CMPSCI 240: Reasoning about Uncertainty

Lecture 19: Balls and Bins and Hashing

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Outline

1 Balls into Bins

Balls and Bins

Throw m balls into n bins where each throw is independent.

■ How large must m be such that it is likely there exists a bin with at least two balls? (Birthday Paradox)

$$P(\text{all bins have at most one ball}) = \frac{n}{n} \times \frac{n-1}{n} \times \frac{n-2}{n} \times \ldots \times \frac{n-m+1}{n}$$

- e.g., for n=365 and $m\geq 23$ there is a greater than 1/2 chance that there exists a bin with two or more balls.
- How large must *m* be such that it is likely that all bins get at least one ball? (Coupon Collecting)

$$P(\text{there exists an empty bin}) \leq ne^{-m/n}$$

e.g., for $m = 2n \ln n$ this probability is at most 1/n.

Balls and Bins

Two useful facts:

■ Union bound: If we have a set of events A_1, A_2, \ldots, A_n then

$$P(A_1 \cup A_2 \cup \ldots \cup A_n) \leq P(A_1) + P(A_2) + \ldots + P(A_n)$$

Binomial Distribution: If we throw m balls and the probability of landing in a specific bin is p then the number of balls in this bin is a binomial distribution with m trials and probability of success p.

Balls and Bins: Load Balancing

Throw m balls into n bins where each throw is independent.

- How full is the fullest bin? This has applications to load balancing.
- What's the probability that *k* or more items land in bin *j*?
- If X is the number of balls that land in bin j then X is a binomial distribution with m trials and p = 1/n.
- Lemma: $P(X \ge k) \le {m \choose k} p^k$.
- If m/n = 1 and $k = 2 \log n$,

$$P(X \ge k) \le {m \choose k} p^k \le \frac{m^k}{k!} \cdot \left(\frac{1}{n}\right)^k = \left(\frac{m}{n}\right)^k / k! = 1/k! \le 1/2^k = 1/n^2$$

and hence no bin has more than $k = 2 \log n$ balls in it with probability at least 1 - 1/n.

Proof of Lemma

- Suppose we toss m coins with probability of heads equal to p.
- For any set $S \subseteq [m]$, let A_S be the event that ith coin toss was heads for all $i \in S$.
- Let $S_1, S_2, \dots S_{\binom{m}{k}}$ be all subsets of [m] with exactly k elements.

$$P(A_{S_j})=p^k$$

- Then $A_{S_1} \cup A_{S_2} \cup \ldots \cup A_{S_{\binom{m}{k}}}$ is the event you get k or more heads.
- Hence,

$$P(k \text{ or more heads}) = P(A_{S_1} \cup A_{S_2} \cup \ldots \cup A_{S_{\binom{m}{k}}}) \leq \sum_{j=1}^{\binom{m}{k}} P(A_{S_j}) = \binom{m}{k} p^k$$