

Probability on graphs
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Problem set 7

Michał Kotowski

Problem 1. Let $m_+ = m_+(n)$, $m_- = m_-(n)$ be such that $m_+ = o(\sqrt{n})$ and $\sqrt{n} = o(m_-)$. Let μ_n be the $\text{Bin}(n, 1/2)$ distribution, ν_n the $\text{Bin}(n - m_+, 1/2)$ distribution and η_n – the $\text{Bin}(n - m_-, 1/2)$ distribution. Prove that

$$d_{\text{TV}}(\mu_n, \nu_n) \rightarrow 0$$

and

$$d_{\text{TV}}(\mu_n, \eta_n) \rightarrow 1$$

as $n \rightarrow \infty$.

Problem 2. Let $G = (V, E)$ be a d -regular graph, $d \geq 3$. Consider the simple random walk on G and assume that it is irreducible and aperiodic. Prove the following lower bound on the mixing time

$$t_{\text{mix}}(\varepsilon) \geq \frac{\log(|V|(1 - \varepsilon)/3)}{\log(d - 1)}.$$

Problem 3. Consider the coupon collector problem with n coupons – at each step we draw one coupon out of n possible types, with each type of coupon equally likely. Let τ be the first time at which at least one coupon of each type has been collected.

(a) Prove that $\mathbb{E}\tau = n \sum_{k=1}^n \frac{1}{k}$ and for any $c > 0$ we have

$$\mathbb{P}(\tau > \lceil n \log n + cn \rceil) \leq e^{-c}.$$

(b) Let $I_j(t)$ be the indicator of the event that the j -th type of coupon has not been collected by time t . Let $R(t) = \sum_{j=1}^n I_j(t)$. Prove that the random variables $I_j(t)$ are negatively correlated and setting $p_t = (1 - \frac{1}{n})^t$ we have

$$\mathbb{E}R_t = np_t,$$

$$\text{Var}R_t \leq np_t(1 - p_t) \leq \frac{n}{4}.$$