

possibly no class monday.

Linear programming.

- definitions:
 - hyperplanes H
 - **basis** $B(H)$ of hyperplanes that define optimum
 - optimum value $O(H)$

Random sampling algorithm

- Goal: find $B(H)$
- Plan: random sample
 - solve random subproblem
 - keep only violating constraints V
 - recurse on leftover
- problem: violators may not contain all of $B(H)$
- bf BUT, contain **some** of $B(H)$
 - opt of sample better than opt of whole
 - but any point feasible for $B(H)$ no better than $O(H)$
 - so current opt not feasible for $B(H)$
 - so some $B(H)$ violated

Key Lemma:

- suppose $|H - S| = m$.
- sample R of size r from $H - S$
- then expected violators $d(m - r - 1)/(r - d)$

Result:

- saw sampling LP that ran in time $O((\log n)^{O(\log d)} + d^2 n \log n + d^{O(d)})$
- key idea: if pick r random hyperplanes and solve, expect only dm/r violating hyperplanes.

Iterative Reweighting

Get rid of recursion and highest order term.

- idea: be “softer” regarding mistakes
- plane in V gives “evidence” it’s in $B(H)$
- Algorithm:
 - give each plane weight one
 - pick $9d^2$ planes with prob. proportional to weights
 - find optimum of R
 - find violators of R
 - if

$$\sum_{h \in V} w_h \leq (2 \sum_{h \in H} w_h) / (9d - 1)$$

then double violator weights

- repeat till no violators
- Analysis
 - show weight of basis grows till rest is negligible.
 - claim $O(d \log n)$ iterations suffice.
 - claim iter successful with prob. $1/2$
 - deduce runtime $O(d^2 n \log n) + d^{d/2+O(1)} \log n$.
 - proof of claim:
 - * after each iter, double weight of some basis element
 - * after kd iterations, basis weight at least $d2^k$
 - * total weight increase at most $(1 + 2/(9d - 1))^{kd} \leq n \exp(2kd/(9d - 1))$
 - after $d \log n$ iterations, done.
- so runtime $O(d^2 n \log n) + d^{O(d)} \log n$
- Can improve to linear in n

DNF counting

Define

- m clauses

Complexity:

- $\#\mathcal{P}$ -complete.
- Define PRAS, FPRAS

Rare events

- Idea: choose random assignment, count satisfying fraction
- if p small, huge sample size
- importance sampling biases samples toward event.

Coverage algorithm

- given m sets $A_i \subseteq V$, count $\cup A_i$
- problem: random $a \in V$ too rarely satisfies
- Idea: **Bias** sample to create better odds of interesting event
 - work in $\uplus A_i$
 - size n known
 - can sample uniformly from it
 - dense subset of right size
 - “canonical” assignment is “first” copy of assignment for given clause
 - canonical items number same as $\cup A_i$
- Analysis
 - assignment a , satisfies s_a clauses.
 - $\sum_a (s_a/n)(1/s_a) = m/n$
 - We know n , so can deduce m
 - How many trials needed? Till get $O(\mu_{\epsilon\delta})$ success
 - prob. OK at least $1/m$, so $\tilde{O}(m)$ trials suff.
- unbiased estimator (expectation equals correct value)

Network Reliability