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# Probabilistic Method: Problem Set I

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## Abstract

This work contains solutions to the problem set I of Probabilistic Method 2016 at Courant Institute of Mathematical Sciences.

### Question 1.

1. (-) Let  $X_1, \dots, X_n$  be independent random variables with  $\Pr[X_i = +1] = \Pr[X_i = -1] = \frac{1}{2}$ . Set  $X = X_1 + \dots + X_n$ . Find  $E[X^2]$  precisely. Find  $E[X^4]$  precisely. [Idea: Expand and use linearity of expectation.]

**Solution.** By expanding the terms and using linearity of expectation, we have

$$\begin{aligned} E[X^2] &= E\left[\left(\sum_{i=1}^n X_i\right)^2\right] \\ &= E\left[\sum_{i=1}^n X_i^2 + 2 \sum_{1 \leq i < j \leq n} X_i X_j\right] \\ &= \sum_{i=1}^n E[X_i^2] + 2 \sum_{1 \leq i < j \leq n} E[X_i X_j]. \end{aligned}$$

For

**Question 2.**

2. Find an asymptotic formula for

$$\sum_{k=n^{1/2}}^{2n^{1/2}} (n)_k n^{-k}$$

by parametrizing  $k = cn^{1/2}$  and turning it into an integral which can be evaluated numerically. (You can leave it in the form of a definite integral if you wish.) (See Asymptopia, Chapter 4)

**Solution.**

**Question 3.**

3. Now we go to the complete sum by showing the edge effects are negligible.

(a) Show

$$\lim_{\epsilon \rightarrow 0} \lim_{n \rightarrow \infty} n^{-1/2} \sum_{k=1}^{\epsilon n^{1/2}} (n)_k n^{-k} = 0$$

by using an appropriate upper bound for the addends.

(b) (\*) Show

$$\lim_{K \rightarrow \infty} \lim_{n \rightarrow \infty} n^{-1/2} \sum_{k=Kn^{1/2}}^n (n)_k n^{-k} = 0$$

by using an appropriate upper bound for the addends.

(c) Find an asymptotic formula for

$$\sum_{k=1}^n (n)_k n^{-k}$$

by splitting it into the ranges  $k < \epsilon n^{1/2}$ ,  $\epsilon n^{1/2} \leq k \leq Kn^{1/2}$  and  $Kn^{1/2} < k \leq n$  and then taking appropriate limits. (You may assume the previous parts.)

**Solution.**

**Question 4.**

4. Prove, for  $m = m(n)$  as large as you can, the existence of an  $n \times n$  matrix  $A$  of zeroes and ones with  $m$  ones which does not contain a  $3 \times 3$  submatrix of all ones. Use the alteration method: make each entry one with probability  $p$  and then for each such submatrix change a one to zero. When you optimize [using Calculus!] your final answer should be of the form  $m \sim an^b$  for some reasonable  $a, b$ .

**Solution.** Consider a random  $n \times n$  matrix,  $M_n$ , obtained by assigning each entry independently either 1 or 0, where the probability of assigning 1 is  $p$ . Let  $X$  be a random variable, which counts number of 1s in the matrix, and  $Y$  be a random variable, which counts number of  $3 \times 3$  submatrices of all 1s. For any  $3 \times 3$  submatrix  $S$ , let  $Y_S$  be the indicator random variable for the event for which the submatrix  $S$  has entries of all 1s, so that  $Y = \sum Y_S$ . By Linearity of Expectation, we have

$$E[Y] = \sum E[Y_S] = \binom{n}{3}^2 p^9.$$

Clearly,  $E[X] = n^2 p$ . Therefore, again by Linearity of Expectation, it follows that

$$E[X - Y] = n^2 p - \binom{n}{3}^2 p^9 = f(p).$$

Hence, there exists a random assignment, for which the number of 1s minus the number of  $3 \times 3$  submatrices of 1 is at least  $f(p)$ . Fix such a coloring. Select one entry from each submatrix and change to 0. This leaves the matrix with at least  $f(p)$  entries with 1.

We now optimize this result by maximizing  $f(p)$  with respect to  $p$ . Observe that  $f$  is concave with respect to  $p \in [0, 1]$ . Solving for the local maxima by setting the first-order derivative equals to 0, we get that  $f$  is maximized at  $p^* = (\frac{n^2}{9\binom{n}{3}^2})^{\frac{1}{8}} = (\frac{2}{(n-1)(n-2)})^{\frac{1}{4}}$ . Substituting  $p^*$  back into  $f(p)$ , we obtain

$$\begin{aligned} f(p^*) &= n^2 \left( \frac{2}{(n-1)(n-2)} \right)^{\frac{1}{4}} - \binom{n}{3}^2 \frac{n^2}{9\binom{n}{3}^2} \left( \frac{2}{(n-1)(n-2)} \right)^{\frac{1}{4}} \\ &= \frac{8}{9} n^2 \left( \frac{2}{(n-1)(n-2)} \right)^{\frac{1}{4}} \\ &\sim \frac{8}{9} 2^{\frac{1}{4}} n^{\frac{3}{2}}. \end{aligned}$$

Recall that  $m(n)$  be the minimum number of 1 in  $n \times n$  matrix, such that there must exist a  $3 \times 3$  submatrix of all 1s. We have shown that  $m(n) = \Omega(n^{\frac{3}{2}})$ .  $\square$

**Question 5.**

5. We are given  $m = 2^{n-1}k$  sets, each of size  $n$ , in a universe  $\Omega$ . Consider the following randomized algorithm for a 2-coloring: First color each point  $v \in \Omega$  randomly. Now, for each monochromatic set  $e$ , select a random vertex  $v \in e$ . Each such selected  $v$  (regardless of how often it was selected) has its color (definitely, no probability here) flipped. Call the algorithm a failure if some set  $e$  originally had all or all but one vertex the same color and ended with all vertices that color. Find  $k$  as large as you can (as an asymptotic function of  $n$ ) so that the failure probability is less than one. (Note that this, unfortunately, does not give us any result on  $m(n)$  since there are other ways that a set  $e$  could end up monochromatic.)

**Solution.** Note that we use the language of  $n$ -uniform hypergraph, which is an equivalent problem as the problem under consideration. Before proceeding with the main part of the proof, we define an object, called a conflicting pair, in a two-coloring scheme. We say that an ordered pair of edges  $(e, f)$  a conflicting pair, if  $e$  is monochromatic with some color  $k$ , and for some  $v \in e \cap f$ ,  $f \setminus \{v\}$  is monochromatic with the color not  $k$ . We call the vertex  $v$  the peacebreaker of  $(e, f)$ .

We now consider the randomized algorithm. Fix  $(e, f)$  an ordered pair of edges from the hypergraph. Notice that the algorithm will fail, if, after the initial coloring,  $(e, f)$  is a conflicting pair with a peacebreaker  $v$ , and at the second stage chooses the peacebreaker  $v$  to flip its color, exactly when it reviews  $e$ . The event just described, which we denote as  $T_{(e,f)}$ , is hence a sufficient condition for a failure to occur. Therefore, the probability of  $T_{(e,f)}$  will serve as an upper bound to the failure probability. Note that the probability of  $T_{(e,f)}$  is given by

$$\begin{aligned} P(T_{(e,f)}) &= P(\{(e, f) \text{ is a conflicting pair after the i.c.}\}) \\ &\quad \cdot P(\{v \text{ is chosen at the review of } e\} | \{(e, f) \text{ is a conflicting pair after the i.c.}\}) \\ &\leq 2^{2-2n} n^{-1}, \end{aligned}$$

where i.c. denotes the initial coloring, prior to the second round of flipping colors. One should note that the last quantity forms an inequality, as it might be that there is a no intersection between  $e$  and  $f$  to begin with, which gives 0 probability for  $(e, f)$  being a conflicting pair after the initial coloring. The equality is achieved when  $e$  and  $f$  share exactly one vertex. As there are  $m^2$  ordered pairs of edges in the hypergraph, by the subadditivity of probability, we obtain

$$\begin{aligned} P(\{\text{failure probability}\}) &\leq P\left(\bigcup_{(e,f) \in E \times E} T_{(e,f)}\right) \\ &\leq \sum_{(e,f) \in E \times E} P(T_{(e,f)}) \\ &\leq m^2 2^{2-2n} n^{-1}, \end{aligned}$$

where  $E$  denotes the edge set. If  $m^2 2^{2-2n} n^{-1} < 1$ , we can ensure that the failure probability is less than 1. Substituting  $2^{n-1}k$  for  $m$ , we have

$$(2^{n-1}k)^2 2^{2-2n} n^{-1} < 1,$$

which is equivalent to  $k < \sqrt{n}$ . Hence, by taking  $k = \sqrt{n} - 1$ , we can have a failure probability less than 1. We have shown that  $k = \Omega(\sqrt{n})$ . One should note that this bound is higher by a factor of  $\ln(n)$  compared to the state of the art lower bound, established Kozik et al. As the note mentions, this is not a surprise, since the "failure" defined through this procedure is not inclusive enough to capture all possible ways an edge  $e$  could end up monochromatic.  $\square$

**Question 6.**

6. Set  $X = \sum_{i=1}^n X_i$  where  $X_i = \pm 1$  uniformly and independently. Bound  $\Pr[X > \frac{n}{2}]$  as follows.

- (a) Find a closed form for  $E[e^{\lambda X_i}]$ .
- (b) Find a closed form for  $E[e^{\lambda X}]$ .
- (c) Use the Chernoff Bound  $\Pr[X > a] < E[e^{\lambda X}]e^{-\lambda a}$  with  $a = \frac{n}{2}$ . Use Calculus (this gets a little messy to put in closed form, full points for numerical answers) to select the optimal  $\lambda$ .
- (d) Compare this with the lower bound

$$\Pr[X \geq \frac{n}{2}] \geq \Pr[X = \frac{n}{2}] = 2^{-n} \binom{n}{\frac{3n}{4}}$$

showing that the upper and lower bounds have the same main terms.

**Solution.**