Brief Announcement: Tracking Distributed Aggregates over Time-based Sliding Windows

Graham Cormode

AT&T Labs

Ke Yi

HKUST

Continuous Distributed Model



- Other structures possible (e.g., hierarchical)
- Site-site communication only changes things by factor 2
- **Goal**: Coordinator *continuously tracks* (global) function of streams
 - Achieve communication and space $poly(k, 1/\epsilon, log n)$

Problems in Distributed Monitoring

- Much interest in these problems in TCS and Database areas
- Track holistic functions of the (global) data distribution
 - Quantiles and heavy hitters [C, Garofalakis, Muthukrishnan, Rastogi 05]
 - Empirical Entropy [Arackaparambil Brody Chakrabarti 09]
 - Frequency Moments [C, Muthukrishnan, Yi 08]
 - Geometric approach [Sharman, Schuster, Keren 06]
- Track functions only over sliding window of recent events
 - Samples [C, Muthukrishnan, Yi, Zhang 10]
 - Counts and frequencies [Chan Lam Lee Ting 10]
- This work: new framework for monitoring over sliding windows

Forward/backward framework



Key insight:

- Complexity of sliding window comes from non-monotonicity
- Break any window into forward (arrivals) and backward (expiries)
- Solve each separately, improving overall
- Optimal results for several problems follow easily
 - Counting: $O(k/\epsilon \log (\epsilon n/k))$ communication, $O(1/\epsilon \log \epsilon n)$ space
 - Heavy hitters: $O(k/\epsilon \log (\epsilon n/k))$ communication, $O(1/\epsilon \log \epsilon n)$ space
 - Quantiles: $O(k/\epsilon \log^2 1/\epsilon \log (\epsilon n/k))$ comm, $O(1/\epsilon \log^2 1/\epsilon \log \epsilon n)$ space