Advanced Algorithms Spring 2021 IIIT Hyderabad

Homework 2, Due: January 29, 2021

- 1. Consider the sum X of n i.i.d. random variables each of which takes values +1 or -1 with equal probability. Obtain a Chernoff bound for the probability of the event $\{X \geq a\}$ for a real number a > 0. Do not transform the random variables to Bernoulli random variables and use the bounds for the sum of Bernoulli random variables as we did in class. (5 Points)
- 2. Consider the sum X of n i.i.d random variables each of which takes values in the set $\{c, c+1, c+2, \cdots, d\}$ with equal probability. Obtain a Chernoff bound for the probability of the event $\{X \geq E[X](1+\delta)\}$. You can use the method described in class. (5 Points)
- 3. Consider the sum X of n i.i.d random variables each of which takes values in the set $\{0,1\}$ with equal probability. Obtain a Chernoff bound for the probability of the event $\{X \leq E[X](1-\delta)\}$ for $0 < \delta < 1$. You can use the method described in class.

(5 Points)