

FAST COMMUNICATION

HIERARCHICAL LOW-RANK STRUCTURE OF
PARAMETERIZED DISTRIBUTIONS*

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Abstract. This note shows that the matrix forms of several one-parameter distribution families satisfy a hierarchical low-rank structure. Such families of distributions include binomial, Poisson, and χ^2 distributions. The proof is based on a uniform relative bound of a related divergence function. Numerical results are provided to confirm the theoretical findings.

Keywords. hierarchical low-rankness; parameterized distributions; Kullback-Leibler (KL) divergence.

AMS subject classifications. 41A35; 62E17; 62H10; 94A15.

1. Introduction

This note is concerned with the matrix or operator form $f(x, \lambda)$ of a one-parameter distribution family indexed by the parameter λ . Such objects have long been considered in Bayesian statistics [2, 3, 13]. More recently, these matrices have played an important role in estimating distributions of distributions (also called fingerprints) [11, 12] and computing functionals of unknown distributions from samples [7, 8, 14]. When solving these problems, the computation often requires solving linear systems and optimization problems associated with these matrices and operators.

In this note, we prove that, for several one-parameter family of distributions, including binomial, Poisson, and χ^2 distributions, $f(x, \lambda)$ exhibits a hierarchical low-rank structure. Roughly speaking, when viewed as a two-dimensional array, the off-diagonal blocks of $f(x, \lambda)$ are numerically low-rank, i.e., for a fixed accuracy ϵ , the numerical rank is bounded by a poly-logarithmic function of $1/\epsilon$. Such a structure ensures optimal complexity while approximating these matrices or performing basic linear algebra operations such as matrix-vector multiplications. In order to demonstrate the existence of such low-rank approximations, we first prove a new relative bound for a related divergence function, which might be of independent interest.

Similar hierarchical low-rank properties have been demonstrated for integral kernels [1, 4–6, 9] related to partial differential equations. For those kernels, the difficulty comes from the singularity along the diagonal. For the problems considered in this note, the location of the singularity is often near the boundary of the matrix/operator and thus the proof technique is quite different.

The rest of the note is organized as follows. Section 2 proves a relative bound of a related divergence function. Section 3 discusses the hierarchical low-rank structure of the exponentials of the divergence functions. Finally Section 4 extends this result to parameterized distributions, including the binomial, Poisson, and χ^2 squared distributions.

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2. A relative bound for a divergence function

Consider the divergence function

$$E(p||q) \equiv p \ln(p/q) - (p - q) \tag{2.1}$$

for $0 \leq p, q < \infty$, which is convex and positive away from $p = q$. Let us first focus on the square $(p, q) \in (1, 2) \times (0, 1)$.

THEOREM 2.1. For any $M > 0$, define p_M and q_M as follows:

- $q_M < 1$ is the value such that

$$E(1||q_M) = \ln 1/q_M - (1 - q_M) = M, \tag{2.2}$$

- $p_M = \min(2, p')$ where $p' > 1$ is the number such that

$$E(p'||1) = p' \ln p' - (p' - 1) = M. \tag{2.3}$$

There exists a uniform constant $C > 0$ such that for any $M > 0$

$$\frac{E(p_M||q_M)}{M} < C.$$

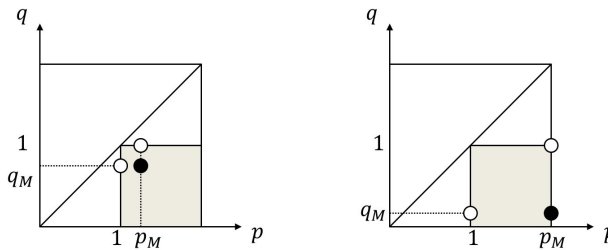


FIG. 2.1. Locations of p_M and q_M for the case $(p, q) \in (1, 2) \times (0, 1)$. Left: small M . Right: large M .

Proof. Since the ratio $E(p_M||q_M)/M$ depends continuously on M , in order to show it is bounded by a uniform constant, it is sufficient to show that the ratio $E(p_M||q_M)/M$ has a finite limit as M goes to zero and to infinity.

When M goes to zero, the Taylor approximation of $E(p||q)$ near $p = 1$ and $q = 1$ is valid. The first-order derivatives of $E(p||q)$ are

$$E_p = \ln p - \ln q, \quad E_q = -p/q + 1,$$

while the second-order derivatives are

$$E_{pp} = 1/p, \quad E_{pq} = -1/q, \quad E_{qq} = p/q^2.$$

At the point $(p, q) = (1, 1)$,

$$E_p|_{(1,1)} = E_q|_{(1,1)} = 0, \quad E_{pq}|_{(1,1)} = E_{qq}|_{(1,1)} = 1, \quad E_{pp}|_{(1,1)} = -1.$$

The monotonicity in the definitions (2.2) and (2.3) of q_M and p' implies the uniqueness of q_M and p' . When M goes to zero, both q_M and p' approach to one, thus $p_M = p'$ in

this limit. By Taylor expanding (2.2) and (2.3) at value 1 and matching the powers in terms of M , we obtain

$$p_M = 1 + \sqrt{2M} + \text{h.o.t.} \quad q_M = 1 - \sqrt{2M} + \text{h.o.t.}$$

where h.o.t. stands for higher order terms (see Figure 2.1 (left)). Plugging them back to $E(p_M||q_M)$ and using the second-order Taylor approximation shows

$$E(p_M||q_M) = 4M + \text{h.o.t.}$$

Therefore, when M goes to zero, the ratio $E(p_M||q_M)/M$ goes to 4.

When M goes to infinity, p_M goes to 2. From the definition, q_M satisfies

$$\ln(1/q_M) - (1 - q_M) = M.$$

Therefore, $q_M = e^{-(M+1)}(1 + \text{h.o.t.})$ (see Figure 2.1 (right)). Plugging them back to $E(p_M||q_M)$ shows that

$$E(p_M||q_M) = p_M \ln p_M/q_M - (p_M - q_M) = 2 \ln 2 + 2(M + 1) - 2 + \text{h.o.t.}$$

When M goes to infinity, the ratio $E(p_M||q_M)/M$ goes to 2.

Putting these two cases together proves the statement. □

Next, consider the square $(p, q) \in (0, 1) \times (1, 2)$.

THEOREM 2.2. *For any $M > 0$, now define p_M and q_M as follows:*

- $q_M = \min(2, q')$ where $q' > 1$ satisfies $E(1||q') = \ln(1/q') - (1 - q') = M$.
- p_M is the minimum $p' \geq 0$ with $E(p'||1) = p' \ln p' - (p' - 1) \leq M$.

There exists a uniform constant $C > 0$ such that for any $M > 0$

$$\frac{E(p_M||q_M)}{M} < C.$$

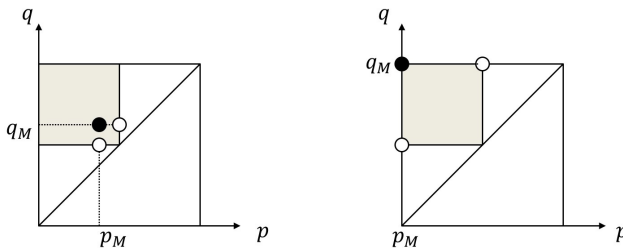


FIG. 2.2. Locations of p_M and q_M for the case $(p, q) \in (0, 1) \times (1, 2)$. Left: small M . Right: large M .

Proof. Following the proof of the previous theorem, it is sufficient to show that the ratio has a limit as M goes to zero and infinity.

When M goes to zero, one can again use the second-order Taylor expansion. Applying the definition of p_M and q_M , for sufficiently small M ,

$$p_M = 1 - \sqrt{2M} + \text{h.o.t.} \quad q_M = 1 + \sqrt{2M} + \text{h.o.t.}$$

(see Figure 2.2 (left)). Plugging them back to $E(p_M||q_M)$ and using again the Taylor approximation shows

$$E(p_M||q_M) = 4M + \text{h.o.t.}$$

Therefore, when M goes to zero, the ratio $E(p_M||q_M)/M$ goes to 4.

When M goes to infinity, p_M goes to 0 and q_M goes to 2 (see Figure 2.2 (right)). Plugging them back to $E(p_M||q_M)$ shows that

$$E(p_M||q_M) = 2 + \text{h.o.t.}$$

Therefore, when M goes to infinity, the ratio $E(p_M||q_M)/M$ goes to 0.

Putting these two cases together proves the statement. □

REMARK 2.1. Theorems 2.1 and 2.2 also hold for the dual divergence of E defined as

$$E^*(p||q) = q \ln(q/p) - (q - p) \tag{2.4}$$

for $0 < p, q < \infty$ by simply switching the roles of p and q .

3. Hierarchical low-rank structure of exponential of divergence

3.1. Exponential of $E(p||q)$. Consider now the negative exponential of the divergence $E(p||q)$

$$\exp(-nE(p||q)) = \exp(-n(p \ln(p/q) - (p - q))) \tag{3.1}$$

for $0 \leq p, q < \infty$ and any $n > 0$.

We consider a hierarchical decomposition that partitions the domain $(p, q) \in (0, \infty)^2$ into non-overlapping squares in a multiscale way. For each level ℓ indexed by integers, introduce the blocks $B_{\ell,k}$ defined as follows for $k = 0, 1, \dots$,

$$B_{\ell,k} = \begin{cases} [k/2^\ell, (k+1)/2^\ell] \times [(k+1)/2^\ell, (k+2)/2^\ell], & \text{for } k \text{ even,} \\ [k/2^\ell, (k+1)/2^\ell] \times [(k-1)/2^\ell, k/2^\ell], & \text{for } k \text{ odd.} \end{cases}$$

An illustration of this partitioning is shown in Figure 3.1 (left).

The main goal of this section is to prove the following theorem concerning the numerical rank of (3.1) restricted to each $B_{\ell,k}$.

THEOREM 3.1. *For any $\epsilon > 0$, there exists a constant $T_\epsilon = O(\text{polylog}(1/\epsilon))$ such that for any $n > 0, \ell, k$ the restriction of $\exp(-nE(p||q))$ to $B_{\ell,k}$ has an $O(\epsilon)$ -accurate T_ϵ -term separated approximation. More precisely, there exist functions $\{\alpha_i(p)\}$ and $\{\beta_i(q)\}$ for $1 \leq i \leq T_\epsilon$ such that in $B_{\ell,k}$*

$$\exp(-nE(p||q)) = \sum_{i=1}^{T_\epsilon} \alpha_i(p) \beta_i(q) + O(\epsilon).$$

Proof. Consider first the blocks $B_{\ell,k}$ with k odd. These blocks are below the diagonal $p = q$. The top-left corner of $B_{\ell,k}$ is (c, c) with $c = k/2^\ell$. Let us make two key observations.

- It is sufficient to prove the theorem for the restriction of $\exp(-nE(p||q))$ to $(c, 2c) \times (0, c)$ as the latter contains $B_{\ell,k}$.

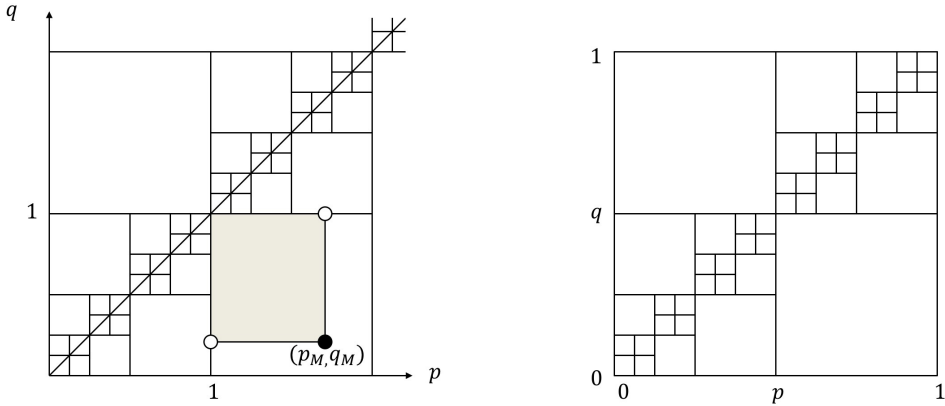


FIG. 3.1. Left: Hierarchical decomposition for $\exp(-nE(p||q))$ for $(p, q) \in (0, \infty)^2$. Right: Hierarchical decomposition for $\exp(-nD(p||q))$ for $(p, q) \in (0, 1)^2$.

- The second observation is that, as the statement is uniform in n , it is sufficient to scale the box $(c, 2c) \times (0, c)$ to $(1, 2) \times (0, 1)$ by scaling the value of n accordingly.

Based on these two observations, it is sufficient to consider the box $(1, 2) \times (0, 1)$ for any $\epsilon > 0$ and any $n > 0$.

For fixed $\epsilon > 0$ and $n > 0$, define $M = \frac{1}{n} \ln \frac{1}{\epsilon}$. Applying Theorem 2.1 along with the definition of p_M and q_M gives

$$E(p_M || q_M) \leq CM = C \frac{1}{n} \ln \frac{1}{\epsilon}$$

and by monotonicity

$$E(p || q) \leq CM = C \frac{1}{n} \ln \frac{1}{\epsilon}, \quad \forall (p, q) \in [1, p_M] \times [q_M, 1].$$

In order to construct a separated approximation of $\exp(-n(p \ln(p/q) - (p - q)))$, we resort to the polynomial expansion for $(p, q) \in [1, p_M] \times [q_M, 1]$.

In order for this, consider the function $\exp(-x)$ in $x \in [0, L]$ for some $L > 0$. Using the Lagrange interpolation at the Chebyshev grids in $[0, L]$ and the uniform bound of the derivatives of $\exp(-x)$ (see for example Theorem 8.7 of [10]), we know that there exists a degree $d = O(\ln L + \ln(1/\epsilon))$ polynomial $h_d(x)$ such that

$$\exp(-x) - h_d(x) = O(\epsilon).$$

Plugging $x = nE(p, q)$ for $(p, q) \in [1, p_M] \times [q_M, 1]$ with the bound $L = n \cdot C \frac{1}{n} \ln \frac{1}{\epsilon} = C \ln(1/\epsilon)$, one arrives at

$$\exp(-nE(p||q)) - h_d(nE(p||q)) = O(\epsilon),$$

with $d = O(\ln(1/\epsilon))$. As $E(p||q) = p \ln p - p \ln q - p + q$, by expanding the polynomial $h_d(\cdot)$, we obtain a $O(\text{polylog}(1/\epsilon))$ -term separated approximation to $\exp(-nE(p||q))$ for $(p, q) \in [1, p_M] \times [q_M, 1]$. The individual terms define the functions $\{\alpha_i(p)\}$ for $p \in [1, p_M]$ and $\{\beta_i(q)\}$ for $q \in [q_M, 1]$, respectively.

For any point $(p, q) \in (1, 2) \times (0, 1)$ but outside $[1, p_M] \times [q_M, 1]$, $\exp(-nE(p||q)) \leq \epsilon$ due to the monotonicity. Therefore, we can simply approximate it by zero without

introducing an error larger than ϵ . In terms of the functions $\alpha_i(p)$ and $\beta_i(q)$, we simply define $\alpha_i(p)$ to be zero in $[p_M, 2]$ and $\beta_i(q)$ to be zero in $q \in [0, q_M]$, respectively.

Next, we consider the blocks $B_{\ell,k}$ with k even. These are the blocks above the diagonal $p=q$. The above argument goes through except that Theorem 2.2 is invoked. \square

REMARK 3.1. The same theorem is true for

$$\exp(-nE^*(p||q)) \equiv \exp(-n(q \ln(q/p) - (q-p))), \tag{3.2}$$

for $0 < p, q < \infty$ by switching the roles of p and q . It also holds for

$$\exp(-nE(1-p||1-q))$$

for $-\infty < p, q < 1$ with a similar hierarchical partitioning of the domain $-\infty < p, q < 1$.

3.2. Exponential of the Kullback-Leibler divergence. The Kullback-Leibler (KL) divergence of two Bernoulli distributions with parameters $p, q \in [0, 1]$ is defined as

$$D(p||q) \equiv p \ln(p/q) + (1-p) \ln((1-p)/(1-q)). \tag{3.3}$$

This section proves the hierarchical low-rank property for

$$\exp(-nD(p||q) \equiv \exp(-n(p \ln(p/q) + (1-p) \ln((1-p)/(1-q)))) \tag{3.4}$$

with $0 < p, q < 1$. For the domain $(p, q) \in [0, 1] \times [0, 1]$, the hierarchical decomposition needs to be restricted to

$$\ell \geq 1, \quad k = 0, 1, \dots, 2^\ell - 1.$$

An illustration of this partitioning is shown in Figure 3.1 (right).

THEOREM 3.2. *For any $\epsilon > 0$, there exists a constant $S_\epsilon = O(\text{polylog}(1/\epsilon))$ such that for any $n > 0, \ell \geq 1, k = 0, 1, \dots, 2^\ell - 1$, the restriction of $\exp(-nD(p||q))$ to $B_{\ell,k}$ has an $O(\epsilon)$ -accurate S_ϵ -term separated approximation. More precisely, there exist functions $\{\alpha_i(p)\}$ and $\{\beta_i(q)\}$ for $1 \leq i \leq S_\epsilon$ such that in $B_{\ell,k}$*

$$\exp(-nD(p||q)) = \sum_{i=1}^{S_\epsilon} \alpha_i(p) \beta_i(q) + O(\epsilon).$$

Proof. The proof is based on a simple observation: $D(p||q) = E(p||q) + E(1-p||1-q)$, which implies

$$\exp(-nD(p||q)) = \exp(-nE(p||q)) \exp(-nE(1-p||1-q)).$$

From Theorem 3.1 and the remarks right after, the following two estimates hold for each $B_{\ell,k}$.

$$\begin{aligned} \exp(-nE(p||q)) &= \sum_{i=1}^{T_\epsilon} \alpha_i(p) \beta_i(q) + O(\epsilon), \\ \exp(-nE(1-p||1-q)) &= \sum_{j=1}^{T_\epsilon} \alpha'_j(p) \beta'_j(q) + O(\epsilon), \end{aligned}$$

Taking the product of these two expansions and using the fact that each expansion is bounded by $1 + O(\epsilon)$ results in

$$\exp(-nD(p||q)) = \sum_{i,j=1}^{T_\epsilon} (\alpha_i(p)\alpha'_j(p))(\beta_i(q)\beta'_j(q)) + O(\epsilon).$$

Noticing that T_ϵ^2 is still of order $O(\text{polylog}(1/\epsilon))$, setting $S_\epsilon = T_\epsilon^2$ completes the proof. \square

4. Parameterized distributions

In this section, we apply the theorems in Section 3 to demonstrate the hierarchical low-rank property for three commonly-encountered distribution families.

4.1. Binomial distribution. The binomial distribution with parameter $q \in [0, 1]$ and n trials is

$$f(k, q) = \binom{n}{k} q^k (1 - q)^{n-k} \tag{4.1}$$

for $k \in \{0, \dots, n\}$. By introducing $p = k/n$, we can rewrite the binomial distribution in the form

$$f(p, q) = \binom{n}{np} q^{np} (1 - q)^{n-np}$$

with $p = 0, \frac{1}{n}, \dots, 1$. Applying the Stirling formula to the factorials results in

$$f(p, q) = c_{n,p} \frac{q^{np} (1 - q)^{n-np}}{p^{np} (1 - p)^{n-np}} = c_{n,p} \exp\left(-n \left(p \ln \frac{p}{q} + (1 - p) \ln \frac{1 - p}{1 - q}\right)\right), \tag{4.2}$$

where $c_{n,p} \approx \frac{1}{\sqrt{2\pi n}} \frac{1}{\sqrt{p(1-p)}}$ except at $p = 0$ and $p = 1$. Note that $c_{n,p}$ only depends on the parameter p and therefore it does not affect the separation rank of $f(p, q)$.

Applying Theorem 3.2 to this case shows that $f(p, q)$ for $p = 0, \frac{1}{n}, \dots, 1$ and $q \in [0, 1]$ has the hierarchical low-rank property. Here the two points $p = 0$ and 1 can be treated separately without affecting the rank estimates. The same rank estimate also applies to the original binomial distribution $f(k, q)$ in (4.1). In Figure 4.1, we set $n = 2^{10}$ and sample $f(k, q)$ with $k = 0, \dots, n$ and q from a uniform grid of size n in $[0, 1]$. The plots show the numerical ranks of different blocks of $f(k, q)$ for the specific choice $\epsilon = 10^{-9}$ (left) and how the maximum rank depends on ϵ (right). Note that the maximum rank is bounded by 10 even for $\epsilon = 10^{-9}$ and its dependence on $\ln(1/\epsilon)$ is linear.

4.2. Poisson distribution. The Poisson distribution with parameter $\lambda > 0$ is

$$f(k, \lambda) = e^{-\lambda} \frac{\lambda^k}{k!} \tag{4.3}$$

for $k \in \{0, 1, \dots\}$. Applying the Stirling formula to $k!$ gives for $k > 0$

$$f(k, \lambda) = c_k \exp(-(k \log(k/\lambda) - (k - \lambda))), \tag{4.4}$$

where $c_k \approx \frac{1}{\sqrt{2\pi k}}$. Note that since c_k only depends on the parameter k it does not affect the separation rank of $f(k, \lambda)$. By identifying $p = k$ and $q = \lambda$, this is the negative exponential of the divergence $E(p||q)$ with $n = 1$ in Section 3.1, modulus the term c_k .

Applying Theorem 3.1 shows that the Poisson distribution $f(k, \lambda)$ for $k = 0, 1, \dots$ and $\lambda > 0$ exhibits the hierarchical low-rank property. In Figure 4.2, we sample $f(k, \lambda)$ with $k, \lambda = 1, \dots, n = 2^{10}$. The plots show the numerical ranks of different blocks for the specific choice $\epsilon = 10^{-9}$ (left) and how the maximum rank grows with ϵ (right).

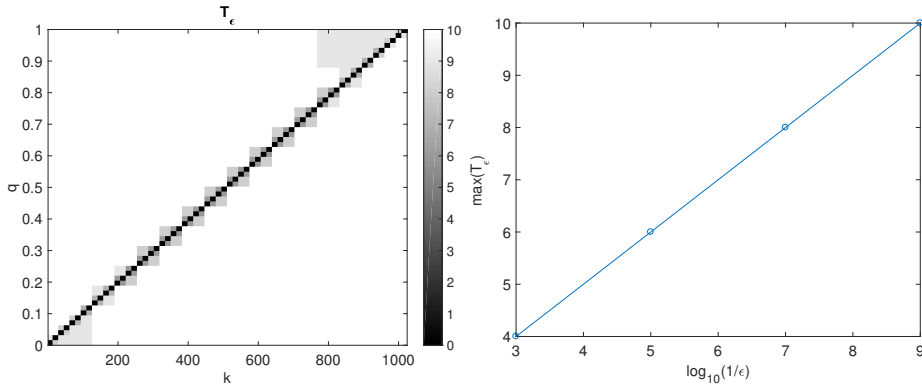


FIG. 4.1. *Binomial distribution.* Left: the numerical ranks T_ϵ of different blocks with $n=2^{10}$, q uniformly from $[0, 1]$, and $\epsilon=10^{-9}$. Right: the maximum rank over T_ϵ as a function of ϵ with $n=2^{10}$.

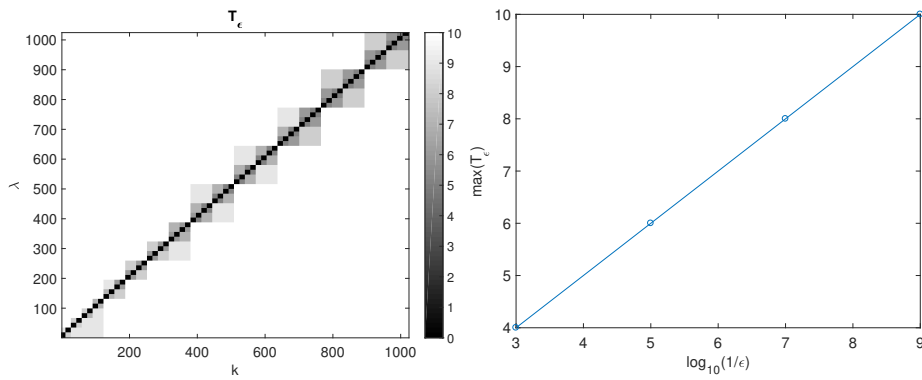


FIG. 4.2. *Poisson distribution.* Left: the numerical ranks T_ϵ of different blocks with $1 \leq k, \lambda \leq n=2^{10}$ and $\epsilon=10^{-9}$. Right: the maximum rank over T_ϵ as a function of ϵ .

4.3. χ^2 distribution. The χ^2 distribution, parameterized by integer $k \geq 1$ is

$$f(x, k) = \frac{1}{2^{k/2} \Gamma(k/2)} x^{k/2-1} e^{-x/2} \tag{4.5}$$

for $x > 0$. Applying again the Stirling formula shows that

$$f(x, k) = c_k \exp\left(-\left(\frac{x}{2} - \left(\frac{k}{2} - 1\right) + \left(\frac{k}{2} - 1\right) \ln\left(\frac{k/2 - 1}{x/2}\right)\right)\right), \tag{4.6}$$

where $c_k \approx \frac{1}{2\sqrt{2\pi(\frac{k}{2}-1)}}$. Since c_k only depends on the parameter k it does not affect the separation rank of $f(x, k)$. By identifying $x/2 = p$ and $k/2 - 1 = q$, this is

$$\exp(-(q \ln(q/p) - (q-p)))$$

modulus the factor $\frac{1}{2\sqrt{2\pi(k/2-1)}}$.

Applying the remark after Theorem 3.1 shows that the χ^2 distribution exhibits the hierarchical low-rank property. In Figure 4.3, we set $n=2^{10}$ and sample $f(x, k)$ with

$x = 0, \dots, n-1$ and $k = 2, \dots, n+1$. The plots show the numerical rank of different blocks for the specific choice of $\epsilon = 10^{-9}$ (left) and how the maximum rank depends on ϵ (right).

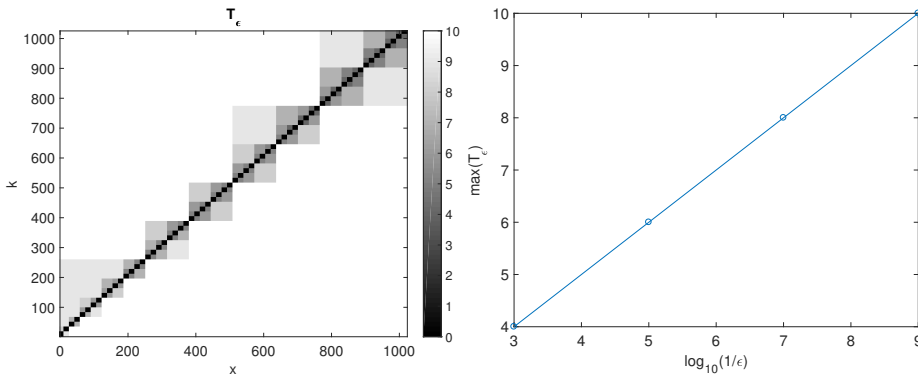


FIG. 4.3. χ^2 distribution. Left: the numerical ranks T_ϵ of different blocks with $n=2^{10}$ and $\epsilon=10^{-9}$. Right: the maximum rank over T_ϵ as a function of ϵ .

5. Discussions

The hierarchical low-rank property has significant numerical implications for these distribution families. Naive approaches for representing the matrix form of these distributions would require $O(n^2)$ numbers. Even by thresholding small entries, it would still need at least $O(n^{3/2})$ storage space for most of these distributions. The hierarchical low-rank property proved here allows for storing the matrix with no more than $O(n \log n \cdot \text{polylog}(1/\epsilon))$ entries. By combining the low-rank property with thresholding, this can potentially be brought down to $O(n \cdot \text{polylog}(1/\epsilon))$.

The theorems proved here show an $O(\text{polylog}(1/\epsilon))$ upper bound for the numerical ranks. However, the numerical results suggest that the actual dependence on $\log(1/\epsilon)$ seems to be linear. An immediate direction for future work is to obtain sharper bounds for the rank growth.

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