CS5234 Cheat Sheet Gabriel Yeo

Inequalities

 $P(X \ge \alpha) \le \frac{E(X)}{\alpha}$ Markov:

 $P(|X - \mu| \ge k) \le \frac{Var(X)}{k^2}$ Chebyshev:

 $P(X \le (1 - \delta)\mu) \le e^{-\frac{\delta^2 \mu}{2}} < e^{-\frac{\delta^2 \mu}{3}}$ Chernoff:

 $P(X \ge (1+\delta)\mu) \le e^{-\frac{\delta^2 \mu}{2+\delta}} \le e^{-\frac{\delta^2 \mu}{3}}$

 $X = X_1 + \dots + X_n,$

 $X_i \in \{0,1\}, \text{ (ind. Bernoulli)}$

 $P(|X - \mu| \ge \delta\mu) < 2e^{-\frac{\delta^2\mu}{3}}$ Chernoff:

 $P(|X - \mu| > t) < 2e^{\frac{-2t^2}{n}}$ Hoeff ding:

 $X = X_1 + \dots + X_n,$

 $X_i \in [0, 1]$

 $P(|\overline{X} - E[\overline{X}]| \ge t) \le 2e^{-2nt^2}$ *Hoeffding:*

 $\overline{X} = \frac{1}{n}(X_1 + \dots + X_n)$

 $\textit{Hoeffding (gen):} \quad P(|\overline{X} - E[\overline{X}]| \geq t) \leq 2e^{-\frac{2t^2}{\sum (a_i - b_i)^2}}$

 $X_i \in [a_i, b_i]$

Facts

 $\begin{array}{ll} \textit{Taylor expansion:} & e^x = 1 + x + \frac{x^2}{2!} + \ldots = \sum\limits_{n=1}^\infty \frac{x^n}{n!} \\ \textit{For } 0 < x \leq 1: & 1 - x \leq e^{-x} \leq 1 - \frac{x}{2} \\ \textit{For } 0 < x \leq 1: & \frac{1}{e^2} \leq (1 - x)^{1/x} \leq \frac{1}{e} \\ \textit{Approx } {a \choose b}: & (\frac{a}{b})^b \leq {a \choose b} \leq (\frac{ea}{b})^b \end{array}$

 $\sum_{i=0}^{\infty} a^i = \frac{1}{1-a}$ For 0 < x < 1:

 $ln(n-1) \le \sum_{i=1}^{n} \frac{1}{i} \le ln(n) + 1$ Natural log:

 $\sum_{i=0}^{n} 2^{i} = 2^{n+1} - 1$ Powers of 2:

1/e: = 0.36787944117

 $1/e^2$: = 0.13533528323 < 1/6 $1/e^{3}$: = 0.04978706836 < 1/20

> $Var[X] = E[(X - E[X])^2)$ $=E[X^2]-E[X]$

Complexities

Variance:

Algorithm	Classical	Approx
BFS	O(n+m)	
Connected?	O(n+m)	$O(\frac{1}{\epsilon^2 d})$
# CCs	O(n+m)	$O(\frac{d}{\epsilon^3})$
MST weight	O(mlogn)	$O(\frac{dW^{4}logW}{\epsilon^{3}})$
Prim's	$O((m+n) \cdot log n)$	
Prim's (Fib heap)	O(m + nlogn)	
Kruskal's (MST)	O(mlogn)	
Dijkstra	$O((m+n) \cdot log n)$	
Dijkstra (Fib heap)	O(m + nlogn)	

Lecture 1 Number of 1s

Give an array A with n elements, $A[i] \in 0, 1$:

(1) Find number of 1's $\pm \epsilon$ with probability at least $1 - \delta$. Let Y_i be s independent samples in [0,1].

Output = $Z = 1/s \sum Y_i$

Probability of failure:

$$Pr(|Z - E[Z]| \ge \epsilon) \le 2e^{-2s\epsilon^2}$$

$$\le 2e^{-2\frac{\ln(2/\delta)}{2\epsilon^2}\epsilon^2}$$

$$\le 2e^{-\ln(2/\delta)}$$

$$\le \delta$$

Fix $s = \frac{\ln(2/\delta)}{2\epsilon^2}$

Lecture 2 Connected Components

Output CC such that: $|CC(G) - C| \le \epsilon n$, w.p. $> 1 - \delta$ Define n(u) = num nodes in the CC of u. cost(u) = 1/n(u).

 $\sum_{u \in CC_i} cost(u) = 1.$

return n · (sum/s)

for i = 1 to s: - Sample u randomly - BFS from u , stop when see up to $2/\epsilon$ nodes - If BFS found $>2/\epsilon$ node: sum := sum + $\epsilon/2$ - sum := sum + cost(u)

Let $\overline{C} = \sum cost(u_i)$ Let $Y_i = cost(u_i)$ of our sample j $|CC(G) - \overline{C}| < \epsilon n/2$

 $E[Y_j] = \sum_{n=1}^{\infty} \frac{1}{n} cost(u_i) = \frac{1}{n} \overline{C}$ $E[\sum Y_j] = s \cdot E[Y_j] = \frac{s}{n} \overline{C}$

Since we output $\frac{n}{s} \sum Y_i$, we get $E[\frac{n}{s} \sum Y_i] = \overline{C}$

$$P(|\overline{C} - \frac{n}{s} \sum Y_j| > \epsilon n/2)$$

$$= P(|E[\sum Y_j] - \sum Y_j| > \frac{s}{n} \epsilon n/2)$$

$$= P(|E[\sum Y_j] - \sum Y_j| > s\epsilon/2)$$

$$\leq 2e^{-2\epsilon^2 s^2/4s}$$

$$\leq 2e^{-\epsilon^2 s/2} \leq \delta$$

Set $s = \frac{2}{\epsilon^2} ln(2/\delta)$. Complexity = $2d/\epsilon \cdot O(\frac{1}{\epsilon^2}ln(1/\delta)) = O(\frac{d}{\epsilon^3}ln(1/\delta)).$

Lecture 2 Connectivity

G is ϵ -close to connected if you can modify at most ϵnd entries in the adjaceny list to make it connected. If G(V, E)is connected, output True, else if ϵ -far from connected. output False.

Connected(G, n, d, ϵ) Repeat $16/\epsilon d$ times: - Choose a random node u- Do a BFS from u , stopping after $8/\epsilon d$ nodes - If CC of u has $< 8/\epsilon d$ nodes, return FALSE.

BFS cost = $\frac{8}{\epsilon d} \cdot d$ Total complexity = $O(\frac{1}{c^2d})$

Lecture 3 MST weight

Output M such that: $M = MST(G)(1 \pm \epsilon)$ w.p. $> 1 - \delta$. Let G_i be the graph with edge weights j and below. Let C_i be the connected components in G_i . MST(G) contains $C_i - 1$ edges of weight > j. Therefore:

$$MST(G) = (n - C_1) + \sum_{j=1}^{W-1} (j+1)(C_j - C_j + 1)$$
$$= n - W + \sum_{j=1}^{W-1} C_j$$

```
sum := n - W
for j = 1 to W - 1:
     - X_j = ApproxCC(G_j, d, \epsilon' \delta')
     - sum := sum + X_i
```

Set $\epsilon' = \epsilon/W$, then sum of errors $\leq \epsilon n$. Set $\delta' = \delta/W$. Then $P(any fail) \leq \sum_{1}^{w-1} \delta/W \leq \delta$. $MST(G) - \epsilon n \le sum \le MST(G) + \epsilon n$

Since MST(G) > n - 1 > n/2, n < 2MST(G), $MST(G)(1-2\epsilon) \leq sum \leq MST(G)(1+2\epsilon)$

Lecture 5 Spanner

Sum of errors: $(\epsilon' n)(W-1)$

If graph H has $girth(H) > 2k \to H$ has $O(n^{1+1/k})$ edges. $\log(n)$ -spanner space with $k = \log(n)$: requires $O(n\log n)$ space.

Lecture 3 Maximal Matching

Return the size of the Maximal Matching.

```
query(e):
    for all neighbours e' of e:
        if hash(e') < hash(e)
            if query(e') = TRUE
                return FALSE
    return TRUE

sum := 0
for j = 1 to s:
        - Choose edge e uniformly at random.
        - if (query(e) = True)
            sum := sum + 1
return m·sum/s</pre>
```

```
E[cost] = 2 \sum_{k=1}^{\infty} \frac{d^k}{k!} = O(e^d).

sum = MM(G) \pm \epsilon m.

Complexity = O(\frac{e^d}{2}).
```

Can do better: $O(\frac{d^4}{\epsilon^2})$, even $O(\frac{d^2}{\epsilon^2})$, and reduce error to $\pm \epsilon n$.

Lecture 3 Yao's Mini-Max

Every randomized algorithm on a worst-case input is always slower than the best deterministic algorithm on the worst distribution.

$$\forall A \in R : \max_{x \in X} (E[cost(A, x)])$$

$$\geq \min_{B \in D} (E[cost(B, xchosenfrom\gamma)])$$

Recipe:

- Choose distribution γ .
- Show that the expected cost of every deterministic algorithm from γ is greater than some cost c.
- Conclude that every randomized algorithm has at least one input with expected cost at least as bad as c.

Lecture 4 Misra Gries

count(x): $N(x) - \epsilon m \le count(x) \le N(x) + \epsilon m$. Heavy Hitters: returns

- every item that appears $\geq 2\epsilon m$ times.
- no item that appears $< \epsilon m$ times.

Choose $k = 1/\epsilon$. Then $N(x) - \epsilon m \le count(x) \le N(x)$. Space required: O(klogm).

Proof:

- Count of x is incremented N(x) times in total.
- Total increments is m.
- When count(x) is decremented, at least k items are also decremented.
- At most m decrements in total.
- So count(x) is decremented at most m/k times.

For Heavy Hitters: return x if $count(x) \ge \epsilon m$.

Lecture 6 k-Median Clustering

Cost of each node i: $C_i = \sum_i x_{i,j} d(p_i, p_j)$

The LP minimizes $min \sum_{i=1}^{n} C_{i}$.

Goal: round fractional LP such that $C'_i \leq 4C_i$.

- If some p_i is within $4C_j$ of p_j , remove p_i from centers.
- In other words: if there is q s.t. $d(p_i, q) \leq 2C_i$ and $d(p_j, q) \leq 2C_j$, delete p_i .
- $C_i \leq C_i$ because of the order of node processing.

Goal: less than 2k centers.

- $\sum_{i:d(p_i,p_j)\leq 2C_i} y_i \geq 1/2$
- Since y's sum to k, if V(i) are disjoint, cannot add more than 2k points to S.

Lecture 7 External Memory Model

Cache size = M. Block size = B. Number of lines (cache slots) = M/B.

Assumptions:

- One cache level.
- Only memory access has cost.
- Ideal cache and replacement.

Problem	EMM
Scan Array	O(N/B)
Search Array	O(log(N/B))
Sort B-tree	$O(Nlog_BN)$
Search B-tree	$O(log_B N)$
Insert/Delete B-tree	$O(log_B N)$
Search BufferTree	O(logN)
Insert BufferTree	O((1/B)logN)
Ex.MergeSort/BufferTree	$O(\frac{N}{B}log_{M/B}N/B)$
BFS	$O(n + \frac{m}{B}log_{M/B}m/B)$

Lecture 7 Caching

B-Trees: (a,b)-tree with n keys has height $\leq log_a(\frac{n}{a})+1$.

At most n/a leaves. Every node except the root has degree > a.

Node at height $log_a(\frac{n}{a})$ has $\geq a^{log_a(\frac{a}{n})} \geq \frac{n}{a}$ leaves.

Corollary: if $a \geq B$, then (a,b) - tree with n keys has height $O(log_B n)$.

BufferTrees: Amortized cost of split/share/merge is O(1/B), thus $O((1/B)log_BN)$ per operation.

With parent pointers: insert may cost $O(Blog_B N)$ if every level needs to split.

Lecture 9: van Emde Boas Tree

Cache-oblivious structure for searching.

- Let T_r be the subtree consisting of all the nodes of depth $\leq \lfloor (logn)/2 \rfloor$.
- Let T₂, T₂,..., T_k be the subtrees consisting of all the nodes of depth > [(logn)/2], each subtree rooted at a unique node of depth | (logn)/2| + 1.
- Then arrange the array as follows: $L(T_r), L(T_1), L(T_2), ..., L(T_k)$.

Single value search: $O(log_B n)$.

Range search with k values in range [k1, k2]: $O(\log_B n + k/B + 1)$.

Lecture 10: BFS in the EMM

We can BFS in $O(n + \frac{m}{B}log_{M/B}m/B)$.

Inductive invariant: L_i and L_{i-1} are sorted.

Let $N(L_i)$ be the set of edges adjacent to nodes in L_i .

- 1. **Enumeration:** Iterate through each $u \in L_i$ to make L_{i+1}^{tmp} , which may contain duplicates and nodes in L_i/L_{i-1} . Cost is $2|L_i| + |N(L_i)|/B$.
- 2. **Duplicate removal:** Sort L_{i+1}^{tmp} and remove duplicates by scanning. Cost is $sort(|N(L_i)|)$ and $|N(L_i)|/B$ for scanning.
- 3. Removing visited nodes: Finally, we can make L_{i+1} by removing nodes in L_i/L_{i-1} from L_{i+1}^{tmp} . Double concurrent pointers strategy: cost is $O(|N(L_i)|/B + |L_i|/B + |L_{i-1}|/B)$.

Total cost for level L_{i+1} :

 $O(|L_i| + |N(L_i)|/B + sort(|N(L_i)|) + |L_i|/B + |L_{i-1}|/B)$. Total cost:

Note that $\sum_{i} |L_{i}| = |V|$ since every node appears in exactly 1 level.

Also, $\sum_{i}(|N(L_i)|/B) = |E|/B$ and $\sum_{i} sort(N(L_i)) \leq sort(|E|)$.

Lecture 10: CCs in the EMM

Cost is O(sort(E)log(|E|/M)).

Main Idea: Recursively convert into a depth 1 tree. Connected nodes will have the same root.

- 1. **Divide:** Halve edge list E into E_1 and E_2 . Recursively solve E_2 , contract E_1 with E_2 , recurse on E_1 , and merge.
- 2. Base case: $\leq M$ edges, just do in memory.
- 3. Contract: E_2 is a depth 1 tree. Edge list is sorted, so we say for (u, v), u is the root. Modify nodes in E_1 that are connected to nodes in E_2 : if $(a, b) \in E_1$ has some $(u, b) \in E_2$, convert (a, b) to (a, u). Do for all different intersecting types. Basically, edges to leaves in E_2 can be converted to edges to the root.
 - Sort E_1 by first components and E_2 by second.
 - Scan through E₁ and E₂ in parallel, marking conversions.
 - Sort E_1 by second component and repeat.
- 4. Recurse on the contracted E_1 .
- 5. Merge. Do a simple contraction again to make sure we do not have a depth 2 tree.

 $\begin{aligned} & \text{Cost: } T(|E|) \leq 2T(|E|/2) + O(sort(E)). \\ & T(M) = M/B. \text{ Thus, } O(sort(E)log(|E|/M)). \end{aligned}$