

Exercise: Using the analysis of Karger's alg. show that the no of distinct min-cuts in a graph is at most  $n(n-1)/2$ . Also, show that this bound is tight.

Solution: Let  $C_1, C_2, \dots, C_j$  denote the min-cuts of a graph.  $j \leq ?$

We have shown that FULL-CONTRACTION returns a particular min-cut  $C_i$  with probability  $\geq 2/n(n-1)$ . So, if we denote with  $A_i$  the event that  $C_i$  is returned by FULL-CONTR.,

$$P_1(A_i) \geq \frac{2}{n(n-1)}$$

Observe that events  $A_1, A_2, \dots, A_j$  are disjoint. Then

$$P_1(A_1 \cup A_2 \cup \dots \cup A_j) = \sum_{i=1}^j P_1(A_i)$$

By definition  $P_1(A_1 \cup A_2 \cup \dots \cup A_j) \leq 1$ , so

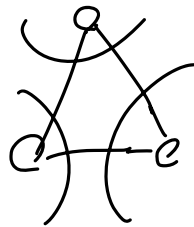
$$\sum_{i=1}^j P_n(A_i) \leq 1 \quad \Rightarrow \quad j \leq \frac{n(n-1)}{2}$$

$\underbrace{\hspace{10em}}_{\geq \frac{2}{n(n-1)}}$

This bound is tight: in a cycle on  $n$  vertices every pair of edges is a distinct min-cut

$$\binom{n}{2} = \frac{n(n-1)}{2}$$

$n=3$



$$\leq \frac{3 \cdot 2}{2} = 3$$

## Chernoff Bounds

They're tools from modern probability theory that are frequently used in the analysis of randomized alg.

They're a more powerful variant of Markov's lemma

Phenomenon of "concentration of measure":

Toss a coin

- one time  $\rightarrow$  outcome is unpredictable
- 1000 times  $\rightarrow$  outcome is sharply predictable!

Application:  $T(n)$  guaranteed to be concentrated around some value

In many cases the study of  $\Pr(T(n) > c \cdot f(n))$  can be rephrased as the study of the distribution of a sum of random variables:

Indicator random variable: maps every outcome to either 0 or 1

$$V = \begin{cases} 1 & \text{if trial is a success} \\ 0 & \text{otherwise} \end{cases}$$

In general

$$X = \sum_{i=1}^n X_i$$

$X_i$  indicator random var.

we usually have that  $X_i$ 's are independent

$$P_n(X_i = 1) = p_i$$

$$\begin{aligned} E[X] &= E\left[\sum_{i=1}^n X_i\right] = \sum_{i=1}^n E[X_i] = \\ &= \sum_{i=1}^n p_i \stackrel{\text{notation}}{=} \mu \end{aligned}$$

We want to analyze the probability that  $X$  deviates from  $E[X]$

$$P_n(X > (1+\delta)\mu) \leq \frac{E[X]}{(1+\delta)\mu} = \frac{\mu}{(1+\delta)\mu} = \frac{1}{1+\delta}$$

Markov

usually not a very good bound

A more powerful probabilistic tool:

Chernoff bound: let  $X_1, X_2, \dots, X_n$  be independent indicator random variables where  $E[X_i] = p_i$ ,  $0 < p_i < 1$ . Let  $X = \sum_{i=1}^n X_i$  and  $\mu = E[X]$ . Then,  $\forall \delta > 0$ ,

$$P_n(X > (1+\delta)\mu) < \left( \frac{e^\delta}{(1+\delta)^{(1+\delta)}} \right)^\mu$$

Proof: see book

Example: coin flips

$n$  coin flips  $\longrightarrow X_1, X_2, \dots, X_n$

$$P_n(X_i = \underset{\substack{\parallel \\ \text{head}}}{1}) = \frac{1}{2} \quad \forall i$$

$$X = \sum_{i=1}^n X_i = \text{n}^\circ \text{ of heads in } n \text{ coin flips}$$

$$E[X] = \frac{n}{2}$$

Question: what's the probability of getting more than  $\frac{3}{4}n$  heads?

Let's apply:

1) Markov

$$P_n\left(X > \frac{3}{4}n\right) \leq \frac{E[X]}{\frac{3}{4}n} = \frac{\frac{n}{2}}{\frac{3}{4}n} = \frac{2}{3}$$

constant

2) Chernoff

$$P_n\left(X > \underbrace{\left(1 + \frac{1}{2}\right)\mu}_{= \frac{3}{4}n}\right) < \left(\frac{e^{\frac{1}{2}}}{\left(\frac{3}{2}\right)^{3/2}}\right)^{\frac{n}{2}} < \underbrace{(0.95)^n}_{\text{exponential!}}$$

Variants of Chernoff bounds (weaker but easier to state and to use)

$$1) P_n(X < (1-\delta)\mu) < e^{-\frac{\mu\delta^2}{2}} \quad 0 < \delta \leq 1$$

$$2) P_n(X > (1+\delta)\mu) < e^{-\frac{\mu\delta^2}{2}} \quad 0 < \delta \leq 2e-1$$