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- Again, we must use space  $O(\log d, \frac{1}{\epsilon})$ .

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- Therefore,  $\frac{1}{X} 1$  is an unbiased estimator of  $||x||_0$ .
- $\operatorname{Var}[X_{(1)}] = \frac{\ell}{(\ell+1)^2(\ell+2)} \le \frac{1}{(\ell+1)^2}$ .
- We can apply the Chebyshev bound, although the variance is a bit too large for our purpose.

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  - The minimum of  $h(i_t)$  tends to be voltaile: a single bad event ruins the estimate.
  - To make the estimate more stable, we may keep track of the t > 1 minimum hash values.

The following KMV (*k* minimum values) algorithm is due to Bar-Yossef, Jayram, Kumar, Sivakumar and Trevisan (2002).

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- When  $i_i$  arrives, add  $h(i_i)$  to S if
  - If |S| < t, then add  $h(i_j)$  to S;
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- For output at the end:
  - If |S| < t, return |S|.
  - Otherwise, let *X* be the largest element in *S*, return  $\frac{tD}{X}$ .

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  - For any pair of indices, they are mapped to the same address with probability  $\frac{1}{D}$ .
  - There are  $\binom{\ell}{2}$  pairs, so the probability that any clash happens is  $\leq \binom{\ell}{2} \cdot \frac{1}{D} \leq \frac{1}{d}$ . (Recall  $D \geq d^3$ .)

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# Analysis: The interesting case

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- $\operatorname{Var}[Z_i] \leq \Pr[Z_i] = (1 \frac{\epsilon}{2})t/\ell$ .
- By pairwise independence we have  $Var[Z] = \sum_{i} Var[Z_i] \le t$ .



• We have so far  $\{\frac{tD}{X} > (1+\epsilon)\ell\} \Rightarrow \{Z \ge t\}$ ,  $\mathbf{E}[Z] \le (1-\frac{\epsilon}{2})t$ , and  $\mathrm{Var}[Z] \le t$ .

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- By Chebysheve inequality, we have

$$\Pr\left[\frac{tD}{X} > (1+\epsilon)\ell\right] \le \Pr\left[Z \ge t\right] \le \frac{\operatorname{Var}[Z]}{(\epsilon t/2)^2} \le \frac{4}{\epsilon^2 t} \le \frac{\delta}{3}.$$

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Let Z be  $\sum_{i=1}^{\ell} Z_i$ , then  $\mathbf{E}[Z] \ge (1 + \frac{\epsilon}{2})t$ ,  $\operatorname{Var}[Z] \le 2t$ . By Chebyshev inequality,

$$\Pr\left[\frac{tD}{X} < (1 - \epsilon)\ell\right] \le \Pr\left[Z < t\right] \le \frac{\operatorname{Var}[Z]}{(\epsilon t/2)^2} \le \frac{8}{\epsilon^2 t} \le \frac{2\delta}{3}.$$

Combining everything, we have that with probability at least  $1 - \delta$ ,  $\left| \frac{tD}{X} - \ell \right| \le \epsilon \ell$ .

Space usage:

- Storing the hash takes space  $O(\log D) = O(\log d)$ .
- Storing *S* takes space  $tO(\log D) = O(\frac{\log d}{\epsilon^2 \delta})$ .
- The optimal algorithm uses space  $O(\log d + \epsilon^{-2})!$

