Local-Access Generators

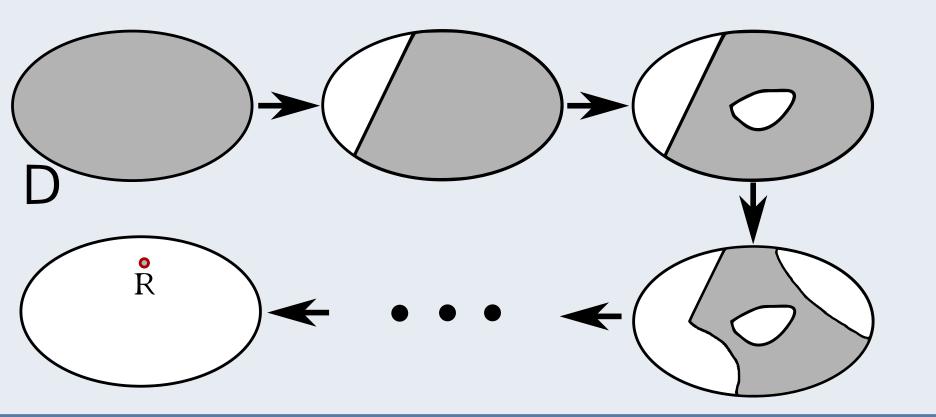
Amartya Shankha Biswas, Ronitt Rubinfeld, Anak Yodpinyanee CSAIL, MIT

Partial Sampling from a Distribution

Full Sampling $R \sim \mathsf{D}$ in $\mathcal{O}(T)$ time

N steps of $Partial\ Sampling$

Each partial step should take $\mathcal{O}(T/N)$ time.



Problem Statement

A local-access generator of a random object $R \sim D$, provides indirect access to R' with a query oracle s.t.

- > All query responses are **consistent** with each other
- The **distribution** of R' is ϵ -close to D in L_1 distance

Trivial Example - Sampling G(n,p)

Model: Undirected graph on N vertices (numbered $\langle 1, 2, 3, \cdots, N \rangle$), where each edge exists with prob. p.

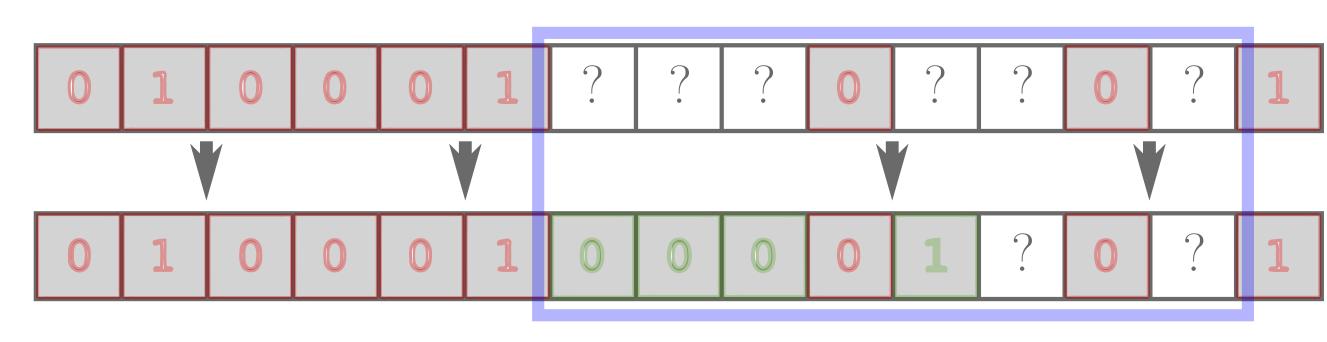
Query Model: Given vertices u, v, is $(u, v) \in E$? > Just a collection of $\frac{n(n-1)}{2}$ Bernoulli RVs with bias p.

Find Next-Neighbor (skip-sampling)

Adjacency List query: Return neighbors of v in order. $\mathbb{P}[k \text{ non-neighbors before next-neighbor}] = p(1-p)^k$

- \triangleright Can sample from this distribution in $\tilde{\mathcal{O}}(1)$ time [cite].
- > Avoid sampling each 0 separately.

Issue: Adjacency matrix is symmetric. So, each zero must also appear in the corresponding column of v.



If the sampled neighbor is a 0, discard and resample.

Cannot afford too many re-samplings.

Bucketing Approach & Random-Neighbor Queries

- Divide each row of the adjacency matrix into contiguous buckets
- \triangleright Expected number of neighbors in a bucket is $\Theta(\log n)$
- \triangleright Each vertex v is associated with buckets $\langle B_1^v, B_2^v, B_3^v, \cdots \rangle$
- > An **unfilled** bucket may contain some indirectly exposed neighbors
- > A **filled** bucket will contain every possible sampled neighbor

Filling the i^{th} bucket B_i^v of vertex v

- Vise skip-sampling to produce a **potential** next-neighbor u of v in B_i^v
- > Check if (u, v) was set to 0, by looking at bucket \mathcal{B} of u containing v
- If so, re-sample. Otherwise, mark u as a neighbor of v, and update \mathcal{B}
- > W.h.p, only $\mathcal{O}(\log^2 n)$ **potential** neighbors are generated in B_i^v

Random-Neighbor(v)

- > Choose a random bucket \mathcal{B} of v. If the \mathcal{B} is **unfilled**, fill it.
- If k neighbors found in \mathcal{B} , start over (reject) with probability 1 k/M.
- > If accepted, return an uniformly random neighbor found in \mathcal{B} .

For $M = \mathcal{O}(\log^2 N)$, the max number of neighbors in any bucket is < M. So, the number of rejection sampling rounds is $\mathcal{O}(\log^2 N)$ in expectation.

Stochastic Block Model

- \triangleright Each vertex is assigned to some community $C_i \subseteq V$ for $i \in [r]$
- \triangleright Communities $\{C_i\}_{i\in[r]}$ partition V: if $u\in C_i, v\in C_i$, then $\mathbb{P}_{(u,v)\in E}=p_{ij}$

Given sizes of each comunity C_i and a range of length ℓ

- Count number of occurrences of each community in any contiguous range
- \triangleright Sample from Multivariate Hypergeometric Distribution

$$\Pr[\mathbf{S}_{\ell}^{\mathbf{C}} = \langle s_1, \dots, s_r \rangle] = \frac{\binom{C_1}{s_1} \cdot \binom{C_2}{s_2} \cdots \binom{C_r}{s_r}}{\binom{B}{\ell}} \quad \text{where } \ell = \sum_{i=1}^r s_i \text{ and } B = \sum_{i=1}^r C_i$$

Sampling the Multivariate Hypergeometric Distribution

[cite] solves the special case of r=2 and $B=2\ell$.

- > Extending to $B \neq 2\ell$: Divide ℓ into $\mathcal{O}(\log n)$ dyadic segments.
- **Extending to** r > 2: Make a tree with r leaves (one for each C_i). Every branch down the tree is equivalent to a r = 2 splitting.

Work in Progress

Dimer Model: Domino Tiling

Dimer Model: Domino Tiling

Glossary

Some Necessary and Useful Vocabulary