

2. (Random vectors)

(a) Solutions: $\mathbf{a} \cdot \mathbf{b} = \sum_{i=1}^d a_i b_i$. Let random variable $X_i = a_i b_i$, so $\sum_{i=1}^d X_i = \mathbf{a} \cdot \mathbf{b}$. It is obvious that $Pr[X_i = 1/d] = Pr[-1/d] = 1/2$. Thus, $\mathbf{E}[X_i] = 0$. Using Hoeffding's Bounds,

$$Pr[|\mathbf{a} \cdot \mathbf{b}| > 1/10] \leq Pr[|\mathbf{a} \cdot \mathbf{b}| \geq 1/10] \quad (1)$$

$$= Pr\left[\left|\sum_{i=1}^d X_i\right| \geq 1/10\right] \quad (2)$$

$$= Pr\left[\left|\frac{1}{d} \sum_{i=1}^d X_i\right| \geq 1/(10d)\right] \quad (3)$$

$$\leq 2e^{-2d(\frac{1}{10d})^2 / \frac{2}{d}^2} \quad (4)$$

$$= 2e^{-d/200} \quad (5)$$

(b) Solutions: Let \mathbf{v}_i be the i_{th} vector chosen and I_{ij} where $i < j$ be the indicator random variable that \mathbf{v}_i and \mathbf{v}_j are not $1/10$ -close to being orthogonal. From (1), we have shown that for any $i < j$, $Pr[|\mathbf{v}_i \cdot \mathbf{v}_j| > 1/10] = Pr[I_{ij} = 1] \leq 2e^{-d/200}$. Using union bound

$$Pr\left[\sum_{i,j} I_{ij} > 0\right] \leq \sum_{i < j} Pr[I_{ij} = 1] \quad (6)$$

$$\leq \sum_{i < j} 2e^{-d/200} \quad (7)$$

$$\leq \binom{k}{2} 2e^{-d/200} \quad (8)$$

$$= k(k-1)e^{-d/200} \quad (9)$$

Let the fail probability in (9) to be less or equal than a constant δ , $k(k-1)e^{-d/200} \leq \delta$, then we can solve for $k = O(e^{d/200})$.