

Randomised Algorithms
Winter term 2022/2023, Exercise Sheet No. 9

Authors:

Ben Ayad, Mohamed Ayoub
Kamzon, Nouredine

December 18, 2022

Exercise 1.

(a) As $\mathbb{E}[X] = \frac{n}{2}$, we have:

$$\mathbb{P}[X \geq \frac{3}{4}n] = \mathbb{P}[X \geq (1 + \frac{1}{2})\frac{n}{2}] = \mathbb{P}[X \geq (1 + \frac{1}{2})\mathbb{E}[X]]$$

And similarly:

$$\mathbb{P}[X \leq \frac{1}{4}n] = \mathbb{P}[X \leq (1 - \frac{1}{2})\mathbb{E}[X]]$$

Using the Chernoff bounds, (Ineq 2 then 3, from Slides 4), we conclude that (for $\delta = 1/2 < 1$):

$$\mathbb{P}[X \leq \frac{1}{4}n] \leq e^{-\frac{n}{24}} \quad \text{and} \quad \mathbb{P}[X \geq \frac{3}{4}n] \leq e^{-\frac{n}{24}}$$

(b) Using the the simplified Chernoff bounds:

$$\begin{aligned} \mathbb{P}[X \geq n/2 + 2\sqrt{n}] &= \mathbb{P}[X \geq \frac{n}{2}(1 + \frac{4}{\sqrt{n}})] \\ &\leq e^{-\frac{n}{2}(\frac{4}{\sqrt{n}})^2 \frac{1}{3}} \quad (\text{Requires } \frac{4}{\sqrt{n}} < 1 \implies n > 16) \\ &= e^{-8/3} \end{aligned}$$

Using the additive Chernoff (No extra requirements needed):

$$\begin{aligned} \mathbb{P}[X \geq n/2 + 2\sqrt{n}] &\leq e^{-2(\frac{4}{\sqrt{n}})^2 \frac{1}{n}} \\ &= e^{-32/n^2} \end{aligned}$$

(c) We let $n_1 = \lfloor n/2 - \sqrt{n}/4 \rfloor$ and $n_2 = \lfloor n/2 + \sqrt{n}/4 \rfloor$, we have:

$$\begin{aligned}
\mathbb{P}[X \in [n/2 - \sqrt{n}/4, n/2 + \sqrt{n}/4]] &\leq \mathbb{P}[X \in [n_1, n_2]] \\
&= \sum_{k=n_1}^{n_2} \mathbb{P}[X = k] \\
&= \sum_{k=n_1}^{n_2} \binom{n}{k} \frac{1}{2^n} \\
&\leq \frac{1}{2^n} \sum_{k=n_1}^{n_2} 2^n \frac{\sqrt{2}}{\sqrt{n}} \quad (\text{Using the hint}) \\
&= \frac{\sqrt{2}}{\sqrt{n}} \sum_{k=n_1}^{n_2} 1 = \frac{\sqrt{2}}{\sqrt{n}} (n_2 - n_1 + 1) \\
&\leq \frac{\sqrt{2}}{\sqrt{n}} (n/2 + \sqrt{n}/4 - (n/2 - \sqrt{n}/4 - 1)) \quad (\text{using: } \lfloor x \rfloor - \lfloor y \rfloor \leq x - (y - 1)) \\
&= \frac{\sqrt{2}}{\sqrt{n}} (1 + \sqrt{n}/2) \\
&= \frac{\sqrt{2}}{\sqrt{n}} + \frac{1}{\sqrt{2}}
\end{aligned}$$

For $n_0 = 24$, we have for $n \geq n_0$: $\frac{\sqrt{2}}{\sqrt{n}} + \frac{1}{\sqrt{2}} \leq \frac{\sqrt{2}}{\sqrt{24}} + \frac{1}{\sqrt{2}} \approx 0.995$

Exercise 2.

Exercise 3.

Let the RV X represent the sum of the n rolls, we have established previously that: $\mathbb{E}[X] = \frac{7n}{2}$

Using Hoeffding's inequality leads to:

$$\begin{aligned}
\mathbb{P}[X \geq 4n] &= \mathbb{P}[X \geq \mathbb{E}[X] + \frac{n}{2}] \\
&\leq \exp\left(-\frac{2(n/2)^2}{\sum_{i=1}^n (6-1)^2}\right) \\
&= e^{-n/50}
\end{aligned}$$

This tail that obtained using Hoeffding's inequality decreases way faster than what we have obtained with Markov and Chebychev's inequalities (respectively $\frac{7}{8}$ and $\frac{35}{3n}$).

Exercise 4.

Let's first establish a few results on $d(u, v)$ for two random vertices of the hypercube. $d(u, v)$ represents the number of bits v_i in v that are different than u_i , hence, $d(u, v) \in \{0, \dots, n\}$, and $\mathbb{P}[d(u, v) = k] = \frac{\binom{n}{k}}{2^n}$. (Why: How many ways can we pick k positions so we can flip their bits in v divided by the number of all configurations.)

By noticing that $\sum_{k=0}^n k \binom{n}{k} = n2^{n-1}$, we can conclude that:

$$\mathbb{E}[d(u, v)] = \sum_{k=0}^n k \frac{\binom{n}{k}}{2^n} = \frac{n}{2}$$

Let's prove the following result, for any two random vertices $u, v \in V$, $\epsilon > 0$:

$$\mathbb{P}\left[(1-\epsilon)\frac{n}{2} \leq d(u,v) \leq (1+\epsilon)\frac{n}{2}\right] \geq 1 - 2e^{-\frac{n\epsilon^2}{6}}$$

Proof:

Let's define the events E_1 and E_2 as follows:

$$E_1 = \{(1-\epsilon)\frac{n}{2} \leq d(u,v)\} = \{(1-\epsilon)\mathbb{E}[d(u,v)] \leq d(u,v)\}$$

And:

$$E_2 = \{(1+\epsilon)\frac{n}{2} \geq d(u,v)\} = \{(1+\epsilon)\mathbb{E}[d(u,v)] \geq d(u,v)\}$$

We are looking for to bound the probability: $\mathbb{P}[E_1 \cap E_2]$

$$\begin{aligned} \mathbb{P}[E_1 \cap E_2] &= 1 - \mathbb{P}[\overline{E_1} \cup \overline{E_2}] \\ &\geq 1 - (\mathbb{P}[\overline{E_1}] + \mathbb{P}[\overline{E_2}]) \\ &\geq 1 - 2e^{-\mathbb{E}[d(u,v)]\epsilon^2/3} \\ &\geq 1 - 2e^{-\frac{n\epsilon^2}{6}} \end{aligned}$$

Here we used the union bound followed by Chernoff (Ineq 2. Slide 4 to bound $\mathbb{P}[\overline{E_2}]$, and Ineq 3 for $\mathbb{P}[\overline{E_1}]$), assumig $0 < \epsilon < 1$.

Let $V = \{v_1, \dots, v_{2^n}\}$, **we uniformly random pick n vertices from V** . Now, let's define the RVs $\{X_i\}$, $\{Y_{i,j}\}$ and $V(v_1, \dots, v_{2^n})$ as follows:

$$X_i = \begin{cases} 1 & \text{if } v_i \text{ was picked} \\ 0 & \text{Otherwise.} \end{cases} \quad Y_{i,j} = \begin{cases} 1 & \text{if } (1-\epsilon)\frac{n}{2} \leq d(v_i, v_j) \leq (1+\epsilon)\frac{n}{2} \\ 0 & \text{Otherwise.} \end{cases}$$

And finally:

$$S(v_1, \dots, v_{2^n}) = \sum_{i < j} X_i X_j Y_{i,j}$$

We need to proof that:

Proof: We have:

$$\begin{aligned}
\mathbb{E}[S(v_1, \dots, v_{2^n})] &= \sum_{i < j} \mathbb{E}[X_i X_j Y_{i,j}] \\
&= \sum_{i < j} \mathbb{E}[X_i] \mathbb{E}[X_j] \mathbb{E}[Y_{i,j}] \quad (\text{every rv is independent from the other}) \\
&= \mathbb{E}[X_1]^2 \sum_{i < j} \mathbb{E}[Y_{i,j}] \\
&\geq \mathbb{E}[X_1]^2 (1 - 2e^{-\frac{n\epsilon^2}{6}}) \sum_{i < j} 1 \\
&= \mathbb{P}[\{\text{Probb. to pick } v_2\}]^2 (1 - 2e^{-\frac{n\epsilon^2}{6}}) \frac{2^{2n} - 2^n}{2} \\
&= \left(\frac{n}{2^n}\right)^2 (1 - 2e^{-\frac{n\epsilon^2}{6}}) \frac{2^{2n} - 2^n}{2} = \frac{n^2}{2} (1 - 2e^{-\frac{n\epsilon^2}{6}}) \left(1 - \frac{1}{2^n}\right) \\
&= \frac{n(n-1)}{2} \frac{n}{n-1} (1 - 2e^{-\frac{n\epsilon^2}{6}}) \left(1 - \frac{1}{2^n}\right) \\
&= \frac{n(n-1)}{2} \left(1 + \frac{1}{n-1}\right) (1 - 2e^{-\frac{n\epsilon^2}{6}}) \left(1 - \frac{1}{2^n}\right)
\end{aligned}$$

fix this:

For n big enough, $(1 + \frac{1}{n-1})(1 - 2e^{-\frac{n\epsilon^2}{6}})(1 - \frac{1}{2^n})$ is guarenteed to be ≥ 1

Hence, $\forall \epsilon > 0$, and with n big enough, $\mathbb{E}[S(v_1, \dots, v_{2^n})] \geq \frac{n(n-1)}{2}$, hence there exist a configuration of X, Y s.t $v() = \frac{n(n-1)}{2}$, which can only happen if all the n picks had $Y_{i,j} = 1$