

Uniroma1(2018-19) - Social and Behavioural Networks

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Chapter 1

Introductory pills

1.0.1 Markov inequality

Let X be a nonnegative RV in Ω , and an outcome $a \in \Omega$, then:

$$\Pr(X \geq a) \leq \frac{E(X)}{a} \quad (1.1)$$

Proof: $E(X) = \int_0^\infty x \Pr(X = x) dx \geq \int_a^\infty x \Pr(X = x) dx \geq \int_a^\infty a \Pr(X = x) dx = a \Pr(X \geq a)$

1.0.2 Moment generating functions

A moment in a mathematical-analytical sense, are "quantitative measures" that describe characteristic of a shape. E.g.: a generic function's first moment is its slope (first derivative), Given a random variable X , then its moment generating function is the function $M_X(t) = e^{tX}$, $t \in \mathbb{R}$

To be continued...

Reminder! Power series of the e^x function: $e^x = \sum_{n=0}^{\infty} \frac{x^n}{n!}$

1.1 Chernoff bound

Let $X_1, \dots, X_n \in \mathcal{Ber}(p)$ IID, or in other words, n independent coin throws of the same coin; then define X as $\sum_{i=1}^n (X_i)$. X is essentially a binomial RV: $X \in \mathcal{Binom}(\mathcal{P}^n, p)$, thus $E(X) = p \cdot n$

So, given an error limit ε , we define the Chernoff bound as:

$$\Pr(X - E(X) \geq t) \leq e^{-2nt^2}$$

Which translates, in the binomial case to:

$$\Pr(|\sum_{i=1}^n (X_i) - p \cdot n| > t) = \Pr(|\frac{1}{n} \sum_{i=1}^n (X_i) - p| > \frac{t}{n})$$

Then, by defining $t := \varepsilon n$

$$\Pr(|\frac{1}{n} \sum_{i=1}^n (X_i) - p| > \varepsilon) \leq 2e^{-2n^3 \varepsilon^2}$$

Chapter 2

Locality Sensitive Hashing

The goal of hashing techniques is to reduce a big "object" to a small "signature" or "fingerprint". In general, what happens is to have some notion of similarity, and then define a "scheme" which computes it. The process of creating a scheme usually involves some sort of preprocessing step, and a function family which, by choosing one according a probability distribution, classifies the objects in the same way as the similarity function does. Loose definition for Locality Sensitive Hashing: Similar objects hash to similar values

Here are some common similarities:

Jaccard similarity

Given two sets of objects A and B, their Jaccard similarity is defined as follows:

$$J(A, B) = \frac{|A \cap B|}{|A \cup B|} \quad (2.1)$$

Hamming similarity

Given two sets of objects A and B taken from a universal set U, their Hamming similarity is defined as follows:

$$J(A, B) = \frac{|A \cap B| + |\complement_U(A \cup B)|}{|U|} \quad (2.2)$$

2.1 A case study: Web-page indexing

A search engine crawls periodically the Internet and stores valuable information in its own index for search optimization purposes.

An observation to make is the following: some kinds of documents, that are very similar to each other, are stored sparsely through the net; to save storage space, only one of a kind of document's info is stored in the index, whereas all others are linked to the first one, because of their similarity.

To find a useful hashing scheme, A. Broder came up with an idea. First off, treat web pages as strings:

T_1 : "The black board is black"

T_2 : "The white board is white"

Then, let $distinct(T)$ returns the set of distinct words appearing in a string (Ref. Bag of Words model)

So for example, by using the Jaccard similarity:

$$J(distinct(T_1), distinct(T_2)) = \frac{3}{5} \quad (2.3)$$

Over a half: they look close; if we used the Hamming distance instead, we would (almost always) get a number very close to 1, because we're using a minuscule part of the universe set (in our case, the English dictionary)

OBJECTIVE: Construct a scheme over web-pages that implement the Jaccard similarity

Preprocessing step: Choose UAR a permutation/total-ordering π over $A \cup B =: u$ Algorithm (using u):

```
pi: empty sequence
while u is not empty:
  pick a word w from u UAR and remove it from u
  append w to pi
end
return pi
```

Proof of correctness: $\Pr(X = \pi) = \frac{1}{|u|} \cdot \frac{1}{|u|-1} \cdot \dots \cdot 1 = \frac{1}{|u|!} \Rightarrow X \in$

$Unif(Perm_u)$

From π , define the hashing function: $h_\pi \in \mathcal{P}(U) \rightarrow U : h_\pi(A) = \min_\pi(A)$, meaning we take the minimum in A according to the ordering specified by π

Observation: $\forall A \in U \Rightarrow h_\pi(A) \in A$

E.g.: $\pi := (black, the, is, white, board), C := \{black, board\} \Rightarrow h_\pi(C) = black$

Thus, we declare that A is similar to B iff $h_\pi(A) = h_\pi(B)$ (Remember that A and B are fixed, π is the main factor of this definition)

So: $\Pr(h_{\pi_i}(A) = h_{\pi_i}(B)) = ?$ Looking at a corresponding Venn diagram:

- $A \cap B = \emptyset \Rightarrow \Pr(\dots) = 0$, no words in common, so their hashes must be different independently of π_i
- $A = B \Rightarrow \Pr(\dots) = 1$, all words in common, so their hashes must coincide independently of π_i
- Otherwise, since π_i is chosen UAR, the probability that the hashes are equal has the same meaning of the probability of finding the lowest element of A and B in the intersection with respect of the union... which, by its very definition, is the Jaccard similarity of A and B: $\Pr(h_\pi(A) = h_\pi(B)) = J(A, B)$

Possible question: Why not respect to the universal set? because A and B will have hashes, which do not live outside the union, i.e. the union is our true set of outcomes when hashing A or B (remember the observation)

Now, if h_π is evaluated only once over a given permutation, only a binary response can be obtained. In order to obtain the probability value without resorting to compute unions and intersections, we can repeat evaluation over different permutations; this can be regulated by the Chernoff-Hoeffding bound:

Let $A, B \in \mathcal{P}(U)$, and $X_1 \dots X_n$ be iid coins each defined over a distinct element of $\Pi \subseteq \text{Perm}_U$ such that $X_i \mapsto 1 \Leftrightarrow A \sim_{\pi_i} B, 0 \text{ otherwise}$, then:

$$\Pr \left(\left| \text{avg}_{i=1}^n(X_i) - \frac{\sum E(X)}{n} \right| < \varepsilon \right) = \quad (2.4)$$

2.2 Generalizing LSH, and the problem of scheme existence

(Our) Formal definition: Let U be a set, and $S \in U^2 \rightarrow [0, 1]$ a symmetric function; then S is called a similarity over U .

Tidbit: Let $f \in A^n \rightarrow B$, then f is **symmetric** iff *argument order does not change the image*

A LSH scheme over U is a probability distribution over U 's partitions

Intuitive: a hash function's purpose is to map arguments that are very similar to the same value

Hash function: $h \in U \rightarrow (*)A$ such that A 's representation is 'sensibly smaller' than U (h is NOT injective by this intuition - not true, injective functions are used as hash functions in pathological cases...)

Insight: A hash function seems to complicate definitions more than a simple equivalence relation, but it models programs/algorithms more effectively, which is our focus here

Let $S \in U^2 \rightarrow [0, 1]$ be a similarity, and H be a RV over a family of hash functions over U , then H is a LSH scheme iff $\Pr(H(a) = H(b)) = S(a, b) \forall a, b \in U$

Brainlamp: I can extend the domain of H to the whole hashfunction class by setting the outsiders' probability to 0...

Note: some partitions will never be a result of a hash function

Other note: some form of transitivity must hold. (So yeah, we're dealing with an equivalence relation in the guise of a function with arbitrary codomain)

INSIGHT: Preprocess & hash function (aka a scheme) determine the similarity function (most people attempt to do the reverse)

MAJOR INSIGHT: In the previous webpage example, we're not dealing with a single hashing function, but with a family of functions each built with its own word permutation: the scheme distributes over the permutations of the union!

Wrapup: A LSH scheme for a similarity S is a prob dist over U 's partitions such that $\forall A, B \in U \Rightarrow \Pr_{\pi}(A \sim_{\pi} B) = S(A, B) = \Pr_h(h(A) = h(B))$

Challenge: Can we find a LSH scheme for an arbitrary S function? NO

E.g. $U = \{a, b, c\}$ $S \in U^2 \rightarrow [0, 1] : S(a, b) \mapsto 1, S(b, c) \mapsto 1, S(a, c) \mapsto 0$

Translating into probabilities and using equality's transitivity, we obtain: $\Pr(h(a), h(c)) = 1$, which contradicts the third mapping.

Chapter 3

Next

More distances:

Dice similarity

$$D(A, B) = \frac{|A \cap B|}{|A \cap B| + \frac{1}{2}|A \Delta B|} \quad (3.1)$$

Anderberg similarity

$$D(A, B) = \frac{|A \cap B|}{|A \cap B| + 2|A \Delta B|} \quad (3.2)$$

Generalizing Jaccard, Dice and Anderberg:

$$S_\gamma(A, B) = \frac{|A \cap B|}{|A \cap B| + \gamma|A \Delta B|} \quad (3.3)$$

Important lemma (Charikar): if a similarity S admits a (LSH) scheme, then $1 - (S)$ must satisfy the triangular inequality (trineq)

Proof:

Afterthought: Similarities are actually defined in most cases as the inverses of measures, which in turn give (oh so surprisingly!) a notion of distance

By Charikar's lemma, we can prove that Dice's similarity cannot admit a LSH scheme

Proof by counterexample: Assume $A = \{1\}, B = \{2\}, C = \{1, 2\}$, then use the trineq over the distances;

Parameterizing this counterexample with S_γ , we obtain a bounds for gamma:

$$1 \leq \frac{2\gamma}{1+\gamma} \Rightarrow \gamma \geq 1$$

3.0.1 Probability generating functions

Intuition: A probability generating function (PGF) is a **power series representation** of a given probability distribution

Definition: Given a (discrete) RV X , its PGF is the function:

$$\mathcal{Gen}_X(\alpha) = \sum_{x=0}^{|\Omega|} \Pr(X=x) \alpha^x \text{ (note that all outcomes appear by their probability)}$$

$$\text{How to get back to pmf: } \Pr(X=x) = \frac{\mathcal{D}^x(\mathcal{Gen}_X(0))}{x!}$$

Theorem: If a similarity S admits a LSH and a given function f is a PGF, then $f(S)$ admits a LSH

Afterthought: Are we "applying" a probability distribution over a similarity (which in turn, since it is lshable, means it has a probdist over a subset of hashfunctions)?

Proof: see below

Consequence: Applying the theorem to the Jaccard similarity:

$$\text{Start with } f_\gamma(\alpha) = \sum_{x=1}^{\infty} \frac{(1 - \frac{1}{\gamma})^x}{\gamma - 1} \alpha^x$$

We have to demonstrate that the coefficients represent a probability distribution: $\sum_{i=1}^{\infty} \frac{(1 - \frac{1}{\gamma})^i}{\gamma - 1} = 1 \Rightarrow \sum_{i=1}^{\infty} (1 - \frac{1}{\gamma})^i = \gamma - 1$

$$\text{Now: } \sum_{i=1}^{\infty} (1 - \frac{1}{\gamma})^i = (1 - \frac{1}{\gamma}) \sum_{i=0}^{\infty} (1 - \frac{1}{\gamma})^i = (1 - \frac{1}{\gamma}) \frac{1}{1 - (1 - \frac{1}{\gamma})} = \frac{\gamma - 1}{\gamma} \frac{1}{1/\gamma} =$$

$\gamma - 1$

Apply PGF to Jaccard: $f_\gamma(J(A, B)) = \dots \text{algebretta insiemistica} \dots = \frac{\cap}{\cap + \gamma \Delta} = S_\gamma(A, B)$, which in turn is LSH-able

3.1 181008

Recap: Given a universe U , a function $S \in U^2 \rightarrow [0, 1]$ is said to be a LSH-able similarity iff exists prob distr over (a family/subset of) the hash functions in U , such that:

$$\forall X, Y \in U \quad \Pr_h(h(X) = h(Y)) = S(X, Y) \quad (3.4)$$

Reprise: If a similarity S is LSHable and f is a PGF, then $f(S)$ is LSHable

Equivalent statement:

$$f(S) := T \in U^2 \rightarrow [0, 1] : \forall A, B \in U \quad T(A, B) = f(S(A, B)) \quad (3.5)$$

Lemma (1): The similarity $O \in U^2 \rightarrow [0, 1] : (A, B) \mapsto 1$ admits a LSH
Proof: Give prob. 1 to a constant function (duh!): $h \in U \rightarrow \mathbb{1}A \mapsto 0 \forall A \in U$

Purpose: This will be the base case for theorem proof...

Lemma(2): If S and T similarities over U have a scheme, then $S \cdot T : (S \cdot T)(A, B) = S(A, B) \cdot T(A, B)$ has a scheme

(I.E.): LSHability is preserved upon composition/multiplication

Proof by construction (Algorithm):

sample hash functions for $S \cdot T$ as follows

first, sample h_S for S ; then sample h_T independently for T return the function $h : A \mapsto (h_S(A), h_T(A))$

$\Pr_h(h(A) = h(B)) = \Pr_{h_S}(h_S(A) = h_S(B)) \cdot \Pr_{h_T}(h_T(A) = h_T(B)) = S(A, B) \cdot T(A, B) (\forall \{A, B\} \in \mathcal{P}_2(U))$ by independency

Lemma(3): if S is LSHable then $\forall i \in \mathbb{N} S^i$ is lshable

proof by induction:

base (Lemma1): $i=0$ and $S^0=O$ OK

ind: Use lemma 2 on S^i and S to obtain S^{i+1} ; S has a scheme by def, S^i has a scheme by induction hypothesis

lemma(4): if $p_0, \dots, p_i, \dots : \sum_{i=0}^{\infty} p_i = 1, \text{ and } p_i \geq 0 \forall i$, and S_0, \dots, S_i, \dots are lshable similarities, then $\sum_{i=0}^{\infty} p_i S_i$ is lshable

scheme: first pick(sample, they are synonyms) i^* at random from \mathbb{N} with probability p_0, \dots, p_i, \dots then, sample h from the hash functions of S_{i^*}

$$\Pr(h(A) = h(B)) = \sum_{i=0}^{\infty} (p_i S_i(A, B))$$

$$\Pr(h(A) = h(B)) = \sum_{i=0}^{\infty} (\Pr(i = i^*) \Pr_h(h(A) = h(B) | i = i^*)), \Pr(i = i^*) = p_i, \Pr(h(A) = h(B) | i = i^*) \rightarrow S_i(A, B)$$

Final proof: sum of $p_i S^i$ has a scheme

L3: S^i has a scheme

L4: the sum is lshable, proven

Example of a pgf: $\sum (2^{-1} \text{ times } x^i)$

 ??sorensen dice??cosine similarity?? inner product??johnson-lindenstrauss??

a sketch is an instance of a pgf which can be used to implement other similarities NONONONONOO

PGF is an approach for making schemes for similarities from other schemes

3.2 181010

Let f a PGF, $\alpha \in [0, 1]$, ...?

$$\alpha f = \alpha f(S) \mid (1 - \alpha)T$$

$$T \in U^2 \rightarrow [0, 1] : \forall t, t' \in \mathcal{P}_2(U) T(t, t') = 0$$

for the 1 case we wanted a nbanal partition, now with 0 we want a punctual partition, so we need a hash function that assigns a distinct value to each argument. (You can actually use the identity)

Not a good scheme, because we're not shrinking data

GOTO

Approximation examples

Consider S_γ : $\gamma \geq 1 \Leftrightarrow S_\gamma$ is LSH-able

Focus on $\gamma < 1$

Definition: "Distortion of a similarity"

Let S be a similarity, then its distortion is "the minimum* (meaning inferior extremum) $\delta \geq 1$: exists LSHABLE S' (for all A, B in $\mathcal{P}_2(U)$, $1/\delta \cdot S(A, B) \leq S'(A, B) \leq S(A, B)$)"

δ tends to 1 -> S is lshable

using jaccard to approximate δ we would obtain $1/\gamma$

δ is the approximation factor

Centerlemma: Let S be a LSHable similarity : $\exists \chi \subseteq U : \forall \{x, x'\} \in \mathcal{P}_2(\chi) S(x, x') = 0$, then

$$\forall y \in U \text{ avg}_{x \in \chi} (S(x, y) \leq \frac{1}{|\chi|}); \text{ (it trivially follows that } \exists x^* \in \chi : S(x^*, y) \leq \frac{1}{|\chi|} \text{))}$$

Proof: (Fix $y \in U$) If the hash function h has positive probability in the (chosen) lsh for S, then $\forall x, x' \in \mathcal{P}_2(\chi) (h(x) \neq h(x'))$

[χ is actually a (possibly incomplete) section of the partition of U induced by h]

thus, for all hash functions with positive probability, there can exist at most one x in χ st $h(x) = y$ (transitivity of equality)

$$\sum_{x \in \chi} S(x, y) = \sum_{x \in \chi} \Pr_h(h(x) = h(y)) = \sum_{x \in \chi} \sum_h \Pr(h \text{ is chosen})[h(x) = h(y)]$$

IMPORTANT: The brackets here are a boolean evaluation operator

$$= \sum_{prhischosen} \sum_{evalhx = hy} \Pr(h \text{ is chosen}) \leq \sum_h \Pr(h \text{ is chosen}) \leq 1$$

$$\text{Thus, } \sum_{x \in \chi} S(x, y) \leq 1 \Rightarrow \text{avg}(S(X, Y)) \leq \frac{1}{|\chi|}, \text{ proven}$$

$$S := S_\gamma, 0 < \gamma < 1, U = 2^{[n]} = S|S \subseteq [n]$$

$$\chi := \mathcal{P}_1([n]) \quad y = [n]$$

- let us assume that T finitely distorts sgamma, and T is lshable then $T(,) = 0$ for all i, j in $P_2(\text{mathbbm}(n))$

$$- \exists \{i\} \text{ in } \chi : T(\{i\}, [n]) \leq \frac{1}{|\chi|} = \frac{1}{n}$$

$$S_\gamma(\{i\}, [n]) = \frac{1}{1 + \gamma(n-1)} = \frac{1}{\gamma n + (1 - \gamma)}$$

... zenterlemma application ...

$$U =$$

Chapter 4

181015

First lesson reprise - Flow of memes

spread of memes/viruses from a website to another

so, we get traces

goal is to reconstruct graph from traces

Trace spreading model (from virology)

source chosen UAR and edge traversal time chosen by (usually) $\text{Exp}(\lambda)$
trace starts from source

obs. the first two nodes of a trace are connected

pr a source is chosen: $1/n$ pr the edge's other endpoint: $1/\deg(\text{source})$ because of how traces work

n numero di tracce: $pr = (1 - 1/d_n)^{(3d_n \log n)} = e^{(-3 \ln n)} \approx 1/n^3$

4.0.1 another information spreading process

NPR chain letter

important observations: first name is fake, the others are plausibly real

asks to add own's name, and then forward to all friends

someone breaks the rules, and decides to publish their copy of the mail

those published mails reveal a subtree of the whole chainletter tree

revealed tree MUCH smaller, and extended in-depth

Let T be a tree, each node has a chance of being "exposed" by a probability p , and if so, reveals all ancestors

estimate the size of the tree

ALGO throw a coin on all the nodes of the chain tree, don't throw if node is parent of a revealed node (no need) := special nodes

special nodes are all iid from exposed ones; $\delta = n$ of special nodes/special nodes; revealed nodes = $\delta \cdot n$ (it's the expected value!!) -> from there estimate n

δ is the actual exposure probability

the two estimates can go wrong...

examples in nature suggest some bounds

Theorem: the algorithm correctly estimates n if $n > \omega(\max(1/\delta^2, k/\delta))$

IMPORTANT: Estimates can be redone, but reconstructing another revealed tree is impractical, so we're estimating a characteristic of a tree by observing a sample revealed one and making estimates

Single-child fraction

Fix a bound: a node's maximum degree must be lesser than k

partition unknown tree into subforests, each subforest has $1/\delta$ nodes and median height $\omega(\log(k-1)^{\delta} - 1)$

by exposing a node in a subforest's lower half, we're exposing a number of nodes equal to the sf's median height

Insight: δ is unknown too

Recap of revealed subtrees

Exposure prob: $\delta > 0$

$E(\#exposednodes) = \delta n$

Let $x \in RV$ be the set of nodes of the revealed tree. Let $Y \in Coin(p)$, where

$Y_v = 1$ if v is exposed, 0 otherwise.

$$E(Y_v) = \delta$$

$$\text{Let } Y = \sum_{v \in X} Y_v \Rightarrow E(Y) = \delta|X|$$

$$\text{OUTPUT: } \hat{\delta} = \frac{Y}{|X|}$$

Chernoff bound is applicable, the Y s are IID

Note: we can do the first substitution because of linearity (?)

$$\begin{aligned} \text{"Multiplicative approximation": } \Pr(|\hat{\delta} - \delta| \geq \varepsilon\delta) &= \Pr\left(\left|\frac{Y}{|X|} - \delta\right| \geq \varepsilon\delta\right) = \\ \Pr(|Y - \delta|X|| \geq \varepsilon\delta|X|) &= \Pr(|Y - E(Y)| \geq \varepsilon E(Y)) \leq 2e^{-\frac{\varepsilon^2}{3} E(Y)}, \forall \varepsilon \in (0, 1) \end{aligned}$$

This is the Multiplicative Chernoff Bound: Let $y_1 \dots y_n$ IID Coins, then (see above, last inequality)

we need $E(y)$ to be large in order to obtain a useful bound, for E close to 1, the bound itself goes over 1, becoming useless

$$2e^{-\frac{\varepsilon^2}{3} E(Y)} = 2e^{-\frac{\varepsilon^2}{3} \delta|X|}$$

$$\text{If } |X| \geq \frac{3}{\varepsilon^2 \delta} \ln 2/\eta, \text{ then } 2e^{-\frac{\varepsilon^2}{3} \delta|X|} \leq 2e^{-\ln 2/\eta} = 2\eta/2 = \eta$$

$$Y' = \sum_{v \in T} Y_v \Rightarrow E(Y') = \delta n$$

$$\Pr(\text{Chernoff on } Y') \leq 2e^{-\frac{\varepsilon^2}{3} \delta n}$$

Using the bound over $|X|$, then $\leq \eta$

$$\text{Final output: } \frac{Y'}{\hat{\delta}} \leq \frac{(1 + \varepsilon)\delta n}{(1 - \varepsilon)\delta} = (1 + O(\varepsilon))n$$

Lower bound inverts the sign of bigOepsilon

$$\text{Insight: } \frac{Y'}{\hat{\delta}} = \frac{Y'}{Y}|X|$$

"An additive approximation is useless"

goodness of algorithm:

- nodes of unknown tree less than delta: revealed tree = 0 almost surely -

tree is a star -i almost surely get a bad approximation

what characteristics should the unknown tree have?

Claim: If the number of internal nodes of the revealed tree is at least $3/(\epsilon \ln(2/\epsilon))$ then our guess \hat{n} is going to satisfy $(1-\epsilon)n \leq \hat{n} \leq (1+\epsilon)n$ with probability at least $1-2\epsilon$

the three greek letters can change the goodness of our result

Next goal: find the probability that a node of the unknown tree will be an internal node of the revealed tree

Assumption: The unknown tree is such that none of its nodes has more than K children.

Let v be a node of the unknown tree with K children, then $\Pr(\text{at least 1 child in } K \text{ is exposed}) \geq 1 - \epsilon^{-1} \min(1, \delta K_v)$

K_v : expected number of children revealed

Let $Z_v \in \text{Coin}(p)$ where it is 1 if at least one child of v is exposed

$$E(Z_v) = 1 - (1 - \delta)^{K_v} = 1 - ((1 - \delta)^{1/\delta})^\delta K_v$$

$$\lim_{\epsilon \rightarrow 0^+} (1 - \epsilon)^{1/\epsilon} = 1/e$$

$$1 - ((1 - \delta)^{1/\delta})^\delta K_v \geq 1 - e^{-\delta K_v}$$

- if $\delta K_v \geq 1$ then $E(Z_v) \geq 1 - 1/e$
- else , geometric intuition... ?????????? ... $E(Z_v) \geq 1 - e^{-\delta K_v} \geq \delta K_v (1 - 1/e)$

Lemma is proven

Former insight: for revelation we care about children, not all of the descendants

By summing all children of all nodes, we get all the edges -i $n-1$

Lemma: Let Z be the set of nodes of which at least 1 child is exposed; then $\Pr(|Z| \geq 1/2(1 - 1/e) \min(K^{-1}, \delta)(n - 1)) \geq 1 - e^{-\Theta(n \min(1/K, \delta))}$

Proof: Let I be the set of internal nodes of T ; Let D subset I contain nodes with at least $1/\delta$ children; $E(|Z|) = \sum_{v \in I} E(Z_v) \geq (1 - 1/e) \min(1, K_v \delta) =$

$$(\dots)(|D| + \delta \sum_{v \in I-D} K_v)$$

obs1: $\sum_{v \in I} K_v = n-1$

$$\text{obs2: } |D| \geq \frac{\sum_{v \in D} K_v}{|K|}$$

$$\text{then : } (1 - 1/e)(|D| + \delta \sum_{v \in I-D} K_v) \geq (1 - 1/e)(\sum K_v / K + \delta \sum_{v \in I-D} K_v) \geq$$

$$(\dots) \min(1/K, \delta) \sum = (\dots) \min(\dots)(n-1)$$

Proven

see emergency notes!!

4.1 181022

-combinatoric optimization-

graph independent set - impractical example

An implicit opt problem.

unknown - partly known function, exp in the codomain

ex: describe SAT by means of truth tables - rows are exponential in variable number

"Modular set functions"

given $X = [n] f \in 2^X \rightarrow \mathbb{R}$

$$n = 3, w_1 = 1, w_2 = 5, w_3 = 1, f(S) = \sum_{i \in S}$$

max set: all domain

max set w neg values: exclude neg values

se ho un oracolo che mi calcola $f(s)$, ed io non conosco f , posso interrogare

l'oracolo sui singoletti, e poi applico le logiche precedenti

(Matroid) Ex tutte parti con al pi k elementi (a partire da U)

"Ad placement" arriva un utente sul sito tipo Google, scegli quali ad mostrare in modo da guadagnare il pi possibile

modello Independent Cascade Model ogni ad rappresentata da una coppia $AD_i = (v_i, p_i)$ accordo tra pubblicit e Google, $v_i \in \$$, p_i probabilit di click

$$Ad_{samsung} : (1\$, 0.1) \Rightarrow E[X_i] = 1 \cdot 0.1$$

Strategy: put highest expectation ads on top

third value,: satisfaction factor (or the will to look other ads)

how to optimize f in ordder to maximize it

caso particolare "submodular set function" - analogo discreto delle funzioni convesse - can be misleading

given X, f is submodular iff $\forall S, T \in X, f(S) + f(T) \geq f(S \cap T) + f(S \cup T)$

modular is submodular: $\forall S, T \in X, f(S) + f(T) = f(S \cap T) + f(S \cup T)$

quanti bit servono per rappresentare tale funzione?

LAPSE

COVERAGE (function, submodular): $X = \{S_1, S_2 \dots S_m\}, S_i \subseteq [n]$

$$Y \subseteq X : c(Y) = \left| \bigcup_{S_i \in Y} S_i \right|$$

$$s(Y) = \sum_{S_i \in Y} |S_i|$$

proof that f (or c?) is submodular base case n=1: couple S T can assume 4 combinations: $cases, t = \{1\} \Rightarrow union \cap intersection f(\cdot) = 1 \text{ in } T, 1 \text{ not in } S \text{ then } 1 \text{ in union, } 1 \text{ not in intersection } \emptyset$

induction: split a coverage function into two coverage functions: $c(Y) = \left| \bigcup_{S_i \in Y} S_i \right| = \left| \left(\bigcup_{S_i \in Y} S_i \right) - \{n+1\} \right| + \left| \left(\bigcup_{S_i \in Y} S_i \right) \cap \{n+1\} \right|$

Nemauser-W

If f is submodular nonnegative and monotone, it can be approx to $\max_{|S|} f(S) =$

$K\}(f(S))$ to a factor of $1 - \frac{1}{e}$

represent modulars as points of convex multidimensional functions

"maxcover" data una classe di sottoinsiemi di X , $S-1$, si trovino k insiemi in X tali che , insieme, coprano il massimo numero di elementi

Before proving, ALGORITHM (greedy), parameterized by f , X and k : trovare k sottoinsiemi di X che massimizzano f

$S_0 < -\emptyset$ for $i = 1 \rightarrow k$ let $x_i = \text{maximizer of } f(\{x_i\} \cup S_{i-1})$ $S_i < -\{x_i\} \cup S_{i-1}$ return S_k

again before proving, observation: diminishing returns (formalization)

$$\delta(x|S) = f(\{x\} \cup S) - f(S)$$

let f be submodular, $B \subseteq A, x \notin B \Rightarrow \Delta(x|A) \geq \Delta(x|B)$

submodular functions exhibit diminishing returns property

Now: $S = A \cup \{x\}, T = B \Rightarrow f(A \cup \{x\}) + f(B) \geq f(A) + f(B \cup \{x\}) \Rightarrow f(A \cup \{x\}) - f(A) \geq f(B \cup \{x\}) - f(B) \Rightarrow \Delta(x|A) \geq \Delta(x|B)$

proof of approximation:

take an optimal solution $S^* = \{x_1^*, \dots, x_k^*\}$

$$\forall i, f(S^*) \leq f(S^* \cup S_i)$$

$$\begin{aligned} &= \dots f(S_i) + \sum_{j=1}^k \Delta(x_j^* | S_i \cup \{x_1^*, \dots, x_{j-1}^*\}) \leq (\text{by diminishing returns}) f(S_i) + \\ &\sum_{j=1}^k \Delta(x_j^* | S_i) \leq (\text{by greediness}) f(S_i) + \sum_{j=1}^k \Delta(x_{i+1} | S_i) = f(S_i) + k(f(S_i \cup \\ &\{x_{i+1}\}) - f(S_i)) = kf(S_{i+1}) - (k-1)f(S_i) \end{aligned}$$

$$\text{So: } f(S^*) - f(S_i) \leq k(f(S_{i+1}) - f(S_i))$$

$$\text{Def: } \delta_i = f(S^*) - f(S_i)$$

$$\text{Then: } \delta_i \leq k(\delta_i - \delta_{i+1}) \Rightarrow k\delta_{i+1} \leq (k-1)\delta_i \Rightarrow \delta_{i+1} \leq (1 - \frac{1}{k})\delta_i$$

$$\delta_0 = f(S^*) - f(S_0) \leq f(S^*)$$

. . .

going to definition of e by its limit form $(1 - 1/k)^k$

4.2 181024

recap of yesterday:

given a ground set, and $f \in 2^X \rightarrow \mathbb{R}$, then f is modular iff $\forall S, T \subseteq X (f(S) + f(T) \geq f(S \cup T) + f(S \cap T))$

E.g.: coverage functions, X is a set system $c(X) = \left| \bigcup_{S \in X} S \right|$

"given a subset of sets, the coverage value would be the cardinality of the union"

claim: coverage function is submodular proof: $c(S) + c(T) \geq c(S \cup T) + c(S \cap T)$

proven case-by-case in the scope of where the elements are inside the subsets

if $f_1, \dots, f_k \in 2^X \rightarrow \mathbb{R}$ are submodular, $\alpha_1, \dots, \alpha_k \geq 0 \Rightarrow \sum_{i=1}^k \alpha_i f_i$ is submodular

proof: the i -th case is easily proven, then sum up; nonnegativity is essential here

algorithm for optimization (?): $GREEDY_f(X, K)$: $S_0 = \emptyset$ for $i = 1 \rightarrow K$ let $x_i = \text{maximizer of } f(\{x_i\} \cup S_{i-1})$ $S_i = S_{i-1} \cup \{x_i\}$ return S_K

if f is submodular, nonnegative and monotone, then $f(S_K) \geq (1 - 1/e) \max_{S \in \binom{X}{K}} f(S)$

another algorithm: $GREEDY_{\varepsilon, f}(X, K)$: $S_0 = \emptyset$ for $i = 1 \rightarrow K$ let x_i be : $f(S_{i-1} \cup \{x_i\}) - f(S_{i-1}) \geq (1 - \varepsilon) \max_{x \in X} (f(S_{i-1} \cup \{x\}) - f(S_{i-1}))$ $S_i = S_{i-1} \cup \{x_i\}$ return S_K

the difference is: we don't need to find the exact maximizer, but something (1-epsilon) close to it; and it may be MUCH easier to find such something instead of the actual maximizer.

the core of the discussion is approximating a (usually impracticable to compute) function to a (polynomial) one

Tidbit: proving correctness of this algorithm proves the previous one

Trail: KKT model

Hint(!): We don't need to find the maximum in this algorithm (otherwise, we are actually in the former case, why not use it directly?)

Theorem: ($\forall \varepsilon \in [0, 1)$), if f is submodular, nonnegative and monotone, then $f(S_k) \geq (1 - \varepsilon)(1 - 1/e) \max_{S \in \binom{X}{K}} f(S)$

Proof: $S^* = \operatorname{argmax} f(S), S \in \binom{X}{K}$

$\forall i \in \mathbb{k}$

$$f(S^*) \leq f(S_i) + \sum_{j=1}^k (f(S_i \cup \{x_1^*, \dots, x_j^*\}) - f(S_i \cup \{x_1^*, \dots, x_{j-1}^*\}))$$

[defining diminishing returns (or marginal increase of 1 having 2)]

$$\rightarrow = f(S_i) + \sum_{j=1}^k \Delta(x_j^* | S_i \cup \{x_1^*, \dots, x_{j-1}^*\})$$

$$\text{Because of submodularity, } \rightarrow \leq \sum_{j=1}^k \Delta(x_j^* | S_i)$$

-brainlapse-

$$\dots \text{at the end of the day } f(S^*) - f(S_i) \leq \frac{k}{1 - \varepsilon} \Delta(x_{i+1} | S_i)$$

$$\text{def } \delta_i = f(S^*) - f(S_i)$$

$$\delta_{i+1} \leq \delta_i \left(1 - \frac{1 - \varepsilon}{k}\right)$$

-SIGSEGV-

see previous day to get all deltas from 0 to k

$$\text{then } f(S_k) \geq \left(1 - \left(1 - \frac{1 - \varepsilon}{k}\right)^k\right) f(S^*) = \left(1 - \left(1 - \frac{1 - \varepsilon}{k}\right)^{\frac{k}{1 - \varepsilon}}\right)^{1 - \varepsilon} f(S^*) \geq$$

$$(1 - (1/e)^{1-\varepsilon})f(S^*)$$

more algebretta, use exponential convexity, get $f(S_k) \geq (1 - e^{\varepsilon-1})f(S^*)$,
over and out

Application: Kempe-Kleinberg-Tardos