

Advanced Algorithms - Notes

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1 Hashing

Definition 1.1 - Dictionary

A *Dictionary* is an abstract data structure which stores (*key, value*) pairs, with *key* being unique.

A *Dynamic Dictionary* can perform the following operations

Operation	Description
$\text{add}(\mathbf{k}, \mathbf{v})$	Add the pair (\mathbf{k}, \mathbf{v}) .
$\text{lookup}(\mathbf{k})$	Return \mathbf{v} if (\mathbf{k}, \mathbf{v}) is in dictionary, NULL otherwise.
$\text{delete}(\mathbf{k})$	Remove pair (\mathbf{k}, \mathbf{v}) , assuming (\mathbf{k}, \mathbf{v}) is in dictionary.

A *Static Dictionary* can only perform lookups, after it has been built.

Operation	Description
$\text{lookup}(\mathbf{k})$	Return \mathbf{v} if (\mathbf{k}, \mathbf{v}) is in dictionary, NULL otherwise.

Proposition 1.1 - Implementing a Dictionary

Many data structures can be used to implement a *Dictionary*.

These include, but not limited to:

- i) Linked lists.
- ii) Binary Search, (2,3,4) & Red-Black Trees.
- iii) Skip lists
- iv) van Emde Boas Trees.

Remark 1.1 - Motivation for Hashing

None of the implementations of a *Dictionary* suggested in **Proposition 1.1** achieves a $O(1)$ run-time complexity in the worst case for all operations. To achieve this we introduce *Hashing*.

Definition 1.2 - Hash Function

A *Hash Function* takes in object's key and returns a value which is used to index the object in a *Hash Table*.

Let S be the set of all possible keys a hash function can receive & m be the number of indexes in its *Associated Hash Table*. Then

$$h : S \rightarrow [m]$$

N.B. We want to avoid cases where $h(x) = h(y)$ for $x \neq y$ (*collisions*).

Remark 1.2 - Hashing functions assign items to indices with a geometric distribution

Remark 1.3 - Avoiding Collisions in Hashing

When indexing n items to m indices using a *Hash Function* we only avoid *Collisions* if $m \gg n$.

Definition 1.3 - Hash Table

A *Hash Table* is an abstract data structure which extends the *Dictionary* in such a way that time complexity is reduced.

A *Hash Table* is comprised of an array & a *Hash Function*. The *Hash Function* maps an object's key to an index in the array. If multiple objects have the same *Hash Value* then a *Linked List* is used in that index, with new objects added to the end of the *Linked List* (Called *Chaining*).

Proposition 1.2 - Time Complexity for Dictionary Operations in a Hash Table

By building a *Hash Table* with *Chaining* we achieve the following time complexities for *Dictionary* operations

Operation	Worst Case Time Complexity	Comments
add(k, v)	$O(1)$	Add item to the end of <i>Linked List</i> if necessary.
lookup(k)	$O(\text{length of chain containing } k)$	We might have to search through the whole <i>Linked List</i> containing k .
delete(k)	$O(\text{length of chain containing } k)$	Only $O(1)$ to perform the actual deletion, but need to find k first.

Theorem 1.1 - True Randomness

Consider n fixed inputs for a *Hash Table* with m indices. (i.e. any sequence of n **add/lookup/delete** operations).

Pick a *Hash Function*, h , at random from a set of all *Hash Functions*, $H := \{h : S \rightarrow [m]\}$. Then

$$\mathbb{E}(\text{Run-Time per Operation}) = O\left(1 + \frac{n}{m}\right)$$

N.B. The expected run-time per operation is $O(1)$ if $m \gg n$.

Proof 1.1 - Theorem 1.1

Let x & $y \in S$ be two distinct keys & T be a *Hash Table* with m indexes.

Define $I_{x,y} = \begin{cases} 1 & h(x) = h(y) \\ 0 & \text{otherwise} \end{cases}$.

We have $\mathbb{P}(h(x) = h(y)) = \frac{1}{m}$.

Therefore

$$\begin{aligned} \mathbb{E}(I_{x,y}) &= \mathbb{P}(I_{x,y} = 1) \\ &= \mathbb{P}(h(x) = h(y)) \\ &= \frac{1}{m} \end{aligned}$$

Let N_x be the number of keys stored in H that are hashed to $h(x)$.

Note that $N_x = \sum_{k \in T} I_{x,k}$.

Now we have that

$$\mathbb{E}(N_x) = \mathbb{E}\left(\sum_{k \in T} I_{x,k}\right) = \sum_{k \in H} \mathbb{E}(I_{x,k}) = n \frac{1}{m} = \frac{n}{m}$$

□

Remark 1.4 - Why not hash to unique values

Suppose we want to define a *Hash Function* which maps each key in S to a unique position in the *Hash Table*, T . This requires m unique positions, which in turn require $\log_2 m$ bits for each key. This is an unreasonably large amount of space.

Proposition 1.3 - Specifying the Hash Function

Consider a set of *Hash Functions*, $H := \{h_1, h_2, \dots\}$.

When we initialise a *Hash Table* we choose a hash function $h \in H$ at random and then proceed only to use h when dealing with this specific *Hash Table*.

Remark 1.5 - Randomness in Hashing

All the randomness in *Hashing* comes from how we choose the *Hash Function* & not from how the *Hash Function* itself runs.

Definition 1.4 - Weakly Universal Set of Hashing Functions

Let $H := \{h | h : S \rightarrow [m]\}$ be a set of *Hashing Functions*.

H is *Weakly Universal* if for any chosen $x, y \in S$ with $x \neq y$

$$\mathbb{P}(h(x) = h(y)) \leq \frac{1}{m} \text{ when varying } h(\cdot)$$

when h is chosen uniformly at random from H .

Theorem 1.2 - *Expected Run time for Weakly Universal Set*

Consider n fixed to a *Hash Table*, T , with m indexes.

Pick a *Hash Function*, H , from a *Weakly Universal Set* of *Hash Functions*, H .

$$\mathbb{E}(\text{Run-Time per Operation}) = O(1) \text{ for } m \geq n$$

N.B. Proof is same as for *True Randomness*.

Proposition 1.4 - *Constructing a Weakly Universal Set of Hash Functions*

Let $S := [s]$ be the set of possible keys & p be some prime greater than s^1 .

Choose some $a, b \in [0, p-1]$ & define

$$\begin{aligned} h_{a,b}(x) &= \underbrace{[(ax + b) \bmod p]}_{\text{spread values over } [0, p-1]} \underbrace{\bmod m}_{\text{causes collisions}} \\ H_{p,m} &= \{h_{a,b}(\cdot) : a \in [1, p-1], b \in [0, p-1]\} \end{aligned}$$

N.B. $H_{p,m}$ is a *Weakly Universal Set* of *Hashing Functions*.

N.B. Different values of a & b perform differently for different data sets.

Remark 1.6 - *True Randomness vs Weakly Universal Hashing*

- For both *True Randomness* & *Weakly Universal Hashing* we have that when $m \geq n$ the expected **lookup** time in the *Hash Table* is $O(1)$.
- Constructing a *Weakly Universal Set* of *Hash Functions* is generally easier.

Theorem 1.3 - *Longest Chain - True Randomness*

If *Hashing Function* h is selected uniformly at random from all *Hashing Functions* to m indices. Then, over m inputs we have

$$\mathbb{P}(\exists \text{ a chain length } \geq 3 \log_2 m) \leq \frac{1}{m}$$

Proof 1.2 - *Theorem 1.3*

This problem is equivalent to showing that if we randomly throw m balls into m bins the probability of having a bin with at least $3 \log_2 m$ balls is at most $\frac{1}{m}$.

Let X_1 be the number of balls in the first bin.

Choose any k of the M balls, the probability that all of these K balls go into the first bin is $\frac{1}{m^k}$.

By the *Union Bound Theorem* we have

$$\mathbb{P}(X_1 \geq k) \leq \binom{m}{k} \frac{1}{m^k} \leq \frac{1}{k!}$$

Applying the *Union Bound Theorem* again we have

$$\mathbb{P}(\text{at least 1 bin receives at least } k \text{ balls}) \leq m \mathbb{P}(X_1 \geq k) \leq \frac{m}{k!}$$

¹There is a theorem that $\forall n \exists p \in [n, 2n]$ st p is prime.

Observe that

$$\begin{aligned}
 k! &> 2^{k-1} \\
 \text{Let } k &= 3 \log_2 m \\
 \implies k! &> 2^{(3 \log_2 m - 1)} \\
 &\geq 2^{2 \log_2 m} \\
 &\geq (2^{\log_2 m})^2 \\
 &= m^2
 \end{aligned}$$

Thus, setting $k = 3 \log_2 m$ means

$$\frac{m}{k!} \leq \frac{1}{m} \text{ for } m \geq 2$$

□

Theorem 1.4 - Longest Chain - Weakly Universal Hashing

Let Hashing Function h be picked uniformly at random from a *Weakly Universal Set of Hashing Functions*.

Then, over m inputs

$$\mathbb{P}(\exists \text{ a chain length } \geq 1 + \sqrt{2m}) \leq \frac{1}{2}$$

N.B. This is a poor bound.

Proof 1.3 - Theorem 1.4

Let $x, y \in S$ be two keys and define $I_{x,y} = \begin{cases} 1 & h(x) = h(y) \\ 0 & \text{otherwise} \end{cases}$.

Let C be a random variable for the total number of collision (*i.e.* $C = \sum_{x,y \in H, x < y} I_{x,y}$).

Using *Linearity of Expectation* and that $\mathbb{E}(I_{x,y}) = \frac{1}{m}$ when h is *Weakly Universal*

$$\mathbb{E}(C) = \mathbb{E} \left(\sum_{x,y \in H, x < y} I_{x,y} \right) = \sum_{x,y \in H, x < y} \mathbb{E}(I_{x,y}) = \binom{m}{2} \frac{1}{m} \leq \frac{m}{2}$$

By *Markov's Inequality*

$$\mathbb{P}(C \geq m) \leq \frac{\mathbb{E}(C)}{m} \leq \frac{1}{2}$$

Let L be a random variable for the length of the longest chain in H .

Then, $C \leq \binom{L}{2}$. Now

$$\mathbb{P} \left(\frac{(L-1)^2}{2} \geq m \right) \leq \mathbb{P} \left(\binom{L}{2} \geq m \right) \leq \mathbb{P}(C \geq m) \leq \frac{1}{2}$$

By rearranging, we have that

$$\mathbb{P}(L \geq 1 + \sqrt{2m}) \leq \frac{1}{2}$$

1.1 Perfect Hashing

Remark 1.7 - Motivation

The *Hashing Schemes* discussed in the previous part perform well in the best & average cases but not necessarily in the worst cases (as they can have really long longest chains).

Definition 1.5 - Static Perfect Hashing

A *Perfect Static Hashing Scheme* is a scheme that produces a *Hash Table* where **lookup** has time complexity $\in O(1)$, even in the worst case. However this *Hash Table* is static so we cannot perform **insert** or **delete** after the table has been produced.

N.B. FKS Hashing Scheme is a Perfect Static Hashing Scheme.

Definition 1.6 - FKS Hashing Scheme

Below is an algorithm for the *FKS Hashing Scheme*

Algorithm 1: FKS Hashing Scheme

require: n {# insertions}, T {Table with n entries}

- 1 Insert all n into T using h
- 2 **while** Collisions in $T \geq n$ **do**
- 3 Rebuild T using a new h .
- 4 Let $n_i = |T[i]|$.
- 5 **for** $i \in [1, n]$ **do**
- 6 Insert items of $T[i]$ into new table T_i of size n_i^2 using h_i .
- 7 **while** Collisions in $T_i \geq 1$ **do**
- 8 Rebuild T_i using a new h_i .
- 9 **return** T

N.B. $\mathbb{P}(\text{Collisions in } T_i \geq 1) \leq \frac{1}{2}$ and *N.B.* $\mathbb{P}(\text{Collisions in } T \geq n) \leq \frac{1}{2}$ so we expect to have to build each table twice.

Remark 1.8 - If n items are mapped to the same index this counts as $\binom{n}{2}$ collision.

Proposition 1.5 - FKS Hashing Scheme - *lookup*

Below is an algorithm for **lookup(x)** in the *Hash Tables* produced by the *FKS Hashing Scheme*

Algorithm 2: FKS - *lookup*(x)

require: T {main table}, $\{T_1, \dots, T_m\}$ {sub-tables}, x {key}

- 1 Compute $i = h(x)$.
- 2 Compute $j = h_i(x)$.
- 3 **return** $T_i[j]$

N.B. This runs in $O(1)$ time.

Proof 1.4 - FKS Hashing Scheme - Space Requirements

In the *FKS Hashing Scheme* the main table T requires space $O(n)$ and each sub-table T_i requires space $O(n_i^2)$, where $n_i = |T[i]|$.

Storing each task function, h_i requires space $O(1)$.

Thus the total space used is

$$O(n) + \sum_i O(n_i^2) = O(n) + O\left(\sum_i n_i^2\right)$$

We know there are $\binom{n_i}{2}$ collisions in $T[i]$ so there are $\sum_i \binom{n_i}{2}$ collisions in T .

We know there are at most n collisions in T so

$$\sum_i \frac{n_i^2}{4} \leq \sum_i \binom{n_i}{2} < n \implies \sum_i n_i^2 < 4n$$

Thus

$$O(n) + O\left(\sum_i n_i^2\right) = O(n)$$

Proof 1.5 - FKS Hashing Scheme - Expected Construction Time

The expected construction time for the main table, T , is $O(n)$.

The expected construction time for each sub-table, T_i , is $O(n_i^2)$ where $n_i := |T[i]|$.

Thus

$$\begin{aligned}
 \text{expect}(\text{construction time}) &= \mathbb{E} \left(\text{construction time of } T + \sum_i \text{construction time of } T_i \right) \\
 &= \mathbb{E}(\text{construction time of } T) + \mathbb{E} \left(\sum_i \text{construction time of } T_i \right) \\
 &= O(n) + \sum_i O(n_i^2) \\
 &= O(n) + O \left(\sum_i n_i^2 \right) \text{ see Proof 1.4} \\
 &= O(n)
 \end{aligned}$$

Proposition 1.6 - FKS Hashing Scheme - Properties

- Has no collisions.
- **lookup** takes $O(1)$ time in worst-case.
- Uses $O(n)$ space.
- Can be build in $O(n)$ expected time.

1.2 Cuckoo Hashing

Remark 1.9 -

If our construction has the property that $\forall x, y \in S$ with $x \neq y$ the probability that x and y are in the same bucket is $O(\frac{1}{m})$, then for any n operations the expected run-time is $O(1)$ per operation.

Definition 1.7 - Cuckoo Hashing

In *Cuckoo Hashing* we use two hash functions, h_1 & h_2 , to produce a single hash table.

When we **add** a value x to the hash table we place it in position $h_1(x)$. If there is already a value, y , already in this position then we move that value, y , to its alternative position. We keep moving values until each value is in its position. If it is not possible (*i.e.* we have found a cycle) then we change h_1 & h_2 for new hash functions and rehash all the values.

This is formally described in the algorithm below

Algorithm 3: Cuckoo Hashing - Insert

```

require:  $\{x_1, \dots, x_n\}$  {stream of keys},  $T$  {Table with  $m$  entries}
1 choose  $h_1, h_2$  for  $i \in [1, n]$  do
2    $pos = h_1(x)$ .
3    $checked = []$ .
4   while  $T[pos]$  not empty do
5     if  $x \in checked$  then rehash;
6      $checked$  append  $x$ .  $y = T[pos]$ .
7      $T[pos] = x$ .
8      $pos = \text{alternative position for } y$ .
9      $x = y$ .
10   $T[pos] = x$ .
11 return  $T$ 

```

N.B. *Rehash* involves choosing two new hash functions h_1 & h_2 and reinserting all keys, $\{x_1, \dots, x_n\}$ into the table.

Proposition 1.7 - Cuckoo Hashing Scheme - Properties

- i) An **add** takes *amortised expected* time $O(1)$.
- ii) Every **lookup** and every **delete** has time complexity $O(1)$ in the worst-case.
- iii) The space requirement is $O(n)$ where n is the number of keys stored.

Remark 1.10 - Assumptions in Cuckoo Hashing

In *Cuckoo Hashing* we make the following assumptions

- i) h_1 and h_2 are independent.
i.e. $h_1(x)$ says nothing about $h_2(x)$, and visa-versa.
- ii) h_1 and h_2 are truly random.
i.e. They map to each entry in the hash table with uniform probability.
- iii) Computing the value of $h_1(x)$ and $h_2(x)$ takes $O(1)$ time in the worst-case.

Definition 1.8 - Cuckoo Graph

A *Cuckoo Graph* is an interpretation of a *Hash Table* using *Graph Theory*.

Each vertex of the graph is an entry in the hash table and for each x_i we add an undirected-edge between $h_1(x_i)$ and $h_2(x_i)$.

If any cycles occur in a *Cuckoo Graph* then we know construction will fail for that pair of hash functions as no stable scenario can occur.

The length of the longest path tells us the time for the longest insert.

Theorem 1.5 - Probability of Long Paths in Cuckoo Graphs

Let m be the size of a hash table & n the number of entries we wish to insert. For any pair of positions i and j , and any constant $c > 1$, if $m \geq 2cn$ then the probability that there exists a shortest path in the cuckoo graph from i to j with length $l \geq 1$ is at most $\frac{1}{c^l m}$.

Proof 1.6 - Theorem 1.5

TODO

Proof 1.7 - Probability of a path between two positions in a Cuckoo Graph

If a path exists from i to j , there must be a shortest path from i to j .

Therefore we can use **Theorem 1.5** and the *Union Bound* over all possible paths to show the probability of a path from i to j existing is at most

$$\sum_{l=1}^{\infty} \frac{1}{c^l m} = \frac{1}{m} \sum_{l=1}^{\infty} \frac{1}{c^l} = \frac{1}{m} \frac{1}{c-1} = O\left(\frac{1}{m}\right)$$

Definition 1.9 - Buckets

We say that two keys x & y are in the same *bucket* iff there exists a path from $h_1(x)$ to $h_1(y)$ in a *Cuckoo Graph*.

Note that this implies there is a path from $h_1(x), h_2(y)$; $h_2(x), h_1(y)$ and $h_2(x), h_2(y)$ as there are edges $(h_1(x), h_2(x))$ & $(h_1(y), h_2(y))$.

Remark 1.11 - The time for an operation on x is bounded by the number of items in its bucket.

Proposition 1.8 - Probability of being in the same Bucket

For $x, y \in S$ with $x \neq y$ the probability that they are in the same bucket is at most

$$\sum_{l=1}^{\infty} \frac{1}{c^l m} = \frac{1}{m} \sum_{l=1}^{\infty} \frac{1}{c^l} = \frac{1}{m} \frac{1}{c-1} = O\left(\frac{1}{m}\right)$$

If the size of a hash table is $m \geq 2cn$ then the expected time per operation is $O(1)$.
Further, **lookups** take $O(1)$ time in the worst case.

Proposition 1.9 - Probability of Rehashing

The probability that a rehashing occurs in *Cuckoo Hashing* is equal to the probability of the *Cuckoo Graph* having a cycle.

A cycle is a path from x to x , via some intermediary vertices.

Thus the probability that x is involved in a cycle is

$$\sum_{l=1}^{\infty} \frac{1}{c^l m} = \frac{1}{m(c-1)}$$

by **Proof 1.7**.

Thus the probability that there is at least one cycle in the whole hash table is

$$m \frac{1}{m(c-1)} = \frac{1}{c-1}$$

Proposition 1.10 - Construction Time - Cuckoo Hashing

Consider the result in **Proposition 1.9** when $c = 3$.

The probability of a rehashing occurring is $\frac{1}{2}$.

Thus we expected only one rehash to be necessary. The expected time for a rehash is $O(n)$ then the expected construction time for the table is $O(n)$.

Therefore the *amortised expected* time for rehashes over n insertions is $O(1)$ per insertion.

N.B. Checking for a cycle in a graph takes $O(n)$ time.

2 Bloom Filters

Definition 2.1 - Bloom Filter

A *Bloom Filter* is a data structure which is designed to be a space efficient way of storing a set S .

Bloom Filters support only the following operations

Operation	Description
insert(k)	Insert the key (k) .
member(k)	Returns true if (k) $\in S$, no otherwise.

Note that there is no way to remove objects from a *Bloom Filter* & you cannot ask which keys are in the *Bloom Filter*, only whether a particular key is.

N.B. *Bloom Filters* are meant to be used in cases where the size of the sample space is much larger than the number of keys being stored.

Remark 2.1 - Motivation

Bloom Filters can be used to build a blacklist of unsafe URLs. Whenever a new unsafe URL, **k**, is discovered we add it to the filter, **insert(k)**.

Whenever we want to visit to a new URL, **k**, we can query whether it is in the bloom filter, **member(k)**, and if we are returned *yes* then it is blocked.

Remark 2.2 - Randomness in Bloom Filter

A *Bloom Filter* is randomised in such a way that **member(k)** will sometimes return *yes* when in fact **k** $\notin S$. However it will never return *no* if **k** $\in S$.

N.B. The amount of space used by a *Bloom Filter* depends on the failure rate we allow it.

Proposition 2.1 - Usefulness of Bloom Filter

For a *Bloom Filter* `insert(k)` & `member(k)` both run in $O(1)$ and it requires $O(n)$ bits of space to store up to n keys.

Proposition 2.2 - Building a Bloom Filter - Array

A naïve approach to building a *Bloom Filter* is to use an array.

Suppose we have sample space $1, 2, \dots, |U|$ for key values.

We can store a set by maintaing a bit string B where $B[k] = 1$ if $k \in S$ and $B[k] = 0$ otherwise.

e.g.

1	2	3	4	5	6
0	1	0	0	0	1

 here $|U| = 6$ and $S = \{2, 6\}$.

The *Bloom Filter* operations take $O(1)$ time but the array is $|U|$ long.

0 Reference

0.1 Definitions

Definition 0.1 - Amortised Expected

Amortised Expected is a term for the complexity of something. It describes the total complexity to execute a sequence of instructions, divided by the number of instructions.

e.g. If n instructions take $O(n)$ time to execute completely, then the *amortised expected* time is $O(1)$.

0.2 Probability

Definition 0.2 - Sample Space, Ω

A *Sample Space* is the set of possible outcomes of a scenario. A *Sample Space* is not necessarily finite.

e.g. Rolling a dice $\Omega := \{1, 2, 3, 4, 5, 6\}$.

Definition 0.3 - Event

An *Event* is a subset of the *Sample Space*.

The probability of an *Event*, A , happening is

$$\mathbb{P}(A) = \sum_{x \in A} \mathbb{P}(x)$$

Definition 0.4 - Disjoint Events

Let A_1 & A_2 be events.

A_1 & A_2 are said to be *Disjoint* if $A_1 \cap A_2 = \emptyset$.

Definition 0.5 - σ -Field, \mathcal{F}

A *Sigma Field* is the set of possible events in a given scenario.

A *Sigma Field* must fulfil the following criteria

- i) $\emptyset, \Omega \in \mathcal{F}$.
- ii) $\forall A \in \mathcal{F} \implies A^c \in \mathcal{F}$.
- iii) $\forall \{A_1, \dots, A_n\} \subseteq \mathcal{F} \implies \bigcup_{i=1}^n A_i \in \mathcal{F}$.

Definition 0.6 - Probability Measure, \mathbb{P}

A *Probability Measure* maps a σ -Field to $[0, 1]$ which satisfies

- i) $\mathbb{P}(\emptyset) = 0$ & $\mathbb{P}(S) = 1$; and,
- ii) If $\{A_1, \dots, A_n\} \subseteq \mathcal{F}$ are pair-wise disjoint then $\mathbb{P}\left(\bigcup_{i=1}^n A_i\right) = \sum_{i=1}^n \mathbb{P}(A_i)$. [σ -Additivity]

Definition 0.7 - Random Variable

A *Random Variable* is a function from the sample space, S , to the real numbers, \mathbb{R} .

$$X : S \rightarrow \mathbb{R}$$

The probability of a *Random Variable*, X , taking a specific value x is found by

$$\mathbb{P}(X = x) = \sum_{\{a \in \Omega : X(a) = x\}} \mathbb{P}(a)$$

Definition 0.8 - Indicator Random Variable

An *Indicator Random Variable* is a *Random Variable* which only ever takes 0 or 1 and is used to indicate whether a particular event has happened (1), or not (0).

$$\mathbb{E}(I) = \mathbb{P}(I = 1)$$

Definition 0.9 - Expected Value, \mathbb{E}

The *Expected Value* of a *Random Variable* is the mean value of said *Random Variable*

$$\mathbb{E}(X) := \sum_x x\mathbb{P}(X = x)$$

Theorem 0.1 - Linearity of Expected Value

Let X_1, \dots, X_n be random variables. Then

$$\mathbb{E}\left(\sum_{i=1}^n X_i\right) = \sum_{i=1}^n \mathbb{E}(X_i)$$

Theorem 0.2 - Markov's Inequality

Let X be a non-negative random variable. Then

$$\mathbb{P}(X \geq a) \leq \frac{1}{a}\mathbb{E}(X) \quad \forall a > 0$$

Theorem 0.3 - Union Bound

Let A_1, \dots, A_n be *Events*. Then

$$\mathbb{P}\left(\bigcup_{i=1}^n A_i\right) \leq \sum_{i=1}^n \mathbb{P}(A_i)$$

N.B. This is an equality if the events are disjoint.

Proof 0.1 - Union Bound

Define *Indicator RV* I_i st

$$I_i := \begin{cases} 1 & A_i \text{ happened} \\ 0 & \text{otherwise} \end{cases}$$

Define *Random Variable* $X := \sum_{i=1}^n I_i$ (the number of events that happened).

Then

$$\begin{aligned} \mathbb{P}\left(\bigcup_{i=1}^n A_i\right) &= \mathbb{P}(X > 0) \\ &\leq \mathbb{E}(X) \text{ by Markov's Inequality} \\ &= \mathbb{E}\left[\sum_{i=1}^n I_i\right] \\ &= \sum_{i=1}^n \mathbb{E}[I_i] \\ &= \sum_{i=1}^n \mathbb{P}(I_i = 1) \\ &= \sum_{i=1}^n \mathbb{P}(A_i) \end{aligned}$$

□