

COMPSCI 514: Algorithms for Data Science

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University of Massachusetts Amherst. Fall 2026.

Lecture 3

- Remember to sign up for Gradescope. Needed to see your in-class quiz grades. (Quiz 1 is graded).
- Second Canvas quiz will be posted after class. Second in-class quiz will be next Monday.

Last Class:

- Application of linearity of expectation to analyzing expected number of collisions in a hash table.
- Markov's inequality: the most fundamental **concentration bound**.

$$\Pr(X \geq t) \leq \frac{\mathbb{E}[X]}{t}.$$

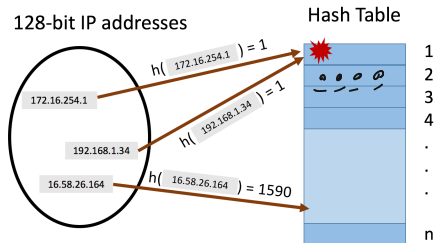
Content Overview

Today:

- Application of Markov's inequality to **collision free hashing**.
- 2-level hashing for optimal lookup time and storage. - *linearity expectation*
- 2-universal and pairwise independent hash functions.
- Possibly start on application of random hashing to distributed load balancing.
- Through this application learn about **Chebyshev's inequality**, which strengthens Markov's inequality. ✓
- Connection to the **law of large numbers**.

Hash Tables

We store m items from a large universe in a hash table with n positions.



- Want to show that when $h : U \rightarrow [n]$ is a fully random hash function, query time is $O(1)$ with good probability.
- Equivalently: want to show that there are few collisions between hashed items.

Collision Free Hashing

Application: Collision Free Hashing

Via linearity of expectation, we show that the expected number of pairwise collisions is:

$$\mathbb{E}[C] = \frac{m(m-1)}{2n}.$$

$$\binom{m}{2} \cdot \frac{1}{n}$$

m : total number of stored items, n : hash table size, C : total pairwise collisions.

Application: Collision Free Hashing

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- Say we have a lot of space. In particular, let $n = 4m^2$. Then:

$$\mathbb{E}[C] = \frac{m(m-1)}{8m^2} \leq \frac{1}{8}.$$

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Via linearity of expectation, we show that the expected number of pairwise collisions is:

$$\mathbb{E}[C - \mathbb{E}C]$$

$$\mathbb{E}[C] = \frac{m(m-1)}{2n}.$$

$$\sum C_{ij} = C$$

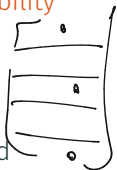
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So with probability at least $7/8$ we have no collisions at all and worst-case $O(1)$ query time.



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Very fast...but we are using $O(m^2)$ space to store m items...

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Two-Level Hashing

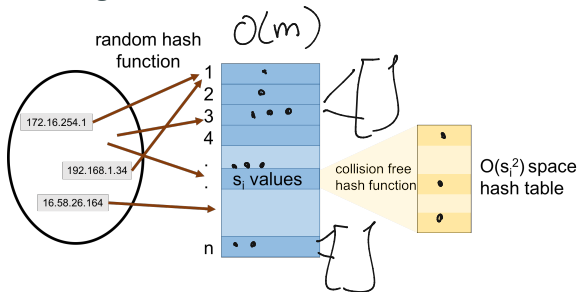
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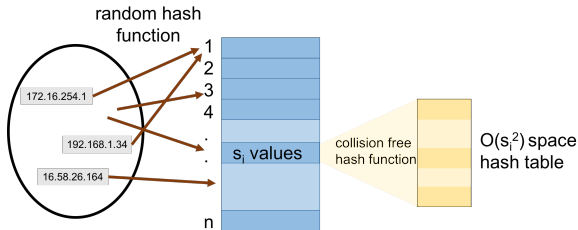
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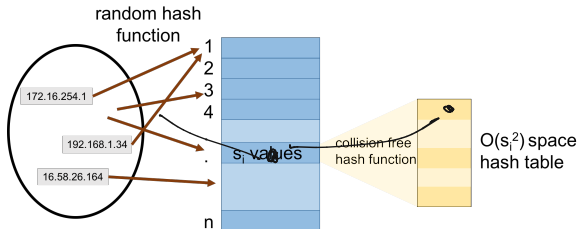


- For each bucket with s_i values, pick a collision free hash function mapping $[s_i] \rightarrow [s_i^2]$.

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Two-Level Hashing:



- For each bucket with s_i values, pick a collision free hash function mapping $[s_i] \rightarrow [s_i^2]$.
- **Just Showed:** A random function is collision free with probability $\geq \frac{7}{8}$ so can just generate a random hash function and check if it is collision free.

Space Usage

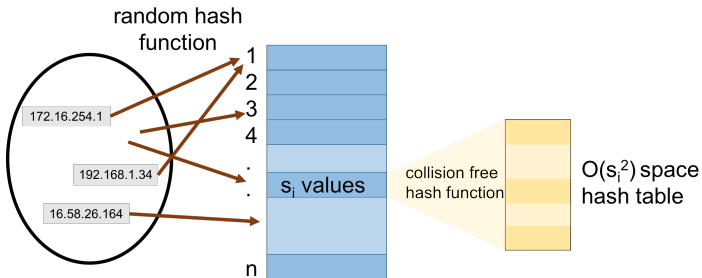
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Space Usage

Query time for two level hashing is $O(1)$: requires evaluating two hash functions. What is the expected space usage?

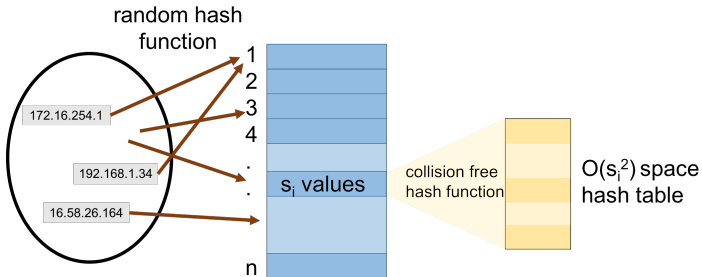
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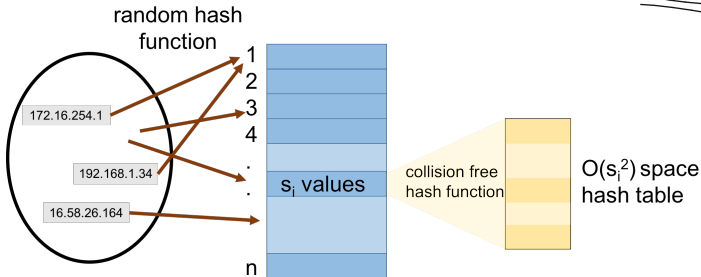


Up to constants, space used is: $\underline{S = n + \sum_{i=1}^n s_i^2}$

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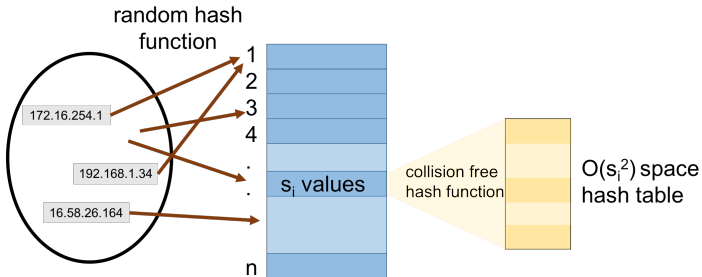
$$\underline{m = n}$$



Up to constants, space used is: $\mathbb{E}[S] = n + \sum_{i=1}^n \mathbb{E}[s_i^2]$
(want to show: $O(n)$)

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first table back up tables

x_j, x_k : stored items, n : hash table size, h : random hash function, S : space usage of two level hashing, s_i : # items stored in hash table at position i .

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$$\mathbb{E}[\mathbf{s}_i^2] = \mathbb{E} \left[\left(\sum_{j=1}^m \mathbb{I}_{h(x_j)=i} \right)^2 \right]$$

(

$$\mathbf{s}_i = \sum_{j=1}^m \mathbb{I}_{h(x_j)=i}$$

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$$\begin{aligned}\mathbb{E}[s_i^2] &= \mathbb{E} \left[\left(\sum_{j=1}^m \mathbb{I}_{h(x_j)=i} \right)^2 \right] & s_i^2 &= \left(\mathbb{I}_{1,i} + \mathbb{I}_{2,i} + \mathbb{I}_{3,i} \right)^2 \\ &= \mathbb{E} \left[\sum_{j,k \in [m]} \mathbb{I}_{h(x_j)=i} \cdot \mathbb{I}_{h(x_k)=i} \right] & &= \mathbb{I}_{1,i} \mathbb{I}_{2,i} + \mathbb{I}_{1,i} \mathbb{I}_{3,i} + \dots\end{aligned}$$

Collisions again!

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- For $j \neq k$, $\mathbb{E} \left[\mathbb{I}_{\mathbf{h}(x_j)=i} \cdot \mathbb{I}_{\mathbf{h}(x_k)=i} \right]$

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Space Usage

Query time for two level hashing is $O(1)$: requires evaluating two hash functions. **What is the expected space usage?** $(x+y+z) \leq x^2 + xy + \dots$

Up to constants, space used is: $\mathbb{E}[S] = n + \sum_{i=1}^n \mathbb{E}[s_i^2]$

$$\mathbb{E}[s_i^2] = \mathbb{E} \left[\left(\sum_{j=1}^m \mathbb{I}_{h(x_j)=i} \right)^2 \right]$$

Handwritten notes: $\mathbb{E}[\mathbb{I}_n] = 1 \cdot \Pr(A) + 0 \cdot (1 - \Pr(A)) = \Pr(A)$

$$= \mathbb{E} \left[\sum_{j,k \in [m]} \mathbb{I}_{h(x_j)=i} \cdot \mathbb{I}_{h(x_k)=i} \right] = \sum_{j,k \in [m]} \mathbb{E} \left[\mathbb{I}_{h(x_j)=i} \cdot \mathbb{I}_{h(x_k)=i} \right].$$

Handwritten note: s_i and s_j are not independent

- For $j = k$,

$$\mathbb{E} \left[\mathbb{I}_{h(x_j)=i} \cdot \mathbb{I}_{h(x_k)=i} \right] = \mathbb{E} \left[\left(\mathbb{I}_{h(x_j)=i} \right)^2 \right] = \Pr[h(x_j) = i] = \frac{1}{n}.$$

- For $j \neq k$, $\mathbb{E} \left[\mathbb{I}_{h(x_j)=i} \cdot \mathbb{I}_{h(x_k)=i} \right] = \Pr[h(x_j) = i \cap h(x_k) = i] \leq \frac{1}{n} \cdot \frac{1}{n} = \frac{1}{n^2}$

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x_j, x_k : stored items, n : hash table size, $\mathbf{h}$: random hash function, $\mathbf{S}$: space usage of two level hashing, $\mathbf{s}_i$: # items stored in hash table at position i .

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$$\mathbb{E}[s_i^2] = \sum_{j,k \in [m]} \mathbb{E} \left[\mathbb{I}_{\mathbf{h}(x_j)=i} \cdot \mathbb{I}_{\mathbf{h}(x_k)=i} \right]$$

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- For $j \neq k$, $\mathbb{E} \left[\mathbb{I}_{\mathbf{h}(x_j)=i} \cdot \mathbb{I}_{\mathbf{h}(x_k)=i} \right] = \frac{1}{n^2}$.

x_j, x_k : stored items, m : # stored items, n : hash table size, $\mathbf{h}$: random hash function, $\mathbf{S}$: space usage of two level hashing, $\mathbf{s}_i$: # items stored at pos i .

Space Usage

$$\begin{aligned}\mathbb{E}[S_i^2] &= \sum_{j,k \in [m]} \mathbb{E} \left[\mathbb{I}_{h(x_j)=i} \cdot \mathbb{I}_{h(x_k)=i} \right] \\ &= m \cdot \frac{1}{n} + 2 \cdot \binom{m}{2} \cdot \frac{1}{n^2}\end{aligned}$$

$$(x+y)^2 = x^2 + 2xy + y^2$$

- m terms*
- For $j = k$, $\mathbb{E} \left[\mathbb{I}_{h(x_j)=i} \cdot \mathbb{I}_{h(x_k)=i} \right] = \frac{1}{n}$.
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- $2 \binom{m}{2} = m(m-1)$*

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Space Usage

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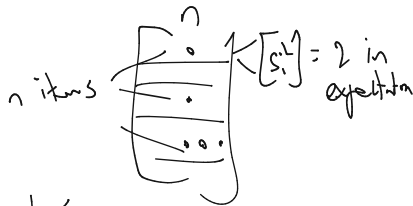
$$\hookrightarrow = \frac{m}{n} + \frac{m(m-1)}{n^2} \leq 2 \text{ if we set } n = m.$$

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$$\frac{n}{n} + \frac{n(n-1)}{n^2} \leq 1 + 1 < 2$$

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$$\mathbb{E}[S] = n + \sum_{i=1}^n \mathbb{E}[s_i^2] \leq n + n \cdot 2 = 3n = 3m.$$

l# items

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Near optimal space with $O(1)$ query time!

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Efficiently Computable Hash Functions

Beyond Idealized Hash Function

So Far: we have assumed a **fully random hash function** $h(x)$ with $\Pr[\underline{h(x)} = i] = \underline{\frac{1}{n}}$ for $i \in 1, \dots, n$ and $\underline{h(x), h(y)}$ independent for $x \neq y$.

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- To compute a random hash function we have to store a table of x values and their hash values. Would take at least $O(m)$ space and $O(m)$ query time to look up $h(x)$ if we hash m values. Making our whole quest for $O(1)$ query time pointless!

x	h(x)
x_1	45
x_2	1004
x_3	10
$\vdots$	$\vdots$
x_m	12

Efficiently Computable Hash Functions

What properties did we use of the randomly chosen hash function?

$$\hookrightarrow \Pr(h(x_j) = i) = \frac{1}{n}$$

$$j \neq k \quad \Pr(h(x_j) = h(x_k) = i) = \frac{1}{n^2}$$

Efficiently Computable Hash Functions

What properties did we use of the randomly chosen hash function?

Pairwise Independent Hash Function. A random hash function from $h : U \rightarrow [n]$ is pairwise independent if for all $i, j \in [n]$:

$$\Pr[h(x) = i \cap h(y) = j] = \frac{1}{n^2} \quad x \neq y$$

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x, y, z

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Handwritten notes:

$$\Pr(h(x_i) = i \cap h(x_k) = i) \neq \frac{1}{n^2}$$

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Efficient Implementation: Let p be a prime with $p \geq |U|$. Choose random $a, b \in [p]$ with $a \neq 0$. Represent x as an integer and let

Handwritten diagram showing a mapping from $h(x)$ and $h(y)$ to a point on a line.

$$h(x) = (ax + b \mod p) \mod n.$$

Universal Hashing

Another common requirement for a hash function:

2-Universal Hash Function (low collision probability). A random hash function from $h : U \rightarrow [n]$ is two universal if:

$$x \neq y$$

$$\Pr[h(x) = h(y)] \leq \frac{1}{n}.$$

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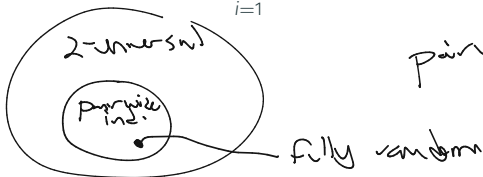
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pairwise ind $\Rightarrow$ 2 universal

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Remember: A fully random hash function is both 2-universal and pairwise independent. But it is not efficiently implementable.

Universal Hashing

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$$\begin{aligned}h(1) &= 1 \\h(2) &= 2\end{aligned}$$

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$h(i) = \text{random in } 1, \dots, n$
for $i \in \mathbb{Z}$

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Exercise 2: Rework the two-level hashing proof to show that 2-universality is in fact all that is needed.

Questions on Hash Tables?

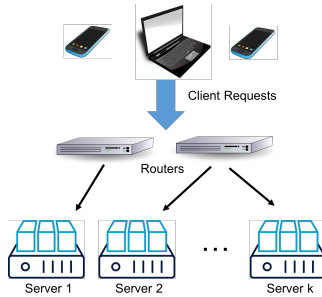
Next Step

1. We'll consider an application where our toolkit of linearity of expectation + Markov's inequality doesn't give much.
2. Then we'll show how a simple twist on Markov's (Chebyshev's inequality) can give a much stronger result.

Hashing for Load Balancing

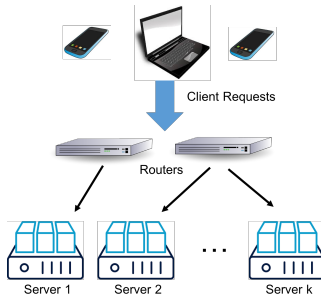
Another Application

Randomized Load Balancing:



Another Application

Randomized Load Balancing:



Simple Model: n requests randomly assigned to k servers. How many requests must each server handle?

- Often assignment is done via a random hash function. Why?

Weakness of Markov's

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n : total number of requests, k : number of servers randomly assigned requests,
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Not great...half the servers may be overloaded.

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Chebyshev's inequality:

$$\Pr(|X - \mathbb{E}[X]| \geq t) \leq \frac{\text{Var}[X]}{t^2}.$$

(by plugging in the random variable $X - \mathbb{E}[X]$)