Assignment 1: Randomized Algorithm Design

Palash Dey
Indian Institute of Technology, Kharagpur

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Assume that the random variables are either continuous or discrete if not explicitly mentioned.

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1. Let $\mathcal{X}_i, i \in [n]$ be n random variables each with finite support. Then prove the following.

$$\text{var}\left(\sum_{i=1}^{n} \mathcal{X}_i\right) = \sum_{i=1}^{n} \text{var}\left(\mathcal{X}_i\right) + 2 \sum_{1 \leqslant i < j \leqslant n} \text{cov}(\mathcal{X}_i, \mathcal{X}_j)$$

   where for any two random variables $\mathcal{X}$ and $\mathcal{Y}$, we define $\text{cov}(\mathcal{X}, \mathcal{Y}) = \mathbb{E}[\mathcal{X}\mathcal{Y}] - \mathbb{E}[\mathcal{X}]\mathbb{E}[\mathcal{Y}]$.

2. Let $\mathcal{X}$ and $\mathcal{Y}$ be two independent random variables. Then prove that $\mathbb{E}[\mathcal{X}\mathcal{Y}] = \mathbb{E}[\mathcal{X}]\mathbb{E}[\mathcal{Y}]$. From this conclude that, for n pairwise random variables $\mathcal{X}_i, i \in [n]$, we have the following.

$$\text{var}\left(\sum_{i=1}^{n} \mathcal{X}_i\right) = \sum_{i=1}^{n} \text{var}(\mathcal{X}_i)$$

3. Fix any input sequence of n integers to the quick sort algorithm. Let $\mathcal{X}$ be the random variable denoting the number of comparisons the the quick sort algorithm makes on the input sequence. Then prove that $\text{var}(\mathcal{X}) = \mathcal{O}(n^2)$.

4. Let $A_i, i \in [n]$ be n objects each having two attributes A_i^x and A_i^y. The attribute y is 0 for every A_i. Suppose we have a deterministic quick sort algorithm that can sort $A_i, i \in [n]$ on the attribute x or on the attribute y. Can you use this deterministic quick sort algorithm to design a randomized algorithm to sort $A_i, i \in [n]$ on the attribute x which makes an expected $\mathcal{O}(n \log n)$ comparisons? Please prove that your algorithm indeed makes $\mathcal{O}(n \log n)$ comparisons on expectation.

5. Let $\mathcal{X}_i, i \in [n]$ be n pairwise independent random variables each taking values in $\{0, 1\}$ with expectation μ and $\mathcal{S} = \sum_{i=1}^{n} \mathcal{X}_i$. Then for any positive real number δ we have the following.

$$\Pr\left[\mathcal{S} \leqslant (1-\delta)\mu\right] \leqslant \left(\frac{e^{-\delta}}{(1-\delta)^{1-\delta}}\right)^{\mu}$$

6. Show that the expected number of balls one needs to through randomly into m bins to have every bin at least one ball is $\mathcal{O}(m \log m)$.

7. Give an example of a random variable whose expectation exists but variance does not exist.

8. Find the expectation and variance of the number of swaps that the bubble sort algorithm performs on a uniformly random permutation of n distinct integers.

9. Prove the weak law of large numbers using Chebyshev inequality. The weak law of large number states that, for random variables $X_i, i \in \mathbb{N}$ which are distributes independently and identically with mean μ and variance σ^2, we have the following for any constant $\varepsilon > 0$

$$\lim_{n\to\infty} \Pr\left[\left|\frac{X_1 + X_2 + \cdots + X_n}{n} - \mu\right| > \varepsilon\right] = 0$$

10. Let $\mathcal{X}_i, i \in [n]$ be n pairwise independent random variables each taking values in $\{0, 2\}$ with expectation μ and $\mathcal{S} = \sum_{i=1}^{n} \mathcal{X}_i$. Use standard Chernoff bound proved in class to upper bound the probability that $\mathcal{S}$ takes value more than $(1+\delta)\mu$.

11. Let $\mathcal{X}$ be a random variable with expectation μ and variance σ^2. Then for any $t \in \mathbb{R}_{\geqslant 0}$, prove the following.

$$\Pr\left[\mathcal{X} - \mu \geqslant t\sigma\right] \leqslant \frac{1}{1+t^2} \text{ and } \Pr\left[|\mathcal{X} - \mu| \geqslant t\sigma\right] \leqslant \frac{2}{1+t^2}$$

12. Let $\mathcal{X}$ be a non-negative integer valued random variable with positive expectation. Then prove the following.

$$\Pr\left[\mathcal{X} = 0\right] \leqslant \frac{\mathbb{E}[\mathcal{X}^2] - \mathbb{E}[\mathcal{X}]^2}{\mathbb{E}[\mathcal{X}]^2} \text{ and } \frac{\mathbb{E}[\mathcal{X}]^2}{\mathbb{E}[\mathcal{X}^2]} \leqslant \Pr[\mathcal{X} \neq 0] \leqslant \mathbb{E}[\mathcal{X}]$$