CS5234 Cheat Sheet Gabriel Yeo

Inequalities

Markov:	$P(X \ge \alpha) \le \frac{E(X)}{\alpha}$
111 001 100 0.	1 (11 = 0) = 0

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

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

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

$$X = X_1 + ... + X_n$$

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

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

Hoeffding:
$$P(|X - \mu| \ge t) \le 2e^{\frac{-2t^2}{n}}$$

$$X = X_1 + \dots + X_n,$$

$$X_i \in [0, 1]$$

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

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

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

$$X_i \in [a_i, b_i]$$

Facts

Taylor expansion:	$e^x = 1 + x + \frac{x^2}{2!} + \dots$	$= \sum_{n=0}^{\infty} \frac{x^n}{n!}$
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For
$$0 < x \le 1$$
:
$$1 - x \le e^{-x} \le 1 - \frac{x}{2}$$
For $0 < x \le 1$:
$$\frac{1}{e^2} \le (1 - x)^{1/x} \le \frac{1}{e}$$
Approx $\binom{a}{b}$:
$$(\frac{a}{b})^b \le \binom{a}{b} \le (\frac{ea}{b})^b$$

$$\begin{array}{ll} Tor \ 0 < x \le 1, & \frac{1}{e^2} \le (1-x) \le \frac{1}{e} \\ Approx \binom{a}{b}; & \binom{\frac{a}{b}}{b} \le \binom{a}{b} \le \binom{\frac{ea}{b}}{b} \end{array}$$

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

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

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

$$1/e$$
: $= 0.36787944117$
 $1/e^2$: $= 0.13533528323$

Probability

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

$$= E[X^2] - E[X]$$

 $Var[aX] = a^2 Var[X]$ More variance: $E[\sum X_i] = \sum E[X_i]$ Linearity of expectation: $Var[\sum X_i] = \sum Var[X_i]$ If independent X_i :

 $P[XandY] = P[X|Y] \cdot P[Y]$ Conditional: $P[XandY] = P[X] \cdot P[Y]$ Independence:

Union bound: $P[\bigcup E_i] \leq \sum P[E_i]$

Complexities

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 All 0s

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

(1) If array has $\geq \epsilon n$ 1's, return False with probability at least $1 - \delta$:

Assume $\geq \epsilon n$ 1's, then for sample i:

 $Pr[A[i] = 1] > \epsilon n/n > \epsilon$.

$$\begin{split} Pr(\text{all samples are 0}) &\leq (1-\epsilon)^s \\ &\leq (1-\epsilon)^{\frac{\ln(1/\delta)}{\epsilon}} \\ &\leq e^{-\ln(1/\delta)} \\ &< \delta \end{split}$$

Fix
$$s = \frac{\ln(1/\delta)}{\epsilon}$$

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:

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

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

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

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

$$\le 2 \cdot \delta/2$$

$$< \delta$$

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

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, \epsilon)
    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 \leq 8/\epsilon d nodes, return FALSE.
    Return TRUE
```

BFS cost = $\frac{8}{6d} \cdot d$ Total complexity = $O(1/\epsilon^2 d)$

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

```
sum = 0
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)
return n · (sum/s)
```

Let $\overline{C} = \sum cost(u_i)$ Let $Y_i = cost(u_i)$ of our sample j $|CC(G) - \overline{C}| < \epsilon n/2$ $E[Y_j] = \sum \frac{1}{n} cost(u_i) = \frac{1}{n} \overline{C}$ $E[\sum Y_i] = s \cdot E[Y_i] = \frac{s}{\pi} \overline{C}$ Since we output $\frac{n}{s} \sum Y_j$, we get $E[\frac{n}{s} \sum Y_j] = \overline{C}$ $P(|\overline{C} - \frac{n}{\epsilon} \sum Y_j| > \epsilon n/2)$

$$P(|E| \sum_{s} Y_{j}| > \epsilon n/2)$$

$$= P(|E| \sum_{s} Y_{j}| - \sum_{s} Y_{j}| > \frac{s}{n} \epsilon n/2)$$

$$= P(|E| \sum_{s} Y_{j}| - \sum_{s} Y_{j}| > s \epsilon/2)$$

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

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

Set $s = \frac{2}{3}ln(2/\delta)$. 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.

```
\begin{array}{c} {\rm Connected}({\rm G,\ n,\ d,\ \epsilon}) \\ {\rm Repeat\ 16/\epsilon d\ times:} \\ {\rm -\ Choose\ a\ random\ node\ } u \\ {\rm -\ Do\ a\ BFS\ from\ } u,\ {\rm stopping\ after\ } 8/\epsilon d\ {\rm nodes\ seen.} \\ {\rm -\ If\ CC\ of\ } u\ {\rm has\ } \leq 8/\epsilon d\ {\rm nodes,\ return\ FALSE.} \\ {\rm Return\ TRUE} \end{array}
```

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