Streaming Symmetric Norms via Measure Concentration

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2/10/2016 at 11:00 am
Core A (Room 301)

Abstract

We characterize the streaming space complexity of every symmetric norm (a norm on \( \mathbb{R}^n \) invariant under sign-flips and coordinate-permutations), by relating this space complexity to the measure-concentration characteristics of . Specifically, we provide upper and lower bounds on the space complexity of approximating the norm of the stream, where both bounds depend on the median and maximum of \( x \) when \( x \) is drawn uniformly from the 2 unit sphere. The same quantity governs many phenomena in high-dimensional spaces, such as large-deviation bounds and the critical dimension in Dvoretzky’s Theorem. The family of symmetric norms contains several well-studied norms, such as all \( p \) norms, and indeed we provide a new explanation for the disparity in space complexity between \( p^2 \) and \( p > 2 \). In addition, we apply our general results to easily derive bounds for several norms that were not studied before in the streaming model, including for example the top-k norm and the k-support norm, which was recently shown to be effective for machine learning tasks.