

Concentration inequalities for ultra log-concave distributions

Heshan Aravinda (University of Florida)

(joint work with Arnaud Marsiglietti & James Melbourne)

FRONTIER PROBABILITY DAYS - 2021

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Definition:

A random variable X on \mathbb{Z} is said to be log-concave if its probability mass function p satisfies,

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A random variable X taking values in $\{0, 1, 2, \dots\}$ is said to be ultra log-concave (ULC) if its probability mass function p satisfies,

$$p^2(n) \geq \frac{n+1}{n} p(n+1)p(n-1) \text{ for all } n \geq 1.$$

Examples

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- The number of independent k -subsets of a claw-free finite graph. (**Hamidoune '90**, **Chudnowsky & Seymour '07**)

Problem & Motivation

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What does $D(t)$ look like?

Motivation I

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where $h(x) = 2 \frac{(1+x) \log(1+x) - x}{x^2}$ defined on $[-1, \infty)$.

Motivation II

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$\{V_i(K) : i = 0, 1, 2, \dots, n\}$ is **ultra log-concave** (McMullen '91).

Motivation II ctd...

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$$\mathbb{P}(|Z_K - \mathbb{E}[Z_K]| \geq t\sqrt{n}) \leq 2e^{-\frac{3t^2}{28}} \text{ for all } 0 \leq t \leq \sqrt{n}.$$

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$$\text{Var}[Z_k] \leq 4n.$$

Main Results

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Since the sum of independent ultra log-concave random variables is ultra log-concave, the theorem applies to $X = \sum_{i=1}^n X_i$, with X_i 's independent ultra log-concave.

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$$\text{Var}[Z_k] \leq n.$$

Proof Techniques

Lemma: Let X be ultra log-concave. Then, for all $t \in \mathbb{R}$,

$$\mathbb{E}[e^{tX}] \leq \mathbb{E}[e^{tZ}],$$

where $Z \sim \text{Pois}(\mathbb{E}[X])$.

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- For the variance bound, expand the inequality in lemma, and then, take the limit $t \rightarrow 0$.

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Consider the following set.

$$\mathcal{P}_h^\gamma([M, N]) = \{\mathbb{P}_X \in \mathcal{P}([M, N]) : X \text{ log-concave w.r.t } \gamma, \mathbb{E}[h(X)] \geq 0\}.$$

Proof of the Lemma ctd...

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If $\mathbb{P}_X \in \text{Conv}(\mathcal{P}_h^\gamma([M, N]))$ is an extreme point, then its proba. mass function f w.r.t γ satisfies,

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Let $\Phi : \mathcal{P}_h^\gamma([M, N]) \rightarrow \mathbb{R}$ be convex. Then,

$$\sup_{\mathbb{P}_X \in \mathcal{P}_h^\gamma([M, N])} \Phi(\mathbb{P}_X) \leq \sup_{\mathbb{P}_X \in \mathcal{A}_h^\gamma([M, N])} \Phi(\mathbb{P}_X) ,$$

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where $\mathcal{A}_h^\gamma([M, N]) = \mathcal{P}_h^\gamma([M, N]) \cap \{\mathbb{P}_X : X \text{ with PMF as in } (\star)\}$

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Fix an ultra log-concave random variable X_0 . By approximation, assume that X_0 is compactly supported, say on $[M, N]$. Fix $t \in \mathbb{R}$.

Choose $\Phi(\mathbb{P}_X) = \mathbb{E}[e^{tX}]$ and $h(n) = \mathbb{E}[X_0] - n$. It suffices to prove the result for ultra log-concave random variable X w.r.t Poisson measure (taking $q(n) = \frac{1}{n!}$) with the proba. mass function of the form,

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- $f(1) = f'(1) = 0$.
- f is convex.

Thank you! Any questions?