

Tail Bounds and
The Probabilistic Method

• **Probabilistic Method** - Given a large collection of objects, show that at least one has a certain property by arguing that a **random object** from the set has the property

• **Threshold Phenomena** - Further, if we scale n (i.e., consider larger collections of objects), then either **almost all** or **almost none** of the objects have the property.

Eg - A graph $G(V, E)$ with $|V|=n$ is said to be an n -clique (denoted K_n) if E contains all possible edges (i, j) between nodes in V .

- A 2-coloring of G is a function $f: E \rightarrow \{r, b\}$ which associates a color in $\{r, b\}$ to each edge

Thm - If $\binom{n}{2} 2^{-(\frac{k}{2}+1)} < 1$, then \exists a two coloring of K_n s.t. there are no monochromatic K_k subgraph.

Pf - Let $\Omega = \{2\text{-colorings of } K_n\}$, $|\Omega| = 2^{\binom{n}{2}}$

- Let $\mathbb{P} =$ Uniform distr on Ω
 \equiv Color each (i, j) with $\{r, b\}$ u.a., r independently

- Let $\{1, 2, \dots, \binom{n}{k}\}$ be an enumeration of K_k subgraphs of K_n

- Now let $A_i = \mathbb{1}[\text{Subgraph } i \in \binom{[n]}{k} \text{ is monochromatic}]$

$$\Rightarrow \mathbb{P}[A_i] = 2 \cdot 2^{-\binom{k}{2}} \leftarrow \mathbb{P}[\text{all edges in } i \text{ have chosen color}]$$

↑ choice of color

$$\begin{aligned} - \mathbb{P}[\text{No monochromatic } K_k] &= 1 - \mathbb{P}[\exists i \text{ s.t. } A_i = 1] \\ &= 1 - \mathbb{P}\left[\bigcup_{i=1}^{\binom{n}{k}} A_i\right] \end{aligned}$$

$$- \mathbb{P}\left[\bigcup_{i=1}^{\binom{n}{k}} A_i\right] \leq \sum_{i=1}^{\binom{n}{k}} \mathbb{P}[A_i] \quad (\text{Union bound})$$

$$= \binom{n}{k} 2^{-\binom{k}{2} + 1} < 1 \quad (\text{Assumption})$$

$= 1 - \delta$

$$\Rightarrow \mathbb{P}[\text{No monochromatic } K_k] = \delta > 0$$

$\therefore \exists$ 2-coloring of K_n s.t. no monochromatic K_k

The above result is existential, but can be made constructive via a randomized algorithm. This takes 2 forms -

- **Monte Carlo** Algo (Deterministic time, randomized correctness) - Color m graphs randomly as above. Then at least 1 satisfies property w.p. $\geq 1 - (1 - \delta)^m \geq 1 - e^{-m\delta}$
- **Las Vegas** Algo (Random time, deterministic correctness) - Color single graph randomly, check if condition true, else repeat...

The First Moment Methods

These refer to arguments which only need $E[X]$

- Lemma - For $X \in \mathbb{N}$, $P[X \geq E[X]] > 0$, $P[X \leq E[X]] > 0$

Pf - Suppose $P[X \geq E[X]] = 0 \Rightarrow E[X] = \sum_{i=1}^{\infty} i P[X=i]$
 $= \sum_{i=1}^{E[X]-1} i P[X=i] < E[X]$ which is a contradiction

- Lemma - If $X \in \mathbb{N}_0 = \{0, 1, 2, \dots\}$, then

$$P[X \neq 0] \leq E[X]$$

Pf - $P[X > 0] = P[X \geq 1] \leq E[X]$ by Markov.

Eg - If $m = (1+\epsilon)n \log n$ balls thrown in n bins uav. Then the prob that there is an empty bin goes to 0.

Pf - Let $X = \#$ of empty bins $\Rightarrow P[X \neq 0] < E[X]$

$$\begin{aligned} \text{Also } E[X] &= \sum_{i=1}^n E[\mathbb{1}[\text{Bin } i \text{ is empty}]] \\ &= n \left(1 - \frac{1}{n}\right)^m = n \left(1 - \frac{1}{n}\right)^{(1+\epsilon)n \log n} \\ &\leq n e^{-(1+\epsilon) \log n} = n^{-\epsilon} \end{aligned}$$

$\Rightarrow P[X \neq 0] < n^{-\epsilon} \rightarrow 0$ as $n \rightarrow \infty$

Eg - For any undirected graph $G(V, E)$ with $|V|=n$ and $|E|=m$, \exists partition of V into sets A, B s.t the cut $S(A, B) = \{(i, j) \in E \mid i \in A, j \in B\}$ has $|S(A, B)| \geq m/2$

Pf - For each $i \in V$, put i in A w.p $1/2$, else $i \in B$

\Rightarrow For any $(i, j) \in E$, we have $\mathbb{P}[(i, j) \in S(A, B)] = 1/2$

Let $X_{ij} = \mathbb{1}_{\{(i, j) \in S(A, B)\}}$ $\Rightarrow |S(A, B)| = \sum_{(i, j) \in E} X_{ij}$

$\Rightarrow \mathbb{E}[|S(A, B)|] = \sum_{(i, j) \in E} \mathbb{E}[X_{ij}] = \frac{m}{2}$

$\Rightarrow \mathbb{P}[|S(A, B)| > m/2] > 0$

First moment arguments are sometimes strengthened if you first **thin** the underlying set by sub-sampling.

Eg - In a given graph $G(V, E)$, a set $B \subseteq V$ is said to be independent if no pair of nodes i, j in B have an edge between them. The size of the largest independent set is denoted as $\alpha(G)$.

- Finding $\alpha(G)$ is computationally hard! In fact, even approximating it is hard...

Thm - For any $G(V, E)$ with $|V| = n$, $|E| = m$, we have $\alpha(G) \geq n^2/4m$.

Pf - We first thin the graph by removing each vertex independently with prob $1-p$ (Removing vertex \Rightarrow remove all incident edges)

- Let $X = \#$ of vertices which remain after thinning
 $\Rightarrow \mathbb{E}[X] = np$

- Let $Y = \#$ of edges which remain after thinning
 $\Rightarrow \mathbb{E}[Y] = \sum_{(i,j) \in E} \mathbb{E}[\mathbb{1}_{\{i,j \text{ not thinned}\}}] = m \cdot p^2$

- Finally, we remove each remaining edge and one of its neighbors arbitrarily. The remaining nodes form an independent set, with expected size at least $\mathbb{E}[X - Y] = p(n - mp)$. Setting $p = \frac{n}{2m}$ (i.e., $1/$ 'average degree' of G), we get $\mathbb{E}[X - Y] = \frac{n^2}{4m}$

$\Rightarrow \alpha(G) \geq n^2/4m$

The Second-Moment Method

- Till now we tried showing some rare event happens (ie, $X \neq 0$)
What if instead we want to show a highly likely event always happens?

Lemma - For $X \in \mathbb{N}_0$, $\mathbb{P}[X=0] \leq \text{Var}(X) / \mathbb{E}[X]^2$

Pf - $\mathbb{P}[X=0] \leq \mathbb{P}[|X - \mathbb{E}[X]| \geq \mathbb{E}[X]] \leq \text{Var}(X) / \mathbb{E}[X]^2$ (Chebyshev)

Eg - Suppose we throw $m = (1-\epsilon)n \log n$ balls in n bins.

• As before, let $X = \#$ of empty bins

$$\Rightarrow \mathbb{E}[X] = n \cdot \left(1 - \frac{1}{n}\right)^m \approx n \cdot n^{-1+\epsilon} \uparrow \propto$$

Does this mean $\mathbb{P}[X=0] \rightarrow 0$?

$$\left[\begin{array}{l} \text{Let } \left(1 - \frac{1}{n}\right)^m = \delta \\ \Rightarrow \mathbb{E}[X] = n\delta \end{array} \right]$$

• Let $X = X_1 + X_2 + \dots + X_n$, where $X_i = \mathbb{1}_{\{\text{Bin } i \text{ is empty}\}}$

$$\text{Var}(X) = \sum_{i=1}^n \text{Var}(X_i) + \sum_{i \neq j} \text{Cov}(X_i, X_j)$$

$$\text{where } \text{Cov}(X_i, X_j) = \mathbb{E}[(X_i - \mathbb{E}[X_i])(X_j - \mathbb{E}[X_j])]$$

$X_i \sim \text{Ber}(\delta)$

$$\text{Var}(X_i) = \mathbb{E}[X_i^2] - \mathbb{E}[X_i]^2 = \delta(1-\delta)$$

$$\text{Cov}(X_i, X_j) = \mathbb{E}[X_i X_j] - (\mathbb{E}[X_i])^2 = \left(1 - \frac{2}{n}\right)^m - \delta^2$$

To use the 2nd moment method we now want to

upper bound $\text{Var}(X) = n \text{Var}(X_i) + \binom{n}{2} \text{Cov}(X_i, X_j)$

- First for the covariance terms

$$\text{Cov}(X_i, X_j) = \left(1 - \frac{2}{n}\right)^m - \left(\left(1 - \frac{1}{n}\right)^2\right)^m = \left(1 - \frac{2}{n}\right)^m - \left(1 - \frac{2}{n} + \frac{1}{n^2}\right)^m$$

$$\Rightarrow \text{Cov}(X_i, X_j) \leq 0 \quad \forall n, m \geq 0!$$

$$\Rightarrow \text{Var}(X) \leq n \text{Var}(X_i) = n\delta(1-\delta)$$

- Using the lemma, we have

$$\mathbb{P}[X=0] \leq \frac{\text{Var}(X)}{(\mathbb{E}[X])^2} = \frac{1-\delta}{n\delta} \leq \frac{1}{n\delta} = \frac{1}{\mathbb{E}[X]}$$

- To complete the proof, we need to check that $\mathbb{E}[X]$ does indeed $\uparrow \infty$ with n , when $m = (1-\varepsilon)n \log n$.

This is true (try to show it...)

What is more important is to observe what we did at a higher level -

- We want to go from $\mathbb{E}[X] \uparrow \infty$ to $\mathbb{P}[X=0] \downarrow 0$

- To do so, we show $\text{Var}(X) \leq \mathbb{E}[X]$ (or $\text{Var}(X) = o(\mathbb{E}[X]^2)$)

- Finally using $\mathbb{P}[X=0] \leq \frac{\text{Var}(X)}{\mathbb{E}[X]^2}$, we are done!

To summarize - If $X_n \in \mathbb{N}_0$, then we have as $n \uparrow \infty$

i) If $\mathbb{E}[X_n] \downarrow 0 \Rightarrow \mathbb{P}[X_n \neq 0] \downarrow 0$



ii) If $\mathbb{E}[X_n] \uparrow \infty$ & $\mathbb{E}[X_n^2] = o(\mathbb{E}[X_n]^2) \Rightarrow \mathbb{P}[X_n = 0] \downarrow 0$

Threshold Phenomena in large random systems

The moment methods are useful for studying threshold phenomena in large systems - settings where as we scale a system, then a certain property is always true or never true depending on some underlying parameter.

Eg - If we throw m balls in n bins, then as $n \uparrow \infty$

i) If $m = (1 - \epsilon)n \log n \Rightarrow \mathbb{P}[\exists \text{ empty bin}] \nearrow 1$

ii) If $m = (1 + \epsilon)n \log n \Rightarrow \mathbb{P}[\exists \text{ empty bin}] \searrow 0$

In computer science, this is known as the **coupon collector** problem, and in fact, we know sharper bounds than this (see assignment) - however the 1st/2nd moment methods give us these bounds in an easy way!

Eg - A $G(n, p)$ random graph is a random graph $\mathcal{Y} = G(V, E)$ where $|V| = n$ and $E_{ij} \sim \text{Ber}(p) \forall i \neq j$ (i.e., each edge is present w.p. p iid)

Let $C_4^{n,p} = \#$ of K_4 in a given $G(n, p)$ graph. Then we have

i) $\mathbb{P}[C_4^{n,p} = 0] \searrow 0$ if $p = \theta(n^{-2/3})$

ii) $\mathbb{P}[C_4^{n,p} \neq 0] \searrow 0$ if $p = \omega(n^{-2/3})$

Thus $p = \theta(n^{-2/3})$ is the threshold for existence of 4-cliques in a $G(n, p)$ graph.

Pf - Let $i \in \{1, 2, \dots, \binom{n}{4}\}$ be an enumeration of all potential 4-cliques, $X_i = \mathbb{1}_{\{C_i \text{ has a } K_4\}}$ set of nodes in i^{th} K_4

- $E[X_i] = p^6$ (\because a K_4 has 6 edges)

- $E[C_4^{n,p}] = E\left[\sum_{i=1}^{\binom{n}{4}} X_i\right] = \binom{n}{4} p^6 \approx n^4 p^6$

- $\text{Var}(C_4^{n,p}) = \binom{n}{4} \text{Var}(X_i) + \sum_{i \neq j} \text{Cov}(X_i, X_j)$

$\text{Var}(X_i) = \underbrace{E[X_i^2]}_{=E[X_i]} - (E[X_i])^2 \leq \binom{n}{4} p^6 = \Theta(n^4 p^6)$

- $\text{Cov}(X_i, X_j) = 0$ if $|C_i \cap C_j| = 0$ or 1 (ie, don't share an edge)
This is because such X_i, X_j are \perp !

- For $|C_i \cap C_j| = 2$, $\text{Cov}(X_i, X_j) \leq E[X_i X_j] \leq p^8$

This follows as C_i and C_j have 1 edge in common

$\Rightarrow \sum_{|C_i \cap C_j|=2} \text{Cov}(X_i, X_j) \leq \binom{n}{6} \cdot \frac{6!}{2!2!2!} \cdot p^8 = \Theta(n^6 p^8)$

- For $|C_i \cap C_j| = 3$, $\text{Cov}(X_i, X_j) \leq p^9$ and we have

$\sum_{|C_i \cap C_j|=3} \text{Cov}(X_i, X_j) = \Theta(n^5 p^9)$

$\Rightarrow \text{Var}(C_4^{n,p}) = \Theta(n^4 p^6 + n^5 p^9 + n^6 p^8) = \Theta(E[C_4^{n,p}])$

Now we use the moment bounds to finish the proof!

The Lovasz Local Lemma

• Our arguments till now depended on showing $E[X] > 0$, where $X = \mathbb{1}_{\{E\}}$ for some event $E = \bigcap_{i=1}^n E_i$. There are 2 'direct' ways for this -

i) Via the union bound on 'bad events' \bar{E}_i

$$E[X] = 1 - P\left[\bigcup_{i=1}^n \bar{E}_i\right] \geq 1 - \sum_{i=1}^n P[\bar{E}_i]$$

ii) If X_i are independent $\Rightarrow E[X] = \prod_{i=1}^n E[X_i]$, where $X_i = \mathbb{1}_{\{E_i\}}$, $E[X_i] = P[E_i]$

- The former works when bad events are small (but arbitrarily dependent); the latter only needs $P[E_i] > 0$ (so $P[\bar{E}_i] < 1$), but needs them to be independent. The LLL lets us combine these!

• For a set of events E_1, \dots, E_n , their **dependency graph** $G(V, E)$ has $V = \{1, 2, \dots, n\}$ and $\forall i \in V$, event E_i is mutually independent of $\{E_j \mid (i, j) \notin E\}$ (i.e., all non-neighbors)

Lemma (Lovasz Local Lemma) - Let E_1, E_2, \dots, E_n be events with dependency graph $G(V, E)$. Suppose $\exists x_i \in (0, 1) \forall i \in [n]$ s.t.

$$P[\bar{E}_i] \leq x_i \prod_{(i, j) \in E} (1 - x_j)$$

Then $P\left[\bigcap_{i=1}^n E_i\right] \geq \prod_{i=1}^n (1 - x_i)$

Corollary - If $P[\bar{E}_i] \leq p$, $\deg(i) \leq d$ and $ep^{(d+1)} < 1 \Rightarrow P\left[\bigcap_{i=1}^n E_i\right] > 0$

Pf - Choose $x_i = \frac{1}{d+1} \Rightarrow x_i \prod_{(i, j) \in E} (1 - x_j) = \left(\frac{1}{d+1}\right) \left(1 - \frac{1}{d+1}\right)^d \geq ep e^{-1}$
Now we can use the LLL

Easier condition

$$6pd < 1$$

$$\Rightarrow ep^{(d+1)} < 1$$

Pf - The idea is to write $P[\bigwedge_{i=1}^n E_i] = P[E_1] P[E_2|E_1] P[E_3|E_1, E_2] \dots P[E_n|E_1, \dots, E_{n-1}]$

Now if $P[\bar{E}_i | E_1, E_2, \dots, E_{i-1}] \leq x_i$ for all i , then we are done!

- To show the above, we show that $\forall i$, and all $S \subseteq [n] \setminus i$, we have $P[\bar{E}_i | \bigwedge_{j \in S} E_j] \leq x_i$. We do so by induction on $|S|$.

- Fix any i . For $S = \emptyset$, we have $P[E_i] \leq x_i \prod_{(i,j) \in E} (1-x_j) \leq x_i$

- Now suppose it's true for all $S' \subseteq [n] \setminus i$, $|S'| < s$

Consider $S \subseteq [n] \setminus i$ s.t. $|S| = s$. We need to show that

(i) $P[E_s] > 0$ (so that $P[\bar{E}_i | E_s]$ is defined)

(ii) $P[\bar{E}_i | E_s] \leq x_i$

$$\begin{aligned}
 - P[E_s] &= P\left[\bigwedge_{k=1}^s E_{(k)}\right] = \prod_{k=1}^s P\left[E_{(k)} \mid \bigwedge_{j=1}^{k-1} E_{(j)}\right] \\
 &\quad \leftarrow \text{some enumeration of } S \\
 &\geq \prod_{k=1}^s (1-x_{(k)}) > 0 \quad (\text{by induction hypothesis})
 \end{aligned}$$

- Next let $S = S_c \cup S_d$, where $S_c = S \cap N(i)$ and $S_d = S \cap ([n] \setminus N(i))$ ($c = \text{connected}$, $d = \text{disconnected}$)

- If $S = S_d \Rightarrow P[\bar{E}_i | E_s] = P[\bar{E}_i] \leq x_i$

- Otherwise $P[\bar{E}_i | E_s] = \frac{P[\bar{E}_i \cap E_{S_c} \cap E_{S_d}]}{P[E_{S_c} \cap E_{S_d}]}$

$$\begin{aligned}
 &= \frac{P[\bar{E}_i \cap E_{S_c} | E_{S_d}] P[E_{S_d}]}{P[E_{S_c} | E_{S_d}] P[E_{S_d}]} \\
 &= \frac{P[\bar{E}_i \cap E_{S_c} | E_{S_d}]}{P[E_{S_c} | E_{S_d}]}
 \end{aligned}$$

Now we have $P[\bar{E}_i \cap E_{S_c} | E_{S_d}] \leq P[\bar{E}_i | E_{S_d}] = P[\bar{E}_i] \leq x_i \prod_{(i,j) \in E} (1-x_j)$

$\because E_i \perp\!\!\!\perp E_j \forall j \in S_d$

$$\begin{aligned}
 \text{Moreover } \mathbb{P}[E_{S_c} | E_{S_d}] &= \mathbb{P}\left[\bigwedge_{j \in S_c} E_j \mid \bigwedge_{k \in S_d} E_k\right] \quad (\text{let } S_c = \{j_1, j_2, \dots, j_r\}) \\
 &= \prod_{l=1}^r \left(1 - \mathbb{P}\left[E_{j_l} \mid \bigwedge_{\substack{c < l \\ k \in S_d}} E_{j_c}, \bigwedge_{k \in S_d} E_k\right]\right) \\
 &\geq \prod_{l=1}^r (1 - x_{j_l}) \geq \prod_{(j_l) \in E} (1 - x_j)
 \end{aligned}$$

← induction hypothesis

$$\Rightarrow \mathbb{P}[\bar{E}_i | E_S] \leq x_i \quad \forall i, \forall S \text{ with } |S| = s$$

By induction, we complete the proof \square

Eg. (Satisfiability) A **k-SAT formula** is a function of binary variables $x_1, x_2, \dots, x_n \in \{0, 1\}^n$ of the form

$$f(x_1, \dots, x_n) = \bigwedge_{c=1}^m (x_{1c} \vee x_{2c} \vee \dots \vee x_{kc})$$

where $\bigwedge \equiv$ AND (or conjunction), $\vee \equiv$ OR (or disjunction), $x_{ic} \in \{x_1, x_2, \dots, x_n, \bar{x}_1, \bar{x}_2, \dots, \bar{x}_n\} \equiv$ literal, and $(x_{1c} \vee \dots \vee x_{kc}) \equiv$ clause.

(In words - f is a conjunction of m disjunctive clauses, each with k literals)

Thm - A k -SAT formula where no variable appears in more than $2^k/6k$ clauses is satisfiable (i.e., $\exists x \in \{0, 1\}^n$ st $f(x) = 1$)

Pf - Set $X_i \sim \text{Ber}(1/2)$. Want to show $\mathbb{P}[f(X_1, \dots, X_n) = 1] > 0$

- Let $E_i \equiv$ Event clause i not satisfied. $\mathbb{P}[E_i] \leq 2^{-k}$. Want $\mathbb{P}[\bigwedge_{i=1}^m \bar{E}_i] > 0$

- $E_i \perp\!\!\!\perp E_j$ if E_i and E_j share no common literals

$\Rightarrow d(E_i) \leq k$. (max # of clauses with same literal) $\leq 2^k/6$

$\Rightarrow 6 \cdot \mathbb{P}[E_i] \cdot d[E_i] < 1 \Rightarrow$ By LLL, $\mathbb{P}[\bigwedge_{i=1}^m \bar{E}_i] > 0$ \square

• A segue - 2-SAT

- A 2-SAT formula on $\{x_1, \bar{x}_1, x_2, \dots, x_n, \bar{x}_n\}$ is of the form
$$f(x) = (x_1 \vee x_2) \wedge (x_3 \vee \bar{x}_1) \wedge \dots$$

Claim - A satisfying assignment for a 2-SAT formula can be found in poly-time
- There are multiple ways to do this; we will now see a simple **randomized algorithm**, which then takes us into Markov Chains

(Papadimitriou's WALK-SAT algo) - Given CNF formula f and any starting assignment $X(i)$

For $i \in \{0, 1, 2, \dots, cn^2\}$

- If $X(i)$ is feasible, STOP and return $x(i)$
- Else pick any unsatisfied clause, choose one of its literals l_i u.a.r
- Set $x(i+1) = x(i)$ with bit l_i flipped

Claim - If f is satisfiable, then WALK-SAT finds a satisfying assignment with probability $\geq \frac{1}{2}$

Pf - Let S be any satisfying assignment, and let $N_i = \#$ of variables in $X(i)$ which agree with S . If $X(i)$ is not feasible \Rightarrow

$$X(i+1) = \begin{cases} X(i) + 1 & \text{w.p. } \geq \frac{1}{2} \\ X(i) - 1 & \text{w.p. } \leq \frac{1}{2} \end{cases}, \text{ if } X(i) \in \{1, 2, \dots, n-1\}$$

- Now let $h_j = \mathbb{E}[\min\{T \mid N_T = n, N_0 = j\}]$

$$\Rightarrow h_j \leq \frac{1}{2}(h_{j-1} + 1) + \frac{1}{2}(h_{j+1} + 1), h_n = 0$$

$$\text{Solve to get } h_j \leq n^2 - j^2 \leq n^2$$

$$\Rightarrow \mathbb{E}[\text{Time to return correct solution}] \leq n^2$$