

**Exercise 1** Let  $B^{(1)}, B^{(2)}, \dots$  be an unknown sequence of bits. We have  $n$  experts. The  $i$ -th expert predicts  $b_i^{(1)}, b_i^{(2)}, \dots$ . Whom should we follow?

Consider the following weighted majority rule:

let  $w_i^{(1)} = 1$  for all  $i, 1 \leq i \leq n$ .

**for**  $t = 1, 2, \dots$  **do**

let  $W^{(t)} = \sum_i w_i^{(t)}$

let  $b^{(t)} =$  nearest integer to  $\sum_i w_i^{(t)} b_i^{(t)} / W^{(t)}$ ;

predict  $b^{(t)}$

learn  $B^{(t)}$

**for**  $1 \leq i \leq n$  **do**

**if**  $B^{(t)} \neq b_i^{(t)}$  **then**

$w_i^{(t+1)} = (1 - \epsilon)w_i^{(t)}$

**end if**

**end for**

**end for**

1. Let  $m_i^{(t)}$  be the number of mistakes made by the  $i$ -th expert in rounds 1 to  $t$ , and let  $m^{(t)}$  be the number of mistakes made by the majority rule. Prove

- $w_i^{(t+1)} = (1 - \epsilon)^{m_i^{(t)}}$
- if  $b^{(t)} \neq B^{(t)}$ , then  $W^{(t+1)} \leq (1 - \epsilon/2)W^{(t)}$ .
- $W^{(t+1)} \leq (1 - \epsilon)^{m^{(t)}}$ .

2. Use the previous item to bound  $m^{(t)}$ .

3. Interpret the result.

**Exercise 2** Consider a network of  $k$  parallel links with lengths  $L_1 < L_2 < \dots < L_k$ . Let  $D_i$  be the diameter of the  $i$ -th link.

1.  $R_i = L_i/D_i$  is the resistance of the  $i$ -th link. Compute the effective resistance of the network.

2. Compute the potential difference between source and sink and the current on the  $i$ -th link.

3. Let  $D = \sum_i D_i$ . Determine the derivative  $\dot{D}$  of  $D$ .

4. Let  $x_i = D_i/D$ . Determine the derivative  $\dot{x}_i$  of  $x_i$ . Answer:  $\dot{x}_i = (1/D)(L/L_i - 1)x_i$ , where  $L$  is defined in the next item.

5. Let  $L$  be such that  $1/L = \sum_i x_i/L_i$ . Show that  $L_1 \leq L \leq L_k$ . Show that  $L$  is decreasing.

6. Conclude that at all times there is an index  $k(t)$  such that  $D_i$  increases for  $i \leq k(t)$  and grows for  $i > k(t)$ . Moreover,  $k(t)$  is a decreasing function of time.