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Distributed Estimation of Gaussian Correlations

U. Hadar and O. Shayevitz

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 - Party B needs to estimate the cross correlation between the two parts
- The scalar case: Parties observe jointly Gaussian random variables, goal is to estimate correlation coefficient ρ
- Only known previous work is for scalar case and is non constructive

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■ Details for the scalar setting

- Infinitely many samples at A and B, each can estimate its own mean and variance arbitrarily well and normalize
- Assume $X, Y \sim \mathcal{N}(0, 1)$. Equivalent model

$$Y = \rho X + \sqrt{1 - \rho^2} Z$$

where $Z \sim \mathcal{N}(0, 1)$ is independent of X

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- $\hat{\rho}$ is an unbiased estimate of ρ , has variance decaying as $1/k$
- Results similar to Gaussian case even when distribution unknown

Community Recovery in Hypergraphs

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- Cluster data points in to different communities based on measurements of the relation between points
- Previous literature focuses on the case of pairwise measurements
- Need subset-wise measurements to capture higher order interactions (e.g. users annotate items with tags: 3-way relation)

- Contributions

■ Contributions

■ Studies two new measurement models

(i) Homogeneity measurement model: whether or not a subset of points is in the same cluster

(ii) Parity measurement model: observe sum of labels of data points modulo 2

Measurements can be noisy (flipped)

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(i) Homogeneity measurement model: whether or not a subset of points is in the same cluster

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Measurements can be noisy (flipped)

■ Characterization of number of measurements required to recover communities scales as

$$\frac{2^{d-2}}{d} \frac{n \log n}{(\sqrt{1-\theta} - \sqrt{\theta})^2}$$

(for the homogeneity model)

Sub-Linear Time Support Recovery for Compressed Sensing Using Sparse-Graph Codes

X. Li, D. Yin , S. Pawar, R. Pedarsani , and K. Ramchandran

- Support recovery problem: Given

$$y = Ax + w$$

where $A \in \mathbb{R}^{m \times N}$, x k -sparse, recover $\text{supp}(x)$

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- No known algorithms that achieve both $O(k \log N)$ measurement and computational complexity

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- Noiseless setting: $O(k)$ time and measurement complexity

Noisy setting: $O(k \log(N/k))$ time and measurement complexity,
under finite alphabet assumption on x

For general x , additional $\log(N/k)$ factors

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- Noiseless setting: $O(k)$ time and measurement complexity
Noisy setting: $O(k \log(N/k))$ time and measurement complexity,
under finite alphabet assumption on x
For general x , additional $\log(N/k)$ factors
- Measurement matrix construction based on sparse graph codes

Detection Under One-Bit Messaging Over Adaptive Networks

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- Setting: Multi agent network engaged in a binary decision task
Agents only allowed to send one bit messages

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 - Analysis of an adapt then combine (ATC) scheme in the one bit quantized setting
 - Expressions for steady state distribution of messages

- Details: Network has S nodes/agents solving a BHT

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- Each nodes receives iid samples, updates its state based on cooperation with neighbouring nodes

$$v_k(n) = \mu x_k(n) + (1 - \mu)y_k(n - 1)$$
$$y_k(n) = \sum_{l=1}^S a_{kl}v_l(n), \quad n \geq 1$$

where $x_k(n)$: data received by node k at time n

$y_k(n)$: local state variable

$v_k(n)$: intermediate value

a_{kl} : weight given to message from node l to k

μ : step size

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- Decision performance characterized in terms of design parameters μ and a_{kl}

Other interesting papers

- On the Error in Phase Transition Computations for Compressed Sensing. *S. Daei, F. Haddadi, A. Amini, and M. Lotz*
- One-Bit Compressive Sensing With Projected Subgradient Method Under Sparsity Constraints. *D. Liu, S. Li, and Y. Shen*
- Vector Approximate Message Passing. *S. Rangan, P. Schniter, and A. K. Fletcher*
- Provable Subspace Clustering: When LRR Meets SSC. *Y.-X. Wang, H. Xu, and C. Leng*