

Computing G -star discrepancy

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The basic idea is this. Suppose we have two probability measures μ and ν on $[0, \pi]$. These will be given by explicitly computable cumulative distribution functions $\text{cdf}_\mu, \text{cdf}_\nu$. For example, we might have

$$\begin{aligned}\text{cdf}_\mu(x) &= \frac{x - \sin(x) \cos(x)}{\pi} \\ \text{cdf}_\nu(x) &= \frac{\#\{n : x_n < x\}}{N},\end{aligned}$$

where (x_1, \dots, x_N) is a sequence of points in $[0, \pi]$. The *star discrepancy* of ν with respect to μ is just the supremum of the difference between their CDFs:

$$\text{disc}(\mu, \nu) = \sup_{x \in [0, \pi]} |\text{cdf}_\mu(x) - \text{cdf}_\nu(x)|.$$

The question I am interested in is: when cdf_μ is an explicit smooth function and cdf_ν is an explicit step function as above, how can we compute $\text{disc}(\mu, \nu)$ quickly? Better yet, for $n \leq N$, write

$$\text{cdf}_{\nu_n}(x) = \frac{\#\{i \leq n : x_i < x\}}{n}.$$

Is there a fast way of computing the sequence

$$\text{disc}(\nu_1, \mu), \dots, \text{disc}(\nu_N, \mu)?$$

A little bit of motivation. Sort the list of x_i 's so that $x_1 \leq \dots \leq x_N$. Then the star discrepancy can be proved to be equal to:

$$\max \left\{ \left| \frac{1}{N} - \text{cdf}_\mu(x_1) \right|, \left| \frac{2}{N} - \text{cdf}_\mu(x_1) \right|, \dots, \left| \frac{N-1}{N} - \text{cdf}_\mu(x_{N-1}) \right|, |1 - \text{cdf}_\mu(x_N)| \right\}.$$

In particular, we need to maximize the function

$$(x, i) \mapsto \left| \frac{i}{N} - \text{cdf}_\mu(x) \right|$$

over the set $\{(x_1, 1), \dots, (x_N, N)\}$. If $\text{cdf}_\mu(x) = x$ is convex, then only need to maximize and minimize the function $(x, i) \mapsto \frac{i}{N} - x$ over a finite set. This comes down to finding the convex hull of the set $\{(x_i, i)\}_{i=1}^N$