

Tail Bounds and The Probabilistic Method

- Probabilistic Method - Given a large collection of objects, show that at least one has a certain property by arguing that a **random object** from the set has the property
- Threshold Phenomena - Further, if we scale n (i.e., consider larger collections of objects), then either **almost all** or **almost none** of the objects have the property.

Eg - A graph $G(V, E)$ with $|V|=n$ is said to be an n -clique (denoted K_n) if E contains all possible edges (i, j) between nodes in V .

- A 2-coloring of G is a function $f: E \rightarrow \{r, b\}$ which associates a color in $\{r, b\}$ to each edge

Thm - If $\binom{n}{2} 2^{-(\frac{k}{2})+1} < 1$, then \exists a two coloring of K_n s.t. there are no monochromatic K_k subgraph.

Pf - Let $\Omega = \{2\text{-colorings of } K_n\}$, $|\Omega| = 2^{\binom{n}{2}}$

- Let IP = Uniform distr on Ω
 \equiv Color each (i, j) with $\{r, b\}$ u.a.r independently
- Let $\{1, 2, \dots, \binom{n}{k}\}$ be an enumeration of K_k subgraphs of K_n

- Now let $A_i = \prod_{j \in [k]} [\text{Subgraph } j \in [n] \text{ is monochromatic}]$
- $\Rightarrow P[A_i] = 2^{-\binom{k}{2}}$ $\leftarrow P[\text{all edges in } i \text{ have chosen color}]$
 $\uparrow \text{choice of color}$
- $P[\text{No monochromatic } K_k] = 1 - P[\exists i \text{ s.t. } A_i = 1]$
 $= 1 - P[\bigcup_{i=1}^{\binom{n}{k}} A_i]$
- $P[\bigcup_{i=1}^{\binom{n}{k}} A_i] \leq \sum_{i=1}^{\binom{n}{k}} P[A_i]$ (Union bound)
- $= \binom{n}{k} 2^{-\binom{k}{2}+1} < 1$ (Assumption)
 $\boxed{= 1-\delta}$
- $\Rightarrow P[\text{No monochromatic } K_k] = \delta > 0$
- $\therefore \exists 2\text{-coloring of } K_n \text{ s.t. no monochromatic } K_k$

The above result is existential, but can be made constructive via a randomized algorithm. This takes 2 forms -

- Monte Carlo Algo (Deterministic time, randomized correctness) - Color m graphs randomly as above. Then at least 1 satisfies property w.p. $\geq 1 - (1-\delta)^m \geq 1 - e^{-m\delta}$
- Las Vegas Algo (Random time, deterministic correctness) - Color single graph randomly, check if condition true, else repeat...

The First Moment Methods

These refer to arguments which only need $E[X]$

- Lemma - For $X \in \mathbb{N}$, $P[X \geq E[X]] > 0$, $P[X \leq E[X]] > 0$

Pf - Suppose $P[X > E[X]] = 0 \Rightarrow E[X] = \sum_{x=1}^{\infty} x P[X=x]$

$$= \sum_{x=1}^{\infty} x P[X=x] < E[X] \text{ which is a contradiction}$$

- Lemma - If $X \in \mathbb{N}_0 = \{0, 1, 2, \dots\}$, then

$$P[X \neq 0] \leq E[X]$$

Pf - $P[X > 0] = P[X \geq 1] \leq E[X]$ by Markov.

Eg - If $m = (1+\varepsilon)n \log n$ balls thrown in n bins unif. Then the prob that there is an empty bin goes to 0.

Pf - Let $X = \# \text{ of empty bins} \Rightarrow P[X \neq 0] < E[X]$

$$\begin{aligned} \text{Also } E[X] &= \sum_{i=1}^n E[1_{[\text{Bin } i \text{ is empty}]}] \\ &= n(1 - \gamma_n)^m = n(1 - \frac{1}{n})^{(1+\varepsilon)n \log n} \\ &\leq n e^{-(1+\varepsilon) \log n} = n^{-\varepsilon} \end{aligned}$$

$$\Rightarrow P[X \neq 0] \leq n^{-\varepsilon} \downarrow 0 \text{ as } n \rightarrow \infty$$

Eg - For any undirected graph $G(V, E)$ with $|V|=n$ and $|E|=m$, \exists partition of V into sets A, B s.t. the cut $S(A, B) = \{(i, j) \in E \mid i \in A, j \in B\}$ has $|S(A, B)| \geq m/2$

Pf - For each $i \in V$, put i in A w.p $1/2$, else $i \in B$

\Rightarrow For any $(i, j) \in E$, we have $P[(i, j) \in S(A, B)] = 1/2$

$$\text{Let } X_{ij} = \mathbb{I}_{\{(i, j) \in S(A, B)\}} \Rightarrow |S(A, B)| = \sum_{(i, j) \in E} X_{ij}$$

$$\Rightarrow \mathbb{E}[|S(A, B)|] = \sum_{(i, j) \in E} \mathbb{E}[X_{ij}] = \frac{m}{2}$$

$$\Rightarrow P[|S(A, B)| > m/2] > 0$$

First moment arguments are sometimes strengthened if you first **thin** the underlying set by sub-sampling.

Eg - In a given graph $G(V, E)$, a set $B \subseteq V$ is said to be independent if no pair of nodes i, j in B have an edge between them. The size of the largest independent set is denoted as $\alpha(G)$.

- Finding $\alpha(G)$ is computationally hard! In fact, even approximating it is hard...

Thm - For any $G(V, E)$ with $|V| = n$, $|E| = m$, we have $\alpha(G) \geq n^2/4m$.

Pf - We first thin the graph by removing each vertex independently with prob $1-p$
 (Remaining vertex \Rightarrow remove all incident edges)

- Let $X = \#$ of vertices which remain after thinning
 $\Rightarrow \mathbb{E}[X] = np$
- Let $Y = \#$ of edges which remain after thinning
 $\Rightarrow \mathbb{E}[Y] = \sum_{(i,j) \in E} \mathbb{P}\left[\begin{array}{l} \{i,j\} \text{ not thinned} \end{array}\right] = m \cdot p^2$
- Finally, we remove each remaining edge and one of its neighbors arbitrarily. The remaining nodes form an independent set, with expected size at least $\mathbb{E}[X-Y] = p(n-np)$. Setting $p = \frac{n}{2m}$ (i.e., $1/\text{'average degree' of } G$), we get $\mathbb{E}[X-Y] = \frac{n^2}{4m}$
 $\Rightarrow \alpha(G) \geq \frac{n^2}{4m}$

The Second-Moment Method

- Till now we tried showing some rare event happens (ie, $X \neq 0$)
What if instead we want to show a highly likely event always happens?

Lemma - For $X \in \mathbb{N}_0$, $\Pr[X=0] \leq \text{Var}(X)/\mathbb{E}[X]^2$

$$\text{Pf} - \Pr[X=0] \leq \Pr[|X-\mathbb{E}[X]| \geq \mathbb{E}[X]] \leq \text{Var}(X)/\mathbb{E}[X]^2 \quad (\text{Chebyshov})$$

Eg - Suppose we throw $m = (1-\varepsilon)n \log n$ balls in n bins.

As before, let $X = \# \text{ of empty bins}$

$$\Rightarrow \mathbb{E}[X] = n \cdot (1 - \frac{1}{n})^m \approx n \cdot n^{-1+\varepsilon} \uparrow \propto$$

Does this mean $\Pr[X=0] \downarrow 0$?

$$\begin{aligned} &\text{Let } \left(1 - \frac{1}{n}\right)^m = S \\ &\Rightarrow \mathbb{E}[X] = nS \end{aligned}$$

let $X = X_1 + X_2 + \dots + X_n$, where $X_i = \mathbb{1}_{\{\text{Bin } i \text{ is empty}\}}$

$$\text{Var}(X) = \sum_{i=1}^n \text{Var}(X_i) + \sum_{i \neq j} \text{Cov}(X_i, X_j)$$

$$\text{where } \text{Cov}(X_i, X_j) = \mathbb{E}[(X_i - \mathbb{E}[X_i])(X_j - \mathbb{E}[X_j])]$$

$X_i \sim \text{Ber}(S)$

$$\text{Var}(X_i) = \mathbb{E}[X_i^2] - \mathbb{E}[X_i]^2 = S(1-S)$$

$$\text{Cov}(X_i, X_j) = \mathbb{E}[X_i X_j] - (\mathbb{E}[X_i])^2 = (1-2/n)^m - S^2$$

To use the 2nd moment method we now want to upper bound $\text{Var}(X) = n \text{Var}(X_i) + \binom{n}{2} \text{Cov}(X_i, X_j)$

- First for the covariance terms

$$\text{Cov}(X_i, X_j) = \left(1 - \frac{2}{n}\right)^m - \left(\left(1 - \frac{1}{n}\right)^2\right)^m = \left(1 - \frac{2}{n}\right)^m - \left(1 - \frac{2}{n} + \frac{1}{n^2}\right)^m$$

$$\Rightarrow \text{Cov}(X_i, X_j) < 0 \quad \forall n, m \geq 0!$$

$$\Rightarrow \text{Var}(X) \leq n \text{Var}(X_i) = n\delta(1-\delta)$$

- Using the lemma, we have

$$P[X=0] \leq \frac{\text{Var}(X)}{(\mathbb{E}[X])^2} = \frac{1-\delta}{n\delta} \leq \frac{1}{n\delta} = \frac{1}{\mathbb{E}[X]}.$$

- To complete the proof, we need to check that $\mathbb{E}[X]$ does indeed $\uparrow \infty$ with n , when $m = (1-\varepsilon)n\log n$.

This is true (try to show it...)

What is more important is to observe what we did at a higher level -

- We want to go from $\mathbb{E}[X] \uparrow \infty$ to $P[X=0] \downarrow 0$
- To do so, we show $\text{Var}(X) \leq \mathbb{E}[X]$ (or $\text{Var}(X) = o(\mathbb{E}[X]^2)$)
- Finally using $P[X=0] \leq \frac{\text{Var}(X)}{\mathbb{E}[X]^2}$, we are done!

To summarize - If $X_n \in \mathbb{N}_0$, then we have as $n \uparrow \infty$

i) If $\mathbb{E}[X_n] \downarrow 0 \Rightarrow P[X_n \neq 0] \downarrow 0$



ii) If $\mathbb{E}[X_n] \uparrow \infty$ & $\mathbb{E}[X_n^2] = o(\mathbb{E}[X_n]^2) \Rightarrow P[X_n = 0] \downarrow 0$

Threshold Phenomena in large random systems

The moment methods are useful for studying threshold phenomena in large systems - settings where as we scale a system, then a certain property is always true or never true depending on some underlying parameter.

Eg - If we throw m balls in n bins, then as $n \rightarrow \infty$

- i) If $m = (1-\varepsilon)n \log n \Rightarrow P[\exists \text{ empty bin}] \rightarrow 1$
- ii) If $m = (1+\varepsilon)n \log n \Rightarrow P[\exists \text{ empty bin}] \rightarrow 0$

In computer science, this is known as the **coupon collector** problem, and in fact, we know sharper bounds than this (see assignment) - however the 1st/2nd moment methods give us these bounds in an easy way!

Eg - A $G(n,p)$ random graph is a random graph $\mathcal{Y} = G(V, E)$ where $|V| = n$ and $E_{ij} \sim \text{Ber}(p) \forall i \neq j$ (i.e., each edge is present w.p. p iid)

Let $C_4^{np} = \# \text{ of } K_4 \text{ in a given } G(n,p) \text{ graph. Then we have}$

i) $P[C_4^{np} = 0] \rightarrow 0 \text{ if } p = \Theta(n^{-2/3})$

ii) $P[C_4^{np} \neq 0] \rightarrow 0 \text{ if } p = \omega(n^{-2/3})$

Thus $p = \Theta(n^{-2/3})$ is the threshold for existence of 4-cliques in a $G(n, p)$ graph.

Pf - Let $i \in \{1, 2, \dots, \binom{n}{4}\}$ be an enumeration of all potential 4-cliques, $X_i = \prod_{C_i} \{\text{set of nodes in } i^{\text{th }} K_4 \text{ has a } K_4\}$

- $\mathbb{E}[X_i] = p^6$ (\because a K_4 has 6 edges)

- $\mathbb{E}[C_4^{n,p}] = \mathbb{E}\left[\sum_{i=1}^{\binom{n}{4}} X_i\right] = \binom{n}{4} p^6 \approx n^4 p^6$

- $\text{Var}(C_4^{n,p}) = \binom{n}{4} \text{Var}(X_i) + \sum_{i \neq j} \text{Cov}(X_i, X_j)$

$$\text{Var}(X_i) = \underbrace{\mathbb{E}[X_i^2]}_{= \mathbb{E}[X_i]} - (\mathbb{E}[X_i])^2 \leq \binom{n}{4} p^6 = \Theta(n^4 p^6)$$

- $\text{Cov}(X_i, X_j) = 0$ if $|C_i \cap C_j| = 0$ or 1 (i.e., don't share an edge)
This is because such X_i, X_j are $\perp\!\!\!\perp$!

- For $|C_i \cap C_j| = 2$, $\text{Cov}(X_i, X_j) \leq \mathbb{E}[X_i X_j] \leq p^8$

This follows as C_i and C_j have 1 edge in common

$$\Rightarrow \sum_{|C_i \cap C_j|=2} \text{Cov}(X_i, X_j) \leq \binom{n}{6} \cdot \left(\frac{6!}{2! 2! 2!}\right) \cdot p^8 = \Theta(n^6 p^8)$$

- For $|C_i \cap C_j| = 3$, $\text{Cov}(X_i, X_j) \leq p^9$ and we have

$$\sum_{|C_i \cap C_j|=3} \text{Cov}(X_i, X_j) = \Theta(n^5 p^9)$$

$$\Rightarrow \text{Var}(C_4^{n,p}) = \Theta(n^4 p^6 + n^5 p^9 + n^6 p^8) = \Theta(\mathbb{E}[C_4^{n,p}])$$

Now we use the moment bounds to finish the proof!

The Lovasz Local Lemma

- Our arguments till now depended on showing $\mathbb{E}[X] > 0$, where $X = \mathbb{1}_{\{E\}}$ for some event $E = \bigcap_{i=1}^n E_i$. There are 2 'direct' ways for this -
 - Via the union bound on 'bad events' E_i
$$\mathbb{E}[X] = 1 - \mathbb{P}\left[\bigcup_{i=1}^n E_i\right] \geq 1 - \sum_{i=1}^n \mathbb{P}[E_i]$$

ii) If X_i are independent $\Rightarrow \mathbb{E}[X] = \prod_{i=1}^n \mathbb{E}[X_i]$, where $X_i = \mathbb{1}_{\{E_i\}}$, $\mathbb{E}[X_i] = \mathbb{P}[E_i]$

- The former works when bad events are small (but arbitrarily dependent); the latter only needs $\mathbb{P}[E_i] > 0$ (so $\mathbb{P}[\bar{E}_i] < 1$), but needs them to be independent. The LLL lets us combine these!

- For a set of events E_1, \dots, E_n , their **dependency graph** $G(V, E)$ has $V = \{1, 2, \dots, n\}$ and $\forall i \in V$, event E_i is mutually independent of $\{E_j \mid (i, j) \notin E\}$ (i.e., all non-neighbors)

Lemma (Lovasz Local Lemma) - Let E_1, E_2, \dots, E_n be events with dependency graph $G(V, E)$. Suppose $\exists x_i \in (0, 1) \forall i \in [n]$ s.t.

$$\mathbb{P}[\bar{E}_i] \leq x_i \prod_{(i,j) \in E} (1 - x_j)$$

Then $\mathbb{P}\left[\bigwedge_{i=1}^n E_i\right] \geq \prod_{i=1}^n (1 - x_i)$

Corollary - If $\mathbb{P}[\bar{E}_i] \leq p$, $\deg(i) \leq d$ and $ep(d+1) < 1 \Rightarrow \mathbb{P}\left[\bigwedge_{i=1}^n E_i\right] > 0$

Pf - Choose $x_i = \frac{1}{d+1} \Rightarrow x_i \prod_{(i,j) \in E} (1 - x_j) = \left(\frac{1}{d+1}\right) \left(1 - \frac{1}{d+1}\right)^d \geq e^{-e^{-1}}$ Easier condition

Now we can use the LLL

$$6pd < 1$$

$$\Rightarrow ep(d+1) < 1$$

Pf - The idea is to write $\Pr\left[\bigwedge_{i=1}^n E_i\right] = \Pr[E_1] \Pr[E_2 | E_1] \Pr[E_3 | E_1, E_2] \dots \Pr[E_n | E_1, \dots, E_{n-1}]$

Now if $\Pr[\bar{E}_i | E_1, E_2, \dots, E_{i-1}] \leq x_i$ for all i , then we are done!

- To show the above, we show that $\forall i$, and all $S \subseteq [n] \setminus i$, we have $\Pr[\bar{E}_i | \bigcap_{j \in S} E_j] \leq x_i$. We do so by induction on $|S|$.
- Fix any i . For $S = \emptyset$, we have $\Pr[\bar{E}_i] \leq x_i \prod_{(i,j) \in E} (1-x_j) \leq x_i$.
- Now suppose it's true for all $S' \subseteq [n] \setminus i$, $|S'| < s$.

Consider $S \subseteq [n] \setminus i$ s.t $|S| = s$. We need to show that

- (i) $\Pr[E_S] > 0$ (so that $\Pr[\bar{E}_i | E_S]$ is defined)
- (ii) $\Pr[\bar{E}_i | E_S] \leq x_i$.

- $\Pr[E_S] = \Pr\left[\bigcap_{k=1}^s E_{(k)}\right] = \prod_{k=1}^s \Pr[E_{(k)} | \bigcap_{j=1}^{k-1} E_j]$
 $\qquad \qquad \qquad \nwarrow \text{some enumeration of } S$
 $\geq \prod_{k=1}^s (1-x_k) > 0$ (by induction hypothesis)

- Need let $S = S_c \cup S_d$, where $S_c = S \cap N(i)$ ($c = \text{connected}$)
 $(N(i) = \text{Neighbours of } i \text{ in } G)$ $S_d = S \cap ([n] \setminus N(i))$ ($d = \text{disconnected}$)

- If $S = S_d \Rightarrow \Pr[\bar{E}_i | E_S] = \Pr[\bar{E}_i] \leq x_i$

- Otherwise $\Pr[\bar{E}_i | E_S] = \frac{\Pr[\bar{E}_i \cap E_{S_c} \cap E_{S_d}]}{\Pr[E_{S_c} \cap E_{S_d}]}$

$$= \frac{\Pr[\bar{E}_i \cap E_{S_c} | E_{S_d}] \Pr[E_{S_d}]}{\Pr[E_{S_c} | E_{S_d}] \Pr[E_{S_d}]}$$

Now we have $\Pr[\bar{E}_i \cap E_{S_c} | E_{S_d}] \leq \Pr[\bar{E}_i | E_{S_d}] = \Pr[\bar{E}_i] \leq x_i \prod_{(i,j) \in E} (1-x_j)$

$$\therefore E_i \perp\!\!\!\perp E_j \forall j \in S_d$$

$$\begin{aligned}
 \text{Moreover } \Pr[E_{S_d} | E_{S_a}] &= \Pr\left[\bigcap_{j \in S_c} E_j \mid \bigwedge_{k \in S_d} E_k\right] \quad (\text{let } S_c = \{j_1, j_2, \dots, j_r\}) \\
 &= \prod_{l=1}^r \left(1 - \Pr[E_{j_l} \mid \underbrace{\bigwedge_{i \in S_c} E_{j_i}, \bigwedge_{k \in S_d} E_k}_{\subseteq S \setminus \{j_l\}}]\right) \\
 &\geq \prod_{l=1}^r (1 - x_{j_l}) \geq \prod_{\substack{(i,j) \in E \\ i \neq j}} (1 - x_j)
 \end{aligned}$$

$$\Rightarrow \Pr[\bar{E}_i | E_S] \leq x_i \quad \forall i, \forall S \text{ with } |S| = S$$

By induction, we complete the proof \square

Eg - (Satisfiability) A k -SAT formula is a function of binary variables $x_1, x_2, \dots, x_n \in \{0, 1\}^n$ of the form

$$f(x_1, \dots, x_n) = \bigwedge_{c=1}^m (x_{1c} \vee x_{2c} \vee \dots \vee x_{kc})$$

where $\wedge \equiv \text{AND}$ (or conjunction), $\vee \equiv \text{OR}$ (or disjunction), $x_{ic} \in \{x_1, x_2, \dots, x_n, \bar{x}_1, \bar{x}_2, \dots, \bar{x}_n\}$ \equiv literal, and $(x_{1c} \vee \dots \vee x_{kc}) \equiv$ clause.

(In words - f is a conjunction of m disjunctive clauses, each with n literals)

Thm - A k -SAT formula where no variable appears in more than $2^k/6k$ clauses is satisfiable (i.e., $\exists x \in \{0, 1\}^n$ s.t $f(x) = 1$)

Pf - Set $X_i \sim \text{Ber}(1/2)$. Want to show $\Pr[f(x_1, \dots, x_n) = 1] > 0$

- Let $E_i \equiv$ Event clause i not satisfied. $\Pr[E_i] \leq 2^{-k}$. Want $\Pr[\bigwedge_{i=1}^m \neg E_i] > 0$

- $E_i \perp\!\!\!\perp E_j$ if E_i and E_j share no common literals

$\Rightarrow d(E_i) \leq k \cdot (\max \# \text{of clauses with same literal}) \leq 2^k/6$

$\Rightarrow 6 \cdot \Pr[E_i] \cdot d(E_i) < 1 \Rightarrow$ By LLL, $\Pr[\bigwedge_{i=1}^m \neg E_i] > 0$ \square

A segue - 2-SAT

- A 2-SAT formula on $\{x_1, \bar{x}_1, x_2, \dots, x_n, \bar{x}_n\}$ is of the form

$$f(x) = (x_1 \vee x_2) \wedge (x_3 \vee \bar{x}_1) \wedge \dots$$

Claim - A satisfying assignment for a 2-SAT formula can be found in poly-time

- There are multiple ways to do this; we will now see a simple **randomized algorithm**, which then takes us into Markov Chains

(**Papadimitriou's WALK-SAT algo**) - Given CNF formula f and any starting assignment $x(0)$

For $i \in \{0, 1, 2, \dots, cn^2\}$

- If $x(i)$ is feasible, STOP and return $x(i)$
- Else pick any unsatisfied clause, choose one of its literals l_i w.r.t.
- Set $x(i+1) = x(i)$ with bit l_i flipped

Claim - If f is satisfiable, then WALK-SAT finds a satisfying assignment with probability $\geq \frac{1}{2}$

Pf - Let S be any satisfying assignment, and let $N_i = \#$ of variables in $x(i)$ which agree with S . If $x(i)$ is not feasible \Rightarrow

$$X(i+1) = \begin{cases} X(i) + 1 & \text{WP } \geq \frac{1}{2}, \text{ if } X(i) \in \{1, 2, \dots, n-1\} \\ X(i) - 1 & \text{WP } \leq \frac{1}{2} \end{cases}$$

- Now let $h_j = E[\min\{T | N_T = n, N_0 = j\}]$

$$\Rightarrow h_j \leq \frac{1}{2}(h_{j-1} + 1) + \frac{1}{2}(h_{j+1} + 1), h_n = 0$$

$$\text{Solve to get } h_j \leq n^2 - j^2 \leq n^2$$

$$\Rightarrow E[T \text{ time to return correct solution}] \leq n^2$$