

## 0.1 Chain Length

Let  $A_i$  be the subset  $\{i, i+1, \dots, n\}$ ,  $l_i$  be the size of original set  $A_i$ , then  $l_i = |A_i| = n+1-i$ .

Let  $f(n) = f(l_1) = E(|S|)$ , where  $S$  denote the random subset of elements picked in this manner,  $S \subset A_1$ .

Since  $E(|S|) = 1 + \frac{1}{n} \sum_{j=2}^n E(|S_j|)$ , Where  $S_j \subset A_j$ ,

which means we randomly pick an element  $e$ , and then get the average expectation of all possible subset  $\{e+1, e+2, \dots, n\}$ , which is  $\frac{1}{n} \sum_{j=2}^n E(|S_j|)$ .

Then  $f(n) = f(l_1) = 1 + \frac{1}{n} \sum_{j=2}^n f(l_j) = 1 + \frac{1}{n} \sum_{k=1}^{n-1} f(k)$

$\Rightarrow n(f(n) - 1) = \sum_{k=1}^{n-1} f(k)$ ,  $(n-1)(f(n-1) - 1) = \sum_{k=1}^{n-2} f(k)$ ,

$\Rightarrow n(f(n) - 1) = \sum_{k=1}^{n-2} f(k) + f(n-1) = (n-1)(f(n-1) - 1) + f(n-1)$ ,

$\Rightarrow f(n) = f(n-1) + \frac{1}{n}$ .

Thus  $E(|S|) = f(n) = 1 + \frac{1}{2} + \dots + \frac{1}{n}$

## 0.2 Coupon Collector

(A) A geometric distribution  $\text{Geo}(p)$  is a distribution by a random variable which counts the Bernoulli trials with success probability  $p$  until the first success, it has expected value  $1/p$ .

Let  $X_i$  denote the random variable of purchases until collecting  $i$  different kinds of toys, denote  $Y_i = X_{i+1} - X_i$  ( $0 \leq i \leq n-1$ ). So  $Y_i$  is  $\text{Geo}(\frac{n-i}{n})$  with expected value  $\frac{n}{n-i}$ .

$$\begin{aligned} E[X] &= E[X_n - X_0] = E\left[\sum_{i=0}^{n-1} (X_{i+1} - X_i)\right] = \sum_{i=0}^{n-1} E[X_{i+1} - X_i] = \sum_{i=0}^{n-1} E[Y_i] = \sum_{i=0}^{n-1} \frac{n}{n-i} \\ &= n \sum_{i=0}^{n-1} \frac{1}{n-i} = n \sum_{i=1}^n \frac{1}{i} = n * H_n \approx n * \ln(n) \end{aligned}$$

(B) Since  $X$  is positive, by Markov's inequality we have

$$\Pr[X > 2\mu] \leq \frac{E[X]}{2\mu} = \frac{\mu}{2\mu} = \frac{1}{2}$$

(C)

$$\begin{aligned}
Pr[X < \frac{\mu}{2}] &= 1 - Pr[\text{can not collect } n \text{ types within } \frac{\mu}{2} \text{ purchases}] \\
&\leq 1 - Pr[\text{collect only 1 type within } \frac{\mu}{2} \text{ purchases}] \\
&= 1 - \left(\frac{1}{n}\right)^{\frac{\mu}{2}} = 1 - \left(\frac{1}{n}\right)^{\frac{n*Hn}{2}}
\end{aligned}$$

Thus,

$$\lim_{n \rightarrow \infty} Pr[X < \frac{\mu}{2}] = 1$$

### 0.3 Lower Bound for Online Matching

- (A) It turns out that  $e/(e-1)$  is precisely the best competitive ratio that can be achieved by an online fractional matching algorithm. To prove this, we consider an arbitrary fractional matching algorithm ALG and evaluate its performance on a random input sequence generated as follows.

The graph  $G$  has vertex sets  $L = R = [n] = \{1, \dots, n\}$ . We sample a uniformly random permutation  $\pi$  of the set  $[n]$ , and we define the edge set of the graph to be

$$E = \{(\pi_j, i) | j \geq i\}$$

The elements of  $R$  arrive in the order  $i=1, 2, \dots, n$ .

Observe first that there is always a perfect matching in  $G$ , consisting of edges  $(\pi_i, i)$  for  $i=1, \dots, n$ . In fact, this is the unique perfect matching in  $G$ : one can easily show that every perfect matching must contain the edge  $(\pi_i, i)$  for all  $i \in [n]$ , by downward induction on  $i$  starting from  $i=n$ .

To place an upper bound on the expected size of the matching produced by ALG, we argue as follows. The expected value of  $x_{\pi_j, i}$  is zero if  $j < i$ , and it is at most  $\frac{1}{n+1-i}$  if  $j \geq i$ . To see this latter fact, note that for any two elements  $j, k \in \{i, i+1, \dots, n\}$ , we have  $\mathbf{E}[x_{\pi_j, i}] = \mathbf{E}[x_{\pi_k, i}]$  by symmetry, since the subgraph of  $G$  consisting of all edges observed up until time  $i$  has an automorphism that exchanges  $j$  and  $k$ . Since  $x_{\pi_i, i} = x_{\pi_{i+1}, i} = \dots = x_{\pi_n, i}$  and the sum of these numbers is at most 1, each of them is at most  $\frac{1}{n+1-i}$ .

- (B) Now, let  $k = n - \lceil n/e \rceil$ , and observe that  $\sum_{i=1}^k \frac{1}{n+1-i}$  is between  $1 - \frac{5}{n}$  and 1. This is proven by the integral test:

$$\sum_{i=1}^k \frac{1}{n+1-i} < \int_{n/e}^n \frac{dx}{x} = 1$$

while

$$\frac{5}{n} + \sum_{i=1}^k \frac{1}{n+1-i} > \frac{1}{n+5} + \frac{1}{n+5} + \dots + \frac{1}{n+1} + \sum_{i=1}^k \frac{1}{n+1-i} > \int_{(n+6)/e}^{n+6} \frac{dx}{x} = 1$$

The expect size of the fractional matching produced by ALG is bounded above by:

$$\begin{aligned}
\sum_{j=1}^n \mathbf{E}\left[\sum_{i=1}^j x_{\pi_j, i}\right] &\leq \sum_{j=1}^k \sum_{i=1}^j \frac{1}{n+1-i} + \sum_{j=k+1}^n 1 \\
&< \sum_{j=1}^k \sum_{i=1}^j \frac{1}{n+1-i} + \sum_{j=k+1}^n \left[\frac{5}{n} + \sum_{i=1}^k \frac{1}{n+1-i}\right]
\end{aligned}$$

$$\begin{aligned}
&< 5 + \sum_{i=1}^k \frac{(k+1-i)+(n-k)}{n+1-i} \\
&= 5 + k < 5 + (1 + \frac{1}{e})n.
\end{aligned}$$

As the expected size of the maximum matching is  $n$ , and the expected size of the fractional matching produced by ALG is bounded above by  $5 + (\frac{e-1}{e})n$ , we see that ALG cannot be  $c$ -competitive for any  $c < \frac{e}{e-1}$ .

## 0.4 Bin-Packing

- (A) For 4 items  $a_1, a_2, a_3, a_4$  come in order with weights  $w_1 = 0.3, w_2 = 0.3, w_3 = 0.7, w_4 = 0.7$ , First Fit uses 3 bins  $b_1, b_2, b_3$  with

$b_1$  contains  $a_1, a_2$

$b_2$  contains  $a_3$

$b_3$  contains  $a_4$

While optimal packing only uses 2 bins  $b_1, b_2$  with

$b_1$  contains  $a_1, a_3$

$b_2$  contains  $a_2, a_4$

- (B) Denote

FF: First Fit algorithm

OPT: Optimal solution

For the case that  $\text{cost}(\text{FF})$  is even, we have  $\text{cost}(\text{FF}) = 2m$ , for some  $m \geq 1$ .

And we have  $\text{cost}(\text{OPT}) \geq (0.5) * (2m) = m$ . Thus,  $2 * \text{cost}(\text{OPT}) \geq 2m = \text{cost}(\text{FF})$ .

For the case that  $\text{cost}(\text{FF})$  is odd, we have  $\text{cost}(\text{FF}) = 2m+1$ , for some  $m \geq 0$ .

And we have  $\text{cost}(\text{OPT}) \geq (0.5) * (2m+1) = m+0.5$ . Thus,  $2 * \text{cost}(\text{OPT}) \geq 2m+1 = \text{cost}(\text{FF})$ .

Now we show  $\frac{12}{7}$  is a better bound than 2. (Xia & Tan, 2010)

Let

$$u = 31 * \text{cost}(\text{OPT}) - 18 * \text{cost}(\text{FF})$$

be a diophantine equation relating to  $\text{cost}(\text{OPT})$  and  $\text{cost}(\text{FF})$ , where  $u$  is an integer.

Since  $(7u, 12u)$  is a solution, any integral solution can be written as

$$\begin{cases} \text{cost}(\text{OPT}) = 7u + 18v \\ \text{cost}(\text{FF}) = 12u + 31v \end{cases}$$

Since  $\text{cost}(\text{FF}) \leq \frac{17}{10} \text{cost}(\text{OPT}) + \frac{7}{10}$ , it requires

$$u + 4v \leq 7$$

When  $u \geq 4$ , we get  $v \leq 0$ , so

$$\frac{cost(FF)}{cost(OPT)} = \frac{12u + 31v}{7u + 18v} = \frac{31}{18} - \frac{1}{18(7 + \frac{18v}{u})} \leq \frac{31}{18} - \frac{1}{18 * 7} = \frac{12}{7}$$

#### Bibliography

B. Xia and Z. Tan. Tighter bounds of the First Fit algorithm for the bin-packing problem. Discrete Appl. Math., 158:16681675, 2010.