

## Class 5: Agenda and Questions

## 1 Warm-Up

Suppose you roll a 6-sided die  $n$  times. Use a Chernoff bound to bound the probability that you see more than  $\frac{1+\delta}{6} \cdot n$  threes, where  $\delta \in (0, 1)$ . What bound do you get as a function of  $n$ ?

**Group Work: Solutions**

Let  $X$  be the number of threes that you see. Let  $X_i$  be an indicator random variable that is 1 iff you roll a three on roll  $i$ . Then  $X = \sum_{i=1}^n X_i$ , and  $\mathbb{E}X_i = 1/6$ . Thus, a Chernoff bound (for example, one of the simplified ones) says that

$$\Pr[X \geq (1 + \delta) \cdot \frac{n}{6}] \leq \exp(-\mu\delta^2/3) = \exp(-n\delta^2/18) = \exp(-\Omega(n\delta^2)).$$

## 2 Questions?

Any questions from the minilectures or warmup? (Moment generating functions; Chernoff bounds)

## 3 Randomized Routing

[Slides with setup; the summary is below and also in more detail in the lecture notes.]

The goal is the following. Suppose we want to design a network with  $M$  nodes and a routing protocol in such a way that 1) we have relatively few edges in the network (ie  $O(M)$  or  $O(M \log M)$ ), and 2) if each node has a message to send to a some other node, the messages can all be routed to their destinations in a timely manner without too much congestion on the edges. More formally:

- Let  $H$  be the  $n$ -dimensional hypercube. There are  $2^n$  vertices, each labeled with an element of  $\{0, 1\}^n$ . Two vertices are connected by an edge if their labels differ in only one place. For example, 0101 is adjacent to 1101.
- Each vertex  $i$  has a packet (also named  $i$ ), that it wants to route to another vertex  $\pi(i)$ , where  $\pi : \{0, 1\}^n \rightarrow \{0, 1\}^n$  is a permutation.
- Each edge can only have one packet on it at a time (in each direction). Time is discrete (goes step-by-step), and the packets queue up in a first-in-first-out queue for each (directed) edge.

### 3.1 Group work: Bit-fixing scheme

Consider the following *bit-fixing scheme*: To send a packet  $i$  to a node  $j$ , we turn the bitstring  $i$  into the bitstring  $j$  by fixing each bit one-by-one, starting with the left-most and moving right. For example, to send

$$i = 001010$$

to

$$j = 101001,$$

we'd send

$$i = 001010 \rightarrow 101010 \rightarrow 101000 \rightarrow 101001 = j.$$

#### Group Work

1. Suppose that every packet is trying to get to  $\vec{0}$  (the all-zero string). (Yes, I know that this isn't a permutation). Show that if every packet used the bit-fixing scheme (or, any scheme at all) to get to its destination, the total time required is at least  $(2^n - 1)/n$  steps.

**Hint:** How many packets can arrive at  $\vec{0}$  at any one timestep? How many packets need to arrive there?

2. Suppose that  $n$  is even. Come up with an example of a permutation  $\pi$  where the bit-fixing scheme requires at least  $(2^{n/2} - 1)/(n/2)$  steps.

**Hint:** Consider what happens if  $(\vec{a}, \vec{b}) \in \{0, 1\}^n$  wants to go to  $(\vec{b}, \vec{a})$ , where  $\vec{a}, \vec{b} \in \{0, 1\}^{n/2}$ , and use part 1.

3. If you still have time, think about the following: what happens if each packet  $i$  wants to go to a *uniformly random* destination  $\delta(i)$ , under the bit-fixing scheme? Will it be as bad as the scheme you came up with in part 2? Or will it finish in closer to  $O(n)$  steps?

#### Group Work: Solutions

1. There are  $2^n - 1$  packets that want to get to zero (not counting the packet that starts at zero, which is already there). At each timestep, at most  $n$  packets can go to zero, since there are only  $n$  edges coming out. Therefore we need at least  $(2^n - 1)/n$  timesteps.
2. As in the hint, suppose that we construct a permutation  $\pi$  that sends  $(\vec{a}, \vec{b})$  to  $(\vec{b}, \vec{a})$ . Then the bit-fixing scheme on  $(\vec{a}, \vec{0})$  first proceeds by sending  $(\vec{a}, \vec{0})$  to  $\vec{0}$ , for any  $\vec{a}$ . But there are  $2^{n/2}$  choices for  $\vec{a}$ , and so by the previous part, this will take time at least  $(2^{n/2} - 1)/(n/2)$ .

## 3.2 A useful lemma

[Slides. The slides state the following lemma.]

**Lemma 1.** *Let  $D(i)$  denote the delay in the  $i$ 'th packet. That is, this is the number of timesteps it spends waiting.*

*Let  $P(i)$  denote the path that packet  $i$  takes under the bit-fixing map. (So,  $P(i)$  is a collection of directed edges).*

*Let  $N(i)$  denote the number of other packets  $j$  so that  $P(j) \cap P(i) \neq \emptyset$ . That is, at some point  $j$  wants to traverse an edge that  $i$  also wants to traverse, in the same direction, although possibly at some other point in time.*

*Then  $D(i) \leq N(i)$ .*

### Group Work

Let  $\delta : \{0, 1\}^n \rightarrow \{0, 1\}^n$  be a completely random function (not necessarily a permutation). That is, for each  $i$ ,  $\delta(i)$  is a uniformly random element of  $\{0, 1\}^n$ , and each  $\delta(i)$  is independent.

In this group work, you will analyze how the bit-fixing scheme performs when packet  $i$  wants to go to node  $\delta(i)$ .

Fix some special node/packet  $i$ . Let  $D(i)$  and  $P(i)$  be as above. Fix  $\delta(i)$  (and hence  $P(i)$ , since we have committed to the bit-fixing scheme). But let's keep  $\delta(j)$  random for all  $j \neq i$ . (Formally, we will condition on an outcome for  $\delta(i)$ ; since  $\delta(i)$  is independent from all of the other  $\delta(j)$ , this won't affect any of our calculations).

Let  $X_j$  be the indicator random variable that is 1 if  $P(i)$  intersects  $P(j)$ .

1. Assume that we are using the bit-fixing scheme. Argue that  $\mathbb{E}[\sum_{j \neq i} X_j] \leq n/2$ .

To do that, you can follow the outline below:

- In expectation, how many directed edges are in all of the paths  $P(j)$  taken together over all  $j \neq i$  (counting each edge multiple times)? (That is, what is  $\mathbb{E} \sum_{j \neq i} |P(j)|$ ?) Show that this is at most  $2^n \cdot n/2$ .
- Pick any specific directed edge  $e$ . What is the expected number of paths  $P(j)$  (for  $j \neq i$ ) that contain  $e$ ? (That is, what is  $\mathbb{E} \sum_{j \neq i} \mathbf{1}[e \in P(j)]$ ?) Show that this is at most  $1/2$ . **Hint:** By symmetry, this is the same for all  $e$ . Can you use the previous bullet point? Note that  $|P(j)| = \sum_e \mathbf{1}[e \in P(j)]$ . **Hint:** If it helps, the number of (directed) edges in the hypercube is  $2^n \cdot n$ . (Why?)
- Finally, bound  $\sum_{j \neq i} X_j \leq \sum_{e \in P(i)}$  (number of paths  $P(j)$  containing  $e$ ) and use linearity of expectation and the fact that  $|P(i)| \leq n$  to bound  $\mathbb{E}[\sum_{j \neq i} X_j]$ .

2. Use a Chernoff bound to bound the probability that  $\sum_j X_j$  is larger than  $10n$ .

3. Use your answer to the previous question to bound the probability that the bit-fixing scheme takes more than  $11n$  timesteps to send every packet  $i$  to  $\delta(i)$ , assuming that the destinations  $\delta(i)$  are completely random.

**Hint:** Lemma 1.

If you still have time, think about the following:

4. However, in our problem, the destinations are not random! They are given by some worst-case permutation  $\pi$ . Using what you've discovered above for random destinations, develop a randomized routing algorithm that gets every packet where it wants to go, with high probability, in at most  $22n$  steps.

**Hint:** The fact that  $22n$  is two times  $11n$  is not an accident.

### Group Work: Solutions

1. The number of edges in all of the paths  $P(j)$  is, in expectation,

$$\mathbb{E}\left[\sum_j \sum_e \mathbf{1}[e \in P(j)]\right] = \sum_j \mathbb{E}[\text{length of path from } j \text{ to } \delta(j)] = \sum_j n/2 \leq 2^n \cdot n/2.$$

This is because, for any  $j$ , the length of the bit-fixing path from  $j$  to  $\delta(j)$  is just the number of coordinates on which  $j$  and  $\delta(j)$  differ. But in expectation this is  $n/2$ , since the probability that they differ on any single coordinate is  $1/2$ . We also used the fact that there are  $2^n - 1 \leq 2^n$  things in the sum.

Thus, on average, every directed edge is in  $1/2$  paths (since there are  $n \cdot 2^n$  directed edges). By symmetry, the expected number of paths that any edge  $e$  must be in is  $1/2$ . (Formally, we have

$$\begin{aligned} \mathbb{E} \sum_{j \neq i} \left( \sum_e \mathbf{1}[e \in P(j)] \right) &\leq 2^n \cdot n/2 \\ \sum_e \mathbb{E} \left( \sum_{j \neq i} \mathbf{1}[e \in P(j)] \right) &\leq 2^n \cdot n/2 \\ \mathbb{E} \left( \sum_{j \neq i} \mathbf{1}[e \in P(j)] \right) &\leq \frac{1}{2}, \end{aligned}$$

using the fact that each edge contributes the same amount and there are  $2^n \cdot n$  edges.

Finally,

$$\mathbb{E}[\sum_j X_j] \leq \mathbb{E} \sum_{e \in P(i)} \sum_j \mathbf{1}[e \in P(j)],$$

and by the above,  $\mathbb{E} \sum_j \mathbf{1}[e \in P(j)]$  (which is the expected number of paths that  $e$  is in) is at most  $1/2$ . Thus,

$$\mathbb{E}[\sum_j X_j] \leq \sum_{e \in P(i)} \frac{1}{2} \leq \frac{n}{2}.$$

2. We have  $\mathbb{E}[\sum_j X_j] \leq n/2 =: \mu$  by the previous part. By a Chernoff bound,

$$\Pr[\sum_j X_j \geq 10n] = \Pr[\sum_j X_j \geq 20\mu] \leq 2^{-20\mu} = 2^{-10n}.$$

3. The lemma says that the number of timesteps that packet  $i$  is delayed is at most the number of paths that cross  $P(i)$ , which is  $\sum_j X_j$  using the notation from the previous problem. We just showed that this was at most  $10n$  with probability  $2^{-10n}$ . If this were to happen for all  $2^n$  packets  $i$ , then the total time would be at most  $11n$ : at most  $n$  steps actually moving, and at most  $10n$  steps delayed. We can union bound over all  $2^n$  packets, to conclude that this indeed happens with probability at least  $1 - 2^n 2^{-10n} = 1 - 2^{-9n}$ .

4. Route to a random  $\delta(i)$ . Then route from  $\delta(i)$  to  $\pi(i)$ . The total number of steps is at most  $22n$  with high probability. Hooray!