplus_{i=1}^M x_i$)
 - M machines can compute sketches locally:
 $\ell(x_1), \dots, \ell(x_M)$
 - Send them to the coordinator who computes:
 $\ell_i(x) = \ell_i(x_1) \oplus \dots \oplus \ell_i(x_M)$ (coordinate-wise XORs)
 - Coordinator computes $f(x)$ with kM communication



Motivation: Streaming

- x generated through a sequence of updates
- Updates i_1, \dots, i_m : update i_t flips bit at position i_t



x_0	0	0	0	0	0	0	0
Updates: (1, 3, 8)							
x_1	1	0	0	0	0	0	0
x_2	1	0	0	0	0	0	0
x_3	1	0	0	0	1	0	0
x	1	0	0	0	0	1	0

$\ell(x)$ allows to recover $f(x)$ with k bits of space

Frequently Asked Questions

- **Q:** Why \mathbb{F}_2 updates instead of ± 1 ?
 - Often doesn't help if you know the sign
- **Q:** How to store random sets?
 - Derandomize using Nisan's PRG – extra $O(\log n)$ factor in space
- **Q:** Some applications?
 - Essentially all dynamic graph streaming algorithms can be based on L_0 -sampling
 - L_0 -sampling can be done optimally using \mathbb{F}_2 -sketching [Kapralov et al. FOCS'17]
- **Q:** Why not allow to compute f approximately?
 - Stay tuned

Deterministic vs. Randomized

- **Fact:** f has a deterministic sketch if and only if
 - $f = g(\bigoplus_{i_1 \in S_1} x_{i_1}; \bigoplus_{i_2 \in S_2} x_{i_2}; \dots; \bigoplus_{i_k \in S_k} x_{i_k})$
 - Equivalent to “ f has Fourier dimension k ”
- **Randomization can help:**
 - **OR:** $f(x) = x_1 \vee \dots \vee x_n$
 - Has “Fourier dimension” = n
 - Pick $t = \log 1/\delta$ random sets S_1, \dots, S_t
 - If there is j such that $\bigoplus_{i \in S_j} x_i = 1$ output 1, otherwise output 0
 - Error probability δ

Fourier Analysis

- $f(x_1, \dots, x_n): \{0,1\}^n \rightarrow \{0,1\}$
- Notation switch:
 - $0 \rightarrow 1$
 - $1 \rightarrow -1$
- $f': \{-1,1\}^n \rightarrow \{-1,1\}$
- Functions as vectors form a vector space:
$$f: \{-1,1\}^n \rightarrow \{-1,1\} \Leftrightarrow f \in \{-1,1\}^{2^n}$$
- Inner product on functions = “correlation”:

$$\langle f, g \rangle = 2^{-n} \sum_{x \in \{-1,1\}^n} f(x)g(x) = \mathbb{E}_{x \sim \{-1,1\}^n} [f(x)g(x)]$$

$$\|f\|_2 = \sqrt{\langle f, f \rangle} = \sqrt{\mathbb{E}_{x \sim \{-1,1\}^n} [f^2(x)]} = 1 \text{ (for Boolean only)}$$

“Main Characters” are Parities

- For $S \subseteq [n]$ let **character** $\chi_S(x) = \prod_{i \in S} x_i$
- **Fact:** Every function $f: \{-1, 1\}^n \rightarrow \{-1, 1\}$ is **uniquely** represented as a multilinear polynomial

$$f(x_1, \dots, x_n) = \sum_{S \subseteq [n]} \hat{f}(S) \chi_S(x)$$

- $\hat{f}(S)$ a.k.a. Fourier coefficient of f on S
- $\hat{f}(S) \equiv \langle f, \chi_S \rangle = \mathbb{E}_{x \sim \{-1, 1\}^n} [f(x) \chi_S(x)]$
- $\sum_S \hat{f}(S)^2 = 1$ (Parseval)

Fourier Dimension

- Fourier sets $\mathbf{S} \equiv$ vectors in \mathbb{F}_2^n
- “ f has Fourier dimension k ” = a k -dimensional subspace A_k in Fourier domain has all weight

$$\sum_{\mathbf{S} \subseteq A_k} \hat{f}(\mathbf{S})^2 = 1$$

$$f(x_1, \dots, x_n) = \sum_{\mathbf{S} \subseteq [n]} \hat{f}(\mathbf{S}) \chi_{\mathbf{S}}(\mathbf{x}) = \sum_{\mathbf{S} \subseteq A_k} \hat{f}(\mathbf{S}) \chi_{\mathbf{S}}(\mathbf{x})$$

- Pick a basis $\mathbf{S}_1, \dots, \mathbf{S}_k$ in A_k :
 - Sketch: $\chi_{\mathbf{S}_1}(\mathbf{x}), \dots, \chi_{\mathbf{S}_k}(\mathbf{x})$
 - For every $\mathbf{S} \in A_k$ there exists $Z \subseteq [k]$: $\mathbf{S} = \bigoplus_{i \in Z} \mathbf{S}_i$
 $\chi_{\mathbf{S}}(\mathbf{x}) = \bigoplus_{i \in Z} \chi_{\mathbf{S}_i}(\mathbf{x})$

Deterministic Sketching and Noise

Suppose “noise” has bounded norm

$$\mathbf{f} = \mathbf{g} \oplus \mathbf{h} = \mathbf{k}\text{-dimensional} \oplus \text{“noise”}$$

- Sparse Fourier noise (via [Sanyal’15])
 - $\hat{\mathbf{f}} = \mathbf{k}\text{-dimensional} \oplus \text{“Fourier } L_0\text{-noise”}$
 - $\left\| \widehat{\text{noise}} \right\|_0 = \# \text{ non-zero Fourier coefficients of noise}$
(aka “Fourier sparsity”)
 - Linear sketch size: $\mathbf{k} + O\left(\left\| \widehat{\text{noise}} \right\|_0^{1/2}\right)$
 - **Our work:** can’t be improved even with randomness and even for uniform x , e.g. for “addressing function”.

How Randomization Handles Noise

- L_0 -noise in original domain (via hashing a la OR)
 - $\mathbf{f} = \mathbf{k}$ -dim. \oplus “ L_0 -noise”
 - \mathbb{F}_2 -sketch size: $\mathbf{k} + O(\log ||noise||_0)$
 - Optimal (but only existentially, i.e. $\exists \mathbf{f}$: ...)
- L_1 -noise in the Fourier domain (via [Bruck, Smolensky '92; Grolmusz'97])
 - $\hat{\mathbf{f}} = \mathbf{k}$ -dim. \oplus “Fourier L_1 -noise”
 - \mathbb{F}_2 -sketch size: $\mathbf{k} + O(\left| \widehat{noise} \right|_1^2)$
 - Example = \mathbf{k} -dim. \oplus small decision tree / DNF / etc.

Randomized Sketching: Hardness

- Not γ -concentrated on k -dim. Fourier subspaces
 - For \forall k -dim. Fourier subspace A :

$$\sum_{S \notin A} \hat{f}(S)^2 \geq 1 - \gamma$$

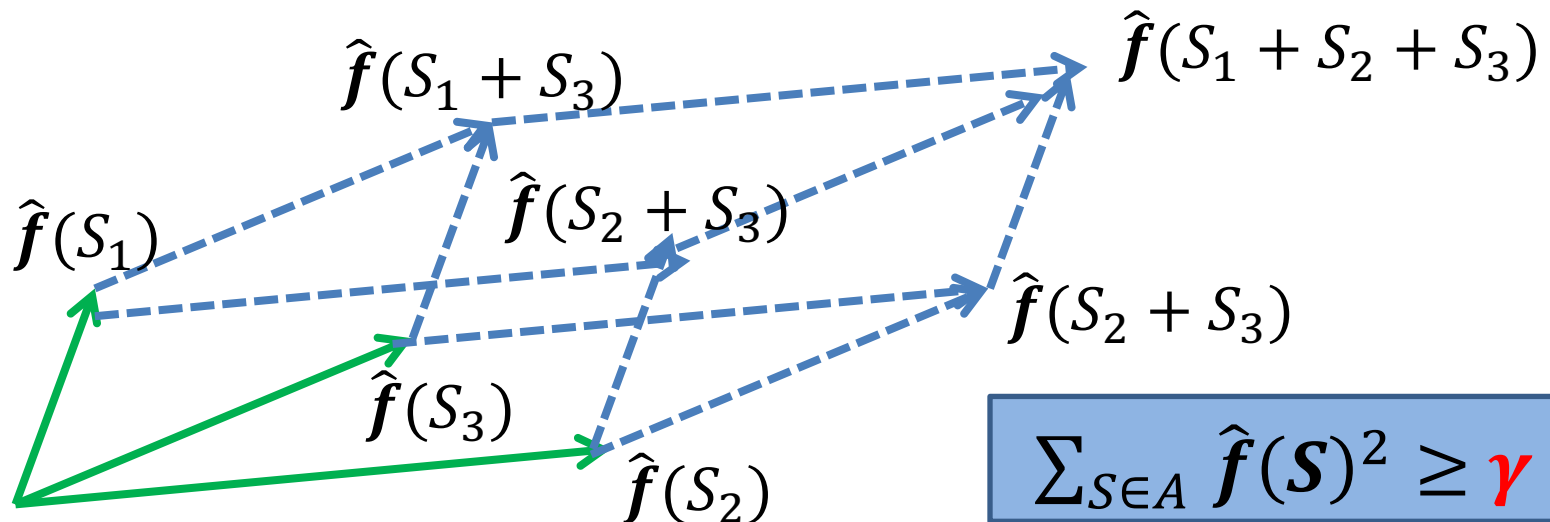
- **Thm.** Any k -dim. \mathbb{F}_2 -sketch makes error $\frac{1-\sqrt{\gamma}}{2}$
- **Converse doesn't hold, i.e. concentration is not enough**

Randomized Sketching: Hardness

- Not γ -concentrated on $o(n)$ -dim. Fourier subspaces:
 - Almost all **symmetric functions**, i.e. $f(x) = h(\sum_i x_i)$
 - If not Fourier-close to constant or $\bigoplus_{i=1}^n x_i$
 - E.g. Majority (not an extractor even for $O(\sqrt{n})$)
 - **Tribes** (balanced DNF)
 - **Recursive majority**: $Maj^{\circ k} = Maj_3 \circ Maj_3 \dots \circ Maj_3$

Approximate Fourier Dimension

- Not γ -concentrated on k -dim. Fourier subspaces
 - \forall k -dim. Fourier subspace A : $\sum_{S \notin A} \hat{f}(S)^2 \geq 1 - \gamma$
 - Any k -dim. linear sketch makes error $\frac{1}{2}(1 - \sqrt{\gamma})$
- **Definition** (Approximate Fourier Dimension)
 - $\dim_{\gamma}(f) =$ smallest d such that f is γ -concentrated on some Fourier subspace of dimension d



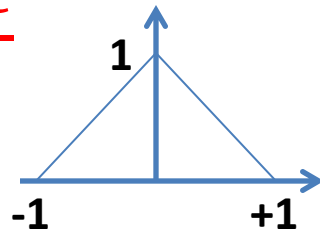
Sketching over Uniform Distribution + Approximate Fourier Dimension

- Sketching error over **uniform distribution** of x .
- $\dim_{\epsilon}(f)$ -dimensional sketch gives error $1 - \epsilon$:
 - Fix $\dim_{\epsilon}(f)$ -dimensional $A: \sum_{S \in A} \hat{f}(S)^2 \geq \epsilon$
 - Output: $g(x) = \text{sign}(\sum_{S \in A} \hat{f}(S) \chi_S(x))$:
$$\Pr_{x \sim U(\{-1,1\}^n)} [g(x) = f(x)] \geq \epsilon \Rightarrow \text{error } 1 - \epsilon$$

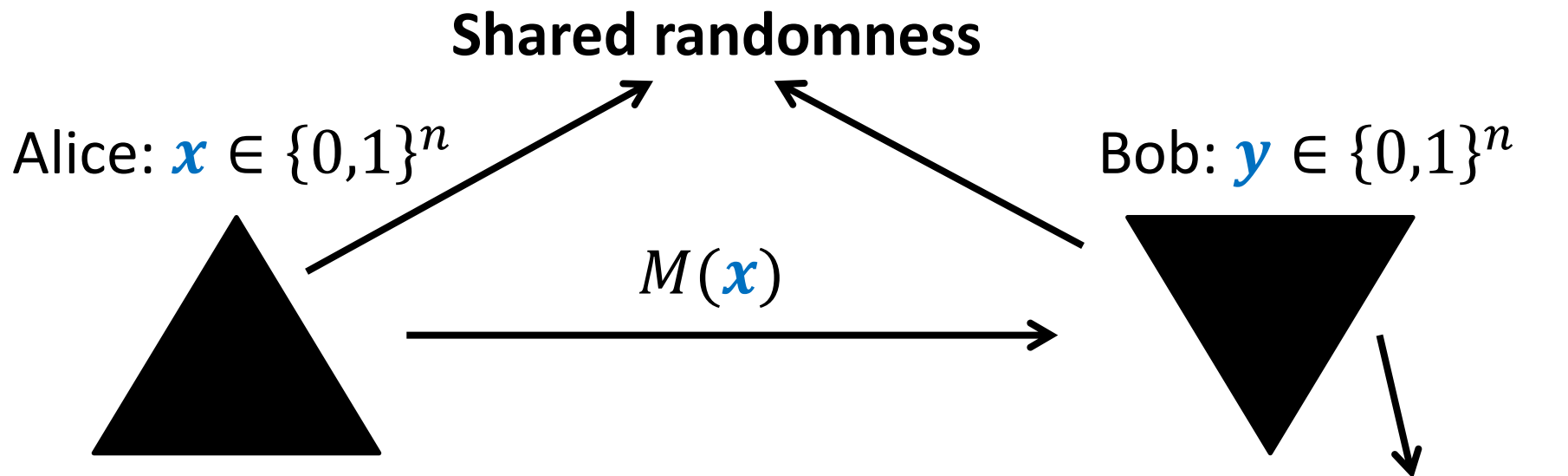
- We show a basic refinement \Rightarrow error $\frac{1-\epsilon}{2}$

– Pick θ from a carefully chosen distribution

– Output: $g_{\theta}(x) = \text{sign}(\sum_{S \in A} \hat{f}(S) \chi_S(x) - \theta)$



1-way Communication Complexity of XOR-functions



- Examples:

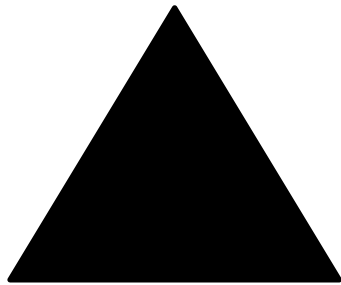
- $f(z) = OR_{i=1}^n(z_i) \Rightarrow f^+$: (not) Equality
- $f(z) = (||z||_0 > d) \Rightarrow f^+$: Hamming Dist $> d$
- $R_\epsilon^1(f^+) = \min. |M|$ so that Bob's error prob. ϵ

Communication Complexity of XOR-functions

- Well-studied (often for 2-way communication):
 - [Montanaro, Osborne], ArXiv'09
 - [Shi, Zhang], QIC'09,
 - [Tsang, Wong, Xie, Zhang], FOCS'13
 - [O'Donnell, Wright, Zhao, Sun, Tan], CCC'14
 - [Hatami, Hosseini, Lovett], FOCS'16
- Connections to log-rank conjecture [Lovett'14]:
 - Even special case for XOR-functions still open

Deterministic 1-way Communication Complexity of XOR-functions

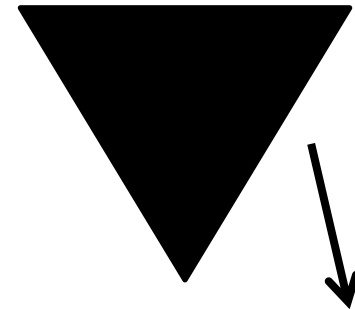
Alice: $\mathbf{x} \in \{0,1\}^n$



$M(\mathbf{x})$



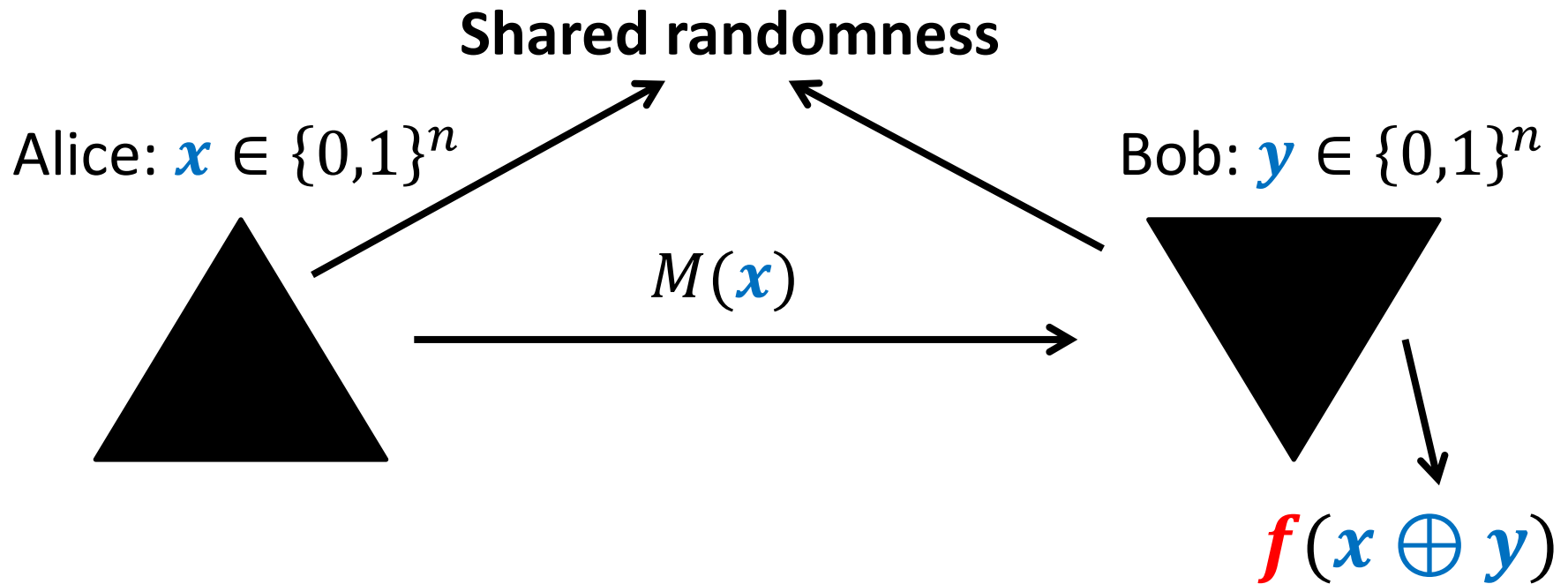
Bob: $\mathbf{y} \in \{0,1\}^n$



$$\mathbf{f}^+ = \mathbf{f}(\mathbf{x} \oplus \mathbf{y})$$

- $D^1(\mathbf{f}^+) = \min. |M|$ so that Bob is always correct
- [Montanaro-Osborne'09]: $D^1(\mathbf{f}) = D^{lin}(\mathbf{f})$
- $D^{lin}(\mathbf{f}) =$ deterministic \mathbb{F}_2 -sketch complexity of \mathbf{f}^+
- $D^1(\mathbf{f}^+) = D^{lin}(\mathbf{f}) =$ Fourier dimension of \mathbf{f}

1-way Communication Complexity of XOR-functions



- $R_\epsilon^1(f) = \min. |M|$ so that Bob's error prob. ϵ
- $R_\epsilon^{lin}(f^+) = \text{rand. } \mathbb{F}_2\text{-sketch complexity (error } \epsilon)$
- $R_\epsilon^1(f^+) \leq R_\epsilon^{lin}(f)$
- **Conjecture:** $R_\epsilon^1(f^+) \approx R_\epsilon^{lin}(f)$?

$$R_{\epsilon}^1(\mathbf{f}^+) \approx R_{\epsilon}^{lin}(\mathbf{f})?$$

As we show holds for:

- Majority, Tribes, recursive majority, addressing function
- (Almost all) symmetric functions
- Degree- d \mathbb{F}_2 -polynomials:

$$R_{5\epsilon}^{lin}(\mathbf{f}) = O(d R_{\epsilon}^1(\mathbf{f}^+))$$

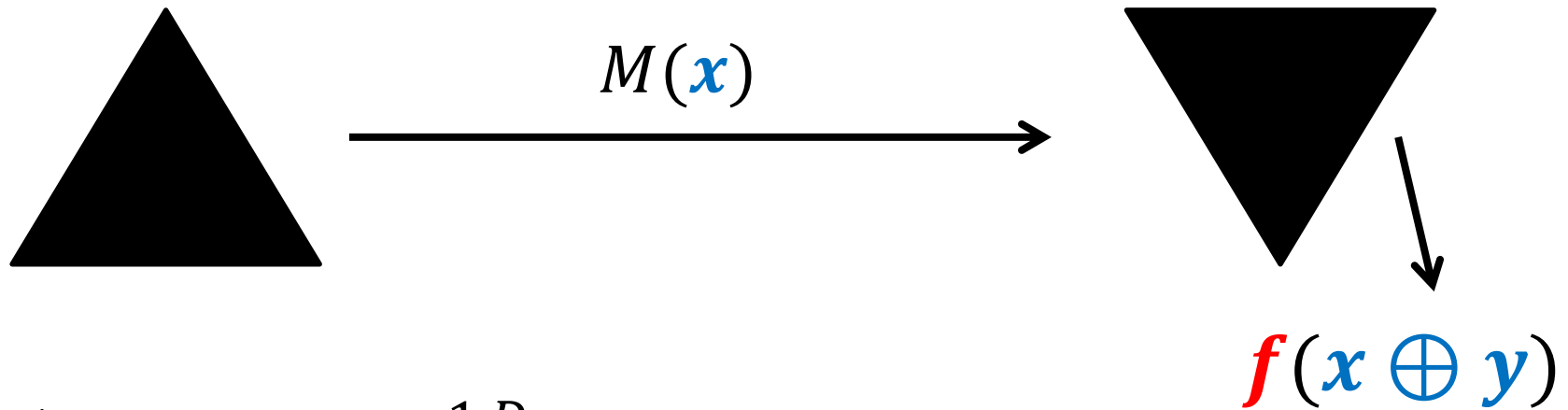
Analogous question for 2-way is wide open:

$$[\text{HHL}'16] \quad Q_{\epsilon}^{\oplus -dt}(\mathbf{f}) = \text{poly}(R_{\epsilon}(\mathbf{f}^+))?$$

Distributional 1-way Communication under Uniform Distribution

Alice: $\mathbf{x} \sim U(\{0,1\}^n)$

Bob: $\mathbf{y} \sim U(\{0,1\}^n)$



- $R_{\epsilon}^1(f) = \sup_D \mathfrak{D}_{\epsilon}^{1,D}(f)$
- $\mathfrak{D}_{\epsilon}^{1,U}(f) = \min. |M|$ so that Bob's error prob. ϵ is over the uniform distribution over (\mathbf{x}, \mathbf{y})
- Enough to consider deterministic messages only
- Motivation: streaming/distributed with random input

Communication for Uniform Distribution

Thm: If $\dim_{\epsilon}(f) = d - 1$ then $\mathfrak{D}_{\frac{1-\epsilon}{6}}^{1,U}(f^+) \geq \frac{d}{6}$.

- Optimal up to constant factors in dimension and error
 - d -dim. linear sketch has error $\frac{1-\epsilon}{2}$

Application: Random Streams

- $x \in \{0,1\}^n$ generated via a stream of updates
 - Each update flips a **random coordinate**
- **Goal:** maintain $f(x)$ during the stream (error prob. ϵ)
- **Question:** how much space necessary?
- **Answer:** $\mathfrak{D}_{\epsilon}^{1,U}$ and best algorithm is linear sketch
 - After first $O(n \log n)$ updates input x is uniform
- **Big open question:**
 - Is the same true if x is not uniform?
 - True for **VERY LONG** ($2^{2^{\Omega(n)}}$) streams (via [LNW'14])
 - True for streams of length ($O(n^2)$) (via [HLY'18])

Approximate \mathbb{F}_2 -Sketching [Y.'17]

- $f(x_1, \dots, x_n): \{0,1\}^n \rightarrow \mathbb{R}$
- Normalize: $\|f\|_2 = 1$
- **Question:**

Can one compute $f': \mathbb{E}[(f(x) - f'(x))^2] \leq \epsilon$
from a small ($k \ll n$) linear sketch over \mathbb{F}_2 ?

Approximate \mathbb{F}_2 -Sketching [Y.'17]

Interesting facts:

- All results under the **uniform distribution** generalize directly to approximate sketching
- L_1 -sampling has optimal dependence on parameters:
 - Optimal dependence: $O\left(\frac{\|\hat{f}\|_1^2}{\epsilon}\right)$
 - **Open:** Is L_1 -sampling optimal for Boolean functions?

Approximate \mathbb{F}_2 -Sketching of Valuation Functions [Y., Zhou'18]

- Additive ($\sum_{i=1}^n w_i x_i$):
 - $\Theta\left(\min\left(\frac{\|w\|_1^2}{\epsilon}, n\right)\right)$ (optimal via weighted Gap Hamming)
- Budget-additive ($\min(b, \sum_{i=1}^n w_i x_i)$):
 - $\Theta\left(\min\left(\frac{\|w\|_1^2}{\epsilon}, n\right)\right)$
- Coverage:
 - Optimal $\Theta\left(\frac{1}{\epsilon}\right)$ (via L_1 -Sampling)
- Matroid rank (various results depending on rank r)
- α -Lipschitz submodular functions:
 - $\Omega(n)$ communication lower bound for $\alpha = \Omega(1/n)$
 - Uses a large family of matroids from [Balcan, Harvey'10]

Thanks! Questions?

- Other stuff [Y., Zhou 18]:
 - Linear Threshold Functions: $\Theta\left(\frac{\theta}{m} \log \frac{\theta}{m}\right)$
 - Resolves a communication conjecture of [MO'09]
 - Simple neural nets: LTF(ORs), LTF(LTFs)
- Blog post: <http://grigory.us/blog/the-binary-sketchman>



Sketching over Uniform Distribution

Thm: If $\dim_{\epsilon}(f) = d - 1$ then $\mathfrak{D}_{\frac{1-\epsilon}{6}}^{1,U}(f^+) \geq \frac{d}{6}$.

- Optimal up to error as d -dim. linear sketch has error $\frac{1-\epsilon}{2}$

Weaker: If $\epsilon_2 > \epsilon_1$, $\dim_{\epsilon_1}(f) = \dim_{\epsilon_2}(f) = d - 1$ then:
$$\mathfrak{D}_{\delta}^{1,U}(f) \geq d,$$

where $\delta = (\epsilon_2 - \epsilon_1)/4$.

Corollary: If $\hat{f}(\emptyset) < C$ for $C < 1$ then there exists d :

$$\mathfrak{D}_{\Theta\left(\frac{1}{n}\right)}^{1,U}(f) \geq d.$$

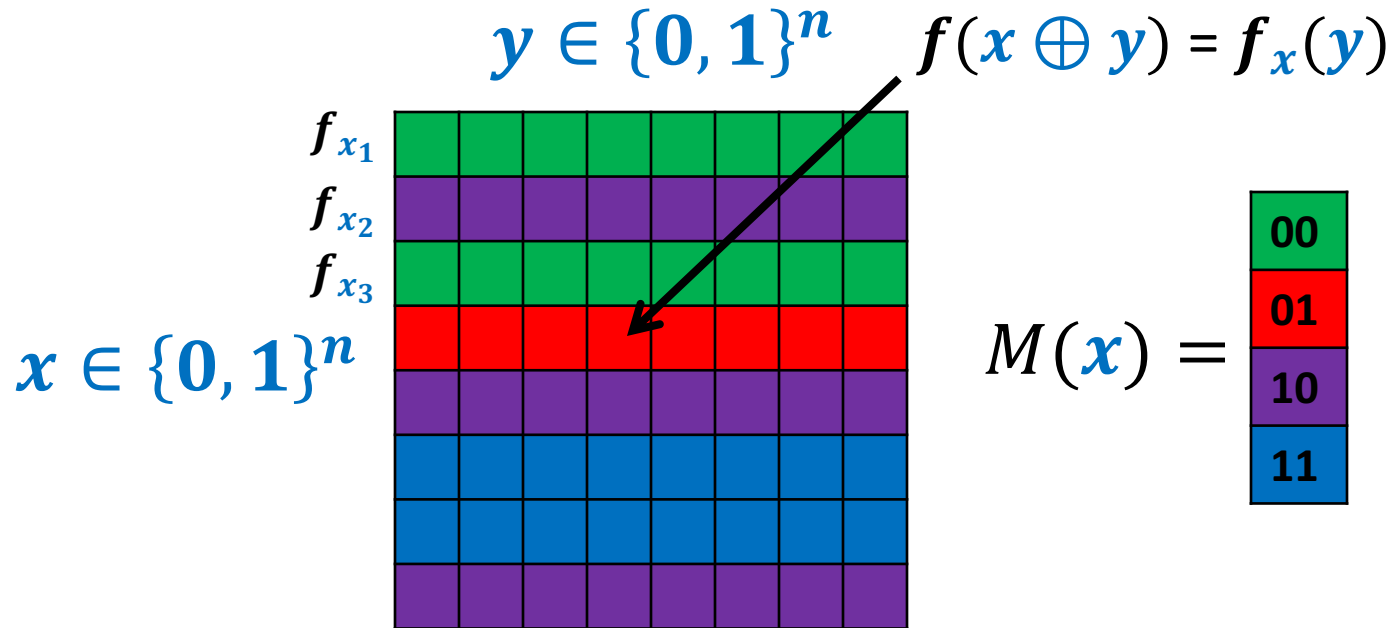
- Tight for the Majority function, etc.

$\mathfrak{D}_\epsilon^{1,U}$ and Approximate Fourier Dimension

Thm: If $\epsilon_2 > \epsilon_1 > 0$, $\dim_{\epsilon_1}(f) = \dim_{\epsilon_2}(f) = d - 1$ then:

$$\mathfrak{D}_\delta^{1,U}(f) \geq d,$$

where $\delta = (\epsilon_2 - \epsilon_1)/4$.



$\mathfrak{D}_{\epsilon}^{1,U}$ and Approximate Fourier Dimension

- If $|M(\mathbf{x})| = d - 1$ average “rectangle” size = 2^{n-d+1}
- A subspace A **distinguishes** \mathbf{x}_1 and \mathbf{x}_2 if:

$$\exists S \in A : \chi_S(\mathbf{x}_1) \neq \chi_S(\mathbf{x}_2)$$

- **Lem 1:** Fix a d -dim. subspace A_d : typical \mathbf{x}_1 and \mathbf{x}_2 in a typical “rectangle” are distinguished by A_d
- **Lem 2:** If a d -dim. subspace A_d distinguishes \mathbf{x}_1 and \mathbf{x}_2 +
1) f is ϵ_2 -concentrated on A_d
2) f is not ϵ_1 -concentrated on any $(d - 1)$ -dim. subspace

$$\Rightarrow \Pr_{z \sim U(\{-1,1\}^n)} [f_{\mathbf{x}_1}(z) \neq f_{\mathbf{x}_2}(z)] \geq \epsilon_2 - \epsilon_1$$

$\mathfrak{D}_\epsilon^{1,U}$ and Approximate Fourier Dimension

Thm: If $\epsilon_2 > \epsilon_1 > 0$, $\dim_{\epsilon_1}(f) = \dim_{\epsilon_2}(f) = d - 1$ then:

$$\mathfrak{D}_\delta^{1,U}(f) \geq d,$$

Where $\delta = (\epsilon_2 - \epsilon_1)/4$.

$$\Pr_{z \sim U(\{-1,1\}^n)} [f_{x_1}(z) \neq f_{x_2}(z)] \geq \epsilon_2 - \epsilon_1$$

			y					
g_{x_1}	0	1	1	0	0	0	1	0
g_{x_2}	0	1	0	1	0	1	1	0
			0					

$R = \text{"typical rectangle"}$

Error for fixed $y = \min_{x \in R} (\Pr[f_x(y) = 0], \Pr[f_x(y) = 1])$

Average error for $(x, y) \in R = \Omega(\epsilon_2 - \epsilon_1)$

Example: Majority

- Majority function:

$$\mathbf{Maj}_n(z_1, \dots, z_n) \equiv \sum_{i=1}^n z_i \geq n/2$$

- $\widehat{\mathbf{Maj}}_n(\mathcal{S})$ only depends on $|\mathcal{S}|$

- $\widehat{\mathbf{Maj}}_n(\mathcal{S}) = 0$ if $|\mathcal{S}|$ is odd

- $W^{\mathbf{k}}(\mathbf{Maj}_n) = \sum_{\mathcal{S}: |\mathcal{S}|=\mathbf{k}} \widehat{\mathbf{Maj}}_n(\mathcal{S}) = \alpha \mathbf{k}^{-\frac{3}{2}} \left(1 \pm O\left(\frac{1}{\mathbf{k}}\right) \right)$

- $(n-1)$ -dimensional subspace with most weight:

$$\mathbf{A}_{n-1} = \text{span}(\{1\}, \{2\}, \dots, \{n-1\})$$

- $\sum_{\mathcal{S} \in \mathbf{A}_{n-1}} \widehat{\mathbf{Maj}}_n(\mathcal{S}) = 1 - \frac{\gamma}{\sqrt{n}} \pm O(n^{-3/2})$

- Set $\epsilon_2 = 1 - O(n^{-3/2})$, $\epsilon_1 = 1 - \frac{\gamma}{\sqrt{n}} + O(n^{-3/2})$

$$\mathfrak{D}_{O(1/\sqrt{n})}^{1,U}(\mathbf{Maj}_n) \geq n$$