

# Learning Goals

- State the purpose of Bloom filters
- Understand the tradeoff between space and accuracy in Bloom filters
- Analyze the performance of a Bloom filter

# Membership Checking

- Sometimes we'd like to check very quickly very quickly whether an element is in it.

# Membership Checking

- Sometimes we'd like to check very quickly very quickly whether an element is in it.
- Scenario: An ISP (Internet Service Provider), when loading a webpage, may need to check if certain media files are cached

# Membership Checking

- Sometimes we'd like to check very quickly very quickly whether an element is in it.
- Scenario: An ISP (Internet Service Provider), when loading a webpage, may need to check if certain media files are cached
  - Modern Internet has multiple levels of caching

# Membership Checking

- Sometimes we'd like to check very quickly very quickly whether an element is in it.
- Scenario: An ISP (Internet Service Provider), when loading a webpage, may need to check if certain media files are cached
  - Modern Internet has multiple levels of caching
  - More contents are delivered by *Content Delivery Networks* (CDNs) such as Akamai and Fastly than from original servers

# Membership Checking

- Sometimes we'd like to check very quickly very quickly whether an element is in it.
- Scenario: An ISP (Internet Service Provider), when loading a webpage, may need to check if certain media files are cached
  - Modern Internet has multiple levels of caching
  - More contents are delivered by *Content Delivery Networks* (CDNs) such as Akamai and Fastly than from original servers
- We'd like to use  $O(n)$  space, but we can tolerate a few errors.

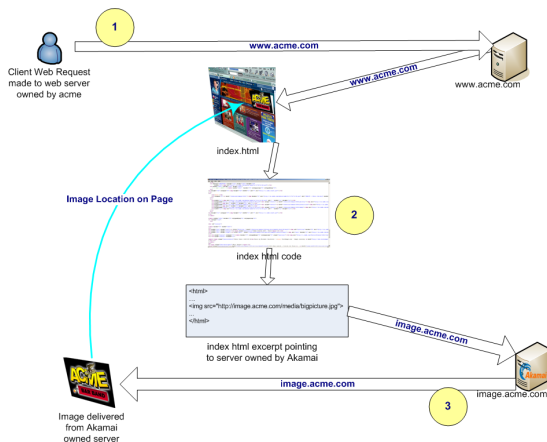
# Membership Checking

- Sometimes we'd like to check very quickly whether an element is in it.
- Scenario: An ISP (Internet Service Provider), when loading a webpage, may need to check if certain media files are cached
  - Modern Internet has multiple levels of caching
  - More contents are delivered by *Content Delivery Networks* (CDNs) such as Akamai and Fastly than from original servers
- We'd like to use  $O(n)$  space, but we can tolerate a few errors.
- Space requirement of hash table: even if we only store the keys, it would take  $\Omega(n \log U)$  space.

# Membership Checking

- Sometimes we'd like to check very quickly whether an element is in it.
- Scenario: An ISP (Internet Service Provider), when loading a webpage, may need to check if certain media files are cached
  - Modern Internet has multiple levels of caching
  - More contents are delivered by *Content Delivery Networks* (CDNs) such as Akamai and Fastly than from original servers
- We'd like to use  $O(n)$  space, but we can tolerate a few errors.
- Space requirement of hash table: even if we only store the keys, it would take  $\Omega(n \log U)$  space.

# Illustration of Content Delivery Network (CDN)



Credit: Kim Meyrick — <http://en.wikipedia.org/wiki/Image:Akamaiprocess.png>

# Bloom Filters

- The following variant of hashing is named after Burton Bloom.

# Bloom Filters

- The following variant of hashing is named after Burton Bloom.
- A *Bloom filter* consists of an array  $B[0, \dots, m-1]$  bits, together with  $k$  hash functions  $h_1, \dots, h_k : U \rightarrow \{0, \dots, m-1\}$ .

# Bloom Filters

- The following variant of hashing is named after Burton Bloom.
- A *Bloom filter* consists of an array  $B[0, \dots, m-1]$  bits, together with  $k$  hash functions  $h_1, \dots, h_k : U \rightarrow \{0, \dots, m-1\}$ .
- For the purpose of theoretical analysis, we assume  $h_1, \dots, h_k$  are mutually independent, ideal random functions.

# Bloom Filters

- The following variant of hashing is named after Burton Bloom.
- A *Bloom filter* consists of an array  $B[0, \dots, m-1]$  bits, together with  $k$  hash functions  $h_1, \dots, h_k : U \rightarrow \{0, \dots, m-1\}$ .
- For the purpose of theoretical analysis, we assume  $h_1, \dots, h_k$  are mutually independent, ideal random functions.
  - Recall: the universal hashing function we constructed in the last lecture are not ideal random functions.

# Bloom Filters

- The following variant of hashing is named after Burton Bloom.
- A *Bloom filter* consists of an array  $B[0, \dots, m-1]$  bits, together with  $k$  hash functions  $h_1, \dots, h_k : U \rightarrow \{0, \dots, m-1\}$ .
- For the purpose of theoretical analysis, we assume  $h_1, \dots, h_k$  are mutually independent, ideal random functions.
  - Recall: the universal hashing function we constructed in the last lecture are not ideal random functions.
  - In particular, for  $x \neq y$  in  $U$ , and  $p, q \in \{0, \dots, m-1\}$ ,  
 $\Pr_h[h(x) = p, h(y) = q]$  **may not be**  $\frac{1}{m^2}$ .

# Bloom Filters

- The following variant of hashing is named after Burton Bloom.
- A *Bloom filter* consists of an array  $B[0, \dots, m-1]$  bits, together with  $k$  hash functions  $h_1, \dots, h_k : U \rightarrow \{0, \dots, m-1\}$ .
- For the purpose of theoretical analysis, we assume  $h_1, \dots, h_k$  are mutually independent, ideal random functions.
  - Recall: the universal hashing function we constructed in the last lecture are not ideal random functions.
  - In particular, for  $x \neq y$  in  $U$ , and  $p, q \in \{0, \dots, m-1\}$ ,  
 $\Pr_h[h(x) = p, h(y) = q]$  **may not be**  $\frac{1}{m^2}$ .
  - Later in the course, we'll see hash functions that guarantee pairwise independence (and more).

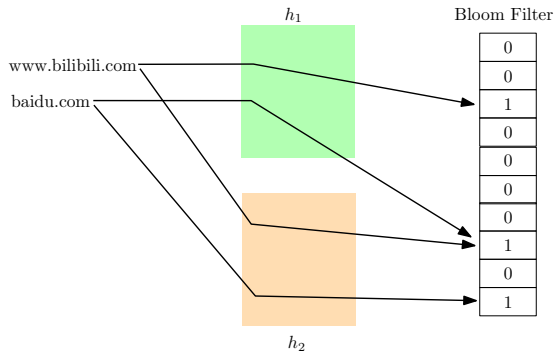
# Bloom Filters

- The following variant of hashing is named after Burton Bloom.
- A *Bloom filter* consists of an array  $B[0, \dots, m-1]$  bits, together with  $k$  hash functions  $h_1, \dots, h_k : U \rightarrow \{0, \dots, m-1\}$ .
- For the purpose of theoretical analysis, we assume  $h_1, \dots, h_k$  are mutually independent, ideal random functions.
  - Recall: the universal hashing function we constructed in the last lecture are not ideal random functions.
  - In particular, for  $x \neq y$  in  $U$ , and  $p, q \in \{0, \dots, m-1\}$ ,  
 $\Pr_h[h(x) = p, h(y) = q]$  **may not be**  $\frac{1}{m^2}$ .
  - Later in the course, we'll see hash functions that guarantee pairwise independence (and more).
- For every entry  $x \in S$ , mark  $B[h_1(x)] = \dots = B[h_k(x)] = 1$ .

# Bloom Filters

- The following variant of hashing is named after Burton Bloom.
- A *Bloom filter* consists of an array  $B[0, \dots, m-1]$  bits, together with  $k$  hash functions  $h_1, \dots, h_k : U \rightarrow \{0, \dots, m-1\}$ .
- For the purpose of theoretical analysis, we assume  $h_1, \dots, h_k$  are mutually independent, ideal random functions.
  - Recall: the universal hashing function we constructed in the last lecture are not ideal random functions.
  - In particular, for  $x \neq y$  in  $U$ , and  $p, q \in \{0, \dots, m-1\}$ ,  $\Pr[h(x) = p, h(y) = q]$  **may not be**  $\frac{1}{m^2}$ .
  - Later in the course, we'll see hash functions that guarantee pairwise independence (and more).
- For every entry  $x \in S$ , mark  $B[h_1(x)] = \dots = B[h_k(x)] = 1$ .
- When checking the membership of a key  $x$ , return “YES” if  $B[h_1(x)] = \dots = B[h_k(x)] = 1$ ; if any of these is 0, return “NO”.

# Illustration



# Analysis

- Whenever we answer NO, we are always correct.

# Analysis

- Whenever we answer NO, we are always correct.
- When we answer YES, there is some chance we are wrong.

# Analysis

- Whenever we answer NO, we are always correct.
- When we answer YES, there is some chance we are wrong.
  - Such an error is called a *false positive*.
- The probability that a bit in  $B$  remains 0 is  $(1 - \frac{1}{m})^{kn} \approx e^{-kn/m}$ .

# Analysis

- Whenever we answer NO, we are always correct.
- When we answer YES, there is some chance we are wrong.
  - Such an error is called a *false positive*.
- The probability that a bit in  $B$  remains 0 is  $(1 - \frac{1}{m})^{kn} \approx e^{-kn/m}$ .
  - Denote  $e^{-kn/m}$  by  $p$ , then  $k = -\frac{m}{n} \ln p$ .

# Analysis

- Whenever we answer NO, we are always correct.
- When we answer YES, there is some chance we are wrong.
  - Such an error is called a *false positive*.
- The probability that a bit in  $B$  remains 0 is  $(1 - \frac{1}{m})^{kn} \approx e^{-kn/m}$ .
  - Denote  $e^{-kn/m}$  by  $p$ , then  $k = -\frac{m}{n} \ln p$ .
- For a key not in  $S$ , the probability of a false positive is roughly  $(1 - p)^k = (1 - e^{-kn/m})^k$ .

# Analysis

- Whenever we answer NO, we are always correct.
- When we answer YES, there is some chance we are wrong.
  - Such an error is called a *false positive*.
- The probability that a bit in  $B$  remains 0 is  $(1 - \frac{1}{m})^{kn} \approx e^{-kn/m}$ .
  - Denote  $e^{-kn/m}$  by  $p$ , then  $k = -\frac{m}{n} \ln p$ .
- For a key not in  $S$ , the probability of a false positive is roughly  $(1 - p)^k = (1 - e^{-kn/m})^k$ .
- Minimize this probability by minimizing its logarithm:  
 $\ln[(1 - p)^k] = k \ln(1 - p) = -\frac{m}{n} \ln p \ln(1 - p)$ .

# Analysis

- Whenever we answer NO, we are always correct.
- When we answer YES, there is some chance we are wrong.
  - Such an error is called a *false positive*.
- The probability that a bit in  $B$  remains 0 is  $(1 - \frac{1}{m})^{kn} \approx e^{-kn/m}$ .
  - Denote  $e^{-kn/m}$  by  $p$ , then  $k = -\frac{m}{n} \ln p$ .
- For a key not in  $S$ , the probability of a false positive is roughly  $(1 - p)^k = (1 - e^{-kn/m})^k$ .
- Minimize this probability by minimizing its logarithm:  
 $\ln[(1 - p)^k] = k \ln(1 - p) = -\frac{m}{n} \ln p \ln(1 - p)$ .
- By symmetry this is minimized at  $p = \frac{1}{2}$ , so  $k = \ln 2 \cdot (m/n)$ .

# Analysis

- Whenever we answer NO, we are always correct.
- When we answer YES, there is some chance we are wrong.
  - Such an error is called a *false positive*.
- The probability that a bit in  $B$  remains 0 is  $(1 - \frac{1}{m})^{kn} \approx e^{-kn/m}$ .
  - Denote  $e^{-kn/m}$  by  $p$ , then  $k = -\frac{m}{n} \ln p$ .
- For a key not in  $S$ , the probability of a false positive is roughly  $(1 - p)^k = (1 - e^{-kn/m})^k$ .
- Minimize this probability by minimizing its logarithm:
 
$$\ln[(1 - p)^k] = k \ln(1 - p) = -\frac{m}{n} \ln p \ln(1 - p).$$
- By symmetry this is minimized at  $p = \frac{1}{2}$ , so  $k = \ln 2 \cdot (m/n)$ .
- The false positive rate is roughly  $(1/2)^{\ln 2 \cdot (m/n)} \approx (0.61850)^{m/n}$ .

# Overall Performance

- If we'd like to achieve false positive rate  $\delta > 0$ , we should have  $m = \Theta(n \log(1/\delta))$  and use  $k = \lceil \log(1/\delta) \rceil$  hash functions.

# Overall Performance

- If we'd like to achieve false positive rate  $\delta > 0$ , we should have  $m = \Theta(n \log(1/\delta))$  and use  $k = \lceil \log(1/\delta) \rceil$  hash functions.
- To achieve 1% false positive rate, we'll use a Bloom filter of  $10n$  bits and 7 hash functions.

# Overall Performance

- If we'd like to achieve false positive rate  $\delta > 0$ , we should have  $m = \Theta(n \log(1/\delta))$  and use  $k = \lceil \log(1/\delta) \rceil$  hash functions.
- To achieve 1% false positive rate, we'll use a Bloom filter of  $10n$  bits and 7 hash functions.
- Using a filter of  $32n$  bits (equivalent to one integer per entry) and 22 hash functions, we achieve false positive rate of about  $2 \cdot 10^{-7}$ .

# Overall Performance

- If we'd like to achieve false positive rate  $\delta > 0$ , we should have  $m = \Theta(n \log(1/\delta))$  and use  $k = \lceil \log(1/\delta) \rceil$  hash functions.
- To achieve 1% false positive rate, we'll use a Bloom filter of  $10n$  bits and 7 hash functions.
- Using a filter of  $32n$  bits (equivalent to one integer per entry) and 22 hash functions, we achieve false positive rate of about  $2 \cdot 10^{-7}$ .
- In practice, the theoretical assumption we made works pretty well, even though the hash functions are not ideal random functions.

# Overall Performance

- If we'd like to achieve false positive rate  $\delta > 0$ , we should have  $m = \Theta(n \log(1/\delta))$  and use  $k = \lceil \log(1/\delta) \rceil$  hash functions.
- To achieve 1% false positive rate, we'll use a Bloom filter of  $10n$  bits and 7 hash functions.
- Using a filter of  $32n$  bits (equivalent to one integer per entry) and 22 hash functions, we achieve false positive rate of about  $2 \cdot 10^{-7}$ .
- In practice, the theoretical assumption we made works pretty well, even though the hash functions are not ideal random functions.
- The idea of increased efficiency at the cost of some fault toleration is a recurring theme in handling with big data.

# Overall Performance

- If we'd like to achieve false positive rate  $\delta > 0$ , we should have  $m = \Theta(n \log(1/\delta))$  and use  $k = \lceil \log(1/\delta) \rceil$  hash functions.
- To achieve 1% false positive rate, we'll use a Bloom filter of  $10n$  bits and 7 hash functions.
- Using a filter of  $32n$  bits (equivalent to one integer per entry) and 22 hash functions, we achieve false positive rate of about  $2 \cdot 10^{-7}$ .
- In practice, the theoretical assumption we made works pretty well, even though the hash functions are not ideal random functions.
- The idea of increased efficiency at the cost of some fault toleration is a recurring theme in handling with big data.
- This clever use of hash functions will also reappear later in the course.