A Sensitivity Estimate for Boolean Functions

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Abstract—A Boolean response to a random binary input of length n can be modeled as a \{0, 1\}-valued function \(v\) defined on a discrete probability space \(\Omega\) of all subsets of a finite set of size \(n\). An \(\omega \in \Omega\) represents the locations of 1’s in the input. For a particular \(j^{th}\) location, \(1 \leq j \leq n\), we assume that 1 appears with probability \(p_j\) independently of other locations. Then, for \(\hat{\rho} = (p_1, \ldots, p_n)\), we will investigate \(P_{\hat{\rho}}(v = 1)\) as a function of \(\hat{\rho}\). Using the sharp version of the Khinchin inequality, we give an upper estimate for the \(l_2\) norm of the gradient of \(P_{\hat{\rho}}(v = 1)\) evaluated at \(\hat{\rho} = (1/2, \ldots, 1/2)\) (cf. (5) below). For monotone functions, the estimate applies also to vector of influences of Boolean functions. We also provide a handy expansion of \(P_{\frac{1}{2}}(v = 1)\) based on a Fourier expansion of \(v\) (cf. (4) below).

Numerical analysis of the bounds leads to the conjecture about the sharp bound that depends on cardinality of the underlying set; the sharp version of the Khinchin inequality is also conjectured.

Keywords—Banzhaf index, Sensitivity, Boolean functions.

1. INTRODUCTION

We shall be interested in Boolean functions, i.e., \{0,1\}-valued functions on a discrete space \(\Omega\) consisting of all subsets of \(\{1,2,\ldots,n\}\). We treat \(\Omega\) as a probability space and will assign the uniform probability \(P(C) = 2^{-n}, C \in \Omega\). The expected value with respect to probability measure \(P(\cdot)\) will be denoted by \(E(\cdot)\). Boolean function \(v(\cdot)\) defines a \{0,1\}-valued random variable on \(\Omega\) and we shall assume that

\[
p = P(v = 1)
\]

is known. To simplify the notation, we assume \(p \leq 1/2\); in general, in our bounds \(p\) should be replaced by \(p \wedge (1 - p)\).

Function \(v\) will be analyzed using the auxiliary stochastically independent random variables \(\epsilon_j\) (representing flips of the \(j^{th}\) coin), defined by

\[
\epsilon_j(C) = \begin{cases} 
-1 & \text{if } j \notin C, \\
1 & \text{if } j \in C.
\end{cases}
\]

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We shall be interested in the coefficients

\[ \beta(i) = E(\varepsilon_i v). \]  

(2)

The coefficients \( \beta(j) \) are of interest in game theory and voting systems (Banzhaf index), see [1]. They also play a role in computer science in analyzing threshold functions (Chow index) and neural networks, see [2,3]. For monotone \( v \), numbers \( \beta_j \) are the same as the so-called influences \( \text{Inf}_j(v) \), see [2,4]. The average sensitivity of \( v \) is then defined as \( \sum_j \beta(j) \). In this language, our goal is to present a sharp estimate for the \( \ell_2 \) norm of the influence vector, i.e., \( \sum_{j=1}^{n} \beta^2(j) \). Notice that the gradient interpretation below points out that the sum of the squares might be a more natural global measure of sensitivity than the sum of influences.

Here is a short argument relating \( \beta_j \) to the rate of change of the probability \( P(v = 1) \). This interpretation manifests itself when more general families of probability measures are introduced, then \( (\sum_j \beta_j^2)^{1/2} \) quantifies how perturbations from uniform assignment of probability affect \( P(v = 1) \). For \( 0 \leq \rho_j \leq 1 \), consider a parametric probability measure \( P_\rho(\cdot) \) defined on the probability space \( \Omega \) by

\[ P_\rho(C) = \prod_{j \in C} \rho_j \prod_{j \notin C} (1 - \rho_j). \]

In this notation, the uniform \( P(\cdot) \) defined previously equals \( P(1/2, \ldots, 1/2)(\cdot) \). It is easy to check either directly, or from (4) below, that

\[ \frac{d}{d\rho_j} P_\rho(v = 1) \bigg|_{\rho_j=1/2} = 2\beta(j). \]

Average sensitivity \( \sum_{j=1}^{n} \beta_j \) is given by a similar rate-of-change expression, when all \( \rho_j = \rho \) are equal. The last result is actually related to Russo’s formula in percolation theory, see [5, (2.25)], and it is also known in the context of multilinear extensions of games.

For \( T \in \Omega \), denote \( f_T - \prod_{j \in T} \varepsilon_j \), with the convention \( f_\emptyset = 1 \). Then, \( \{f_T(\cdot)\} \) is an orthonormal basis (the so-called Walsh system) of the finite-dimensional vector space \( L_2(\Omega, P) \) of the square integrable random variables on \( \Omega \). In particular, we have the orthogonal (Fourier) expansion

\[ v(\cdot) = \sum_{T \in \Omega} \alpha_T f_T(\cdot). \]  

(3)

Notice that coefficients in (3) are \( \alpha_\emptyset = E(v) = P(v = 1) = p \), and from (2), we have

\[ \alpha_\{i\} = \beta(i). \]

Expansion (3) leads to the expansion for \( P_\rho(v = 1) \) by the following calculation. Writing \( \rho_j - (1 + \delta_j)/2 \), we have

\[ P_\rho(v = 1) = \sum_{(C: \ v(C) = 1)} \prod_{j=1}^{n} \frac{1 + \varepsilon_j(C)\delta_j}{2} = E \left\{ v \prod_{j=1}^{n} (1 + \varepsilon_j \delta_j) \right\}. \]

Therefore, we obtain the (Taylor) expansion

\[ P_\rho(v = 1) = \sum_{T \in \Omega} \alpha_T \prod_{j \in T} (2\rho_j - 1). \]  

(4)

Our main result is the following upper bound for the \( \ell_2 \) norm of the vector \( [\beta(1), \ldots, \beta(n)] \). Notice that the right-hand side of inequality (5) doesn’t allow for dependence in \( n \); a generalization is mentioned in Remark 4 of Section 3. The bound is also valid for the sum of the squares of
the Banzhaf Index in game theory, containing [6, Theorem 1] as a special case corresponding to θ = 1/2.

**THEOREM 1.** For any \{0,1\}-valued \(v(\cdot)\) and \(p \leq 1/2\) defined by (1), we have

\[
\left( \sum_{i=1}^{n} \beta^2(i) \right)^{1/2} \leq \frac{1}{\sqrt{2}} \inf_{0 < \theta \leq 1/2} \left( \frac{1}{\sqrt{\pi}} \Gamma \left( \frac{1 + \theta}{2\theta} \right) \right) \theta (2p)^{1-\theta}. \tag{5}
\]

In particular, for small \(p\) choose \(\theta = -1/\log p\). By Stirling’s approximation, we get the following corollary.

**COROLLARY 1.** As \(p \to 0\),

\[
\sum_{i=1}^{n} \beta^2(i) \ll \epsilon_p^2 \log \frac{1}{p},
\]

(in the sense that the limsup of the quotient is bounded by 1).

This should be compared with the corresponding lower bounds given in [2, Theorem 3.1], see also [7, Theorem 0]. In particular, from [7, Theorem 0] for \(p \leq C 2^{-n}\), we have \(\sum_{j=1}^{n} \theta_j^2 \gg (\log 2 + C) p^2 \log 1/p\), showing that for small values of \(p\) and large \(n\), inequality (5) is sharp up to a multiplicative factor.

Theorem 1 is valid (with minor modifications) in a more general setup, when \(v\) is not necessarily Boolean. In this context, we should point out that [7] considers influences on a more general product space. In a more general setup, it might be natural to extend the definition of the influence of any random variable \(X\) on a not necessarily \{0,1\}-valued \(v\) as the random variable \(E(v | X)\). It is not clear, however, if a “rate of change” interpretation could then be found.

Our proof of Theorem 1 is based on the Khinchin inequality. The Khinchin inequality for more general families of orthogonal functions \(f_T\) and in another range of parameters (with \(q < 2\) rather than \(q > 2\)) was used for lower bounds in [3]. For other Khinchin-like inequalities for subsets of the orthogonal functions \(\{f_T\}\), see [8].

## 2. PROOF

From (3), we have

\[
p^2 + \sum_{i=1}^{n} \beta^2(i) \leq \sum_{T \in \mathcal{H}} \alpha_T^2 = E \left( \nu^2 \right) = p, \tag{6}
\]
giving

\[
\sum_{i=1}^{n} \beta^2(i) \leq p(1 - p).
\]

As it was pointed out in [6], this can be improved as follows. Consider \(\tilde{v}(C) := v(C^c)\). Since \(\epsilon_j(C^c) = -\epsilon_j(C)\), we have \(E(\epsilon_j \tilde{v}) = -\beta(j)\). Therefore, for \(V := v - \tilde{v}\), we have \(E(\epsilon_j V) = 2 \beta(j)\) and reasoning as in (6), we get

\[
\sum_{i=1}^{n} \beta^2(i) \leq \frac{1}{4} E \left( V^2 \right).
\]

Since for any \(q \geq 1\),

\[
E(|V|^q) = P(v = 1, \tilde{v} = 0) + P(v = 0, \tilde{v} = 1) \leq 2(p \wedge (1 - p)) = 2p, \tag{7}
\]

we get

\[
\sum_{i=1}^{n} \beta^2(i) \leq \frac{1}{2} p. \tag{8}
\]
To prove Theorem 1, we use the above symmetrization and two auxiliary results. The following is a sharp version of the Khinchin inequality, see [9, p. 265, Theorem B], see also Remark 1 in Section 3 below.

**Lemma 1.** For $2 \leq q < \infty$ and any real coefficients $\{a_j\}$, we have

$$ \left( E \left| \sum_{i=1}^{n} a_i \epsilon_i \right|^q \right)^{1/q} \leq \sqrt{2} \left( \frac{1}{\sqrt{\pi}} \Gamma \left( \frac{q+1}{2} \right) \right)^{1/q} \left( \sum_{i=1}^{n} a_i^2 \right)^{1/2}, $$

(9)

For $1 \leq q \leq \infty$, consider the Banach space

$$ L_q = \{ X \in L_q(\Omega) : E(X) = 0 \} $$

with the inherited norm $\|X\|_{L_q} = (E|X|^q)^{1/q}$, $q < \infty$. Clearly, $L_q$ is isometric to the quotient of $L_q(\Omega)$ by the one-dimensional subspace generated by the constants; from the general theory, it is easy to check that the conjugate space $(L_q)^*$ is isometric to $L_{q'}$ where $q'$ is the conjugate number, $1/q + 1/q' = 1$.

Consider now the linear operator

$$ A : L_{q_1} \to L_{q_2} $$
given by

$$ A(X) = \sum_{i=1}^{n} \epsilon_i E(\epsilon_i X). $$

Clearly, for $q_1 = q_2 = 2$, operator $A$ is the orthogonal projection onto the $\text{Span}\{f_{\pi}, \ldots, f_{\pi(n)}\}$; hence,

$$ \|AX\|_{L_2} \leq \|X\|_{L_2}. $$

The relevance of this operator is obvious—for instance, inequality (8) can be rewritten as

$$ \sum_{i=1}^{n} \beta^2(i) = \frac{1}{4} \|AV\|^2 \leq \frac{1}{4} E(V^2). $$

(10)

**Lemma 2.** For $1 < q' \leq 2$, we have

$$ \|A\|_{L_{q'} \to L_2} \leq \sqrt{2} \left( \frac{\Gamma(q+1/2)}{\sqrt{\pi}} \right)^{1/q}, $$

(11)

where $1/q + 1/q' = 1$.

**Proof.** Indeed, $q \geq 2$ and by (9), we have

$$ \|A\|_{L_2 \to L_q} \leq \sqrt{2} \left( \frac{\Gamma(q+1/2)}{\sqrt{\pi}} \right)^{1/q}. $$

Inequality (11) now follows from the fact that the adjoint operators have the same norm $\|A\| = \|A^*\|$ and from an easy observation that $A^* : L_{q'} \to L_2$ is given by the same formula as $A$. \hfill \Box

**Proof of Theorem 1.** As before, let $V = v - \tilde{v}$. Then, by (10)

$$ \sum_{i=1}^{n} \beta^2(i) = \frac{1}{4} \|AV\|^2. $$

From (11), we get for arbitrary $1 < q' \leq 2$

$$ \|AV\|_2 \leq \frac{1}{\sqrt{2}} \left( \frac{\Gamma(2q' - 1)/(2q' - 2)}{\sqrt{\pi}} \right)^{(q'-1)/q'} \|V\|_{q'}. $$

Since by (7), we have $E(|V|^{q'}) \leq 2p$, inequality (5) now follows by substituting $\theta = 1 - 1/q'$. \hfill \Box
3. CONCLUDING REMARKS

(1) For $q \geq 3$, [10] (see also [11]) gives the best constants in (9) for each $n \geq 1$. (Notice that [10] states the inequality for all $q \geq 2$, however, there is a minor error in the paper and the proof goes through only for $q \geq 3$.)

This allows further improvements in Theorem 3.1 giving an additional bound

$$\left(\sum_{i=1}^{n} \beta^2(t)\right)^{1/2} \leq \frac{1}{2} \inf_{0<\theta \leq 1/3} \frac{1}{\sqrt{n}} \left(\frac{1}{2^n} \sum_{k=0}^{n} |n-2k|^{1/\theta} \binom{n}{k}\right)\theta (2p)^{1-\theta}. \quad (12)$$

(2) In the range $0 < \theta \leq 1/3$, the right-hand side of (5) is the limit of (12) as $n \to \infty$.

Numerical analysis of the expression

$$\inf_{0<\theta \leq 1/2} \frac{1}{\sqrt{n}} \left(\frac{1}{2^n} \sum_{k=0}^{n} |n-2k|^{1/\theta} \binom{n}{k}\right)\theta (2p)^{1-\theta} \quad (13)$$

indicates, however, that one cannot take the infimum in (12) over the whole interval $0 < \theta \leq 1/2$. This, in particular, shows that the result of [11] does not extend directly to exponents $q > 2$; the bound fails already for $n = 3$ and $q = 2.28$, giving estimates lower than the actual maxima in the Appendix.

(3) Further numerical evidence indicates that the inequality from [11] holds true in the range of exponents $2 < q < 3$ for all even $n$, while for $n$ odd, the inequality we conjecture is

$$E \left| \sum_{j=1}^{n} a_j \varepsilon_j \right|^q \leq (n-1)^{-q/2} E \left( \sum_{j=1}^{n-1} \varepsilon_j \right)^{q/2} \left( \sum_{j=1}^{n} a_j^2 \right)^{q/2}. \quad (14)$$

(4) Numerical evidence from the tables in the Appendix indicates that inequality (12) is more accurate for small values of $p$. Since the expression under the infimum in (12) is smaller than the one in (5), it is clear that the optimal value of $\theta$ exceeds $1/3$ for larger $p$.

The conjectured form of Khinchin inequality would imply the bound

$$\left(\sum_{j=1}^{n} \beta^2_j\right)^{1/2} \leq \inf_{0<\theta \leq 1/2} \frac{1}{\sqrt{n+1}} \left(\frac{1}{2^n+1} \sum_{k=0}^{n+1} |n+1-2k|^{1/\theta} \binom{n+1}{k}\right)\theta (2p)^{1-\theta}. \quad (15)$$

for odd $n$. For more accuracy, one could actually switch between $n$ and $n+1$ in appropriate ranges of $\theta$; the choice of $n+1$ works for all $\theta$ when $n$ is odd. Expression (13) is conjectured for even $n$. (Both fail outside their conjectured range, i.e., (15) fails for $n$ even and (13) fails for $n$ odd.)

APPENDIX

NUMERICAL COMPARISON

In this section, we present the numerical comparison of several bounds for the renormalized sum $4^n \sum_{j=1}^{n} \beta^2(j)$. Besides (5) and (12), we also analyze conjectured bounds and trivial inequalities (8) and

$$\sum_{j=1}^{n} \beta^2_j \leq np^2. \quad (16)$$

Notice that the former corresponds to $\theta = 1/2$ and the latter corresponds to $\theta = 0$ in (12).

The rows labeled "Actual max" in the tables correspond to the maximal sum of the renormalized $\ell_2$ norms over the $v(\cdot)$ corresponding to the so-called simple games; according to a trusted
source, this is known to be the extreme case; then by [6, Proposition 1(ii)], it is enough to consider threshold functions only. Those were found by hand calculations. A computer program searching for extremal $v$ by choosing random monotone $v$ was then written and the largest value of the sum of squares found is reported below (all the extremals for $n = 3, 4$ were quickly recovered by the program).

The estimates were obtained by direct search through the discrete partition of the range of $\theta$. The gamma function was approximated by its asymptotic expansion as given in [12]. The accuracy of both approximations is difficult to judge; for instance, the answers we got were quite sensitive to divisibility properties of the size of partition used. (We explain this by the fact that values $\theta = 1/3, 1/2$ are sometimes optimal—we settled on using partition of size 600.)

| Table 1. Comparison of bounds for $4^n \sum \beta^2(j)$ for $n = 4$. |
|------------------|--------|--------|--------|--------|--------|--------|--------|--------|
| $2^n p$          | 1     | 2     | 3     | 4     | 5     | 6     | 7     | 8     |
| Ineq. (8)        | 8.0   | 16.0  | 24.0  | 32.0  | 40.0  | 48.0  | 56.0  | 64.0  |
| Ineq. (16)       | 4.0   | 16.0  | 36.0  | 64.0  | 100.0 | 144.0 | 196.0 | 256.0 |
| Ineq. (5)        | 4.0   | 13.7  | 23.3  | 32.0  | 40.0  | 48.0  | 56.0  | 64.0  |
| Ineq. (12)       | 4.0   | 12.6  | 22.7  | 33.3  | 44.8  | 57.1  | 70.2  | 83.9  |
| Actual max       | 4     | 12    | 20    | 32    | 36    | 44    | 52    | 64    |
| Conj. (13)       | 4.0   | 12.6  | 22.7  | 32.0  | 40.0  | 48.0  | 56.0  | 64.0  |

| Table 2. Comparison of bounds for $4^n \sum \beta^2(j)$ for $n = 5$. |
|------------------|--------|--------|--------|--------|--------|--------|--------|--------|--------|
| $2^n p$          | 2     | 4     | 6     | 8     | 10    | 12    | 14    | 16     |
| Ineq. (8)        | 32.0  | 64.0  | 96.0  | 128.0 | 160.0 | 192.0 | 224.0 | 256.0  |
| Ineq. (16)       | 20.0  | 60.0  | 160.0 | 320.0 | 500.0 | 720.0 | 960.0 | 1280.0 |
| Ineq. (5)        | 19.6  | 54.7  | 93.3  | 128.0 | 160.0 | 192.0 | 224.0 | 256.0  |
| Ineq. (12)       | 18.2  | 51.6  | 91.1  | 133.7 | 180.0 | 229.5 | 281.9 | 336.8  |
| Largest found    | 16    | 48    | 80    | 128   | 144   | 176   | 208   | 256    |
| Conj. (16)       | 17.5  | 52.2  | 91.8  | 128.0 | 160.0 | 192.0 | 224.0 | 256.0  |

| Table 3. Comparison of bounds for $4^n \sum \beta^2(j)$ for $n = 6$. |
|------------------|--------|--------|--------|--------|--------|--------|--------|--------|--------|
| $2^n p$          | 4     | 8     | 12    | 16    | 20    | 24    | 28    | 32     |
| Ineq. (8)        | 128.0 | 256.0 | 384.0 | 512.0 | 640.0 | 768.0 | 896.0 | 1024.0 |
| Ineq. (16)       | 96.0  | 384.0 | 864.0 | 1536.0| 2400.0| 3456.0| 4704.0| 6144.0 |
| Ineq. (5)        | 78.4  | 218.7 | 373.2 | 512.0 | 640.0 | 768.0 | 896.0 | 1024.0 |
| Ineq. (12)       | 73.9  | 208.9 | 367.8 | 539.8 | 726.8 | 926.9 | 1138.4| 1360.2 |
| Largest found    | 64    | 102   | 320   | 513   | 676   | 874   | 1042  | 1254  |
| Conj. (13)       | 69.9  | 208.9 | 367.1 | 512.0 | 640.0 | 768.0 | 896.0 | 1024.0 |

| Table 4. Comparison of bounds for $4^n \sum \beta^2(j)$ for $n = 7$. |
|------------------|--------|--------|--------|--------|--------|--------|--------|--------|
| $2^n p$          | 8     | 16    | 24    | 32    | 40    | 48    | 56    | 64    |
| Ineq. (8)        | 512.0 | 1024.0| 1536.0| 2048.0| 2560.0| 3072.0| 3584.0| 4096.0|
| Ineq. (16)       | 448.0 | 1792.0| 4032.0| 7188.0| 11200.0| 16128.0| 21952.0| 28572.0|
| Ineq. (5)        | 313.5 | 874.9 | 1492.8| 2048.0| 2560.0| 3072.0| 3584.0| 4096.0|
| Ineq. (12)       | 298.2 | 841.9 | 1474.2| 2163.5| 2913.2| 3714.8| 4562.5| 5451.6|
| Largest found    | 256   | 768   | 1280  | 2048  | 2304  | 2816  | 3328  | 4096  |
| Conj. (15)       | 288.1 | 846.8 | 1475.2| 2048.0| 2560.0| 3072.0| 3584.0| 4096.0|
Table 5. Comparison of bounds for $4^n \sum \beta^2(j)$ for $n = 8$.

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<tr>
<th>$2^n p$</th>
<th>16</th>
<th>32</th>
<th>48</th>
<th>64</th>
<th>80</th>
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REFERENCES