COL863: Special Topics in Theoretical Computer Science

Rapid Mixing in Markov Chains II semester, 2016-17 Minor I

Total Marks 100

Due: On moodle at 11:55AM, 6th February 2017

Problem 1.1 (20 marks) Ex 4.4 of LPW Edition 2.

We know that \exists a coupling $(X,Y) \| \mathbb{P}[X \neq Y] = \| \mu - \nu \|_{TV} \forall \mu, \nu$ Specifically, let (X^i,Y^i) be such a coupling for μ^i,ν^i . Since each X^i is independent and so is each Y^i , we can define $(\mathbf{X} \equiv X^1,X^2...,X^n,\mathbf{Y} \equiv Y^1,Y^2...,Y^n)$ as a general coupling on μ,ν . We also know that \forall couplings $(X,Y)on\mu,\nu$, $\|\mu-\nu\|_{TV} \leq \mathbb{P}[X \neq Y]$ Hence,

$$\|\mu - \nu\|_{TV} \le \mathbb{P}[X \ne Y]$$

$$\mathbb{P}[\mathbf{X} \ne \mathbf{Y}] \le \sum_{i=0}^{n} \mathbb{P}[X_i \ne Y_i]$$

$$\sum_{i=0}^{n} \mathbb{P}[X \ne Y] = \sum_{i=0}^{n} \|\mu - \nu\|_{TV}$$

All that is left to show is that (X, Y) is a valid coupling.

$$\mathbb{P}[\mathbf{X} = x] = \sum_{\mathbf{Y}} \mathbb{P}[\mathbf{X} = x, \mathbf{Y}]$$

$$= \sum_{\mathbf{Y}} \prod_{j=0}^{n} \Pr[X_j = x_j, Y_j]$$

$$= \prod_{j=0}^{n} \sum_{\mathbf{Y}} \Pr[X_j = x_j, Y_j]$$

$$= \prod_{j=0}^{n} \mu_j$$

$$= \mu$$

Problem 1.2 (40 marks) You have a deck that contains n cards. The shuffling process is

Make two independent choices of cards and interchange them.

Note that the two choices may be the same, in which case there is no change in the configuration of the deck. Use a coupling based method to prove an upper bound on $t_{mix}(\epsilon)$ for this chain.

**** REPLACE THIS WITH YOUR ANSWER ****	

Problem 1.3 (40 marks) Again: You have a deck that contains n cards. This time let us call the n positions in the deck $0, 1, \ldots, n-1$. The (lazy) shuffling process is

With probability 1/2 do nothing. Otherwise pick i uniformly at random from $0, 1, \ldots, n-1$ and interchange the cards in positions i and $(i+1) \mod n$.

Use a coupling based method to prove an upper bound on $t_{mix}(\epsilon)$ for this chain.

**** REPLACE THIS WITH YOUR ANS	SWER ****	