

# Chernoff's inequality (II)

Thm C

$X_1, X_2, \dots, X_n \stackrel{iid}{\sim} \Pr(X_i = \pm 1) = \frac{1}{2}$ .  $S_n \stackrel{\text{def}}{=} \sum_{i=1}^n X_i$ .

Then for any  $t \geq 0$ ,  $\Pr(S_n \geq t) < e^{-\frac{t^2}{2n}}$ .

$$\begin{aligned}
 \text{Pf: } & \Pr(S_n \geq t) = \Pr(e^{xS_n} \geq e^{xt}) \quad (x > 0 \text{ not yet determined}) \\
 & \leq \prod_{i=1}^n \mathbb{E}e^{xX_i} / e^{xt} = \left(\frac{e^x + e^{-x}}{2}\right)^n / e^{xt} \\
 & = \left(\frac{1+x+\frac{x^2}{2!}+\frac{x^3}{3!}+\dots + 1-x+\frac{x^2}{2!}-\frac{x^3}{3!}+\dots}{2}\right)^n / e^{xt} = \left(1+\frac{x^2}{2!}+\frac{x^4}{4!}+\frac{x^6}{6!}+\dots\right)^n / e^{xt} \\
 & < e^{\frac{x^2 n}{2}} / e^{xt} = e^{\frac{nx^2}{2}-tx}. \quad \text{Set } x = \frac{t}{n} \text{ to get RHS.}
 \end{aligned}$$

Note:  $\Pr(|S_n| \geq t) < 2e^{-\frac{t^2}{2n}}$ .

# Exercise (E)

Problem 10 Show that if  $X_1, X_2, \dots, X_n \stackrel{iid}{\sim} B(1, p)$ ,  
 $\lambda = np$  and  $S_n = \sum_{i=1}^n X_i$ . Then

$$P_r(S_n \geq t + \varepsilon S_n) \leq \left(\frac{\lambda}{\lambda+t}\right)^{\lambda+t} \left(\frac{n-\lambda}{n-\lambda-t}\right)^{n-\lambda-t},$$

for any  $0 \leq t \leq n-\lambda$ .

Problem 11 show that  $(1-\varepsilon)^{1-\varepsilon} \geq e^{-\varepsilon + \frac{\varepsilon^2}{2}}$   
and  $(1+\varepsilon)^{1+\varepsilon} \geq e^{\varepsilon + \frac{\varepsilon^2}{3}}$ , for any  $0 < \varepsilon < 1$ .

Lemma 5.5.5<sup>P71</sup> G is a d-regular digraph with d sufficiently large and  $p \in \mathbb{Z}^+$ . There exists  $\varphi: V_G \rightarrow \{0, 1, 2, \dots; p-1\}$  s.t.

$$|N_c^\pm(x) - \frac{d}{p}| \leq 3\sqrt{\frac{d}{p}}\sqrt{\ln d} \text{ for all } x \in V_G \text{ and } c \in \{0, 1, 2, \dots, p-1\},$$

where  $N_c^\pm(x) = * \{y \in N^\pm(x) : \varphi(y) = c\}$ .

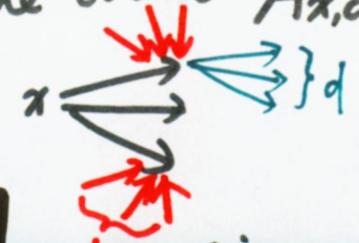
If:  $\Pr\{\chi_v = c\} = \frac{1}{p}$  for  $c = 0, 1, 2, \dots, p-1$ ,  $\forall v \in V_G$ .

$A_{x,c}^\pm \stackrel{\text{def}}{=} \{ |N_c^\pm(x) - \frac{d}{p}| > 3\sqrt{\frac{d}{p}}\sqrt{\ln d} \}$ . Note that  $\frac{d}{p} = \varepsilon *$

$$\begin{aligned} \Pr(A_{x,c}^+) &= \Pr\left(|\sum_{v \in N^+(x)} I_{\{\chi_v=c\}} - \frac{d}{p}| > \varepsilon'\right) = \Pr\left(|\star - \frac{d}{p}| > \varepsilon \frac{d}{p}\right), \quad \varepsilon = 3\sqrt{\frac{d}{p}}\sqrt{\ln d} \\ &\stackrel{\text{chernoff's ineq. (II)}}{\leq} 2e^{-\frac{\varepsilon^2 p}{3}} = 2\exp\left\{-\frac{9\frac{d}{p}\ln d}{3}\right\} = \frac{2}{d^3}. \text{ Hence } \Pr(A_{x,c}^-) \leq \frac{2}{d^3}. \end{aligned}$$

The dependency digraph of the events  $A_{x,c}^\pm$  has max. outdegree

$$\leq \{d(d-1) + d^2\}p \leq 2d^2p.$$



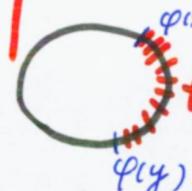
Note that

$$\Pr(A_{x,c}^\pm) e\{2d^2p\} \leq \frac{2}{d^3} e\{2d^2p\} < 1, \quad \text{since } d \text{ is sufficiently large. QED}$$

Thm  $\exists$  constant  $c > 0$  s.t. for  $\forall$   $d$ -regular digraph  $G$ ,

$$\text{dla}(G) \leq d + cd^{3/4}(\ln d)^{\frac{1}{2}}$$

~~pf:~~  $\exists$  a prime  $p \in [10\sqrt{d}, 20\sqrt{d}]$ . let  $\varphi$  be defined in Lemma 5.5.5. and  $E_c \stackrel{\text{def}}{=} \{ \overrightarrow{xy} : \varphi(y) \equiv \varphi(x) + c \pmod{p} \}$  i.e.



Note  $E_G = E_0 + E_1 + \dots + E_{p-1}$ .

let  $G_c = (V_G, E_c)$  be a spanning subdigraph of  $G$ , for  $c = 0, 1, 2, \dots, p-1$ .

Step 1: Consider the upper bounds for  $\text{dla}(G_1), \text{dla}(G_2), \dots, \text{dla}(G_{p-1})$ .

max. <sup>in</sup>out-degree of  $G_c$   $\Delta_c^+ \leq \frac{d}{p} + 3\sqrt{\frac{d}{p}}\sqrt{\ln d}$  ( $\because$  Lemma 5.5.5) ( $0 < c \leq p-1$ )

Suppose  $t = \text{digirth}(G_c)$  i.e.  $\varphi(x_1) \xrightarrow{tc} \varphi(x_2) \xrightarrow{tc} \dots \xrightarrow{tc} \varphi(x_t)$  and hence  $p | ct$

and so  $p | t$ . Therefore  $\text{digirth}(G) \geq p$ .

(here we use the property that  $p$  is a prime)

Thf (continued) Therefore there exists a  $\Delta_c$ -regular digraph  $H$  s.t.

①  $G_c$  is a subdigraph of  $H$ ,

$$\textcircled{2} \quad \Delta_c = \max\{\Delta_c^+, \Delta_c^-\} \leq \frac{d}{p} + 3\sqrt{\frac{d}{p}}\sqrt{\ln d},$$

$$\textcircled{3} \quad \text{digirth}(H) = \text{digirth}(G_c) \geq p \geq 8e\left\{1 + \frac{d}{p}\right\} \geq 8e\Delta_c.$$

$$(\because p \geq 10\sqrt{d} \Rightarrow p \geq \frac{100d}{p} \geq 8 \times 3\left\{4\frac{d}{p}\right\}) \quad (\because d \gg 1)$$

$$\text{Thm 5.5.4} \Rightarrow \text{dla}(G_c) \leq \text{dla}(H) \leq \Delta_c + 1 \leq \frac{d}{p} + 3\sqrt{\frac{d}{p}}\sqrt{\ln d} + 1.$$

So

$$\text{dla}(G) \leq \text{dla}(G_0) + \underbrace{\text{dla}(G_1) + \cdots + \text{dla}(G_{p-1})}_{\text{All}}.$$

$$(p-1) \left\{ \frac{d}{p} + 3\sqrt{\frac{d}{p}}\sqrt{\ln d} + 1 \right\}$$

## hf (continued)

d

Step 2: Consider the upper bound for  $\text{dla}(G_0)$ . We have

max.  $\text{out}^>$  degree of  $G_0$   $\Delta_0^- \leq \frac{d}{p} + 3\sqrt{\frac{d}{p}}\sqrt{\ln d}$ .

Therefore  $\exists$  a  $\Delta_0$ -regular digraph  $H$  s.t.

①  $G_0$  is a subdigraph of  $H$ .

②  $\Delta_0 = \max\{\Delta_0^+, \Delta_0^-\} \leq \frac{d}{p} + 3\sqrt{\frac{d}{p}}\sqrt{\ln d}$

(note: here we can not control digirth( $G_0$ ) )



$\Rightarrow H$  has  $\Delta_0$  2-factors  $\Rightarrow \text{dla}(G_0) \leq \text{dla}(H) \leq 2\Delta_0 \leq 2\frac{d}{p} + 6\sqrt{\frac{d}{p}}\sqrt{\ln d}$

(decompose each 2-factor into 2 linear diforests)

## hf (continued)

$$\text{dla}(G) \leq \text{dla}(G_0) + \text{dla}(G_1) + \text{dla}(G_2) + \dots + \text{dla}(G_{p-1})$$

$$\leq 2\frac{d}{p} + 6\sqrt{\frac{d}{p}\sqrt{\ln d}} + (p-1) \left\{ \frac{d}{p} + 3\sqrt{\frac{d}{p}\sqrt{\ln d} + 1} \right\}$$

why?

$\leq d + cd^{\frac{3}{4}}(\ln d)^{\frac{1}{2}}$  for some constant by using the fact that  $p \in [10\sqrt{d}, 20\sqrt{d}]$  and  $d$  sufficiently large.

**QED**