

Noisy Sorting Capacity

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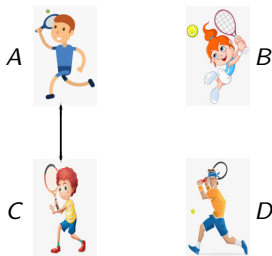


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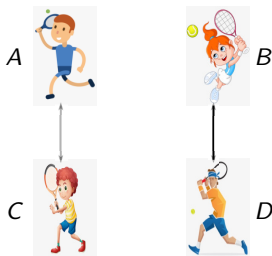


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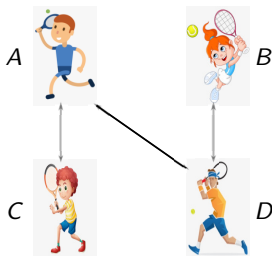


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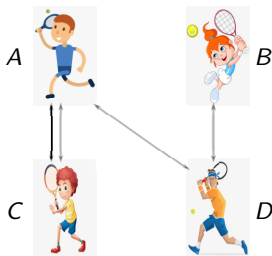


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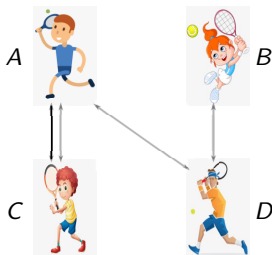


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- Applications
 - Ranking teams in a sports tournament
 - Recommender systems
 - Peer grading
 - ...

Noisy Sorting Problem

- Let $\theta_1, \dots, \theta_n \in \mathbb{R}$.
- **Goal:** Find π s.t. $\theta_{\pi(1)} < \dots < \theta_{\pi(n)}$ using **pairwise comparisons**.
 - At k th time step, submit query $(U_k, V_k) \triangleq (\theta_i, \theta_j)$ for $i \neq j$.
 - Receive **noisy** response

$$Y_k = \mathbb{1}_{\{U_k < V_k\}} \oplus Z_k,$$

where $Z_k \sim \text{Bern}(p)$, for some **fixed** and **known** p .

- After m queries, compute estimate $\hat{\pi}$ of π .
- **Exact recovery** of π is desired.

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- Noisy case ($p > 0$):
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 - E.g., algorithm in [1] attains lower bound.

¹U. Feige, P. Raghavan, D. Peleg, and E. Upfal. "Computing with Noisy Information". In: SIAM J. Comput., 1994.

Related Work

- Active ranking
 - $p = p_{i,j}$ is query-dependent and unknown [2]–[6].

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Only the **order** of the query complexity is considered in prior work.

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- **Sorting rate:** $R = \frac{n \log n}{m}$.
- (R, n) **noisy sorting code** consists of
 - A causal protocol $\{f_k\}_{k=1}^m$ for determining the queries
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In this work, we give **upper** and **lower** bounds on $C(p)$.

Main Results

Theorem 1 (Converse)

Any sequence of (R, n) noisy sorting codes with $\lim_{n \rightarrow \infty} \max_{\pi} P\{\hat{\pi} \neq \pi\} = 0$ satisfies that

$$R < 1 - H(p),$$

where $H(\cdot)$ denotes the binary entropy function. That is, $C(p) \leq 1 - H(p)$.

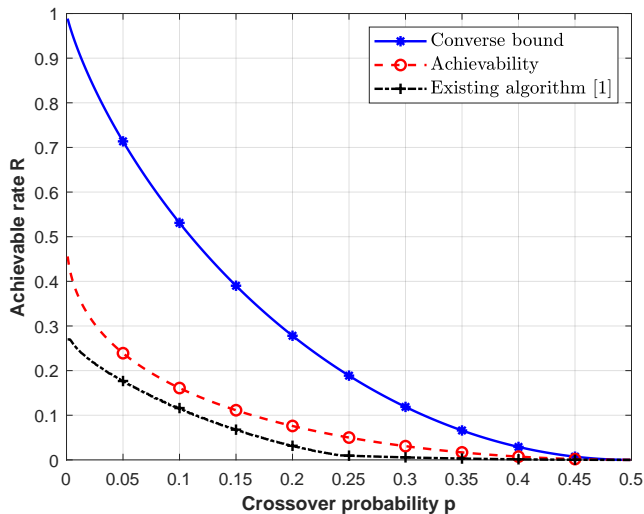
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Any sorting rate

$$R < \frac{1}{2} - \frac{1}{2} \log \left(1 + 2\sqrt{p(1-p)} \right)$$

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- Key ingredients:
 - Burnashev-Zigangirov (BZ) algorithm for noisy searching
 - Insertion sort

Detour: Noisy Searching Problem

- Let $(\tilde{\theta}_0, \dots, \tilde{\theta}_n) \in \bar{\mathbb{R}}^{n+1}$ be **sorted** with $\tilde{\theta}_0 = -\infty$ and $\tilde{\theta}_n = \infty$.
- **Goal:** Identify position i^* of a given $\tilde{\theta} \in \mathbb{R}$ s.t. $\tilde{\theta}_{i^*} < \tilde{\theta} < \tilde{\theta}_{i^*+1}$.
 - Query $\tilde{U}_k \triangleq \tilde{\theta}_j$ for some j .
 - Receive **noisy** response $\tilde{Y}_k = \mathbb{1}_{\{\tilde{U}_k < \tilde{\theta}\}} \oplus \tilde{Z}_k$, where $\tilde{Z}_k \sim \text{Bern}(p)$.
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 - After \tilde{m} queries, compute estimate \hat{i}^* of i^* .
- **Burnashev-Zigangirov** algorithm: searching using **posteriors** of intermediate intervals
 - Let $I_i = (\tilde{\theta}_{i-1}, \tilde{\theta}_i)$ for each $i \in [n]$.
 - Update posterior of each interval I_i

$$q_k(i) \triangleq \text{P}\{\theta \in I_i \mid \tilde{Y}_1, \dots, \tilde{Y}_k, \tilde{U}_1, \dots, \tilde{U}_k\},$$

for $k \in [\tilde{m}]$ and $i \in [n]$, where $q_0(i) = \frac{1}{n}$ for all i .

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- Let $j(k)$ be index that **bisects** the posteriors, i.e.,

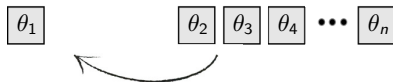
$$\sum_{i=1}^{j(k)-1} q_k(i) \leq \frac{1}{2} \quad \text{and} \quad \sum_{i=1}^{j(k)} q_k(i) > \frac{1}{2}$$

- Choose U_{k+1} randomly among $\{\tilde{\theta}_{j(k)-1}, \tilde{\theta}_{j(k)}\}$.
- Repeat for \tilde{m} queries, and output the posterior median index $\hat{i}^* \triangleq j(\tilde{m})$.
- We have

$$\mathbb{P}\{\tilde{\theta} \notin I_{\hat{i}^*}\} \leq (n-1) \left(\frac{1}{2} + \sqrt{p(1-p)} \right)^{\tilde{m}}$$

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- \dots
- It can be shown that

$$P\{\hat{\pi} \neq \pi\} \leq n^2 \left(\frac{1}{2} + \sqrt{\rho(1-\rho)} \right)^{\frac{m}{n-1}}$$

\Rightarrow any sorting rate $R < \frac{1}{2} - \frac{1}{2} \log \left(1 + 2\sqrt{\rho(1-\rho)} \right)$ is **achievable**.

Final Remarks

- Extensions:
 - Permutation search algorithms to fully characterize the noisy sorting capacity
 - Unknown p and/or query-dependent p
- Arxiv version: <https://arxiv.org/abs/2202.01446>
- Any questions?