

CMPSCI 711: More Advanced Algorithms

Section 6-3: Stochastic Streams

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Random-Order Median

- ▶ *Goal:* Want to find exact median of a set S of m numbers in $[n]$.
- ▶ How much space is required if elements arrive in random order?
- ▶ For simplicity assume m odd and elements are distinct.

Munro-Paterson Algorithm

- ▶ Let S_t be first t elements that arrive.
- ▶ Algorithm maintains set A of a contiguous (in rank) elements of S_t , and $\ell = |\{i \in S_t : i < \min(A)\}|$ and $h = |\{i \in S_t : i > \max(A)\}|$.
- ▶ Initially $A \leftarrow S_\ell$ and $\ell = h = 0$.
- ▶ For each new item s :
 - ▶ If $s < \min(A)$ then increment ℓ .
 - ▶ If $s > \max(A)$ then increment h .
 - ▶ If $\min(A) < s < \max(A)$ then $A \leftarrow A \cup \{s\} \setminus \{s'\}$ where

$$s' = \begin{cases} \min(A) & \text{if } \ell \leq h \\ \max(A) & \text{if } \ell > h \end{cases}$$

and increment ℓ or h based on whether $\min(A)$ or $\max(A)$ removed.

- ▶ If at end of stream, $\ell, h < n/2$ we can return the exact median.
- ▶ **Thm:** Can find median with high probability if $s = O(\sqrt{m} \log m)$.

Analysis

- ▶ Let $x = \text{median}(S)$.
- ▶ For algorithm to fail, there must be some time t when either
 1. $\min(A) \geq x$ and $\ell \leq h$
 2. $\max(A) \leq x$ and $\ell > h$
- ▶ Both cases are similar so focus on first case.
- ▶ Let $L = S_t \cap \{y < x\}$. Then $|L| \approx t/2$ and specifically,

$$\mathbb{P}[||L| - t/2| \leq a/3] \geq 1 - 1/m^2$$

where $a = c\sqrt{m \log m}$ for some $c > 0$

- ▶ But $\min(A) \geq x$ and $|L| \geq t/2 - a/3$ implies

$$\ell \geq |L| \geq t/2 - a/3$$

- ▶ Contradiction! Since $\ell + h + a = t$, $\ell \leq h$ implies

$$\ell \leq t/2 - a/2$$