

## Problem Set 2

Deadline: Nov 1st (at 11:59 PM) in *Canvas*

## Instructions

- You should think about each problem by yourself for at least an hour before choosing to collaborate with others.
- You are allowed to collaborate with fellow students taking the class in solving the problems (in groups of at most 2 people for each problem). But you **must** write your solution on your own.
- You are not allowed to search for answers or hints on the web. You are encouraged to contact the instructor or the TAs for a possible hint.
- You cannot collaborate on Extra credit problems
- Solutions typeset in LATEX are preferred.
- Feel free to use the Discussion Board or email the instructor or the TA if you have any questions or would like any clarifications about the problems.
- Please upload your solutions to Canvas. The solution to each problem **must** be uploaded separately.

In solving these assignments and any future assignment, feel free to use these approximations:

$$1 - x \approx e^{-x}, \quad n! \approx (n/e)^n, \quad \left(\frac{n}{k}\right)^k \leq \binom{n}{k} \leq \left(\frac{en}{k}\right)^k$$

- 1) Let  $U$  be a universe. A family of hash functions  $\mathcal{H} := \{h : U \rightarrow \{-1, +1\}\}$  is a sketching hash family with error  $\epsilon > 0$  if for any function  $f : U \rightarrow \mathbb{R}$ , which is not identically zero,

$$\mathbb{P} \left[ \sum_{i \in U} f(i)h(i) = 0 \right] \leq \epsilon.$$

The value  $sk_h(f) := \sum_{i \in U} f(i)h(i)$  is called the *sketch* of  $f$ .

- a) Prove that if  $f, f' : U \rightarrow \mathbb{R}$  are different functions, then

$$\mathbb{P}[sk_h(f) = sk_h(f')] \leq \epsilon.$$

- b) Suppose  $\mathcal{H}$  is the family of *all* functions from  $U$  to  $\{-1, +1\}$ . Prove that it is a sketching family with error  $\epsilon = 1/2$ .
- c) Suppose that  $\mathcal{H}$  is a family of 4-wise independent hash functions. Prove that it is a sketching family with error  $\epsilon = 2/3$ . In this part you can use the Paley-Zygmund inequality:

**Theorem 2.1** (Paley-Zygmund Inequality). *If  $Z \geq 0$  is a R.V. and  $0 \leq \alpha \leq 1$ , then*

$$\mathbb{P}[Z > \alpha \mathbb{E}[Z]] \geq (1 - \alpha)^2 \frac{\mathbb{E}[Z]^2}{\mathbb{E}[Z^2]}.$$

- 2) In the maximum cut problem we are given a graph  $G = (V, E)$  we want to find  $\max_{(S, \bar{S})} |E(S, \bar{S})|$ . Unlike the mincut problem, this problem is NP-complete so we don't expect to find the optimum solution efficiently. Instead, we want to find an approximate solution.

- a) Show that the optimum solution of this problem is always at most  $|E|$ . Can you construct a graph  $G$  with  $m = |E|$  edges (for any  $m > 0$ ) such that the optimum of maxcut is equal to  $|E|$ ?
- b) Design a randomized (polynomial-time) algorithm that outputs a (random) cut  $(S, \bar{S})$  such that

$$\mathbb{E} [|E(S, \bar{S})|] \geq |E|/2.$$

So, such an algorithm gives a 2-approximation for max-cut (in expectation).

- c) Design a randomized (polynomial-time) algorithm that uses only  $O(\log n)$ -many random bits and returns a cut  $(S, \bar{S})$  such that

$$\mathbb{E} [|E(S, \bar{S})|] \geq |E|/2.$$

- d) Design a *deterministic* (polynomial-time) algorithm that outputs a cut  $(S, \bar{S})$  such that

$$|E(S, \bar{S})| \geq |E|/2.$$

- 3) In this problem we design an LSH for points in  $\mathbb{R}^d$ , with the  $\ell_1$  distance, i.e.

$$d(p, q) = \sum_i |p_i - q_i|.$$

- a) Let  $a, b$  be arbitrary real numbers. Fix  $w > 0$  and let  $s \in [0, w)$  chosen uniformly at random. Show that

$$\mathbb{P} \left[ \left\lfloor \frac{a-s}{w} \right\rfloor = \left\lfloor \frac{b-s}{w} \right\rfloor \right] = \max \left\{ 0, 1 - \frac{|a-b|}{w} \right\}.$$

Recall that for any real number  $c$ ,  $\lfloor c \rfloor$  is the largest integer which is at most  $c$ .

**Hint:** Start with the case where  $a = 0$ .

- b) Define a class of hash functions as follows: Fix  $w$  larger than diameter of the space. Each hash function is defined via a choice of  $d$  independently selected random real numbers  $s_1, s_2, \dots, s_d$ , each uniform in  $[0, w)$ . The hash function associated with this random set of choices is

$$h(x_1, \dots, x_d) = \left( \left\lfloor \frac{x_1 - s_1}{w} \right\rfloor, \left\lfloor \frac{x_2 - s_2}{w} \right\rfloor, \dots, \left\lfloor \frac{x_d - s_d}{w} \right\rfloor \right).$$

Let  $\alpha_i = |p_i - q_i|$ . What is the probability that  $h(p) = h(q)$  in terms of the  $\alpha_i$  values? For what values of  $p_1$  and  $p_2$  is this family of functions  $(r, c \cdot r, p_1, p_2)$ -sensitive? Do your calculations assuming that  $1 - x$  is well approximated by  $e^{-x}$ .

- 4) Let  $u, v \in \mathbb{R}^d$  and  $g \in \mathbb{R}^d$  be a random Gaussian vector, i.e., for each  $1 \leq i \leq d$ ,  $g_i \sim \mathcal{N}(0, 1)$ .

- a) What is the expected value of  $\langle g, u \rangle$ ?
- b) What is the expected value of  $\langle g, u \rangle \cdot \langle g, v \rangle$ ?
- c) What is the expected value of  $|\langle g, u \rangle|$ ? You can use that p.d.f. of a  $\mathcal{N}(0, 1)$   $\frac{1}{\sqrt{2\pi}} e^{-x^2/2}$ .
- d) Consider the following hash function:  $h_g(u) = \text{sgn}(\langle g, u \rangle)$ , where  $\text{sgn}$  is the sign function, i.e.,

$$\text{sgn}(a) = \begin{cases} +1 & \text{if } a \geq 0 \\ -1 & \text{otherwise.} \end{cases}$$

Show that for a random Gaussian vector  $g$  and any two vectors  $u, v$ ,  $\mathbb{P}[h_g(u) = h_g(v)] = 1 - \frac{\theta(u, v)}{\pi}$  where  $\theta(p, q)$  is the angle between the vector of  $p$  and  $q$ .

- e) Let  $P \subseteq \mathbb{R}^d$  and consider the following distance function:  $\text{dist}(p, q) = \frac{\theta(p, q)}{\pi}$ . For what values of  $p_1$  and  $p_2$  is this family of functions  $(r, c \cdot r, p_1, p_2)$ -sensitive?
- 5) **Extra Credit:** Say we have a plane with  $n$  seats and we have a sequence of  $n$  passengers  $1, 2, \dots, n$  who are going to board the plane in this order and suppose passenger  $i$  is supposed to sit at seat  $i$ . Say when 1 comes he chooses to sit at some arbitrary seat different from his own sit, 1. From now on, when passenger  $i$  boards, if her seat  $i$  is available she sits at  $i$ , otherwise she chooses sits at a uniformly random seat that is still available. What is the probability that passenger  $n$  sits at her seat  $n$ ?