

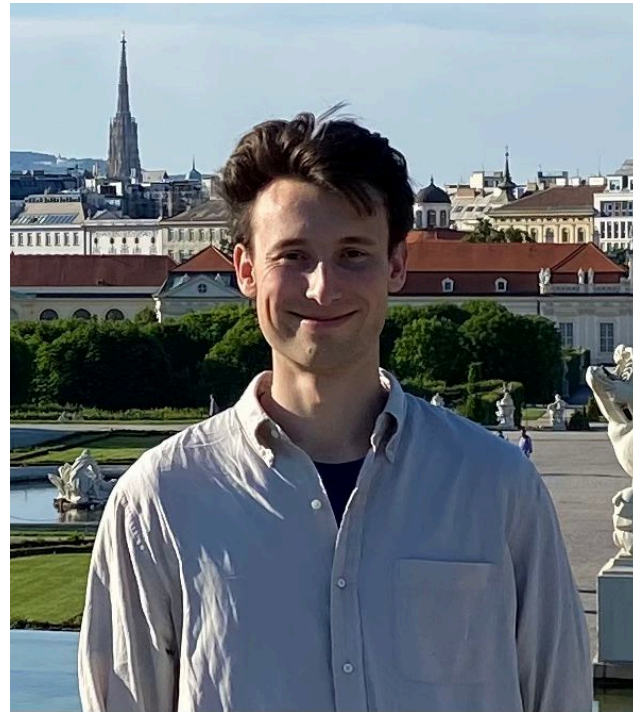
SOME NOTES ON THE SAMPLE COMPLEXITY OF APPROXIMATE CHANNEL SIMULATION

GERGELY FLAMICH AND LENNIE WELLS

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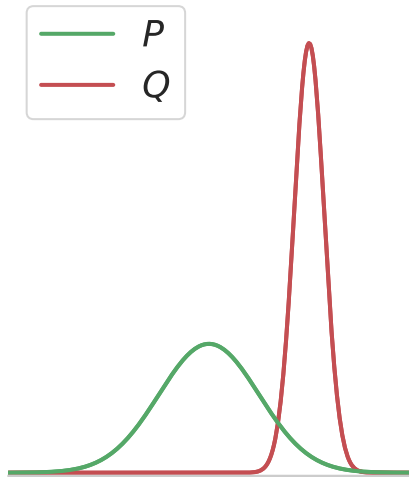
IN COLLABORATION WITH



**STUDYING CHANNEL
SIMULATION HELPS
APPROXIMATE SAMPLING!**

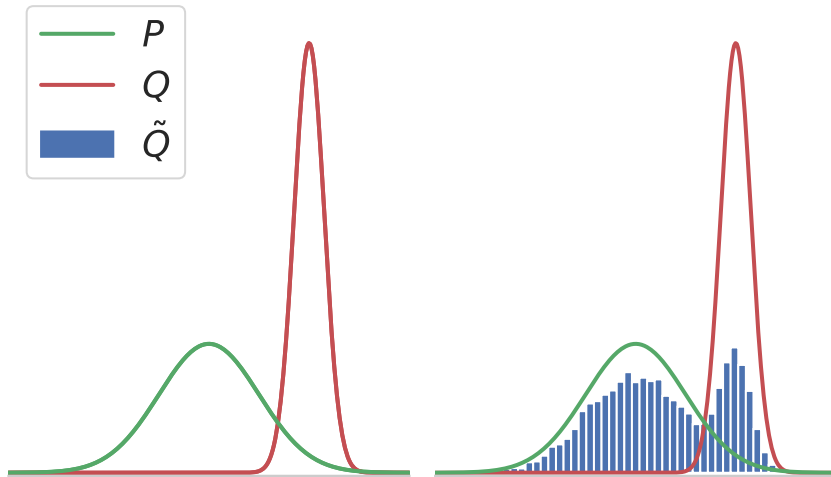
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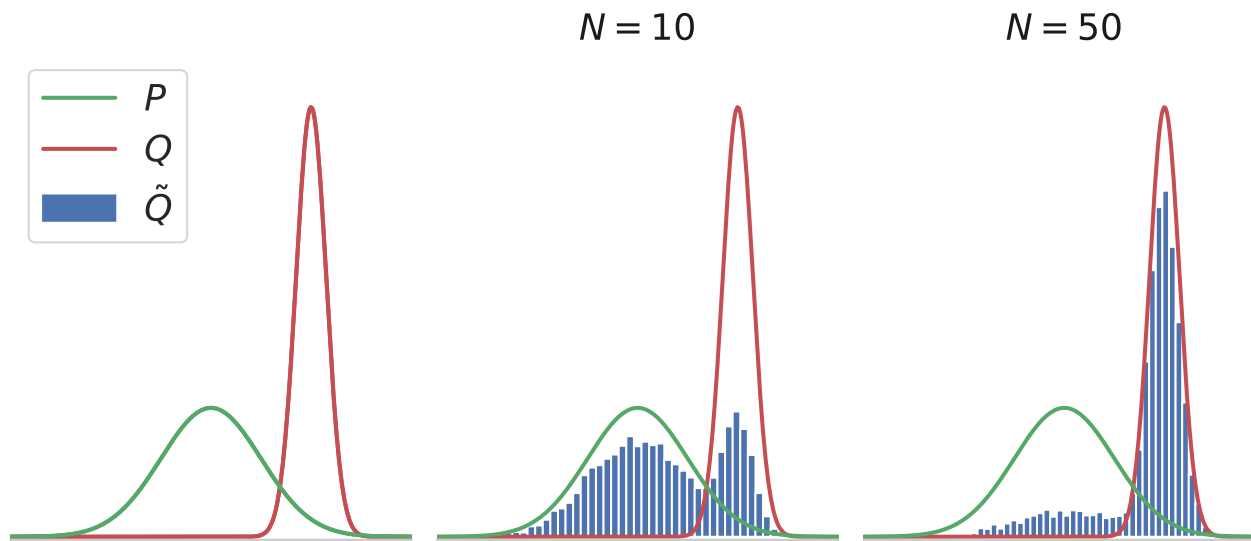


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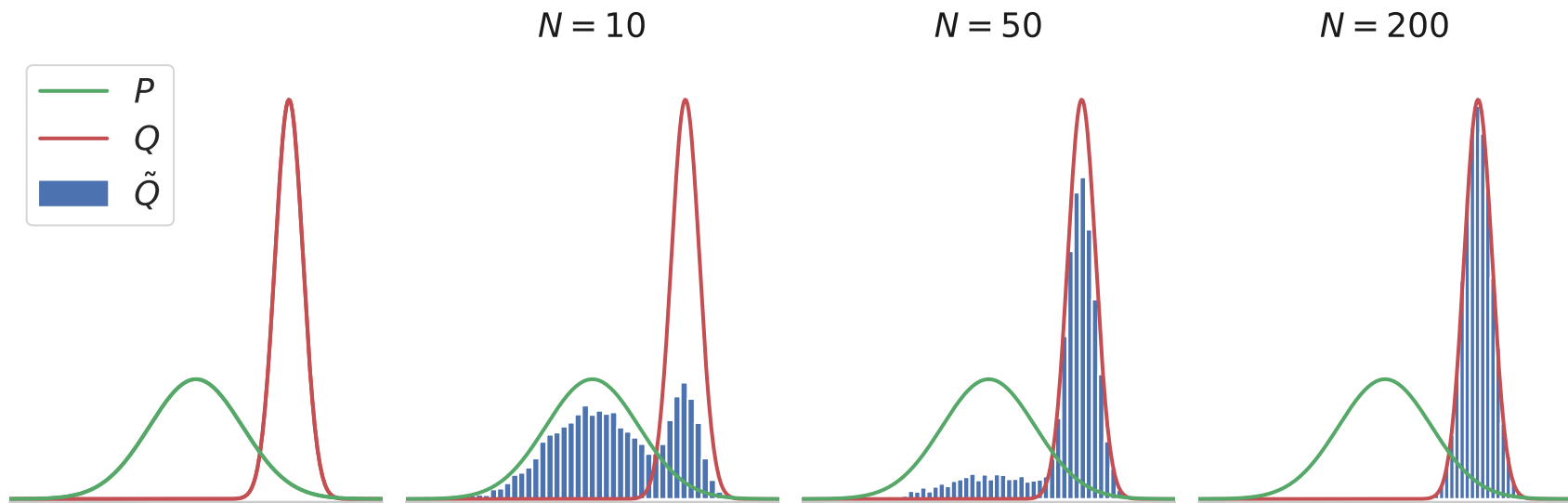
$N = 10$



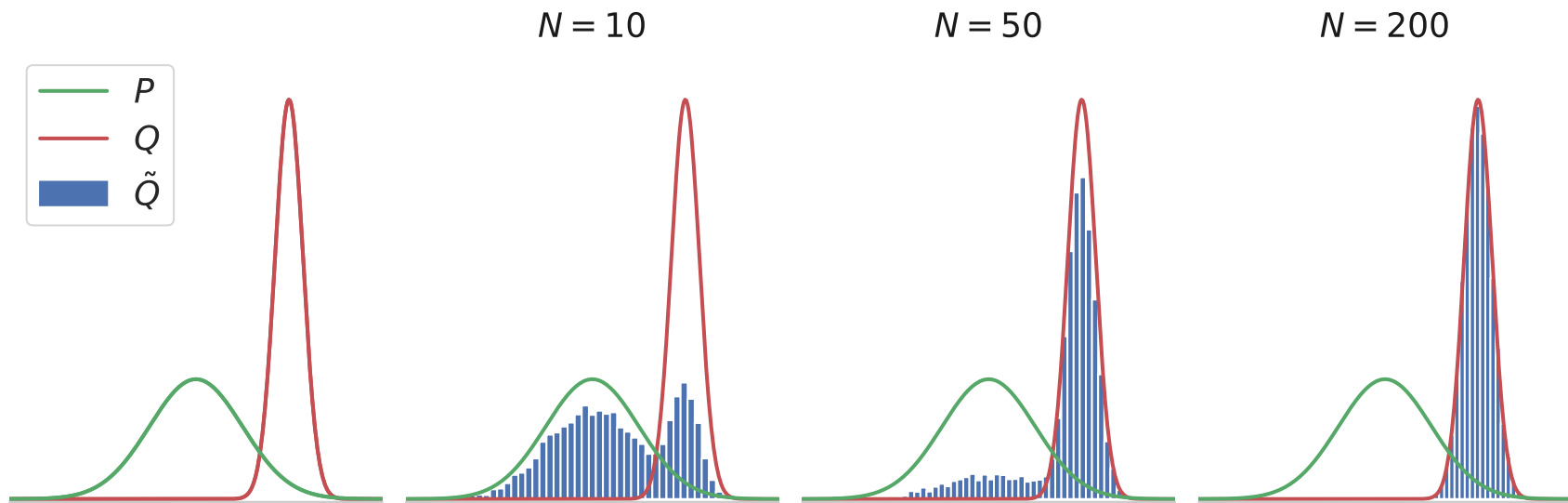
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If we want $TV[Q || \tilde{Q}] \leq \epsilon$, how big should N be?

IDEA: USE EXACT SAMPLER

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K - selection rule of exact sampler

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Block and Polyanskiy (2023):

$$N \geq \frac{2}{1 - \epsilon} \log \left(\frac{2}{\epsilon} \right) \exp \left(\frac{4 \cdot KL[Q || P]}{\epsilon} \right)$$

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X_1, X_2, \dots where $X_i \sim P$

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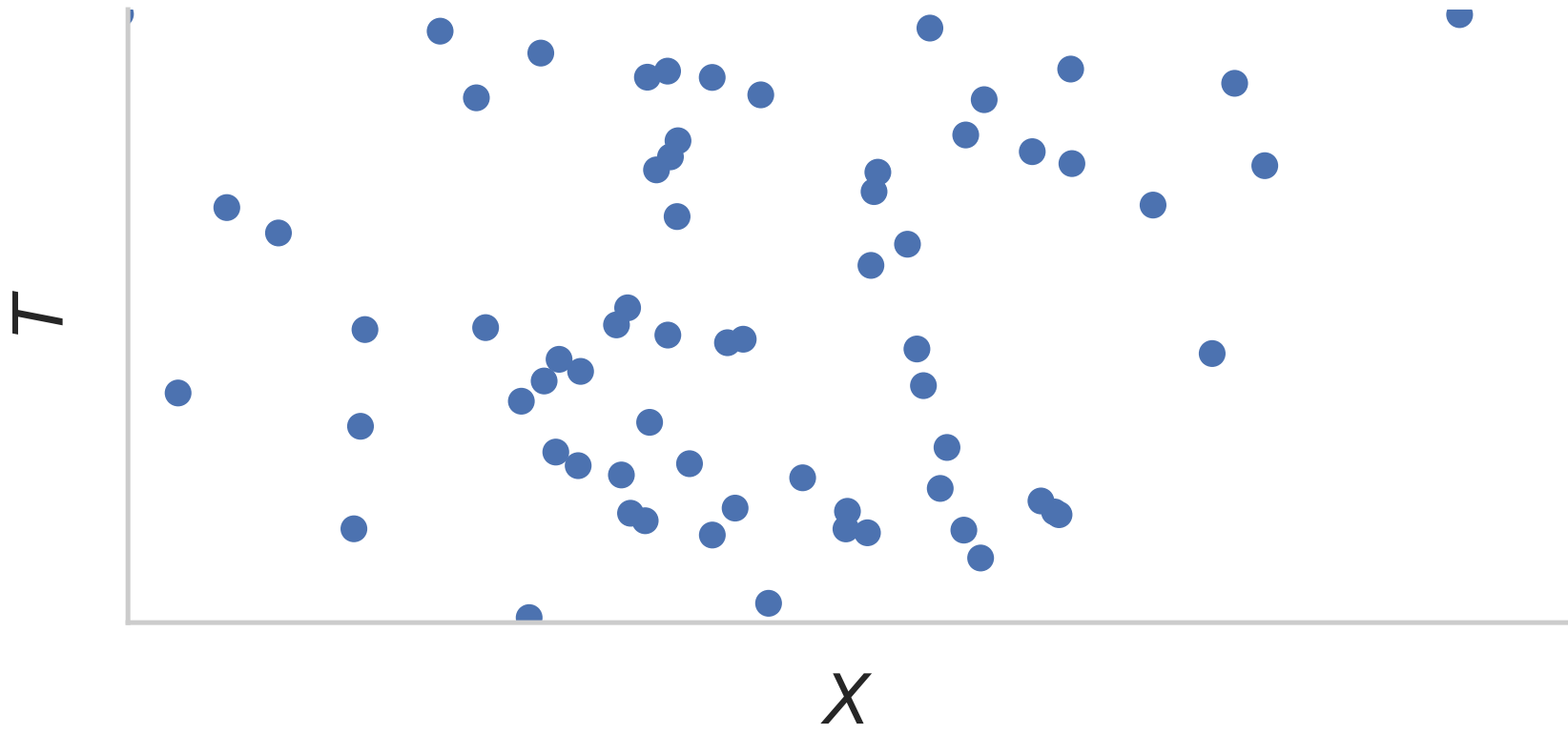
Select $K = \arg \min_{k \in \mathbb{N}} \left\{ T_k / \frac{dQ}{dP} (X_k) \right\}$

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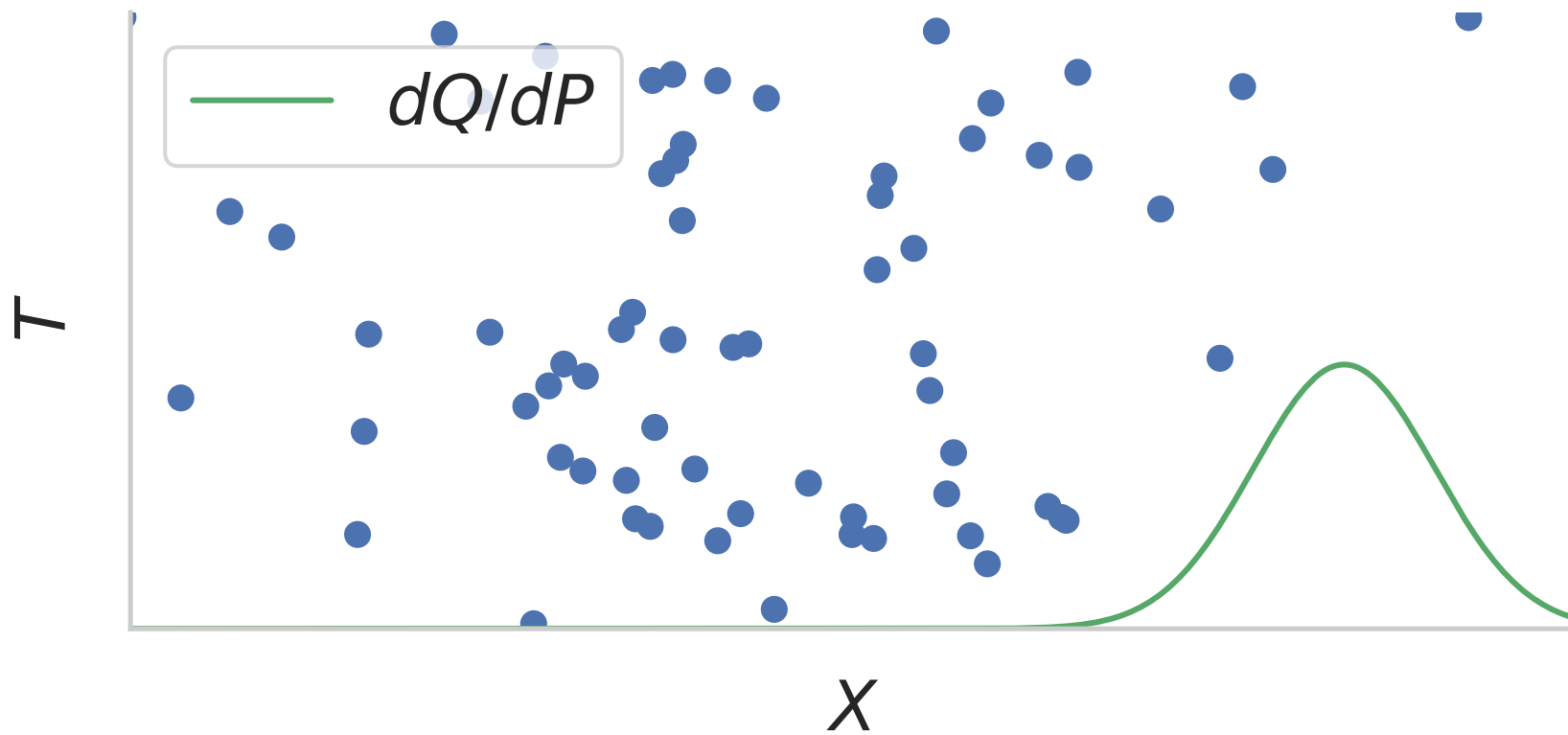
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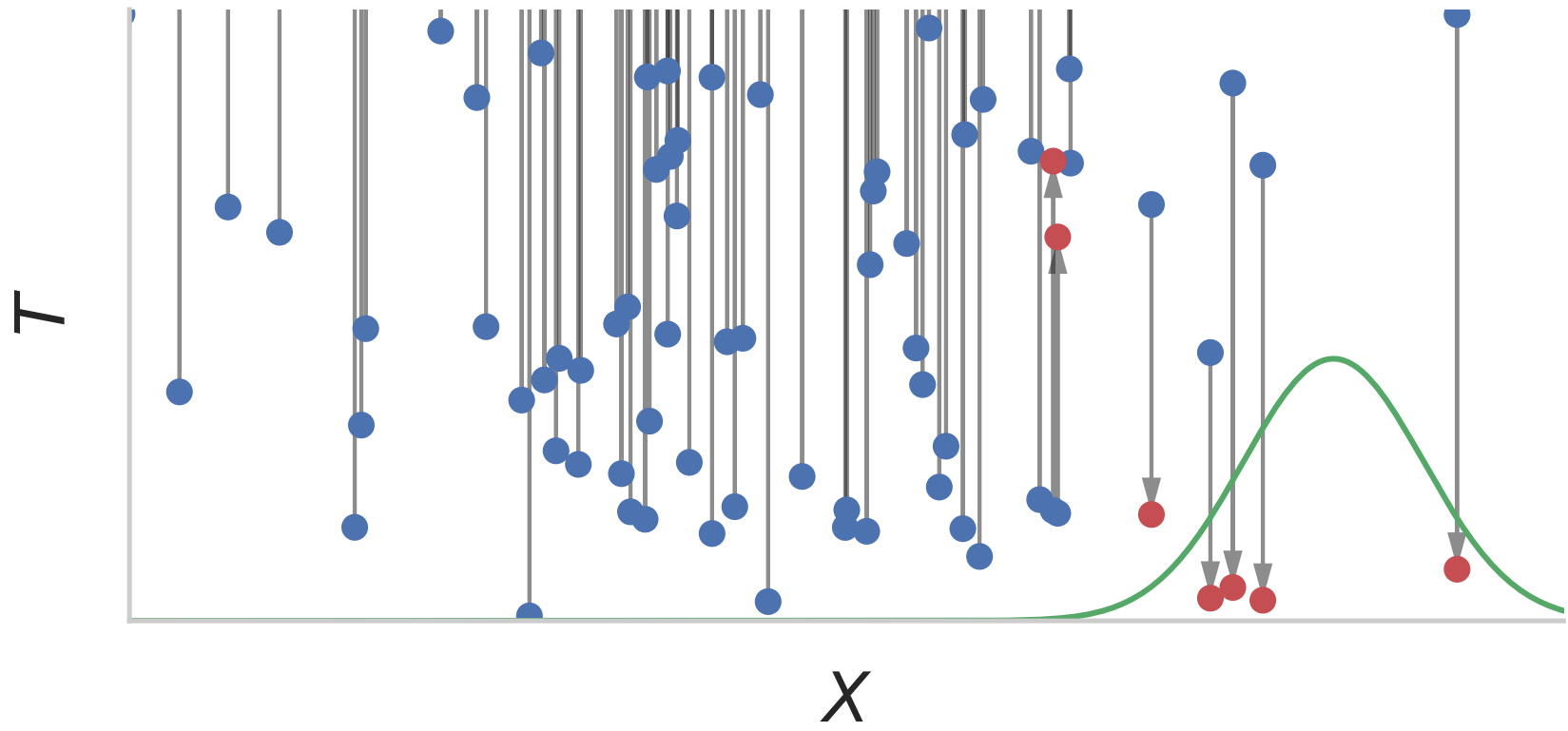
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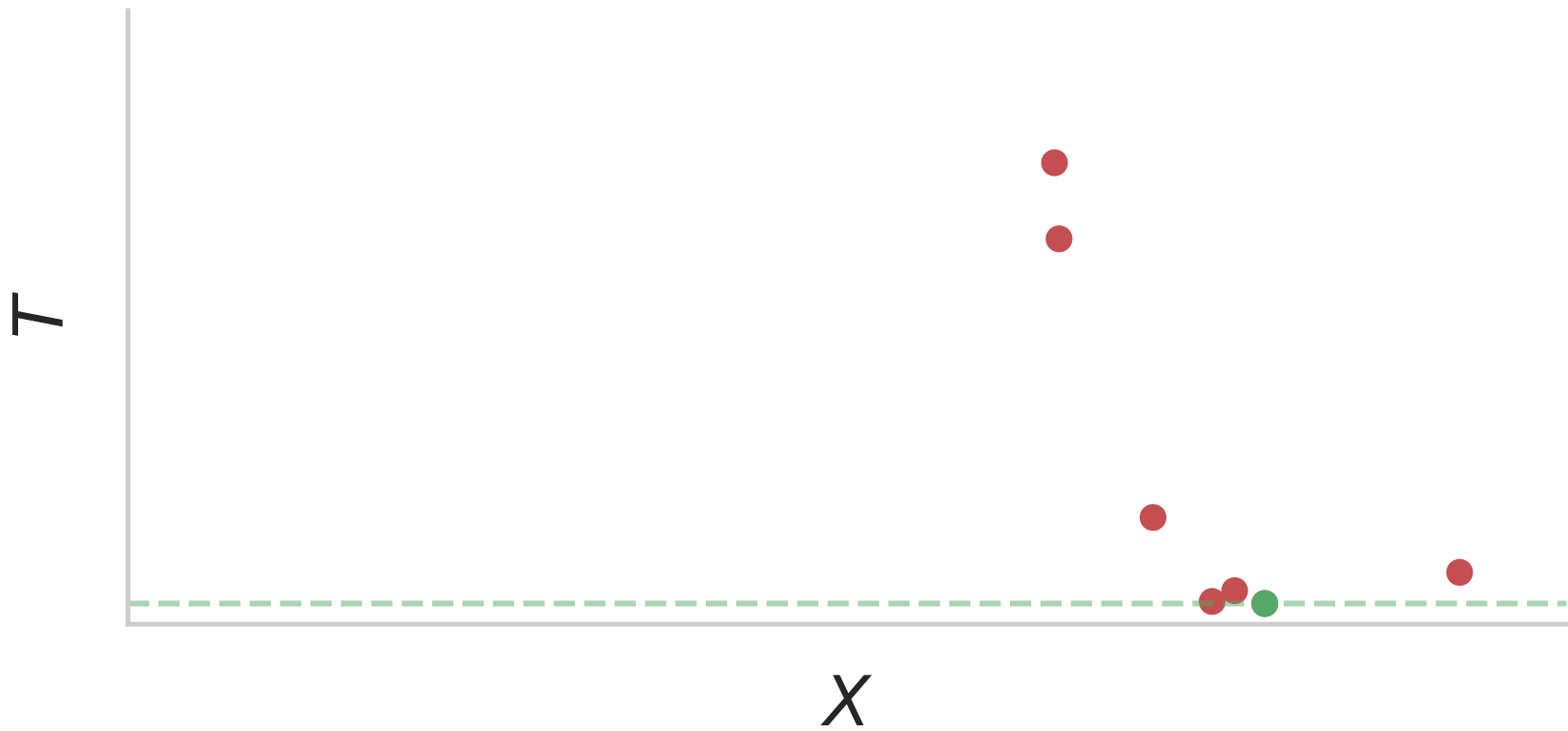
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Li and El Gamal (2018):

$$\mathbb{E}[\log K] \leq KL[Q || P] + \mathcal{O}(1)$$

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Furthermore:

$$\mathbb{H}[K] \leq KL[Q || P] + \log(KL[Q || P] + 1) + \mathcal{O}(1)$$

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2. For general f - divergences, improve bound to

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3. See paper for additional sampling complexity bound

REFERENCES

- Block, A., & Polyanskiy, Y. (2023, July). The sample complexity of approximate rejection sampling with applications to smoothed online learning. In The Thirty Sixth Annual Conference on Learning Theory (pp. 228-273).
- Li, C. T., & El Gamal, A. (2018). Strong functional representation lemma and applications to coding theorems. IEEE Transactions on Information Theory, 64(11), 6967-6978.

MORE GENERAL BOUNDS

Block and Polyanskiy (2023):

$$N \geq \frac{2}{1 - \epsilon} \log \left(\frac{2}{\epsilon} \right) (f')^{-1} \left(\frac{4 \cdot D_f[Q || P]}{\epsilon} \right)$$

Ours: for $\gamma \in (0, 1)$

$$N \geq \log \left(\frac{1}{(1 - \gamma)\epsilon} \right) (f')^{-1} \left(\frac{D_f[Q || P]}{\gamma\epsilon} \right)$$