Sample Efficient Estimation and Recovery in Sparse FFT via Isolation on Average

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Abstract—The problem of computing the Fourier Transform of a signal whose spectrum is dominated by a small number $k$ of frequencies quickly and using a small number of samples of the signal in time domain (the Sparse FFT problem) has received significant attention recently. It is known how to approximately compute the $k$-sparse Fourier transform in $\approx k \log^2 n$ time [Hassanieh et al.’STOC’12], or using the optimal number $O(k \log n)$ of samples [Indyk et al.’FOCS’14] in time domain, or come within $(\log \log n)^{O(1)}$ factors of both these bounds simultaneously, but no algorithm achieving the optimal $O(k \log n)$ bound in sublinear time is known.

At a high level, sublinear time Sparse FFT algorithms operate by ‘hashing’ the spectrum of the input signal into $\approx k$ ‘buckets’, identifying frequencies that are ‘isolated’ in their buckets, subtracting them from the signal and repeating until the entire signal is recovered. The notion of ‘isolation’ in a ‘bucket’, inspired by applications of hashing in sparse recovery with arbitrary linear measurements, has been the main tool in the analysis of Fourier hashing schemes in the literature. However, Fourier hashing schemes, which are implemented via filtering, tend to be ‘noisy’ in the sense that a frequency that hashes into a bucket contributes a non-negligible amount to neighboring buckets. This leakage to neighboring buckets makes identification and estimation challenging, and the standard analysis based on isolation becomes difficult to use without losing $\omega(1)$ factors in sample complexity.

In this paper we propose a new technique for analysing noisy hashing schemes that arise in Sparse FFT, which we refer to as isolation on average. We apply this technique to two problems in Sparse FFT: estimating the values of a list of frequencies using few samples and computing Sparse FFT itself, achieving sample-optimal results in $k \log^{O(1)} n$ time for both. We feel that our approach will likely be of interest in designing Fourier sampling schemes for more general settings (e.g., model based Sparse FFT).

Keywords—Sparse Fourier Transform; Fourier sampling; sublinear algorithms

I. INTRODUCTION

The Discrete Fourier Transform (DFT) is a fundamental computational primitive with numerous applications in areas such as digital signal processing, medical imaging and data analysis as a whole. The fastest known algorithm for computing the Discrete Fourier Transform of a signal of length $n$ is the FFT algorithm, designed by Cooley and Tukey in 1965. The efficiency of FFT, which runs in time $O(n \log n)$ on any signal of length $n$, has contributed significantly to its popularity as a computational primitive, making FFT one of the top 10 most important algorithms of the 20th century [Cip00]. However, computational efficiency of FFT is not the only reason why the Fourier transform emerges in many applications: in signal processing the Fourier basis is often a convenient way of representing signals since it concentrates their energy on a few components, allowing compression (which is the rationale behind image and video compression schemes such as JPEG and MPEG), and in medical imaging applications such as MRI the Fourier transform captures the physics of the measurement process (the problem of reconstructing an image from MRI data is exactly the problem of reconstructing a signal $x$ from Fourier measurements of $x$). While FFT works for worst case signals, signals arising in practice often exhibit structure that can be exploited to speed up the computation of the Fourier transform. For example, it is often the case that most of the energy of these signals is concentrated on a small number of components in Fourier domain. In other words, the signals that arise in applications are often sparse (have a small number of nonzeros) or approximately sparse (can be well approximated by a small number of dominant coefficients) in the Fourier domain. This motivates the question of (approximately) computing the Fourier transform of a signal that is (approximately) sparse in Fourier domain using few samples of the signal in time domain (i.e., with small sample complexity) and small runtime. We note that while runtime is a natural parameter to optimize, sample complexity is at least as important in applications such as medical imaging, where sample complexity governs the measurement complexity of the imaging process.

In this paper we consider the problem of computing a sparse approximation to a signal $x \in \mathbb{C}^n$ given access to its Fourier transform $\hat{x} \in \mathbb{C}^n$, which is equivalent to the problem above (since the inverse Fourier transform only differs from the Fourier transform by a conjugation), but leads to somewhat more compact notation. This problem has been studied extensively. The seminal work of [CT06], [RV08] in compressed sensing first showed that length $n$ signals with at most $k$ Fourier coefficients can be recovered using only $k \log^{O(1)} n$ samples in time domain. The recovery algorithms are based on linear programming and run in time polynomial in $n$. A different line of research on the Sparse Fourier Transform (Sparse FFT), originating from computational complexity and learning theory, has resulted in algorithms that use $k \log^{O(1)} n$ samples and...
Recall that the problem is as follows: given a subset \( F \subseteq \Omega(\hat{E}) \), estimate the frequencies and solve the least squares problem \[ \min_{y \in \mathbb{C}^n \cup \supp(y) \subseteq S} ||y_T - \tilde{x}_T||^2. \] 

A natural choice is to let \( T \) be a (multi)set of frequencies selected uniformly at random with replacement from \([n]\). The solution to (2) is then provided by the normal equations \( y_{OPT} = (F_{T,S}^* F_{T,S})^{-1} F_{T,S} x \), where \( F_T \in \mathbb{C}^n \) is the Fourier transform of \( x \), and \( F_{T,S} \) is the \( T \times S \) submatrix of \( F \) scaled by \( \sqrt{n}/|T| \). Writing \( x = x_S + x_{\supp(y) \subseteq S} \), so that \( \tilde{x}_T = F_{T,S} x_S + F_{T,T-S} x_{T-S} \), we get \( y_{OPT} = (F_{T,S}^* F_{T,S})^{-1} F_{T,S} \tilde{x}_T = x_S + (F_{T,S}^* F_{T,S})^{-1} F_{T,S} F_T x_{T-S} \), where the second term corresponds to the estimation error due to tail noise. Thus, if \( T \) is such that \( \frac{1}{2} |S| \leq F_{T,S}^* F_{T,S} \leq 2 |S| \), then \( ||y_{OPT} - x||_2 = O(1) \cdot ||x_{\supp(y) \subseteq S}||_2 \) with constant probability.

A simple application of matrix Chernoff bounds shows that the spectral bound \( \frac{1}{2} |S| \leq F_{T,S}^* F_{T,S} \leq 2 |S| \) is satisfied when \( |T| \geq C |S| \log |S| \) for an absolute constant \( C \). Note that the analysis above is tight, as for certain choices of \( S \subseteq [n] \) at least \( \Omega(|S| \log |S|) \) samples are needed even to ensure that \( F_{S,T}^* F_{S,T} \) is invertible. For example, suppose that \( S = (n/k) \cdot [k] \), where \( k \) divides \( n \), so that the signal \( \tilde{x} \) is \( k \)-periodic. In this case \( x \) only becomes recoverable from \( \tilde{x}_T \) as long as \( T \) contains at least one element of every conjugacy class of \( \mathbb{Z}_n \) modulo \( k \), and by a Coupon Collection argument \( \Omega(k \log k) \) samples are needed to ensure that this is the case. To summarize, the sample complexity of least squares with a random \( T \) is at least \( \Omega(k \log k) \). Another significant disadvantage of this approach is that solving the least squares problem requires at least \( \Omega(k^2) \) runtime using current techniques. Of course, given the knowledge of \( S \) one may be able to design a better than random set \( T \), but no such construction is known for general supports \( S \). As Theorem I.1 shows, there exists a distribution over sampling patterns \( T \) that is oblivious to \( S \) and allows decoding from \( O(k) \) samples in \( k \log O(1) \) time.

Estimation from Fourier measurements via Fourier hashing: Estimation of a subset \( S \) of coefficients of \( x \) using Fourier measurements can be performed using the idea of Fourier hashing (via filtering) commonly used in the Sparse FFT literature. In this approach one round of hashing allows one to compute estimates \( w_i \) for \( x_i \in S \) such that \( |w_i - x_i| \leq \alpha ||x||_2^2 / k \), using \( O(k/\alpha) \) samples in Fourier domain and \( O((k/\alpha) \log(k/\alpha)) \) runtime. Here \( \alpha \in (0,1) \) is the
oversampling parameter, which is normally set to a small constant, as it directly affects runtime and sample complexity. The approach is similar to standard hashing techniques such as CountSketch [CCFC02], but the crucial difference is that the error bound depends on the energy of the entire signal as opposed to energy of the tail. Indeed, in general one can have $||x||_2 \gg n \Omega(1)$, $||x||_S$, meaning that one round of hashing gives results that are very far from estimating $x_S$ up to the energy of the ‘noise’, i.e. elements outside $S$. This can be fixed by iterating the estimation process on the residual signal. A naive implementation and analysis results in $\Theta(k \log n)$ measurements (due to $\log n$ iterations of refinement) and $k \log O(1)$ time. Recent works on saving samples by reusing measurements [IK14], [Kap16] can lead to improvements over the factor $\log n$ blow up in sample complexity, but all prior approaches inherently lead to $O(1)$ factor loss in the number of samples, as we argue below.

**Our results on recovery:** The second version of the problem is the Sparse FFT (recovery) problem with $\ell_2/\ell_2$ guarantees: we are given access to $\hat{x}$, a precision parameter $\epsilon > 0$ and a sparsity parameter $k$, and would like to output $x'$ such that

$$\|x - x'\|_2 \leq (1 + \epsilon) \min_{k\text{-sparse } y} \|x - y\|_2,$$  

(3)

Note that here we are not provided with any information about the ‘heavy’ coefficients of $x$, and the hardest and most sample intensive part of the problem is to recover the identities of the ‘heavy’ elements.

It is known that any (randomized, non-adaptive) algorithm whose output satisfies (3) with at least constant probability must use $m = \Omega(k \log (n/k))$ samples [DIPW10]. An algorithm that matches this bound for every $k \leq n^{1-\delta}$ was recently proposed by [IK14]. The algorithm of [IK14] required $\Omega(n)$ runtime, however, leaving open the problem of achieving sample-optimality in $k \log O(1)$ n, or even just sublinear time. Sublinear time algorithms that come close to the optimal sample complexity (within an $O(\log \log n)$ factor) have been proposed [IKP14], [Kap16], but no algorithm was able to match the lower bound to within constant factors using sublinear runtime. As we argue below, achieving the $O(k \log n)$ bound in sublinear time appears to require a fundamentally different approach to Fourier hashing, which we provide in this work. Our new technique results in an algorithm that matches the lower bound of [DIPW10] up to constant factors for every $k$ polynomially bounded away from $n$ (i.e. $k \leq n^{1-\epsilon}$ for a constant $\epsilon > 0$) in sublinear time (the runtime can be brought closer to $k \log^3 n$ by setting the parameter $\delta$ to a small constant which affect sample complexity by a constant factor):

**Theorem 1.2.** For any $\epsilon \in (1/n, 1), \delta \in (0, 1/2)$, $x \in \mathbb{C}^n$ and any integer $k \geq 1$, if $R^* \geq ||x||_{\infty}/\mu, R^* = n O(1)$, $\mu^2 \geq ||x||_{\infty}/k$, $\mu^2 = O(||x||_{\infty}/k + k)$.

**SPARSEFFT($\hat{x}, k, \epsilon, R^*, \mu$) (Algorithm 3 in the full version [Kap17]) solves the $\ell_2/\ell_2$ sparse recovery problem using $O_4(k \log n) + O(\frac{k}{\epsilon} \log n)$ samples and $O_4(\frac{k}{\epsilon} \log^4 + \delta)n$ time with at least 4/5 success probability.

We now discuss the technical difficulties that our approach overcomes. In this discussion we concentrate mainly on the estimation problem, as it is easier than sparse recovery, but at the same time exhibits all the relevant technical challenges. We first describe known sample optimal and efficient solutions that use arbitrary linear measurements, and then outline the difficulties that one faces when working with Fourier measurements.

**Estimation and sparse recovery with arbitrary linear measurements:** If arbitrary linear measurements are allowed, one takes, multiple times, a set of $B = O(k)$ linear measurements of the form $\hat{u}_i = \sum_{x : h(i) = j} h, x_i$ for a random hash function $h : [n] \rightarrow [B]$ and random signs $s_i \in \{-1, 1\}$. Since we are hashing in a number of buckets a constant factor (say, 100) larger than the sparsity of the signal, a large fraction (say, $\approx 90\%$) of the top $k$ components are likely to be isolated in a bucket, and not have too much noise (i.e. elements other than the top $k$) hash into the same bucket. For such isolated elements we can approximate their value up to the noise that hashes into the same bucket (in the case of sparse recovery, we perform $O(\log(n/k))$ especially crafted linear measurements using the same hash function $h$ to recover the identity of the isolated element). This lets us estimate (resp. recover) $\approx 90\%$ of the top $k$ elements of the signal, we subtract them off and recurse on the remaining $\approx 10\%$ of the top $k$ elements, hashing into $k/2$ buckets this time. In general, for $t = 1, 2, \ldots, O(\log k)$ we choose a random hash function $h_t : [n] \rightarrow [B_t]$, where $B_t = 100k/2^{t-1}$, say (in the case of sparse recovery we take $O(\log(n/k))$ measurements using each of these hash functions). One can show [GLPS10] that after $O(\log k)$ iterations of the hashing, recovery and subtraction process we recover an approximation to $x$ that satisfies (1) (resp. (3) in case of recovery). The sample complexity of this process is dominated by the sample complexity of the first iteration, where we use $B_1 = 100k$ buckets, resulting in $O(k)$ (resp. $O(k \log(n/k))$) bound on the sample complexity overall. Note that the recovery process only uses every hash function $h_t$ once, at step $t$: those elements that are isolated under this hashing are perfectly recovered and essentially ‘disappear’ from the system, so $h_t$ can be discarded!

**A natural approach to estimation and recovery with Fourier measurements and why it fails:** In order to achieve $O(k)$ (resp. $O(k \log n)$) sample complexity using Fourier
measurements (i.e. in Sparse FFT) it seems natural to revisit
the original idea used in recovery from arbitrary linear mea-
surements that we outlined above. More precisely, we could
follow the strategy of choosing, for \( t = 1, 2, \ldots, O(\log k) \),
a random hash function \( h_t : [n] \rightarrow [B_t] \), where \( B_t =
100k/2^{t-1} \). The problem is that in order to ensure that we
hash into \( B \) buckets at the cost of \( O(B) \) samples, we need
to commit to working with rather low quality buckets im-
plemented using crude filters (see section II) and this causes
‘leakage’ between hash buckets. Given this complication,
it is not clear at all if estimation (resp. recovery) can be
made to work: while with ‘ideal’ hashing each element
isolated in a hashing was identified and estimated up to
amount of noise in its bucket, here due to the leakage of our
simple filters identification of nominally isolated elements
can be precluded by interference from other head elements!
This means that the elements that were isolated in the
first hashing do not ‘disappear’ from the system (as they
essentially do with ‘ideal’ hashing described above in the
context of arbitrary linear measurements), but are reduced in
value by only about a constant factor, and will influence
the recovery process using the second hashing etc. To put
this in perspective, note that when for each \( t > 10 \), say, we
hash into \( B_t = 100k/2^{t-1} \) buckets, we generally get \( \Omega(k)\)
original elements hashing to \( \ll k \) buckets! These elements
have of course been reduced in value somewhat, but not to
the extent that their contribution to \( B_t \approx k/2^{t-1} \) buckets is
negligible.

The discussion above implies that two difficulties must
be overcome to achieve \( O(k) \) (resp. \( O(k \log n) \) ) sample
complexity. First, since one round of hashing can at most
reduce the ‘isolated’ elements in the residual by a constant
factor, \( \Omega(\log n) \) iterations are necessary. Furthermore, the
process must be set up in such a way that the \( \Omega(\log n) \)
iterations operate on the same hash functions, and at the
same time no adversarial correlations arise to hinder the
estimation process. The second difficulty is more subtle, but
the harder one to deal with – this is exactly where our main
contribution comes in. Note that if several levels of hashing
are used, as above there could be elements whose total
contribution to estimation error over all levels \( t > 1 \) is \( \omega(1)\).
Indeed, it is easy to see that some of the top \( k \) elements will
participate in repeated collisions for many values of \( t > 1 \).
Such elements could pose significant difficulties, as they
introduce large errors to the identification and estimation
process. This issue arises because we reuse hashings that
hash \( \Omega(k) \) elements into \( \ll k \) buckets.

Our techniques: a new hashing scheme and isolation
on average: To overcome the difficulties outlined above,
we use the following approach. As above, we choose a
sequence of hash functions \( h_t \) that hash the signal into a
geofometrically decreasing number of buckets. However, a
crucial modification is that for each \( t \) we repeat the hashing
process independently \( R_t \) times for an increasing sequence
\( R_t \) (we use a geometrically increasing sequence, and denote
the sequence of hashings by \( h_{t,s} \) with \( s = 1, \ldots, R_t \) for
each \( t \). As we show below in Section III, the independent
repetitions ensure, at a high level, that despite the fact that
most elements collide in multiple hashings, the fraction of
such collisions is small, ensuring that estimation errors do
not propagate – see Lemma III.1 and Remark III.2 after the
lemma.

We give a formal analysis of our scheme in the rest of
the paper, and provide intuition as to why our scheme fixes
the problem outlined above now. Specifically, we would
like to see that the head elements do not contribute a large
fraction of their weight as estimation error in hashings \( h_{t,s} \)
for \( t > 1 \). The reason is that, as we show below, given
the hash functions \( \{ h_{t,s} \} \) the set \( S \) of head elements can
be partitioned into sets \( S = S_1 \cup S_2 \cup \ldots \cup S_T \), \( |S_1| \gg
|S_2| \gg \cdots \gg |S_T| \) so that for every \( t > 1 \) every element
of \( S \) collides with at least one element of \( S_t \) in no more
than \( R_t^{-\delta} \) out of the \( R_t \) hashings \( h_{t,s} \) at iteration \( t \),
for some constant \( \delta > 0 \) (choosing \( \delta \) small improves runtime,
at the expense of sample complexity; any small constant
\( \delta > 0 \) leads to asymptotically sample optimal results).
Thus, even though there are many collisions, on average
over \( s \in [1 : R_t] \) every element in \( S \) collides with at
most \( \approx R_t^{-\delta} \) elements of \( S_t \) – we refer to this property
as ‘isolation on average’. Since we choose the number of
hashings \( R_t \) to increase geometrically, the error contributed
by an element of \( S \) over all hashings is no more than
\( \sum_{t \geq 1} R_t^{-\delta} = O_t(R_t^{-\delta}) \ll 1 \). This fact allows us to argue
that iterative decoding converges (see section III). Achieving
small runtime with such a scheme requires a delicate balance
of parameters, which we exhibit in Section IV.

Our techniques: majorizing sequences for controlling
residual signals: Lastly, one should note that the discussion
above rests heavily on our ability to control the sequence
of residual signals that arise throughout the update process
(both in estimation and recovery). We achieve this by show-
ing that residual signals arising during the update process
are majorized by short (polylogarithmic length) sequence of
signals (referred to as a majorizing sequence). We present
the application to estimation here, and defer the application
to recovery to the full version of the paper [Kap17].

Significance for future work: We feel that the idea of
‘isolation on average’ may prove useful in further develop-
ments in the area. For example, it would be interesting to
see if measurement reuse using our techniques can improve
sample complexity of to sublinear algorithms for model
based sparse recovery from Fourier measurements, i.e. to
Sparse FFT algorithms that exploit structure of input signals
beyond the sparsity assumption (a sublinear time algorithm
for model based Sparse FFT for the block-sparse model
was recently presented in [CKSZ17]). A strong step in
this direction would consist of removing the reliance of
our techniques on the \( \ell_1 \) norm of the residual signal as
the measure of progress, and introducing an approach to measurement reuse while provably reducing the $\ell_2$ norm of the residual during the iterative process.

Organization: The proofs of Theorem I.1 and Theorem I.2 rely on a shared set of lemmas that enable analysis via ‘isolation on average’, with the main technical lemma being Lemma III.1 (see also Remark III.2 after the lemma). We present these lemmas first (Sections II and III), then prove Theorem I.1 (Section IV). The proof of Theorem I.2 is deferred to the full version [Kap17] due to space constraints.

II. Preliminaries and Basic Notation

For a positive even integer $a$ we will use the notation $\lfloor a \rfloor = \{-\frac{a}{2}, -\frac{a}{2} + 1, \ldots, -1, 0, 1, \ldots, \frac{a}{2} - 1\}$. We will consider signals of length $n$, where $n$ is a power of 2. We use the notation $\omega = e^{2\pi i/n}$ for the root of unity of order $n$. The forward and inverse Fourier transforms are given by

$$\hat{x}_f = \frac{1}{\sqrt{n}} \sum_{i \in [n]} \omega^{-f i} x_i \quad \text{and} \quad x_f = \frac{1}{\sqrt{n}} \sum_{j \in [n]} \omega^{j f} \hat{x}_f$$

respectively, where $f, j \in [n]$. We will denote the forward Fourier transform by $\mathcal{F}$. Note that we use the orthonormal version of the Fourier transform. Thus, we have $||\hat{x}||_2 = ||x||_2$ for all $x \in \mathbb{C}^n$ (Parseval’s identity). We assume that entries of $x$ are integers bounded by a polynomial in $n$.

A. Filters, hashing and pseudorandom permutations

We will use pseudorandom spectrum permutations, which we now define. We write $\mathcal{M}_{\text{odd}}$ for the set of odd numbers between 1 and $n$. For $\sigma \in \mathcal{M}_{\text{odd}}, q \in [n]$ and $i \in [n]$ let $\pi_{\sigma,q}(i) = \sigma(i - q) \mod n$. Since $\sigma \in \mathcal{M}_{\text{odd}}$, this is a permutation. Our algorithm will use $\pi$ to hash heavy hitters into $B$ buckets, where we will choose $B \approx k$. We will often omit the subscript $\sigma, q$ and simply write $\pi(i)$ when $\sigma, q$ is fixed or clear from context. For $i \in [n]$ we let $h(i) := \text{round}((B/n)\pi(i))$ be a hash function that maps $[n]$ to $[B]$, and for $i, j \in [n]$ we let $\alpha(i,j) := \pi(j) - (n/B)h(i)$ be the “offset” of $j \in [n]$ relative to $i \in [n]$. We always have $B$ a power of two.

Definition II.1. Suppose that $\sigma^{-1}$ exists $\mod n$. For $a, q \in [n]$ we define the permutation $P_{\sigma,a,q}$ by $(P_{\sigma,a,q}\tilde{x})_i = \hat{x}_{\sigma(i-a)}\omega^{a \sigma i}$.

Lemma II.2. $\mathcal{F}^{-1}(P_{\sigma,a,q}\tilde{x})_{\pi_{\sigma,q}(i)} = x_i \omega^{a \sigma i}$.

The proof is given in [IK14] and we do not repeat it here. Define

$$\text{Err}_k(x) = \min_{k \text{-sparse } y} ||x - y||_2 \quad \text{and} \quad \mu^2 = \text{Err}_k^2(x)/k. \quad (5)$$

In this paper, we assume knowledge of $\mu$ (a constant factor upper bound on $\mu$ suffices). We also assume that the signal to noise ratio is bounded by a polynomial in the length $n$ of the signal, namely that $R^* := ||x||_\infty/\mu \leq n^C$ for a constant $C > 0$. It will be convenient to use the notation $\mathbb{B}_\infty(x, r) = \{y \in [n] : ||x - y||_\infty \leq r\}$, where $||x - y||_\infty$ is the circular distance on $\mathbb{Z}_n$. For a real number $a$ we write $|a|_+$ to denote the positive part of $a$, i.e. $|a|_+ = a$ if $a \geq 0$ and $|a|_+ = 0$ otherwise.

We will use the following

Definition II.3 (Flat filter with $B$ buckets and sharpness $F$). A sequence $G \in \mathbb{R}^n$ symmetric about zero with Fourier transform $\hat{G} \in \mathbb{R}^n$ is called a flat filter with $B$ buckets and sharpness $F$ if (1) $G_j \in [0,1]$ for all $j \in [n]$; (2) $G_j \geq 1 - \left(\frac{1}{F}\right)^{-1}$ for all $j \in [n]$ such that $|j| \leq \frac{n}{2B}$; and (3) $G_j \leq \left(\frac{1}{F}\right)^{-1}\left(\frac{n}{|j|}\right)^{-1}$ for all $j \in [n]$ such that $|j| \geq \frac{n}{2F}$.

We will use a construction of such filters from [CKSZ17]:

Lemma II.4 ( [CKSZ17], Lemma 2.1). (Compactly supported flat filter with $B$ buckets and sharpness $F$) Fix the integers $(n, B, F)$ with $n$ a power of two, $B < n$, and $F \geq 2$ an even number. There exists an $(n, B, F)$-flat filter $G \in \mathbb{R}^n$, whose Fourier transform $\hat{G}$ is supported on a length-$O(FB)$ window centered at zero in time domain.

Note that most of the mass of the filter is concentrated in an interval of side $O(n/B)$, approximating the “ideal” filter (whose value would be equal to 1 for entries within the square and equal to 0 outside of it). Note that for each $i \in [n]$ one has $G_{-\pi^{-1}(i)} \leq 2$. We refer to the parameter $F$ as the sharpness of the filter. Our hash functions are not pairwise independent, but possess an approximate pairwise independence property that still makes hashing using our filters effective. These properties are standard, and are stated in the full version of the paper [Kap17].

B. Measurements of the signal, notation for estimation error and basic bounds

Pseudorandom spectrum permutations combined with a filter $G$ give us the ability to ‘hash’ the elements of the input signal into a number of buckets (denoted by $B$). We formalize this using the notion of a hashing. A hashing is a tuple consisting of a pseudorandom spectrum permutation $\pi$, target number of buckets $B$ and a sharpness parameter $F$ of our filter, denoted by $H = (\pi, B, F)$. Formally, $H$ is a function that maps a signal $x$ to $B$ signals, each corresponding to a hash bucket, allowing us to solve the $k$-sparse recovery problem on input $x$ by reducing it to 1-sparse recovery problems on the bucketed signals. We give the formal definition below.

Definition II.5 (Hashing $H = (\pi, B, F)$). For a permutation $\pi = (\sigma, q)$, parameters $B > 1$ and $F$, a hashing $H := (\pi, B, F)$ is a function mapping a signal $x \in \mathbb{C}^n$ to $B$ signals $H(x) = (u_{x,s})_{s \in [B]}$, where $u_{s,i} \in \mathbb{C}^n$ for each $s \in [B]$, such that for each $i \in [n]$ $u_{s,i} = \sum_{j \in [n]} G_{\pi(j) - (n/B)\alpha(i,j)} \omega^{s j}$ for $s \in [B]$, where $G$ is a filter with $B$ buckets and sharpness $F$ constructed in Lemma II.4.
For a hashing $H = (\pi, B, F), \pi = (\sigma, q)$ we sometimes write $P_{H, a, q}$.  

**Definition II.6** (Measurement $m = m(x, H, a)$). For a signal $x \in \mathbb{C}^n$, a hashing $H = (\pi, B, F)$ and a parameter $a \in [n]$, a measurement $m = m(x, H, a) \in \mathbb{C}^B$ is the $B$-dimensional complex valued vector of evaluations of a hashing $H(x)$ at a point $a \in [n]$, i.e. for $s \in [B]$

$$m_s = \sum_{j \in [n]} G(\pi, a, x_j) \omega^{\sigma s j},$$

where $G$ is a filter with $B$ buckets and sharpness $F$ constructed in Lemma II.4.

We access the signal $x$ in Fourier domain via the function $\text{HASHTOBINS}(x, \chi, (H, a))$, which evaluates the hashing $H$ of residual signal $x-\chi$ at point $a \in [n]$, i.e. computes the measurement $m(x, H, a)$ (the computation is done with polynomial precision). We will use the following lemma, which is rather standard:

**Lemma II.7.** $\text{HASHTOBINS}(\mathcal{G}, \chi, (H, a)), \text{where } H = (\pi, B, F)$, computes $u \in \mathbb{C}^B$ such that for any $i \in [n]$, $u_{o(i)} = \Delta H(i) + \sum_{j \in [n]} G_{o(i)}(x - j) \omega^{\sigma j}$, where $G$ is the filter defined in section II, and for all $i \in [n]$ we have that $\Delta^2 H(i) \leq \|x\|^2 \cdot n^{-c}$ is a negligible error term (and $c > 0$ is an absolute constant that governs the precision that semi-equispaced FFT is invoked with). It takes $O(BF)$ samples, and $O(B \cdot \log B + \|x\| \log n)$ time.

We now introduce relevant notation for bounding the error induced by our measurements in locating or estimating an element $i \in [n]$. For a hashing $H = (\pi, B, F)$ and an evaluation point $z \in [n]$, we have by Definition II.6

$$m_{h(i)}(x, H, z) = \sum_{j \in [n]} G_{o(i)}(x_j) \omega^{\sigma j},$$

where the filter $G_{o(i)}$ is the filter corresponding to hashing $H$ (note that $o(i)$ implicitly depends on $\pi$). In particular, one has:

$$G_{o(i)}^{-1} m_{h(i)} \omega^{-\sigma i} = x_i + \sum_{j \in [n] \setminus \{1\}} G_{o(i)}(x_j) \omega^{\sigma (j-i)} \quad \text{noise term}$$

A common idea underlying our analysis of estimation and recovery is to split the estimation/recovery error induced on an element $i$ into the contribution from the carefully defined 'head' of the signal and the contribution from the 'tail'. The 'head' of the signal is denoted by a set $S \subseteq [n]$ throughout the paper. For each $i \in [n]$ we write

$$G_{o(i)}^{-1} m_{h(i)} \omega^{-\sigma i} = x_i + \sum_{j \in S(i)} G_{o(i)}(x_j) \omega^{\sigma (j-i)} \quad \text{noise from 'head' elements}$$

$$+ \sum_{j \in [n] \setminus S(i)} G_{o(i)}(x_j) \omega^{\sigma (j-i)} \quad \text{noise from 'tail' elements}$$

$$+ \sum_{j \in S(i) \setminus \{1\}} G_{o(i)}(x_j) \omega^{\sigma (j-i)} \quad \text{noise from 'tail' elements}$$

$$\quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \ Quad
is larger than an absolute constant, then for every sequence 

\[ H_r = (\pi_r, B, F), r = 1, \ldots, r_{\text{max}} \]

of hashings and every sequence \( a_1, \ldots, a_{\text{max}} \) of evaluation points the output \( w \) of 

\[ \text{ESTIMATE VALUES}(\chi, L, \{(H_r, a_r, m(x, H_r, a_r))\}_{r=1}^{r_{\text{max}}}) \]

satisfies, for each \( i \in L \)

\[
|w_i - (x - \chi)| \leq 2 \cdot \text{quant} \sqrt[5]{\text{e}_i^\text{head}(H_r, x - \chi)} + 2 \cdot \text{quant} \sqrt[5]{\text{e}_i^\text{tail}(H_r, a_r, x - \chi)} + n^{-\Omega(c)},
\]

where \( c \geq 2 \) is an absolute constant that governs the precision of our approximate semi-equispaced FFT computations (see HASH TO BINS, Lemma II.7). The sample complexity is bounded by \( O(F B r_{\text{max}}) \), and the runtime by \( O(F \cdot B \cdot \log n + ||\chi||_0 \log n + |L| \cdot r_{\text{max}}) \).

The proof of the lemma is given in the full version [Kap17]. The proof is rather standard modulo our definitions of \( e_i^\text{head} \) and \( e_i^\text{tail} \), as well as the fact that the statement of the lemma is entirely deterministic. We will later apply this lemma to random hashings and evaluation points, but the deterministic nature of the claim will be crucial in analyzing measurement reuse.

As both our ESTIMATE (Section IV) and SPARSEFFT (presented in the full version [Kap17]) algorithms iteratively update the signal, we will need to analyse the performance of ESTIMATE VALUES on various residual signals derived from the original input signal \( x \). The notion of a majorant is central to this part of our analysis:

**Definition II.9 (Majorant).** For any \( S \subseteq [n] \) and any \( x, y \in \mathbb{C}^n \) we say that \( y \) is an majorant for \( x \) with respect to \( S \) if \( |x_i| \leq |y_i| \) for all \( i \in S \).

With this definition and definition of \( e_i^\text{head} \) above the following crucial lemma follows immediately:

**Lemma II.10.** For every hashing \( H \), every set \( S \subseteq [n] \) one has for every pair \( x, y \in \mathbb{C}^n \) that if \( x \prec_S y \) then for every \( i \in [n] \)

\[
e_i^\text{head}(H, x) \leq e_i^\text{head}(H, y).
\]

**Proof:** Recall that by (7) one has \( e_i^\text{head}(H, x) = G_{o_i}^{-1} \cdot \sum_{j \in S \setminus \{i\}} G_{o_i(j)} |x_j| \). Since \( G \geq 0 \) by Definition II.3 and Lemma II.4, we have by using \( x \prec_S y \) that \( e_i^\text{head}(H, x) = G_{o_i}^{-1} \cdot \sum_{j \in S \setminus \{i\}} G_{o_i(j)} |x_j| \leq G_{o_i}^{-1} \cdot \sum_{j \in S \setminus \{i\}} G_{o_i(j)} |y_j| = e_i^\text{head}(H, y) \) as required.

\[ \blacksquare \]

### III. Isolating partitions

In this section we prove the main lemmas that allow us to reason about performance of the SNR reduction process in our algorithms (Algorithm 2 and Algorithm 3 in the full version [Kap17]). Both algorithms perform SNR reduction (see lines 16 to 22 in Algorithm 2) using two loops. The first loop (over \( r \)), controls the \( \ell_1 \) norm of the signal, with the upper bound on the norm being reduced by a factor of 4 in each iteration. This reduction is achieved via a sequence of calls to ESTIMATE VALUES (in ESTIMATE, Algorithm 2) using a separate collection of hashings for each \( t = 1, \ldots, T \). Our correctness analysis for this process proceeds by showing that, with high constant probability over the choice of the hashings \( \{(H_t, s_{t, i})\}_{t=1}^T \) any set \( S \) of size \( \approx k \) the hashings induce a partition of \( S \) into at most \( T \) sets \( S_1 \cup \cdots \cup S_T \) such that hashings used in the \( t \)-th round allow the algorithm to make progress on elements in \( S_t \). The formalization of this claim is given by the following lemma, which is central to our analysis:

**Lemma III.1.** For every integer \( k \geq 1 \), every \( S \subseteq [n], |S| \leq k \), every \( \delta \in (0, 1/2) \), if the parameters \( B_t, R_t \) are selected to satisfy (p1) \( R_t = C_1 \cdot 2^t \) and (p2) \( B_t \geq C_2 \cdot k / R_t^2 \) for every \( t \in [0 : T] \), where \( C_1 \) is a sufficiently large constant and \( C_2 \) is sufficiently large as a function of \( C_1 \) and \( \delta \), then the following conditions hold.

For every collection of hashings \( \{(H_t, s_{t, i})\}_{t=1}^T \), if the filters used in hashings \( H_t, s_{t, i} \) are at \( F \)-sharp for even \( F \geq 6 \) for every \( t \in [1 : T] \), and \( S \) admits a \( \delta \)-isolating partition (as per Definition III.7) \( S = S_1 \cup \cdots \cup S_T \) with respect to \( \{H_t, s_{t, i}\} \), then for every \( x, \chi \in \mathbb{C}^n, x' = x - \chi \), for every \( t \in [0 : T] \) one has \( ||e_i^\text{head}(\{H_t, s_{t, i}\}_{t \in [1 : t]}, x')||_1 \leq 20 R_t^{-\delta} ||x''||_1 \).

The proof of the lemma is deferred to the full version [Kap17] due to space constraints.

**Remark III.2.** Note that the result of Lemma III.1 implies that the cumulative error induced by the entire set \( S \) of ‘heavy’ coefficients on \( S_i \) is only a \( \approx R_t^{-\delta} \) fraction of the \( \ell_1 \) norm of \( x' \), despite the fact that when estimating \( S_t \) we hash into \( B_t \ll k \) buckets, and in general each bucket will contain many elements of \( S \). Furthermore, if we choose \( R_t \) to increase fast enough so that \( \sum_{t \geq 1} R_t^{-\delta} \ll 1 \) we get that the cumulative contribution of elements in \( S \) to estimation/location error over all \( t \geq 1 \) is less than 1, meaning that errors do not accumulate much. This is exactly what we achieve by setting \( R_t = C_1 2^t \) for a large constant \( C_1 > 1 \) – see proof of Lemma IV.1 in Section IV.

In the rest of the section we first introduce relevant notation and in particular define the central notion of an isolating partition of the set \( S \) of head elements (in section III-A), then prove that any fixed set \( S \) of size about \( k \) admits an isolating partition with at least high constant probability over the choice of the hashings \( \{(H_t, s_{t, i})\}_{t=1}^T \) (section III-B), and show how to construct the partition efficiently (Lemma III.9) if the set \( S \) is given explicitly (used in Algorithm 2, line 13). Using this result we then give a proof of Lemma III.1.

### A. Main definitions

Let \( S \) be any subset of \([n]\) (we will later instantiate \( S \) to the set of ‘large’ elements of \( x \)). We now define a decomposition of the set \( S \) into \( T = \frac{1}{1+2} \log_2 \log(k + 1) + O(1) \) disjoint sets \( S_1, S_2, \ldots, S_T \) with respect to a
sequence $1 \leq R_0 \leq R_1 \leq R_2 \leq \ldots \leq R_T$ and hashings $\{H_{t,s}\}_{s=1}^{R_t}$. We start with several auxiliary definitions.

**Definition III.3** ($t$-Collison). We say that an element $a \in [n]$ participates in a $t$-collision with another element $b \in [n]$ under hashing $H = (\pi, B, F)$ if $a$ hashes within at most $t$ buckets of $b$ under $H$, i.e. if $|\pi(a) - \pi(b)| \leq \frac{n}{t} (t - 1)$.

**Definition III.4** ($\delta$-bad element). For $\delta \in (0, 1)$, for each $t \in \{1 : T\}$, sequence $1 \leq R_0 \leq R_1 \leq \ldots \leq R_T$, where $T \geq 1$ is an integer, we say that an element $a$ of $S$ is $\delta$-bad for $S_t$ with respect to a partition $S = S_1 \cup S_2 \cup \ldots \cup S_T$ and hashings $\{H_{t,s}\}_{s=1}^{R_t}$ if $a$ participates in an $R_t$-collision with at least one element of $S_t$ under more than a $R_t^{t-\delta}$ fraction of hashings $H_{t,s}$, $1 \leq s \leq R_t$. Also note that property (3) serves the purpose of making sure that no element of $S_t$ is $\delta$-bad for $S_t$, which is an essential condition for the isolation of sets.

**Definition III.5** ($\lambda$-crowded element). For a hashing $H = (\pi, B, F)$ and a real number $\lambda \in (0, 1)$, an element $a \in [n]$ is $\lambda$-crowded at scale $q \geq 0$ by a set $Q \subseteq [n]$ if $|B(\pi(a), \frac{q}{2}) \cap \pi(Q \setminus \{a\})| \geq \lambda 2^q n$. We say that an element $a$ is simply $\lambda$-crowded if it is $\lambda$-crowded at least one scale $q \geq 0$.

**Remark III.6.** The intuition for the definition above is that if the permutation $\pi$ was pairwise independent, then for every $a \in [n]$ the expectation of $|B(\pi(a), \frac{q}{2}) \cap \pi(Q \setminus \{a\})|$ would be about $2^q$ if $|Q| \leq B$, i.e. about the number of buckets that fall into the interval. We say that an element is $\lambda$-crowded when the number of elements in its vicinity $\lambda 2^q n$ for at least one scale $q$, i.e. exceeds expectation by a $\lambda 2^q$ factor. Our choice of $\lambda = R^{-3}$ serves the purpose of enforcing that no element of $S_t$ is hashed too close to another element of $S_t$, and no (large) neighborhood of any element of $S_t$ too crowded. These two parameter regimes have somewhat distinct applications in the proof of Lemma III.1 – see footnotes 3 and 4 in the proof of the lemma on pages 13 and 14 respectively.

**Definition III.7** ($\delta$-isolating partition). For $\delta \in (0, 1)$, for any $k \geq 1$ and any $S \subseteq [n], |S| \leq k$, a partition $S = S_1 \cup S_2 \cup \ldots \cup S_T$ of $S$ is $\delta$-isolating with respect to a sequence of integers $1 \leq R_0 \leq R_1 \leq \ldots \leq R_T$ and hashings $\{H_{t,s}\}_{s=1}^{R_t}$ for $t \in \{1 : T\}$ if the following conditions are satisfied for each $t \in \{1 : T\}$:

1. $|S_t| \leq k \cdot R_t^{-2^{(1-\delta)(t-1)+1}}$ (the sizes of $S_t$’s decay doubly exponentially);
2. no element of $S_t$ is $R_t^{-\delta}$-crowded by $S_t$ under any of $\{H_{t,s}\}_{s=1}^{R_t}$ (elements of $S_t$ are rather uniformly spread under hashings $H_{t,s}$);
3. no element of $S_t$ $R_t$-collides with an element of $S$ that is $\delta$-bad for $S_t$ under any of $\{H_{t,s}\}_{s=1}^{R_t}$ (collisions between $S$ and $S_t$ are rare).

Note that the bound on the size of $S_t$ is at most $k$, which will be trivial for our instantiation of $S$. Nontrivial decay of the $S_t$ starts at $t = 2$. Also note that property (3) is exactly why we call our approach ‘isolation on average’.

As the proof of Lemma III.1 below shows, the fact that no element of $S$ that is $\delta$-bad for $S_t$ collides with $S_t$ under any of the hashings implies that every element of $S$ has a limited contribution to estimation error, and errors do not propagate.

**B. Existence of isolating partitions of $S$**

In this section we prove that any set $S$ of size at most $k$ admits an isolating partition with respect to a random set of hashings as in Algorithm 2 with at least high constant probability. We prove this claim by giving an algorithm that we show constructs such a partition successfully with high constant probability. The algorithm is Algorithm 1, presented below. We prove that Algorithm 1 terminates correctly in Lemma III.8 below, assuming that the number of hashings at each step $t$ and their parameters are chosen appropriately.

If the set $S$ is known explicitly, the partition can be constructed efficiently by running Algorithm 1 – the details are given in Lemma III.9. An efficient construction is needed in our sample efficient primitive (see Algorithm 2). Our sample-optimal Sparse FFT algorithm is oblivious to the actual partition, as its task is to identify the set $S$. However, as we show in the full version [Kap17], the existence of an isolating partition of $S$ is sufficient for the algorithm to work.

**Algorithm 1** Construction of an isolating partition $\{S_j\}_{j=1}^{T}$

1: **procedure** CONSTRUCTPARTITION($\{H_{t,s}\}_{s=1}^{R_t}$)
2: $S_1 \leftarrow S, t \leftarrow 1$
3: while $S_t^j \neq \emptyset$ do
4: $B_t \leftarrow \{\text{elements of } S_t \text{ that are } \delta\text{-bad wrt } S_t^j \}$
5: under $\{H_{t,s}\}_{s \in \{1 : R_t\}}$
6: $U_t \leftarrow \{\text{elements } a \in S_t^j \text{ that } R_t \text{-collide with } B_t \}$
7: $V_t \leftarrow \{\text{elements } a \in S_t^j \text{ that are } R_t^{-\delta}\text{-crowded} \}$
8: by $S_t^j$ under at least one of $\{H_{t,s}\}_{s \in \{1 : R_t\}}$
9: $S_t^{j+1} \leftarrow B_t \cup U_t \cup V_t$
10: $t \leftarrow t + 1$
11: end while
12: $S_j^T \leftarrow S_j^j \setminus S_{j-1}^{j+1}$ for $j = 1, \ldots, t$
13: return the partition $\{S_j^T\}_{j=1}^{T}$
14: **end procedure**

We now argue that Algorithm 1, with appropriately set parameters, constructs an isolating partition of any set $S \subseteq [n]$ that satisfies $|S| \leq k$ with at least high constant probability.

**Lemma III.8.** For every integer $k \geq 1$, every $S \subseteq [n], |S| \leq k$, every $\delta \in (0, 1/2)$, if the parameters $B_t, R_t$ are selected to satisfy (p1) $R_t = C_1 \cdot 2^t$ and (p2) $B_t \geq C_2 \cdot k/R_t^2$ for every $t \in \{0 : T\}$, where $C_1$ is a sufficiently large constant and $C_2$ is sufficiently large as a function of $C_1$ and $\delta$, then the following conditions hold.
With probability at least $1 - 1/2^5$ over the choice of hashings $\{H_{i,s}\}_{s \in [1:k]}$ Algorithm 1 terminates in $T = \frac{1}{\log_2 \log(k + 1)} + O(1)$. When the algorithm terminates, the output partition $\{S_j\}_{j=1}^T$ is $\delta$-isolating as per Definition III.7.

If the set $S$ is known explicitly, Algorithm 1 admits a simple efficient implementation (the proof is given in the full version [Kap17]):

**Lemma III.9.** For any integer $k \geq 1$, any $S \subseteq [n]$, $|S| \leq k$, if the hashings $\{H_{i,s}\}_{s \in [1:k]}$ are such that the partition $\{S_j\}_{j=1}^T$ defined by Algorithm 1 is isolating as per Definition III.7, this partition can be constructed explicitly in time $O\left(\left(\sum_{t=1}^T R_t\right) \cdot |S| \log |S|\right)$.

**IV. SAMPLE EFFICIENT ESTIMATION**

In this section we state our sample optimal estimation algorithm (Algorithm 2) and provide its analysis.

**A. Algorithm and overview of analysis**

Our algorithm (Algorithm 2) contains three major components: it starts by taking measurements $m$ of the signal $x$ (accessing the signal in Fourier domain, i.e. accessing $\hat{x}$), then uses these measurements to perform a sequence of $\ell_1$ norm reduction steps, reducing $\ell_1$ norm of the residual signal on the target set $S$ of coefficients to about the noise level. Finally, a simple cleanup procedure is run to convert the $\ell_1$ norm bounds on the residual to $\ell_2$ guarantees of (1). In this section we will use the functions $e_{\text{head}}, e_{\text{tail}}$ (see Section II) defined with respect to the set $S$.

**Measuring $\hat{x}$**. All measurements that the algorithm takes are taken in lines 6-12, and then line 31. The measurements in lines 6-12 are taken over $T = \frac{1}{\log_2 \log(k + 1)} + O(1)$ rounds for small constant $\delta \in (0,1/2)$, where in round $t = 1, \ldots, T$ we are hashing the signal into $B_t \approx k/R_2^t$ buckets, where $R_t$ grows exponentially with $t$. For each $t$ we perform $R_t$ independent hashing experiments of this type. This matches the setup of Lemma III.1, which is our main analysis tool (see proof of Lemma IV.1).

**$\ell_1$ norm reduction loop.** Once the samples have been taken, Algorithm 2 proceeds to the $\ell_1$ norm reduction loop (lines 16-22). The objective of this loop is to reduce the $\ell_1$ norm of the residual signal on the target set $S$ of coefficients that we would like to estimate to about the noise level, namely to $O(||x||_{\infty} |S| ||\hat{v}||_2 \sqrt{k})$. The formal guarantees are provided by

**Lemma IV.1.** For every $\delta \in (0,1/2)$, if $C_1, C_2$ (parameters in Algorithm 2) are sufficiently large constants, then the following conditions hold.

For every $x \in \mathbb{C}^n$, every integer $k \geq 1$, every $S \subseteq [n]$, $|S| = k$, if $|x|_{\infty} \leq R^* \cdot ||x||_{\infty} \sqrt{k}$, $R^* = \mathcal{O}(1)$, the vector $\hat{x}$ computed in line 23 of an invocation of $\text{ESTIMATE}(\hat{x}, S, \ell, k, \epsilon, R^*)$ (Algorithm 2) satisfies

$$||x - \hat{x}||_2 \leq O_\delta(||x||_{\infty} |S| \sqrt{k})$$

conditioned on an event $\mathcal{E}_{\text{maj}}$ that occurs with probability at least $1 - 1/2^5$.

**Cleanup phase and final result.** Once the $\ell_1$ norm of the residual on $S$ has been reduced to $O(||x||_{\infty} |S| \sqrt{k})$, we run the $\text{ESTIMATEVALUES}$ procedure once to convert $\ell_1$ norm bounds on the residual into $\ell_2/\ell_2$ guarantees (1). This results in a proof of Theorem I.1.

**B. Proof of Lemma IV.1**

We give an outline of the proof, and defer the details to the full version [Kap17].

**Proof of Lemma IV.1:** Recall that in this section we use the quantities $e_{\text{head}}$ and $e_{\text{tail}}$ defined with respect to the set $S$. We will also use an isolating partition of $S$, denoted by $S = S_1 \cup S_2 \cup \ldots \cup S_T$. We argue the existence of such a partition with high probability later.

We prove by induction on the pair $(r,t)$ that conditional on a high probability success event $\mathcal{E}_{\text{maj}}$ (defined below) the residual signals $x - \hat{x}_{(r,t)}$ are majorized on $S$ (in the sense of Definition II.9) by a fixed sequence $y_{(r,t)}$ whose $\ell_1$ norm converges to $O(||x||_{\infty} |S| \sqrt{k})$ after $O(\log R^*)$ iterations. Since we only update elements in $S$, this gives the result. We now give the details of the argument. In what follows we let $\mu := ||x||_{\infty} |S|/2^k$ for convenience. Note, however, that Algorithm 2 is oblivious to the value of $\mu$: we only need an upper bound on $\log R^*$.

We start by defining the majorizing sequence $y_{(r,t)}$. We first let $y_{(0,0)} = R^* \mu$ for all $i \in S$ and $y_{(0,0)} = x_i$ otherwise. Note that $y_{(0,0)}$ trivially majorizes $x$ as $||x||_{\infty} \leq R^* \mu$ by assumption of the lemma. The construction of $y_{(r,t)}$ proceeds by induction on $(t,r)$. Given $y_{(r',t')}$, as per Algorithm 2 the next signal to be defined is $y_{(r,t)}$ with $(r,t) = (r',t' + 1)$ if $t < T$ and $(r,t) = (r' + 1,1)$ otherwise (as per lines 15-22 of Algorithm 2). We now define the signal $y_{(r,t)}$ by letting for each $i \in [n]$ (recall that $S_t$ is the $t$-th set in an isolating partition $S = S_1 \cup S_2 \cup \ldots \cup S_T$)

$$(11) y_{(r,t)}(i) := \begin{cases} 
20x_{\text{head}}(\{H_{i,s}\}_{s \in [1:k]}), y_{(r',t')} 
+ 20x_{\text{tail}}(\{H_{i,s}, \alpha_{i,s}\}_{s \in [1:k]}), x 
+ n^{-\Omega(c)}(i) 
if i \in S_t 
(y_{(r',t')} - x_{(r',t')}) 
o.w.
\end{cases}$$

Here $n^{-\Omega(c)}$ corresponds to the (negligible) error term due to polynomial precision of our computations. Note that there are two contributions to $y_{(r,t)}$: one coming from the previous signal in the majorizing sequence, namely $y_{(r',t')}$, and the other coming from the tail of the signal $x$.

We now prove by induction on $(t,r)$ that the loop in our estimation primitive reduces the $\ell_1$ norm of the residual to $O(\mu \cdot k)$ (recall that $\mu^2 = ||x||_{\infty} |S|/2^k$). Specifically, we prove that there exists an event $\mathcal{E}_{\text{maj}}$
Proof of Theorem I.1: Recall that we use the quantities $\varepsilon_\text{head}$ and $\varepsilon_\text{tail}$ defined with respect to the set $S$. Fix $\delta$. By Lemma IV.1 we have that conditioned on a high probability event $\varepsilon_\text{max}$ (which occurs with probability at least $1 - 2/25$) the vector $\bar{\chi}$ computed in line 23 satisfies

\[ ||(x - \bar{\chi})s||_1 = O(||x||_k ||s||_2 \sqrt{\varepsilon}). \] (12)

To complete the proof, we show that the output $\chi''$ of the invocation of $\text{EstimateValues}$ in line 31, when added to $\chi$, yields guarantee claimed by the lemma. First, by Lemma II.8 with $S$ one has for each $i \in S$:

\[ ||\chi'' - (x - \bar{\chi})i||_1 \leq 2 \cdot \text{quant}_{i/5} \varepsilon_\text{head}(H_r, x - \bar{\chi}) + 2 \cdot \text{quant}_{i/5} \varepsilon_\text{tail}(H_r, a, x) + n^{-\Omega(c)}. \] (13)

since supp $\chi'' \subseteq S$.

Squaring both sides of (13), using the bound $(a + b)^2 \leq 2a^2 + 2b^2$ and taking expectations over the randomness in measurements taken in lines 27-30, we get

\[ E(||\chi'' - (x - \bar{\chi})i||^2_1) \leq 8 \cdot E \left[ \text{quant}_{i/5} \varepsilon_\text{head}(H_r, x - \bar{\chi})^2 \right] + 8 \cdot E \left[ \text{quant}_{i/5} \varepsilon_\text{tail}(H_r, a, x)^2 \right] + n^{-\Omega(c)}. \] (14)

We now upper bound the expectation of (14). By Lemma IV.2, (1) one has, letting $Z_{\text{head}} :=$
quant\(1/\epsilon\) to simplify notation,
\[
E[(Z_{\text{head}}^2)] = O\left(\frac{1}{B} ||(x - \bar{x})s||_1^2 \right)
\]
\[
= O\left(\frac{1}{C_2 k/\epsilon} ||(x - \bar{x})s||_1^2 \right)
\]
\[
= O(\epsilon^2 ||x||_\infty ||s||_2^2/(C_2 k)),
\]
where we used that by conditioning on \(E_{\text{maj}}\) one has \(||(x - \bar{x})s||_1 = O(||x||_\infty ||s||_2 \sqrt{k})\) by (12).

By Lemma IV.2, (2) with \(S\) one has, letting \(Z_{\text{tail}} := \text{quant}_1^{1/\epsilon} e_{t}^{\text{tail}}(H_r, a_r, x)\) to simplify notation,
\[
E[(Z_{\text{tail}}^2)] = O(||(x - \bar{x})||_n \|s\|_2^2/B)
\]
\[
= O(\epsilon ||x||_\infty \|s\|_2^2/(C_2 k)),
\]
where we used the fact that \(\text{supp} \bar{x} \subseteq S\).

Substituting these bounds into (14) and summing over all \(i \in S\), we get
\[
E[||x - \bar{x} - \tilde{x}'||^2] \leq O(\epsilon^2 ||x||_\infty \|s\|_2^2/C_2) + O(\epsilon ||x||_\infty \|s\|_2^2)/C_2
\]
\[
\leq (\epsilon/1000)||x||_\infty \|s\|_2^2
\]
as long as \(C_2\) is sufficiently large.

An application of Markov’s inequality then gives \(||(x - \bar{x} - \tilde{x}''||^2 \leq \epsilon ||x||_\infty \|s\|_2^2\) with probability at least \(1 - 1/1000\). By a union bound over this failure event and \(E_{\text{maj}}\), we conclude that the algorithm outputs the correct answer with probability at least \(1 - 3/25 \geq 4/5\).

We now upper bound the sample complexity and runtime.

Sample complexity. The sample complexity of lines 6-11 is bounded by \(\sum_{t=1}^T \sum_{s=1}^{R_t} O(F \cdot B_t) = \sum_{t=1}^T R_t \cdot O(F \cdot k/R_t^2) = O(k) \cdot \sum_{t=1}^T 1/R_t = O(k)\) by the choice of \(R_t\) as geometrically increasing. The sample complexity of lines 27-30 is upper bounded by \(O(F \cdot B) = O(k/\epsilon)\) by Lemma II.8 and choice of \(F = O(1)\).

Runtime. The runtime of \(\text{HASHTOBINS}\) in line 10 of Algorithm 2 is \(O(F \cdot B_t \cdot B_t) = O(B_t \cdot B_t)\) by Lemma II.7, the setting of \(F = O(1)\) and the fact that the residual signal passed to the call is zero. Since this line is executed for \(t = 1, \ldots, T\) and \(s = 1, \ldots, R_t\), the total runtime of the loop is
\[
\sum_{t=1}^T \sum_{s=1}^{R_t} O(B_t \cdot B_t) = O\left(\sum_{t=1}^T R_t \cdot (C_2 k/R_t^2) \log(C_2 k)\right)
\]
\[
= O(k \log k) \cdot \sum_{t=1}^T 1/R_t
\]
\[
= O(k \log k).
\]

The runtime for construction of the partition \(S_1 \cup S_2 \cup \ldots \cup S_T\) in line 13 is \(O((\sum_{t=1}^T R_t) \log |S|) = O(R_T k \log k)\) by Lemma III.9 and the fact that \(\sum_{t=1}^T R_t = O(R_T)\). We now note that since \(T = \frac{1}{\epsilon^2} \log_2 \log(k + 1) + O(1)\), then
\[
R_T = C_1 2T = C_1 \frac{1}{\log_2 \log_2 k + O(1)}
\]
\[
= O(\log_2^{1/2(1-\delta)}(k + 1))
\]
\[
= O(\log_2^{1+2\delta}(k + 1)),
\]
where we used the fact that \(1/(1-\delta) \leq 1 + 2\delta\) for \(\delta \in (0, 1/2)\). Thus, the runtime for construction of the partition \(S_1 \cup S_2 \cup \ldots \cup S_T\) in line 13 is \(O(k \log^{2+2\delta} k)\).

By Lemma II.8 each invocation of \(\text{ESTIMATEVALUES}\) takes time \(O(||x(t)||_0 \log n + FB_t \log n) \cdot R_t) = O(R_t k \log n + R_t B_t \log n)\), as \(F = O(1)\) by choice of parameters in line 25 of Algorithm 2. The total runtime per iteration in lines 16-22 is thus
\[
\sum_{t=1}^T (O(R_t k \log n + R_t B_t \log n)
\]
\[
= O\left(k R_T \log n + \sum_{t=1}^T B_t R_t \log n\right)
\]
\[
= O(k R_T \log n) + O\left(\sum_{t=1}^T k/R_t\right) \log n,
\]
where the first transition follows since \(\sum_{t=1}^T R_t = O(R_T)\), as \(R_t\) grow geometrically, and the second transition follows since \(B_t = C_2 k/R_t^2\) by the setting of parameters. We now note that \(\sum_{t=1}^T k/R_t = O(k)\) since \(R_t\) grow geometrically, and thus the expression on the last line above is \(O(k R_T \log n) = k \log^{2+2\delta} n\) by (15). Since the loop in lines 16-22 proceeds over \(O(\log n)\) iterations, the final runtime bound is \(k \log^{3+2\delta} n\), as required (after rescaling \(\delta\)).

Finally, lines 27-31 take \(O(\frac{1}{\epsilon} k \log n)\) time for the invocation of \(\text{HASHTOBINS}\) by Lemma II.7 and \(O(\frac{1}{\epsilon} k \log n)\) time for \(\text{ESTIMATEVALUES}\) by Lemma II.8. Putting the bounds above together, we obtain the runtime of \(O(k \log^{3+2\delta} n) + O(\frac{1}{\epsilon} k \log n)\), as required.

\[\Box\]

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