

Problem Set #7

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Due: Fri., 2026-04-10 17:00

All problems are of equal value.

1. (Multiplicative Chernoff Bound). Let X_1, \dots, X_n be independent random variables taking values over the continuous real interval $[0, 1]$, where we do not assume they are identically distributed. Let $X = \sum_i X_i$. Show the following.
 - (a) For $r \in (-\infty, \ln 2]$, prove that $\mathbb{E}[e^{rX}] \leq e^{r\mathbb{E}[X] + r^2\mathbb{E}[X]}$, where you may use (without proof) that $1 + z \leq e^z$ for all $z \in \mathbb{R}$, and $e^z \leq 1 + z + z^2$ for $z \leq \ln 2$.
 - (b) Explain how the above used the independence of the X_i .
 - (c) Apply Markov's inequality ($\Pr[Y \geq a] \leq \mathbb{E}[Y]/a$) to e^{rX} , and optimize over r , to conclude that:
 - i. For $0 \leq \epsilon \leq \ln 4$, $\Pr[X \geq (1 + \epsilon)\mathbb{E}[X]] \leq e^{-\epsilon^2\mathbb{E}[X]/4}$.
 - ii. For $\epsilon \geq \ln 4$, $\Pr[X \geq (1 + \epsilon)\mathbb{E}[X]] \leq 2^{-\epsilon\mathbb{E}[X]/2}$.
 - iii. For $0 \leq \epsilon \leq 1$, $\Pr[X \leq (1 - \epsilon)\mathbb{E}[X]] \leq e^{-\epsilon^2\mathbb{E}[X]/4}$.
 - iv. (Additive Chernoff Bound) For $\epsilon \geq 0$, $\Pr[|X - \mathbb{E}[X]| \geq \epsilon \cdot n] \leq 2e^{-\epsilon^2 n/4}$.
 - (d) Suppose now you have m independent identically random variables Y_1, \dots, Y_m over $\{0, 1\}$, where each for each Y_i , $\Pr[Y_i = 1] = \frac{\lg m}{m}$. Define $Y = \sum_i Y_i$. Bound the tail probability $\Pr[Y \geq 2\mathbb{E}[Y]]$, using both (i) and (iv) above, and compare these bounds.

Note: The above omits one range of parameters, where one can show that $\Pr[X \geq (1 + \epsilon)\mathbb{E}[X]] \leq e^{-(1 + \epsilon)\ln(1 + \epsilon)\mathbb{E}[X]/4}$ if $\epsilon \geq 1$.

2. Balls and Bins. Kleinberg-Tardos Chapter 13, Problem #13.
3. In lecture we saw the random contraction algorithm for computing a global min-cut for undirected (and unweighted) graphs. In particular, we saw that if C is a minimum cut then the probability one round of random contraction will output C is $\geq 1/\binom{n}{2}$. This problem will explore the ability of the algorithm to output *almost* minimum cuts.

Let $k \geq 1$ be an integer, and suppose \hat{C} is a k -min-cut, in that \hat{C} has value $|\hat{C}| \leq k \min_C |C|$.

- (a) Prove that after $n - 2k$ randomly contracted edges, the probability the cut \hat{C} has survived (that is, none of its edges have been contracted) is at least $\frac{1}{\binom{n}{2k}}$.
- (b) Suppose we modify the algorithm, so that after the first $n - 2k$ contractions, we output a random cut from the contracted graph. Prove that \hat{C} is output with probability $\geq \frac{1}{2^{2k} \binom{n}{2k}}$.
Hint: what is an upper bound for the number of cuts in the contracted graph?
- (c) Conclude that there are at most $O(n^{2k})$ k -minimum cuts.