All Sampling Methods Produce Outliers

Samuel Epstein*

September 19, 2023

Abstract

This paper contains a simple proof of the sampling theorem in [Eps21] with exponentially improved bounds. A sampling method A is a probabilistic function that maps an integer N with probability 1 to a set containing N different strings. In the limit, greater outliers are guaranteed to exist in the output of A.

1 Discrete Sampling Theorem

A sampling method A is a probabilistic function that maps an integer N with probability 1 to a set containing N different strings. Let $P = P_1, P_2, \ldots$ be a sequence of measures over strings. For example, one may choose $P_1 = P_2 \ldots$ or choose P_n to be the uniform measure over n-bit strings. A conditional probability bounded P-test is a function $t : \{0,1\}^* \times \mathbb{N} \to \mathbb{R}_{\geq 0}$ such that for all $n \in \mathbb{N}$ and positive real number r, we have $P_n(\{x : t(x|n) \geq r\}) \leq 1/r$. If $P_1, P_2, \ldots$ is uniformly computable, then there exists a lower-semicomputable such P-test t that is "maximal" (i.e., for which $t' \leq O(t)$ for every other such test t'). We fix such a t, and let $\overline{\mathbf{d}}_n(x|P) = \log t(x|n)$.

Lemma 1 *Let P be a computable measure on strings and let A be a sampling method. For all integers M and N, there exists a finite set $S \subset \{0,1\}^*$ such that $P(S) \leq 2M/N$, and with probability strictly more than $1 - 2e^{-M}$: $A(N)$ intersects S.*

Proof. We show that some possibly infinite set S satisfies the conditions, and thus, some finite subset also satisfies the conditions due to the strict inequality. We use the probabilistic method: we select each string to be in S with probability M/N and show that 2 conditions are satisfied with positive probability. The expected value of $P(S)$ is M/N. By the Markov inequality, the probability that $P(S) > 2M/N$ is at most $1/2$. For any set D containing N strings, the probability that S is disjoint from D is

$$(1 - M/N)^N < e^{-M}.$$

Let Q be the measure over N-element sets of strings generated by the sampling algorithm $A(N)$. The left-hand side above is equal to the expected value of

$$Q(\{D : D \text{ is disjoint from } S\}).$$

Again by the Markov inequality, with probability greater than $1/2$, this measure is less than $2e^{-M}$. By the union bound, the probability that at least one of the conditions is violated is less than $1/2 + 1/2$. Thus, with positive probability a required set is generated, and thus such a set exists.□

*JP Theory Group. samepst@jptheorygroup.org

Theorem 1 *Let $P = P_1, P_2 \dots$ be a uniformly computable sequence of measures on strings and let A be a sampling method. There exists $c \in \mathbb{N}$ such that for all n and k:*

$$\Pr\left(\max_{a\in A(2^n)} \overline{\mathbf{d}}_n(a|P) > n-k-c\right) \geq 1-2e^{-2^k}.$$

Proof. We now fix a search procedure that on input N and M finds a set $S_{N,M}$ that satisfies the conditions of Lemma 1. Let $t'(a|n)$ be the maximal value of $2^n/2^{k+2}$ such that $a \in S_{2^n,2^k}$ for some integer k. By construction, t' is a computable probability bound test, because $P(\{x : t'(x|n) = 2^\ell\}) \leq 2^{-\ell-1}$, and thus $P(t'(x|n) \geq 2^\ell) \leq 2^{-\ell-1} + 2^{-\ell-2} + \dots$ With the given probability, the set $A(2^n)$ intersects $S_{2^n,2^k}$. For any number a in the intersection, we have $t'(x|n) \geq 2^{n-k-2}$, thus by the optimality of t and definition of $\overline{\mathbf{d}}$, we have $\overline{\mathbf{d}}_n(a|P) > n-k-O(1)$. □

An incomplete sampling method A takes in a natural number N and outputs, with probability $f(N)$, a set of N numbers. Otherwise A outputs $\perp$. f is computable.

Corollary 1 *Let $P = P_1, P_2 \dots$ be a uniformly computable sequence of measures on strings and let A be an incomplete sampling method. There exists $c \in \mathbb{N}$ such that for all n and k:*

$$\Pr_{D=A(n)}\left(D \neq \perp \;\; \textit{and} \;\; \max_{a\in D} \overline{\mathbf{d}}_n(a|P) \leq n-k-c\right) < 2e^{-2^k}.$$

2 Continuous Sampling Method

Let $\mu = \mu_1, \mu_2, \dots$ be a uniformly computable sequence of measures over infinite sequences. Similar way as for strings in the introduction, the randomness deficiency $\overline{\mathbf{D}}_n(\omega|\mu)$ for sequences ω is defined using lower-semicomputable functions $\{0,1\}^\infty \times \mathbb{N} \to \mathbb{R}_{\geq 0}$. A continuous sampling method C is a probabilistic function that maps, with probability 1, an integer N to an infinite encoding of N different sequences.

Theorem 2 *There exists $c \in \mathbb{N}$ where for all n:*

$$\Pr\left(\max_{\alpha\in C(2^n)} \overline{\mathbf{D}}_n(\alpha|\mu) > n-k-c\right) \geq 1-2.5e^{-2^k}.$$

Proof. For $D \subseteq \{0,1\}^\infty$, $D_m = \{\omega[0..m] : \omega \in D\}$. Let $g(n) = \arg\min_m \Pr_{D=C(n)}(|D_m| < n) < 0.5e^{-2^n}$ be the smallest number m such that the initial m-segment of $C(n)$ are sets of n strings with very high probability. g is computable, because C outputs a set of distinct infinite sequences with probability 1. For probability ψ over $\{0,1\}^\infty$, let $\psi^m(x) = [|x| = m]\psi(\{\omega : x \sqsubset \omega\})$. Let $\mu^g = \mu_1^{g(1)}, \mu_2^{g(2)}, \dots$ be a uniformly computable sequence of discrete probability measures and let A be a discrete incomplete sampling method, where for random seed $\omega \in \{0,1\}^\infty$, $A(n,\omega) = C(n,\omega)_{g(n)}$

if $|C(n,\omega)_{g(n)}| = n$; otherwise $A(n,\omega) = \perp$. So $\Pr[A(n) = \perp] < 0.5e^{-2^n}$.

$$
\begin{aligned}
&\Pr\left(\max_{\alpha \in C(2^n)} \overline{\mathbf{D}}_n(\alpha|\mu) \le n - k - O(1)\right) \\
\le &\Pr_{Z=C(2^n)}\left((|Z_{g(n)}| < 2^n) \text{ or } (|Z_{g(n)}| = 2^n \text{ and } \max_{\alpha \in Z} \overline{\mathbf{D}}_n(\alpha|\mu) \le n - k - O(1)\right) \\
\le &\Pr_{D=A(2^n)}\left(D = \perp \text{ or } (D \ne \perp \text{ and } \max_{x \in D} \overline{\mathbf{d}}_n(x|\mu^g) \le n - k - O(1))\right) \\
< &0.5e^{-2^n} + 2e^{-2^k} \qquad (1) \\
\le &2.5e^{-2^k},
\end{aligned}
$$

where Equation 1 is due to Corollary 1. □

References

[Eps21] Samuel Epstein. All sampling methods produce outliers. *IEEE Transactions on Information Theory*, 67(11):7568–7578, 2021.