

Alex Psomas: Lecture 20.

Chernoff and Erdős

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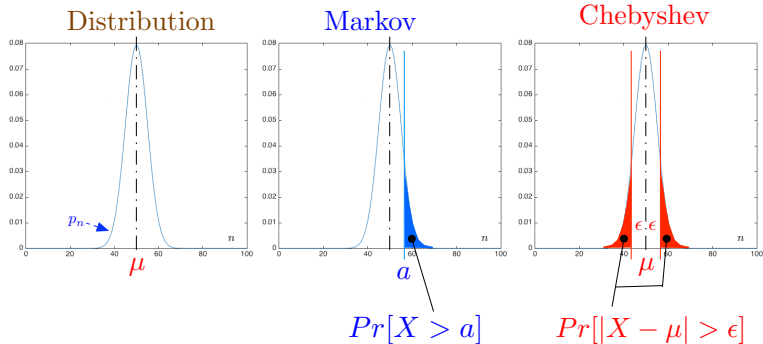
Chernoff and Erdős

1. Confidence intervals
2. Chernoff
3. Probabilistic Method

Reminders

- ▶ Quiz due tomorrow.
- ▶ Quiz coming out today.
- ▶ Midterm re-grade requests closing tomorrow.

Inequalities: An Overview



Confidence intervals example

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For $\varepsilon = 0.01$ we get that $n \geq 50000$ coins are sufficient.

Chernoff

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- The good: Exponential bound

- The bad: Sum of mutually independent random variables.

- The ugly: People get scared the first time they see the bound.

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#omg #ididntsignupforthis

Proof idea

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Since $\delta > 0$, we can set $t = \ln(1 + \delta)$.

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Since $\delta > 0$, we can set $t = \ln(1 + \delta)$. Plugging in we get:

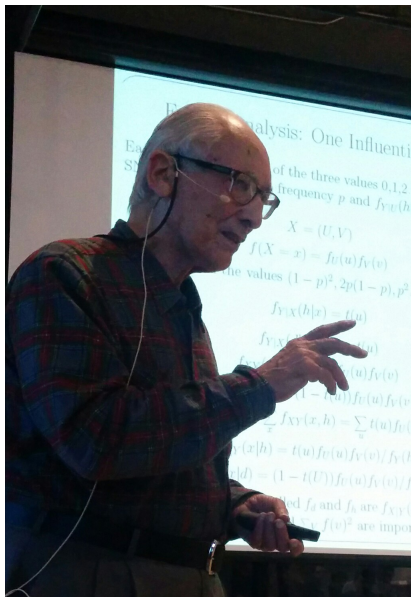
Proof

$$\begin{aligned}Pr[X \geq (1 + \delta)\mu] &= Pr[e^{tX} \geq e^{t(1+\delta)\mu}] \\&\leq \frac{E[e^{tX}]}{e^{t(1+\delta)\mu}} \\&\leq \frac{e^{(e^t-1)\mu}}{e^{t(1+\delta)\mu}} = \left(\frac{e^{(e^t-1)}}{e^{t(1+\delta)}} \right)^\mu\end{aligned}$$

Since $\delta > 0$, we can set $t = \ln(1 + \delta)$. Plugging in we get:

$$Pr[X \geq (1 + \delta)\mu] \leq \left(\frac{e^\delta}{(1 + \delta)^{(1+\delta)}} \right)^\mu$$

Herman Chernoff



With great proof comes great power

Flip a coin n times. Probability of H is p . X counts the number of heads.

X follows the Binomial distribution with parameters n and p .

$$X \sim B(n, p).$$

$$E[X] = np.$$

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Welcome to my life

Well, that was a waste of time...

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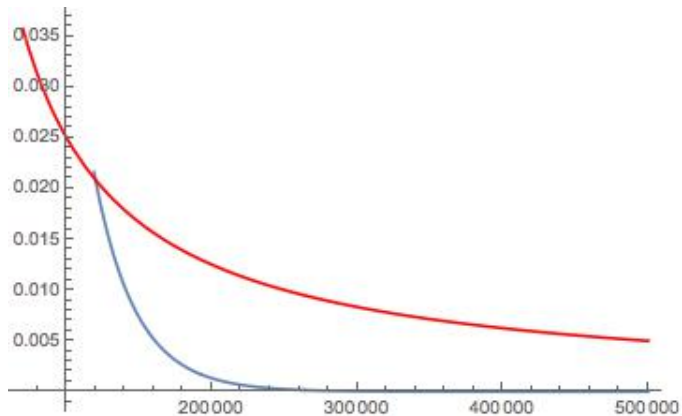
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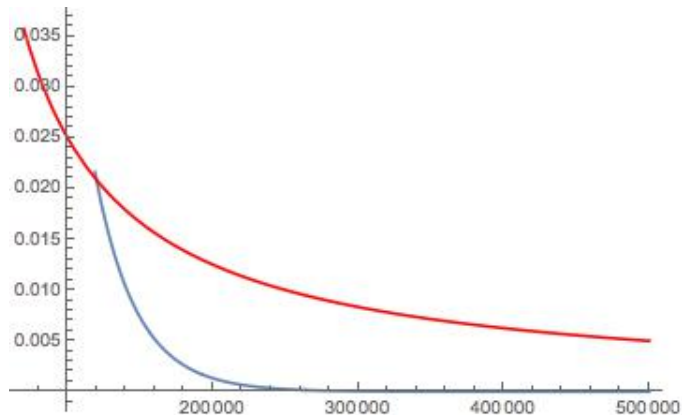
Yay!

If you want to be within 0.01 of the truth:

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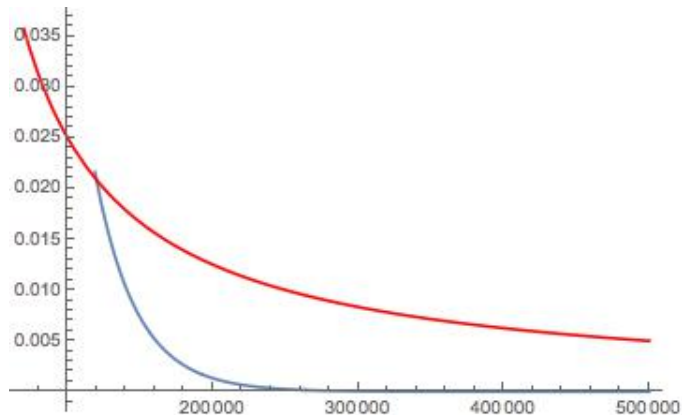


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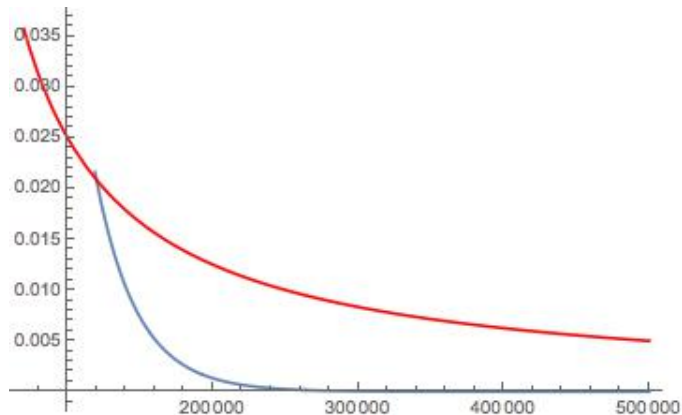
x axis is number of coins.

If you want to be within 0.01 of the truth:



x axis is number of coins. y-axis is probability of failure.

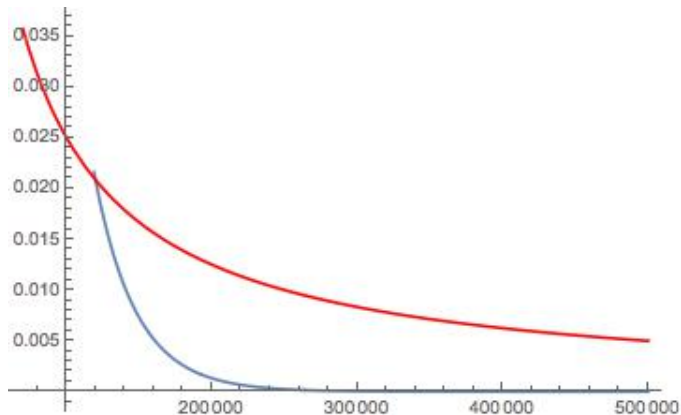
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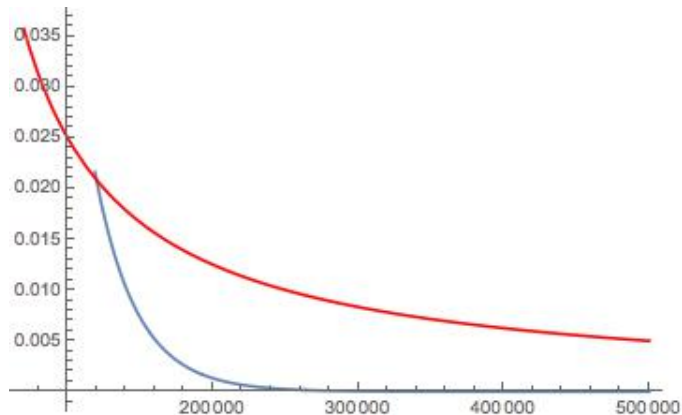


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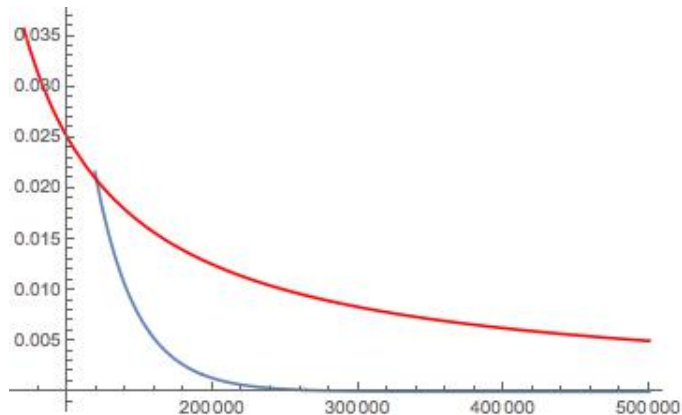


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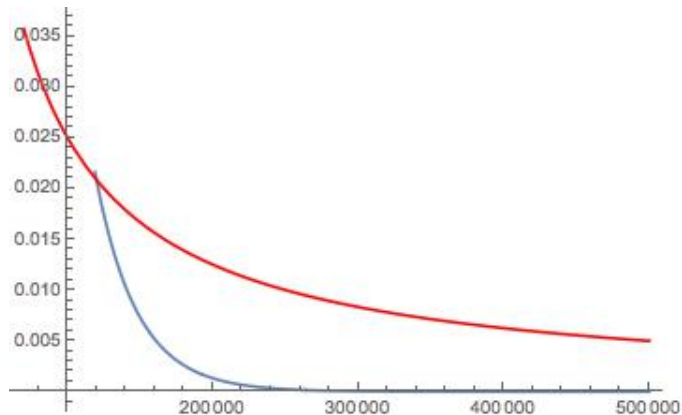


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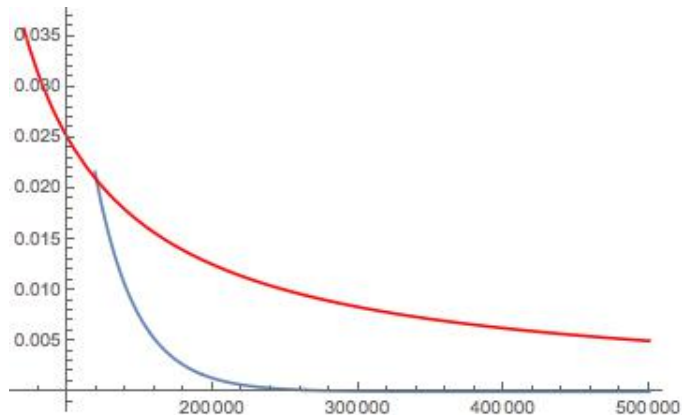
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Today's gig: The Probabilistic Method.

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Gigs so far:

1. How to tell random from human.
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3. Birthday Paradox.
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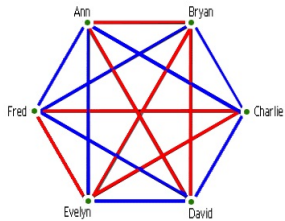
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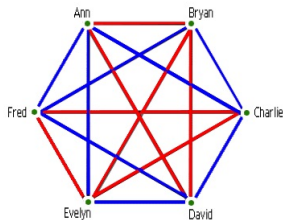
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- ▶ Induction

6 volunteers

6 volunteers

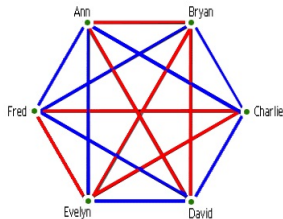


6 volunteers



Blue edge if they know each other.

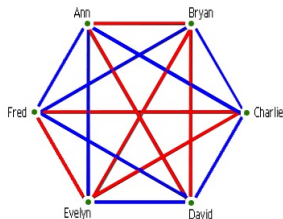
6 volunteers



Blue edge if they know each other.

Red edge if they don't know each other.

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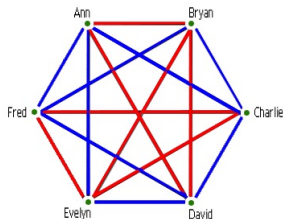


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There is always a group of 3 that either all know each other, or all are strangers.

6 volunteers



Blue edge if they know each other.

Red edge if they don't know each other.

There is always a group of 3 that either all know each other, or all are strangers.

There always exists a monochromatic triangle.

How can we show that things exist?

Say I have a group of 1000 people.

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Is there a "monochromatic" group of 3?

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How big can these monochromatic cliques be???

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And how would you prove it?

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Try all colorings??

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Commonly accepted for the number of particles in the observable universe $\approx 10^{80}$.

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Induction? Nah...

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Induction? Nah... It shouldn't be true if I replace 1000 with something much bigger.

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The probabilistic method

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Well, that means that there is a coloring with no monochromatic clique of size k !

The probabilistic method

If I do something at random,

The probabilistic method

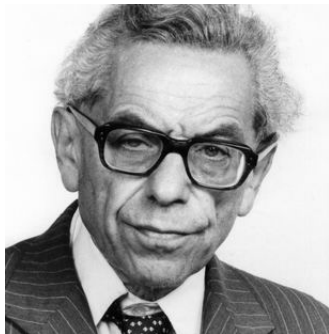
If I do something at random, and the probability I fail is strictly less than 1,

The probabilistic method

If I do something at random, and the probability I fail is strictly less than 1, that means that there is a way to succeed!!

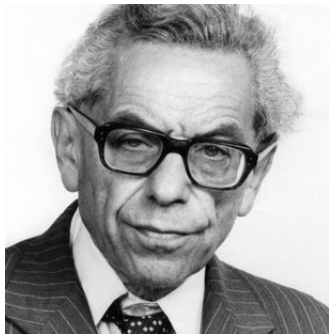
The probabilistic method

Paul Erdős



The probabilistic method

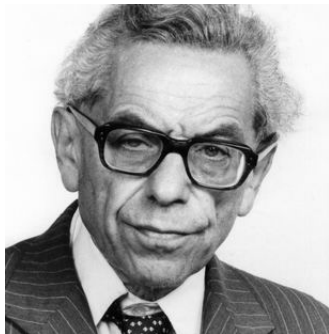
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Many quotes:

The probabilistic method

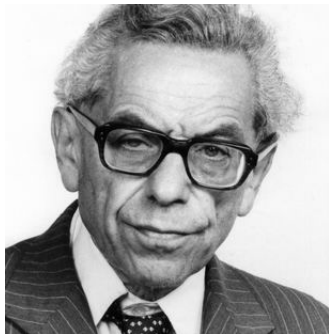
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Many quotes:
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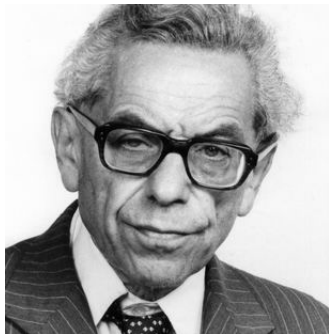
Many quotes:

My brain is open!

Another roof, another proof.

The probabilistic method

Paul Erdős



Many quotes:

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It is not enough to be in the right place at the right time. You should also have an open mind at the right time.

Summary

Chernoff and Erdős

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Chernoff and Erdős

- ▶ Chernoff.
- ▶ The Probabilistic Method.