

Computing G -star discrepancy

Daniel Miller

August 7, 2016

The basic idea is this. Suppose we have two probability measures μ and ν on \mathbf{R} . These will be given by explicitly computable cumulative distribution functions cdf_μ , cdf_ν . For example, we might have

$$\text{cdf}_\mu(x) = \begin{cases} 0 & x \leq 0 \\ \frac{x - \sin(x) \cos(x)}{\pi} & 0 \leq x \leq \pi \\ 1 & x \geq \pi \end{cases}$$
$$\text{cdf}_\nu(x) = \frac{\#\{n : x_n < x\}}{N},$$

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:

$$\text{disc}(\mu, \nu) = \sup_x |\text{cdf}_\mu(x) - \text{cdf}_\nu(x)|.$$

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?