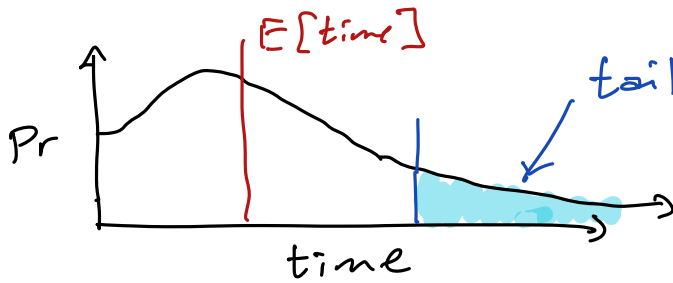


Quicksort runs in $O(n \log n)$ ~~expected~~ time with high prob.

Treap search runs in $O(\log n)$ ~~expected~~ time with high prob.

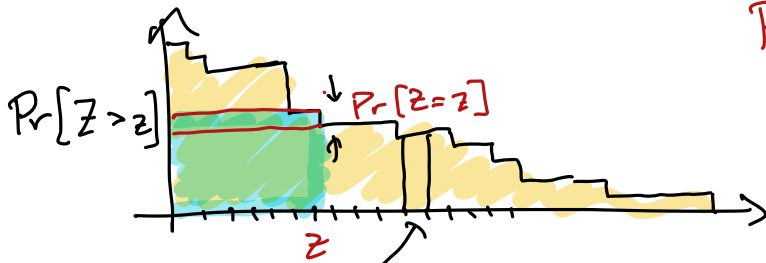


$$X = X_1 + X_2 + \dots$$

$$\Pr[X \geq \alpha \cdot E[X]] < \dots$$

Markov's Inequality: If Z is any non-negative integer r.v.

$$\Pr[Z > z] \leq \frac{E[Z]}{z} = \frac{\mu}{z}$$



$$\sum_z \Pr[Z > z] = \sum_z z \cdot \Pr[Z=z] \geq z \cdot \Pr[Z > z]$$

$$\geq \sum_{i=0}^{z-1} \Pr[Z > i] \geq \sum_{i=1}^z \Pr[Z > z] = \dots$$

$$\Pr[X > \alpha E[X]] \leq \frac{1}{\alpha}$$

$$\Pr[\text{Quicksort runs } > n^3 \text{ time}] \leq \frac{n \log n}{n^3} \sim \frac{1}{n^2}$$

X and Y are independent iff

$$\Pr[X=x \text{ and } Y=y] = \Pr[X=x] \cdot \Pr[Y=y]$$

$$\Pr[X=x | Y=y] = \Pr[X=x]$$

$$\Rightarrow E[X \cdot Y] = E[X] \cdot E[Y]$$

$\Rightarrow f(x)$ and $f(y)$ are independent

X_1, X_2, \dots, X_n are fully independent

$$\Pr\left[\bigwedge_{i=1}^n X_i = x_i\right] = \prod_{i=1}^n \Pr[X_i = x_i]$$

X_1, X_2, \dots, X_n are k -wise independent if every subset of size k is fully indep.

Example X_1, X_2 indep fair coins
 $X_3 = X_1 \oplus X_2$

X_1, X_2, X_3 are pairwise indep (but not fully)

$$X = \sum_{i=1}^n X_i \quad X_i \in \{0, 1\}$$

$$p_i = \Pr[X_i = 1] = E[X_i]$$

$$\mu = E[X] = \sum_{i=1}^n p_i$$

Chebyshev's inequality:

If $X_1 \dots X_n$ are pairwise indep, $\Pr[(X - \mu)^2 \geq z] \leq \frac{\mu}{z}$

2nd moment
↓

Proof:

$$\text{Let } Y_i = X_i - p_i \quad Y = \sum Y_i = X - \mu$$

$$E[Y^2] = E\left[\sum_{i,j} Y_i Y_j\right] = \sum_{i,j} E[Y_i Y_j]$$

$$= \sum_i E[Y_i^2] + \sum_{i \neq j} E[Y_i Y_j]$$

$$= \sum_i E[Y_i^2] + \sum_{i \neq j} \cancel{E[Y_i]} \cdot \cancel{E[Y_j]}$$

$$= \sum_i (p_i(1-p_i)^2 + (1-p_i)(-p_i)^2) \sim \leq \mu$$

$$\text{Markov: } \Pr[Y^2 \geq z] \leq \frac{E[Y^2]}{z} \leq \frac{\mu}{z} \quad \square$$

$$\Pr[X \geq (1+\delta)\mu] \leq \frac{1}{8^2 \mu}$$

$$\Pr[X \leq (1-\delta)\mu] \leq \frac{1}{8^2 \mu}$$

Exponential Moment Inequality:

If $X_1 \dots X_n$ are fully independent

then $E[\alpha^X] \leq e^{(\alpha-1)\mu}$ for any $\alpha > 1$.

$$\Pr[X \geq x] \leq e^{x-\mu} \left(\frac{\mu}{x}\right)^x$$

Proof: Set $\alpha = \frac{x}{\mu}$.

$$\Pr[X \geq (1+\delta)n] \leq \left(\frac{e^\delta}{(1+\delta)^{1+\delta}}\right)^n \leq e^{-\delta^2 n/3}$$

Treaps: $E[\text{depth}(k)] = \sum_{i=1}^n \Pr[i \uparrow k]$

$$X = \text{depth}(k) \quad X_i = [i \uparrow k]$$

Claim: $[1 \uparrow k], [2 \uparrow k], \dots, [k-1 \uparrow k]$ are fully independent

$$\Pr[\text{depth}(k) > 8 \ln n] \leq \frac{2}{n^{2.5154}}$$

$$\Pr[\max_k \text{depth}(k) > 8 \ln n] < \sum_{k=1}^n \Pr[\text{depth}(k) > 8 \ln n] \leq \frac{2}{n^{1.5154}}$$

$$\Downarrow$$

$$E[\max \text{depth}] = O(\log n)$$

