

6. *Experiments with distance concentration.* High-dimensional spaces are full of strange effects. One of these is *distance concentration*, which we'll explore in this problem.

Suppose we draw  $n$  points  $x_1, \dots, x_n$  uniformly at random from the unit sphere in  $d$  dimensions, that is,  $S^{d-1} = \{x \in \mathbb{R}^d : \|x\|_2 = 1\}$  (the superscript is  $d-1$  because this is a  $(d-1)$ -dimensional manifold in  $\mathbb{R}^d$ ). When  $d$  is small, say 1 or 2 or 3, the distances between the points will take on a fairly broad range of values in  $[0, 2]$ . But as  $d$  grows, the interpoint distances get more concentrated. We will investigate this phenomenon experimentally.

First off, how does one generate a random point  $X \in S^{d-1}$ ? Here's an easy way to do it:

- Let  $Z_1, \dots, Z_d$  each be chosen from a standard normal distribution (a Gaussian with mean zero and variance 1).
  - Define  $Z = (Z_1, \dots, Z_d)$  and  $X = Z/\|Z\|$ .
- (a) Using the procedure above, write a function that returns  $n$  points chosen at random from  $S^{d-1}$ , given  $d$  and  $n$ . (In Python, you can sample from the standard normal using `numpy.random.normal`.) For  $d = 2, 5, 10, 20, 100$  and  $n = 100$ :
- Generate these samples, compute all  $\binom{n}{2}$  interpoint distances, and plot a histogram of these values. There should be a separate histogram for each choice of  $d$ . In each case, allot 20 bins for the histogram and have the horizontal axis run from 0 (minimum possible distance) to 2 (maximum possible distance).
- (b) In your histograms from part (a), you should see the distances concentrating around a particular value  $v \in [0, 2]$  as  $d$  grows. What do you think this value is?
- (c) Now focus on a particular choice of  $d$ , say  $d = 1000$ . In  $\mathbb{R}^d$ , there can be at most  $d+1$  points that are *exactly* the same distance from each other. But there can be  $2^{O(d)}$  points that are *approximately* the same distance from each other. To get a taste of this, try out the following procedure:
- Pick  $x^{(1)}$  at random from  $S^{d-1}$
  - For  $i = 2, 3, 4, \dots, 10000$ :
    - Generate  $x^{(i)}$  at random from  $S^{d-1}$
    - Compute distances from  $x^{(i)}$  to  $x^{(1)}, \dots, x^{(d-1)}$ . Let  $u_i$  be the largest of these distances and  $s_i$  the smallest distance.

(If your computer is sluggish, you might need to limit  $i$  to 5000 rather than 10000.) In a single plot, show both the  $u_i$  and  $s_i$  values for  $i > 1$ . Set the vertical axis to stretch from 0 (minimum possible distance) to 2 (maximum possible distance).