

Big Data Computing Homework 2

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1 Exercise 2

a)

I calculated the probability that two vectors don't have the same sign as $\frac{\phi}{\pi}$. Then we can apply the technique studied and see that it return 0 or 1 so we can say that it's a Bernoulli distribution and so the estimator of a Bernoulli is:

$$\frac{\sum_{i=1}^m \text{Ber}_i(\frac{\phi}{\pi})}{m} = \frac{\hat{\phi}}{\pi} \implies \hat{\phi} = \frac{\pi \sum_{i=1}^m \text{Ber}_i(\frac{\phi}{\pi})}{m}$$

The hash functions that we consider are the one composed by all combinations of +1 and -1.

b)

For this exercise I will use Chernoff Bound like this:

$$\Pr[|\hat{\phi}(x, y) - \phi(x, y)| > \epsilon \phi(x, y)] \leq \delta \implies \Pr[\hat{\phi}(x, y) \geq (1+\epsilon)\phi(x, y)] + \Pr[\hat{\phi}(x, y) \leq (1-\epsilon)\phi(x, y)] \leq \delta$$

here i have decomposed the inequality into the sum of the probability that $\hat{\phi}(x, y)$ is in the range $(1-\epsilon)\phi$ and $(1+\epsilon)\phi$. The result of this probabilities are:

$$e^{\frac{\epsilon^2}{3}\phi \frac{m}{\pi}} + e^{\frac{\epsilon^2}{2}\phi \frac{m}{\pi}} \leq 2e^{\frac{\epsilon^2}{3}\phi \frac{m}{\pi}} = \delta$$

in the inequality I have applied an increase of the left part. Then we find m as:

$$m = -\ln\left(\frac{\delta}{2}\right) \left(\frac{3}{\epsilon^2} \frac{\pi}{\phi}\right)$$

Where the angle $\theta = \frac{\pi}{m}$ where m represent the approximation and π to transform it in an angle.

c)

The pairs of vectors are $\binom{n}{2} = \frac{n(n-1)}{2}$. I can say that starting from this inequality:

$$\Pr[|\hat{\phi}(x_i, x_j) - \phi(x_i, x_j)| > \epsilon \phi(x_i, x_j)] \leq \delta$$

I can compute this probability for every pair by adding the exponential $\binom{n}{2}$

$$1 - (1 - \Pr[|\hat{\phi}(x_i, x_j) - \phi(x_i, x_j)| > \epsilon \phi(x_i, x_j)])^{\frac{n(n-1)}{2}} \leq \delta$$

$$(1 - \Pr[|\hat{\phi}(x_i, x_j) - \phi(x_i, x_j)| > \epsilon \phi(x_i, x_j)]) \geq (1 - \delta)^{\frac{1}{\frac{n(n-1)}{2}}}$$

Where the first (1-) indicate that at least one element exist and the second because we need to find the minimum value.

$$\Pr[|\hat{\phi}(x_i, x_j) - \phi(x_i, x_j)| > \epsilon \phi(x_i, x_j)] \leq 1 - (1 - \delta)^{\frac{1}{\frac{n(n-1)}{2}}}$$

Here we can apply the result obtained in the exercise above and write:

$$2e^{\frac{\epsilon^2}{3}\phi \frac{m}{\pi}} = 1 - (1 - \delta)^{\frac{1}{\frac{n(n-1)}{2}}}$$

from this I compute m as:

$$m = -\ln\left(\frac{1 - (1 - \delta)^{\frac{1}{\frac{n(n-1)}{2}}}}{2}\right) \left(\frac{3}{\epsilon^2} \frac{\pi}{\phi}\right)$$

We can see that the result of the previous exercise only differ by the numerator of the logarithm that is represented from the probability wrote in the second line.