

# Sums and Differences of Correlated Random Sets

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## Introduction

Given  $A \subset \mathbb{Z}$ , let

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### Theorem

*There exists a positive constant  $c$  such that for any  $n$  large, the proportion of sets  $A \subset \{0, \dots, n\}$  with  $|A + A| > |A - A|$  is greater than  $c$ . (Martin and O'Bryant 2006)*

Such sets are called *More Sums Than Differences (MSTD) sets*, or *sum-dominant sets*.

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Let  $\vec{p} = (p, \rho_1, \rho_2)$ . We call  $(A, B)$  a  $\vec{p}$ -correlated pair.

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- $\rho_1 = \rho_2, \implies (A, B)$  independent.

## Probability function

Let  $P(\vec{\rho}, n)$  be the probability that a  $\vec{\rho}$ -correlated pair  $(A, B) \subset \{0, \dots, n\}$  is MST, that is

$$|A + B| > |\pm(A - B)| = |(A - B) \cup (B - A)|$$

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**Note:**  $P(1/2, 1, 0, n)$ ,  $P(1/2, 0, 1, n)$ , and  $P(1/2, 1/2, 1/2, n)$  can be thought of as *proportions* of pairs  $(A, A)$ ,  $(A, A^c)$ , resp.  $(A, B)$  which are MSTD, while other values of  $P(\vec{\rho}, n)$  must be thought of as *probabilities*.

## Main Results on Correlated Pairs

### Theorem

For any  $\vec{\rho} \in [0, 1]^3$ , the limit

$$\lim_{n \rightarrow \infty} P(\vec{\rho}, n) =: P(\vec{\rho})$$

exists. Moreover, as long as  $p \notin \{0, 1\}$  and  $(\rho_1, \rho_2) \neq (0, 0), (1, 1)$ , then  $P(\vec{\rho})$  is strictly positive.

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Thus, by summing the probabilities that the edges of  $(A, B)$  have a given MSTD fringe profile and that  $(A, B)$  is rich over all such minimal fringe profiles, we can get the limit  $P(\vec{\rho})$ .

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## The function $P(\vec{p})$

*Proof idea:* To show that  $P(\vec{p})$  is positive, we only need to exhibit a single MSTD fringe profile  $F$  such that, (for sufficiently large  $n$ ) with positive probability,  $(A, B)$  is rich with fringe profile  $F$ .

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If  $\rho_1 = 0$ , but  $\rho_2 p > 0$ , we can use the fringe profile  $L = R = \{1, 2, 3, 5, 7, 8\}$ ,  $L' = R' = L^c$ . (This means that the left and the right edges of  $A$  look like

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## Theorem

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*For any  $\rho_1, \rho_2$ , the function  $P(p, \rho_1, \rho_2)$  is a differentiable function of  $p \in [0, 1]$ .*



## Maximizing $P(\vec{\rho})$

As  $P(\vec{\rho})$  is continuous on the compact space  $[0, 1]^3$ , it must attain a maximum.

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For each  $n$ ,  $P_n(\vec{\rho})$  denotes the proportion of *MSTD* pair of subsets of  $[1, \dots, n]$ .  $P_n$  is a polynomial of  $p, \rho_1, \rho_2$  based on the sizes of all *MSTD* pairs and their intersection.

## Maximizing $P(\vec{p})$

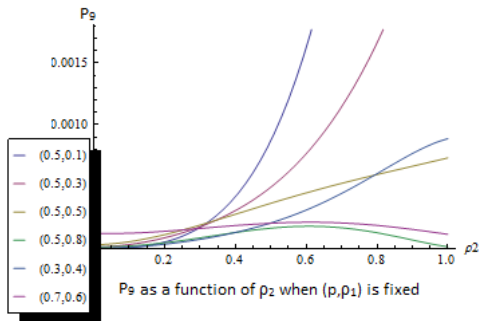
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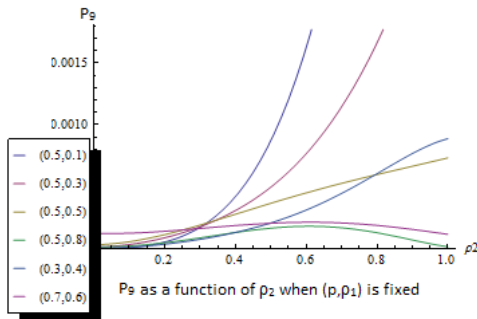
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We fix  $n = 9$ , do an exhaustive search to find all *MSTD* pairs and calculate  $P_9$ .

# Fix $(p, \rho_1)$

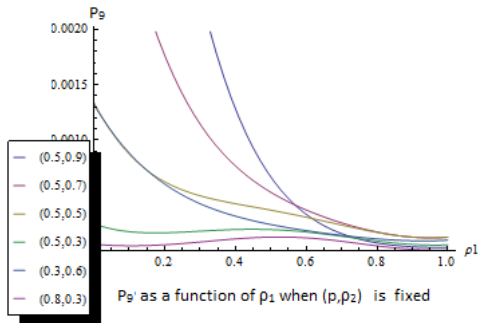


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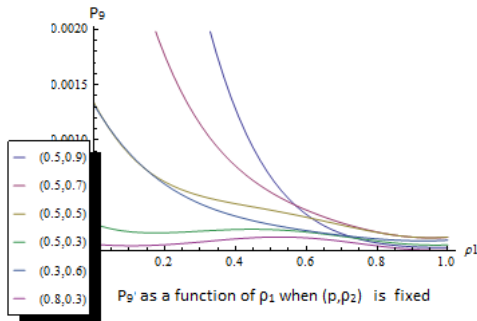


**Conjecture 1:** For any fixed  $(p, \rho_1)$  with  $\rho_1$  not too big ( $\rho_1 \leq 0.4$ ) then  $P$  as a function of  $\rho_2$  is strictly increasing in  $[0, 1]$  and reaches its maximum at  $\rho_2 = 1$ .

Fix  $(p, \rho_2)$



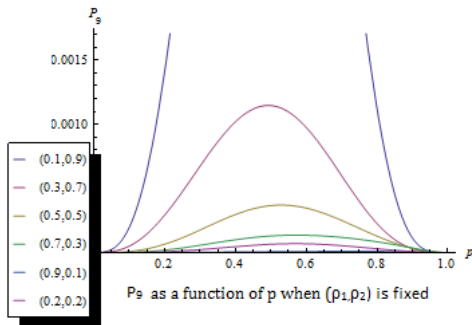
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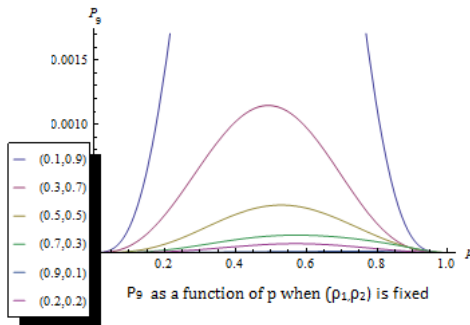
**Conjecture 2:** For any fixed  $(p, \rho_2)$  with  $\rho_2$  not too small ( $\rho_2 \geq .5$ ) then  $P$  as a function of  $\rho_1$  is strictly decreasing in  $[0, 1]$  and reaches its maximum at  $\rho_1 = 0$ .



# Fix $(\rho_1, \rho_2)$



Fix  $(\rho_1, \rho_2)$



**Conjecture 3:** For any fixed  $(\rho_1, \rho_2)$ ,  $P$  as a function of  $p$  in  $(0, 1)$  has a maximum at  $1/2$ .

## $A$ and $A$ complement

From Conjectures 1 and 2, it makes sense that the maximum of  $P$  is at  $\rho_1 = 0, \rho_2 = 1$  or when it is the case of  $A$  and  $A^c$ .

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**Conjecture 4:** The maximum of the function  $P(p, \rho_1, \rho_2)$  in  $[0, 1]^3$  occurs at  $P(1/2, 0, 1) \approx 0.03$ .

## Some notation

- Big  $O$ :  $f(n) = O(g(n))$  if  $\exists c, n_0 > 0$  s.t  $f(n) < cg(n)$  for all  $n > n_0$ .

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- $X \sim f(N)$  if for any  $\epsilon_1, \epsilon_2 > 0$  there exists  $N_{\epsilon_1, \epsilon_2} > 0$  such that for all  $N > N_{\epsilon_1, \epsilon_2}$

$$P\left(X \notin [(1 - \epsilon_1)f(N), (1 + \epsilon_1)f(N)]\right) < \epsilon_2$$

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Hegarty-Miller investigated this for  $(\rho_1, \rho_2) = (1, 0)$  and  $p = p(n) = o(1), n^{-1} = o(p(n))$ . The first condition indicates  $p$  decays with  $n$  while the second one guarantees the expected size of  $A$  grow with  $n$ .

## Theorem (Hegarty-Miller)

Given a function  $p : \mathbb{N} \rightarrow (0, 1)$  such that  $p(N) = o(1)$  and  $N^{-1} = o(p(N))$ . As  $N \rightarrow \infty$ , the probability  $A$  as a subset of  $[1, \dots, N]$  is *MSTD* tends to 0. Let  $\mathcal{S} = |A + A|$ ,  $\mathcal{D} = |A - A|$  and  $\mathcal{S}^C, \mathcal{D}^C$  denote their complements.

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- (i)  $p = o(N^{-1/2})$  : Then  $\mathcal{D} \sim 2\mathcal{S} \sim (N.p)^2$
- (ii)  $p = c.N^{-1/2}$  for  $c \in (0, \infty)$ . Let  $g(x) = 2(e^{-x} - (1 - x))/x$ :

$$\mathcal{S} \sim g\left(\frac{c^2}{2}\right) N \quad \text{and} \quad \mathcal{D} \sim g(c^2)N$$

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- (iii)  $N^{-1/2} = o(p)$ :  $\mathcal{S}^C \sim 2.\mathcal{D}^C \sim \frac{4}{p^2}$



## Our result

We prove a similar result:

Let  $\hat{p} = p^2(2\rho_1 - \rho_1^2) + 2p(1-p)\rho_2$  be depend on  $N$ . Then

- (i)  $\hat{p} = o(N^{-1})$ : Then  $\mathcal{D} \sim 2S \sim N^2 \cdot \hat{p}$
- (ii)  $\hat{p} = c \cdot N^{-1}$  for  $c \in (0, \infty)$ . Let  $g(x) = 2(e^{-x} - (1-x))/x$ :

$$S \sim g\left(\frac{c^2}{2}\right) N \quad \text{and} \quad \mathcal{D} \sim g(c^2)N$$

- (iii)  $N^{-1} = o(\hat{p})$ :  $\mathbb{E}(S^C) = \mathbb{E}(2 \cdot \mathcal{D}^C) = 4/\hat{p}$

## Notes in Our result

In our result, if we let  $\rho_1 = 1, \rho_2 = 0$  then  $\hat{p} = p^2$ , consistent with the result in Hegarty-Miller.

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The interesting case is  $A$  and  $A^C$ :  $\hat{p} = 2p(1 - p) = \Theta(1/N)$ . If we let  $p = o(1)$ ,  $p = \Theta(1/N)$  which implies the expected number of elements of  $A$  is  $pN = \text{constant}$ .

## The minimal MSTD pair

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Examples of minimal size MSTD pair:

$$A = \{1, 2, 5, 7\}, \quad B = \{1, 3, 6, 7\}$$

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## Proof of Minimal MST pair

It is enough to prove that there is no MSTD-pair of size  $(1, k)$ ,  $(2, k)$ ,  $(3, 3)$  or  $(3, 4)$  for any positive integer  $k$ .



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If  $A, B$  is a MSTD pair then there exist  $a_1 < a_2 < a_3 \in A$  and  $b_1 > b_2 > b_3 \in B$  such that  $a_1 + b_1 = a_2 + b_2 = a_3 + b_3$ .

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*Idea of the proof:* Consider all sums and differences  $a \pm b$  where  $a \in A, b \in B$ . Each collapsed sum implies one collapsed difference.

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If  $A, B$  is a MSTD pair then there exist  $a_1 < a_2 < a_3 \in A$  and  $b_1 > b_2 > b_3 \in B$  such that  $a_1 + b_1 = a_2 + b_2 = a_3 + b_3$ .

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We use some tedious checking to eliminate the case  $(3, 3)$  and  $(3, 4)$ .

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- Prove the uniqueness of the MSTD pairs of size  $(4, 4)$  and  $(3, 5)$ , up to translation/dilation.

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