# Annotations For Sparse Data Streams

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# Outsourcing

- Many applications require outsourcing computation to untrusted service providers.
  - Main motivation: commercial cloud computing services.
  - Also, weak peripheral devices; fast but faulty co-processors.
  - Volunteer Computing (SETI@home,World Community Grid, etc.)
- User requires a guarantee that the cloud performed the computation correctly.

## AWS Customer Agreement

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## Goals of Verifiable Computation

- Goal 1: Provide user with a correctness guarantee.
- Goal 2: User must operate within the restrictive **data streaming paradigm** (models a user who lacks the resources to store the input locally).

## Annotated Data Stream (ADS) Model

• **Problem:** Given stream **S**, want to compute f(**S**).

 $S = [x_{1,} x_{2,} x_{3,} x_{4,} x_{5,} x_{6,} x_{7,} x_{8,} x_{9} \dots, x_{m}]$ 

• **Prover P:** Augments **S** with h-bit annotation.

 $(S, a) = [a_0, x_1, x_2, x_3, a_1, x_4, x_5, x_6, x_7, a_2, x_8, x_9, \dots, x_m, a_h]$ Annotation is a function of previous stream elements

- Verifier V: Process annotated data stream. Output an answer, or reject annotation as invalid.
- Captures "Merlin-Arthur protocols with a streaming verifier". Introduced in [CCM09/CCMT14].
- All algorithms in this talk apply to **strict turnstile** streaming model.

## **Annotated Data Streams**

• Requirements:

1. Completeness: honest P will convince verifier to output correct answer.

2. Soundness: **no** P can convince V to output an incorrect answer, except with tiny probability.

• Goal: Minimize annotation length and size of V's working memory.



## Prior Work

- [CCM09/CCMT14] introduced ADS model, gave optimal (annotation length, space) tradeoffs for INDEX, frequency moments, some graph problems, etc.
- [CMT10] gave optimal ADS protocols for still more problems.
- [CMT12] gave efficient implementations of protocols from [CCM09/CCMT14, CMT10].
- [KP13, GR13, CTY12, CCMTV14] study variants of the ADS model.

## This Work: "Sparse" Streams

- Many streams are over enormous domain sizes (e.g. IPv6 flows).
  - Existing results have costs that depend on **domain size** *n*.
  - E.g. [CCM09] gives ( $\sqrt{n}$  annotation, $\sqrt{n}$  space)-protocol for F<sub>2</sub>.
  - This is optimal for "dense" streams (with **length**  $m = \Omega(n)$ ).
- We want costs to depend only on the stream length *m*.
- Bottom line: we give near-optimal tradeoffs in terms of *m* for frequency moments, graph problems, etc.

Problem	Our Costs (ann. length, space)	Previous Best (ann. length, space) [CCM09/CCMT14, CMT10]	Lower Bound
INDEX, MEDIAN	$(x,y): x \cdot y \ge m$ E.g. $(\sqrt{m}, \sqrt{m})$	$(x, y)$ : $x \cdot y \ge n$ . E.g. $(\sqrt{n}, \sqrt{n})$	$x \cdot y = \Omega(m).$
F <sub>2,</sub> PERFECT MATCHING, CONNECTIVITY, BIPARTITENESS	$(x, y): x \cdot \sqrt{y} \ge m$ E.g. $(m^{2/3}, m^{2/3})$	$(x, y) : x \cdot y \ge n.$ E.g. $(\sqrt{n}, \sqrt{n})$	$x \cdot y = \Omega(m).$

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• Give the first explicit f for which any ADS protocol must have

Results:  $\sim$  max{ann. length, space cost} =  $\Omega(C(f))$ , where C(f) is space complexity of f in standard streaming model.

- Improved protocol for counting triangles in sparse graphs.
- Extensions to general turnstile stream update model.

## Case Study: Frequency Moments

# Second Frequency Moment (F<sub>2</sub>)

- F<sub>2</sub> is a central streaming problem.
  - Captures sample variance, Euclidean norm, data similarity.
- Definition:
  - Let *X* be the frequency vector of the stream.

• 
$$F_2(X) = \sum_{i=1}^n X_i^2$$

Raw data stream over universe {a, b, c, d}

$$F_2(X) = 3^2 + 2^2 + 1^2 = 14$$

Frequency Vector *X* 

## **Prior Work**

- [CCM09]: ( $\sqrt{n}$  annotation,  $\sqrt{n}$  space)-protocol for F<sub>2</sub>.
- Protocol is more general: applies to any function  $H(X) = \sum_{i=1}^{n} p(X_i)$ , where *p* is a polynomial of constant degree.

# F<sub>2</sub> Protocol for Sparse Streams

#### **Protocol Overview**

- Basic idea: Domain reduction.
  - At start of S, P gives hash function g mapping huge domain [n] to small domain [r]. Then P and V run "dense" F<sub>2</sub> protocol on [r].

#### **Protocol Overview**

- Basic idea: Domain reduction.
  - At start of S, P gives hash function g mapping huge domain [n] to small domain [r]. Then P and V run "dense" F<sub>2</sub> protocol on [r].
  - Many challenges!
    - Ensuring P does not introduce collisions in remapping to cause errors (need a way for V to 'detect' collisions under *g*).
    - P does not know g in advance, because g depends on the stream.
    - To achieve general (annotation length, space) tradeoffs, need a way for V to avoid storing complete description of g.

#### **Basic Idea: Domain Reduction**

- At start of S, P gives hash function g mapping huge domain [n] to small domain [r]. Then P and V run "dense" F<sub>2</sub> protocol on "mapped-down" stream over [r].
- P claims *g* is injective on all items with non-zero frequency in **S**.
- The larger *r*, the smaller *g*'s description length.
- But the larger *r*, the more expensive the dense  $F_2$  protocol.
- We choose *r* to balance these costs.

#### Challenge 1: How Can V Check Injectivity?

- Suppose we have *r* buckets, and a stream S' of updates of the form (*i*,*b*) ∈ [*n*]×[*r*], indicating that item *i* is inserted into bucket *b*.
- Call S' an INJECTION if no bucket b receives two distinct elements i ≠ j.
- If V can solve the **INJECTION** problem, V can determine whether *g* is injective on **S**.

# An Optimal INJECTION Protocol

- Solution: Let X<sub>(i,b)</sub> denote the number of times item *i* is inserted into bucket b.
- Define three *r*-dimensional vectors *u*,*v*,*w* via:

$$\begin{split} u_b &= \sum_{j \in [n]} X_{(j,b)}, \\ v_b &= \sum_{j \in [n]} X_{(j,b)} \cdot j, \\ w_b &= \sum_{j \in [n]} X_{(j,b)} \cdot j^2. \end{split}$$

Lemma: ∑<sub>b∈[r]</sub> v<sub>b</sub><sup>2</sup> = ∑<sub>b∈[r]</sub> u<sub>b</sub> · w<sub>b</sub> iff the stream is an injection.
We extend "dense" F<sub>2</sub> protocol to check this equality with (√r annotation, √r space).

#### Challenge 2: P Does Not Know g In Advance

- How does one construct a hash function *g* that is injective on a set *T* with |*T* |≤ *m*?(cf. [FK84]).
- Step 1: Choose g<sub>1</sub>:[n]→[r] at random from a pairwise independent hash family (g<sub>1</sub> requires O(log n) bits to specify).
- Step 2: Append to  $g_1$  a list *L* of all items in *T* that collide with any other item, with a special hash value for each.
- In expectation, at most  $m^2 / r$  items are involved in a collision, so total description length of g is  $O(m^2 \log n / r)$ .

# "Complete" F<sub>2</sub> Protocol

- P sends only  $g_1$  at start of S.
- While processing S, V runs "dense"  $F_2$  protocol on the "mapped-down" stream, using  $g_1$  as the hash function.
- At end of S, P gives list L of items involved in a collision under g<sub>1</sub>, along with their frequencies.
- Assuming *L* is honestly specified, V can compute these items' contribution to F<sub>2</sub> and **remove them** from the stream.
- *g*<sub>1</sub> is (claimed to be) injective on the remaining items. V checks this using the INJECTION protocol.
- It remains for V to check that the list L was honestly specified.

#### **MULTI-INDEX Protocol**

- Given: A stream S, followed by a list *L* of items and their claimed frequencies  $X_i^*$ .
- Goal: Check whether  $X_i = X_i^*$  for all  $i \in L$  with cost equal to that of a **single** INDEX query.
- Basic Idea: Let z be the *n*-dimensional vector such that  $z_i = 1$ for all  $i \in L$  and  $z_i = 0$  otherwise. Enough to check that

$$0 = \sum_{i \in [n]} z_i \cdot (X_i - X_i^*)^2.$$

#### **MULTI-INDEX Protocol**

- Enough to check that  $0 = \sum_{i \in [n]} z_i \cdot (X_i X_i^*)^2$ .
- Protocol proceeds in "stages". Stage j makes use of a separate pair-wise independent hash function  $h_j : [n] \rightarrow [r]$ .
- Stage *j* used to check that  $0 = \sum_{i} z_i \cdot (X_i X_i^*)^2$ , where the sum is only over items *i* "isolated" under  $h_j$ , but not under  $h_{j'}$  for j' < j.
- W.h.p., only O(1) stages needed w.h.p. before all  $i \in L$  have been isolated.
- Inductive soundness proof: V can "trust" the results of Stage j as long as she can also trust the results of Stage j+1. Final stage can be trusted directly.

## **Open Questions**

- We gave  $F_2$  protocol with ann. length *x* and space *y* for any  $x \cdot \sqrt{y} \ge m$ . Best lower bound says  $x \cdot y = \Omega(m)$ . Close this gap.
- Give **any** explicit function for which any ADS protocol must have  $\max \{\text{ann. length, space cost}\} = \Omega(N^{1/2+\delta})$ , where *N* is input size.
- Understand the power of **interaction** in streaming verification.
  - [CTY10]: A logarithmic cost protocol for F<sub>2</sub> with log *n* rounds of interaction between P and V.
  - [CCMTV14]: A logarithmic cost protocol for INDEX with 2 rounds of interaction between P and V.
  - Is there a logarithmic cost protocol for F<sub>2</sub> with O(1) rounds of interaction? Lower bounds of [CCMTV14] give evidence for "NO".
  - Closely related to long-open questions in communication complexity.

# Thank you!