Title: Quantum algorithm for Statistical Difference problem

Date: Feb 18, 2009 04:00 PM

URL: http://pirsa.org/09020008

Abstract: Suppose we are given two probability distributions on some N-element set. How many samples do we need to test whether the two distributions are close or far from each other in the L_1 norm? This problem known as Statistical Difference has been extensively studied during the last years in the field of property testing. I will describe quantum algorithms for Statistical Difference problem that provide a polynomial speed up in terms of the query complexity compared to the known classical lower bounds. Specifically, I will assume that each distribution can be generated by querying an oracle function on a random uniformly distributed input string. It will be shown that testing whether distributions are orthogonal requires approximately $N^{1/2}$ queries classically and approximately $N^{1/3}$ queries quantumly. Testing whether distributions are close requires approximately $N^{1/2}$ queries classically and $O(N^{1/2})$ queries quantumly. This is a joint work with Aram Harrow (University of Bristol) and Avinatan Hassidim (The Hebrew University).

Pirsa: 09020008 Page 1/81

Quantum algorithms for testing properties of probability distributions

Sergey Bravyi (IBM Watson)
Aram Harrow (University of Bristol)
Avinatan Hassidim (The Hebrew University)

p, q — unknown probability distributions on $\{1, 2, \ldots, N\}$ Oracles O_p, O_q return samples from p, q ϵ — constant precision parameter

p, q — unknown probability distributions on $\{1, 2, ..., N\}$ Oracles O_p, O_q return samples from p, q ϵ — constant precision parameter

Property	Accept	Reject		
Uniformity	$p=rac{I}{N}$	$\ p - \frac{I}{N}\ _1 \ge \epsilon$		
Closeness	p = q	$ p-q _1 \ge \epsilon$		
Orthogonality	p and q have disjoint support, $ p - q _1 = 2$	p and q have constant overlap, $ p-q _1 \le 2-\epsilon$		

p, q — unknown probability distributions on $\{1, 2, \ldots, N\}$ Oracles O_p, O_q return samples from p, q

 ϵ — constant precision parameter

Property	Accept	Reject		
Uniformity	$p=rac{I}{N}$	$\ p - \frac{I}{N}\ _1 \ge \epsilon$		
Closeness	p = q	$ p - q _1 \ge \epsilon$		
Orthogonality	p and q have disjoint support, $ p - q _1 = 2$	p and q have constant overlap, $ p-q _1 \le 2-\epsilon$		

How many samples do we need to test a property?

Testing a property often requires only sublinear number of samples, e.g. $N^{2/3}$ or $N^{1/2}$.

Pirsa: 09020008 Page 6/81

Testing a property often requires only sublinear number of samples, e.g. $N^{2/3}$ or $N^{1/2}$.

Uniformity: testing whether a random walk on a black-box graph is rapidly mixing

Pirsa: 09020008 Page 7/81

Testing a property often requires only sublinear number of samples, e.g. $N^{2/3}$ or $N^{1/2}$.

Uniformity: testing whether a random walk on a black-box graph is rapidly mixing

Closeness: testing whether statistical experimental data agree with theoretical predictions. Testing whether a Markov chain is rapidly mixing.

Testing a property often requires only sublinear number of samples, e.g. $N^{2/3}$ or $N^{1/2}$.

Uniformity: testing whether a random walk on a black-box graph is rapidly mixing

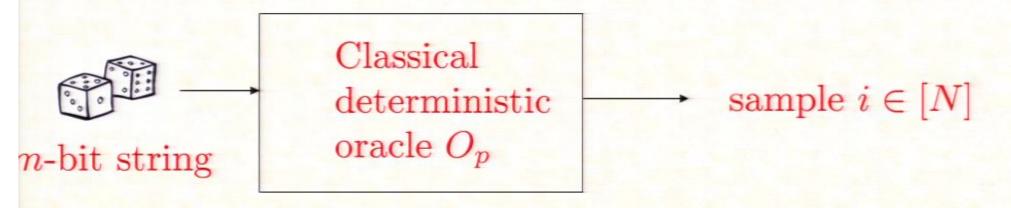
Closeness: testing whether statistical experimental data agree with theoretical predictions. Testing whether a Markov chain is rapidly mixing.

Orthogonality: SZK-complete problem if the oracles have explicit description [Vadhan 97].

Outline

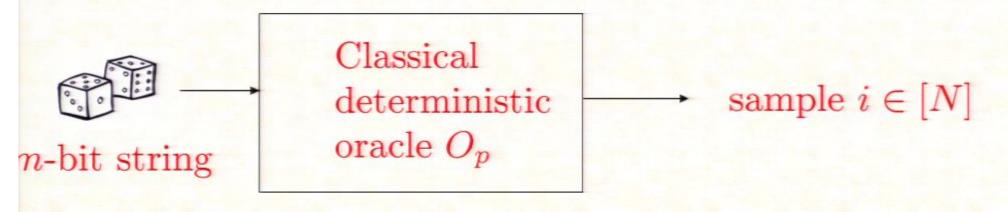
- (1) Statement of the problem and main results
- (2) Classical lower bounds (P. Valiant 2008)
- (3) Testing orthogonality and Collision Finding problem
- (4) Testing closeness
- (5) Testing uniformity
- (6) Conclusions

Statement of the problem



$$p_i = \frac{\text{\# inputs leading to an output } i}{\text{\# inputs}}$$

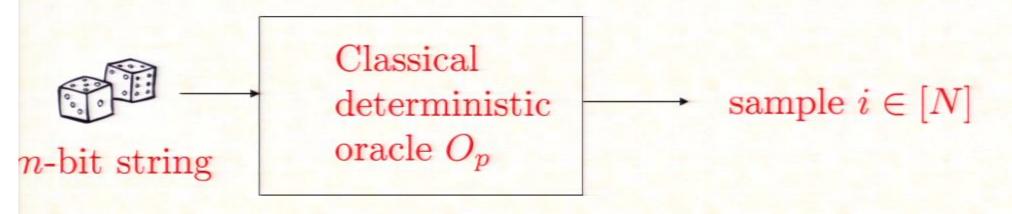
Statement of the problem



$$p_i = \frac{\text{\# inputs leading to an output } i}{\text{\# inputs}}$$

Quantum oracle: \hat{O}_p : $|x\rangle \otimes |0\rangle = |x\rangle \otimes |O_p(x)\rangle$

Statement of the problem



$$p_i = \frac{\text{\# inputs leading to an output } i}{\text{\# inputs}}$$

Quantum oracle: \hat{O}_p : $|x\rangle \otimes |0\rangle = |x\rangle \otimes |O_p(x)\rangle$

Property tester:

Input: m, N, ϵ , access to a (quantum) oracle

Output: Accept or Reject

constant error probability, constant precision ϵ

Previous work and main results

Property	Cl. Upper	Cl. Lower	Q. Upper	Q. Lower
Uniformity	$\tilde{O}(N^{2/3})$	$\Omega(N^{1/2})$	$O(N^{1/3})$?
Closeness	$\tilde{O}(N^{2/3})$	$\Omega(N^{2/3})$	$O(N^{1/2})$?
Orthogonality	$O(N^{1/2})$	$\Omega(N^{1/2})$	$O(N^{1/3})$	$\Omega(N^{1/3})$

Relevant papers:

- 1] Batu, Fortnov et al, Testing that distributions are close, FOCS 2000
- 2 Valiant, Testing symmetric properties of distributions, STOC 2008
- 3] Piccoolodreich and Ron, A sublinear bipartiteness tester ..., STOC 991998

 $X = (i_1, \ldots, i_M)$ — a list of M samples drawn from p

Collision of order k: Some element i appears in X exactly k times

Pirsa: 09020008 Page 15/81

 $X = (i_1, \ldots, i_M)$ — a list of M samples drawn from p

Collision of order k: Some element i appears in X exactly k times

Example: X = (1, 3, 1, 2, 3, 1, 2, 4)

1 collision of order 1 (i = 4)

2 collisions of order 2 (i = 2 and i = 3)

1 collision of order 3 (i = 1)

 $X = (i_1, \ldots, i_M)$ — a list of M samples drawn from p

Collision of order k: Some element i appears in X exactly k times

Example:
$$X = (1, 3, 1, 2, 3, 1, 2, 4)$$

1 collision of order 1 (i = 4)

2 collisions of order 2 (i = 2 and i = 3)

1 collision of order 3 (i = 1)

 $c_k = \#$ collisions of order k

Fingerprint of X: $c = (c_1, c_2, \ldots, c_M)$

 $X = (i_1, \ldots, i_M)$ — a list of M samples drawn from p

Collision of order k: Some element i appears in X exactly k times

Example:
$$X = (1, 3, 1, 2, 3, 1, 2, 4)$$

1 collision of order 1 (i = 4)

2 collisions of order 2 (i = 2 and i = 3)

1 collision of order 3 (i = 1)

 $c_k = \#$ collisions of order k

Fingerprint of X: $c = (c_1, c_2, \ldots, c_M)$

Example above: c = (1, 2, 1, 0, 0, 0, 0, 0)

(1) A fingerprint contains all relevant information for testing symmetric properties (invariant under relabeling of elements)

Pirsa: 09020008 Page 19/81

(1) A fingerprint contains all relevant information for testing symmetric properties (invariant under relabeling of elements)

Corollary: let D_p^M be a probability distribution of fingerprints. If a tester is supposed to accept p and reject q but

$$||D_p^M - D_q^M||_1 \ll \epsilon$$

then M samples is not enough to test a property.

2) Wishful Thinking Theorem (simplified version) Suppose $||p||_{\infty}$ and $||q||_{\infty}$ are small compared with 1/M. Then

$$||D_p^M - D_q^M||_1 \le O(1) \sum_{k=2}^{\infty} M^{k/2} \frac{|\theta_k(p) - \theta_k(q)|}{\sqrt{\max{\{\theta_k(p), \theta_k(q)\}}}}$$

where $\theta_k(p) = \sum_{i=1}^N p_i^k$ is the k-th moment of p

3) Simple generalization to properties that involve two distributions, such as orthogonality and closeness.

Accept if p, q have disjoint support, $||p - q||_1 = 2$ Reject if p, q have constant overlap, $||p - q||_1 \le 2 - \epsilon$

Pirsa: 09020008 Page 22/81

Wishful Thinking Theorem provides classical lower bounds

Uniformity testing: $\Omega(N^{1/2})$

Orthogonality testing: $\Omega(N^{1/2})$

Closeness testing: $\Omega(N^{2/3})$

More general problem: estimating $||p-q||_1$ with a constant precision. It requires $\Omega(N^{1-o(1)})$ queries.

Accept if p, q have disjoint support, $||p - q||_1 = 2$ Reject if p, q have constant overlap, $||p - q||_1 \le 2 - \epsilon$

Pirsa: 09020008 Page 24/81

Accept if p, q have disjoint support, $||p - q||_1 = 2$ Reject if p, q have constant overlap, $||p - q||_1 \le 2 - \epsilon$

 $X = (i_1, \ldots, i_M)$ — a list of M samples drawn from p

Collision probability: $r = \sum_{i \in X} q_i$

Accept if p, q have disjoint support, $||p - q||_1 = 2$ Reject if p, q have constant overlap, $||p - q||_1 \le 2 - \epsilon$

 $X = (i_1, \ldots, i_M)$ — a list of M samples drawn from p

Collision probability:
$$r = \sum_{i \in X} q_i$$

Basic intuition:

 $p \perp q$ implies r = 0 with probability 1 (no collisions)

Accept if p, q have disjoint support, $||p - q||_1 = 2$ Reject if p, q have constant overlap, $||p - q||_1 \le 2 - \epsilon$

 $X = (i_1, \ldots, i_M)$ — a list of M samples drawn from p

Collision probability:
$$r = \sum_{i \in X} q_i$$

Basic intuition:

 $p \perp q$ implies r = 0 with probability 1 (no collisions)

$$||p-q||_1 \le 2-\epsilon \text{ implies } r \ge const \cdot \frac{M}{N} \text{ w.h.p.}$$

Accept if p, q have disjoint support, $||p - q||_1 = 2$ Reject if p, q have constant overlap, $||p - q||_1 \le 2 - \epsilon$

 $X = (i_1, \ldots, i_M)$ — a list of M samples drawn from p

Collision probability:
$$r = \sum_{i \in X} q_i$$

Basic intuition:

 $p \perp q$ implies r = 0 with probability 1 (no collisions)

$$||p-q||_1 \le 2-\epsilon \text{ implies } r \ge const \cdot \frac{M}{N} \text{ w.h.p.}$$

 $X = (i_1, \ldots, i_M)$ — a list of M samples drawn from p

Collision probability:
$$r = \sum_{i \in X} q_i$$

Large deviation bound:

Suppose $||p-q||_1 \le 2-\epsilon$ and $32\epsilon^{-1} \le M \le N/2$. Then

$$\Pr\left[r \ge \frac{\epsilon^2}{256} \frac{M}{N}\right] \ge \frac{1}{3}.$$

 $X = (i_1, \ldots, i_M)$ — a list of M samples drawn from p

Collision probability:
$$r = \sum_{i \in X} q_i$$

Large deviation bound:

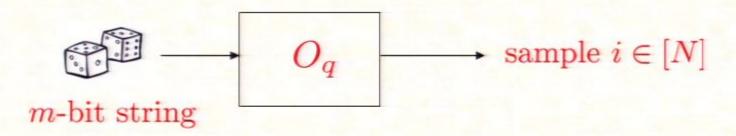
Suppose $||p-q||_1 \le 2-\epsilon$ and $32\epsilon^{-1} \le M \le N/2$. Then $\Pr\left[r \ge \frac{\epsilon^2}{256} \frac{M}{N}\right] \ge \frac{1}{3}.$

Remark: in the regime $M \sim N^{1/3}$ the standard deviation of r is much larger than the expectation value. One cannot use Cheby-shew inequality.

1. Let $X = (i_1, \ldots, i_M)$ be a list of M samples drawn from p

Pirsa: 09020008 Page 31/81

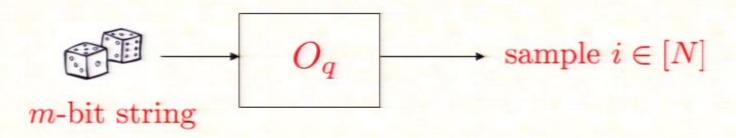
1. Let $X = (i_1, \ldots, i_M)$ be a list of M samples drawn from p



$$q_i = \frac{\text{\# inputs leading to an output } i}{\text{\# inputs}}$$

2. Mark all input strings y such that $O_q(y) \in X$ Collision probability r = fraction of marked strings

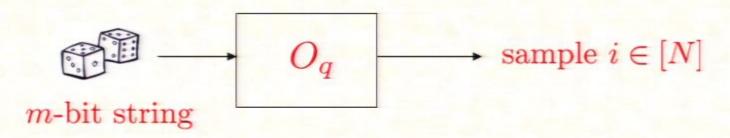
1. Let $X = (i_1, \ldots, i_M)$ be a list of M samples drawn from p



$$q_i = \frac{\text{\# inputs leading to an output } i}{\text{\# inputs}}$$

- 2. Mark all input strings y such that $O_q(y) \in X$ Collision probability r = fraction of marked strings
- 3. Assuming a lower bound $r \geq r_{min} \sim M/N$ find a marked string using the Grover search.

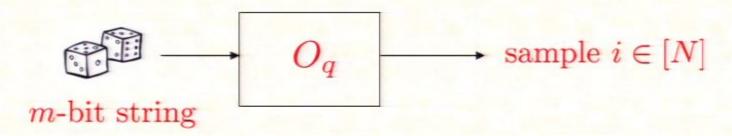
1. Let $X = (i_1, \ldots, i_M)$ be a list of M samples drawn from p



$$q_i = \frac{\text{\# inputs leading to an output } i}{\text{\# inputs}}$$

- 2. Mark all input strings y such that $O_q(y) \in X$ Collision probability r = fraction of marked strings
- 3. Assuming a lower bound $r \geq r_{min} \sim M/N$ find a marked string using the Grover search.
- 4. If a marked string is found, reject. Otherwise accept.

1. Let $X = (i_1, \ldots, i_M)$ be a list of M samples drawn from p



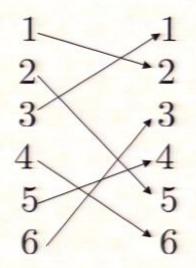
$$q_i = \frac{\text{\# inputs leading to an output } i}{\text{\# inputs}}$$

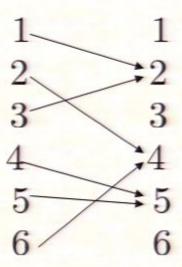
- 2. Mark all input strings y such that $O_q(y) \in X$ Collision probability r = fraction of marked strings
- 3. Assuming a lower bound $r \geq r_{min} \sim M/N$ find a marked string using the Grover search.
- 4. If a marked string is found, reject. Otherwise accept.

Pirsa: 09020008 queries =
$$M + O\left(\sqrt{\frac{1}{r_{min}}}\right) = M + O\left(\sqrt{\frac{N}{M}}\right) = O(N^{1/3})^{2}$$
 Page 35/81

Collision Finding Problem

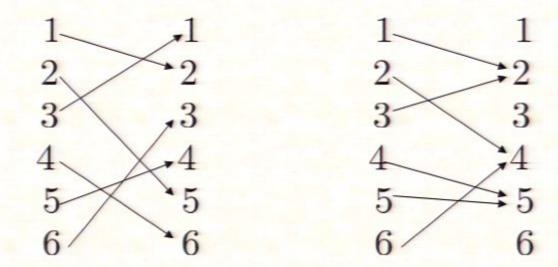
Decide whether an oracle function $F:[N] \to [N]$ is one-to-one or two-to-one.





Collision Finding Problem

Decide whether an oracle function $F:[N] \to [N]$ is one-to-one or two-to-one.

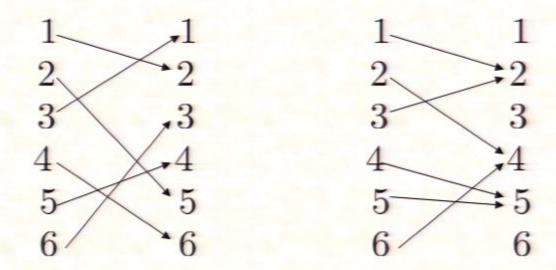


Brassard, Hoyer, Tapp 98: $O(N^{1/3})$ algorithm

Aaronson and Shi 04: $\Omega(N^{1/3})$ lower bound

Collision Finding Problem

Decide whether an oracle function $F:[N] \to [N]$ is one-to-one or two-to-one.



Brassard, Hoyer, Tapp 98: $O(N^{1/3})$ algorithm

Aaronson and Shi 04: $\Omega(N^{1/3})$ lower bound

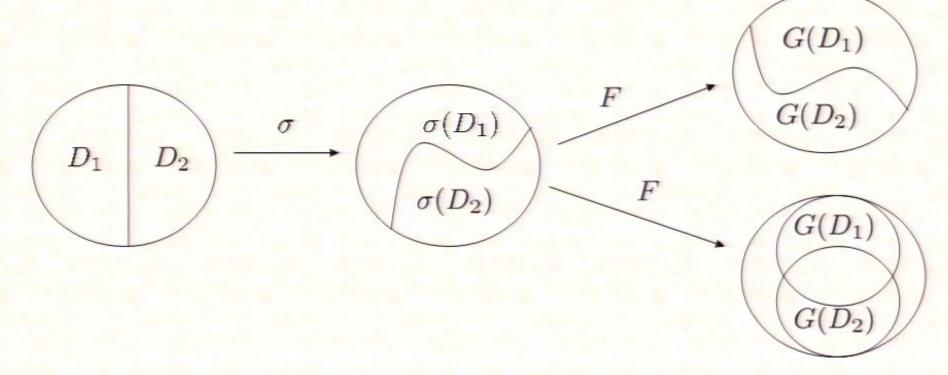
Simple observation: Collision Finding Problem is a special crasseconf orthogonality testing.

Lower bound $\Omega(N^{1/3})$ for orthogonality testing

Choose a random permutation $\sigma \in S_N$

Define a new oracle $G = F \circ \sigma$

Partition the domain of F into 2 equal parts: $[N] = D_1 \cup D_2$

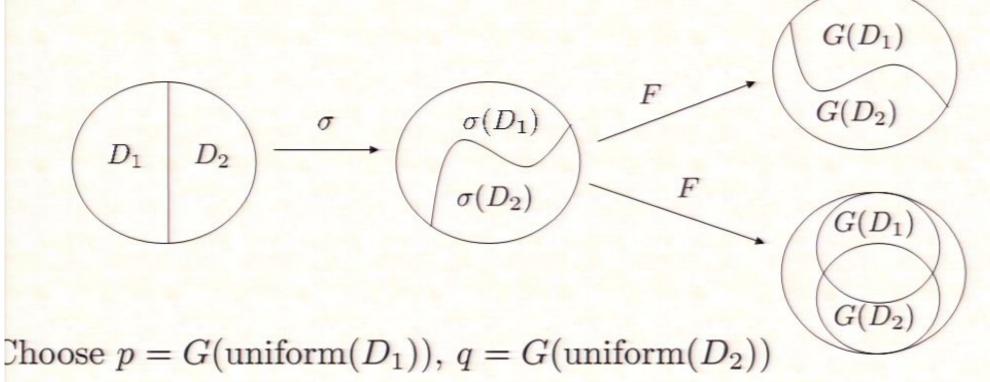


Lower bound $\Omega(N^{1/3})$ for orthogonality testing

Choose a random permutation $\sigma \in S_N$

Define a new oracle $G = F \circ \sigma$

Partition the domain of F into 2 equal parts: $[N] = D_1 \cup D_2$



If F is one-to-one then $p \perp q$.

If F is two-to-one then $\Pr[\|p - q\|_1 \le 7/8] \ge 1/2$.

Page 40/81

Accept if p = q, reject if $||p - q||_1 \ge \epsilon$

Brute force method: estimate $||p-q||_1$ with precision $\sim \epsilon$

Pirsa: 09020008 Page 41/81

Accept if p = q, reject if $||p - q||_1 \ge \epsilon$

Brute force method: estimate $||p-q||_1$ with precision $\sim \epsilon$

Step 1.
$$||p - q||_1 = \sum_{i=1}^{N} |p_i - q_i| = 2\mathbb{E}(x)$$

$$x_i = \frac{|p_i - q_i|}{p_i + q_i} \in [0, 1],$$

i is drawn from (p+q)/2

Use Monte Carlo method to estimate $\mathbb{E}(x)$

Accept if p = q, reject if $||p - q||_1 \ge \epsilon$

Brute force method: estimate $||p-q||_1$ with precision $\sim \epsilon$

Step 1.
$$||p - q||_1 = \sum_{i=1}^{N} |p_i - q_i| = 2\mathbb{E}(x)$$

$$x_i = \frac{|p_i - q_i|}{p_i + q_i} \in [0, 1],$$

i is drawn from (p+q)/2

Use Monte Carlo method to estimate $\mathbb{E}(x)$

Step 2. Show that estimating x_i with precision ϵ requires estimating p_i, q_i with precision $O(\epsilon \max\{p_i, q_i\})$

Accept if p = q, reject if $||p - q||_1 \ge \epsilon$

Brute force method: estimate $||p-q||_1$ with precision $\sim \epsilon$

Step 1.
$$||p - q||_1 = \sum_{i=1}^{N} |p_i - q_i| = 2\mathbb{E}(x)$$

$$x_i = \frac{|p_i - q_i|}{p_i + q_i} \in [0, 1],$$

i is drawn from (p+q)/2

Use Monte Carlo method to estimate $\mathbb{E}(x)$

- Step 2. Show that estimating x_i with precision ϵ requires estimating p_i, q_i with precision $O(\epsilon \max\{p_i, q_i\})$
- Street possible. Use quantum counting to estimate p_i and q_i

Pirsa: 09020008 Page 45/81

Theorem: For any $i \in [N]$ and any precision $\delta > 0$ one can get an estimate \tilde{p}_i which satisfies $|\tilde{p}_i - p_i| \leq \delta$ w.h.p. using

$$M = O(1) \max \left\{ \frac{\sqrt{p_i}}{\delta}, \frac{1}{\sqrt{\delta}} \right\}$$

queries to the oracle generating p.

Theorem: For any $i \in [N]$ and any precision $\delta > 0$ one can get an estimate \tilde{p}_i which satisfies $|\tilde{p}_i - p_i| \leq \delta$ w.h.p. using

$$M = O(1) \max \left\{ \frac{\sqrt{p_i}}{\delta}, \frac{1}{\sqrt{\delta}} \right\}$$

queries to the oracle generating p.

Step 3. Use quantum counting to estimate p_i and q_i We need precision $\delta \sim \epsilon \max\{p_i, q_i\}$ which translates into $M = \frac{O(1)}{\sqrt{\max\{p_i, q_i\}}} \quad \text{queries}$

Theorem: For any $i \in [N]$ and any precision $\delta > 0$ one can get an estimate \tilde{p}_i which satisfies $|\tilde{p}_i - p_i| \leq \delta$ w.h.p. using

$$M = O(1) \max \left\{ \frac{\sqrt{p_i}}{\delta}, \frac{1}{\sqrt{\delta}} \right\}$$

queries to the oracle generating p.

- Step 3. Use quantum counting to estimate p_i and q_i We need precision $\delta \sim \epsilon \max\{p_i, q_i\}$ which translates into $M = \frac{O(1)}{\sqrt{\max\{p_i, q_i\}}}$ queries
- Show that elements with max $\{p_i, q_i\} \ll 1/N$ are unlikely to appear. Thus $M = O(\sqrt{N})$ queries suffices.

Accept if p = q, reject if $||p - q||_1 \ge \epsilon$

Brute force method: estimate $||p-q||_1$ with precision $\sim \epsilon$

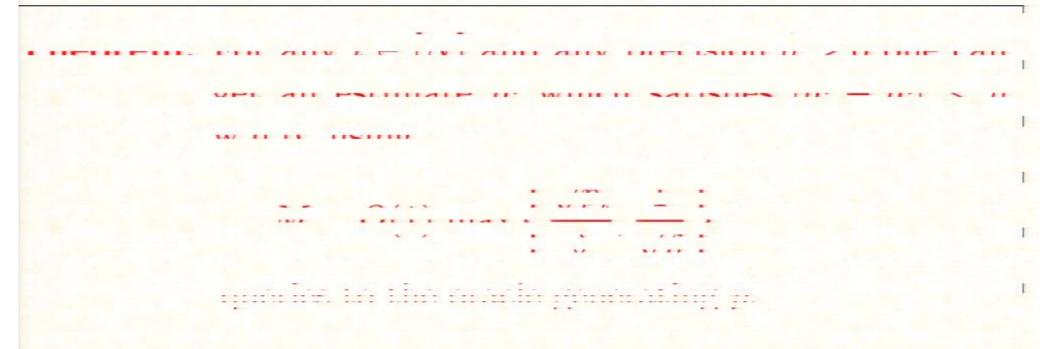
Step 1.
$$||p - q||_1 = \sum_{i=1}^{N} |p_i - q_i| = 2\mathbb{E}(x)$$

$$x_i = \frac{|p_i - q_i|}{p_i + q_i} \in [0, 1],$$

i is drawn from (p+q)/2

Use Monte Carlo method to estimate $\mathbb{E}(x)$

- Step 2. Show that estimating x_i with precision ϵ requires estimating p_i, q_i with precision $O(\epsilon \max\{p_i, q_i\})$
- Street 2000. Use quantum counting to estimate p_i and q_i



Pirsa: 09020008 Page 50/81

$$M = O(1) \, \frac{\sqrt{N}}{\epsilon^4 \, \omega^3}$$

queries to the quantum oracles generating p and q

$$M = O(1) \, \frac{\sqrt{N}}{\epsilon^4 \, \omega^3}$$

queries to the quantum oracles generating p and q

Corollary: One can test closeness using $O(\sqrt{N})$ queries.

$$M = O(1) \, \frac{\sqrt{N}}{\epsilon^4 \, \omega^3}$$

queries to the quantum oracles generating p and q

Corollary: One can test closeness using $O(\sqrt{N})$ queries.

Classical lower bounds:

Closeness testing: $\Omega(N^{2/3})$

Estimating $||p-q||_1$: $\Omega(N^{1-o(1)})$

$$M = O(1) \, \frac{\sqrt{N}}{\epsilon^4 \, \omega^3}$$

queries to the quantum oracles generating p and q

Corollary: One can test closeness using $O(\sqrt{N})$ queries.

Classical lower bounds:

Closeness testing: $\Omega(N^{2/3})$

Estimating $||p-q||_1$: $\Omega(N^{1-o(1)})$

It suggests that the quantum upper bound $O(\sqrt{N})$ for testing closeness might be improved...

Accept if p = I/N. Reject if $||p - I/N||_1 \ge \epsilon$.

Pirsa: 09020008 Page 55/81

Accept if p = I/N. Reject if $||p - I/N||_1 \ge \epsilon$.

What is special about statistics of samples drawn from the uniform distribution?

 $X = (i_1, \ldots, i_M)$ — a list of M samples drawn from p

$$r = \sum_{i \in X} p_i$$
 — collision probability

Pirea: 00020008

Accept if p = I/N. Reject if $||p - I/N||_1 \ge \epsilon$.

What is special about statistics of samples drawn from the uniform distribution?

 $X = (i_1, \ldots, i_M)$ — a list of M samples drawn from p

$$r = \sum_{i \in X} p_i$$
 — collision probability

p is uniform iff $r \leq \frac{M}{N}$ with probability 1

Pirea: 00020008

Accept if p = I/N. Reject if $||p - I/N||_1 \ge \epsilon$.

What is special about statistics of samples drawn from the uniform distribution?

 $X = (i_1, \ldots, i_M)$ — a list of M samples drawn from p

$$r = \sum_{i \in X} p_i$$
 — collision probability

p is uniform iff $r \leq \frac{M}{N}$ with probability 1

If $M \sim N^{1/3}$ then $r = \frac{M}{N}$ w.h.p.

Let's say that p is ϵ -non-uniform iff $||p - I/N||_1 \ge \epsilon$

Pirsa: 09020008 Page 59/81

Let's say that p is ϵ -non-uniform iff $||p - I/N||_1 \ge \epsilon$

Our strategy will be to show that

$$p \text{ is } \epsilon\text{-non-uniform } \Rightarrow \Pr\left[r \geq \frac{M}{N}(1+\delta)\right] \geq \omega$$

for some positive $\delta = \delta(\epsilon)$ and $\omega = \omega(\epsilon)$

Let's say that p is ϵ -non-uniform iff $||p - I/N||_1 \ge \epsilon$

Our strategy will be to show that

$$p \text{ is } \epsilon\text{-non-uniform } \Rightarrow \Pr\left[r \geq \frac{M}{N}(1+\delta)\right] \geq \omega$$

for some positive $\delta = \delta(\epsilon)$ and $\omega = \omega(\epsilon)$

Uniformity-Test (M,δ,ω)

Let $X = \{i_1, \ldots, i_M\}$ be a set of M samples from p.

Let $r = \sum_{i \in X} p_i$ be collision probability.

Let \tilde{r} be an estimate of r obtained using the quantum counting algorithm with a relative error δ .

If $\tilde{r} > (1+\delta)M/N$ then reject. Accept otherwise.

Let's say that p is ϵ -non-uniform iff $||p - I/N||_1 \ge \epsilon$

Our strategy will be to show that

$$p \text{ is } \epsilon\text{-non-uniform } \Rightarrow \Pr\left[r \geq \frac{M}{N}(1+\delta)\right] \geq \omega$$

for some positive $\delta = \delta(\epsilon)$ and $\omega = \omega(\epsilon)$

Uniformity-Test (M,δ,ω)

Let $X = \{i_1, \ldots, i_M\}$ be a set of M samples from p.

Let $r = \sum_{i \in X} p_i$ be collision probability.

Let \tilde{r} be an estimate of r obtained using the quantum counting algorithm with a relative error δ .

If $\tilde{r} > (1+\delta)M/N$ then reject. Accept otherwise.

Uniformity-Test (M,δ,ω)

Let $X = \{i_1, \ldots, i_M\}$ be a set of M samples from p.

Let $r = \sum_{i \in X} p_i$ be collision probability.

Let \tilde{r} be an estimate of r obtained using the quantum counting algorithm with a relative error δ .

If $\tilde{r} > (1+\delta)M/N$ then reject. Accept otherwise.

Theorem: Choose parameters of the tester as

$$M=64\epsilon^{-4}N^{1/3},$$
 $\delta=\epsilon^2/8,$ $\omega=1/(2a^a)$ where $a=64\epsilon^{-4}.$ Then

$$p \text{ is uniform } \Rightarrow \Pr(\text{reject}) \leq \omega,$$

p is
$$\epsilon$$
-non-uniform \Rightarrow Pr(reject) $\geq 3\omega/2$

We have to prove that

$$p \text{ is } \epsilon\text{-non-uniform } \Rightarrow \Pr\left[r \geq \frac{M}{N}(1+\delta)\right] \geq \omega$$

Pirsa: 09020008 Page 66/81

We have to prove that

$$p \text{ is } \epsilon\text{-non-uniform } \Rightarrow \Pr\left[r \geq \frac{M}{N}(1+\delta)\right] \geq \omega$$

Simplification 1: we can assume wlog that $p_i \ll N^{-1/3}$. Indeed, if $\exists p_i \sim N^{-1/3}$, such element i will appear in the sample list with a constant probability. Then

$$r \ge p_i \sim N^{-1/3} \gg M/N \sim N^{-2/3}$$
.

We have to prove that

$$p \text{ is } \epsilon\text{-non-uniform } \Rightarrow \Pr\left[r \geq \frac{M}{N}(1+\delta)\right] \geq \omega$$

Simplification 1: we can assume wlog that $p_i \ll N^{-1/3}$. Indeed, if $\exists p_i \sim N^{-1/3}$, such element *i* will appear in the sample list with a constant probability. Then

$$r \ge p_i \sim N^{-1/3} \gg M/N \sim N^{-2/3}$$
.

Simplification 2: we can assume wlog that all elements i_1, \ldots, i_M) in a sample list are distinct. Indeed,

$$\Pr[\exists \alpha \neq \beta : i_{\alpha} = i_{\beta}] \leq M^2 \sum_{i=1}^{N} p_i^2 \leq N^{-1/3}.$$

Page 68/81

After these simplifications we get

$$r = \sum_{\alpha=1}^{M} p_{i_{\alpha}}$$
, where (i_1, \dots, i_M) are samples drawn from p

$$\mathbb{E}(r) = M \sum_{i=1}^{N} p_i^2, \quad \text{Var}(r) = M \left(\sum_{i=1}^{N} p_i^3 - [\sum_{i=1}^{N} p_i^2]^2 \right).$$

After these simplifications we get

$$r = \sum_{\alpha=1}^{M} p_{i_{\alpha}}$$
, where (i_1, \dots, i_M) are samples drawn from p

$$\mathbb{E}(r) = M \sum_{i=1}^{N} p_i^2, \quad \text{Var}(r) = M \left(\sum_{i=1}^{N} p_i^3 - [\sum_{i=1}^{N} p_i^2]^2 \right).$$

Fact 1:
$$p$$
 is ϵ -non-uniform $\Rightarrow \mathbb{E}(r) \geq \frac{M}{N}(1 + \epsilon^2)$.

After these simplifications we get

$$r = \sum_{\alpha=1}^{M} p_{i_{\alpha}}$$
, where (i_1, \dots, i_M) are samples drawn from p

$$\mathbb{E}(r) = M \sum_{i=1}^{N} p_i^2, \quad \text{Var}(r) = M \left(\sum_{i=1}^{N} p_i^3 - [\sum_{i=1}^{N} p_i^2]^2 \right).$$

Fact 1:
$$p$$
 is ϵ -non-uniform $\Rightarrow \mathbb{E}(r) \geq \frac{M}{N}(1 + \epsilon^2)$.

Fact 2: If
$$||p||_{\infty} \ll N^{-2/3}$$
 then $\sqrt{\operatorname{Var}(r)} \ll \mathbb{E}(r)$

After these simplifications we get

$$r = \sum_{\alpha=1}^{M} p_{i_{\alpha}}$$
, where (i_1, \dots, i_M) are samples drawn from p

$$\mathbb{E}(r) = M \sum_{i=1}^{N} p_i^2, \quad \text{Var}(r) = M \left(\sum_{i=1}^{N} p_i^3 - [\sum_{i=1}^{N} p_i^2]^2 \right).$$

Fact 1:
$$p$$
 is ϵ -non-uniform $\Rightarrow \mathbb{E}(r) \geq \frac{M}{N}(1 + \epsilon^2)$.

Fact 2: If
$$||p||_{\infty} \ll N^{-2/3}$$
 then $\sqrt{\operatorname{Var}(r)} \ll \mathbb{E}(r)$

Thus if p has no 'big' elements $p_i \sim N^{-2/3}$ then the standard Chebyshev inequality implies $r \geq (M/N)(1+\delta)$ where p_i is p_i .

Def. An element $i \in [N]$ is called big iff $p_i > 2N^{-2/3}$.

Pirsa: 09020008 Page 73/81

After these simplifications we get

$$r = \sum_{\alpha=1}^{M} p_{i_{\alpha}}$$
, where (i_1, \dots, i_M) are samples drawn from p

$$\mathbb{E}(r) = M \sum_{i=1}^{N} p_i^2, \quad \text{Var}(r) = M \left(\sum_{i=1}^{N} p_i^3 - [\sum_{i=1}^{N} p_i^2]^2 \right).$$

Fact 1:
$$p$$
 is ϵ -non-uniform $\Rightarrow \mathbb{E}(r) \geq \frac{M}{N}(1 + \epsilon^2)$.

Fact 2: If
$$||p||_{\infty} \ll N^{-2/3}$$
 then $\sqrt{\operatorname{Var}(r)} \ll \mathbb{E}(r)$

Thus if p has no 'big' elements $p_i \sim N^{-2/3}$ then the standard Chebyshev inequality implies $r \geq (M/N)(1+\delta)$ where p_i is the standard Chebyshev inequality implies $p_i \sim N^{-2/3}$.

Def. An element $i \in [N]$ is called big iff $p_i > 2N^{-2/3}$.

Pirsa: 09020008 Page 75/81

After these simplifications we get

$$r = \sum_{\alpha=1}^{M} p_{i_{\alpha}}$$
, where (i_1, \dots, i_M) are samples drawn from p

$$\mathbb{E}(r) = M \sum_{i=1}^{N} p_i^2, \quad \text{Var}(r) = M \left(\sum_{i=1}^{N} p_i^3 - [\sum_{i=1}^{N} p_i^2]^2 \right).$$

Fact 1:
$$p$$
 is ϵ -non-uniform $\Rightarrow \mathbb{E}(r) \geq \frac{M}{N}(1 + \epsilon^2)$.

Fact 2: If
$$||p||_{\infty} \ll N^{-2/3}$$
 then $\sqrt{\operatorname{Var}(r)} \ll \mathbb{E}(r)$

Thus if p has no 'big' elements $p_i \sim N^{-2/3}$ then the standard Chebyshev inequality implies $r \geq (M/N)(1+\delta)$ where p_i is the standard Chebyshev inequality implies $p_i \sim N^{-2/3}$.

Def. An element $i \in [N]$ is called big iff $p_i > 2N^{-2/3}$.

Pirsa: 09020008 Page 77/81

Def. An element $i \in [N]$ is called big iff $p_i > 2N^{-2/3}$.

Big =
$$\{i \in [N] : p_i > 2N^{-2/3}\}$$
 – a set of big elements

Pirsa: 09020008 Page 78/81

Def. An element $i \in [N]$ is called big iff $p_i > 2N^{-2/3}$.

Big =
$$\{i \in [N] : p_i > 2N^{-2/3}\}$$
 – a set of big elements

$$w_{\text{big}} = \sum_{i \in \text{Big}} p_i$$
 – a probability that *i* is big

Pirsa: 09020008 Page 79/81

Def. An element $i \in [N]$ is called big iff $p_i > 2N^{-2/3}$.

Big =
$$\{i \in [N] : p_i > 2N^{-2/3}\}$$
 – a set of big elements

$$w_{\text{big}} = \sum_{i \in \text{Big}} p_i$$
 – a probability that *i* is big

$$w_{\rm big} > N^{-1/3}$$

(many big elements)

$$w_{\text{big}} \leq N^{-1/3}$$
(a few big elements)

n order to make $r > (1+\delta)M/N$ we need only O(1) big elements n a list of samples $X=(i_1,\ldots,i_M).$ Show that it happens with con-

stant probability (although exp. $\min_{\epsilon=1}^{\text{Pirsa: 09020008}} \epsilon^{-1}$).

Show that a sample X = (i_1,\ldots,i_M) contains no big elements with a constant probability (although exp. small in ϵ^{-1}). Conditioned on having no big elements we already know that r > $(1+\delta)M/N$ w.h.p.

Conclusions

Property	Cl. Upper	Cl. Lower	Q. Upper	Q. Lower
Uniformity	$\tilde{O}(N^{2/3})$	$\Omega(N^{1/2})$	$O(N^{1/3})$?
Closeness	$\tilde{O}(N^{2/3})$	$\Omega(N^{2/3})$	$O(N^{1/2})$?
Orthogonality	$O(N^{1/2})$	$\Omega(N^{1/2})$	$O(N^{1/3})$	$\Omega(N^{1/3})$

Open problems:

- Testing closeness: is $O(N^{1/2})$ optimal?
- Pirsa: 09020008 ntum lower bounds