Jiapeng Zhang

The Needle Problem

Lower Bounds

Asymmetric Disjointness

Information Complexity Approaches

# Streaming Lower Bounds for the Needle Problems

Jiapeng Zhang

University of Southern California

October 16, 2023

Joint works with Shachar Lovett; Qian Li and Shuo Wang

## Overview

#### Jiapeng Zhang

The Needle Problem

Lower Bounds

Asymmetric Disjointness

Information Complexity Approaches

### 1 The Needle Problem

2 Lower Bounds

3 Asymmetric Disjointness

4 Information Complexity Approaches

▲ロ ▶ ▲周 ▶ ▲ 国 ▶ ▲ 国 ▶ ● の Q @

Jiapeng Zhang

The Needle Problem

Lower Bounds

Asymmetric Disjointness

Information Complexity Approaches

### The Needle Problem

▲□▶ ▲□▶ ▲ 三▶ ▲ 三▶ 三三 - のへぐ

## The Needle Peoblem

#### Jiapeng Zhang

#### The Needle Problem

Lower Bounds

Asymmetric Disjointness

Information Complexity Approaches

### Definition

Let n > 1 be a large integer and let p > 0 be a parameter.

- Uniform distribution D<sub>0</sub>: each sample is uniformly sampled from [n].
- Needle distribution D<sub>1</sub>: First sample a needle x ∈ [n]. Each sample equals x with probability p, and uniformly otherwise.

▲ロ ▶ ▲周 ▶ ▲ 国 ▶ ▲ 国 ▶ ● の Q @

## The Needle Peoblem

#### Jiapeng Zhang

#### The Needle Problem

Lower Bounds

Asymmetric Disjointness

Information Complexity Approaches

### Definition

Let n > 1 be a large integer and let p > 0 be a parameter.

- Uniform distribution D<sub>0</sub>: each sample is uniformly sampled from [n].
- Needle distribution D<sub>1</sub>: First sample a needle x ∈ [n]. Each sample equals x with probability p, and uniformly otherwise.

### Question:

given a bounded memory of s bits, how many samples t are needed to distinguish these two distributions?

#### Jiapeng Zhang

#### The Needle Problem

Lower Bounds

Asymmetric Disjointness

Information Complexity Approaches

### Algorithm 1

# Put all samples in the memory, and find the most frequent element.

#### Jiapeng Zhang

#### The Needle Problem

Lower Bounds

Asymmetric Disjointness

Information Complexity Approaches

### Algorithm 1

Put all samples in the memory, and find the most frequent element. It needs  $\Theta(1/p)$  samples and  $\Theta((\log n)/p)$  space.

#### Jiapeng Zhang

#### The Needle Problem

Lower Bounds

Asymmetric Disjointness

Information Complexity Approaches

### Algorithm 1

Put all samples in the memory, and find the most frequent element. It needs  $\Theta(1/p)$  samples and  $\Theta((\log n)/p)$  space.

### Algorithm 2

Keep the most recent two samples in the memory, and check the consecutive identical elements.

▲ロ ▶ ▲周 ▶ ▲ 国 ▶ ▲ 国 ▶ ● の Q @

#### Jiapeng Zhang

#### The Needle Problem

Lower Bounds

Asymmetric Disjointness

Information Complexity Approaches

### Algorithm 1

Put all samples in the memory, and find the most frequent element. It needs  $\Theta(1/p)$  samples and  $\Theta((\log n)/p)$  space.

### Algorithm 2

Keep the most recent two samples in the memory, and check the consecutive identical elements. It needs  $\Theta(1/p^2)$  samples and  $\Theta(\log n)$  space.

#### Jiapeng Zhang

#### The Needle Problem

Lower Bounds

Asymmetric Disjointness

Information Complexity Approaches

### Algorithm 1

Put all samples in the memory, and find the most frequent element. It needs  $\Theta(1/p)$  samples and  $\Theta((\log n)/p)$  space.

### Algorithm 2

Keep the most recent two samples in the memory, and check the consecutive identical elements. It needs  $\Theta(1/p^2)$  samples and  $\Theta(\log n)$  space.

For general space s, we need  $t \approx \Theta((\log n)/(s \cdot p^2))$  samples.

## Our Results

#### Jiapeng Zhang

#### The Needle Problem

Lower Bounds

Asymmetric Disjointness

Information Complexity Approaches

### Theorem (Lovett-Z, Li-Wang-Z)

Any streaming algorithm that distinguishes the needle distribution needs  $t = \Omega(1/(s \cdot p^2))$  samples.

▲□▶ ▲□▶ ▲ 三▶ ▲ 三▶ ▲ 三 ● ● ●

## Our Results

#### Jiapeng Zhang

#### The Needle Problem

Lower Bounds

Asymmetric Disjointness

Information Complexity Approaches

### Theorem (Lovett-Z, Li-Wang-Z)

Any streaming algorithm that distinguishes the needle distribution needs  $t = \Omega(1/(s \cdot p^2))$  samples. For  $\ell$ -pass streaming algorithm, it needs  $t = \Omega(1/(\ell \cdot s \cdot p^2))$  samples.

## Frequency Estimation

#### Jiapeng Zhang

### The Needle Problem

Lower Bounds

Asymmetric Disjointness

Information Complexity Approaches

### Corollary

In the random order setting. It requires  $\Omega(n^{1-2/k})$  space for a streaming algorithm to approximate k-the frequency moment of a data stream.

▲ロ ▶ ▲周 ▶ ▲ 国 ▶ ▲ 国 ▶ ● の Q @

## Frequency Estimation

#### Jiapeng Zhang

### The Needle Problem

Lower Bounds

Asymmetric Disjointness

Information Complexity Approaches

### Corollary

In the random order setting. It requires  $\Omega(n^{1-2/k})$  space for a streaming algorithm to approximate k-the frequency moment of a data stream.

### Theorem (Andoni-McGregor-Onak-Panigrahy)

In the random order setting. It requires  $\Omega(n^{1-2.5/k})$  space for a streaming algorithm to approximate k-the frequency moment of a data stream.

▲□▶ ▲□▶ ▲□▶ ▲□▶ □ のQで

Jiapeng Zhang

The Needle Problem

### Lower Bounds

Asymmetric Disjointness

Information Complexity Approaches Lower Bounds of the Needle Problems

▲□▶ ▲□▶ ▲ 三▶ ▲ 三▶ 三三 - のへぐ

## **Disjointness** Problem

### Jiapeng Zhang

The Needle Problem

#### Lower Bounds

Asymmetric Disjointness

Information Complexity Approaches

### Definition

There are k players with each of them holds a (random) set  $S_i \subseteq [n]$ . It is promised that,

- **Disjoint**: the sets  $S_1, \ldots, S_k$  are pairwise disjoint.
- Unique intersection: there is an  $x \in S_1 \cap \ldots \cap S_k$ , and the sets  $S_1 \setminus \{x\}, \ldots, S_k \setminus \{x\}$  are pairwise disjoint.

▲ロ ▶ ▲周 ▶ ▲ 国 ▶ ▲ 国 ▶ ● の Q @

## Disjointness Problem

### Jiapeng Zhang

The Needle Problem

#### Lower Bounds

Asymmetric Disjointness

Information Complexity Approaches

### Definition

There are k players with each of them holds a (random) set  $S_i \subseteq [n]$ . It is promised that,

- **Disjoint**: the sets  $S_1, \ldots, S_k$  are pairwise disjoint.
- Unique intersection: there is an  $x \in S_1 \cap \ldots \cap S_k$ , and the sets  $S_1 \setminus \{x\}, \ldots, S_k \setminus \{x\}$  are pairwise disjoint.

### Theorem

The randomized communication complexity of the disjointness problem is  $\Omega((|S_1| + \cdots + |S_k|)/k)$ 

## A Simple Case of the Needle Problem

#### Jiapeng Zhang

The Needle Problem

### Lower Bounds

Asymmetric Disjointness

Information Complexity Approaches

### In expectation, there are $\Theta(p \cdot t)$ needles in the stream.

▲□▶▲□▶▲≡▶▲≡▶ ≡ めぬぐ

## A Simple Case of the Needle Problem

Jiapeng Zhang

The Needle Problem

Lower Bounds

Asymmetric Disjointness

Information Complexity Approaches In expectation, there are  $\Theta(p \cdot t)$  needles in the stream.

$$X_{1}, \dots, X_{i_{1}}, \dots, X_{(1/p)}$$
$$X_{(1/p)+1}, \dots, X_{i_{2}}, \dots, X_{(2/p)}$$
$$\dots$$
$$X_{t+1-(1/p)}, \dots, X_{i_{\ell}}, \dots, X_{t}$$

◆□▶ ◆□▶ ◆□▶ ◆□▶ □ のQ@

### The symmetric case.

#### Jiapeng Zhang

The Needle Problem

Lower Bounds

Asymmetric Disjointness

Information Complexity Approaches

### Communication protocols

Let  $\mathcal{A}$  be an algorithm that distinguishes needles. Recall that each communication player *i* has a set  $S_i$ .

#### Jiapeng Zhang

The Needle Problem

Lower Bounds

Asymmetric Disjointness

Information Complexity Approaches

### Communication protocols

Let  $\mathcal{A}$  be an algorithm that distinguishes needles. Recall that each communication player *i* has a set  $S_i$ .

The first player randomly order S<sub>1</sub>, and sends M<sub>1</sub> := A(S<sub>1</sub>) to the second player.

#### Jiapeng Zhang

The Needle Problem

### Lower Bounds

Asymmetric Disjointness

Information Complexity Approaches

### Communication protocols

Let A be an algorithm that distinguishes needles. Recall that each communication player *i* has a set  $S_i$ .

・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・

- The first player randomly order *S*<sub>1</sub>, and sends *M*<sub>1</sub> := *A*(*S*<sub>1</sub>) to the second player.
- The second player randomly order *S*<sub>2</sub>, and sends *M*<sub>2</sub> := *A*(*M*<sub>1</sub>, *S*<sub>2</sub>) to the third player.

#### Jiapeng Zhang

The Needle Problem

### Lower Bounds

Asymmetric Disjointness

Information Complexity Approaches

### Communication protocols

. . . .

Let A be an algorithm that distinguishes needles. Recall that each communication player *i* has a set  $S_i$ .

- The first player randomly order *S*<sub>1</sub>, and sends *M*<sub>1</sub> := *A*(*S*<sub>1</sub>) to the second player.
- The second player randomly order S<sub>2</sub>, and sends M<sub>2</sub> := A(M<sub>1</sub>, S<sub>2</sub>) to the third player.

### Jiapeng Zhang

The Needle Problem

### Lower Bounds

Asymmetric Disjointness

Information Complexity Approaches

### Communication protocols

Let A be an algorithm that distinguishes needles. Recall that each communication player *i* has a set  $S_i$ .

- The first player randomly order *S*<sub>1</sub>, and sends *M*<sub>1</sub> := *A*(*S*<sub>1</sub>) to the second player.
- The second player randomly order S<sub>2</sub>, and sends M<sub>2</sub> := A(M<sub>1</sub>, S<sub>2</sub>) to the third player.
- • •

• The last player receives  $M_{k-1}$  and outputs  $\mathcal{A}(M_{k-1}, S_k)$ .

### Jiapeng Zhang

The Needle Problem

### Lower Bounds

Asymmetric Disjointness

Information Complexity Approaches

### Communication protocols

Let A be an algorithm that distinguishes needles. Recall that each communication player *i* has a set  $S_i$ .

- The first player randomly order *S*<sub>1</sub>, and sends *M*<sub>1</sub> := *A*(*S*<sub>1</sub>) to the second player.
- The second player randomly order S<sub>2</sub>, and sends M<sub>2</sub> := A(M<sub>1</sub>, S<sub>2</sub>) to the third player.

• • • •

The last player receives  $M_{k-1}$  and outputs  $\mathcal{A}(M_{k-1}, S_k)$ . The total communication cost is  $(k \cdot s)$  bits.

## From Communication to Needle Lower Bounds

Jiapeng Zhang

The Needle Problem

Lower Bounds

Asymmetric Disjointness

Information Complexity Approaches • The total communication cost is  $(k \cdot s)$  bits.

◆□▶ ◆□▶ ◆□▶ ◆□▶ □ のQ@

## From Communication to Needle Lower Bounds

#### Jiapeng Zhang

The Needle Problem

### Lower Bounds

Asymmetric Disjointness

Information Complexity Approaches

- The total communication cost is  $(k \cdot s)$  bits.
- From the communication lower bounds of disjointness, we have that  $(k \cdot s) = \Omega((|S_1| + \dots + |S_k|)/k = \Omega(t/k)$ .

▲□▶▲□▶▲□▶▲□▶ □ のQの

## From Communication to Needle Lower Bounds

#### Jiapeng Zhang

The Needle Problem

### Lower Bounds

Asymmetric Disjointness

Information Complexity Approaches

- The total communication cost is  $(k \cdot s)$  bits.
- From the communication lower bounds of disjointness, we have that  $(k \cdot s) = \Omega((|S_1| + \dots + |S_k|)/k = \Omega(t/k)$ .

▲□▶ ▲□▶ ▲□▶ ▲□▶ ■ ● ●

• Recall that  $k = t \cdot p$ , hence  $s \cdot t = \Omega(1/p^2)$ 

Jiapeng Zhang

The Needle Problem

Lower Bounds

Asymmetric Disjointness

Information Complexity Approaches

### Asymmetric Disjointness

▲□▶ ▲□▶ ▲ 三▶ ▲ 三▶ 三三 - のへぐ

## Asymmetric Case

Jiapeng Zhang

The Needle Problem

Lower Bounds

Asymmetric Disjointness

Information Complexity Approaches We still assume there are  $p \cdot t$  needles.

▲□▶ ▲□▶ ▲ 三▶ ▲ 三▶ 三三 - のへぐ

## Asymmetric Case

Jiapeng Zhang

The Needle Problem

Lower Bounds

Asymmetric Disjointness

Information Complexity Approaches We still assume there are  $p \cdot t$  needles.

 $X_{1}, \dots, X_{i_{1}}, \dots, X_{i_{2}}, \dots, X_{(1/p)}$  $X_{(1/p)+1}, \dots, X_{(2/p)}$  $\dots$  $X_{t+1-(1/p)}, \dots, X_{i_{\ell}}, \dots, X_{t}$ 

Then the first player would know the answer. In expectation, there are two needles with distance  $O(1/(p^2 \cdot t))$ .

## Asymmetric Disjointness

Jiapeng Zhang

The Needle Problem

Lower Bounds

Asymmetric Disjointness

Information Complexity Approaches

## Definition

There are k players with each of them holds a (random) set  $S_i \subseteq [n]$  of size at most  $s_i$ . It is promised that either these sets are pairwise disjoint or have a unique intersection

## Asymmetric Disjointness

Jiapeng Zhang

The Needle Problem

Lower Bounds

Asymmetric Disjointness

Information Complexity Approaches

### Definition

There are k players with each of them holds a (random) set  $S_i \subseteq [n]$  of size at most  $s_i$ . It is promised that either these sets are pairwise disjoint or have a unique intersection

### Theorem (Lovett-Z)

Let  $\Pi$  be a randomized protocol that solves the asymmetric disjointness. Let  $c_i$  be the communication bits by the *i*-th player. Then we have that,

$$\sum_{i\in[k]}\frac{c_i}{s_i}=\Omega(1).$$

◆□▶ ◆□▶ ◆目▶ ◆目▶ ▲□ ◆ ��や

## Needle Bounds from Asymmetric Disjointness

#### Jiapeng Zhang

The Needle Problem

Lower Bounds

Asymmetric Disjointness

Information Complexity Approaches

### Theorem (Lovett-Z)

Any algorithm that distinguishes the needle distribution needs  $t = \Omega(1/(s \cdot p^2 \cdot \log n))$  samples.

▲ロ ▶ ▲周 ▶ ▲ 国 ▶ ▲ 国 ▶ ● の Q @

Jiapeng Zhang

The Needle Problem

Lower Bounds

Asymmetric Disjointness

Information Complexity Approaches

### Information Complexity Approaches

(ロ)、(型)、(E)、(E)、 E) の(()

## The Needle Peoblem

#### Jiapeng Zhang

The Needle Problem

Lower Bounds

Asymmetric Disjointness

Information Complexity Approaches

### Definition

Let n > 1 be a large integer and let p > 0 be a parameter.

- Uniform distribution D<sub>0</sub>: each sample is uniformly sampled from [n].
- Needle distribution D<sub>1</sub>: Sample a needle x. Each sample equals x with probability p, and uniformly otherwise.

▲ロ ▶ ▲周 ▶ ▲ 国 ▶ ▲ 国 ▶ ● の Q @

## The Needle Peoblem

#### Jiapeng Zhang

The Needle Problem

Lower Bounds

Asymmetric Disjointness

Information Complexity Approaches

#### Definition

Let n > 1 be a large integer and let p > 0 be a parameter.

- Uniform distribution D<sub>0</sub>: each sample is uniformly sampled from [n].
- Needle distribution D<sub>1</sub>: Sample a needle x. Each sample equals x with probability p, and uniformly otherwise.
- Local needle distribution *D*<sup>S</sup>: Sample a needle *x*. Each sample in *S* equals *x* ∈ *S* with probability *p*, and uniformly otherwise.

Jiapeng Zhang

The Needle Problem

Lower Bounds

Asymmetric Disjointness

Information Complexity Approaches • We consider  $|S| \approx 2 \cdot p \cdot t$ 

#### Jiapeng Zhang

The Needle Problem

Lower Bounds

Asymmetric Disjointness

Information Complexity Approaches

- We consider  $|S| \approx 2 \cdot p \cdot t$
- A half of elements from *S* are the needle

#### Jiapeng Zhang

The Needle Problem

Lower Bounds

Asymmetric Disjointness

Information Complexity Approaches

- We consider  $|S| \approx 2 \cdot p \cdot t$
- A half of elements from *S* are the needle

$$m{D}_1 = \sum_{S} lpha_S \cdot m{D}^S$$
, where  $\sum_{S} lpha_S = 1$ .

#### Jiapeng Zhang

The Needle Problem

Lower Bounds

Asymmetric Disjointness

Information Complexity Approaches

- We consider  $|S| \approx 2 \cdot p \cdot t$
- A half of elements from S are the needle
- $D_1 = \sum_S \alpha_S \cdot D^S$ , where  $\sum_S \alpha_S = 1$ .
- If A distinguishes D<sub>0</sub> and D<sub>1</sub>, then it distinguishes D<sub>0</sub> and D<sup>S</sup> for many S.

▲□▶ ▲□▶ ▲□▶ ▲□▶ ■ ● ●

#### Jiapeng Zhang

The Needle Problem

Lower Bounds

Asymmetric Disjointness

Information Complexity Approaches

- We consider  $|S| \approx 2 \cdot p \cdot t$
- A half of elements from S are the needle
- $D_1 = \sum_S \alpha_S \cdot D^S$ , where  $\sum_S \alpha_S = 1$ .
- If A distinguishes D<sub>0</sub> and D<sub>1</sub>, then it distinguishes D<sub>0</sub> and D<sup>S</sup> for many S.
- The information cost of distinguishing  $\boldsymbol{D}^{S}$  and  $\boldsymbol{D}^{0}$  is  $\Omega(1)$

#### Jiapeng Zhang

The Needle Problem

Lower Bounds

Asymmetric Disjointness

Information Complexity Approaches

- We consider  $|S| \approx 2 \cdot p \cdot t$
- A half of elements from S are the needle
- $D_1 = \sum_S \alpha_S \cdot D^S$ , where  $\sum_S \alpha_S = 1$ .
- If A distinguishes D<sub>0</sub> and D<sub>1</sub>, then it distinguishes D<sub>0</sub> and D<sup>S</sup> for many S.
- The information cost of distinguishing  $\boldsymbol{D}^{S}$  and  $\boldsymbol{D}^{0}$  is  $\Omega(1)$

The information cost of distinguishing  $D_1$  and  $D^0$  is  $\Omega(1/p^2)$ 

# Information Complexity

#### Jiapeng Zhang

The Needle Problem

Lower Bounds

Asymmetric Disjointness

Information Complexity Approaches

## Definition (Braverman-Garg-Woodruff)

Let  $\ensuremath{\mathcal{A}}$  be a streaming algorithm. We define its information complexity by,

$$\mathsf{IC}(\mathcal{A}, \boldsymbol{D_0}) := \sum_{i=1}^t \sum_{k=1}^i I(\boldsymbol{M}_i; \boldsymbol{X}_k \mid \boldsymbol{M}_{k-1})$$

▲□▶ ▲□▶ ▲□▶ ▲□▶ ■ ● ●

# Information Complexity

#### Jiapeng Zhang

The Needle Problem

Lower Bounds

Asymmetric Disjointness

Information Complexity Approaches

## Definition (Braverman-Garg-Woodruff)

Let  $\ensuremath{\mathcal{A}}$  be a streaming algorithm. We define its information complexity by,

$$\mathsf{IC}(\mathcal{A}, \boldsymbol{D_0}) := \sum_{i=1}^t \sum_{k=1}^i I(\boldsymbol{M}_i; \boldsymbol{X}_k \mid \boldsymbol{M}_{k-1})$$

▲□▶ ▲□▶ ▲□▶ ▲□▶ ■ ● ●

### Lemma

 $IC(\mathcal{A}, \boldsymbol{D_0}) \leq t \cdot s$ 

# Local Information Complexity

Jiapeng Zhang

The Needle Problem

Lower Bounds

Asymmetric Disjointness

Information Complexity Approaches

## Definition

Let A be a streaming algorithm and let  $S = \{p_1, \ldots, p_m\}$  be a set. We define the local information complexity by,

$$\mathsf{IC}^{S}(\mathcal{A}, \mathbf{D}_{0}) := \sum_{i=1}^{m} \sum_{k=1}^{i} I(\mathbf{M}_{p_{i+1}-1}; \mathbf{X}_{p_{k}} \mid \mathbf{M}_{p_{k}-1}).$$

### Lemma

• If  $\mathcal{A}$  distinguishes  $\mathbf{D}_0$  and  $\mathbf{D}^S$ , then  $IC^S(\mathcal{A}, \mathbf{D}_0) = \Omega(1)$ •  $IC(\mathcal{A}, \mathbf{D}_0) \approx \underset{S}{\mathbb{E}}[IC^S(\mathcal{A}, \mathbf{D}_0)]/p^2$ 

▲□▶ ▲□▶ ▲□▶ ▲□▶ □ のQで

# Tight Needle Lower Bounds

#### Jiapeng Zhang

The Needle Problem

Lower Bounds

Asymmetric Disjointness

Information Complexity Approaches

## Theorem (Li-Wang-Z)

Any algorithm that distinguishes the needle distribution needs  $t = \Omega(1/(s \cdot p^2))$  samples.

▲□▶ ▲□▶ ▲□▶ ▲□▶ ■ ● ●

# Tight Needle Lower Bounds

#### Jiapeng Zhang

The Needle Problem

Lower Bounds

Asymmetric Disjointness

Information Complexity Approaches

### Theorem (Li-Wang-Z)

Any algorithm that distinguishes the needle distribution needs  $t = \Omega(1/(s \cdot p^2))$  samples.

Lower bounds can be extended to the multi-pass setting by a multi-pass information complexity notion.

▲ロ ▶ ▲周 ▶ ▲ 国 ▶ ▲ 国 ▶ ● の Q @

#### Jiapeng Zhang

The Needle Problem

Lower Bounds

Asymmetric Disjointness

Information Complexity Approaches

Thank you!