PURDUE UNIVERSITY

CS 699

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Research Thesis

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Chapter 1

Fourier Basics

1.1 Vector Space of Functions on Boolean Hyper-cube

Definition 1.1 (Inner Product). Consider the 2^n -dimensional vector space of all functions $f: \{0,1\}^n \to \mathbb{R}$. We define an inner product on this space by

$$\langle f, g \rangle := \mathbb{E}[f \cdot g] = \frac{1}{2^n} \sum_{x \in \{0,1\}^n} f(x)g(x)$$

.

1.2 Characteristic Functions

Definition 1.2 (Characteristic function). For each $S \subseteq [n] = \{1, 2, ..., n\}$, we define the characteristic function of S as

$$\chi_S(x) = (-1)^{S \cdot x}$$
, where $S \cdot x = \sum_{i=1}^n S_i \cdot x_i = \sum_{i \in S} x_i$

.

Lemma 1.3. For every $S \subseteq [n]$,

$$\sum_{x \in \{0,1\}^n} \chi_S(x) = \begin{cases} 2^n & \text{if } S = \emptyset \\ 0 & \text{if } S \neq \emptyset \end{cases}$$

Proof. If $S=\emptyset$, then $S\cdot x=0$. So $\sum_{x\in\{0,1\}^n}\chi_S(x)=\sum_{x\in\{0,1\}^n}1=2^n$. If $S\neq\emptyset$, then there exists k such that $S_k\neq0$. Hence,

$$\sum_{x \in \{0,1\}^n} \chi_S(x) = \sum_{x \in \{0,1\}^n} (-1)^{\sum_{i \in S} x_i}$$

$$= \sum_{x \in \{0,1\}^n} [(-1)^{x_k} \cdot (-1)^{\sum_{i \in S \setminus \{k\}} x_i}]$$

$$= \sum_{x_k \in \{0,1\}^n} (-1)^{x_k} \cdot \sum_{x \setminus x_k \in \{0,1\}^{n-1}} (-1)^{\sum_{i \in S \setminus \{k\}} x_i}$$

$$= [(-1)^0 + (-1)^1] \sum_{x \setminus x_k \in \{0,1\}^{n-1}} (-1)^{\sum_{i \in S \setminus \{k\}} x_i}$$

$$= 0$$

Theorem 1.4. For every $S, T \subseteq [n]$,

$$\langle \chi_S, \chi_T \rangle = \begin{cases} 1 & \text{if } S = T \\ 0 & \text{if } S \neq T \end{cases}$$

Proof.

$$\langle \chi_S, \chi_T \rangle = \frac{1}{2^n} \sum_{x \in \{0,1\}^n} (-1)^{S \cdot x + T \cdot x} = \frac{1}{2^n} \sum_{x \in \{0,1\}^n} (-1)^{(S\Delta T) \cdot x}$$

where Δ is the symmetric different between two sets S and T. $S\Delta T = \emptyset$ if and only if S = T. Hence, our goal follows immediately from Lemma 1.3. \square

1.3 Fourier Basis

Theorem 1.5. The set of all χ_S defines an orthonormal basis for the space of all real-valued function on $\{0,1\}^n$

Proof. From Theorem 1.4, the set of all χ_S is an orthonormal set. Also, there are 2^n different χ_S . Hence, the set of all χ_S must be an orthonormal basis for the space of all real-valued functions on $\{0,1\}^n$.

The set of all χ_S is called the *the Fourier basis*.

1.4 Fourier Transform

Definition 1.6. For each $S \subseteq [n]$, we define the Fourier transform of f at S as following:

$$\widehat{f}(S) := \mathbb{E}[f \cdot \chi_S] = \langle f, \chi_S \rangle$$

Definition 1.7 (Fourier transform). The mapping $\mathcal{F}: f \mapsto \widehat{f}$ is called the Fourier transform.

If we view functions f, \hat{f} as N-dimensional vectors, then we can write the Fourier transform as the product of f and some matrix F as following:

$$\mathcal{F}(f) = f \cdot F$$

$$= \frac{1}{N} (f(0), f(1), \dots, f(N-1)) \begin{pmatrix} \chi_0(0) & \chi_1(0) & \dots & \chi_{N-1}(0) \\ \chi_0(1) & \chi_1(1) & \dots & \chi_{N-1}(1) \\ \vdots & \vdots & \ddots & \vdots \\ \chi_0(N-1) & \chi_1(N-1) & \dots & \chi_{N-1}(N-1) \end{pmatrix}$$

$$= (\widehat{f}(0), \widehat{f}(1), \dots, \widehat{f}(N-1))$$

$$= \widehat{f}$$

where $F_{ij} = \frac{\chi_i(j)}{N}$. Since $\chi_i(j) = \chi_j(i)$, F is symmetric.

Lemma 1.8. F is invertible

Proof. We have

$$(F \cdot F)_{ij} = \frac{1}{N^2} \sum_{k=0}^{N-1} \chi_i(k) \cdot \chi_j(k) = \frac{1}{N} \langle \chi_i, \chi_j \rangle$$

Based on Theorem 1.4, it is easy to see that

$$(F \cdot F)_{ij} = \begin{cases} \frac{1}{N} & \text{if } i = j\\ 0 & \text{otherwise} \end{cases}$$

So $F \cdot F = N \cdot I$, which implies that F is invertible

Theorem 1.9. The mapping \mathcal{F} is linear.

Proof. This follows from the properties of inner product. For any S,

$$\widehat{af+bg}(S) = \langle af+bg, \chi_S \rangle = \langle af, \chi_S \rangle + \langle bg, \chi_S \rangle = a\langle f, \chi_S \rangle + b\langle g, \chi_s \rangle = a\widehat{f}(S) + b\widehat{g}(S)$$

Thus, $\widehat{af+bg} = \widehat{af} + b\widehat{g}$, which means \mathcal{F} is linear.

Here is another way to show that.

$$\widehat{af+bg} = \mathcal{F}(af+bg) = (af+bg)F = afF + bgF = a(fF) + b(gF) = a\widehat{f} + b\widehat{g}$$

Theorem 1.10. The linear map \mathcal{F} is a bijection.

Proof. It suffices to show that F is invertible, which follows immediately from Lemma 1.8.

1.5 Parseval's Identity

Since the set of χ_S forms an orthonormal basis,

$$f = \sum_{S} \widehat{f}(S)\chi_{S}. \tag{1.1}$$

Hence,

$$\langle f, g \rangle = \sum_{S} \widehat{f}(S)\widehat{g}(S)$$
 (1.2)

In particular, when f = g we get Parseval's identity:

$$||f||_2^2 = \sum_{S} \widehat{f}(S)^2 \tag{1.3}$$

This also implies:

$$||f - g||_2^2 = \sum_{S} (\widehat{f}(S) - \widehat{g}(S))^2$$
(1.4)

1.6 Convolution

Definition 1.11. Given any two function f and $g: \{0,1\}^n \to \mathbb{R}$, the convolution of $f * g: \{0,1\}^n \to \mathbb{R}$ is defined as

$$(f * g)(x) := \frac{1}{2^n} \sum_{y \in \{0,1\}^n} f(x \oplus y)g(y)$$

Theorem 1.12. If X and Y are n-bits random independent variables with probability distributions f and g, respectively, then $2^n(f*g)$ is the distribution of the random variable $Z = X \oplus Y$.

Proof.

$$\begin{split} Pr[Z = z] &= Pr[X = z \oplus Y] \\ &= \sum_{y \in \{0,1\}^n} Pr[X = z \oplus y | Y = y] \\ &= \sum_{y \in \{0,1\}^n} Pr[X = z \oplus y] \cdot Pr[Y = y] \\ &= \sum_{y \in \{0,1\}^n} f((z \oplus y) \cdot g(y) \\ &= 2^n (f * g)(z) \end{split}$$

Theorem 1.13. For every $S \subseteq [n]$,

$$\widehat{f * g}(S) = \widehat{f}(S) \cdot \widehat{g}(S)$$

Proof.

$$\widehat{f * g}(S) = \frac{1}{2^n} \sum_{x} (f * g)(x) \chi_S(x)$$

$$= \frac{1}{2^n} \sum_{x} \left(\frac{1}{2^n} \sum_{y} f(x \oplus y) g(y) \right) \chi_S(x)$$

$$= \frac{1}{2^{2n}} \sum_{x} \sum_{y} f(x \oplus y) g(y) \chi_S(x \oplus y) \chi_S(y)$$

$$= \frac{1}{2^n} \sum_{x} f(x \oplus y) \chi_S(x \oplus y) \left(\frac{1}{2^n} \sum_{y} g(y) \chi_S(y) \right)$$

$$= \widehat{f}(S) \cdot \widehat{g}(S)$$

Intuitively, the convolution f * g is the product of the Fourier transforms of f and g.

Theorem 1.14. Let V be a subspace of dimension k of $\{0,1\}^n$ and let V^{\perp} be the dual of V. Define

$$f(x) = \begin{cases} \frac{1}{2^k} & if \ x \in V \\ 0 & otherwise. \end{cases}$$

Then

$$\widehat{f}(S) = \begin{cases} \frac{1}{N} & \text{if } S \in V^{\perp} \\ 0 & \text{otherwise.} \end{cases}$$

Proof. Suppose $v_1, v_2, ..., v_k$ is a basis of V.

Claim 1.15. $V = \langle v_1 \rangle \oplus \langle v_2 \rangle \oplus ... \oplus \langle v_k \rangle$

Claim 1.16. $\langle v_1 \rangle^{\perp} \cap ... \cap \langle v_k \rangle^{\perp} = \langle v_1, ..., v_k \rangle^{\perp} = V^{\perp}$

Let
$$f_i = \begin{cases} \frac{1}{2} & \text{if } S \in \langle v_i \rangle \\ 0 & \text{otherwise} \end{cases}$$
, then $\widehat{f}_i = \begin{cases} \frac{1}{N} & \text{if } S \in \langle v_i \rangle^{\perp} \\ 0 & \text{otherwise.} \end{cases}$.

From above claims, we immediately obtain following result.

Claim 1.17. $f = f_1 \oplus f_2 \oplus ... \oplus f_k$

Hence,

$$\widehat{f}(S) = N^{k-1}\widehat{f}_1(S)...\widehat{f}_k(S)$$

If $S \in V^{\perp}$, then $S \in \langle v_i \rangle^{\perp}$ for every i, so $\widehat{f}(S) = N^{k-1} \cdot (\frac{1}{N})^k = \frac{1}{N}$. If $S \notin V^{\perp}$, then there exits some i such that $S \notin \langle v_i \rangle^{\perp}$, which implies $\widehat{f}_i(S) = 0$. Hence, $\widehat{f}(S) = 0$

Chapter 2

Min Entropy

Let $X = (x_0, x_1, ..., x_{N-1})$ be a distribution function of a random variable over $\{0, 1\}^n$, where $N := 2^n$.

Definition 2.1 (Min Entropy). We define the min entropy of X as follow.

$$H_{\infty}(X) := \min_{i} (-\log x_i)$$

This implies that if $H_{\infty}(X) \geq k$ then $x_i \leq \frac{1}{2^k}$ for every $0 \leq i \leq N-1$

Theorem 2.2 (Collision Probability). If we sample X twice, then the probability we get the same result, denoted Col(X), is $\sum_{i=0}^{N-1} x_i^2 = N \cdot ||X||_2^2$.

Definition 2.3 (Flat Distribution). A probability distribution function $f: \{0,1\}^n \to (0,1)$ is a T-flat if there $\exists S \subseteq \{0,1\}^n$ such that |S| = T and $f(x) = \begin{cases} \frac{1}{T} & \text{if } x \in S \\ 0 & \text{otherwise} \end{cases}$

Lemma 2.4. For every $\alpha \geq \beta$, every α -flat distribution can be written as the sum of β -flat distributions.

Theorem 2.5. For every integer $k \geq 0$, if $H_{\infty}(X) \geq k$, then $X = \sum \alpha_i X_i$, where each X_i is a 2^k -flat, $\alpha_i \in [0,1]$ for every i, and $\sum_i \alpha_i = 1$.

Proof. Let S be the set of all the probability distributions X with $H_{\infty}(X) \geq k$, then S is a compact (closed and bounded) convex set in \mathbb{R}^N .

Claim 2.6. The set of all 2^k -flat distributions is the set of all extreme points of S.

First, every 2^k -flat distribution X is an extreme point of S since if $X = \alpha Y + (1 - \alpha)Z$ for some $Y, Z \in S$ and $\alpha \in [0, 1]$, then X = Y = Z. Next, we want to show that for any X, which is not a 2^k -flat distribution, X is not an extreme point of S. Since X is not a 2^k -flat distribution, there exist i < j such that $0 < x_i, x_j < \frac{1}{2^k}$. So we can choose $\delta > 0$ such that $x_i + \delta, x_j + \delta \le \frac{1}{2^k}$ and $x_i - \delta, x_j - \delta \ge 0$. Now let $y_k = z_k = x_k$ for every $k \ne i, k \ne j$, $y_i = x_i + \delta, y_j = x_j - \delta, z_i = x_i - \delta$, and $z_j = x_j + \delta$. Then $Y, Z \in S$ and $X = \frac{1}{2}Y + \frac{1}{2}Z$, which implies that X is not an extreme point.

Back to the problem, since S is a compact convex set, the set of all convex combinations of its vertices is identical to S. Hence, every distribution X with $H_{\infty}(X) \geq k$ can be written as a convex combination of k-flat distributions.

Theorem 2.7. If $H_{\infty}(X) \geq k$, then $Col(X) \leq \frac{1}{2^k}$.

Proof. By theorem 2.5, we can write X as $X = \sum_{i} \alpha_i X_i$, where each X_i is a 2^k -flat, $\sum_{i} \alpha_i = 1$, and $\alpha_i \in [0,1]$ for every i. It is obvious that $Col(X_i) = ||X_i||_2^2 = \frac{1}{2^k}$. Collision functions are convex, so by Jensen's inequality,

$$Col(X) = Col\left(\sum_{i} \alpha_{i} X_{i}\right) \leq \sum_{i} \alpha_{i} \cdot Col(X_{i}) = \sum_{i} \alpha_{i} \frac{1}{2^{k}} = \frac{1}{2^{k}} \sum_{i} \alpha_{i} = \frac{1}{2^{k}}$$

Theorem 2.8. If $H_{\infty}(X) \geq k$, then $\sum_{S} \widehat{X}(S)^2 \leq \frac{1}{N \cdot 2^k}$.

This follow immediately from the Parseval's identity.

Definition 2.9 (Small Bias Distribution). Let \mathcal{D} be a probability distribution function over $\{0,1\}^n$. We say that \mathcal{D} is α -bias if $\widehat{D}(S) \leq \frac{\alpha}{N}$.

Definition 2.10. Statistical Different between two distributions A and B is defined as follow:

$$SD(A,B) = \frac{1}{2} \sum_{i} |a_i - b_i|$$

Theorem 2.11. Let \mathcal{D} be a small bias distribution with $\widehat{\mathcal{D}}(S) \leq \frac{\alpha}{N}$ for all S, let \mathcal{M} be a min entropy source such that $H_{\infty}(\mathcal{M}) \geq k$, and let \mathcal{U} be the uniform distribution over n-bits string. Then

$$SD(\mathcal{D} \oplus \mathcal{M}, \mathcal{U}) \le \frac{\alpha\sqrt{N}}{2^{1+k/2}}$$

Proof.

$$SD(\mathcal{D} \oplus \mathcal{M}, \mathcal{U}) = \frac{1}{2} \sum_{i} |(\mathcal{D} \oplus \mathcal{M})(i) - \mathcal{U}(i)|$$

$$\leq \frac{1}{2} \sqrt{N \sum_{i} [(\mathcal{D} \oplus \mathcal{M})(i) - \mathcal{U}(i)]^{2}}$$

$$= \frac{1}{2} \sqrt{N^{2} \cdot ||(\mathcal{D} \oplus \mathcal{M}) - \mathcal{U}||_{2}^{2}}$$

$$= \frac{N}{2} \sqrt{\sum_{S \neq \emptyset} \widehat{\mathcal{D} \oplus \mathcal{M}}(S) - \mathcal{U}(S)]^{2}}$$

$$= \frac{N}{2} \sqrt{\sum_{S \neq \emptyset} \widehat{\mathcal{D} \oplus \mathcal{M}}(S)^{2}}$$

By convolution,

$$\sum_{S \neq \emptyset} \widehat{\mathcal{D}} \oplus \widehat{\mathcal{M}}(S)^2 = \sum_{S \neq \emptyset} N^2 \cdot \widehat{\mathcal{D}} * \widehat{\mathcal{M}}(S)^2$$

$$= N^2 \sum_{S \neq \emptyset} \widehat{\mathcal{D}}(S)^2 \cdot \widehat{\mathcal{M}}(S)^2$$

$$\leq N^2 \cdot \sum_{S \neq \emptyset} (\frac{\alpha}{N})^2 \cdot \widehat{\mathcal{M}}(S)^2$$

$$= \alpha^2 \cdot \sum_{S \neq \emptyset} \widehat{\mathcal{M}}(S)^2$$

$$\leq \frac{\alpha^2}{N \cdot 2^k}$$

Hence,

$$SD(\mathcal{D} \oplus \mathcal{M}, \mathcal{U}) \le \frac{\alpha\sqrt{N}}{2^{1+k/2}}$$

Theorem 2.12. Let M be a distribution with min entropy k over $\{0,1\}^n$, let $G_0 \sim 1 \times \frac{n}{2}$, $G \sim \frac{n}{2} \times n$, and let X be a uniform distribution over $\{0,1\}^{\frac{n}{2}}$. Then

$$SD\{(XG_0, XG \oplus M, G_0, G), (U, XG \oplus M, G_0, G)\} \leq \cdots$$

Proof. For convenience, let $A = (XG_0, XG \oplus M | G_0, G)$ and $B = (U, XG \oplus M | G_0, G)$.

Claim 2.13. For any distributions C, D,

$$\widehat{(C,D)}(S) = \cdots$$
, where $S = S_C S_D$

Proof.

$$\widehat{(C,D)}(S) = \langle (C,D), \chi_S \rangle$$

$$= \frac{1}{2N} \sum_{(c,d)} (C,D)(c,d) \cdot \chi_S(c,d)$$

$$= \frac{1}{2N} \sum_{(c,d)} C(c) \cdot (D|C=c)(d) \cdot \chi_{S_C}(c) \cdot \chi_{S_D}(d)$$

$$= \frac{1}{2N} \sum_{c} \left[C(c) \cdot \chi_{S_C}(c) \cdot \sum_{d} (D|C=c)(d) \chi_{S_D}(d) \right]$$

$$= \frac{1}{2} \sum_{c} \left[C(c) \cdot \chi_{S_C}(c) \cdot (\widehat{D|C=c})(S_D) \right]$$

Claim 2.14. For any $S \subseteq [n+1]$, $\widehat{A}(S) = \widehat{B}(S)$ if $S_1 = 0$, and $\widehat{B}(S) = 0$ if $S_1 = 1$. Back to the problem,

$$SD\{(XG_0, XG \oplus M, G_0, G), (U, XG \oplus M, G_0, G)\}$$

$$= \underset{G_0, G}{\mathbb{E}} [SD(A, B)]$$

$$= \underset{G_0, G}{\mathbb{E}} \left[\frac{1}{2} \sum_{i,j} |A(i) - B(i)| \right]$$

$$\leq \frac{1}{2} \underset{G_0, G}{\mathbb{E}} \left[\sqrt{2N \cdot \sum_{i} ((A(i) - B(i))^2)} \right]$$

$$\leq \frac{\sqrt{2N}}{2} \sqrt{\sum_{G_0, G} \left[\sum_{i} (A(i) - B(i))^2 \right]}$$

$$= \frac{\sqrt{2N}}{2} \sqrt{\sum_{S_1=1} \underset{G_0, G}{\mathbb{E}} \left[(\widehat{A}(S) - \widehat{B}(S))^2 \right]}$$

$$= \frac{\sqrt{2N}}{2} \sqrt{\sum_{S_1=1} \underset{G_0, G}{\mathbb{E}} \left[\widehat{A}(S)^2 \right]}$$

Chapter 3
Bourgain's Extractor

Appendix A

Dual of a Vector Space **A.1**

Definition A.1 (Dual space). Let V be a subspace of $\{0,1\}^n$. We define the dual of V as $V^{\perp} = \{ x \in \{0, 1\}^n | x \cdot v = 0 \ \forall v \in V \}.$

Theorem A.2. V^{\perp} is a subspace of $\{0,1\}^n$.

Proof. For any
$$x, y \in V^{\perp}$$
, $a \in \{0, 1\}$, $(a \cdot x + y) \cdot v = a \cdot (x \cdot v) + y \cdot v = 0 + 0 = 0$.

Lemma A.3.
$$\sum_{i \text{ even}}^{t} \binom{n}{i} = \sum_{i \text{ odd}}^{t} \binom{n}{i} = 2^{t-1}.$$

Theorem A.4. For any subspace V of dimension k of $\{0,1\}^n$, there exists a unique dual space V^{\perp} of dimension (n-k).

Proof. We will show that $|V^{\perp}| = 2^{n-k}$ by induction on k.

If k = 0, then $V = \{0\}$. Clearly, $V^{\perp} = \{0, 1\}^n$.

If k=1, let $V=\{\vec{0},v\}$. Suppose the number of $v_i=1$ is t, then the number of x such that $x\cdot v=0$ is $\sum\limits_{i:2|t-i}\binom{n}{i}2^{n-t}=2^{t-1}\cdot 2^{n-t}=2^{n-1}$ by Lemma A.3.

Suppose that there exists a unique orthogonal subspace V^{\perp} of dimension (n-k+1) for any subspace V of dimension k-1 of $\{0,1\}^n$, where $k \geq 2$.

Let $V = \langle v_1, v_2, ..., v_k \rangle$, $S_1 = \langle v_1, v_2, ..., v_{k-1} \rangle$, and $S_2 = \langle v_k \rangle$. Then, $V^{\perp} = S_1^{\perp} \cap S_2^{\perp}$.

Suppose $dim(V^{\perp}) = t$. We want to show t = n - k.

By induction hypothesis, $dim(S_1^{\perp}) = n - k + 1$ and $dim(S_2^{\perp}) = n - 1$.

If $t \leq n-k-1$, then we need [(n-k+1)-t] independent vectors to cover S_1^{\perp} from extending V^{\perp} , and we need [(n-1)-t] independent vectors to cover S_2^{\perp} from extending V^{\perp} . Since $S_1^{\perp} \cup S_2^{\perp} \subseteq \{0,1\}^n$, we must have $[(n-k+1)-t]+[(n-1)-t]+t \leq n$, which is equivalent to $t \ge n - k$, contradiction.

If $t \geq n-k+1$, then $S_1^{\perp} \subseteq S_2^{\perp}$, this is impossible since v_k is independent from $v_1, v_2, ..., v_{k-1}$. Thus, t = n - k. So $|V^{\perp}| = 2^{n-k}$.

16 APPENDIX A.

A.2 Statistical Distance between Two Joint Distributions

Theorem A.5. Let A, B be some probability distributions over the same sample space, and let C be a probability distribution. Then

$$SD\{(A,C),(B,C)\} = \mathbb{E}_{c \sim C}[SD\{(A|C=c),(B|C=c)\}]$$

Proof.

$$\begin{split} SD\{(A,C),(B,C)\} &= \frac{1}{2} \sum_{i,c} |(A,C)(i,c) - (B,C)(i,c)| \\ &= \frac{1}{2} \sum_{i,c} |Pr(C=c) \cdot Pr(A=i|C=c) - Pr(C=c) \cdot Pr(B=i|C=c)| \\ &= \sum_{c \sim C} \left(Pr(C=c) \cdot \frac{1}{2} \sum_{i} |Pr(A=i|C=c) - Pr(B=i|C=c)| \right) \\ &= \sum_{c \sim C} Pr(C=c) \cdot SD\{(A|C=c), (B|C=c)\} \\ &= \underset{c \sim C}{\mathbb{E}} \left[SD\{(A|C=c), (B|C=c)\} \right] \end{split}$$

A.3 Group Basics

A.3.1 Notation

We reverse the variable p to denote primes.

 \mathbb{F}_p denotes the field of size p.

G denotes a finite abelian group.

 \mathbb{C} denotes the set of complex numbers.

Definition A.6. We say $\psi: G \to \mathbb{C}$ is a character if ψ is a homomorphism.

Definition A.7. We say a map $e: G \times G \to \mathbb{C}$ is a bilinear map if it is a homomorphism in each variable.

Theorem A.8. For every abelian group G, there exists a symmetric non-degenerate bilinear $e: G \times G \to \mathcal{C}$

A.3.2 Dual of a finite Abelian Group

Theorem A.9. Every nite abelian group G is isomorphic to its character group G^{\wedge}

A.4 Product Graph

Definition A.10. D = (a, b, c, d) is a 2×2 distribution graph if and only if

- 1. a+b+c+d=1,
- 2. $a, b, c, d \in [0, 1]$.

Definition A.11. G = (x, y, z, t) is a 2×2 product graph if and only if

- 1. G is a distribution graph,
- 2. xt = yz, or x = t = 0, or y = z = 0.

Let $\mathbb G$ be the space of all 2×2 product graphs and let $\mathbb D$ be the space of all 2×2 distribution graphs. We want to find

$$D^* = \mathop{argmax}_{D \in \mathbb{D}} \ dist(G, \mathbb{G})$$

$$m = \max_{D \in \mathbb{D}} dist(G, \mathbb{G})$$

Let D = (a, b, c, d) be any 2×2 distribution graph. Without lost of generality, assume $a \ge d$, $b \ge c$, and $ad \ge bc$

Claim A.12.
$$dist(D, \mathbb{G}) \leq f(a, b, c, d)$$
, where $f(a, b, c, d) = \min\{(b + c), \frac{(ad - bc)}{a + b}, \frac{1}{2}(|\sqrt{a} - a - b| + |\sqrt{a} - a - c|, |(1 - \sqrt{a})^2 - d|)\}$

Proof. Let G = (x, y, z, t) be a product graph.

$$dist(D, \mathbb{G}) \le dist(D, G) = \frac{1}{2}(|a - x| + |b - y| + |c - z| + |d - t|)$$

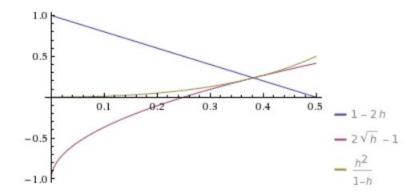
So if we can find some graphs G's such that dist(D,G) equal to the three values above respectively, we are done. From the second property of distribution graph, it suggests the way to choose such G's.

- 1. Choose y = z = 0, x = a + b, and t = c + d, then dist(D, G) = b + c.
- 2. Choose xt = yz, x = a, y = b, $z = \frac{(c+d)a}{a+b}$, and $\frac{(c+d)b}{a+b}$, then

$$dist(D,G) = \frac{1}{2}(|c-\frac{(c+d)a}{a+b}| + |d-\frac{(c+d)b}{a+b}| = \frac{(ad-bc)}{a+b}$$

3. Choose x = a, $y = z = \sqrt{a} - a$, and $t = (1 - \sqrt{a})^2$, then

$$dist(D,G) = \frac{1}{2}(|\sqrt{a} - a - b| + |\sqrt{a} - a - c|, |(1 - \sqrt{a})^2 - d|)$$



Claim A.13. $m \leq \max_{a,b,c,d} f(a,b,c,d)$

Claim A.14. $\max_{a,b,c,d} f(a,b,c,d) = \sqrt{5} - 2$

Proof. 1. If $b(1-d) \ge ad$, then $\frac{(ad-bc)}{a+b} = \frac{(ad-bc)}{1-c-d} \le \frac{ad}{1-d} \le \frac{(\frac{a+d}{2})^2}{1-(\frac{a+d}{2})}$. Then

$$\max_{a,b,c,d} f(a,b,c,d) \le \max \min\{(1-2h), \frac{h^2}{1-h}\}\$$

where h = (a+d)/2

2. If $b(1-d) = ba + b^2 + bc \le ad$, suppose $\max \min\{(1-2h), \frac{h^2}{1-h}\} > \sqrt{5} - 2$. Then $\sqrt{a} \ge a + b \ge a + c$ since $a \ge (a+b)^2 \Leftrightarrow a(a+b+c+d) \ge a^2 + 2ab + b^2 \Leftrightarrow ac + ad \ge ab + b^2$, which is true. So $d \ge (1-\sqrt{a})^2$. Thus,

$$\begin{split} &\frac{1}{2}(|\sqrt{a}-a-b|+|\sqrt{a}-a-c|,|(1-\sqrt{a})^2-d|)\\ &=\frac{1}{2}(2\sqrt{a}-2a-(1-a-d)+d-(1-\sqrt{a})^2\\ &=d-(1-\sqrt{a})^2\\ &=(\sqrt{d}+\sqrt{a}-1)(1+\sqrt{d}-\sqrt{a})\\ &\leq\sqrt{d}+\sqrt{a}-1\\ &\leq\sqrt{2(a+d)}-1 \end{split}$$

Hence,

$$\max_{a,b,c,d} f(a,b,c,d) \le \max \min\{1 - 2h, 2\sqrt{h} - 1\}\}$$

From the graph, we can see that

$$\max\min\{1 - 2h, 2\sqrt{h} - 1, \frac{h^2}{1 - h}\} = \sqrt{5} - 2$$

when
$$a = d = \frac{3-\sqrt{5}}{2}$$
, $b = \sqrt{5} - 2$, and $c = 0$