

Lecture 2: Concentration Bounds

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Suppose there is an unknown distribution, D , and we want to estimate the mean. A possible suggestion is to draw independent samples

$$x_1, x_2, \dots, x_n$$

from D and return the empirical average,

$$\frac{1}{n} \sum_{i=1}^n x_i.$$

Laws of large number say that as n goes to infinity the empirical average converges to the mean. The question we want to address in this lecture is “how large should n be” in order to get an ϵ -additive approximation of the true expectation? As a real world application, we can use this idea to estimate the people opinion in polling by asking only a few of the voters randomly.

We start this lecture by a simple example: Suppose that the average GPA in CSE 521 is 3.0 / 4.0. At most, what fraction of the students have received at least a 3.5? It turns out in the worst case 1/7-th fraction have received 0.0 and the rest, i.e., 6/7-th fraction have received 3.5. In other words, the worst case is when everybody who has received below 3.5 indeed got 0 and all of those who got more than 3.5 indeed receive nothing more than 3.5. We can justify this claim using Markov’s inequality.

2.1 Markov’s Inequality

Theorem 2.1 (Markov’s Inequality). *Let $X \geq 0$ be a random variable. Then for all k ,*

$$\mathbb{P}[X \geq k \cdot \mathbb{E}[X]] \leq \frac{1}{k}$$

equivalently:

$$\mathbb{P}[X \geq k] \leq \frac{\mathbb{E}[x]}{k}.$$

So, in our class average GPA example, X denotes the GPA of a random student, $\mathbb{E}[X] = 3$ and $k = 7/6$. The inequality says at most 6/7 fraction of the students received at least 3.5 or at least 1/7 receive less than 3.5.

Proof. The proof is a simple one line argument,

$$\mathbb{E}[X] = \sum_i \mathbb{P}[X = i] \geq \sum_{i \geq k} i \cdot \mathbb{P}[X = i] \geq \sum_{i \geq k} k \cdot \mathbb{P}[X = i] = k \cdot \mathbb{P}[X \geq k]$$

So, $\mathbb{P}[X \geq k] \leq \mathbb{E}[X]/k$ as desired. □

Observe that in the above proof is tight, i.e., all inequalities are equalities, if the distribution of X has only two points mass,

$$X = \begin{cases} 0 & \text{w.p. } 1 - 1/k \\ k + \epsilon & \text{w.p. } 1/k \end{cases}.$$

In other words, this example shows that if $\mathbb{E}[X]$ is the only information that we have about X , then Markov's inequality is the best bound we can prove on deviations from the expectation of X .

2.1.1 Applications of Markov's Inequality: Fixed points of permutations

Let $[n] := \{1, \dots, n\}$. A permutation, $\sigma : [n] \rightarrow_{\text{onto}} [n]$, is a bijection between $[n]$ and $[n]$. Suppose we choose a uniformly random permutation σ . What is the probability that for two i, j , $\sigma_i = i$ and $\sigma_j = j$, i.e., that the permutation has two fixed points?

Let $X_i = \mathbb{I}[\sigma_i = i]$. Let $X = \sum X_i$. Note that X is exactly equal to the number of fixed points of σ . So we want to upper bound $\mathbb{P}[X \geq 2]$. We are going to use Markov's inequality, but first we need to calculate $\mathbb{E}[X]$.

$$\begin{aligned} \mathbb{E}[X] &= \mathbb{E}\left[\sum X_i\right] \\ &= \sum \mathbb{E}[X_i] \quad (\text{by linearity of expectation, not proven here}) \\ &= \sum_i \mathbb{P}[X_i = 1] \quad (\text{expectation of an indicator}) \\ &= \sum_i \frac{1}{n} \\ &= 1 \end{aligned}$$

So by Markov Inequality,

$$\mathbb{P}[X \geq 2] \leq \frac{1}{2}.$$

2.2 Chebyshev's Inequality

Markov's Inequality is the best bound you can have if all you know is the expectation. In its worst case, the probability is very spread out. The Chebyshev Inequality lets you say more if you know the distribution's variance.

Definition 2.2 (Variance). *The variance of a random variable X is defined as*

$$\text{Var}(X) = \mathbb{E}[(X - \mathbb{E}X)^2]$$

Let us prove an identity on $\text{Var}(X)$.

$$\begin{aligned} \text{Var}(X) &= \mathbb{E}[(X - \mathbb{E}X)^2] \\ &= \mathbb{E}[X^2 - 2X\mathbb{E}[X] + (\mathbb{E}[X])^2] \\ &= \mathbb{E}[X^2] + (\mathbb{E}[X])^2 - 2(\mathbb{E}[X])^2 \\ &= \mathbb{E}[X^2] - \mathbb{E}[X]^2 \end{aligned}$$

where we used linearity of expectation. Note that for any number X , $(X - \mathbb{E}X)^2 \geq 0$. Therefore, for any random variable X , $\text{Var}(X) \geq 0$. So, by above identity we always have

$$\mathbb{E}[X^2] \geq \mathbb{E}[X]^2,$$

i.e., the 2nd moment is at least the 1st moment squared.

Theorem 2.3 (Chebyshev's Inequality). *For any random variable X ,*

$$\mathbb{P}[|X - \mathbb{E}X| > \epsilon] < \frac{\text{Var}(X)}{\epsilon^2}$$

or equivalently

$$\mathbb{P}[|X - \mathbb{E}[X]| > k\sigma] \leq \frac{1}{k^2}$$

where $\sigma = \sqrt{\text{Var}(X)}$ is the standard deviation of X .

The second inequality in theorem can be read that any random variable is within 3 standard deviation of the expectation with probability 90%. It turns out that Chebyshev's inequality is just Markov's inequality applied to the variance R.V., $Y = (X - \mathbb{E}[X])^2$.

Proof. Let $Y := (X - \mathbb{E}X)^2$ be a nonnegative random variable. So, by Markov's inequality,

$$\mathbb{P}[Y \geq \epsilon^2] \leq \frac{\mathbb{E}[Y]}{\epsilon^2}$$

In other words,

$$\mathbb{P}[|X - \mathbb{E}[X]|^2 \geq \epsilon^2] \leq \frac{\text{Var}(X)}{\epsilon^2}.$$

Taking square root of the both sides of the inequality gives,

$$\mathbb{P}[|X - \mathbb{E}[X]| \geq \epsilon] \leq \frac{\text{Var}(X)}{\epsilon^2}$$

as desired □

2.2.1 Polling

In this section we use Chebyshev's inequality to answer the question that we raised at the beginning of this lecture. Suppose there is an unknown distribution D with mean μ and we want to estimate μ using independent samples of D ,

$$X_1, X_2, \dots, X_n$$

First, observe that by linearity of expectation,

$$\mathbb{E}\left[\frac{1}{n} \sum_i X_i\right] = \mu.$$

So, we want to use Chebyshev's inequality to upper bound,

$$\mathbb{P}\left[\left|\frac{X_1 + X_2 + \dots + X_n}{n} - \mu\right| \geq \epsilon\right]$$

To use Chebyshev's inequality, first we need to calculate the variance. Let $X = \frac{X_1 + \dots + X_n}{n}$ be the empirical average. We use the following lemma to bound the variance of X .

We say a set of random variables X_1, X_2, \dots, X_n are *pairwise independent* if for all $1 \leq i, j \leq n$

$$\mathbb{E}[X_i X_j] = \mathbb{E}[X_i] \mathbb{E}[X_j].$$

Lemma 2.4. For any set of pairwise independent random variables X_1, \dots, X_n

$$\text{Var}(X_1 + \dots + X_n) = \text{Var} X_1 + \dots + \text{Var} X_n$$

Proof. We can write,

$$\begin{aligned} \text{Var}(X_1 + \dots + X_n) &= \mathbb{E}[(X_1 + \dots + X_n)^2] - (\mathbb{E}X_1 + \mathbb{E}X_2 + \dots + \mathbb{E}X_n)^2 \\ &= \mathbb{E}\left[\sum_{i,j} X_i X_j\right] - \sum_{i,j} \mathbb{E}[X_i] \mathbb{E}[X_j] \\ &= \sum \mathbb{E}[X_i^2] - (\mathbb{E}[X_i])^2 \\ &= \sum_{i=1}^n \text{Var}(X_i). \end{aligned}$$

In the second to last equality we used pairwise independence. □

Let's go back to the polling example; recall X_1, \dots, X_n are independent samples of D , so they are pairwise independent, and by the above lemma,

$$\text{Var}(X) = \text{Var}\left(\frac{X_1 + \dots + X_n}{n}\right) = \frac{1}{n^2} \text{Var}(X_1 + \dots + X_n) = \frac{1}{n^2} (\text{Var}(X_1) + \dots + \text{Var}(X_n)) = \frac{\text{Var}(D)}{n}$$

Therefore, by Chebyshev's inequality,

$$\mathbb{P}[|X - \mu| \geq \epsilon] \leq \frac{\text{Var}(D)}{n\epsilon^2} \tag{2.1}$$

Now, let's continue on the polling example, suppose for all i ,

$$X_i = \begin{cases} 1 & \text{w.p. } p \\ 0 & \text{otherwise} \end{cases},$$

i.e., p fraction of the population would vote yes on the election, and we want to estimate p within ϵ additive error. So, all we need to do is to upper bound the variance of X_i . First, we calculate the second moment, for all i ,

$$\mathbb{E}[X_i^2] = 1^2 \cdot p + 0^2 \cdot (1 - p) = p.$$

Therefore,

$$\text{Var}(X_i) = \mathbb{E}[X_i^2] - \mathbb{E}[X_i]^2 = p - p^2 = p(1 - p) \leq \frac{1}{4}.$$

Therefore, by (2.1)

$$\mathbb{P}\left[\left|\frac{\sum_i X_i}{n} - p\right| \geq \epsilon\right] \leq \frac{1}{4n\epsilon^2}$$

Suppose we choose 10,000 individuals from the population randomly and we calculate the empirical mean; by above inequality with probability 15/16 our estimate is within 2% of the true mean. Note that the importance of this inequality is the the size of the sample is independent of the size of the population. In general if we want to obtain an ϵ -additive error with probability $1 - \delta$ we need $O(1/\delta\epsilon^2)$ many samples.

Note that the above analysis can easily be extended to the case where X_i 's are not necessarily Bernoulli. In particular, suppose D is distributed on an interval $[a, b]$ where D can take any real number in this interval. It follows that the variance of D is at most $(b - a)^2$. This is because the different of any two numbers in the support of D is at most $b - a$. Therefore, following the same analysis if we have n samples X_1, \dots, X_n of such a D then

$$\mathbb{P} \left[\left| \frac{\sum_i X_i}{n} - \mu \right| \geq \epsilon \right] \leq \frac{(b - a)^2}{n\epsilon^2}.$$

where μ is the mean of D . So, to get an ϵ -additive error with probability at least $1 - \delta$ it is enough to have $n \geq \frac{(b-a)^2}{\epsilon^2\delta}$ many samples.

Next lecture we will see a stronger concentration bounds, a.k.a., Chernoff bounds. We see that for the same polling example it is enough to use $O(\frac{1}{\epsilon^2} \log \frac{1}{\delta})$ samples to obtain an ϵ -additive approximation of the mean with probability $1 - \delta$.

2.3 Birthday Paradox

The Birthday paradox is a well-known problem in probability theory which finds the probability that some pairs of individuals in a set of n randomly chosen group of people will have the same birthday. It assumes that each day of the 365 days of a year is equally probable for a birthday. It can be easily noted that the probability reaches 100% when the number of people reaches 366, since there are 365 days in a year.

Let X_1, X_2, \dots, X_n be n independent and identically distributed (i.i.d.) random variables, in the range $\{1, 2, \dots, N\}$ where X_i denotes the birthday of the person i . We say there is a *collision* if for some $1 \leq i, j \leq n$, we have $X_i = X_j$. Otherwise, (if for all i, j , $X_i \neq X_j$) we say there is no collision. We prove the following two claims:

Lemma 2.5. *If $n \leq \sqrt{N}$, then,*

$$\mathbb{P}[\text{no collision}] \geq \frac{1}{2}.$$

Lemma 2.6. *If $n \geq c\sqrt{N}$, then,*

$$\mathbb{P}[\text{collision}] \geq 1 - \frac{2}{c^2}.$$

Let $Y_{i,j} = \mathbb{I}[X_i = X_j]$ be the random variable indicating that $X_i = X_j$. Let $Y = \sum_{i,j} Y_{i,j}$. Note that by definition Y is always a nonnegative integer.

We start by proving **Lemma 2.5**. By definition of Y , it is enough to show $\mathbb{P}[Y = 0] \geq 1/2$; equivalently, it is enough to show $\mathbb{P}[Y \geq 1] \leq 1/2$. The latter inequality is very suitable for an application of Markov's inequality. To show the latter it is enough to show $\mathbb{E}[Y] \leq 1/2$. By linearity of expectation,

$$\mathbb{E}[Y] = \mathbb{E} \left[\sum_{i,j} Y_{i,j} \right] = \sum_{i,j} \mathbb{E}[Y_{i,j}] = \sum_{i,j} \mathbb{P}[Y_{i,j} = 1] = \frac{\binom{n}{2}}{N} \quad (2.2)$$

The last equality uses the fact that for all i, j , $\mathbb{P}[Y_{i,j} = 1] = \frac{1}{N}$.

So, by Markov's inequality,

$$\mathbb{P}[Y \geq 1] \leq \frac{\binom{n}{2}}{N} = \frac{n(n-1)}{2N} \leq \frac{1}{2} \Rightarrow \mathbb{P}[Y = 0] \geq \frac{1}{2} \quad (2.3)$$

which proves [Lemma 2.5](#)

Next, we prove [Lemma 2.6](#). In this case, we want to lower bound $\mathbb{P}[Y \geq 1]$; or equivalently, upper bound $\mathbb{P}[Y = 0]$. Note that Markov inequality does not give any interesting bound in this case. In fact if the only information we have about Y is its expectation then Y could be 0 with probability $1 - \epsilon$ and $\mathbb{E}[Y]/\epsilon$ with probability ϵ . So, to prove the claim we upper bound the variance of Y and use Chebyshev's inequality.

First, observe that the random variables $Y_{i,j}$'s are pairwise independent, since $X_i = X_j$ does not convey any information about whether or not $X_i = X_k$ for some $k \neq j$. Also, note that $Y_{i,j}$'s are not three-way independent; in particular, if $Y_{i,j} = 1, Y_{j,k} = 1$ then $Y_{i,k} = 1$.

Therefore, by pairwise independence property of $Y_{i,j}$'s, we get

$$\text{Var}[Y] = \sum_{i,j} \text{Var}(Y_{i,j}) = \sum_{i,j} \mathbb{E}[Y_{i,j}^2] - (\mathbb{E}[Y_{i,j}])^2 = \sum_{i,j} \frac{1}{N} - \frac{1}{N^2} \leq \sum_{i,j} \frac{1}{N} = \frac{\binom{n}{2}}{N} \quad (2.4)$$

Observe that variance of Y is less than its expectation. So, $\sigma Y \leq \sqrt{\mathbb{E}Y}$. As we mentioned in the previous lecture, we expect that with high probability Y is within 3 standard deviation of its expectation. So, if $\mathbb{E}[Y] \gg 0$, we have $Y \geq 1$ with high probability.

Now, let's make this formal. Using Chebyshev's inequality with $\epsilon = \mathbb{E}[Y]$, we get

$$\mathbb{P}[|Y - \mathbb{E}[Y]| \geq \mathbb{E}[Y]] \leq \frac{\binom{n}{2}/N}{(\binom{n}{2}/N)^2} = \frac{N}{\binom{n}{2}} \approx \frac{2}{c^2} \quad (2.5)$$

Therefore,

$$\mathbb{P}[Y = 0] \leq \mathbb{P}[|Y - \mathbb{E}[Y]| \geq \mathbb{E}[Y]] \leq \frac{2}{c^2}. \quad (2.6)$$

This shows that $\mathbb{P}[Y \geq 1] \geq 1 - \frac{2}{c^2}$ as desired. This proves [Lemma 2.6](#).