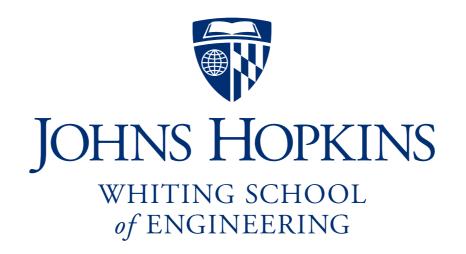
Randomness & independence

Ben Langmead



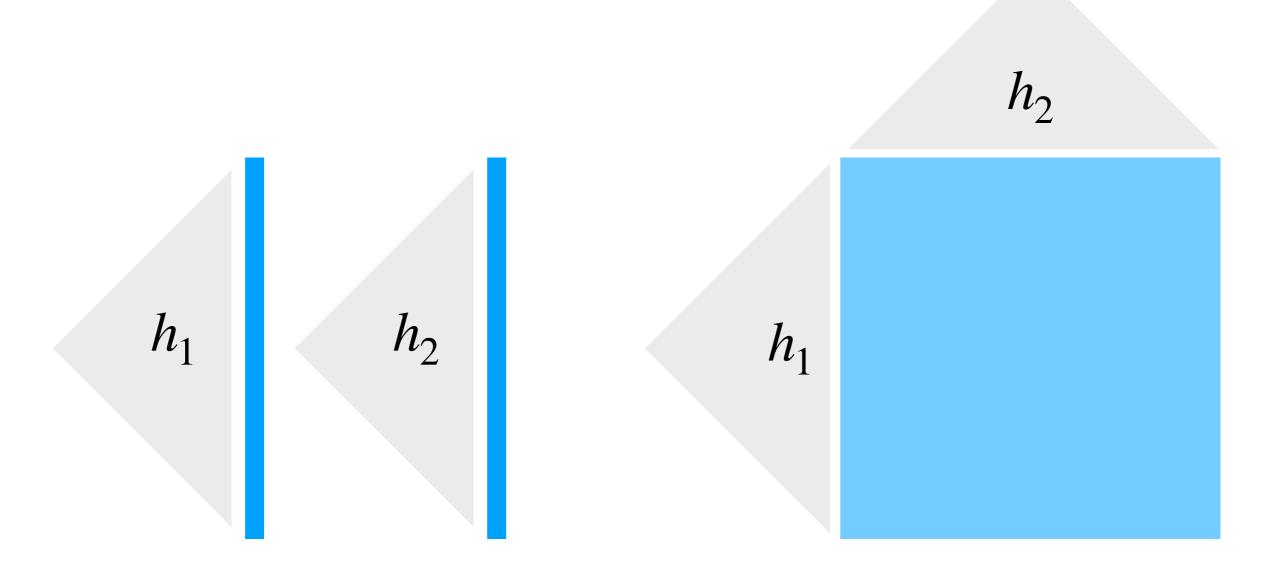
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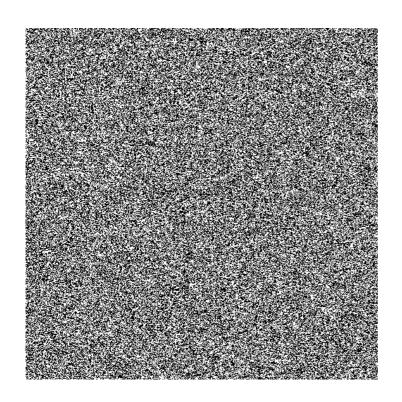
Please sign guestbook (www.langmead-lab.org/teaching-materials) to tell me briefly how you are using the slides. For original Keynote files, email me (ben.langmead@gmail.com).

Randomness & independence

To make 2 uniform hash functions requires randomness
To make 2 uniform & independent hashes requires more



True randomness is hard to come by



```
73735 45963
             78134 63873
02965 58303 90708 20025
98859 23851 27965 62394
33666 62570 64775 78428
81666 26440
            20422 05720
15838 47174 76866 14330
89793 34378 08730 56522
78155 22466 81978 57323
16381 66207 11698 99314
75002 80827 53867 37797
99982 27601 62686 44711
84543 87442 50033 14021
77757 54043 46176 42391
80871 32792 87989 72248
30500 28220 12444 71840
```

Might ultimately come from environment

Can be "amplified" deterministically, e.g. pseudo-random generation

Events E_1, E_2, \ldots, E_k are **mutually** independent if and only if, for any subset $I \subseteq [1, k]$

$$\Pr\left(\bigcap_{i\in I} E_i\right) = \prod_{i\in I} \Pr(E_i)$$

Independent events

$$P(A, B) = P(A) \cdot P(B)$$

Two r.v.s X and Y are independent when:

$$Pr(X = x \cap Y = y) = Pr(X = x) \cdot Pr(Y = y)$$
 for all x, y

R.v.s X_1, X_2, \ldots, X_k are **mutually** independent when, for any $I \subseteq [1, k]$ and values $x_i, i \in I$

$$\Pr\left(\bigcap_{i\in I} (X_i = x_i)\right) = \prod_{i\in I} \Pr(X_i = x_i)$$

Independent r.v.s

$$\Omega_A$$

$$A = 1 \quad A = 2 \quad A = 0$$

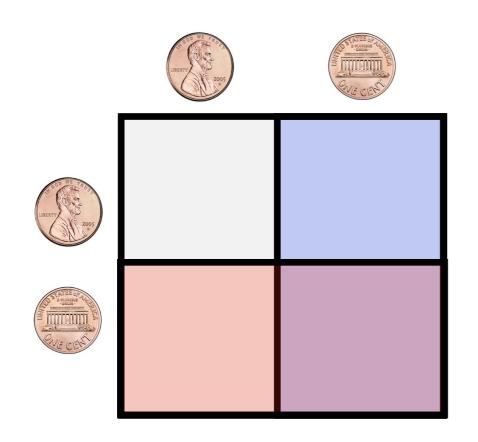
$$B = 0$$

$$B = 1$$

$$B = 2$$

$$\Omega_B$$

$$P(A = a, B = b) = P(A = a) \cdot P(B = b)$$



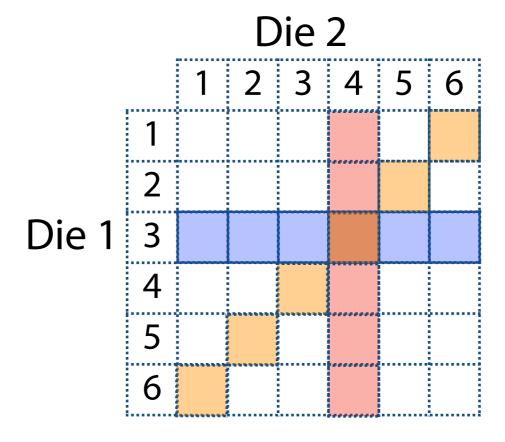


Pairwise independent

3-wise independent

When would we have pairwise independence but not 3-wise independence?

- 1. Event A: Die 1 = 3
- 2. Event *B*: Die 2 = 4
- 3. Event C: Sum of dice = 7



$$Pr(A \cap B) = Pr(A) Pr(B) = 1/36$$

 $Pr(B \cap C) = Pr(B) Pr(C) = 1/36$
 $Pr(A \cap C) = Pr(A) Pr(C) = 1/36$

3-wise

independence
$$\bowtie$$
 $\Pr(A \cap B \cap C) = \frac{1}{36} \neq \frac{1}{216} = \Pr(A) \Pr(B) \Pr(C)$

Given a few *mutually* independent coin flips (bits), can I construct many *pairwise* independent flips?









Use coin flip?

no

yes

Mutually independent flips

The contract of the contract o	We cost	We con

Mutually independent flips

0	1	0	1		
			1	\oplus	
		0		\oplus	-
		0	1	\oplus	
	1			$\oplus \oplus $	
	1		1	\oplus	
	1	0		\oplus	
	1	0	1	\oplus	
0				\oplus	
0			1	\oplus	
0		0		\oplus	
0		0	1	\oplus	
0	1			\oplus	
0	1		1	\oplus	
0	1	0		\oplus	
0	1	0	1	\Box	XOR
				*	

Use coin flip?

yes

no

Use coin flip?

no

yes

Mutually independent flips

 \oplus

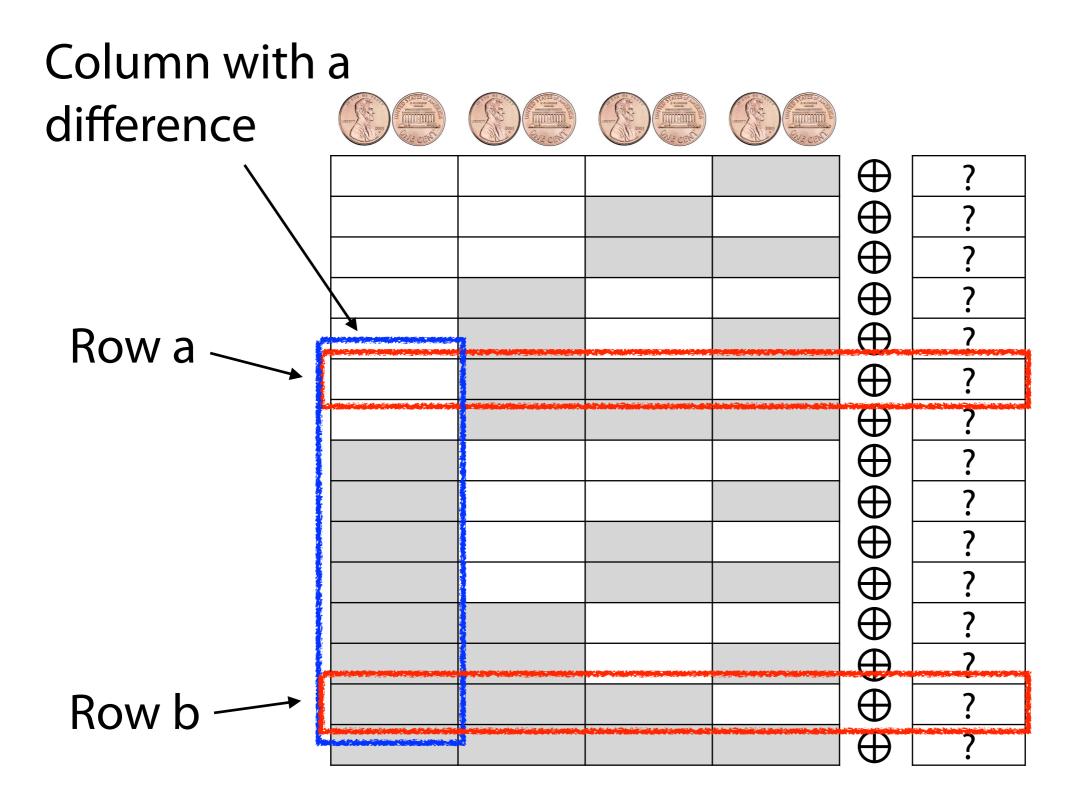
 \oplus

 \oplus

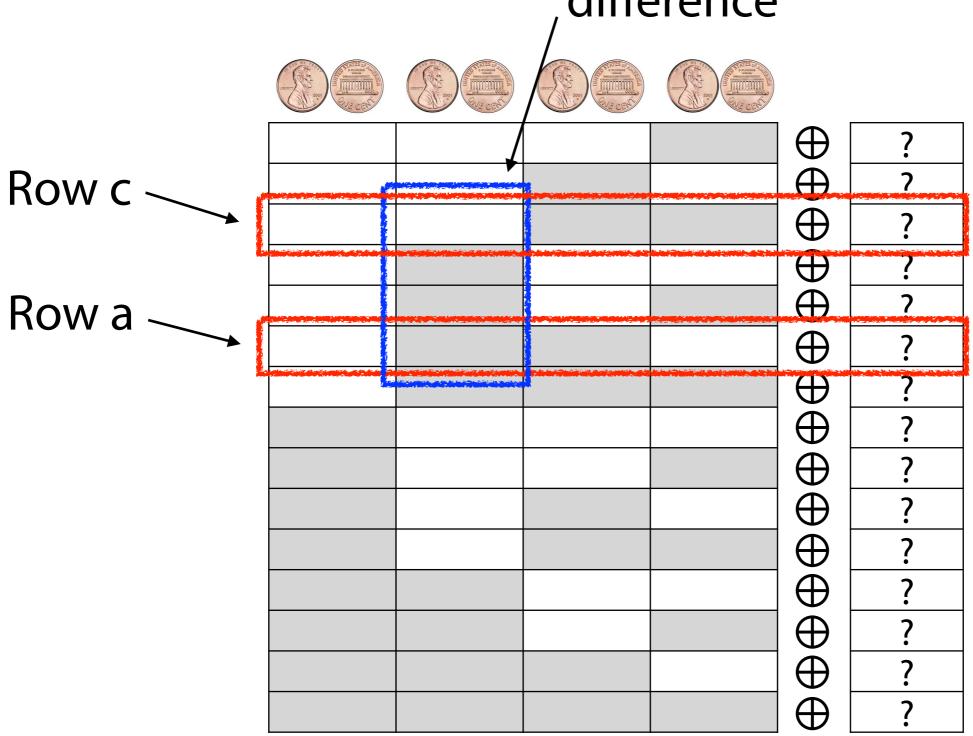
0	1	0	1
			1
		0	
		0	1
	1		
	1		1
	1	0	
	1	0	1
0			
0 0 0 0			1
0		0	
0		0	1
0	1		
0	1		1
0	1	0	
0	1	0	1

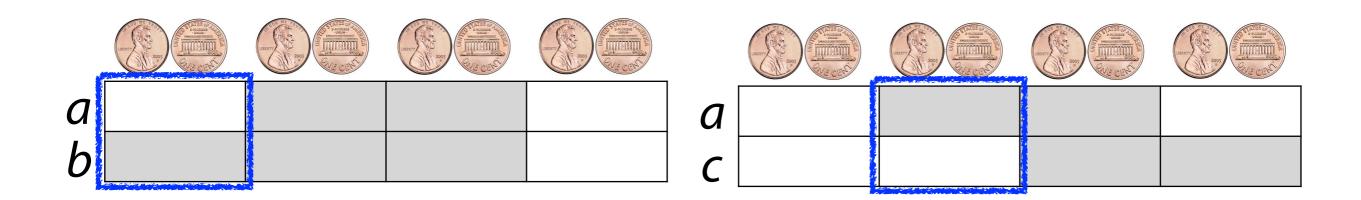
Are these pairwise independent?

XOR



Column with a difference

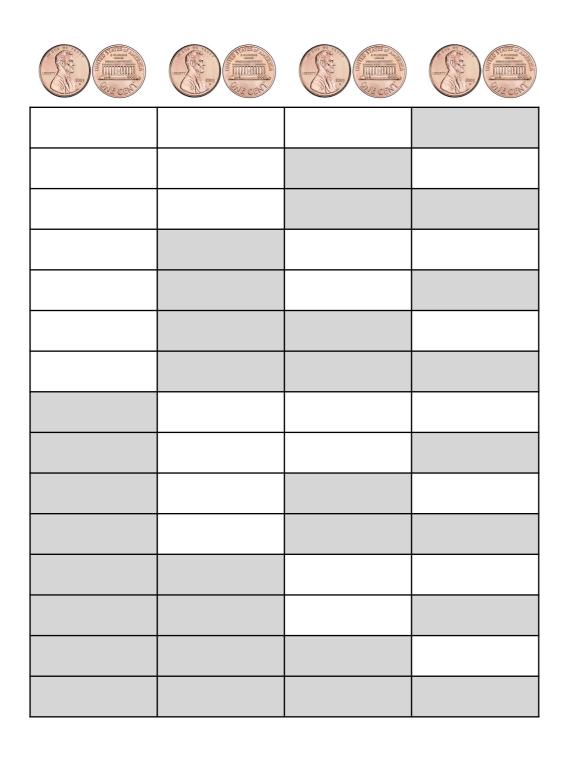




Use principle of deferred decisions: assume we do all the XOR'ing outside the blue column first

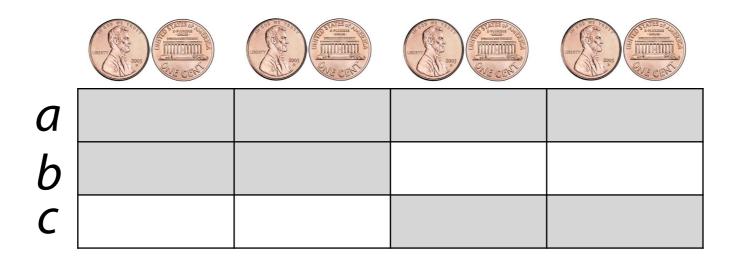
Final value for one row is determined by *new coin flip*"New": not yet used in either row

With final flip, we have pairwise independence



We can find a column with a difference for any pair of rows, by construction

Do we have 3-wise independence?



 $row a = row b \oplus row c$

No 3-wise independence among rows X