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 $\alpha 2^n$, $\alpha \le 1/2$. 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 μ_A is close to the origin in Euclidean distance: $\|\mu_A\|_2 \le O(\sqrt{\log(1/\alpha)})$. (Hint: Level 1 Inequality.)
- 2. (Chang's Lemma.) Let $A \subseteq \mathbb{F}_2^n$ have $|A|/2^n = \alpha \le 1/2$. Let φ_A denote the probability density function associated to the uniform distribution on A. Let $\epsilon > 0$ and let $\Gamma = \{ \gamma \in \mathbb{F}_2^n : |\widehat{\varphi_A}(\gamma)| \ge \epsilon \}$. (We use the notation from Homework 3, #3.)
 - (a) Compute $\mathbf{E}[\varphi_A^2]$ and use Parseval to show that $|\Gamma| \le (1/\epsilon^2)(1/\alpha)$. (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 Γ . Let $M \in \mathbb{F}_2^{n \times n}$ be an invertible matrix whose first d rows are $\gamma_1, \ldots, \gamma_d$. Let $A' = MA = \{Mx : x \in A\}$ and let $\varphi_{A'}$ be the probability density function for the uniform distribution on A'. What can you say about $\widehat{\varphi_{A'}}(0)$ and $\widehat{\varphi_{A'}}(e_1), \ldots, \widehat{\varphi_{A'}}(e_d)$? (Here $e_i = (0, \ldots, 0, 1, 0, \ldots, 0)$, with the 1 in the ith position.)
 - (c) Show that $d = \dim(\operatorname{span}(\Gamma)) \le O((1/\epsilon)^2 \log(1/\alpha))$.
- 3. Let $X \neq 0$ be a B-reasonable random variable; i.e., $\mathbf{E}[X^4] \leq B \mathbf{E}[X^2]^2$; i.e., $\|X\|_4 \leq B^{1/4} \|X\|_2$.
 - (a) Show that $\Pr[|X| \ge t ||X||_2] \le B/t^4$ for all t > 0. (Hint: apply Markov's Inequality to X^4 .)
 - (b) Let Y be a nonnegative random variable with $0 < \mathbf{E}[Y^2] < \infty$. Show the following "second moment method" inequality: $\mathbf{Pr}[Y > \theta \, \mathbf{E}[Y]] \ge (1-\theta)^2 \frac{\mathbf{E}[Y]^2}{\mathbf{E}[Y^2]}$ for all $0 \le \theta \le 1$. (Hint: start by writing $\mathbf{E}[Y] = \mathbf{E}[Y \cdot \mathbf{1}_{\{Y \le \theta \, \mathbf{E}[Y]\}}] + \mathbf{E}[Y \cdot \mathbf{1}_{\{Y > \theta \, \mathbf{E}[Y]\}}]$; use Cauchy–Schwarz on the latter.)
 - (c) Show that $\Pr[|X| \ge t ||X||_2] \ge (1 t^2)^2 / B$ for all $0 \le t \le 1$.
- 4. Let $x_1, ..., x_n$ be independent uniform ± 1 bits and let $a_1, ..., a_n \in \mathbb{R}$. Show that $a_1x_1 + \cdots + a_nx_n$ is a 3-reasonable random variable.
- 5. Let $f: \{-1,1\}^n \to \mathbb{R}$. Show that $\|\mathbf{T}_{1/\sqrt{3}}f\|_4 \le \|f\|_2$. (Hint: show $\mathbf{E}[(\mathbf{T}_{1/\sqrt{3}}f(\boldsymbol{x}))^4] \le \mathbf{E}[f(\boldsymbol{x})^2]^2$ by induction on n, similar to our proof of Bonami's Lemma.)