

## Lecture 13: 9 October 2023

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### 13.1 Encoding Sparse Vectors

Suppose that  $\mathbf{x} \in \mathbb{R}^d$  is sparse and has  $s$  nonzero entries. To encode  $\mathbf{x}$ , we send the locations of the nonzero coordinates using  $\log_2 \binom{d}{s}$  bits and separately encode the nonzero values.

The *Elias code* is used to encode a positive integer  $K$ . In this scheme of codes, we need  $\lceil \log_2 K \rceil$  bits for the integer, and prepend it with  $\lceil \log_2 \lceil \log_2 K \rceil \rceil$  bits for the length, and so on. The first set will be a *unary code*, where any positive integer  $L$  is encoded as  $0^L 1$ . The final 1 is to delimit the unary code.

The Elias code is faster than entropy-based codes such as Huffman or Arithmetic codes. Thus, it is preferred for cases like SGD where the time complexity is important.

### 13.2 Shared Randomness Among Users

Suppose that two users  $U_1$  and  $U_2$  use randomized rounding, where  $U_2 = 1 - U_1$ . Then,  $U_1$  and  $U_2$  are identically distributed.

Suppose that  $x_1 = x_2 = x$ . The MSE is then

$$\mathbb{E} \left[ \left( \frac{\hat{x}_1 + \hat{x}_2}{2} - x \right)^2 \right] = \frac{1}{4} \mathbb{E} \left[ ((\hat{x}_1 - x) + (\hat{x}_2 - x))^2 \right] \quad (13.1)$$

$$= \frac{1}{4} (2x(1-x) + 2\mathbb{E}[(\hat{x}_1 - x)(\hat{x}_2 - x)]) \quad (13.2)$$

$$= \frac{1}{2} (x(1-x) + [2x-1]_+ - x^2) \quad (13.3)$$

where we have

$$\mathbb{E}[\hat{x}_1 \hat{x}_2] = \mathbb{E}[\mathbb{1}_{\{U_1 < x_1\}} \mathbb{1}_{\{U_2 < x_2\}}] \quad (13.4)$$

$$= \Pr(U_1 < x_1, U_2 < x_2) \quad (13.5)$$

$$= \Pr(1-x < U_1 < x) = [2x-1]_+ \quad (13.6)$$

Observe that this MSE is better than that produced by two iid uniform random variables.