## Problem Set 6

## Due: Wednesday, Oct. 24, beginning of class

Homework policy: Questions about the homework or other course material can be asked on Piazza.

1. Let $A \subseteq\{-1,1\}^{n}$ have cardinality $\alpha 2^{n}, \alpha \leq 1 / 2$. Thinking of $\{-1,1\}^{n} \subset \mathbb{R}^{n}$, let $\mu_{A} \in \mathbb{R}^{n}$ be the center of mass of $A$. Show that $\mu_{A}$ is close to the origin in Euclidean distance: $\left\|\mu_{A}\right\|_{2} \leq$ $O(\sqrt{\log (1 / \alpha)})$. (Hint: Level 1 Inequality.)
2. (Chang's Lemma.) Let $A \subseteq \mathbb{F}_{2}^{n}$ have $|A| / 2^{n}=\alpha \leq 1 / 2$. Let $\varphi_{A}$ denote the probability density function associated to the uniform distribution on $A$. Let $\epsilon>0$ and let $\Gamma=\left\{\gamma \in \mathbb{F}_{2}^{n}:\left|\widehat{\varphi_{A}}(\gamma)\right| \geq \epsilon\right\}$. (We use the notation from Homework 3, \#3.)
(a) Compute $\mathbf{E}\left[\varphi_{A}^{2}\right]$ and use Parseval to show that $|\Gamma| \leq\left(1 / \epsilon^{2}\right)(1 / \alpha)$. (The goal of this exercise is to show that dim $(\operatorname{span}(\Gamma))$ is much smaller.)
(b) Let $\gamma_{1}, \ldots, \gamma_{d}$ be a maximal set of linearly independent vectors in $\Gamma$. Let $M \in \mathbb{F}_{2}^{n \times n}$ be an invertible matrix whose first $d$ rows are $\gamma_{1}, \ldots, \gamma_{d}$. Let $A^{\prime}=M A=\{M x: x \in A\}$ and let $\varphi_{A^{\prime}}$ be the probability density function for the uniform distribution on $A^{\prime}$. What can you say about $\widehat{\varphi_{A^{\prime}}}(0)$ and $\widehat{\varphi_{A^{\prime}}}\left(e_{1}\right), \ldots, \widehat{\varphi_{A^{\prime}}}\left(e_{d}\right)$ ? (Here $e_{i}=(0, \ldots, 0,1,0, \ldots, 0)$, with the 1 in the $i$ th position.)
(c) Show that $d=\operatorname{dim}(\operatorname{span}(\Gamma)) \leq O\left((1 / \epsilon)^{2} \log (1 / \alpha)\right)$.
3. Let $\boldsymbol{X} \not \equiv 0$ be a $B$-reasonable random variable; i.e., $\mathbf{E}\left[\boldsymbol{X}^{4}\right] \leq B \mathbf{E}\left[\boldsymbol{X}^{2}\right]^{2}$; i.e., $\|\boldsymbol{X}\|_{4} \leq B^{1 / 4}\|\boldsymbol{X}\|_{2}$.
(a) Show that $\operatorname{Pr}\left[|\boldsymbol{X}| \geq t\|\boldsymbol{X}\|_{2}\right] \leq B / t^{4}$ for all $t>0$. (Hint: apply Markov's Inequality to $\boldsymbol{X}^{4}$.)
(b) Let $\boldsymbol{Y}$ be a nonnegative random variable with $0<\mathbf{E}\left[\boldsymbol{Y}^{2}\right]<\infty$. Show the following "second moment method" inequality: $\operatorname{Pr}[\boldsymbol{Y}>\theta \mathbf{E}[\boldsymbol{Y}]] \geq(1-\theta)^{2} \frac{\mathbf{E}[\boldsymbol{Y}]^{2}}{E\left[\boldsymbol{Y}^{2}\right]}$ for all $0 \leq \theta \leq 1$. (Hint: start by writing $\mathbf{E}[\boldsymbol{Y}]=\mathbf{E}\left[\boldsymbol{Y} \cdot \mathbf{1}_{\{\boldsymbol{Y} \leq \theta \mathbf{E}[\boldsymbol{Y}]\}}\right]+\mathbf{E}\left[\boldsymbol{Y} \cdot \mathbf{1}_{\{\boldsymbol{Y}>\theta \mathbf{E}[\boldsymbol{Y}]\}}\right]$; use Cauchy-Schwarz on the latter.)
(c) Show that $\operatorname{Pr}\left[|\boldsymbol{X}| \geq t\|\boldsymbol{X}\|_{2}\right] \geq\left(1-t^{2}\right)^{2} / B$ for all $0 \leq t \leq 1$.
4. Let $\boldsymbol{x}_{1}, \ldots, \boldsymbol{x}_{n}$ be independent uniform $\pm 1$ bits and let $a_{1}, \ldots, a_{n} \in \mathbb{R}$. Show that $a_{1} \boldsymbol{x}_{1}+\cdots+a_{n} \boldsymbol{x}_{n}$ is a 3 -reasonable random variable.
5. Let $f:\{-1,1\}^{n} \rightarrow \mathbb{R}$. Show that $\left\|\mathrm{T}_{1 / \sqrt{3}} f\right\|_{4} \leq\|f\|_{2}$. (Hint: show $\mathbf{E}\left[\left(\mathrm{T}_{1 / \sqrt{3}} f(\boldsymbol{x})\right)^{4}\right] \leq \mathbf{E}\left[f(\boldsymbol{x})^{2}\right]^{2}$ by induction on $n$, similar to our proof of Bonami's Lemma.)
