Lecture 13: Randomized Algorithms

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Randomized Algorithm review

Probability Spaces

A *probability space* is a set Ω such that every element $a \in \Omega$ is assigned a number $0 \leq \Pr[a] \leq 1$ (called the probability of a), and $\sum_{a\in\Omega} \Pr[a] = 1$.

An *event* in this space is a subset $E \subseteq \Omega$. The probability of the event is $\sum_{a\in E} \Pr[a]$. For example, imagine we toss a fair coin n times. Then the probability space consists of the 2^n possible outcomes of the coin tosses. If E is the event that the first k coin tosses are heads, this event has probability exactly 2^{-k}. Given two events E, E', we write $\Pr[E|E']$ to denote $\Pr[E \cap E']/\Pr[E']$. This is the probability that E happens given that E' happens. We say that E, E' are independent if $\Pr[E \cap E'] = \Pr[E] \cdot \Pr[E']$. In other words, E, E' are independent if $\Pr[E|E'] = \Pr[E]$.

A *real valued random variable* is a function $X : \Omega \to \mathbb{R}$. The number of heads in the coin tosses is a random variable. The expected value of a random variable X is defined as $\mathbb{E}[X] = \sum_{a\in\Omega} \Pr[a] \cdot X(a)$. The following lemma is a very useful fact about random variables.

Lemma 1 (Linearity of expectation)**.** *If X, Y are real random variables, then $\mathbb{E}[X+Y] = \mathbb{E}[X] + \mathbb{E}[Y]$.*

Proof

$$\begin{aligned}\mathbb{E}[X+Y] &= \sum_{a\in\Omega} \Pr[a] \cdot (X(a) + Y(a)) \\ &= \sum_{a\in\Omega} \Pr[a] \cdot Y(a) + \sum_{a\in\Omega} \Pr[a] \cdot X(a) \\ &= \mathbb{E}[X] + \mathbb{E}[Y].\end{aligned}$$

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For example, let us calculate the expected number of runs of seeing 7 contiguous heads or tails in a 200 coin tosses. Let X_i be 1 if there are 7 heads or tails that start at the i'th position, and 0 otherwise. If $1 \leq i \leq 194$, then $\mathbb{E}[X_i] = \Pr[X_i = 1] = 2 \cdot 2^{-7} = 1/64$. If $i \geq 196$, then $X_i = 0$. On the other hand, the total number of such runs is $\sum_{i=1}^{194} X_i$. So by linearity of expectation, the expected number of such runs is $194/64 \approx 3.031$.

Here is an expectation basic magic trick: Tell your audience to generate two sequences of coin tosses—one generated using 200 flips of a coin, and the second generated by hand. You leave the room, and they write both sequences on a black board. Then you come back into the room and immediately point out the sequence that was generated by hand. The trick: a random sequence is very likely to have a run of 7 heads or tails, while people tend to not insert such a long run into a sequence that they think looks random.

In class, we discussed the waiting time to see the first heads. Suppose you keep tossing a fair coin until you see heads. Let T be the number of tosses you make. What is the expected value of T? The key observation is that if the first toss is a heads, you stop with $T = 1$. Otherwise, the rest of the experiment is exactly the same as the original random experiment. So, we get:

$$\begin{aligned} &\mathbb{E}[T] = (1/2) \cdot 1 + (1/2) \cdot (1 + \mathbb{E}[T]) \\ \Rightarrow &\mathbb{E}[T] \cdot (1 - 1/2) = 1 \\ \Rightarrow &\mathbb{E}[T] = 2. \end{aligned}$$

Randomized Algorithms

We shall give a few examples of problems where randomness helps to give very effective solutions.

Matrix Product Checking

Suppose we are given three $n \times n$ matrices A, B, C, and want to check whether $A \cdot B = C$. One way to do this is to just multiply the matrices, which will take much more than n^2 time. Here we give a randomized algorithm that takes only $O(n^2)$ time.

Input: 3 $n \times n$-matrices A, B, C
Result: Whether or not $A \cdot B = C$.
Sample an n coordiante column vector $r \in \{0,1\}^{0,1}$ uniformly at random ;
if *A(B(r)) = C(r)* **then**
  Output "Equal";
else
  Output "Not equal";
end

Algorithm 1: Algorithm for Multiplication Checking

The algorithm only takes $O(n^2)$ time. For the analysis, observe that if $AB = C$, then the algorithm outputs "Equal" with probability 1. If $AB \neq C$, the algorithm outputs "Equal" only when $ABr = Cr \Rightarrow (AB - C)r = 0$. We shall show that this happens with probability at most $1/2$.

Let $D = AB - C$. Then $D \neq 0$, so let d_{ij} be a non-zero entry of D. Then we have that the i'th coordinate $(Dr)_i = \sum_k d_{ik} \cdot r_k$. This

coordinate is 0 exactly when $r_j = (1/d_{ij}) \sum_{k \neq j} d_{ik} r_k$. Finally, observe

$$\begin{aligned}
&\Pr\left[r_j = (1/d_{ij}) \sum_{k \neq j} d_{ik} r_k\right] \\
&= \sum_a \Pr\left[a = (1/d_{ij}) \sum_{k \neq j} d_{ik} r_k\right] \cdot \Pr\left[r_j = a | a = (1/d_{ij}) \sum_{k \neq j} d_{ik} r_k\right] \\
&\leq 1/2 \sum_a \Pr\left[a = (1/d_{ij}) \sum_{k \neq j} d_{ik} r_k\right] \\
&= 1/2.
\end{aligned}$$

Exercise: Modify the above algorithm so that the probability the algorithm outputs "Equal" when $AB \neq C$ is at most $1/4$.

2-SAT

A two SAT formula is a CNF formula where each clause has exactly 2-variables. Here we give a randomized algorithm that can find a satisfying assignment to such a formula, if one exists.

Input: A two sat formula ϕ
Result: A satisfying assignment for ϕ if one exists
Set $a = 0$ to be the n-bit all 0 string;
for $i = 1, 2, \ldots, 100n^2$ **do**
  if $\phi(a) = 1$ **then**
    Output a;
  end
  Let a_i, a_j be the variables of an arbitrary unsatisfied clause.
  Pick one of them at random and flip its value ;
end
Output "Formula is not satisfiable";

Algorithm 2: Algorithm for 2 SAT

If ϕ is not satisfiable, then clearly the algorithm has a correct output. Now suppose ϕ is satisfiable and b is a satisfying assignment, so $\phi(b) = 1$. We claim that the algorithm will find b (or some other satisfying assignment) within $100n^2$ steps with high probability. To understand the algorithm, let us keep track of the number of coordinates that a, b disagree in during the run of the algorithm. Observe that during each run of the for loop, the algorithm picks a clause that is unsatisfied under a. Since b satisfies this clause, a, b must disagree in one of the two variables of this clause. Thus the algorithm reduces the distance from a to b with probability $1/2$.

Thus we can think of the algorithm as doing a random walk on the

line. There are $n+1$ points on the line, and at each step, if the algorithm is at position i it moves to position $i+1$ with probability $1/2$ and to position $i-1$ with probability at least $1/2$. We are interested in the expected time before the algorithm hits position 0. Let

$$t_i = \mathbb{E}\left[\#\text{ steps before hitting position } 0 \text{ from position } i\right].$$

Then we have the following equations:

$$\begin{aligned} t_0 &= 0, \\ t_i &= (1/2)t_{i+1} + (1/2)t_{i-1} + 1 \qquad i \neq 0, n \\ \Rightarrow t_i - t_{i-1} &= t_{i+1} - t_i + 2 \\ t_n &= 1 + t_{n-1}. \end{aligned}$$

Thus we can compute:

$$\begin{aligned} t_n &= (t_n - t_{n-1}) + (t_{n-1} - t_{n-2}) + \ldots + (t_1 - t_0) \\ &= 1 + 3 + \ldots \\ &= \sum_{j=1}^{n} (2j-1) = 2\left(\sum_{j=1}^{n} j\right) - n = n(n+1) - n = n^2. \end{aligned}$$

Thus the expected time for the algorithm to find a satisfying assignment is n^2.

Lemma 2.

$\Pr[$*algorithm does not find satisfying assignment in* $100n^2$ *steps*$] < 1/100$.

Proof We have that

$$\begin{aligned} n^2 &\geq \mathbb{E}\left[\#\text{ steps to find assignment}\right] \\ &= \sum_{s=0}^{\infty} s \cdot \Pr[s \text{ steps to find assignment}] \\ &\geq \Pr[\text{at least } 100n^2 \text{ steps are taken}] \cdot 100n^2. \end{aligned}$$

Therefore,

$$\Pr[\text{more than } 100n^2 \text{ steps are taken}] < 1/100.$$

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Randomized Classes

There are several different ways to define complexity classes involving randomness. A turing machine with access to randomness is just like a normal turing machine, except it is allowed to toss a random coin in each step, and read the value of the coin that was tossed.

BPP

We say that the randomized machine computes the function f if for every input x, $\Pr_r[M(x,r) = f(x)] \geq 2/3$, where the probability is taken over the random coin tosses of the machine M. **BPP** is the set of functions that are computable by polynomial time randomized turing machines in the above sense.

RP

We shall say that $f \in$ **RP** if there is a randomized machine that always compute the correct value when $f(x) = 0$, and computes the correct value with probability at least $2/3$ when $f(x) = 1$.

ZPP

Finally, we define the class **ZPP** to be the set of boolean functions that have an algorithm that *never* makes an error, but whose *expected* running time is polynomial in n.