

Lecture 3: Large deviations bounds and applications

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Scribe:

Today's topic is deviation bounds: what is the probability that a random variable deviates from its mean by a lot? Recall that a random variable X is a mapping from a probability space to \mathbf{R} . The *expectation* or *mean* is denoted $\mathbf{E}[X]$ or sometimes as μ .

In many settings we have a set of n random variables $X_1, X_2, X_3, \dots, X_n$ defined on the same probability space. To give an example, the probability space could be that of all possible outcomes of n tosses of a fair coin, and X_i is the random variable that is 1 if the i th toss is a head, and is 0 otherwise, which means $E[X_i] = 1/2$.

The first observation we make is that of the **Linearity of Expectation**, viz.

$$\mathbf{E}\left[\sum_i X_i\right] = \sum_i \mathbf{E}[X_i]$$

It is important to realize that linearity holds *regardless* of the whether or not the random variables are independent.

Can we say something about $\mathbf{E}[X_1 X_2]$? In general, nothing much but if X_1, X_2 are independent events (formally, this means that for all a, b $\mathbf{Pr}[X_1 = a, X_2 = b] = \mathbf{Pr}[X_1 = a] \mathbf{Pr}[X_2 = b]$) then $\mathbf{E}[X_1 X_2] = \mathbf{E}[X_1] \mathbf{E}[X_2]$.

Note that if the X_i 's are pairwise independent (i.e., each pair are mutually independent) then this means that $\text{var}[\sum_i X_i] = \sum_i \text{var}[X_i]$.

1 Three progressively stronger tail bounds

Now we give three methods that give progressively stronger bounds.

1.1 Markov's Inequality (aka averaging)

The first of a number of inequalities presented today, **Markov's inequality** says that any *non-negative* random variable X satisfies

$$\mathbf{Pr}(X \geq k \mathbf{E}[X]) \leq \frac{1}{k}.$$

Note that this is just another way to write the trivial observation that $\mathbf{E}[X] \geq k \cdot \mathbf{Pr}[X \geq k]$.

Can we give any meaningful upperbound on $\mathbf{Pr}[X < c \cdot \mathbf{E}[X]]$ where $c < 1$, in other words the probability that X is a lot less than its expectation? In general we cannot. However, if we know an upperbound on X then we can. For example, if $X \in [0, 1]$ and $\mathbf{E}[X] = \mu$ then for any $c < 1$ we have (simple exercise)

$$\mathbf{Pr}[X \leq c\mu] \leq \frac{1 - \mu}{1 - c\mu}.$$

Sometimes this is also called an averaging argument.

EXAMPLE 1 Suppose you took a lot of exams, each scored from 1 to 100. If your average score was 90 then in at least half the exams you scored at least 80.

1.2 Chebyshev's Inequality

The *variance of a random variable* X is one measure (there are others too) of how “spread out” it is around its mean. It is defined as $E[(x - \mu)^2] = E[X^2] - \mu^2$.

A more powerful inequality, **Chebyshev's inequality**, says

$$\Pr[|X - \mu| \geq k\sigma] \leq \frac{1}{k^2},$$

where μ and σ^2 are the mean and variance of X . Recall that $\sigma^2 = \mathbf{E}[(X - \mu)^2] = \mathbf{E}[X^2] - \mu^2$. Actually, Chebyshev's inequality is just a special case of Markov's inequality: by definition,

$$\mathbf{E}[|X - \mu|^2] = \sigma^2,$$

and so,

$$\Pr[|X - \mu|^2 \geq k^2\sigma^2] \leq \frac{1}{k^2}.$$

Here is simple fact that's used a lot: *If Y_1, Y_2, \dots, Y_t are iid (which is jargon for independent and identically distributed) then the variance of their average $\frac{1}{k} \sum_i Y_t$ is exactly $1/t$ times the variance of one of them.* Using Chebyshev's inequality, this already implies that the average of iid variables converges sort-of strongly to the mean.

1.2.1 Example: Load balancing

Suppose we toss m balls into n bins. You can think of m jobs being randomly assigned to n processors. Let X = number of balls assigned to the first bin. Then $\mathbf{E}[X] = m/n$. What is the chance that $X > 2m/n$? Markov's inequality says this is less than $1/2$.

To use Chebyshev we need to compute the variance of X . For this let Y_i be the indicator random variable that is 1 iff the i th ball falls in the first bin. Then $X = \sum_i Y_i$. Hence

$$\mathbf{E}[X^2] = \mathbf{E}\left[\sum_i Y_i^2 + 2 \sum_{i < j} Y_i Y_j\right] = \sum_i \mathbf{E}[Y_i^2] + \sum_{i < j} \mathbf{E}[Y_i Y_j].$$

Now for independent random variables $\mathbf{E}[Y_i Y_j] = \mathbf{E}[Y_i] \mathbf{E}[Y_j]$ so $\mathbf{E}[X^2] = \frac{m}{n} + \frac{m(m-1)}{n^2}$. Hence the variance is very close to m/n , and thus Chebyshev implies that the probability that $\Pr[X > 2\frac{m}{n}] < \frac{n}{m}$. When $m > 3n$, say, this is stronger than Markov.

1.3 Large deviation bounds

When we toss a coin many times, the expected number of heads is half the number of tosses. How tightly is this distribution concentrated? Should we be very surprised if after 1000 tosses we have 625 heads?

The *Central Limit Theorem* says that the sum of n independent random variables (with bounded mean and variance) converges to the famous Gaussian distribution (popularly

known as the *Bell Curve*). This is very useful in algorithm design: we maneuver to design algorithms so that the analysis boils down to estimating the sum of independent (or somewhat independent) random variables.

To do a back of the envelope calculation, if all n coin tosses are fair (Heads has probability $1/2$) then the Gaussian approximation implies that the probability of seeing N heads where $|N - n/2| > a\sqrt{n}$ is at most $e^{-a^2/2}$. The chance of seeing at least 625 heads in 1000 tosses of an unbiased coin is less than 5.3×10^{-7} . These are pretty strong bounds!

Of course, for finite n the sum of n random variables need not be an exact Gaussian and that's where Chernoff bounds come in. (By the way these bounds are also known by other names in different fields since they have been independently discovered.)

First we give an inequality that works for general variables that are real-valued in $[-1, 1]$. (To apply it to more general bounded variables just scale them to $[-1, 1]$ first.)

THEOREM 1 (QUANTITATIVE VERSION OF CLT DUE TO H. CHERNOFF)

If X_1, X_2, \dots, X_n are independent random variables and each $X_i \in [-1, 1]$. Let $\mu_i = E[X_i]$ and $\sigma_i^2 = \text{var}[X_i]$. Then $X = \sum_i X_i$ satisfies

$$\Pr[|X - \mu| > k\sigma] \leq 2 \exp\left(-\frac{k^2}{4n}\right),$$

where $\mu = \sum_i \mu_i$ and $\sigma^2 = \sum_i \sigma_i^2$.

Instead of proving the above we prove a simpler theorem for binary valued variables which showcases the basic idea.

THEOREM 2

Let X_1, X_2, \dots, X_n be independent 0/1-valued random variables and let $p_i = \mathbf{E}[X_i]$, where $0 < p_i < 1$. Then the sum $X = \sum_{i=1}^n X_i$, which has mean $\mu = \sum_{i=1}^n p_i$, satisfies

$$\Pr[X \geq (1 + \delta)\mu] \leq (c_\delta)^\mu$$

where c_δ is shorthand for $\left[\frac{e^\delta}{(1+\delta)^{(1+\delta)}}\right]$.

Remark: There is an analogous inequality that bounds the probability of deviation *below* the mean, whereby δ becomes negative and the \geq in the probability becomes \leq and the c_δ is very similar.

PROOF: Surprisingly, this inequality also is proved using the Markov inequality.

We introduce a positive dummy variable t and observe that

$$\mathbf{E}[\exp(tX)] = \mathbf{E}\left[\exp\left(t \sum_i X_i\right)\right] = \mathbf{E}\left[\prod_i \exp(tX_i)\right] = \prod_i \mathbf{E}[\exp(tX_i)], \quad (1)$$

where the last equality holds because the X_i r.v.s are independent. Now,

$$\mathbf{E}[\exp(tX_i)] = (1 - p_i) + p_i e^t,$$

therefore,

$$\begin{aligned} \prod_i \mathbf{E}[\exp(tX_i)] &= \prod_i [1 + p_i(e^t - 1)] \leq \prod_i \exp(p_i(e^t - 1)) \\ &= \exp\left(\sum_i p_i(e^t - 1)\right) = \exp(\mu(e^t - 1)), \end{aligned} \quad (2)$$

as $1 + x \leq e^x$. Finally, apply Markov's inequality to the random variable $\exp(tX)$, viz.

$$\Pr[X \geq (1 + \delta)\mu] = \Pr[\exp(tX) \geq \exp(t(1 + \delta)\mu)] \leq \frac{\mathbf{E}[\exp(tX)]}{\exp(t(1 + \delta)\mu)} = \frac{\exp((e^t - 1)\mu)}{\exp(t(1 + \delta)\mu)},$$

using lines (1) and (2) and the fact that t is positive. Since t is a dummy variable, we can choose any positive value we like for it. The right hand side is minimized if $t = \ln(1 + \delta)$ —just differentiate—and this leads to the theorem statement. \square

2 Application 1: Sampling/Polling

Opinion polls and statistical sampling rely on tail bounds. Suppose there are n arbitrary numbers in $[0, 1]$. If we pick t of them randomly (with replacement!) then the sample mean is within $(1 \pm \epsilon)$ of the true mean with probability at least $1 - \delta$ if $t > \Omega(\frac{1}{\epsilon^2} \log 1/\delta)$. (Verify this calculation!)

In general, Chernoff bounds implies that taking k independent estimates and taking their mean ensures that the value is highly concentrated about their mean; large deviations happen with exponentially small probability.

3 Balls and Bins revisited: Load balancing

Suppose we toss m balls into n bins. You can think of m jobs being randomly assigned to n processors. Then the expected number of balls in each bin is m/n . When $m = n$ this expectation is 1 but we saw in Lecture 1 that the most overloaded bin has $\Omega(\log n / \log \log n)$ balls. However, if $m = cn \log n$ then the expected number of balls in each bin is $c \log n$. Thus Chernoff bounds imply that the chance of seeing less than $0.5c \log n$ or more than $1.5c \log n$ is less than $\gamma^{c \log n}$ for some constant γ (which depends on the 0.5, 1.5 etc.) which can be made less than say $1/n^2$ by choosing c to be a large constant.

Moral: if an office boss is trying to allocate work fairly, he/she should first create more work and then do a random assignment.

4 What about the median?

Given n numbers in $[0, 1]$ can we approximate the median via sampling? This will be part of your homework.

Exercise: Show that it is impossible to estimate the *value* of the median within say 1.1 factor with $o(n)$ samples.

But what is possible is to produce a number that is an approximate median: it is greater than at least $n/2 - n/t$ numbers below it and less than at least $n/2 - n/t$ numbers. The idea is to take a random sample of a certain size and take the median of that sample. (Hint: Use balls and bins.)

One can use the approximate median algorithm to describe a version of quicksort with very predictable performance. Say we are given n numbers in an array. Recall that (random) quicksort is the sorting algorithm where you randomly pick one of the n numbers as a *pivot*,

then partition the numbers into those that are bigger than and smaller than the pivot (which takes $O(n)$ time). Then you recursively sort the two subsets.

This procedure works in expected $O(n \log n)$ time as you may have learnt in an undergrad course. But its performance is uneven because the pivot may not divide the instance into two exactly equal pieces. For instance the chance that the running time exceeds $10n \log n$ time is quite high.

A better way to run quicksort is to first do a quick estimation of the median and then do a pivot. This algorithm runs in very close to $n \log n$ time, which is optimal.