

Probabilistic Analysis(2)

In general, we have no control over the order in which candidates appear.

We could assume that they come in a random order:

- Assign a rank to each candidate: $rank(i)$ is a unique integer in the range 1 to n .
- The ordered list $\langle rank(1), rank(2), \dots, rank(n) \rangle$ is a permutation of the candidate numbers $\langle 1, 2, \dots, n \rangle$.
- The list of ranks is equally likely to be any one of the $n!$ permutations.
- Equivalently, the ranks form a uniform random permutation: each of the possible $n!$ permutations appears with equal probability.

Essential idea of probabilistic analysis: We must use knowledge of, or make assumptions about, the distribution of inputs.

- The expectation is over this distribution.
- This technique requires that we can make a reasonable characterization of the input distribution.

Probabilistic Analysis Of Algorithms

A. H. G. Rinnooy Kan



Probabilistic Analysis Of Algorithms:

Probabilistic Analysis of Algorithms Micha Hofri, 2012-12-06 Probabilistic Analysis of Algorithms begins with a presentation of the tools of the trade currently used in probabilistic analyses and continues with an applications section in which these tools are used in the analysis of selected algorithms. The tools section of the book provides the reader with an arsenal of analytic and numeric computing methods which are then applied to several groups of algorithms to analyze their running time or storage requirements characteristics. Topics covered in the applications section include sorting, communications network protocols and bin packing. While the discussion of the various algorithms is sufficient to motivate their structure, the emphasis throughout is on the probabilistic estimation of their operation under distributional assumptions on their input. Probabilistic Analysis of Algorithms assumes a working knowledge of engineering mathematics drawing on real and complex analysis, combinatorics and probability theory. While the book is intended primarily as a text for the upper undergraduate and graduate student levels, it contains a wealth of material and should also prove an important reference for researchers. As such, it is addressed to computer scientists, mathematicians, operations researchers and electrical and industrial engineers who are interested in evaluating the probable operation of algorithms rather than their worst case behavior.

Probability and Computing Michael Mitzenmacher, Eli Upfal, 2005-01-31 Randomization and probabilistic techniques play an important role in modern computer science with applications ranging from combinatorial optimization and machine learning to communication networks and secure protocols. This 2005 textbook is designed to accompany a one or two semester course for advanced undergraduates or beginning graduate students in computer science and applied mathematics. It gives an excellent introduction to the probabilistic techniques and paradigms used in the development of probabilistic algorithms and analyses. It assumes only an elementary background in discrete mathematics and gives a rigorous yet accessible treatment of the material with numerous examples and applications. The first half of the book covers core material including random sampling, expectations, Markov's inequality, Chebyshev's inequality, Chernoff bounds, the probabilistic method and Markov chains. The second half covers more advanced topics such as continuous probability, applications of limited independence, entropy, Markov chain Monte Carlo methods and balanced allocations. With its comprehensive selection of topics along with many examples and exercises, this book is an indispensable teaching tool.

Probabilistic Analysis of Algorithms Micha Hofri, 1987-09-01 **Probabilistic Analysis of Algorithms** Alexander Hendrik George Rinnooy Kan, Leendert Stougie, University of Amsterdam. Institute of Actuarial Science & Econometrics, 1988

Probabilistic Analysis of Algorithms A. H. G. Rinnooy Kan, 1985 **On Rates of Convergence in the Probabilistic Analysis of Algorithms** Jasmin Straub, 2021 Probability and Computing Michael Mitzenmacher, Eli Upfal, 2017-07-03
Greatly expanded, this new edition requires only an elementary background in discrete mathematics and offers a comprehensive introduction to the role of randomization and probabilistic techniques in modern computer science. Newly

added chapters and sections cover topics including normal distributions sample complexity VC dimension Rademacher complexity power laws and related distributions cuckoo hashing and the Lovasz Local Lemma Material relevant to machine learning and big data analysis enables students to learn modern techniques and applications Among the many new exercises and examples are programming related exercises that provide students with excellent training in solving relevant problems This book provides an indispensable teaching tool to accompany a one or two semester course for advanced undergraduate students in computer science and applied mathematics

Probability and Algorithms National Research Council, Division on Engineering and Physical Sciences, Commission on Physical Sciences, Mathematics, and Applications, Panel on Probability and Algorithms, 1992-02-01 Some of the hardest computational problems have been successfully attacked through the use of probabilistic algorithms which have an element of randomness to them Concepts from the field of probability are also increasingly useful in analyzing the performance of algorithms broadening our understanding beyond that provided by the worst case or average case analyses This book surveys both of these emerging areas on the interface of the mathematical sciences and computer science It is designed to attract new researchers to this area and provide them with enough background to begin explorations of their own

Probabilistic Analysis of Packing and Partitioning Algorithms Edward Grady Coffman, George S. Lueker, 1991 This volume examines two important classes that are characteristic of combinatorial optimization problems sequencing and scheduling in which a set of objects has to be ordered subject to a number of conditions and packing and partitioning in which a set of objects has to be split into subsets in order to meet a certain objective These classes of problems encompass a wide range of practical applications from production planning and flexible manufacturing to computer scheduling and

Probabilistic Analysis of Algorithms for NP-Complete Problems John Franco, CASE WESTERN RESERVE UNIV CLEVELAND OHIO DEPT OF COMPUTER ENGINEERING., INDIANA UNIV AT BLOOMINGTON DEPT OF COMPUTER SCIENCE., 1984 The goal of this research is to develop and analyze algorithms which can in some practical sense solve certain NP complete problems efficiently By solve we mean determine whether a solution to a given instance of an NP complete problem exists where for the problems we have considered a solution is an assignment of values to a list of variables which cause some predicate to be true We do not consider actually finding solutions when they exist since doing so adds unnecessary complexity to the statement of the algorithms the algorithms we consider can all be modified to find solutions without significantly altering performance NP complete problems are found in Cryptology Operations Research Artificial Intelligence Computer System Design and many other areas There is no known algorithm for an NP complete problem which runs in time bounded by a polynomial on the length of the input polynomial time in the worst case nor is one likely to be found We seek algorithms which solve nearly every instance of specific NP complete problems in polynomial time

Introduction To Algorithms Thomas H Cormen, Charles E Leiserson, Ronald L Rivest, Clifford Stein, 2001 An extensively revised edition of a mathematically rigorous yet accessible introduction to algorithms

Probabilistic

Analysis of Sorting Algorithms Paweł Hitczenko, 2004

Probabilistic Methods for Algorithmic Discrete

Mathematics Michel Habib, 1998-08-19 The book gives an accessible account of modern probabilistic methods for analyzing combinatorial structures and algorithms. Each topic is approached in a didactic manner but the most recent developments are linked to the basic material. Extensive lists of references and a detailed index will make this a useful guide for graduate students and researchers. Special features included a simple treatment of Talagrand inequalities and their applications, an overview and many carefully worked out examples of the probabilistic analysis of combinatorial algorithms, a discussion of the exact simulation algorithm in the context of Markov Chain Monte Carlo Methods, a general method for finding asymptotically optimal or near optimal graph colouring showing how the probabilistic method may be fine tuned to exploit the structure of the underlying graph, a succinct treatment of randomized algorithms and derandomization techniques. *The*

Simplex Method Karl Heinz Borgwardt, 2012-12-06 For more than 35 years now George B Dantzig's Simplex Method has been the most efficient mathematical tool for solving linear programming problems. It is probably that mathematical algorithm for which the most computation time on computers is spent. This fact explains the great interest of experts and of the public to understand the method and its efficiency. But there are linear programming problems which will not be solved by a given variant of the Simplex Method in an acceptable time. The discrepancy between this negative theoretical result and the good practical behaviour of the method has caused a great fascination for many years. While the worst case analysis of some variants of the method shows that this is not a good algorithm in the usual sense of complexity theory, it seems to be useful to apply other criteria for a judgement concerning the quality of the algorithm. One of these criteria is the average computation time which amounts to an analysis of the average number of elementary arithmetic computations and of the number of pivot steps. A rigid analysis of the average behaviour may be very helpful for the decision which algorithm and which variant shall be used in practical applications. The subject and purpose of this book is to explain the great efficiency in practice by assuming certain distributions on the real world problems. Other stochastic models are realistic as well and so this analysis should be considered as one of many possibilities. **Some Correlation Inequalities for Probabilistic**

Analysis of Algorithms Devdatt Dubhashi, Desh Ranjan, Max-Planck-Institut für Informatik, 1994 Abstract The analysis of many randomized algorithms for example in dynamic load balancing, probabilistic divide and conquer paradigm and distributed edge coloring requires ascertaining the precise nature of the correlation between the random variables arising in the following prototypical balls and bins experiment. Suppose a certain number of balls are thrown uniformly and independently at random into n bins. Let X_i be the random variable denoting the number of balls in the i th bin i member of n . These variables are clearly not independent and are intuitively negatively related. We make this mathematically precise by proving the following type of correlation inequalities. For index sets I, J subset of n such that $I \cap J = \emptyset$ or $I \cup J = n$ and any non negative integers t_i, t_j formula For any disjoint index sets I, J subset of n any I

subset of I J subset of J and any non negative integers t_i i member of I and t_j j member of J formula

Although these inequalities are intuitively appealing establishing them is non trivial in particular direct counting arguments become intractable very fast We prove the inequalities of the first type by an application of the celebrated FKG Correlation Inequality The proof for the second uses only elementary methods and hinges on some monotonicity properties More importantly we then introduce a general methodology that may be applicable whenever the random variables involved are negatively related Precisely we invoke a general notion of negative association sic of random variables and show that The variables X_i are negatively associated This yields most of the previous results in a uniform way For a set of negatively associated variables one can apply the Chernoff Hoeffding bounds to the sum of these variables This provides a tool that facilitates analysis of many randomized algorithms for example the ones mentioned above

Probabilistic Analysis of Simplex Algorithms Karl Heinz Borgwardt,2001

Worst-case and Probabilistic Analysis of Algorithms for a Location Problem Gerard Cornuejols,George L. Nemhauser,Laurence A. Wolsey,1978

Randomized Algorithms Rajeev Motwani,Prabhakar Raghavan,1995-08-25 For many applications a randomized algorithm is either the simplest algorithm available or the fastest or both This tutorial presents the basic concepts in the design and analysis of randomized algorithms The first part of the book presents tools from probability theory and probabilistic analysis that are recurrent in algorithmic applications Algorithmic examples are given to illustrate the use of each tool in a concrete setting In the second part of the book each of the seven chapters focuses on one important area of application of randomized algorithms data structures geometric algorithms graph algorithms number theory enumeration parallel algorithms and on line algorithms A comprehensive and representative selection of the algorithms in these areas is also given This book should prove invaluable as a reference for researchers and professional programmers as well as for students

Algorithms and Data Structures Helmut Knebl,2020-10-31 This is a central topic in any computer science curriculum To distinguish this textbook from others the author considers probabilistic methods as being fundamental for the construction of simple and efficient algorithms and in each chapter at least one problem is solved using a randomized algorithm Data structures are discussed to the extent needed for the implementation of the algorithms The specific algorithms examined were chosen because of their wide field of application This book originates from lectures for undergraduate and graduate students The text assumes experience in programming algorithms especially with elementary data structures such as chained lists queues and stacks It also assumes familiarity with mathematical methods although the author summarizes some basic notations and results from probability theory and related mathematical terminology in the appendices He includes many examples to explain the individual steps of the algorithms and he concludes each chapter with numerous exercises

Probabilistic Analysis and Algorithms for Reconfiguration of Memory Arrays University of Illinois at Urbana-Champaign. Center for Reliable and High-Performance Computing,W. Shi,W. K. Fuchs,1990

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