Signal Processing on Databases

Jeremy Kepner

Lecture 2: Group Theory

Spreadsheets, Big Tables, and the Algebra of Associative Arrays



This work is sponsored by the Department of the Air Force under Air Force Contract #FA8721-05-C-0002. Opinions, interpretations, recommendations and conclusions are those of the authors and are not necessarily endorsed by the United States Government.



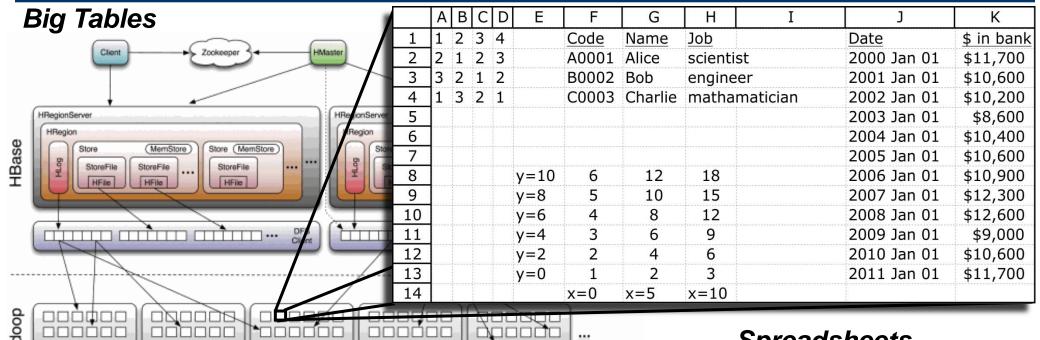
Outline



- Introduction
 - What are Spreadsheets?
 - Theoretical Goals
 - Associative Arrays
- Definitions
- Group Theory
- Vector Space
- Linear Algebra
- Summary



What are Spreadsheets and Big Tables?



Spreadsheets

- Spreadsheets are the most commonly used analytical structure on Earth (100M users/day?)
- Big Tables (Google, Amazon, Facebook, ...) store most of the analyzed data in the world (Exabytes?)

DataNode

Simultaneous diverse data: strings, dates, integers, reals, ...

- Simultaneous diverse uses: matrices, functions, hash tables, databases, ...
- No formal mathematical basis; Zero papers in AMA or SIAM

DataNode

DataNode



Goal: Signal Processing on Graphs/Strings/Spreadsheets/Tables/

- Create a formal basis for working with these data structures based on an Algebra of Associative Arrays
- Better Algorithms
 - Can create algorithms by applying standard mathematical tools (linear algebra and detection theory)
- Faster Implementation
 - Associative array software libraries allow these algorithms to be implemented with ~50x less effort
- Good for managers, too
 - Much simpler than Microsoft Excel; formally correct



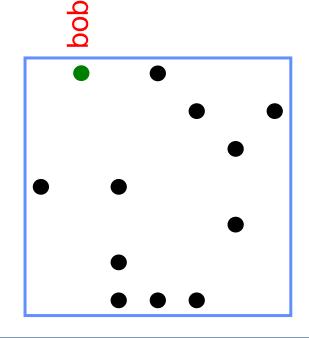
Multi-Dimensional Associative Arrays

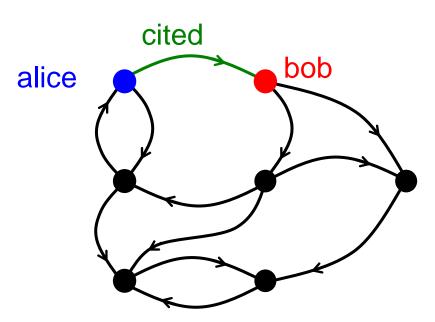
Extends associative arrays to 2D and mixed data types

Key innovation: 2D is 1-to-1 with triple store

alice

or





Composable Associative Arrays

- Key innovation: mathematical closure
 - All associative array operations return associative arrays
- Enables composable mathematical operations

$$A + B$$
 $A - B$ $A \& B$ $A|B$ $A*B$

Enables composable query operations via array indexing

```
A('alice bob ',:) A('alice ',:) A('al* ',:)

A('alice : bob ',:) A(1:2,:) A == 47.0
```

 Simple to implement in a library (~2000 lines) in programming environments with: 1st class support of 2D arrays, operator overloading, sparse linear algebra

- Complex queries with ~50x less effort than Java/SQL
- Naturally leads to high performance parallel implementation



Universal "Exploded" Schema

Input Data

Time	src_ip	domain	dest_ip
2001-01-01	а		а
2001-01-02	b	b	
2001-01-03		С	С



Triple Store Table: Ttranspose

	2001- 01-01	2001- 01-02	2001- 01-03
src_ip/a	1		
src_ip/b		1	
domain/b		1	
domain/c			1
dest_ip/a	1		
dest_ip/c			1

	src_ip/a	src_ip/b	domain/b	domain/c	dest_ip/a	dest_ip/c
2001-01-01	1				1	
2001-01-02		1	1			
2001-01-03				1		1

Triple Store Table: T

Key Innovations

- Handles all data into a single table representation
- Transpose pairs allows quick look up of either row or column



Outline

Introduction



- Definitions
 - Values
 - Keys
 - Functions
 - Matrix multiply
- Group Theory
- Vector Space
- Linear Algebra
- Summary

Associative Array Definitions

- Keys and values are from the infinite strict totally ordered set \$
- Associative array A(k): S^d → S, k=(k¹,...,k^d), is a partial function from d keys (typically 2) to 1 value, where

$$A(\mathbf{k}_i) = \mathbf{v}_i$$
 and \emptyset otherwise

- <u>Binary operations</u> on associative arrays $A_3 = A_1 \oplus A_2$, where $\oplus = \bigcup_{f_0}$ or \bigcap_{f_0} , have the properties
 - If $A_1(\mathbf{k}_i) = v_1$ and $A_2(\mathbf{k}_i) = v_2$, then $A_3(\mathbf{k}_i)$ is $v_1 \cup_{f()} v_2 = f(v_1, v_2)$ or $v_1 \cap_{f()} v_2 = f(v_1, v_2)$

- If
$$A_1(\mathbf{k}_i) = v$$
 or \varnothing and $A_2(\mathbf{k}_i) = \varnothing$ or v , then $A_3(\mathbf{k}_i)$ is $v \cup_{f(i)} \varnothing = v$ or $v \cap_{f(i)} \varnothing = \varnothing$

- High level usage dictated by these definitions
- Deeper algebraic properties set by the collision function f()
- Frequent switching between "algebras" (how spreadsheets are used)

Associative Array Values

- Value requirements
 - Diverse types: integers, reals, strings, ...
 - Sortable
 - Set
- Let S be an infinite strict totally ordered set
 - Total order is an implementation (not theoretical) requirement
 - All values (and keys) will be drawn from this set
- Allowable operations for $v_1, v_2 \in \mathbb{S}$

$$V_1 < V_2$$

$$V_1 < V_2 \qquad \qquad V_1 = V_2$$

$$V_1 > V_2$$

Special symbols: \emptyset , $-\infty$, $+\infty$

$$v \le +\infty$$
 is always true $(+\infty \in \mathbb{S})$

$$v \ge -\infty$$
 is always true $(-\infty \in S)$

- is the empty set ($\emptyset \subset \mathbb{S}$)
- Above properties are consistent with strict totally ordered sets



Collision Function f()

- Collision function f(v₁,v₂) can have
 - two contexts (∪ ∩)
 - three conditions (< = >)
 - d + 5 possible outcomes ($\mathbf{k} \ \mathbf{v}_1 \ \mathbf{v}_2 \ \emptyset \ -\infty \ +\infty$) [or sets of these]
- Combinations result in an enormous number of functions (~10³⁰) and an even greater number of associative array algebras (function pairs)
 - Impressive level of functionality given minimal assumptions
- Focus on "nice" collision functions
 - Keys are not used inside the function; results are single valued
 - No tests on special symbols

```
f(v_1, v_2)

v_1 < v_2 : v_1 v_2 \varnothing -\infty +\infty

v_1 = v_2 : v  \varnothing -\infty +\infty

v_1 > v_2 : v_1 v_2 \varnothing -\infty +\infty
```

- Above properties are consistent with strict totally ordered sets
- Note: Ø is handled by ∪ ∩; not passed into f()

What About Concatenation?

- Concatenation of values (or keys) can be represented by using ∪ or ∩ as collision function
 - Requires generalizing values to sets v₁, v₂ ⊂ S
- Allowable operations for v₁,v₂ ⊂ S

$$V_1 \cup V_2$$
 $V_1 \cap V_2$

Special symbols: Ø, \$

$$v \cap \emptyset = \emptyset$$
 annihilator (but never reached, so identify)

$$v \cup S = S$$
 annihilator

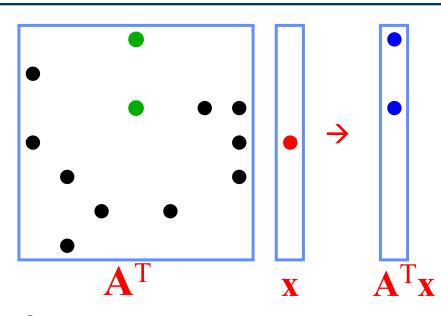
$$v \cap S = v$$
 identity

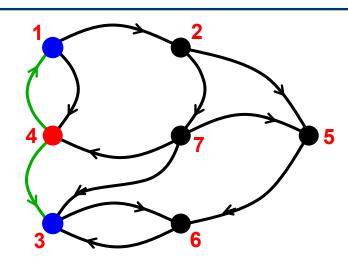
$$V \cup \emptyset = V$$
 identity

- Possible operators: ∪₀, ∩₀, ∪₀, ∩₀
- Concatenating collision functions are very useful
- Can be handled by extending values to be sets



Matrix Multiply Framework



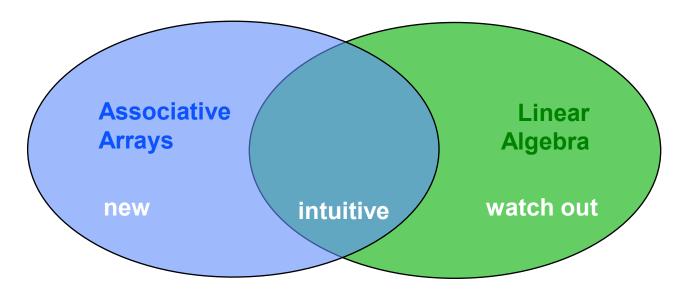


- Graphs can be represented as a sparse matrices
 - Multiply by adjacency matrix → step to neighbor vertices
 - Work-efficient implementation from sparse data structures
- Graph algorithms reduce to products on semi-rings: A₃ = A₁ ⊕.⊗ A₂
 - ⊗ : associative, distributes over ⊕
 - ⊕ : associative, commutative
 - Examples: +.* min.+ or.and



Theory Questions

- Associative arrays can be constructed from a few definitions
- Similar to linear algebra, but applicable to a wider range of data
- Key questions
 - Which linear algebra properties do apply to associative arrays (intuitive)
 - Which linear algebra properties do not apply to associative arrays (watch out)
 - Which associative array properties do not apply to linear algebra (new)





Outline

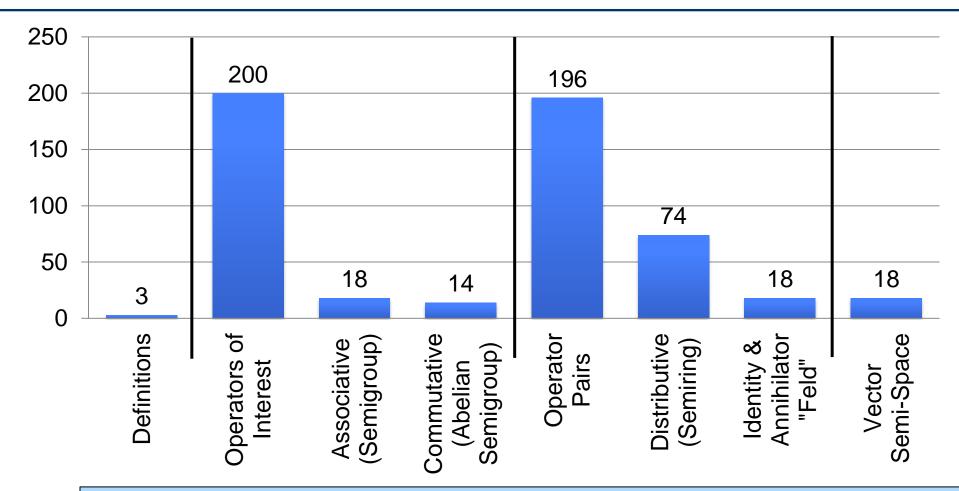
- Introduction
- Definitions



- Group Theory
 - Binary operators
 - Commutative monoids
 - Semirings
 - Feld
- Vector Space
- Linear Algebra
- Summary



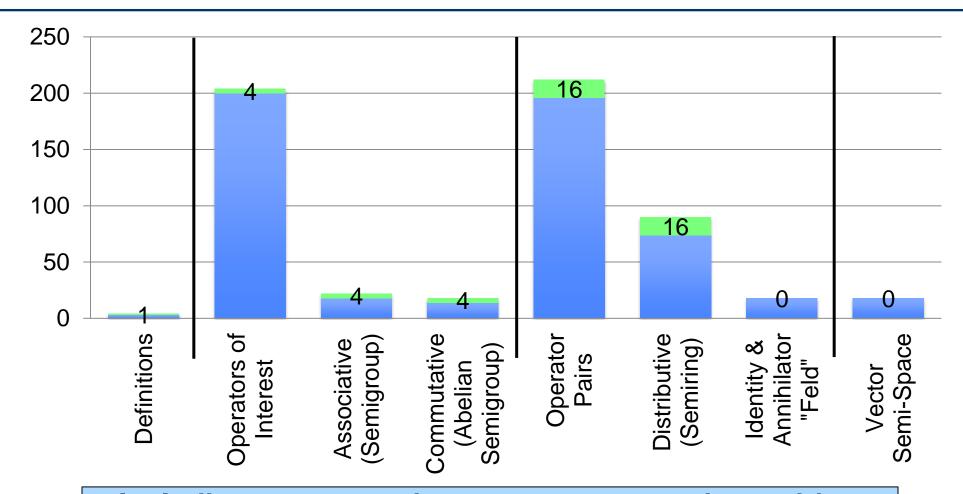
Operators Roadmap



- Begin with a few definitions
- Expand into many operators; reduce to well behaved
- Expand into many operator pairs; reduce to well behaved



Including Concatenation



- Including concatenation operators expands semirings
- Doesn't expand vector semi-space



Associative and Commutative Operators

ID	Operator ⊕	$V_1 < V_2$	$V_1 = V_2$	$V_1 > V_2$
1	\cup_{left}	V_1	V	V_1
2	∩ _{left}	V ₁	V	V ₁
3	\cup_{max}	V_2	V	V ₁
4	\cap_{max}	V_2	V	V ₁
41	\cup_{min}	V ₁	V	V_2
42	\cap_{min}	V_1	V	V_2
43	\cup_{right}	V_2	V	V_2
44	\bigcap_{right}	V_2	V	V_2
86	\cap_{δ}	Ø	V	Ø
96	\cap_{\varnothing}	Ø	Ø	Ø
127	$oldsymbol{\cup}_{-\infty,\delta}$	-∞	V	-∞
128	∩-∞,δ	-∞	V	-∞
147	$\bigcup_{-\infty}$	-∞	-∞	-∞
148	$\bigcap_{-\infty}$	-∞	-∞	-∞
169	$\cup_{+\infty,\delta}$	+∞	V	+∞
170	$\cap_{+\infty,\delta}$	+∞	V	$+\infty$
199	$\bigcup_{+\infty}$	+∞	+∞	$+\infty$
200	$\bigcap_{+\infty}$	+∞	+∞	$+\infty$

Associative

$$(\mathsf{v}_1 \oplus \mathsf{v}_2) \oplus \mathsf{v}_3 = \mathsf{v}_1 \oplus (\mathsf{v}_2 \oplus \mathsf{v}_3)$$

- 18 associative operators
 - Semigroups
 - Groups w/o inverses
- Commutative

$$V_1 \oplus V_2 = V_2 \oplus V_1$$

- 14 associative & commutative operators
 - Removes left and right
 - Abelian Semigroups
 - Abelian Groups w/o inverses



Distributive Operator Pairs

- 14 x 14 = 196 Pairs of Abelian Semigroup operators
- Distributive

$$V_1 \otimes (V_2 \oplus V_3) = (V_1 \otimes V_2) \oplus (V_1 \otimes V_3)$$

- 74 distributive operator pairs
 - Semirings
 - Rings without inverses and without identity elements

1/3 of possible operator pairs are semirings



Distributive Operator Pairs with Annihilators (0) and Identities (1)

•
$$\oplus$$
 identity: $v_1 \oplus 0 = v_1 \qquad 0 = \emptyset, -\infty, +\infty$

•
$$\otimes$$
 identity: $v_1 \otimes 1 = v_1$ $1 = \emptyset, -\infty, +\infty$

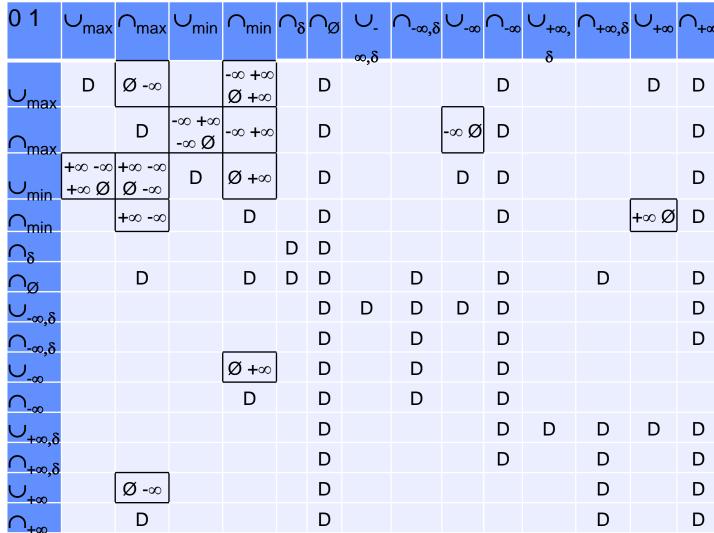
•
$$\otimes$$
 annihilator: $v_1 \otimes 0 = 0$ $0 = \emptyset, -\infty, +\infty$

- 12 Semirings with appropriate 0 1 set (4 with two)
- 16 total over six operators: ∪_{max}, ∩_{max}, ∪_{min}, ∩_{min}, ∪_{-∞}, ∪_{+∞}
 - Felds? (Fields w/o inverses)
- $\oplus = \cup_{f()}$ in 10/16 (\cup feels more like plus)
- $\otimes = \bigcap_{f()}$ in 10/16 (\cap feels more like multiply)
- $\oplus = \bigcup_{f()}$ and $\otimes = \bigcap_{f()}$ in 8/16
- $0 = \emptyset$ in 6/8 (\emptyset feels more like zero, 0 > 1 might be a problem)
- 1/5 of semirings are Felds (Fields w/o inverses)



Operator Pairs





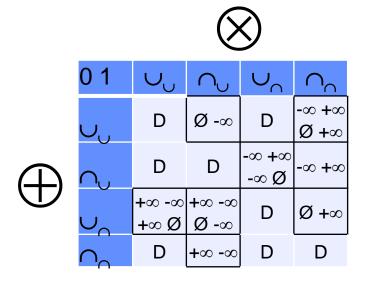
Dedistributes; 0=Plus Identity/Multiply Annihilator; 1=Multiply Identity



Concatenate Operators

ID	Operator ⊕	$f(v_1, v_2)$
201	\cup_{\cup}	$V_1 \cup V_2$
202	\bigcap_{\cup}	$V_1 \cup V_2$
203	U	$V_1 \cap V_2$
204	\bigcap_{Ω}	$V_1 \cap V_2$

- Recall v₁ and v₂ are sets
- All operators are associative and commutative
 - 4 Abelian Semigroups



- All operator pairs distribute
 - 16 Semirings



Outline

- Introduction
- Definitions
- Group Theory



- Vector Space
 - Vector Semispace
 - Uniqueness
- Linear Algebra
- Summary



Vector Space over a Feld

- Associative Array Vector ⊕
 - All associative arrays are conformant (unlike matrices)
- Associative Array Scalar ⊗
 - Scalar is a value applied directly to values; similar to constant function; or a function that takes on keys of non-scalar argument
- Vector Space
 — requirements
 - Commutes [Yes]; Associative [Yes]; 0 Identity element [Yes]
 - Inverse [No]
- Vector Space scalar ⊗ requirements
 - Commutes [Yes]; Associative [Yes]; Distributes over addition [Yes]; 1 Identity element [Yes]
- All associative array operator pairs that yield Felds also result in Vector Spaces wo/inverses (Vector Semispace?)



Vector Semispace Properties

- Scalar ⊕ identity annihilates under ⊗ [Yes]
- Subspace [Yes]
 - Any linear combination of vectors taken from the subspace is in the subspace and obeys the properties of a vector space
 - Theorem: Intersection of any subspaces is a subspace?
- Span [Yes+]
 - Given a set of vectors A_j, their span is all linear combinations of those vectors (includes vectors of different lengths)

$$\oplus_i$$
 ($a_i \otimes A_i$)

- Span = Subspace [Yes?]
 - Given an arbitrary set of vectors, their span is a vector space?
- Linear dependence [No]
 - There is a non-trivial linear combination of vectors equal to the ⊕ identity; can't do this without additive inverse
 - Need to redefine linear independence or all vectors are linearly independent; use minimum vectors in a subspace definition?
 - Likewise need to redefine basis as it depends upon linear dependence
- Key question: under what conditions does the result of a linear combination of associative arrays uniquely determine the coefficients



Unique Coefficient Conditions

Consider a linear combinations of two associative array vectors

$$A_3 = (a_1 \otimes A_1) \oplus (a_2 \otimes A_2)$$

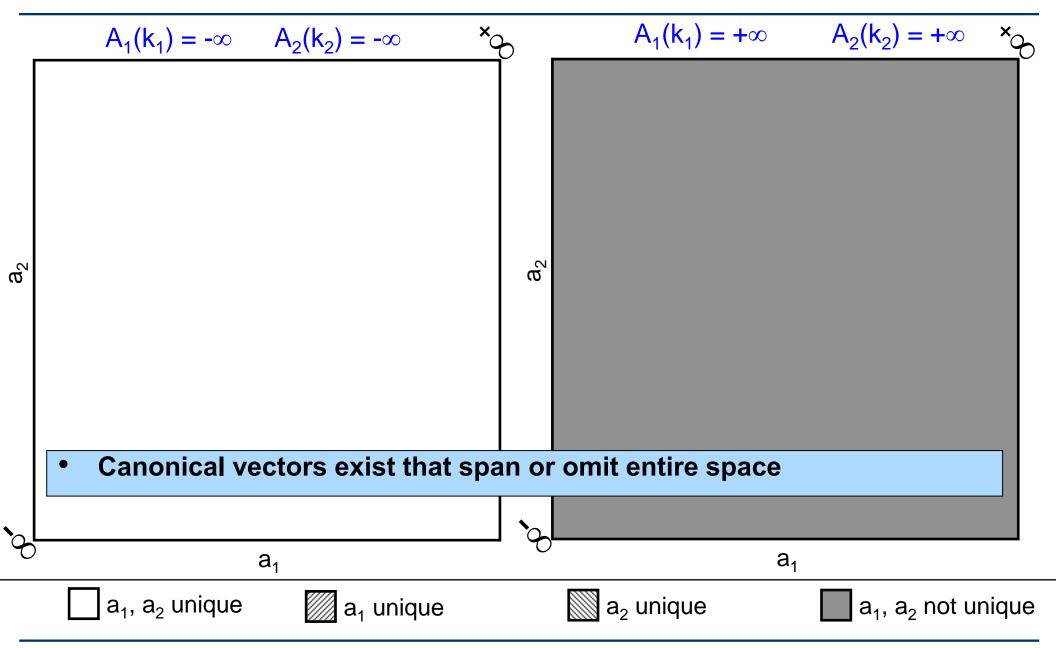
- Let $\oplus = \bigcup_{\min}$, $\otimes = \bigcap_{\max}$, $0 = \emptyset$, and $1 = -\infty$
- When are a₁ and a₂ uniquely determined by A₁, A₂ and A₃?

Canonical Vectors	Single valued	Multi-valued
$A_1(k_1) = -\infty$ $A_2(k_2) = -\infty$		$A_1(k_1 k_2) = (v_1 v_2)$ $A_2 = A_1$ $v_1 < v_2$
$A_1(k_1) = +\infty$ $A_2(k_2) = +\infty$	$A_1(k_1 k_2) = (v v)$ $A_2 = A_1$	$A_1(k_1 k_2) = (v_1 v_2)$ $A_2(k_1 k_2) = (v_2 v_1)$ $v_1 < v_2$

Consider specific cases to show existence of uniqueness

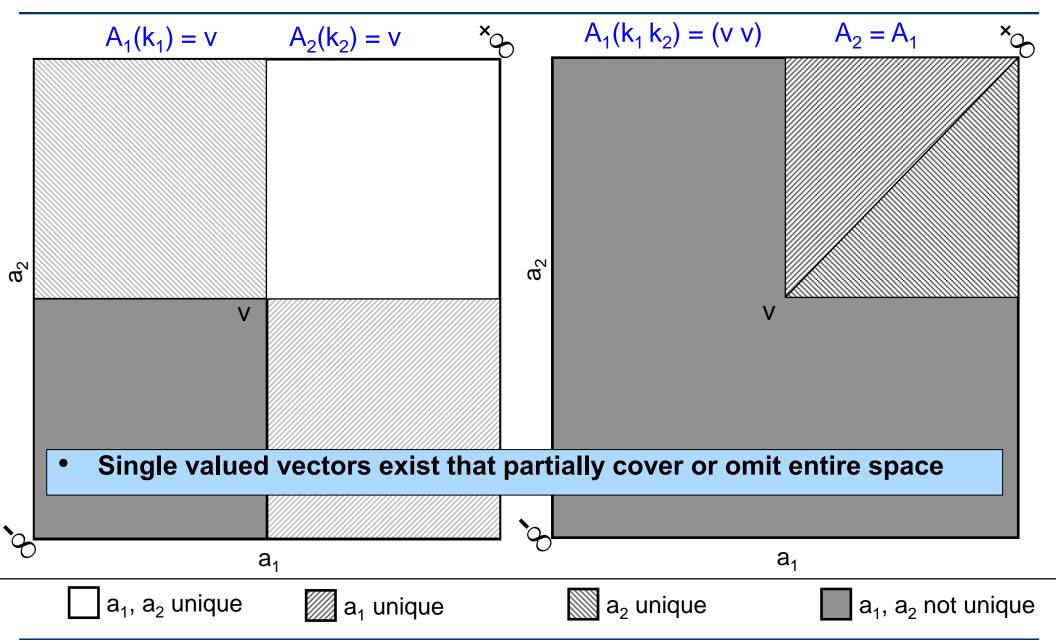


Canonical Vectors



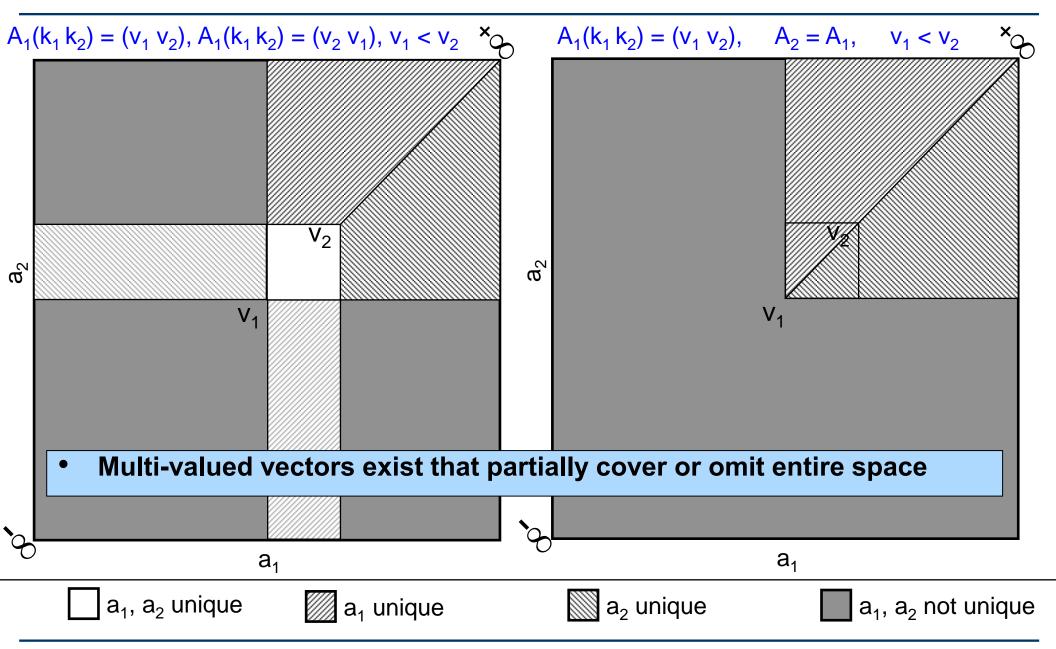


Single Valued Vectors





Multi-Valued Vectors





Outline

- Introduction
- Definitions
- Group Theory
- Vector Space



- Linear Algebra
 - Transpose
 - Special Matrices
 - Matrix Multiply
 - Identity
 - Inverses
 - Eigenvectors
- Summary

Matrix Transpose

Swap keys (rows and columns)

$$A(r,c)^{T} = A(c,r)$$

- No change with even number of transposes
- Transpose distributes across ⊕ and scalar ⊗

$$((\mathbf{a}_1 \otimes \mathbf{A}_1) \oplus (\mathbf{a}_2 \otimes \mathbf{A}_1))^\mathsf{T} = (\mathbf{a}_1 \otimes \mathbf{A}_1^\mathsf{T}) \oplus (\mathbf{a}_2 \otimes \mathbf{A}_1^\mathsf{T})$$

Similar to linear algebra



Special Matrices

- Submatrices [Yes]
- Zero matrix [Yes?] (empty set)
- Square matrix [Yes]
- Diagonal matrix [Yes]
- Upper/lower triangular [Yes]
- Skew symmetric [No] (no ⊕ inverse)
- Hermitian [No] (no ⊕ inverse)
- Elementary row/column operations [Yes?]
 - Swap both keys or values? No ⊗ inverse.
 - If both key and value swap, then equivalent to matrix multiply
- Row/column equivalence [Yes?]
 - If limit to swaps
- Similar and different from linear algebra
- Possible to construct these forms, but may not be applicable to associative arrays that have fixed keys (i.e., functions over a keys)



Matrix Multiply

Matrix multiply

$$A_3 = A_1 A_2 = A_1 \oplus . \otimes A_2$$

- Always conformant (can multiply any sizes)
- Inner product formulation (computation)

$$A_3(r_i,c_j) = \bigoplus_k (A_1(r_i,k) \otimes A_2(k,c_j))$$

Outer product formulation (theory)

$$A_{k}(r_{i},c_{j}) = A_{1}(r_{i},k) \otimes A_{2}(k,c_{j})$$
$$A_{3} = \bigoplus_{k} A_{k}$$

- Different from linear algebra
- Associative arrays have no conformance requirements

Matrix Multiply Examples

• 1x2 Row matrix: $A_1(r, k_1 k_2) = v_1$

• 2x1 Column matrix: $A_1(k_2 k_3, c) = v_2$

• Example 1: 1x1 Matrix: $A_3(r,c) = A_1 A_2 =$ [See Table]

Example 2: 2x2 Matrix (r≠c): A₃(k₁ k₂, k₂ k₃) = A₂ A₁ = [See Table]

• Example 3: 2x2 Matrix (r=c): $A_3(k_1 k_2, k_2 k_3) = A_2 A_1 = f(v_1, v_2)$

Value of A₃ depends upon specifics of ⊕ and ⊗

Example 1	$\otimes = \cup_{f()}$	$\otimes = \bigcap_{f()}$
$\oplus = \cup_{g()}$	$g(g(v_1,f(v_1,v_2),v_2))$	$f(v_1,v_2)$
$\oplus = \cap_{g()}$	$g(g(v_1,f(v_1,v_2),v_2))$	Ø

Example 2	$\otimes = \cup_{f()}$	$\otimes = \bigcap_{f()}$
$\oplus = \cup_{g()}$	$g(v_1, v_2)$	Ø
$\oplus = \bigcap_{g()}$	$g(v_1,v_2)$	Ø

• Wide range of behaviors possible given specific operator choices

Identity

• Left Identity:
$$I_{left} = diag(Row(A)) = 1$$

• When does?
$$I_{left} A = A$$

• When does?
$$A I_{right} = A$$

Generally possible when

$$\oplus = \bigcup_{g()} \otimes = \bigcap_{f()}$$

In some circumstances

$$I = I_{left} \oplus I_{right}$$
 and $AI = A = IA$

Similar to linear algebra for a limited set of ⊕ and ⊗



Inverses

• Left Inverse: $A A^{-1} = I_{left}$

- Right Inverse: $A^{-1}A = I_{right}$
- Is it possible to construct matrix inverses with no ⊕ inverse and no ⊗ inverse
- · Generally, no. Exception
 - A is a column/row vector
 - $\oplus = \bigcup_{g(i)}, \otimes = \bigcap_{f(i)}$
 - I_{right/left} is 1x1 equal to "local" 1 (i.e., 1 wrt to A)
- Different from linear algebra
- Inverses generally do not appear in associative arrays



Eigenvectors (simple case)

• Let
$$\oplus = \bigcup_{g}$$
, $\otimes = \bigcap_{f}$

Let A, A_e, A_λ be NxN and have 1 element per row and column

$$A(r_i,r_i) = v_i \qquad \qquad A_e(r_i,c_i) = e_i \qquad A_{\lambda}(c_i,c_i) = v_i$$

Eigenvector equation

$$A A_e = A_e A_\lambda = A_{e\lambda}$$

• where: $A_{e\lambda}(r_i,c_i) = f(v_i,e_i)$

- Eigenvector equation satisfied in a simple case
- Row and column keys must match

Pseudoinverse (simple case)

• Let
$$\oplus = \bigcup_g$$
, $\otimes = \bigcap_f$

Let A, A⁺ be NxN (or N_rxN_c?) and have 1 element per row and column

$$A(r_i,c_i) = v_i \qquad A^+(c_i,r_i) = v_i^+$$

Pseudoinverse requires

$$A = A A^{+} A$$
 $A = A^{+} A A^{+}$
 $(A A^{+})^{T} = A A^{+}$
 $(A A^{+})^{T} = A A^{+}$

- where: $f(v_i, v_i^+) = v_i$
- Pseudoinverse equation satisfied in a simple case
- Row and column keys can be different



Future Work: Got Theorems?

- Spanning theorems: when is a span a vector space?
- Linear dependence: adding a vector doesn't change span?
- Identity Array: when do left/right identity exist?
- Inverse: why doesn't it exist?
- Determinant: existance?
- Pseudoinverse: existence? How to compute?
- Linear transforms: existance?
- Norms or inner product space
- Compressive sensing requirements
- Eigenvectors
- Convolution (with next operator)
- Complementary matrices
- For which ⊕, ⊗, 0/1 do these apply



Summary

- Algebra of Associative Arrays provides the mathematics for representing and operating on Spreadsheets and Big Tables
- Small number of assumptions yields a rich mathematical environment
- Much of linear algebra is available without ⊕ inverse and ⊗ inverse



Example Code & Assignment

- Example Code
 - d4m_api/examples/1Intro/3GroupTheory

- Assignment 2
 - Define, in words, a list of operations that make "sense" for your associative arrays in Assignment 1
 - Explain your reasoning



Relational Model High Level Comparison

	Relational Database	Associative Arrays
Fill	Dense	Sparse
Columns	Static	Dynamic
Data	Typed	Untyped
#Rows	Unlimited	Unlimited
#Columns	Small	Unlimited
Dimensions	2 different	N same
Main Operation	Join	Linear Algebra

- Relational algebra (Codd 1970) is the de facto theory of databases
- The design goal of relational algebra and associative arrays algebra are fundamentally different
- Result in a fundamental differences in the theory

MIT OpenCourseWare http://ocw.mit.edu

RES-LL.005 D4M: Signal Processing on Databases Fall 2012

For information about citing these materials or our Terms of Use, visit: http://ocw.mit.edu/terms.