

### Problem Set 3 (due Tuesday, November 21)

#### Problem 1 (3 points) Random projections

Given a set  $X$  of  $n$  points in  $n$ -dimensional space, consider the problem of find two points  $x$  and  $y$  in  $X$  that minimize  $|x - y|$ .

- (a) Give an  $O(n^3)$ -time algorithm for solving the problem.
- (b) Using random projections, give an  $O(n^2 \log n)$  time algorithm that, with probability at least  $1 - 1/n$ , finds two points  $x$  and  $y$ , whose distance is at most 1% more than the distance between two closest points.

#### Problem 2 (3 points) Dimensionality reduction via JL Transform

Suppose you have an algorithm for finding a TSP tour for  $n$  points in  $\mathbb{R}^d$  whose cost is within  $(1 + \varepsilon)$  of the optimal in time  $T(n, d, \varepsilon)$ . Show how to use the Johnson-Lindenstrauss transform to derive an algorithm that finds a TSP tour for  $n$  points in  $\mathbb{R}^d$  whose cost is within  $(1 + \varepsilon)$  of the optimal in time  $T(n, O(\log n/\varepsilon^2), O(\varepsilon))$  with probability at least  $1 - 1/n$ . (Note that this could be significantly more efficient if  $d \gg \Theta(\log n)$ ).

#### Problem 3 (1 point) Pseudoinverse and SVD

Suppose  $X$  is a square matrix, but not necessarily invertible. Consider the singular value decomposition of  $X$  given by  $U^T D V$ . If  $u_i$  denotes the  $i$ th column vector of  $U$  and  $v_i$  the  $i$ th column vector of  $V$ , we can also write this as  $X = \sum_i \sigma_i u_i v_i^T$ . Define  $Y$  as the matrix  $\sum_i \frac{1}{\sigma_i} v_i u_i^T$ . Prove that  $Y X v = v$  for all  $v$  in the span of the right singular vectors of  $X$ . The matrix  $Y$  is referred to as a pseudoinverse of  $X$  and can play the role of  $X^{-1}$  in many applications.

#### Problem 4 (3 points) Heavy hitters using compressed sensing

Suppose we are trying to maintain frequencies of the heavy-hitters in a long stream of elements, where the elements are drawn from the set  $[n]$ . Each update in the stream is an increment or decrement (by one) of the frequency of one of the elements. Assume that the initial frequency of all elements is 0.

A simple way to maintain the frequencies is to maintain an array of size  $n$ , where we keep a count for each element. This requires space  $\Theta(n)$  (assuming each count requires  $O(1)$  space).

- (a) Consider the case where we know that only  $k \ll n$  elements will ever show up in the stream. Show that you can accomplish the task using space  $O(k)$  and time  $O(k)$  per update. Show how to improve this to space  $O(k)$  and expected time  $O(1)$ .
- (b) Now consider the case where we know that there are only  $k \ll n$  heavy-hitters, but there is noise in the system so that other counts may also be non-zero. In other words, the frequency vector  $f$

is almost  $k$ -sparse. From compressed sensing, we know that there exists an  $m \times n$  matrix  $A$  for  $m = O(k \log(n/k))$  such that the  $k$  most significant entries of  $f$  can be recovered from  $Af$ . Show how to maintain  $Af$  (which incurs space  $O(m)$ ) without explicitly maintaining  $f$ . You may assume that you have access to  $A$  at every update.

### **Problem 5 (10 points) Project Proposal**

Please submit a proposal for the course project. The proposal must be approximately 2 pages long for an individual project and 3-4 pages long for a pair project. Use 1-inch margins on all sides, and 11-pt font. The proposal should include the following:

- Tentative title and author(s)
- High-level description of the problem or topic: this could include formal problem definitions and/or models being considered.
- Motivation for the problem or topic: describe why the problem or topic is of interest.
- A brief summary of related work on the problem or topic: this could include a summary of results of say two of the papers in the relevant domain.
- Proposed work (could be a survey, theoretical exploration, experimental work): if you have a specific open problem in mind, highlight it; otherwise, you can list potential directions for work; if you are conducting a survey, list the papers you are planning to review and present, and discuss why you think these are important.
- References (not counted in the page length)

Prepare a project proposal presentation (5-7 minutes long + 3-5 minutes for questions) to be presented on Nov 14 or Nov 21.