

Wednesday 9/3/14 (1)

First some probability basics

then expected run time of Quicksort.

Geometric random variable:

Flip a coin that's heads with probability p
& tails with prob. $1-p$.

Let $X = \#$ of flips until a heads occurs.
(including flip with the heads)

$X \sim \text{Geometric}(p)$.

Let $\mu = E[X]$

What's μ ?

Should be $\mu = E[X] = 1/p$.

Why?

$$E[X] = \sum_{j=1}^{\infty} j (1-p)^{j-1} p$$

can try to simplify...
or easier approach:

Look at the 1st flip, (+1 flip)
if it's heads we're done (0 more flips)
if not we repeat the experiment again
(μ more flips)

Hence,

$$\mu = 1 + 0 \times p + \mu \times (1-p)$$

$$\mu = 1 + \mu - \mu p$$

$$\mu p = 1$$

$$\mu = \frac{1}{p}.$$

□

Coupon Collector's problem:

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There's an urn with n distinct coupons.

In every step we choose a random coupon.

Then we put it back in & repeat.

How many steps until we see every coupon at least once?

Let $X = \#$ of steps in total.

$X_1 = \#$ of ~~steps~~ to get the 1st coupon

$X_2 = \#$ of steps after seeing the 1st till we get the 2nd one.

& $X_j = \#$ of steps after seeing the $(j-1)$ st coupon till we see the j th coupon.

Thus,

$$X = \sum_{j=1}^n X_j$$

and

$$E[X] = E\left[\sum_{j=1}^n X_j\right] = \sum_{j=1}^n E[X_j].$$

Let $\mu_j = E[X_j]$. What's μ_j ?

We've seen $(j-1)$ coupons & if we see any of $n-(j-1)$ then we've got a new one.

Prob. of seeing a new one in one step is

$$P_j = \frac{n-(j-1)}{n} = 1 - \frac{j-1}{n}$$

This X_j is a geometric random variable, hence

$$\mu_j = \frac{1}{P_j} = \frac{n}{n-(j-1)} = \frac{n}{n-j+1}$$

Therefore,

$$\begin{aligned}
 E[X] &= \sum_{j=1}^n \mu_j \\
 &= \sum_{j=1}^n \frac{n}{n-j+1} \\
 &= \frac{n}{n} + \frac{n}{n-1} + \frac{n}{n-2} + \dots + \frac{n}{1} \\
 &= n \sum_{j=1}^n \frac{1}{j}
 \end{aligned}$$

We'll see that: $\sum_{j=1}^n \frac{1}{j} \leq 1 + \ln n$

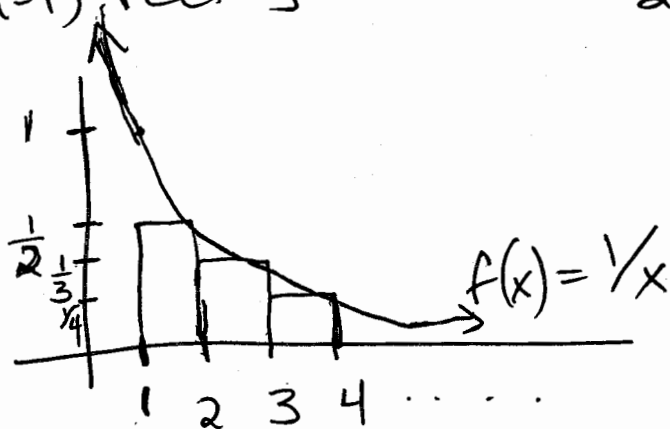
Hence, $E[X] = n \ln n + O(n)$.

To bound $\sum_{j=1}^n \frac{1}{j}$:

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look at $\sum_{j=2}^n \frac{1}{j} = \frac{1}{2} + \frac{1}{3} + \frac{1}{4} + \dots + \frac{1}{n}$

draw $(n-1)$ rectangles of area $\frac{1}{2}, \frac{1}{3}, \dots, \frac{1}{n}$:



Notice that:

$$\sum_{j=2}^n \frac{1}{j} \leq \int_{x=1}^n \frac{1}{x} dx$$

and $\int_{x=1}^n \frac{1}{x} dx = \ln x \Big|_{x=1}^n = \ln n$

Thus, $\sum_{j=2}^n \frac{1}{j} \leq \ln n$

and $\sum_{j=1}^n \frac{1}{j} \leq 1 + \ln n.$

Quick Sort:

input: array $A = [a_1, \dots, a_n]$ of n numbers

output: A in sorted order

if $n=1$, return (A)

Choose an element of A as a pivot p — How?

Partition A into $A < p, A = p, A > p$

Recursively sort $A < p$ & $A > p$

Return $(A < p, A = p, A > p)$

In the worst case, Quicksort takes $\Omega(n^2)$ time.

If p was the median, then we get running time:

$$T(n) = 2T\left(\frac{n}{2}\right) + O(n) \\ = O(n \log n).$$

What if p is chosen at random from A ?

This is Randomized Quick Sort.

We'll analyze the expected run time of randomized QuickSort. ⑦

Look at # of comparisons:

a comparison takes a pair a_i, a_j and checks whether $a_i < a_j$ or $a_i = a_j$ or $a_i > a_j$?

Lemma: for randomized QuickSort, the expected # of comparisons is $\leq 2n \ln n$.

Proof:

Say the initial input is $A = [a_1, a_2, \dots, a_n]$
& let the sorted version of A be
 $s_1 \leq s_2 \leq \dots \leq s_n$

Note: a pair s_i & s_j are compared at most once.
Why? The first time they are compared either s_i or s_j are the pivot P at that step.

Say $P = s_i$. Then s_i is put in $A = P$
& s_j is put in $A < P$ or $A > P$.

So they are not in the same subproblem again.

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For $i < j$
let $X_{ij} = \begin{cases} 1 & \text{if } s_i \& s_j \text{ are compared by the algorithm} \\ 0 & \text{if } s_i \& s_j \text{ are not compared} \end{cases}$

Let $X =$ total # of comparisons

$$\text{Then, } X = \sum_{i=1}^{n-1} \sum_{j=i+1}^n X_{ij}$$

Our goal is to compute $E[X]$.

$$E[X] = E\left[\sum_i \sum_j X_{ij}\right] = \sum_{i=1}^{n-1} \sum_{j=i+1}^n E[X_{ij}]$$

To compute $E[X_{ij}]$:

$$\begin{aligned} E[X_{ij}] &= 1 \times \Pr(X_{ij}=1) + 0 \times \Pr(X_{ij}=0) \\ &= \Pr(X_{ij}=1) \end{aligned}$$

When is $X_{ij} = 1$? (9)

Need that s_i or s_j is selected as a pivot
before s_i & s_j are put in different
subproblems — to get in dif't. subproblems
we need a pivot that splits them
so we need a s_l where

$$s_i \leq s_l \leq s_j \quad \text{or} \quad \del{s_j \leq s_l \leq s_i}.$$

(we know $s_i \leq s_j$ since s is sorted)

Look at the set

$$s_i, s_{i+1}, \dots, s_{j-1}, s_j$$

Which of these $(j-i+1)$ numbers is the
first one selected as a pivot?

If it's s_i or s_j then $X_{ij} = 1$

If not then s_i & s_j are split so $X_{ij} = 0$.

One of these is first, so

$$Pr(X_{ij} = 1) = \frac{2}{j-i+1} = E[X_{ij}].$$

Thus,

$$E[X] = \sum_{i=1}^{n-1} \sum_{j=i+1}^n \frac{2}{j-i+1}$$

$$= 2 \sum_{i=1}^{n-1} \left(\frac{1}{2} + \frac{1}{3} + \frac{1}{4} + \dots + \frac{1}{n-i+1} \right)$$

$$\leq 2 \sum_{i=1}^n \left(\frac{1}{2} + \frac{1}{3} + \frac{1}{4} + \dots + \frac{1}{n} \right)$$

$$\leq 2 \ln n \quad \text{since} \quad \sum_{j=2}^n \frac{1}{j} \leq \ln n$$

Therefore,

$$E[X] \leq 2 \ln n.$$