

**Exercise Sheet 1 for
Design and Analysis of Algorithms
Autumn 2022**

Due 1 Oct 2022 at 23:59

Exercise 1

Suppose you have an unfair dice such that if you roll it, the probability that each odd number (i.e., 1, 3, 5) appears on the top is $\frac{1}{12}$, and the probability that each even number (i.e., 2, 4, 6) appears on the top is $\frac{1}{4}$.

(1) Suppose that you roll this dice exactly once.

- What is the expected value of the number X on top of the dice?
- What is the variance of X ?

(2) Suppose that you roll this dice n times. Let Y denote the sum of the numbers that are on the top of the dice throughout all the n rolls.

- What is the expected value of Y ?
- What is the variance of Y ?
- Give an upper bound of $\Pr[Y > 4n]$ by using Markov inequality.
- Give an upper bound of $\Pr[Y > 4n]$ by using Chebyshev's inequality.
- Give an upper bound of $\Pr[Y > 4n]$ by using Chernoff Bound.

Solution 1:

(1): $E[X] = \frac{1}{12} \times (1 + 3 + 5) + \frac{1}{4} \times (2 + 4 + 6) = 3.75$

(2): $Var[X] = E[X^2] - (E[X])^2 = \frac{1}{12} \times (1^2 + 3^2 + 5^2) + \frac{1}{4} \times (2^2 + 4^2 + 6^2) - 3.75^2 = 2.854$

(3): $E[Y] = E[\sum_{i=1}^n X_i] = \sum_{i=1}^n E[X_i] = nE[X] = 3.75n$

(4): $Var[Y] = Var[\sum_{i=1}^n X_i] = \sum_{i=1}^n Var[X_i] = nVar[X] = 2.854n$

(5): According to Markov inequality :

$$\Pr[Y > 4n] \leq \frac{E[Y]}{4n} = \frac{3.75n}{4n} = 0.9375$$

(6): According to Chebyshev's inequality :

$$\Pr[Y > 4n] = \Pr[Y - 3.75n > 0.25n] = \Pr[Y - E[Y] > 0.25n] \leq \Pr[|Y - E[Y]| > 0.25n] \leq \frac{2.854n}{(0.25n)^2} = \frac{45.664}{n}$$

(7): First, Let $x_i = 0.1X_i$ (for $\forall i \in [1, n]$), $y = 0.1Y$, then $x_i \in [0, 1]$ (for $\forall i \in [1, n]$), $y = \sum_{i=1}^n x_i$.

$$\Pr[Y > 4n] = \Pr[y > 0.4n]$$

According to Chernoff Bound :

$$\Pr[Y > 4n] = \Pr[y > 0.4n] = \Pr[y - 0.375n > 0.025n] \leq \Pr[|y - 0.375n| > 0.025n] \leq 2\exp\left(\frac{-0.375n \times (\frac{0.025}{0.375})^2}{3}\right) \approx \frac{2}{\exp(5.56 \times 10^{-4} \times n^2)}$$

Exercise 2 (An application of Markov's inequality: turning a Las Vegas algorithm to a Monte Carlo algorithm)

Let \mathcal{A} be a randomized algorithm for some decision problem P (e.g., to decide if a graph is connected or not). Suppose that for any given instance of P of size n , \mathcal{A} runs in *expected* $T(n)$ time and always outputs the correct answer.

Use \mathcal{A} to give a new randomized algorithm NEWALG for the problem P such that NEWALG *always* runs in $100T(n)$ time and

- if the input is a ‘Yes’ instance¹, then it will be accepted with probability at least $\frac{5}{6}$;
- if the input is a ‘No’ instance, then it will always be rejected.

Describe your algorithm and justify its correctness and running time.

Hint: You may use Markov’s inequality.

Solution 2:

the algorithm **NEWALG** is described as follows

Algorithm 1 NEWALG

Input: Original Algorithm **A**, Original Expected Running Time **T(n)**, Problem **P**.

Output: A decision(‘Accept’ or ‘Reject’)

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1: run algorithm A on the problem P
2: for  $t$  in  $\text{range}(0, 100\mathbf{T(n)}, \mathbf{T(n)})$  do
3:   check whether the algorithm A successfully outputs an answer or not.
4:   if algorithm A output an answer then
5:     return the answer outputted by A
6:   end if
7: end for
8: return Reject
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Now we are going to prove that :

- if the input is a ‘Yes’ instance², then it will be accepted with probability at least $\frac{5}{6}$;
- if the input is a ‘No’ instance, then it will always be rejected. Prove: (1) if the input is a ‘No’ instance, obviously **NEWALG** will output a ‘Reject’. (2) if the input is a ‘Yes’ instance, Suppose that the algorithm **A** will run t time to output a correct answer. According to Markov inequality:

$$\begin{aligned}
 \Pr[\text{output a 'Reject'}] &= \Pr[\mathbf{A} \text{ does not output an answer in } 100T(n) \text{ time}] = \Pr[t \geq 100T(n)] \\
 &\leq \frac{E(t)}{100T(n)} = \frac{1}{100} \\
 \Pr[\text{output a 'Accept'}] &= 1 - \Pr[\text{output a 'Reject'}] \geq \frac{99}{100} \geq \frac{5}{6}
 \end{aligned}$$

Exercise 3

Take R to be the IQ of a random person you pull off the street. What is the probability that some’s IQ is at least 200 given that the average IQ is 100 and the variance of R is 100?

Solution 3:

According to Chebyshev’s inequality:

$$\Pr[R \geq 200] = \Pr[R - 100 \geq 100] \leq \Pr[|R - 100| \geq 100] = \Pr[|R - E[R]| \geq 10 \times \sqrt{\text{var}[R]}] \leq \frac{1}{10^2} = 0.01$$

So, the probability that someone’s IQ is at least 200 is less than (or equal to) 0.01.

¹An instance is a ‘Yes’-instance if the correct answer to the Problem is ‘Yes’. Otherwise (the correct answer is ‘No’), it is a ‘No’-instance.

²An instance is a ‘Yes’-instance if the correct answer to the Problem is ‘Yes’. Otherwise (the correct answer is ‘No’), it is a ‘No’-instance.