

1. First, prove it's recurrent:

As mentioned in class, if the chain is irreducible, then if a state is recurrent  $\rightarrow$  all the states are recurrent.

Suppose there is a state that is transient, then all the states are transient, so we have  $\forall i, j \in S, p_{ij}^{(n)} \rightarrow 0$

$\Rightarrow \sum_{j=1}^N p_{ij}^{(n)} \rightarrow 0$ , since the states' number  $N$  is finite, which contradicts to the property that  $\sum_{j=1}^N p_{ij}^{(n)} = 1$ . Therefore, all the states are recurrent.

Then, prove [PR]

Similarly, suppose state  $i$  is null recurrent, then all the states are recurrent, further suppose state  $j$  is positive recurrent.

$\rightarrow$  Since  $E_i[T_i] = \infty$   
 $\Rightarrow \lim_{n \rightarrow \infty} p_{ii}^{(n)} = 0$ , Since irreducible,  $\exists t_1, t_2, p_{ij}^{(t_1)} > 0, p_{ji}^{(t_2)} > 0$   
then  $p_{ii}^{(t_1+t_2)} \geq p_{ij}^{(t_1)} p_{ji}^{(t_2)} > 0 \Rightarrow p_{ii}^{(t_1+n+t_2)} \geq p_{ij}^{(t_1)} p_{jj}^{(n)} p_{ji}^{(t_2)} \geq 0$   
then  $\lim_{n \rightarrow \infty} p_{ii}^{(t_1+n+t_2)} \rightarrow 0 \geq p_{ij}^{(t_1)} p_{jj}^{(n)} p_{ji}^{(t_2)} \geq 0$  (since it's the sum of p.f)  
since  $p_{ij}^{(t_1)} p_{ji}^{(t_2)} > 0$ , we have  $\lim_{n \rightarrow \infty} p_{jj}^{(n)} = 0$ , which means state

$j$  is null recurrent. Contradiction! So if  $i$  is null recurrent, then all the states are null recurrent.

Therefore, we have  $\lim_{n \rightarrow \infty} p_{ij}^{(n)} = 0 \Rightarrow \sum_{j=1}^N p_{ij}^{(n)} = 0$ , Contradiction!

So all the states are positive recurrent.

[F] + [I]  $\Rightarrow$  [PR]

2. the proof is similar.

Since irreducible, then  $[R]$  is a class property as mentioned in class.

Suppose  $i$  is null recurrent.

$$\Rightarrow \lim_{n \rightarrow \infty} p_{ii}^{(n)} = 0, \text{ irreducible, } \exists t_1, t_2, p_{ij}^{(t_1)} > 0, p_{ji}^{(t_2)} > 0$$

$$\text{then } p_{ii}^{(t_1+t_2)} \geq p_{ij}^{(t_1)} \cdot p_{ji}^{(t_2)} > 0 \quad (\text{since } p_{ii}^{(t_1+t_2)} \text{ is the sum of } p_{ij}^{(t_1)} p_{ji}^{(t_2)})$$

$$\Rightarrow \lim_{n \rightarrow \infty} p_{ii}^{(t_1+n+t_2)} \geq p_{ij}^{(t_1)} \cdot \lim_{n \rightarrow \infty} p_{ji}^{(n)} > 0$$

$$\text{Since } \lim_{n \rightarrow \infty} p_{ii}^{(t_1+n+t_2)} = 0, \text{ we have } \lim_{n \rightarrow \infty} p_{ji}^{(n)} = 0, \text{ which suggests}$$

that  $j$  is null recurrent. Therefore, if one state is null recurrent,

then all states are null recurrent. Therefore, if one state

is  $[PR]$ , then all states are recurrent. Combined with

the property that there is no null recurrent state, all

states must be  $[PR] \Rightarrow [PR]$  is a class property



3. Let  $\phi$  be the 2-CNF formula and  $V = \{v_1, v_2, \dots, v_n\}$  be its set of variables. Let  $\sigma_1, \sigma_2, \dots, \sigma_T$  be the assignments,  $T = 2n^2$ .  $X_t \subseteq \{v \in V \mid \sigma_t^*(v) = \sigma_t(v)\}$ . the number of variables that are the same with  $\sigma^*$ . we have  $\Pr[X_{t+1} = X_t + 1 \mid \sigma_t] \geq \frac{1}{2}$ ,  $\Pr[X_{t+1} = X_t - 1 \mid \sigma_t] \leq \frac{1}{2}$ . It's a markov chain with  $\geq \frac{1}{2}$  walk right and  $\leq \frac{1}{2}$  walk left.

Define  $Y_t$ ,  $Y_{t+1} = Y_t + \begin{cases} 1, & p = \frac{1}{2} \\ -1, & p = \frac{1}{2} \end{cases}$ .

Then couple  $(X_t, Y_t)$  then  $X_t \geq Y_t$ .

$$\Pr[\text{algo fail}] = (1 - \Pr[\exists t \in \{0, 2n^2\}, X_t = n])^{J_0} \geq$$

$$(1 - \Pr[\exists t \in \{0, 2n^2\}, Y_t = n])^{J_0}$$

$$\Pr[\text{algo fail}] = (\Pr[\max_{t \in [1n^2]} X_t < n])^{J_0} \leq (\Pr[\max_{t \in [2n^2]} Y_t < n])^{J_0}$$

Then, define  $T_{i \rightarrow n}$ : the step to take from  $i$  to  $n$ . ( $i \geq 1$ )

$$T_{i \rightarrow n} = \sum_{k=i}^{n-1} T_{k \rightarrow k+1}, \text{ as mentioned in class, } E[T_{i \rightarrow n}] = n^2 - i^2 \leq n^2$$

$$\text{Then, by markov inequality, } \Pr[T_{Y_0 \rightarrow n} > 2n^2] \leq \frac{E[T_{Y_0 \rightarrow n}]}{2n^2} \leq \frac{1}{2}$$

$$\text{Therefore } \Pr[\text{algo fail}] = (\Pr[T_{Y_0 \rightarrow n} > 2n^2])^{J_0} \leq \left(\frac{1}{2}\right)^{J_0} = \frac{1}{2^{J_0}}$$

4. Suppose a clause  $V_{j1} \vee V_{j2} \vee V_{j3}$  (the same if  $V_{j2} \rightarrow \bar{V}_{j1}$ )

Since it's unsatisfied, the current is 0, 0, 0

there's 7 conditions, from the table below, the  $\Pr[X_{t+1} = X_t + 1]$  all  $\geq \frac{1}{3}$

$V_{j1}$	$V_{j2}$	$V_{j3}$		$X_{t+1} = X_t + 1$	$X_{t+1} = X_t - 1$
0	0	1		$\frac{1}{3}$	$\frac{2}{3}$
0	1	0		$\frac{1}{3}$	$\frac{2}{3}$
0	1	1	random	$\frac{2}{3}$	$\frac{1}{3}$
1	0	0	flip	$\frac{1}{3}$	$\frac{2}{3}$
1	0	1		$\frac{2}{3}$	$\frac{1}{3}$
1	1	0		$\frac{2}{3}$	$\frac{1}{3}$
1	1	1		1	0

and  $\Pr[X_{t+1} = X_t - 1]$  all  $\leq \frac{2}{3}$ . So the conclusion holds

$$\frac{1}{n} \left( \frac{1}{2^{i-1}} + \frac{1}{n} \right) \quad \frac{1}{n} \left( \frac{1}{2^i} + \frac{1}{2^{i+1}} \right) \geq \frac{1}{2^{i+1}} \geq \frac{0}{12^i} \quad \frac{1}{n 2^n}$$

J. Suppose repeating for  $c \cdot 2^n$  times

$$\Pr[\text{algo fail}] = 1 - \Pr[\exists t \in \{0, c \cdot 2^n\}, X_t = n]$$

$$= \Pr[\max_{t \in [c \cdot 2^n]} X_t < n] \leq \Pr[\max_{t \in [c \cdot 2^n]} Y_t < n] \quad \text{Define } Y_t: Y_{t+1} = Y_t + \begin{cases} 1, P = \frac{1}{3} \\ -1, P = \frac{2}{3} \end{cases}$$

$$T_{i \rightarrow n} = \sum_{k=i}^{n-1} T_{k \rightarrow k+1}, \quad A: \text{1st step toward right}$$

$$T_{k \rightarrow k+1} = 1[A] + 1[\bar{A}] (1 + T_{k+1 \rightarrow k+1})$$

$$\begin{aligned} E[T_{k \rightarrow k+1}] &= \Pr[A] + (1 - \Pr[A]) \cdot (E[T_{k+1 \rightarrow k}] + E[T_{k \rightarrow k+1}] + 1) \\ &= \frac{1}{3} + \frac{2}{3} (E[T_{k+1 \rightarrow k}] + E[T_{k \rightarrow k+1}] + 1) \end{aligned}$$

$$\Rightarrow \frac{1}{3} E[T_{k \rightarrow k+1}] = \frac{1}{3} + \frac{2}{3} E[T_{k+1 \rightarrow k}] + \frac{2}{3}$$

$$\Rightarrow E[T_{k \rightarrow k+1}] = 2 E[T_{k+1 \rightarrow k}] + 3, \quad E[T_{0 \rightarrow 1}] = 1$$

$$E[T_{k \rightarrow k+1}] = 2^{k+2} - 3$$

$$\text{Therefore } E[T_{i \rightarrow n}] = \sum_{k=i}^{n-1} E[T_{k \rightarrow k+1}] = 2^{n+2} - 2^{i+2} - 3n + 3 \leq 2^{n+2}$$

$$\Pr[\text{algo fail}] \leq \Pr[T_{Y_0 \rightarrow n} > c \cdot 2^n] \leq \frac{E[T_{Y_0 \rightarrow n}]}{c \cdot 2^n} \leq \frac{4}{c}$$

that is for sufficiently large enough  $c$  ( $c > 400$ ) the  $\Pr[\text{algo fail}] \leq \frac{1}{100}$ , Proved



7. Starting at random.

$X_0 = n - i$  at first.

in first  $3i$  steps, consider we have at most  $i$  steps toward left (in this condition, Algo successes)

$$\Pr[\text{the above statement}] \geq C_{3i}^i \left(\frac{1}{3}\right)^{2i} \left(\frac{2}{3}\right)^i = C_{3i}^i \frac{2^i}{3^{3i}} \geq \frac{1}{\sqrt{6i}} \cdot 2^{-i}$$

$$\Pr[\text{the Algo successes}] \geq \sum_{i=0}^n \frac{1}{\sqrt{6i}} \cdot 2^{-i} \cdot C_n^i \cdot \frac{1}{2^n}$$

$$\geq \frac{1}{2^n \sqrt{6n}} \sum_{i=0}^n C_n^i 2^{-i} = \frac{1}{2^n \sqrt{6n}} \left(\frac{3}{2}\right)^n = \left(\frac{3}{4}\right)^n \cdot \frac{1}{\sqrt{6n}}$$

8. Algorithm: First, Start with a random distribution  $X_0$ ,  
 Then pick an unsatisfied clause and flip a variable at random,  
 repeat it for  $3n$  times. (at most). We call it a round.  
 repeat it for  $\frac{10}{p} \ln n$  rounds.

Proof: why  $\frac{10}{p} \ln n$ : Suppose at each round,  $\Pr[\text{Algo success}] = p$ , then after all rounds.  $\Pr[\text{Algo fails}] = (1-p)^t$  ( $t$  for  $t$  rounds),

We have  $(1-p)^t \leq e^{-pt} \xrightarrow{t = \frac{10}{p} \ln n} (1-p)^t \leq e^{-pt} = n^{-10}$ .

Therefore, we have Probability  $\geq 99\%$

From 7. we know  $\Pr[\text{Algo success}] \geq \frac{1}{\sqrt{6n}} \left(\frac{3}{4}\right)^n$

So in  $\sqrt{6n} \left(\frac{4}{3}\right)^n \cdot 10 \cdot \ln n$  times

$\downarrow$   
 $n^{O(1)} c^n$  time,  $c \in (1, 2]$

Reference: <https://people.eecs.berkeley.edu/~venkatg/teaching/15252-sp21/notes/CMU-210-Schoning-3Sat.pdf> for last 2 question  
<https://www.math.pku.edu.cn/teachers/lidf/course/stochproc/stochprochotes/html/-book/markovc.html>  
 for Pro 1.