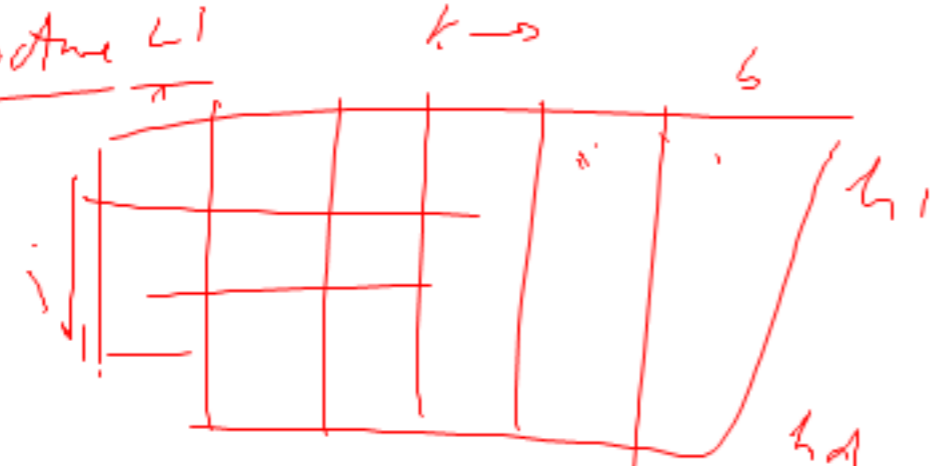


Lecture 21



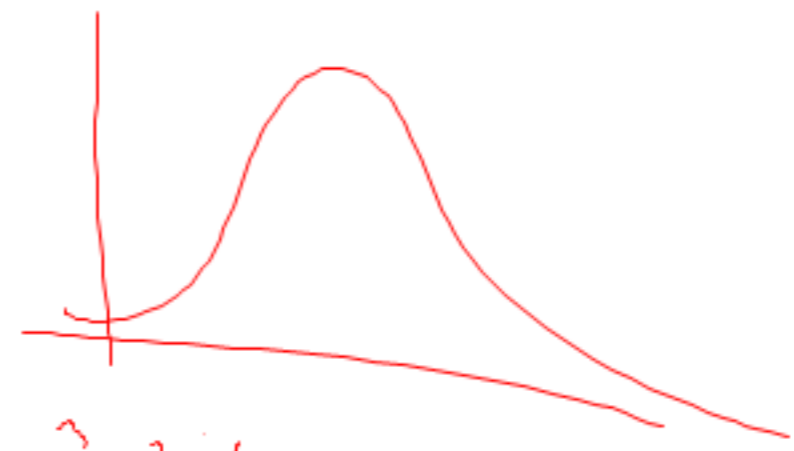
$N = \text{total iterations}$

$\frac{N}{b}$ No. A in a bucket

$$q_i = \min_i \int_0^b A(x, i) dx$$

$$q_{i+1} = q_i + \frac{\epsilon}{|q_i|}$$

$$q_{i+2} = q_{i+1} - \frac{\epsilon}{|q_{i+1}|}$$



points out of Normal dist's
 $\min_i x_i$
 $x_i \sim N(0, 1)$

$$P\left(\min_{1 \leq i \leq n} X_i > x\right) = P(\forall i, X_i > x)$$

$$= P(X_i > x)^n$$

X_i 's are i.i.d.

$$(1-F(x))^n$$

↑
cdf of $N(0,1)$

$$F(x) =$$

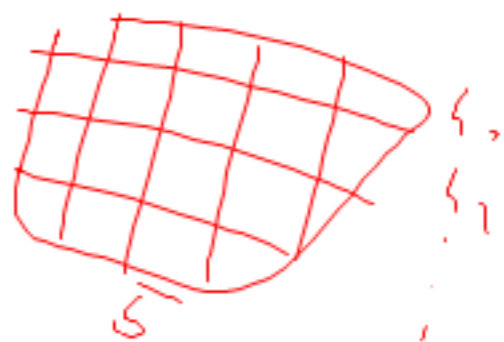
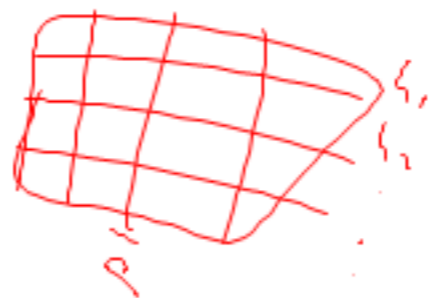
$$\langle \vec{a}, \vec{b} \rangle = \min_{k,j} \sum_{i=1}^L A_{ik} B_{jL}$$

$$= \sum_i a_i b_i + \epsilon \|\vec{a}\|_1 \|\vec{b}\|_1$$

Inner product:

\vec{a}, \vec{b} vectors

$$\langle \vec{a}, \vec{b} \rangle = \sum_i a_i b_i$$



Fix $j \rightarrow$ fix k

$$\langle \vec{a}, \vec{b} \rangle = \sum_i a_i b_i = \sum_{k=1}^L A_{ik} B_{jL}$$

Generalization

- 1' profits:

\angle t.B
t.EKMS
A

P 11
t