CS 537 Homework #7 Problem #1 Collaborators: None

1. (Using Chernoff/Hoeffding bounds)

(a) (Amplification of the success probability) Solutions: let t be the number of times we run the algorithm \mathcal{A} . Let X_i be the indicator variable that the i_{th} run produces a results that is outside the reasonable range. Let Y_i be the indicator random variable that the i_{th} run produces a result that falls on the left side of the range and let Z_i be an indicator random variable that the i_{th} run produces a result that falls to the right of the reasonable range. Assume we run the algorithm \mathcal{A} t times and let $X = \sum_{i=1}^{t}$, $Y = \sum_{i=1}^{t}$ and $Z = \sum_{i=1}^{t}$, and note that $\mathbf{E}[X] \leq 1/3$, X = Y + Z, and $\mathbf{E}[Y] \leq \mathbf{E}[X]$ and $\mathbf{E}[Z] \leq \mathbf{E}[X]$. If our algorithm returns the middle number of these t runs as the results, then our algorithm fails if either Y > t/2 or Z > t/2. For simplicity, we use $Y \geq t/2$ and $Z \geq t/2$. Using Chernoff bounds,

$$Pr[Y > t/2] \le Pr[Y \ge t/2] \tag{1}$$

$$= Pr[Y \ge (1 + 1/2)(t/3)] \tag{2}$$

$$= Pr[Y \ge (1 + 1/2)\mathbf{E}[X]] \tag{3}$$

$$\leq Pr[Y \geq (1+1/2)\mathbf{E}[Y]] \tag{4}$$

$$\leq e^{-\mathbf{E}[Y](1/2)^2/3}$$
 (5)

(6)

Note that from (4) to (5), we have used Chernoff bounds. Similarly, for Z, we can derive,

$$Pr[Z > t/2] \le e^{-\mathbf{E}[Z](1/2)^2/3}$$

Based on the information

Thus, Let F denote the event that the modified algorithm fails, using union bound, the fail probability is upper bounded by the sum of the above two probabilities, i.e.

$$Pr[F] \le Pr[Y > t/2] + Pr[Z > t/2]$$
 (7)

$$\leq e^{-\mathbf{E}[Y](1/2)^2/3} + e^{-\mathbf{E}[Z](1/2)^2/3}$$
 (8)

$$= e^{-\mathbf{E}[Y](1/2)^2/3} + e^{-(t/3 - \mathbf{E}[Y])(1/2)^2/3}$$
(9)

$$=e^{-tp_Y/12} + e^{-t(1/3-p_Y)/12} (10)$$

$$\leq \delta$$
 (11)

where $0 \le p_Y \le 1/3$ is the probability that a result falls to the left of the range. Without loss of generality, let's assume that $p_Y = 1/2p_X = (1/2)(1/3) = 1/6$, that is the probability of a sample falling on the left side of the range is same as the probability that it falls on the right side of the range. If we solve the above inequality $(9) \le (10)$, we can get $t \ge 72 \ln \frac{2}{\delta}$. Thus means if we run the algorithm $\Theta(\log \frac{1}{\delta})$, i.e. total time $O(T(n) \log \frac{1}{\delta})$, and take the median of the results, the failure probability is less than δ , i.e. the probability of a good approximation is at least $1 - \delta$.

(b) (Coronavirus resilience)

Proof. From the given inequality, $s \ge \max\left\{\frac{2m}{\alpha}, \frac{8\ln{(1\delta)}}{\alpha}\right\}$, we also know that $s\alpha \ge 2m$ or $m \le (\alpha s)/2$, which we will use later. Now let X_i be an indicator random variable that sample i is coronavirus-resilient and let $X = \sum_i^s X_i$ be the number of coronavirus-resilient people in the s samples. We want $Pr[X \ge m] \ge 1 - \delta$ where δ is a number between 0 and 1.

$$Pr[X \ge m] = 1 - Pr[X < m] \tag{12}$$

$$\geq 1 - \Pr[X \leq m] \tag{13}$$

$$=1-Pr\left[X\leq \left(1-(1-\frac{m}{\mu})\mu\right)\right] \tag{14}$$

$$\geq 1 - e^{-\mu(1 - m/\mu)^2/2} \tag{15}$$

where $\mu = \mathbf{E}(X) = \alpha s$. One sufficient condition for $Pr[X \ge m] \ge 1 - \delta$ is that $1 - e^{-\mu(1 - m/\mu)^2/2} \ge 1 - \delta$ or after simplifying,

$$\mu \left(1 - \frac{m}{\mu}\right)^2 \ge 2 \ln \frac{1}{\delta} \tag{16}$$

Let's first assume that $s \ge \frac{2m}{\alpha} \ge \frac{8 \ln{(1\delta)}}{\alpha}$, or $\mu \ge 2m \ge 8 \ln{(1/\delta)}$.

$$\mu \left(1 - \frac{m}{\mu}\right)^2 \ge 2m(1 - \frac{m}{2m})^2 \tag{17}$$

$$=\frac{m}{2}\tag{18}$$

$$\geq 2\ln\left(1/\delta\right) \tag{19}$$

which shows that (16) is satisfied, thus we have a sufficient condition for the original inequality.

Then let's consider another possibility, $s \ge \frac{8 \ln(1\delta)}{\alpha} \ge \frac{2m}{\alpha}$, or $\mu \ge 8 \ln(1/\delta) \ge 2m$. Again (16) is a sufficient condition we want to prove.

$$\mu(1 - \frac{m}{\mu})^2 \ge 8\ln(1/\delta)(1 - \frac{m}{8\ln(1/\delta)})^2 \tag{20}$$

$$\geq 8\ln(1/\delta)(1 - \frac{m}{2m})^2\tag{21}$$

$$\geq 8 \ln(1/\delta) 1/4 = 2 \ln(1/\delta)$$
 (22)

which also shows that the sufficient condition for our proof (16) is satisfied. Thus, in either case, as long as we have, $s \ge \max\left\{\frac{2m}{\alpha}, \frac{8\ln{(1\delta)}}{\alpha}\right\}$, our original claim is guaranteed.