

Final Exam

Monday May 9

*Notes: Please read all the questions carefully and ask me for any clarifications. Some questions are harder than others; if you are stuck, I suggest you move on to a different question and later on come back to the one on which you were stuck. Please write clearly and legibly. Good Luck!*

**Name (10 points!):**

**SID:**

**Problem 1.** *(Total 15 points)*

Warm-up questions.

(a) What is a Las Vegas algorithm? Give one example that was covered in this class.

(b) What is a Monte Carlo algorithm? Give one example that was covered in this class.

- (c) Describe how to turn a Monte Carlo algorithm into a Las Vegas algorithm (under “favorable” conditions) and give an example.
- (d) Give an example of a Monte Carlo algorithm that is difficult to convert into a Las Vegas algorithm and explain where the difficulty arises.
- (e) Explain how you can use Wald’s equation in analyzing the expected running time of a Las Vegas algorithm constructed from a Monte Carlo algorithm as in part (c).



- (d) Construct a Markov Chain and use it to compute the probability that there are at least 4 consecutive heads ( $k = 4$ ). (Just show the transition matrix and a linear-algebraic equation for the solution. You do **not** need to evaluate this numerically.)

**Problem 3.** (*Total 15 points*)

Consider throwing  $n$  balls randomly into  $2n$  bins.

- (a) What is the exact probability that the first  $n$  bins are empty and the remaining  $n$  bins have 1 ball each?

- (b) Redo part (a) using the Poisson Approximation for balls and bins to upper bound this value.

- (c) Show that your result in part (b) is indeed an upper bound for part (a). You may use the bounds that result from Stirling's approximation:

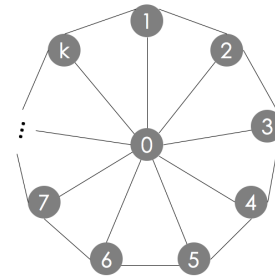
$$\sqrt{2\pi n} n^{n+1/2} \sqrt{n} e^{-n} \leq n! \leq e n^{n+1/2} e^{-n}.$$



**Problem 5.** (Total 15 points)

Consider a random walk on the wheel graph with a central node 0 inside a  $k$ -cycle of nodes  $1, \dots, k$ , where the edges consist of

- $(0, i)$  for all  $1 \leq i \leq k$ ,
- $(i, i + 1)$  for all  $1 \leq i < k$ ,
- and  $(k, 1)$ .



(a) What is the stationary distribution for this random walk?

(b) Compute the expected return time for a random walk starting at 0.

(c) Compute  $h_{1,0}$  using your result from the previous part.

(d) Prove that  $h_{0,1} = \Omega(k)$ . Hint: use symmetry. (You do not need to compute it explicitly.)

(e) Prove that the cover time for this graph is bounded by  $kh_{0,1} + 3k$ .

(f) Improve your bound for the cover time to  $O(k \log k)$ . (Hint: Combine coupon collecting with the standard argument from the previous part.)



**Problem 6.** (*Total 15 points*)

An ordinary deck of cards is randomly shuffled and then the cards are exposed one at a time. At some time before all the cards have been exposed you must say “next”, and if the next card exposed is a spade then you win and if not then you lose. Is there a strategy that is better than simply saying next immediately?

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