

# 算法基础

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# 第五讲 概率分析与随机算法

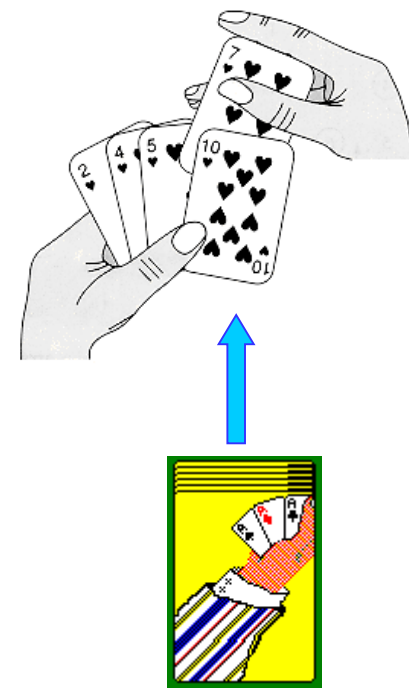
## 内容提要:

- 雇用问题
- 指示器随机变量
- 随机算法
- 在线雇用问题



□ 算法运行时间与输入规模和输入分布有关，如插入排序：

INSERTION-SORT(A)		cost	times
1	for( $j = 2; j \leq \text{length}[A]; j++$ )	$c_1$	$n$
2	{ $key = A[j]$	$c_2$	$n-1$
3	// Insert $A[j]$ into the sorted sequence $A[1 .. j-1]$	0	$n-1$
4	$i = j-1$	$c_4$	$n-1$
5	while( $i > 0 \ \&\& \ A[i] > key$ )	$c_5$	
6	{ $A[i+1] = A[i]$	$c_6$	
7	$i = i-1$	$c_7$	
8	}		
9	$A[i+1] = key$	$c_8$	$n-1$
10	}		



$$T(n) = c_1 n + c_2 (n-1) + c_4 (n-1) + c_5 \sum_{j=2}^n t_j + c_6 \sum_{j=2}^n (t_j - 1) + c_7 \sum_{j=2}^n (t_j - 1) + c_8 (n-1)$$



- 对于运算时间与输入数据分布有关的算法，时间复杂度分析一般有三种：最坏运行时间、最佳运行时间、平均运行时间。
- 平均运行时间是算法对所有可能情况的期望运行时间，与输入数据的概率分布有关。
- 分析算法的平均运行时间通常需要对输入分布做某种假定





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# 雇用问题

**Scenario (情景) : hire the best office assistant in a month**

- You are using an employment agency to hire a new office assistant.  
(猎头公司帮你物色办公助理候选人)
- The agency sends you one candidate each day.
- You interview the candidate and must immediately decide whether or not to hire that person. But if you hire, you must also fire your current office assistant.
- Cost to interview is 1K per candidate (interview fee paid to agency).  
(面试一个候选人支付猎头公司 1K)
- Cost to hire is 1W per candidate (includes cost to fire current office assistant + hiring fee paid to agency).

**Goal: Determine what the price of this strategy will be?**







# 雇用问题

**Pseudocode to model this scenario:** Assumes that the candidates are numbered 1 to  $n$ . Uses a dummy candidate 0 that is worse than all others, so that the first candidate is always hired.



<b>HIRE-ASSISTANT(<math>n</math>)</b>	<b>cost</b>	<b>times</b>
$best \leftarrow 0$ // candidate 0 is a least-qualified dummy candidate		
for $i \leftarrow 1$ to $n$		
do interview candidate $i$	$c_i$	$n$
if candidate $i$ is better than candidate $best$		
then $best \leftarrow i$		
hire candidate $i$	$c_h$	$m$

**Cost:**  $n$  candidates, we hire  $m$  of them, cost is  $O(nc_i+mc_h)$



# 5.1.1 Worst-case analysis

HIRE-ASSISTANT( <i>n</i> )	cost	times
<i>best</i> ← 0 // candidate 0 is a least-qualified dummy candidate		
for <i>i</i> ← 1 to <i>n</i>		
do interview candidate <i>i</i>	$c_i$	<i>n</i>
if candidate <i>i</i> is better than candidate <i>best</i>		
then <i>best</i> ← <i>i</i>		
hire candidate <i>i</i>	$c_h$	<i>m</i>

**Cost:** *n* candidates, we hire *m* of them, cost is  $O(nc_i+mc_h)$

- We focus on analyzing the hiring cost  $mc_h$ ? ( $c_h \gg c_i$ )
- $mc_h$  varies with each run: it depends on the order in which we interview the candidates.
- Worst-case analysis
  - ◆ We hire all *n* candidates.  $O(nc_i+mc_h)=O(nc_h)$ ? When?
  - ◆ The candidates appear in increasing order of quality.





## 5.1.2 Propbabilistic analysis

HIRE-ASSISTANT( $n$ )	cost	times
$best \leftarrow 0$ // candidate 0 is a least-qualified dummy candidate		
for $i \leftarrow 1$ to $n$		
do interview candidate $i$	$c_i$	$n$
if candidate $i$ is better than candidate $best$		
then $best \leftarrow i$		
hire candidate $i$	$c_h$	$m$

Assume that candidates come in a random order:

- Assign a rank to each candidate:  $rank(i)$  is a unique integer in the range 1 to  $n$ . (对每一个候选人分配一个秩)
- The list  $\langle rank(1), \dots, rank(n) \rangle$  is a permutation of the candidate numbers  $\langle 1, \dots, n \rangle$ , such as  $\langle 5, 2, 16, 28, 9, \dots, 11 \rangle$
- The ranks form a uniform random permutation: each of the possible  $n!$  permutations appears with **equal probability**.



## 5.1.2 Probabilistic analysis

HIRE-ASSISTANT( $n$ )	cost	times
$best \leftarrow 0$ // candidate 0 is a least-qualified dummy candidate		
for $i \leftarrow 1$ to $n$		
do interview candidate $i$	$c_i$	$n$
if candidate $i$ is better than candidate $best$		
then $best \leftarrow i$		
hire candidate $i$	$c_h$	$m$

*Essential idea of probabilistic analysis:* We must use knowledge of, or make assumptions about, the distribution of inputs.

(概率分析的本质：需已知或假定输入的概率分布)

- The expectation is taken over this distribution.  
(依据概率分布来求期望，期望值即是平均 hire 的人数)
- Section 5.2 contains a probabilistic analysis of the hiring problem.



## 5.1.3 Randomized algorithms

- **Idea**

- ◆ We might not know the distribution of inputs, or we might not be able to model it computationally. (我们不知道输入的分布，也不可能为输入的分布进行可计算的建模)
- ◆ Instead, we use randomization within the algorithm in order to impose a distribution on the inputs. (在算法中通过对输入进行随机化处理，从而为输入强加一种分布)





## 5.1.3 Randomized algorithms

- *For the hiring problem, change the scenario:*
  - ◆ The employment agency sends us a list of all  $n$  candidates in advance.  
(猎头公司预先提供  $n$  个候选人列表)
  - ◆ On each day, we randomly choose a candidate from the list to interview.  
(每天, 我们随机选取一人进行面试)
  - ◆ Instead of relying on the candidates being presented to us in a random order, we take control of the process and enforce a random order. (Chap 5.3)  
(无须担心候选人是否被随机提供, 我们通过随机运算预处理可以控制候选人的随机顺序)





## 5.1.3 Randomized algorithms

- **What makes an algorithms randomized: An algorithm is randomized if its behavior is determined in part by values produced by a *random-number generator*.**  
(算法随机化：由随机数产生器生成数值…….)
  - ◆ **RANDOM( $a, b$ ) returns an integer  $r$ , where  $a \leq r \leq b$  and each of the  $b-a+1$  possible values of  $r$  is equally likely.**
  - ◆ **In practice, RANDOM is implemented by a pseudorandom-number generator, which is a deterministic method returning numbers that “look” random and pass statistical tests. (RANDOM实际上由一个确定的算法〔伪随机产生器〕产生，其结果表面上看上去像是随机数)**







## 5.1.3 Randomized algorithms

- **Random number generator (随机数产生器)**
  - ◆ Most random number generators generate a sequence of integers by the following recurrence
  - ◆  $X_0 =$  a given integer (seed),  $X_{i+1} = aX_i \bmod M$
  - ◆ For example, for  $X_0=1$ ,  $a=5$ ,  $M=13$ , we have  $X_1=5\%13=5$ ,  $X_2=25\%13=12$ ,  $X_3=60\%13=8$ . Each integer in the sequence lies in the range  $[0, M - 1]$ .







# 第五讲 概率分析与随机算法

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# Indicator random variables (指示随机变量)

Given a sample space and an event  $A$ , we define the indicator random variable (给定采样空间 $S$ 和事件  $A$  , 指示随机变量...)

$$I\{A\} = \begin{cases} 1 & \text{if } A \text{ occur,} \\ 0 & \text{if } A \text{ does not occur.} \end{cases}$$

□ *Lemma(引理)*

For an event, let  $X_A = I\{A\}$ . Then  $E[X_A] = \Pr\{A\}$ .

*Proof* Letting  $\sim A$  be the complement of  $A$ , we have

$$\begin{aligned} E[X_A] &= E[I\{A\}] \\ &= 1 \cdot \Pr\{A\} + 0 \cdot \Pr\{\sim A\} \quad \{\text{definition of expected value}\} \\ &= \Pr\{A\}. \end{aligned}$$



# Indicator random variables (指示随机变量)

## □ *Lemma*

For an event  $A$ , let  $X_A = I\{A\}$ . Then  $E[X_A] = \Pr\{A\}$ .

- **Simple example: Determine the expected number of heads when we flip a fair coin one time.**

(投一次硬币, 正面向上的期望〔平均数〕)

- ◆ **Sample space is  $\{H, T\}$**
- ◆  **$\Pr\{H\} = \Pr\{T\} = 1/2$**
- ◆ **Define indicator random variable  $X_H = I\{H\}$ .**  
 $X_H$  counts the number of heads in one flip.
- ◆ **Since  $\Pr\{H\} = 1/2$ , lemma says that  $E[X_H] = 1/2$ .**



# Indicator random variables (指示随机变量)

## □ *Lemma*

For an event  $A$ , let  $X_A = I\{A\}$ . Then  $E[X_A] = \Pr\{A\}$ .

- **Slightly more complicated example: Determine the expected number of heads when in  $n$  coin flips.**

(投  $n$  次硬币, 正面向上的期望〔平均数〕)

- ◆ **Let  $X$  be a random variable for the number of heads in  $n$  flips.** (令随机变量  $X$  表示投  $n$  次硬币正面向上的数)

- ◆ **Then,**  $E[X] = \sum_{k=0}^n k \cdot \Pr\{X = k\}$

**a slightly more complicated? Yes!**

- ◆ **Instead, we'll use indicator random variables.....**



# Indicator random variables (指示随机变量)

## □ Lemma

For an event  $A$ , let  $X_A = I\{A\}$ . Then  $E[X_A] = \Pr\{A\}$ .

- **Slightly more complicated example: Determine the expected number of heads when in  $n$  coin flips.**

(投  $n$  次硬币, 正面向上的期望〔平均数〕)

- ◆ For  $i=1, \dots, n$ , define  $X_i = I\{\text{the } i\text{th flip results in event } H\}$
- ◆ Then,  $X = \sum_{i=1}^n X_i$
- ◆ Lemma says that  $E[X_i] = \Pr\{H\} = 1/2$  for  $i=1, 2, \dots, n$
- ◆ Expected number of heads is

$$E[X] = E\left[\sum_{i=1}^n X_i\right] = \sum_{i=1}^n E[X_i] = \sum_{i=1}^n 1/2 = n/2$$







## ■ Analysis of the hiring problem

Assume that the candidates arrive in a random order.

Let  $X$  be a random variable that equals the number of times we hire new office assistant.

(令随机变量  $X$  表示我们雇用新助手的人数)

- Use a probabilistic analysis

Then 
$$E[X] = \sum_{i=1}^n x_i \Pr\{X = x_i\}$$

The calculation would be cumbersome (计算烦琐)







## ■ Analysis of the hiring problem

Assume that the candidates arrive in a random order.

random variable  $X$  = the number of times we hire new office assistant  
(随机变量  $X$  表示我们雇用新助手的人数)

- Use indicator random variables

- ◆ Define indicator random variables  $X_1, X_2, \dots, X_n$ , where  $X_i = I\{\text{candidate } i \text{ is hired}\}$

- ◆ Useful properties:

$$X = X_1 + X_2 + \dots + X_n$$

Lemma  $\Rightarrow E[X_i] = \Pr\{\text{candidate } i \text{ is hired}\}.$

We need to compute  $\Pr\{\text{candidate } i \text{ is hired}\}?$





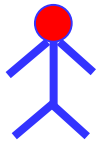
# ■ Analysis of the hiring problem



HIRE-ASSISTANT( $n$ )	cost	times
$best \leftarrow 0$ // candidate 0 is a least-qualified dummy candidate		
for $i \leftarrow 1$ to $n$		
do interview candidate $i$	$c_i$	$n$
if candidate $i$ is better than candidate $best$		
then $best \leftarrow i$		
hire candidate $i$	$c_h$	$m$

We need to compute  $\Pr\{\text{candidate } i \text{ is hired}\}$ ?

- ◆  $i$  is hired  $\Leftrightarrow i$  is better than each of candidates  $1, 2, \dots, i-1$ .
- ◆ Assumption that the candidates arrive in random order  $\Rightarrow$  any one of these candidates is equally likely to be the best one.  
(若候选人随机到来, 则每一个候选人为最佳人选的概率相等)
- ◆ Thus,  $E\{X_i\} = \Pr\{\text{candidate } i \text{ is the best so far}\} = 1/i$  ?





# ■ Analysis of the hiring problem

HIRE-ASSISTANT( <i>n</i> )	cost	times
<i>best</i> ← 0 // candidate 0 is a least-qualified dummy candidate		
for <i>i</i> ← 1 to <i>n</i>		
do interview candidate <i>i</i>	<i>c<sub>i</sub></i>	<i>n</i>
if candidate <i>i</i> is better than candidate <i>best</i>		
then <i>best</i> ← <i>i</i>		
hire candidate <i>i</i>	<i>c<sub>h</sub></i>	<i>m</i>

We need to compute Pr{ candidate *i* is hired}?

- ◆ *i* is hired ⇔ *i* is better than each of candidates 1, 2, ..., *i*-1.
- ◆ Assumption that the candidates arrive in random order => any one of these candidates is equally likely to be the best one.  
(若候选人随机到来, 则每一个候选人为最佳人选的概率相等)
- ◆ Thus, E{*X<sub>i</sub>*} = Pr{ candidate *i* is the best so far} = 1/*i* ?

Then

$$E[X] = E\left[\sum_{i=1}^n X_i\right] = \sum_{i=1}^n E[X_i] = \sum_{i=1}^n 1/i = \ln n + O(1)$$

Thus, the expected hiring cost is  $O(c_h \ln n)$ , which is much better than the worst-case cost of  $O(nc_h)$ .



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## 5.3 Randomized algorithms

### 5.3.1 The hiring problem

**For the hiring problem, the algorithm is deterministic.**

- For any given input, the number of times we hire a new office assistant will always be the same. (给定输入, 则雇用的人数确定)
- The number of times we hire a new office assistant depends only on the input. (雇用的人数 [资源消费] 依赖于输入)
  - ◆ Some rank orderings will always produce a high hiring cost. Example:  $\langle 1, 2, 3, 4, 5, 6 \rangle$ , where each is hired.
  - ◆ Some will always produce a low hiring cost. Example:  $\langle 6, *, *, *, *, * \rangle$ , where only the first is hired.
  - ◆ Some may be in between.





## 5.3.1 The hiring problem

**Instead of always interviewing the candidates in the order presented, what if we first randomly permuted this order.**

- The randomization is now in the algorithm, not in the input distribution. (随机化过程在算法中, 而不是在输入中体现)
- Given a particular input, we can no longer say what its hiring cost will be. Each time we run the algorithm, we can get a different hiring cost. (算法的运行时间与输入无关)
- No particular input always elicits worst-case behavior. (算法的最坏运算时间不取决于特定的输入)
- Bad behavior occurs only if we get “unlucky” numbers from the random-number generator. (只有当随机数产生器产生很不幸运的数时, 算法的运算时间最坏)







## 5.3.1 The hiring problem

### Algorithm for randomized hiring problem

**RANDOMIZED-HIRE-ASSISTANT( $n$ )**

**Randomly permute the list of candidates**

**HIRE-ASSISTANT( $n$ )**

□ *Lemma*

The expected hiring cost of **RANDOMIZED-HIRE-ASSISTANT** is  $O(c_h \ln n)$ .

*Proof*

After permuting the input array, we have a situation identical to the probabilistic analysis of deterministic **HIRE-ASSISTANT**.

(对输入矩阵进行随机置换后, 情况同**HIRE-ASSISTANT**相同)





## 5.3.2 Randomly permuting an array

### Goal:

Produce a uniform random permutation (each of the  $n!$  permutations is equally likely to be produced),

that is

$$A = \langle 1, 2, 3, \dots, n \rangle$$

The numbers of permutation of  $A$  is  $P_n^n = n!$ , each of that is equally likely to be produced.





## 5.3.2 Randomly permuting an array

### (1) Permute-by-sorting

The method is not very good

- Assume the given array  $A$  contains the element 1 through  $n$ .  
(设数组  $A = \langle 1, 2, \dots, n \rangle$ )
- Assign each element  $A[i]$  a random priority  $P[i]$ , then sort the elements of  $A$  according to these priorities. Example  
(为每个元素  $A[i]$  分配一个随机数  $P[i]$  作为其优先权, 然后依据这些优先权对数组  $A$  进行排序。)
  - ◆ If initial array is  $A = \langle 1, 2, 3, 4 \rangle$ , choose random priorities  $P = \langle 36, 3, 97, 19 \rangle$ , then produce an array  $B = \langle 2, 4, 1, 3 \rangle$

```
PERMUTE-BY-SORTING( $A$ )
 $n = \text{length}[A]$ 
for( $i=1; i \leq n; i++$ )
     $P[i] = \text{RANDOM}(1, n^3)$ 
sort  $A$ , using  $P$  as sort keys
return  $A$ 
```

We use a range of 1 to  $n^3$  in RANDOM to make it likely that all the priorities in  $P$  are unique. (Exercise 5.3-5)



## 5.3.2 Randomly permuting an array

The method is better

### (2) RANDOMIZE-IN-PLACE

```

RANDOMIZE-IN-PLACE(A, n)
for(i=1; i<=n; i++)
    swap(A[i], A[RANDOM(i, n)])

```

1	2	3	...	$n$
$A(1)$	$A(2)$	$A(3)$	...	$A(n)$

1	2	3	...	$i_1$	...	$n$
$A(i_1)$	$A(2)$	$A(3)$	...	$A(1)$	...	$A(n)$

1	2	3	...	$i_2$	...	$n$
$A(i_1)$	$A(i_2)$	$A(3)$	...	$A(2)$	...	$A(n)$

*Idea:*

- In iteration  $i$ , choose  $A[i]$  randomly from  $A[i .. n]$ .
- Will never alter  $A[i]$  after iteration  $i$ . (第  $i$  次迭代后不再改变  $A[i]$ )

*Merit:*

- It runs in linear time without requiring sorting ( $O(n)$ ).
- It needs fewer random bits ( $n$  random numbers in the range 1 to  $n$  rather than the range 1 to  $n^3$ ) (仅需更小范围的随机数产生器)
- No auxiliary array is required. (不需要辅助空间)





# 5.3.2 Randomly permuting an array

## (2) RANDOMIZE-IN-PLACE

```
RANDOMIZE-IN-PLACE(A, n)
for(i=1; i<=n; i++)
    swap(A[i], A[RANDOM(i, n)])
```

1	2	3	...	n
A(1)	A(2)	A(3)	...	A(n)

1	2	3	...	$i_1$	...	n
A( $i_1$ )	A(2)	A(3)	...	A(1)	...	A(n)

1	2	3	...	$i_2$	...	n
A( $i_1$ )	A( $i_2$ )	A(3)	...	A(2)	...	A(n)

Correctness:

- Given a set of  $n$  elements, a  $k$ -permutation is a sequence containing  $k$  of the  $n$  elements. There are  $n!/(n-k)!$  possible  $k$ -permutations? (给定  $n$  个元素, 从其中任取  $k$  个元素进行排列, 则有  $n!/(n-k)!$  种不同的  $k$ -排列, 或  $k$ -置换?)

$$P_n^k = C_n^k \cdot P_k^k = \frac{n!}{k!(n-k)!} \cdot k! = \frac{n!}{(n-k)!}$$

Lemma

RANDOMIZE-IN-PLACE computes a uniform random permutation.

Proof Use a loop invariant:





## 5.3.2 Randomly permuting an array

### (2) RANDOMIZE-IN-PLACE

```

RANDOMIZE-IN-PLACE(A, n)
for(i=1; i<=n; i++)
    swap(A[i], A[RANDOM(i, n)])
  
```

1	2	3	...	n
A(1)	A(2)	A(3)	...	A(n)

1	2	3	...	$i_1$	...	n
$A(i_1)$	A(2)	A(3)	...	A(1)	...	A(n)

1	2	3	...	$i_2$	...	n
$A(i_1)$	$A(i_2)$	A(3)	...	A(2)	...	A(n)

#### □ Lemma

**RANDOMIZE-IN-PLACE** computes a uniform random permutation.

$$1/P_n^k = 1 / \frac{n!}{(n-k)!} = \frac{(n-k)!}{n!}$$

*Proof* Use a loop invariant:

**Loop invariant:** Just prior to the  $i$ th iteration of the for loop, for each possible  $(i-1)$ -permutation, subarray  $A[1 .. i-1]$  contains this  $(i-1)$ -permutation with probability  $(n-i+1)!/n!$  ?

(第  $i$  次迭代之前, 对  $(i-1)$ -置换, 任意一个  $(i-1)$ -置换  $A[1 .. i-1]$  的概率为  $(n-i+1)!/n!$  ?)





## 5.3.2 Randomly permuting an array

### (2) RANDOMIZE-IN-PLACE

```

RANDOMIZE-IN-PLACE(A, n)
for(i=1; i<=n; i++)
    swap(A[i], A[RANDOM(i, n)])

```

1	2	3	...	$n$
$A(1)$	$A(2)$	$A(3)$	...	$A(n)$

1	2	3	...	$i_1$	...	$n$
$A(i_1)$	$A(2)$	$A(3)$	...	$A(1)$	...	$A(n)$

1	2	3	...	$i_2$	...	$n$
$A(i_1)$	$A(i_2)$	$A(3)$	...	$A(2)$	...	$A(n)$

□ **Lemma** RANDOMIZE-IN-PLACE computes a uniform random permutation.

**Proof** Use a loop invariant:

**Loop invariant:**  $A[1 .. i-1]$  contains each  $(i-1)$ -permutation with probability  $(n-i+1)!/n!$ .

- **Initialization:** Just before first iteration,  $i=1$ . Loop invariant says for each possible 0-permutation, subarray  $A[1 .. 0]$  contains this 0-permutation with probability  $n!/n!=1$ .  $A[1 .. 0]$  is an empty subarray, and a 0-permutation has no elements. So,  $A[1 .. 0]$  contains any 0-permutation with probability 1.

(空集包含空置换的概率为1)



## 5.3.2 Randomly permuting an array

### (2) RANDOMIZE-IN-PLACE

```
RANDOMIZE-IN-PLACE(A, n)
for(i=1; i<=n; i++)
    swap(A[i], A[RANDOM(i, n)])
```

□ **Lemma** RANDOMIZE-IN-PLACE computes a uniform random permutation.

**Proof** Loop invariant:  $\Pr\{A[1..i-1] \text{ contains each } (i-1)\text{-permutation}\} = (n-i+1)!/n! .$

- **Maintenance:** Assume that prior to the  $i$ th iteration,  $\Pr\{A[1..i-1] \text{ contains each } (i-1)\text{-permutation}\} = (n-i+1)!/n! ,$  we will show that after the  $i$ th iteration,  $\Pr(A[1..i] \text{ contains each } i\text{-permutation}) = (n-i)!/n! .$

(第  $i$  次迭代前, 设  $(i-1)$ -置换  $A[1..i-1]$  中, 任一置换发生的概率为  $(n-i+1)!/n!$ , 则需证明在第  $i$  次迭代后, 任一  $i$ -置换 的概率为  $(n-i)!/n!$  )

Consider a particular  $i$ -permutation  $R = \langle x_1, x_2, \dots, x_i \rangle$ . It consists of an  $(i-1)$ -permutation  $R' = \langle x_1, x_2, \dots, x_{i-1} \rangle$ , followed by  $x_i$ . (考虑一个特别的  $i$ -置换  $R$ , 其前  $i-1$  个元素组成  $(i-1)$ -置换  $R'$ , 最后一个元素为  $x_i$ ) . . . . .



## 5.3.2 Randomly permuting an array

### (2) RANDOMIZE-IN-PLACE

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for(i=1; i<=n; i++)
    swap(A[i], A[RANDOM(i, n)])
  
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- **Lemma** RANDOMIZE-IN-PLACE computes a uniform random permutation.

**Proof** Loop invariant:  $\Pr\{A[1..i-1] \text{ contains each } (i-1)\text{-permutation}\} = (n-i+1)!/n! .$

- **Maintenance:** ... ..

$i$ -permutation  $R = \langle x_1, x_2, \dots, x_i \rangle = \langle x_1, x_2, \dots, x_i \rangle \cup x_i = R' \cup x_i .$

Let  $E_1$  be the event that the algorithm actually puts  $R'$  into  $A[1..i-1]$ .

By the loop invariant,  $\Pr\{E_1\} = (n-i+1)!/n! .$

Let  $E_2$  be the event that the  $i$ th iteration puts  $x_i$  into  $A[i]$ .

We get the  $i$ -Permutation  $R$  in  $A[1..i]$  if and only if both  $E_1$  and  $E_2$  occur  $\Rightarrow$  the probability that the algorithm produces  $R$  in  $A[1..i]$  is

$\Pr\{E_2 \cap E_1\} = ? . \dots$  (令事件  $E_1$  表示算法实际输出  $(i-1)$ -置换  $R'$  为  $A[1..i-1]$ , 根据循环不变量,  $\Pr\{E_1\} = (n-i+1)!/n!$ , 令事件  $E_2$  表示第  $i$  次迭代后输出  $A[i]$  为  $x_i$ , 则当且仅当  $E_1$  和  $E_2$  同时发生时我们得到  $i$ -置换  $R$  为  $A[1..i]$ , 其概率为  $\Pr\{E_2 \cap E_1\} = ?$ ) ...



## 5.3.2 Randomly permuting an array

### (2) RANDOMIZE-IN-PLACE

```

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for(i=1; i<=n; i++)
    swap(A[i], A[RANDOM(i, n)])

```

□ **Lemma** RANDOMIZE-IN-PLACE computes a uniform random permutation.

**Proof** Loop invariant:  $\Pr\{A[1..i-1] \text{ contains each } (i-1)\text{-permutation}\} = (n-i+1)!/n! .$

● **Maintenance:**

$i$	$i+1$	...	$n$
$A(j_i)$	$A(j_{i+1})$	...	$A(j_n)$

... ..

$$\Pr\{E_2 \cap E_1\} = \Pr\{E_2 | E_1\} \Pr\{E_1\} .$$

The algorithm choose  $x_i$  randomly from the  $n-i+1$  possibilities in  $A[i..n] \Rightarrow \Pr\{E_2 | E_1\} = 1/(n-i+1)$ ? Thus,

$$\begin{aligned}
\Pr\{E_2 \cap E_1\} &= \Pr\{E_2 | E_1\} \Pr\{E_1\} \\
&= \frac{1}{n-i+1} \cdot \frac{(n-i+1)!}{n!} = \frac{(n-i)!}{n!}
\end{aligned}$$



## 5.3.2 Randomly permuting an array

### (2) RANDOMIZE-IN-PLACE

```
RANDOMIZE-IN-PLACE( $A, n$ )  
for( $i=1; i \leq n; i++$ )  
    swap( $A[i], A[\text{RANDOM}(i, n)]$ )
```

- **Lemma** RANDOMIZE-IN-PLACE computes a uniform random permutation.

**Proof** Loop invariant:  $\Pr\{A[1..i-1] \text{ contains each } (i-1)\text{-permutation}\} = (n-i+1)!/n! .$

- **Termination:**

At termination,  $i=n+1$ , it is true prior to the  $i$ th iteration, so we conclude that  $A[i..n]$  is a given  $n$ -permutation with probability  $(n-n)!/n! = 1/n! .$  ■ (lemma)







# 第五讲 概率分析与随机算法

## 内容提要:

- 雇用问题
- 指示器随机变量
- 随机算法
- 在线雇用问题



# 在线雇用问题

## □ 情景描述:

假设现在我们不希望面试所有的应聘者来找到最好的一个，也不希望因为不断有更好的申请者出现而不停地雇用信任解雇旧人。我们愿意雇用接近最好的应聘者，只雇用一次。但是，我们必须遵守猎头公司的一个规定：在每次面试之后，必须给出面试结果，要么雇用候选人，要么拒绝。

□ **Goal:** 最小化面试次数和最大化雇用应聘者的质量取得平衡。





# 在线雇用问题

- 解决思路:
- 1) 面试一个应聘者之后, 给他一个分数, 令  $score(i)$  表示给第  $i$  个应聘者的分数, 并且假设所有应聘者得分都不相同;
- 2) 面试前面  $k$  个 ( $k < n$ ) 应聘者然后拒绝他们, 再雇用其后比前面的应聘者更高分数的第一个应聘者。

## ON-LINE-MAXIMUM ( $k, n$ )

```
bestscore ←  $-\infty$ 
for  $i \leftarrow 1$  to  $k$ 
    do if  $score(i) > bestscore$ 
        then  $bestscore \leftarrow score(i)$ 
for  $i \leftarrow k+1$  to  $n$ 
    do if  $score(i) > bestscore$ 
        then return  $i$ 
return  $n$ 
```



谢谢!

Q & A