Sublinear Algorithms Lectures 1 and 2

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Tentative Topics

Introduction, examples and general techniques.

Sublinear-time algorithms for

- graphs
- strings
- basic properties of functions
- algebraic properties and codes
- metric spaces
- distributions

Tools: probability, Fourier analysis, combinatorics, codes, ...

Sublinear-space algorithms: streaming

Tentative Plan

Introduction, examples and general techniques.

Lecture 1. Background. Testing properties of images and lists.

Lecture 2. Properties of functions and graphs. Sublinear approximation.

Lecture 3-5. Background in probability. Techniques for proving hardness. Other models for sublinear computation.

Motivation for Sublinear-Time Algorithms

Massive datasets

- world-wide web
- online social networks
- genome project
- sales logs
- census data
- high-resolution images
- scientific measurements
- Long access time
- communication bottleneck (dial-up connection)
- implicit data (an experiment per data point)





What Can We Hope For?

- What can an algorithm compute if it
 - reads only a sublinear portion of the data?
 - runs in **sublinear** time?
- Some problems have exact deterministic solutions
- For most interesting problems algorithms must be
 - approximate
 - randomized

A Sublinear-Time Algorithm



Quality of approximation

VS.

Resources

number of samples

running time

Types of Approximation

Classical approximation

- need to compute a value
 - output is close to the desired value
 - examples: average, median values
- need to compute the best structure
 - output is a structure with "cost" close to optimal
 - > examples: furthest pair of points, minimum spanning tree

Property testing

need to answer YES or NO

output is a correct answer for a given input, or at least some input close to it

Classical Approximation

A Simple Example

Approximate Diameter of a Point Set [Indyk]

Input: *m* points, described by a distance matrix *D*

- D_{ij} is the distance between points *i* and *j*
- D satisfies triangle inequality and symmetry (Note: input size is $n = m^2$)
- Let i, j be indices that maximize D_{ij} . Maximum D_{ij} is the *diameter*.
- Output: (k, ℓ) such that $D_{k\ell} \ge D_{ij}/2$

Algorithm and Analysis

Algorithm (m, D)

- 1. Pick k arbitrarily
- 2. Pick ℓ to maximize $D_{k\ell}$
- 3. Output (k, ℓ)
- Approximation guarantee $D_{ij} \leq D_{ik} + D_{kj}$ (triangle inequality) $\leq D_{k\ell} + D_{k\ell}$ (choice of ℓ + symmetry of D) k $\leq 2Dk_{\ell}$
- Running time: $O(m) = O(m = \sqrt{n})$

A rare example of a deterministic sublinear-time algorithm

Property Testing

Property Testing: YES/NO Questions

Does the input satisfy some property? (YES/NO)

"in the ballpark" vs. "out of the ballpark"





Does the input satisfy the property or is it far from satisfying it?

- sometimes it is the right question (probabilistically checkable proofs (PCPs))
- as good when the data is constantly changing (WWW)
- fast sanity check to rule out inappropriate inputs (airport security questioning)

Property Tester Definition



 ε -far = differs in many places ($\geq \varepsilon$ fraction of places)

Randomized Sublinear Algorithms

Toy Examples

Property Testing: a Toy Example

Input: a string $w \in \{0,1\}^n$

Question: Is $w = 00 \dots 0$?

Requires reading entire input.

Approximate version: Is $w = 00 \dots 0$ or

does it have $\geq \epsilon n$ 1's ("errors")?

1

 \mathbf{O}

()

 $\mathbf{0}$

1

 \mathbf{O}

0

...

Used: $1 - x \le e^{-x}$

Test (n, w)

1. Sample $s = 2/\varepsilon$ positions uniformly and independently at random

2. If 1 is found, **reject**; otherwise, **accept**

Analysis: If $w = 00 \dots 0$, it is always accepted.

If w is ε -far, Pr[error] = Pr[no 1's in the sample] $\leq (1-\varepsilon)^s \leq e^{-\varepsilon s} = e^{-2} < \frac{1}{2}$

Witness Lemma

If a test catches a witness with probability $\geq p$,

then $s = \frac{2}{n}$ iterations of the test catch a witness with probability $\geq 2/3$.

Randomized Approximation: a Toy Example

Input: a string $w \in \{0,1\}^n$



Goal: Estimate the fraction of 1's in w (like in polls)

It suffices to sample $s = 1 / \epsilon^2$ positions and output the average to get the fraction of 1's $\pm \epsilon$ (i.e., additive error ϵ) with probability $\geq 2/3$

Hoeffding BoundLet $Y_1, ..., Y_s$ be independently distributed random variables in [0,1] andlet $Y = \sum_{i=1}^{s} Y_i$ (sample sum). Then $\Pr[|Y - E[Y]| \ge \delta] \le 2e^{-2\delta^2/s}$. Y_i = value of sample i. Then $E[Y] = \sum_{i=1}^{s} E[Y_i] = s \cdot (\text{fraction of 1's in } w)$ $\Pr[|(\text{sample average}) - (\text{fraction of 1's in } w)| \ge \varepsilon] = \Pr[|Y - E[Y]| \ge \varepsilon s]$ $\le 2e^{-2\delta^2/s} = 2e^{-2} < 1/3$ Apply Hoeffding Bound with $\delta = \varepsilon s$

Property Testing

Simple Examples

Testing Properties of Images









Pixel Model

Input: $n \times n$ matrix of pixels (0/1 values for black-and-white pictures)



Query: point (i_1, i_2) Answer: color of (i_1, i_2)

Testing if an Image is a Half-plane [R03]

A half-plane or ε -far from a half-plane?

 $O(1/\varepsilon)$ time































"Testing by implicit learning" paradigm

- Learn the outline of the image by querying a few pixels.
- Test if the image conforms to the outline by random sampling, and reject if something is wrong.

Half-plane Test

Claim. The number of sides with different corners is 0, 2, or 4.



Algorithm

1. Query the corners.

Half-plane Test: 4 Bi-colored Sides

Claim. The number of sides with different corners is 0, 2, or 4.

Analysis

• If it is 4, the image cannot be a half-plane.



Algorithm

- 1. Query the corners.
- 2. If the number of sides with different corners is 4, reject.

Half-plane Test: 0 Bi-colored Sides

Claim. The number of sides with different corners is 0, 2, or 4.

Analysis

• If all corners have the same color, the image is a half-plane if and only if it is unicolored.



Algorithm

- 1. Query the corners.
- If all corners have the same color c, test if all pixels have color c (as in Toy Example 1).

Half-plane Test: 2 Bi-colored Sides

Claim. The number of sides with different corners is 0, 2, or 4.

Analysis

- The area outside of $W \cup B$ has $\leq \epsilon n^2/2$ pixels.
- If the image is a half-plane, W contains only white pixels and B contains only black pixels.
- If the image is ε -far from half-planes, it has $\ge \varepsilon n^2/2$ wrong pixels in $W \cup B$.
- By Witness Lemma, $4/\varepsilon$ samples suffice to catch a wrong pixel.



Algorithm

- 1. Query the corners.
- 2. If # of sides with different corners is 2, on both sides find 2 different pixels within distance $\epsilon n/2$ by binary search.
- 3. Query $4/\varepsilon$ pixels from $W \cup B$
- 4. Accept iff all *W* pixels are white and all *B* pixels are black.

Testing if an Image is a Half-plane [R03]

A half-plane or ε -far from a half-plane?





Other Results on Properties of Images

Pixel Model

Convexity [R03] Convex or ε -far from convex? O(1/ ε^2) time

Connectedness [R03] Connected or ε -far from connected? O(1/ ε^4) time

Partitioning [Kleiner Keren Newman 10]

Can be partitioned according to a template or is ε -far?

time independent of image size

• Properties of sparse images [Ron Tsur 10]







Testing if a List is Sorted

Input: a list of *n* numbers $x_1, x_2, ..., x_n$

- Question: Is the list sorted?
 Requires reading entire list: Ω(n) time
- Approximate version: Is the list sorted or ε-far from sorted? (An ε fraction of x_i's have to be changed to make it sorted.) [Ergün Kannan Kumar Rubinfeld Viswanathan 98, Fischer 01]: O((log n)/ε) time Ω(log n) queries



• Attempts:

 \leftarrow 1/2-far from sorted

2. Test: Pick random i < j and reject if $x_i > x_j$. Fails on: 10213243546576

 \leftarrow 1/2-far from sorted

Idea: Associate positions in the list with vertices of the directed line.



Construct a graph (2-spanner)

≤ *n* log *n* edges

- by adding a few "shortcut" edges (*i*, *j*) for *i* < *j*
- where each pair of vertices is connected by a path of length at most 2

Test [Dodis Goldreich Lehman Raskhodnikova Ron Samorodnitsky 99]

Pick a random edge (x_i, x_j) from the 2-spanner and **reject** if $x_i > x_j$.



Analysis:

- Call an edge (x_i, x_j) violated if $x_i > x_j$, and good otherwise.
- If x_i is an endpoint of a **violated** edge, call it **bad**. Otherwise, call it **good**.

Claim 1. All good numbers x_i are sorted.

Proof: Consider any two good numbers, x_i and x_j .

They are connected by a path of (at most) two **good** edges (x_i, x_k) , (x_k, x_j) . $\Rightarrow x_i \le x_k$ and $x_k \le x_j$

 $\Rightarrow x_i \leq x_j$

Test [Dodis Goldreich Lehman Raskhodnikova Ron Samorodnitsky 99]

Pick a random edge (x_i, x_i) from the 2-spanner and **reject** if $x_i > x_i$.



Analysis:

- Call an edge (x_i, x_j) violated if $x_i > x_j$, and good otherwise.
- If x_i is an endpoint of a **bad** edge, call it **bad**. Otherwise, call it **good**.

Claim 1. All good numbers x_i are sorted.

Claim 2. An ϵ -far list violates $\geq \epsilon / (2 \log n)$ fraction of edges in 2-spanner.

Proof: If a list is ϵ -far from sorted, it has $\geq \epsilon n$ bad numbers. (Claim 1)

- Each violated edge contributes 2 bad numbers.
- 2-spanner has $\geq \epsilon n/2$ violated edges out of $\leq n \log n$.

Test [Dodis Goldreich Lehman Raskhodnikova Ron Samorodnitsky 99]

Pick a random edge (x_i, x_i) from the 2-spanner and **reject** if $x_i > x_i$.



Analysis:

• Call an edge (x_i, x_j) violated if $x_i > x_j$, and good otherwise.

Claim 2. An ϵ -far list violates $\geq \epsilon / (2 \log n)$ fraction of edges in 2-spanner.

By Witness Lemma, it suffices to sample $(4 \log n)/\epsilon$ edges from 2-spanner.

Algorithm

Sample (4 log n)/ ϵ edges (x_i, x_i) from the 2-spanner and reject if $x_i > x_i$.

Guarantee: All sorted lists are accepted.

All lists that are ϵ -far from sorted are rejected with probability $\geq 2/3$. Time: O((log n)/ ϵ)

Generalization

Observation:

The same test/analysis apply to any edge-transitive property of a list of numbers that allows extension.

- A property is edge-transitive if
 - 1) it can be expressed in terms conditions on ordered pairs of numbers





- A property allows extension if
 - 3) any function that satisfies (1) on a subset of the numbers can be extended to a function with the property

Lipschitz Continuous Functions

A function $f : D \rightarrow R$ has Lipschitz constant c if for all x,y in D, $distance_R(f(x), f(y)) \le c \cdot distance_D(x, y).$



A fundamental notion in

- mathematical analysis
- theory of differential equations

Example uses of a Lipschitz constant c of a given function f

- probability theory: in tail bounds via McDiarmid's inequality
- program analysis: as a measure of robustness to noise
- data privacy: to scale noise added to preserve differential privacy

Computing a Lipschitz Constant?

• Infeasible



- Undecidable to even verify if f
 computed by a TM has Lipschitz constant c
- NP-hard to verify if f computed by a circuit has Lipschitz constant c
 - even for finite domains



Question: Can we test if a function has Lipschitz constant c or is ε -far from any such function?

Testing if a Function is Lipschitz [Jha R]

A function $f : D \rightarrow R$ is Lipschitz if it has Lipschitz constant c: that is, if for all x,y in D, $distance_R(f(x), f(y)) \leq distance_D(x, y)$.

can rescale by 1/c to get a Lipschitz function from a function with Lipschitz constant c

Consider
$$f: \{1, ..., n\} \rightarrow \mathbb{R}$$
:

nodes = points in the domain; edges = points at distance 1

node labels = values of the function v_{ℓ} .

The Lipschitz property is *edge-transitive*:

- 1. a pair (x, y) is good if $|f(y)-f(x)| \le |y-x|$
- 2. (x,y) and (y,z) are good \Rightarrow (x,z) is good

 \swarrow It also allows extension for the range $\mathbb R.$

Testing if a function $f: \{1, ..., n\} \rightarrow \mathbb{R}$ is Lipschitz takes $O((\log n)/\epsilon)$ time.



Does the spanner-based test apply if the range is \mathbb{R}^2 with Euclidean distances? \mathbb{Z}^2 with Euclidean distances?

- Sorted or *ε*-far from sorted?
- Lipschitz (does not change too drastically)
 or ε-far from satisfying the Lipschitz property?

 $O(\log n/\epsilon)$ time Open: can it be improved?

Basic Properties of Functions

Boolean Functions $f : \{0, 1\}^n \rightarrow \{0, 1\}$

Graph representation: *n*-dimensional hypercube



011001

y

- vertices: bit strings of length *n*
- edges: (x, y) is an edge if y can be obtained from x by increasing one bit from 0 to 1 x 001001
- each vertex x is labeled with f(x)

Monotonicity of Functions

[Goldreich Goldwasser Lehman Ron Samorodnitsky, Dodis Goldreich Lehman Raskhodnikova Ron Samorodnitsky]

A function f : {0,1}ⁿ → {0,1} is monotone
 if increasing a bit of x does not decrease f(x).



• Is f monotone or ε -far from monotone

(f has to change on many points to become monontone)?

- Edge $x \rightarrow y$ is violated by f if f(x) > f(y).

Time:

- $O(n/\varepsilon)$, logarithmic in the size of the input, 2^n
- $\Omega(\sqrt{n}/\varepsilon)$ for restricted class of tests



Monotonicity Test [GGLRS, DGLRRS]

Idea: Show that functions that are far from monotone violate many edges.

EdgeTest (f, ε)

- 1. Pick $2n/\epsilon$ edges (x, y) uniformly at random from the hypercube.
- **2.** Reject if some (x, y) is violated (i.e. f(x) > f(y)). Otherwise, accept.

Analysis

- If f is monotone, EdgeTest always accepts.
- If f is ε -far from monotone, by Witness Lemma, it suffices to show that $\geq \varepsilon/n$ fraction of edges (i.e., $\frac{\varepsilon}{n} \cdot 2^{n-1}n = \varepsilon 2^{n-1}$ edges) are violated by f.
 - Let V(f) denote the number of edges violated by f.

Contrapositive: If $V(f) < \varepsilon 2^{n-1}$,

f can be made monotone by changing $< \varepsilon 2^n$ values.

Repair Lemma

f can be made monotone by changing $\leq 2 \cdot V(f)$ values.

Repair Lemma: Proof Idea

Repair Lemma

f can be made monotone by changing $\leq 2 \cdot V(f)$ values.

Proof idea: Transform *f* into a monotone function by repairing edges in one dimension at a time.



Repairing Violated Edges in One Dimension

Swap violated edges $1 \rightarrow 0$ in one dimension to $0 \rightarrow 1$.



Let V_j = # of violated edges in dimension j

Claim. Swapping in dimension *i* does not increase V_j for all dimensions $j \neq i$

Enough to prove the claim for squares

Claim. Swapping in dimension *i* does not increase V_i for all dimensions $j \neq i$



• If no horizontal edges are violated, no action is taken.

Claim. Swapping in dimension *i* does not increase V_i for all dimensions $j \neq i$



• If both horizontal edges are violated, both are swapped, so the number of vertical violated edges does not change.

Claim. Swapping in dimension *i* does not increase V_i for all dimensions $j \neq i$



- Suppose one (say, top) horizontal edge is violated.
- If both bottom vertices have the same label, the vertical edges get swapped.

Claim. Swapping in dimension *i* does not increase V_i for all dimensions $j \neq i$



- Suppose one (say, top) horizontal edge is violated.
- If both bottom vertices have the same label, the vertical edges get swapped.
- Otherwise, the bottom vertices are labeled 0→1, and the vertical violation is repaired.

Claim. Swapping in dimension *i* does not increase V_j for all dimensions $j \neq i$



After we perform swaps in all dimensions:

- *f* becomes monotone
- # of values changed:

 $2 \cdot V_1 + 2 \cdot (\# \text{ violated edges in dim 2 after swapping dim 1})$ + 2 \cdot (# violated edges in dim 3 after swapping dim 1 and 2) + ... = 2 \cdot V_1 + 2 \cdot V_2 + \cdots 2 \cdot V_n = 2 \cdot V(f)

Repair Lemma

f can be made monotone by changing $\leq 2 \cdot V(f)$ values.



Improve the bound by a factor of 2.

Testing if a Functions $f : \{0,1\}^n \rightarrow \{0,1\}$ is monotone

Monotone or ε -far from monotone?

O(n/ε) time (logarithmic in the size of the input)





Graph Properties

Testing if a Graph is Connected [Goldreich Ron]

Input: a graph G = (V, E) on n vertices

in adjacency lists representation
 (a list of neighbors for each vertex)



- maximum degree d, i.e., adjacency lists of length d with some empty entries Query (v, i), where $v \in V$ and $i \in [d]$: entry i of adjacency list of vertex vExact Answer: $\Omega(dn)$ time
- Approximate version:

Is the graph connected or ϵ -far from connected? dist $(G_1, G_2) = \frac{\# \ of \ entires \ in \ adjacency \ lists \ on \ which \ G_1 \ and \ G_2 \ differ \ dn$ Time: $O\left(\frac{1}{\epsilon^2 d}\right)$ today + improvement on HW

Testing Connectedness: Algorithm

Connectedness Tester(G, d, ε)

- **1. Repeat** s=16/ɛd times:
- 2. pick a random vertex *u*
- 3. determine if connected component of *u* is small:

perform BFS from *u*, stopping after at most 8/ɛd new nodes

4. Reject if a small connected component was found, otherwise accept.

Run time: $O(d/\epsilon^2 d^2) = O(1/\epsilon^2 d)$

Analysis:

- Connected graphs are always accepted.
- Remains to show:

If a graph is ϵ -far from connected, it is rejected with probability $\geq \frac{2}{2}$

Testing Connectedness: Analysis



of size at most 8/ɛd.

- If Claim 2 holds, at least $\frac{\varepsilon dn}{8}$ nodes are in small connected components.
- By Witness lemma, it suffices to sample $\frac{2 \cdot 8}{\epsilon dn/n} = \frac{16}{\epsilon d}$ nodes to detect one from a small connected component.

Testing Connectedness: Proof of Claim 1

Claim 1	
If G is ε -far from connected, it has \ge	$\geq \frac{\varepsilon dn}{4}$ connected components.

Proof: We prove the contrapositive:

If G has $<\frac{\varepsilon dn}{4}$ connected components, one can make G connected by modifying $< \varepsilon$ fraction of its representation, i.e., $< \varepsilon dn$ entries.

- If there are no degree restrictions, k components can be connected by adding k-1 edges, each affecting 2 nodes. Here, $k < \frac{\varepsilon dn}{4}$, so $2k-2 < \varepsilon dn$.
- What if adjacency lists of all vertices in a component are full,
 i.e., all vertex degrees are d?

Freeing up an Adjacency List Entry

Claim 1

If G is $\frac{\varepsilon - far}{\varepsilon}$ from connected, it has $\geq \frac{\varepsilon dn}{4}$ connected components.

Proof:

What if adjacency lists of all vertices in a component are full,

i.e., all vertex degrees are d?

- Consider an MST of this component.
- Let v be a leaf of the MST.
- Disconnect v from a node other than its parent in the MST.
- Two entries are changed while keeping the same number of components.
- Thus, k components can be connected by adding 2k-1 edges, each affecting 2 nodes. Here, $k < \frac{\varepsilon dn}{4}$, so $4k-2 < \varepsilon dn$.



Testing Connectedness: Proof of Claim 2

Claim 1

If G is $\frac{\varepsilon - far}{\varepsilon}$ from connected, it has $\geq \frac{\varepsilon dn}{4}$ connected components.

Claim 2If G is ε -far from connected, it has $\geq \frac{\varepsilon dn}{8}$ connected componentsof size at most 8/ ε d.

Proof of Claim 2:

- If Claim 1 holds, there are at least $\frac{\varepsilon dn}{4}$ connected components.
- Their average size $\leq \frac{n}{\epsilon dn/4} = \frac{4}{\epsilon n}$.
- By an averaging argument (or Markov inequality), at least half of the components are of size at most twice the average.

Testing if a Graph is Connected [Goldreich Ron]

Input: a graph G = (V, E) on n vertices

- in adjacency lists representation
 (a list of neighbors for each vertex)
- maximum degree *d*



Connected or

 ε -far from connected?

$$O\left(\frac{1}{\varepsilon^2 d}\right)$$
 time (no dependence on n)