## Homework 10

1. In Luby's algorithm, we need to show that if we expect to delete at least a fixed fraction of the remaining edges in each stage, then the expected number of stages is logarithmic in the number of edges. We can formalize this as follows.

Proposition Let $m \geq 0$ and $0<\epsilon<1$. Let $X_{1}, X_{2}, \ldots$ and $S_{0}, S_{1}$, $S_{2}, \ldots$ be nonnegative integer-valued random variables such that

$$
\begin{aligned}
& S_{n}=X_{1}+\cdots+X_{n} \leq m \\
& \mathcal{E}\left(X_{n+1} \mid S_{n}\right) \geq \epsilon \cdot\left(m-S_{n}\right)
\end{aligned}
$$

Then the expected least $n$ such that $S_{n}=m$ is $O(\log m)$.

In our application, $m$ is the number of edges in the original graph, $X_{n}$ is the number of edges deleted in stage $n, S_{n}$ is the total number of edges deleted so far after stage $n$, and $\epsilon=\frac{1}{72}$.
(a) Show that

$$
\mathcal{E} S_{n} \geq m\left(1-(1-\epsilon)^{n}\right)
$$

(Hint. Using the fact $\mathcal{E}\left(\mathcal{E}\left(X_{n+1} \mid S_{n}\right)\right)=\mathcal{E} X_{n+1}$ shown in class, give a recurrence for $\mathcal{E} S_{n}$.)
(b) Using the definition of expectation, show also that

$$
\mathcal{E} S_{n} \leq m-1+\operatorname{Pr}\left(S_{n}=m\right)
$$

and therefore

$$
\operatorname{Pr}\left(S_{n}=m\right) \geq 1-m(1-\epsilon)^{n}
$$

(c) Conclude that the expected least $n$ such that $S_{n}=m$ is $O(\log m)$. ( Hint. Define the function

$$
f(x)= \begin{cases}1, & \text { if } x<m \\ 0, & \text { otherwise }\end{cases}
$$

and compute the expectation of the random variable

$$
R=f\left(S_{0}\right)+f\left(S_{1}\right)+f\left(S_{2}\right)+\cdots
$$

that counts the number of rounds.)

## Homework 10 Solutions

1. (a) As shown in Lecture 36, the expected value of the random variable $\mathcal{E}\left(X_{n+1} \mid S_{n}\right)$ is

$$
\mathcal{E}\left(\mathcal{E}\left(X_{n+1} \mid S_{n}\right)\right)=\mathcal{E} X_{n+1}
$$

This yields the recurrence

$$
\begin{aligned}
\mathcal{E} S_{0} & =0 \\
\mathcal{E} S_{n+1} & =\mathcal{E}\left(S_{n}+X_{n+1}\right) \\
& =\mathcal{E} S_{n}+\mathcal{E} X_{n+1} \\
& =\mathcal{E} S_{n}+\mathcal{E}\left(\mathcal{E}\left(X_{n+1} \mid S_{n}\right)\right) \\
& \geq \mathcal{E} S_{n}+\mathcal{E}\left(\epsilon\left(m-S_{n}\right)\right) \\
& =\epsilon m+(1-\epsilon) \mathcal{E} S_{n}
\end{aligned}
$$

whose solution gives

$$
\mathcal{E} S_{n} \geq m\left(1-(1-\epsilon)^{n}\right)
$$

(b)

$$
\begin{aligned}
\mathcal{E} S_{n} & =\sum_{i=0}^{m} i \cdot \operatorname{Pr}\left(S_{n}=i\right) \\
& =m \cdot \operatorname{Pr}\left(S_{n}=m\right)+\sum_{i=0}^{m-1} i \cdot \operatorname{Pr}\left(S_{n}=i\right) \\
& \leq m \cdot \operatorname{Pr}\left(S_{n}=m\right)+\sum_{i=0}^{m-1}(m-1) \cdot \operatorname{Pr}\left(S_{n}=i\right) \\
& =m \cdot \operatorname{Pr}\left(S_{n}=m\right)+(m-1) \cdot\left(1-\operatorname{Pr}\left(S_{n}=m\right)\right) \\
& =m-1+\operatorname{Pr}\left(S_{n}=m\right) .
\end{aligned}
$$

Combining this inequality with (a), we obtain

$$
\operatorname{Pr}\left(S_{n}=m\right) \geq 1-m(1-\epsilon)^{n}
$$

(c) Using (b),

$$
\begin{aligned}
\mathcal{E} f\left(S_{n}\right) & =1 \cdot \operatorname{Pr}\left(S_{n}<m\right)+0 \cdot \operatorname{Pr}\left(S_{n}=m\right) \\
& =1-\operatorname{Pr}\left(S_{n}=m\right) \\
& \leq m(1-\epsilon)^{n} .
\end{aligned}
$$

Also, by definition of $f$,

$$
\mathcal{E} f\left(S_{n}\right) \leq 1
$$

Then for any $\ell$,

$$
\begin{aligned}
\mathcal{E} R & =\sum_{n=0}^{\infty} \mathcal{E} f\left(S_{n}\right) \\
& \leq \sum_{n=0}^{\ell-1} 1+\sum_{n=\ell}^{\infty} m(1-\epsilon)^{n} \\
& =\ell+m(1-\epsilon)^{\ell} \sum_{n=0}^{\infty}(1-\epsilon)^{n} \\
& =\ell+\frac{m}{\epsilon}(1-\epsilon)^{\ell} .
\end{aligned}
$$

Taking

$$
\ell=\left\lceil\frac{\log m-\log \epsilon}{-\log (1-\epsilon)}\right\rceil
$$

gives the desired bound.
2. Let $a_{u}=\left|A_{u}\right|$. It will suffice to show that for any subset $\mathcal{B}$ of $\mathcal{Z}_{p}$ of size $k \leq d$,

$$
\operatorname{Pr}\left(\bigwedge_{u \in \mathcal{B}} x_{0}+x_{1} u+x_{2} u^{2}+\cdots+x_{d-1} u^{d-1} \in A_{u}\right)=\prod_{u \in \mathcal{B}} \frac{a_{u}}{p} .
$$

But

$$
\begin{aligned}
& \operatorname{Pr}\left(\bigwedge_{u \in \mathcal{B}} \sum_{i=0}^{d-1} x_{i} u^{i} \in A_{u}\right) \\
& \quad=\frac{1}{p^{d}}\left|\left\{\left(x_{0}, \ldots, x_{d-1}\right) \mid \bigwedge_{u \in \mathcal{B}} \sum_{i=0}^{d-1} x_{i} u^{i} \in A_{u}\right\}\right| \\
& \quad=\frac{1}{p^{d}} \sum_{z_{u} \in A_{u}, u \in \mathcal{B}}\left|\left\{\left(x_{0}, \ldots, x_{d-1}\right) \mid \bigwedge_{u \in \mathcal{B}} \sum_{i=0}^{d-1} x_{i} u^{i}=z_{u}\right\}\right| .
\end{aligned}
$$

Consider the $k \times d$ linear system

$$
x_{0}+x_{1} u+x_{2} u^{2}+\cdots+x_{d-1} u^{d-1}=z_{u}, \quad u \in \mathcal{B} .
$$

This can be represented in matrix form as

$$
A x=z
$$

where $A$ is a $k \times d$ submatrix of a $d \times d$ Vandermonde consisting of all rows

$$
\left(1, u, u^{2}, \ldots, u^{d-1}\right), \quad u \in \mathcal{B}
$$

Since the Vandermonde is nonsingular, $A$ is of full rank $k$. Its kernel is therefore a subspace of $\mathcal{Z}_{p}^{d}$ of dimension $d-k$, thus the affine subspace of

