The probabilistic method

- Recipe: to prove existence of an object with certain prescribed properties,
- Define a distribution on the objects
- Sample an object
- Prove that with positive probability the object sampled has the required properties
- The required objects must exist!

The Probabilistic Method

Joel Spencer

The Probabilistic Method:

The Probabilistic Method Noga Alon, Joel H. Spencer, 2004-03-22 The leading reference on probabilistic methods in combinatorics now expanded and updated When it was first published in 1991 The Probabilistic Method became instantly the standard reference on one of the most powerful and widely used tools in combinatorics Still without competition nearly a decade later this new edition brings you up to speed on recent developments while adding useful exercises and over 30% new material It continues to emphasize the basic elements of the methodology discussing in a remarkably clear and informal style both algorithmic and classical methods as well as modern applications The Probabilistic Method Second Edition begins with basic techniques that use expectation and variance as well as the more recent martingales and correlation inequalities then explores areas where probabilistic techniques proved successful including discrepancy and random graphs as well as cutting edge topics in theoretical computer science A series of proofs or probabilistic lenses are interspersed throughout the book offering added insight into the application of the probabilistic approach New and revised coverage includes Several improved as well as new results A continuous approach to discrete probabilistic problems Talagrand's Inequality and other novel concentration results A discussion of the connection between discrepancy and VC dimension Several combinatorial applications of the entropy function and its properties A new section on the life and work of Paul Erd s the developer of the The Probabilistic Method Noga Alon, Joel H. Spencer, 2011-09-20 Praise for the Second Edition probabilistic method Serious researchers in combinatorics or algorithm design will wish to read the book in its entirety the book may also be enjoyed on a lighter level since the different chapters are largely independent and so it is possible to pick out gems in one s own area Formal Aspects of Computing This Third Edition of The Probabilistic Method reflects the most recent developments in the field while maintaining the standard of excellence that established this book as the leading reference on probabilistic methods in combinatorics Maintaining its clear writing style illustrative examples and practical exercises this new edition emphasizes methodology enabling readers to use probabilistic techniques for solving problems in such fields as theoretical computer science mathematics and statistical physics The book begins with a description of tools applied in probabilistic arguments including basic techniques that use expectation and variance as well as the more recent applications of martingales and correlation inequalities Next the authors examine where probabilistic techniques have been applied successfully exploring such topics as discrepancy and random graphs circuit complexity computational geometry and derandomization of randomized algorithms Sections labeled The Probabilistic Lens offer additional insights into the application of the probabilistic approach and the appendix has been updated to include methodologies for finding lower bounds for Large Deviations The Third Edition also features A new chapter on graph property testing which is a current topic that incorporates combinatorial probabilistic and algorithmic techniques An elementary approach using probabilistic techniques to the powerful Szemer di Regularity Lemma and its applications New sections devoted to percolation and liar

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truth Introducing random choices into algorithms can improve their performance The application of proba bilistic tools has led to the resolution of combinatorial problems which had resisted attack for decades The chapters in this volume explore and celebrate this fact Our intention was to bring together for the first time accessible discus sions of the disparate ways in which probabilistic ideas are enriching discrete mathematics. These discussions are aimed at mathematicians with a good combinatorial background but require only a passing acquaintance with the basic definitions in probability e g expected value conditional probability A reader who already has a firm grasp on the area will be interested in the original research novel syntheses and discussions of ongoing developments scattered throughout the book Some of the most convincing demonstrations of the power of these tech niques are randomized algorithms for estimating quantities which are hard to compute exactly One example is the randomized algorithm of Dyer Frieze and Kannan for estimating the volume of a polyhedron To illustrate these techniques we consider a simple related problem Suppose S is some region of the unit square defined by a system of polynomial inequalities Pi x y o **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 Chevyshev'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 Method, The. Wiley-Interscience Series in Discrete Mathematics and Optimization Joel Spencer, 2008 This Third Edition of The Probabilistic Method reflects the most recent developments in the field while maintaining the standard of excellence that established this book as the leading reference on probabilistic methods in combinatorics Maintaining its clear writing style illustrative examples and practical exercises this new edition emphasizes methodology enabling readers to use probabilistic techniques for solving problems in such fields as theoretical computer science mathematics and statistical physics This book begins with a description of tools applied in probabilistic arguments including basic techniques that use expectation and variance as well as the more recent applications of martingales and correlation inequalities Next the authors examine where probabilistic techniques have been applied successfully exploring such topics as discrepancy and random graphs circuit complexity computational geometry and

derandomization of randomized algorithms Sections labeled The Probabilistic Lens offer additional insights into the application of the probabilistic approach and the appendix has been updated to include methodologies for finding lower bounds for Large Deviations The Third Edition also features a new chapter on graph property testing which is a current topic that incorporates combinatorial probabilistic and algorithmic techniques an elementary approach using probabilistic techniques to the powerful Szemeredi Regularity Lemma and its applications new sections devoted to percolation and liar games and a new chapter that provides a modern treatment of the Erdos Renyi phase transition in the Random Graph Process Written by two leading authorities in the field The Probabilistic Method Third Edition is an ideal reference for researchers in combinatorics and algorithm design who would like to better understand the use of probabilistic methods The book s numerous exercises and examples also make it an excellent textbook for graduate level courses in mathematics and computer science The Probabilistic Method in Combinatorics Researcher in combinatorics He,2021 The probabilistic method is the art of introducing probability to prove results that often do not involve randomness to begin with In this thesis we present four applications of this powerful technique which has become one of the cornerstones of modern combinatorics First we prove a new lower bound for online Ramsey numbers giving for the first time an exponential separation between the lower bounds for classical and online Ramsey numbers Informally this means that it is guite difficult to adaptively find a monochromatic clique in an edge coloring of a large complete graph Next we determine the growth rate of a certain off diagonal hypergraph Ramsey number answering a question of Erd s and Hajnal from 1972 This is the first nontrivial hypergraph Ramsey number whose exponential order has been determined The proof introduces a new random model for hypergraphs and relies heavily on the entropy method Third we apply the entropy method to extremal graph theory proving Tomescu s graph coloring conjecture from 1971 This determines the maximum number of proper k colorings of any graph with chromatic number k and n vertices In the proof we use an entropy inequality related to sequential importance sampling an estimation technique from statistics Finally we present a result in probabilistic combinatorics outside graph theory An n permutation is called k universal if it contains every k permutation as a pattern and it is known that the shortest k universal permutation has length O k 2 It was suggested by Alon that actually almost all n permutations are k universal for some n O k 2 and he proved that a random permutation of length O k 2 logk is k universal with high probability Using a structure versus randomness approach we improve this bound to O k 2 loglogk almost closing the gap to the conjecture Probabilistic Methods for Algorithmic Discrete Mathematics Michel Habib, Colin McDiarmid, Jorge Ramirez-Alfonsin, 2014-01-15

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