Outline

Shuffling and Strong Stationary Times

Covertime

$s - t$ Connectivity

2-Sat
Card Shuffling

A **Permutation** $\sigma$ of $[n] = \{1, \ldots, n\}$ is a bijection $\sigma : [n] \to [n]$.

Let $\Sigma_n$ be the set of all $n!$ permutations of $[n]$.

**Sampling from uniform.**

Given an ordered set $[n]$ we wish to sample a permutation of $[n]$ uniformly.

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**Top-to-Random (T-to-R) Shuffling**

Given a deck of $n$ cards take the top card and place it at random position in the deck.

- Markov chain on $\Sigma_n$ with $\pi$ uniform.
Strong Stationary Time

A **Strong Stationary Time** for a Markov Chain \((X_t)\) with stationary distribution \(\pi\) is a stopping time \(\tau\), possibly depending on the stating state \(x\), such that

\[
P_x[t = \tau, X_\tau = y] = P_x[t = \tau] \pi_y.
\]

- Thus \(X_\tau\) has distribution \(\pi\) and is independent of \(\tau\).

**Mixing from Strong Stationary Times**

If \(\tau\) is a strong stationary time then for any \(x \in \mathcal{I}\),

\[
\left\| P^t_x - \pi \right\|_{tv} \leq P[\tau > t \mid X_0 = x].
\]

**Proof:** For any \(A \subseteq \mathcal{I}\) the difference \(P_x[X_t \in A] - \pi(A)\) is equal to

\[
P_x[X_t \in A \mid \tau > t] P_x[\tau > t] + P_x[X_t \in A \mid \tau \leq t] (1 - P_x[\tau > t]) - \pi(A)
= (P_x[X_t \in A \mid \tau > t] - \pi(A)) P_x[\tau > t].
\]

Then since \(-1 \leq P_x[X_t \in A \mid \tau > t] - \pi(A) \leq 1\) we have

\[
|P_x[X_t \in A] - \pi(A)| = |P_x[X_t \in A \mid \tau > t] - \pi(A)| P_x[\tau > t] \leq P_x[\tau > t],
\]

for any \(A \subset \mathcal{I}\). We can take \(\sup_{A \subset \mathcal{I}}\) to complete the result. \(\square\)
Let $B$ be the card at the bottom of the deck at $t = 0$. Let $\tau_{top}$ be one step after the first time when $B$ is on top of the deck.

$\tau_{top}$ is a Strong Stationary time for the T-to-R chain.

**Proof:** At any $t \geq 0$ all arrangements of the cards under $B$ are equally likely.

**Induction:** When $t = 0$, there are no cards under $B$. Suppose that the claim holds at time $t \geq 0$ with $k \geq 0$ cards under $B$. Two cases for time $t + 1$: either the top card is placed under $B$, or it is placed above $B$.

**Case 1** Hypothesis: all orderings of the $k$ cards already under $B$ are equiprobable. Top card is equally likely to be added to any of the $k + 1$ possible locations under $B$, so each of the $(k + 1)!$ arrangements is equiprobable.

**Case 2** New card goes above $B$, so cards under $B$ remain in random order.

Thus at time $\tau_{top} - 1$ $B$ sits on the top of a uniform permutation of $[n]\{B\}$, then we place $B$ in at random so $P[X_{\tau_{top}} \mid \tau_{top} = t] = 1/n!$. 
Top-to-Random Shuffle

Let $\epsilon > 0$ then for the top to random shuffle, $\tau(\epsilon) \leq n \ln n + O(n)$.

Proof: For $1 \leq k \leq n - 1$ the time between the $(k - 1)^{th}$ and $k^{th}$ cards going under $B$ is distributed $\text{Geo}(k/n)$. This means that $\tau_{\text{top}}$ is distributed the same as the number of balls thrown until no bin is empty in “Balls and Bins”. Thus

$$\mathbb{P}[\tau > n \ln n + Cn] \leq \mathbb{P}[\exists \text{ empty bin after } n \ln n + Cn \text{ balls}] \leq e^{-C}.$$ 

Taking $C$ large enough such that $e^{-C} \leq \epsilon$ yields the result. □

- Since the state space $\Sigma_n$ has size $n!$, we have

$$t_{\text{mix}} \approx \ln (|\Sigma_n|).$$
### Realistic Shuffling - Riffle Shuffle

#### Riffle Shuffle
- Split the deck into two piles $L$, $R$ where $L$ is the first $\text{Bin}(n, 1/2)$ cards and $R$ is the rest.
- Form a new pile iteratively by adding a card from $L$ with probability $\ell/(\ell + r)$, where $\ell$, $r$ sizes of $L$, $R$ at that time, or otherwise from $R$ with probability $r/(\ell + r)$.

#### Riffle is fast
For the Riffle shuffle $t_{\text{mix}} \leq 2 \log_2(4n/3)$.

- Same state space $\Sigma_n$ as T-to-R however this time
  $$t_{\text{mix}} \approx \ln \ln (|\Sigma_n|).$$
- May have heard “7 riffle shuffles is enough”.

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Outline

Shuffling and Strong Stationary Times

Coertime

$s - t$ Connectivity

2-Sat
The *Cover time* $t_{cov}(G)$ of a graph $G = (V, E)$ is given by

$$t_{cov}(G) = \max_{v \in V} \mathbb{E}_v[\tau_{cov}]$$

where

$$\tau_{cov} := \inf \left\{ t : \bigcup_{i=0}^{t} \{X_t\} = V \right\}.$$

- Expected time for a walk to visit the whole graph from worst case start.

Example:

$|V| = 6$

$\tau_{cov}(G) = 9.$
Let $P$ be the SRW on a connected graph $G$, then $\pi_x = \frac{d(x)}{2|E|}$.

Proof: Note that $\sum_{x \in V} \pi = 1$ and that for any $x \in V$

$$(\pi P)_x = \sum_{y \in V} \pi_y P_{y,x} = \sum_{y \in d(x)} \frac{d(y)}{2|E|} \frac{1}{d(y)} = \frac{d(x)}{2|E|}.$$ □

Crossing time of an edge

Let $xy \in E(G)$ where $G$ is any finite connected graph then $h_{x,y} \leq 2|E|$.

Proof: Since the SRW on any connected finite graph is irreducible we know

$$E_y[\tau_y^+] = \frac{1}{\pi_y} = \frac{2|E|}{d(y)}.$$ By the Markov property we have

$$\frac{2|E|}{d(y)} = E_y[\tau_y^+] = 1 + \sum_{z \sim y} \frac{h_{z,y}}{d(y)}.$$ It follows that $\sum_{z \sim y} h_{z,y} \leq d(y) \left( E_y[\tau_y^+] - 1 \right)$ and thus

$$h_{x,y} \leq \sum_{z \sim y} h_{z,y} \leq d(y) \cdot \left( \frac{2|E|}{d(y)} - 1 \right) \leq 2|E|.$$ □
For any connected graph $t_{\text{cov}}(G) \leq 4n|E| \leq 2n^3$.

**Proof:** Any connected graph has a spanning tree $T$ with $n - 1$ edges. Choose any root $v_0$ for $T$ and fix a tour $v_0, \ldots, v_{2n-2}$ on $T$ which visits every vertex and returns to the root.

The Covertime of $G$ is at most the expected length of this tour (from worst case start vertex). Thus

$$t_{\text{cov}}(G) \leq \sum_{i=0}^{2n-3} h_{v_i, v_{i+1}} = \sum_{xy \in E(T)} (h_{xy} + h_{yx}) \leq 2 \sum_{xy \in E(T)} 2|E| \leq 4n|E|,$$

since for any $xy \in E$ we have $h_{x,y} \leq 2|E|$.

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**Matthews bound**

For any graph $G$ we have

$$t_{\text{cov}}(G) \leq \left( \sum_{m=1}^{n-1} \frac{1}{m} \right) \cdot \max_{x,y \in V} h_{x,y} \approx (\ln n) \cdot \max_{x,y \in V} h_{x,y}.$$
Random Walk on a path

The $n$-path $P_n$ is the graph with $V(P_n) = [n]$ and $E(P_n) = \{ij : j = i + 1\}$.

---

**Proposition**

For the SRW on $P_n$ we have $h_{k,n} = n^2 - k^2$, for any $0 \leq k \leq n$.

**Proof:** Let $f_k = h_{k,n}$ and observe that $f_n = 0$. By the Markov property

$$f_0 = 1 + f_1 \quad \text{and} \quad f_k = 1 + \frac{f_{k-1}}{2} + \frac{f_{k+1}}{2} \quad \text{for } 1 \leq k \leq n - 1.$$

System of $n$ independent equations in $n$ unknowns so has a unique solution.

Thus it suffices to check that $f_k = n^2 - k^2$ satisfies the above. Indeed

$$f_n = n^2 - n^2 = 0, \quad f_0 = 1 + f_1 = 1 + n^2 - 1^2 = n^2,$$

and for any $1 \leq k \leq n - 1$ we have,

$$f_k = 1 + \frac{n^2 - (k - 1)^2}{2} + \frac{n^2 - (k + 1)^2}{2} = n^2 - k^2.$$
For the path $P_n$ on $n$ vertices we have

$$n^2 \leq t_{cov}(P_n) \leq 2n^2.$$  

**Proof:** For the lower bound, take the random walk from the left hand end point (vertex 0). To cover the path we must at reach the righthand end point (vertex $n$), this takes time $n^2$ in expectation.

For the upper bound the max time to reach one end point from any start point is at most $n^2$. Now from this end point if we reach the opposite end point we must have visited every vertex, this takes an additional $n^2$ expected time. □
Outline

Shuffling and Strong Stationary Times

Covertime

$s - t$ Connectivity

2-Sat
**s – t Connectivity**

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**s – t Connectivity Problem**

- **Given:** Undirected graph $G = (V, E)$ and $s, t \in V$
- **Goal:** Determine if $s$ is connected by a path to $t$.

---

**s – t Connectivity Algorithm**

- Start a random walk from $s$.
- If the walk hits $t$ within $4n^3$ steps, return **True**. O/W return **False**.

---

**Proposition**

The **s – t Connectivity Algorithm** runs in time $4n^3$ and returns the correct answer w.p. at least $1/2$ and never returns **True** incorrectly.

**Proof:** By Markov inequality if there is a path to $t$ we will find it w.p. $\geq 1/2$. □

- Running this $T$ times gives the correct answer with probability $\geq 1 – 1/2^T$.
- Only uses logspace.
Shuffling and Strong Stationary Times

Covertime

$s - t$ Connectivity

2-Sat
SAT Problems

A *Satisfiability (SAT)* formula is a logical expression that’s the conjunction (AND) of a set of *Clauses*, where a clause is the disjunction (OR) of *Literals*.

A *Solution* to a SAT formula is an assignment of the variables to the values *True* and *False* so that all the clauses are satisfied.

Example:

SAT: \((x_1 \lor \overline{x_2} \lor \overline{x_3}) \land (\overline{x_1} \lor x_3) \land (x_1 \lor x_2 \lor x_4) \land (x_4 \lor \overline{x_3}) \land (x_4 \lor \overline{x_1})\)

Solution: \(x_1 = \text{True}, \ x_2 = \text{False}, \ x_3 = \text{False} \quad \text{and} \quad x_4 = \text{True}.

- If each clause has \(k\) literals we call the problem *\(k\)-SAT*.
- In general, determining if a SAT formula has a solution is NP-hard.
- In practice solvers are fast and used to great effect.
- A huge amount of problems can be posed as a SAT:
  - Model Checking and hardware/software verification
  - Design of experiments
  - Classical planning
  - …
2-SAT

**RAND 2-SAT Algorithm**

1. Start with an arbitrary truth assignment.
2. Repeat up to \(2n^2\) times, terminating if all clauses are satisfied:
   a. Choose an arbitrary clause that is not satisfied
   b. Choose one of its literals \(UAR\) and switch the variables value.
3. If a valid solution is found return it. O/W return unsatisfiable

- Call each loop of (2) a *Step*. Let \(A_i\) be the variable assignment at step \(i\).
- Let \(S\) be any solution and \(X_i = |\text{variable values shared by } A_i \text{ and } S|\).

**Example 1: Solution Found**

\[
(x_1 \lor \overline{x}_2) \land (\overline{x}_1 \lor x_3) \land (x_1 \lor x_2) \land (x_4 \lor \overline{x}_3) \land (x_4 \lor \overline{x}_1)
\]

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\( S = (T, T, F, T) \).
2-SAT

RAND 2-SAT Algorithm

1. Start with an arbitrary truth assignment.
2. Repeat up to $2n^2$ times, terminating if all clauses are satisfied:
   - (a) Choose an arbitrary clause that is not satisfied
   - (b) Choose one of its literals UAR and switch the variables value.
3. If a valid solution is found return it. O/W return unsatisfiable

- Call each loop of (2) a Step. Let $A_i$ be the variable assignment at step $i$.
- Let $S$ be any solution and $X_i = |\text{variable values shared by } A_i \text{ and } S|$.

Example 2: Solution Found

$$(x_1 \lor \overline{x}_2) \land (\overline{x}_1 \lor x_3) \land (x_1 \lor x_2) \land (x_4 \lor x_3) \land (x_4 \lor \overline{x}_1)$$

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$S = (T, F, F, T)$. 

Lecture 4: Mixing and shuffling
2-SAT and the SRW on the path

Expected iterations of (2) in RAND 2-SAT

If a valid solution $S$ exists then the expected number of iterations of loop (2) before RAND 2-SAT outputs a valid solution is at most $n^2$.

Proof: Fix any solution $S$, then for any $i \geq 0$ and $1 \leq k \leq n - 1$,

(i) $\mathbb{P}[X_{i+1} = 1 \mid X_i = 0] = 1$

(ii) $\mathbb{P}[X_{i+1} = k + 1 \mid X_i = k] \geq 1/2$

(iii) $\mathbb{P}[X_{i+1} = k - 1 \mid X_i = k] \leq 1/2$.

Notice that if $X_i = n$ then $A_i = S$ thus solution found (may find another first).

Assume (pessimistically) that $X_0 = 0$ (we get non of our initial guesses right).

The stochastic process $X_i$ is complicated to describe in full however by (i) – (iii) we can couple it with $Y_i$ - the SRW on the $n$-path from 0. This gives

$$\mathbb{E}[\text{time to find } S] \leq \mathbb{E}_0[\inf\{t : X_t = n\}] \leq \mathbb{E}_0[\inf\{t : Y_t = n\}] = h_{0,n} = n^2.$$  

Proposition

Provided a solution exists the RAND 2-SAT Algorithm will return a valid solution in time $2n^2$ with probability at least $1/2$. 

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Lecture 4: Mixing and shuffling