Sign Rank vs Discrepancy

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Abstract
Sign-rank and discrepancy are two central notions in communication complexity. The seminal work of Babai, Frankl, and Simon from 1986 initiated an active line of research that investigates the gap between these two notions. In this article, we establish the strongest possible separation by constructing a boolean matrix whose sign-rank is only 3, and yet its discrepancy is $2^{-\Omega(n)}$. We note that every matrix of sign-rank 2 has discrepancy $n^{-O(1)}$.

Our result in particular implies that there are boolean functions with $O(1)$ unbounded error randomized communication complexity while having $\Omega(n)$ weakly unbounded error randomized communication complexity.

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1 Introduction

Sign-rank and discrepancy are arguably the most important analytic notions in the area of communication complexity. Let $A$ be a matrix with $\{-1,1\}$ entries (we refer to these matrices as boolean matrices in this paper). The discrepancy of $A$ is the minimum over all input distribution of the maximum correlation that $A$ has with a rectangle (for a formal definition see Section 2). It was introduced by Chor and Goldreich [8], and has become one of the most commonly used measures in communication complexity to prove lower bounds for randomized protocols. The sign-rank of $A$ is the minimal rank of a real matrix whose entries have the same sign pattern as $A$. This natural and fundamental notion was first introduced by Paturi and Simon [16] in the context of the unbounded error communication complexity. Since then, its applications have extended beyond communication complexity to areas such as circuit complexity [17, 6], learning theory [12, 13, 10], and even connections to algebraic geometry [23].

Boolean matrices in communication complexity correspond to boolean functions: give an $n$-bits two player function $f : \{0,1\}^n \times \{0,1\}^n \rightarrow \{-1,1\}$, it corresponds to the $2^n \times 2^n$ matrix $A_{x,y} = f(x,y)$. The notions of discrepancy and sign-rank for $f$ correspond to its respective matrix. The main informal question motivating this work is:

Problem 1. Does every function of low sign-rank have an efficient randomized protocol?
If the answer is negative, then the next question is, does it at least have large discrepancy (small discrepancy is one technique to prove randomized communication complexity lower bounds, but there are functions showing separations between the two measures, for example set-disjointness [7]).

**Problem 2.** Does every function of low sign-rank have large discrepancy?

In order to build some intuition towards more quantitative questions, let’s consider some well-known examples:

- **Greater-than:** we interpret $(x, y)$ as integers in $\{1, \ldots, 2^n\}$ and define $f(x, y) = 1$ if $x \leq y$ and $f(x, y) = -1$ otherwise. This function has sign-rank $2$ and requires $\Theta(\log n)$ bits of randomized communication [15]. Moreover, its discrepancy is $n - \Theta(1)$, which proves the communication lower bound.

- **Set-disjointness:** we interpret $(x, y)$ as subsets of $[n]$, and define $f(x, y) = 1$ if $x, y$ are disjoint and $f(x, y) = -1$ otherwise. This function has sign-rank $O(n)$ and requires communication complexity of $\Theta(n)$ bits. However, this cannot be shown using discrepancy, as the discrepancy of set-disjointness is $n - O(1)$ [7].

Sherstov [21] constructed a function with sign-rank $O(n)$ and discrepancy $2 - \Omega(n)$.

Thus, it seems that functions with logarithmic sign-rank can already be very complicated, both in terms of their randomized communication complexity and also in terms of their discrepancy. However, the situation is less clear for functions of constant sign-rank.

**Problem 3.** Does every function of constant sign-rank have an efficient randomized protocol? In particular, does it have large discrepancy?

Our main result is a sounding no, already for sign-rank $3$.

**Theorem 4** (Main Theorem; informal version). There exists a function $f : \{0, 1\}^n \times \{0, 1\}^n \rightarrow \{-1, 1\}$ of sign-rank $3$ and discrepancy $2^{-\Omega(n)}$. In particular, $f$ has $\Omega(n)$ randomized communication complexity.

The sign-rank $3$ in Theorem 4 is tight. We show in Section 3 that functions of sign-rank $1$ or $2$ are very simple combinatorially, and in particular have discrepancy $n^{-O(1)}$ and randomized communication complexity $O(\log n)$.

The function $f$ in Theorem 4 is simple to define: the sign on an inner product in dimension $3$. Concretely, let $M \approx 2^{n/3}$. Alice gets a vector $a \in [-M, M]^3$ and Bob gets a vector $b \in [-M, M]^3$. Define

$$f(a, b) = \text{sign}(a, b),$$

where $\text{sign} : \mathbb{R} \rightarrow \{-1, 1\}$ is the sign function, mapping positive inputs to $1$ and zero or negative inputs to $-1$; and $\langle \cdot, \cdot \rangle$ is inner product over the integers. It is obvious from the definition that $f$ has sign-rank $3$. We prove that its discrepancy is exponentially small. The actual function we study is a mild restriction of this function, convenient for the proof. See Theorem 7 for details.

### 1.1 Connections to communication complexity

Theorem 4 is motivated by its applications in communication complexity. Consider a communication problem $f : \{0, 1\}^n \times \{0, 1\}^n \rightarrow \{-1, 1\}$ in Yao’s two party model. Given an error parameter $\epsilon \in [0, 1/2]$, let $R_\epsilon(f)$ be the smallest communication cost of a private-coin
randomized communication protocol that on every input produces the correct answer with probability at least $1 - \epsilon$. Here private-coin refers to the assumption that players each have their own unlimited private source of randomness. Three natural complexity measures arise from $R_\epsilon(f)$.

1. The quantity $R_{1/3}(f)$ is called the bounded-error randomized communication complexity of $f$. The particular choice of $1/3$ is not important as long as one is concerned with an error that is bounded away from both 0 and 1/2 since in this case the error can be reduced by running the protocol constantly many times and outputting the majority answer.

2. The weakly unbounded error randomized communication complexity of $f$ is defined as

$$\text{PP}(f) = \inf_{0 \leq \epsilon \leq 1/2} \left\{ R_\epsilon(f) + \log \frac{1}{1 - 2\epsilon} \right\},$$

that includes an additional penalty term, which increases as $\epsilon$ approaches $1/2$. The purpose of this error term is to capture the range where $\epsilon$ is “moderately” bounded away from $1/2$.

3. Finally the unbounded error communication complexity of $f$ is defined as the smallest communication cost of a private-coin randomized communication protocol that computes every entry of $f$ with an error probability that is strictly smaller than $1/2$. In other words, the protocol only needs to outdo a random guess, which is always correct with probability $1/2$. We have

$$\text{UPP}(f) = \lim_{\epsilon \to 1/2^-} R_\epsilon(f).$$

In their seminal paper, Babai, Frankl and Simon [2] associated a complexity class to each measure of communication complexity. While in the theory of Turing machines, a complexity that is polynomial in the size of input bits is considered efficient, in the realm of communication complexity, poly-logarithmic complexity plays this role, and communication complexity classes are defined accordingly. Here, the communication complexity classes $\text{BPP}^{cc}$, $\text{PP}^{cc}$, and $\text{UPP}^{cc}$ correspond to the class of communication problems $\{f_n\}_{n=0}^{\infty}$ with polylogarithmic $R_{1/3}(f_n)$, $\text{PP}(f_n)$, and $\text{UPP}(f_n)$, respectively.

Note that while $\text{BPP}^{cc}$ requires a strong bound on the error probability, and $\text{UPP}^{cc}$ only requires an error that beats the random guess, $\text{PP}^{cc}$ corresponds to the natural requirement that the protocol beats the $1/2$ bound by a margin that is quasi-polynomially large. That is, $\text{PP}^{cc}$ is the class of communication problems $f_n$ that satisfy $R_{1/2 - \log^c(n)}(f_n) \leq \log^c(n)$ for some positive constant $c$. We have the containment $\text{BPP}^{cc} \subseteq \text{PP}^{cc} \subseteq \text{UPP}^{cc}$.

It turns out that both $\text{UPP}(f)$ and $\text{PP}(f)$ have elegant algebraic formulations. Paturi and Simon [16] proved that $\text{UPP}$ essentially coincides with the sign-rank of $f$:

$$\log \text{rk}_{\pm}(f) \leq \text{UPP}(f) \leq \log \text{rk}_{\pm}(f) + 2.$$

Similar to the way that sign-rank captures the complexity measure $\text{UPP}(f)$, discrepancy captures $\text{PP}(f)$. The classical result relating randomized communication complexity and discrepancy, due to Chor and Goldreich [8], is the inequality

$$R_\epsilon(f) \geq \log \frac{1}{\text{Disc}(f)}.$$

This in particular implies $\text{PP}(f) \geq -\log \text{Disc}(f)$. Klauck [9] showed that the opposite is also true; more precisely, that

$$\text{PP}(f) = O\left(-\log \text{Disc}(f) + \log(n)\right).$$

Thus, a direct corollary of Theorem 4 is the following separation between unbounded error and weakly bounded error communication complexity.
Corollary 5. There exists a function \( f : \{0, 1\}^n \times \{0, 1\}^n \to \{-1, 1\} \) with \( \text{UPP}(f) = O(1) \) and \( \text{PP}(f) = \Omega(n) \).

Another closely related notion to sign-rank is approximate rank. Given \( \alpha > 1 \), the \( \alpha \)-approximate rank of a boolean matrix \( A \) is the minimal rank of a real matrix \( B \), of the same dimensions as \( A \), that satisfies \( 1 \leq A_{i,j}B_{i,j} \leq \alpha \) for all \( i,j \). The \( \alpha \)-approximate rank of a boolean function \( f : \{0, 1\}^n \times \{0, 1\}^n \to \{-1, 1\} \) is the \( \alpha \)-approximate rank of the associated \( 2^n \times 2^n \) boolean matrix. Observe that

\[
\text{rk}_\pm(f) = \lim_{\alpha \to \infty} \text{rk}_\alpha(f).
\]

Given this, a natural question is whether sign-rank can be separated from \( \alpha \)-approximate rank. This is also a consequence of Theorem 4 (in fact to be precise, this is rather a corollary of Theorem 7 which is the formal version of Theorem 4).

Corollary 6. There exists a function \( f : \{0, 1\}^n \times \{0, 1\}^n \to \{-1, 1\} \) with \( \text{rk}_\pm(f) = 3 \) and \( \text{rk}_\alpha(f) = \Omega(2^{n/4}/(\alpha n)^2) \) for any \( \alpha > 1 \).

Corollary 6 follows from Theorem 4 and the fact that

\[
\text{rk}_\alpha(f) \geq \Omega(\alpha^{-2}\text{Disc}(f)^{-2}),
\]

which is a combination of the results of Linial and Shraibman [14, Theorem 18] and Lee and Shraibman [11, Theorem 1].

1.2 Related works

The question of separating sign-rank from discrepancy (or equivalently, separating unbounded from weakly unbounded communication complexity) has been studied in a number of papers.

When Babai et al. [2] introduced the complexity classes \( \text{BPP}^{cc} \subseteq \text{PP}^{cc} \subseteq \text{UPP}^{cc} \), they noticed that the set-disjointness problem separates \( \text{BPP}^{cc} \) from \( \text{PP}^{cc} \), but they left open the question of separating \( \text{UPP}^{cc} \) from \( \text{PP}^{cc} \), or equivalently sign-rank from discrepancy. This question remained unanswered for more than two decades until finally Buhrman et al. [5] and independently Sherstov [18] showed that there are \( n \)-bit boolean function \( f \) such that \( \text{UPP}(f) = O(\log n) \) but \( \text{PP}(f) = \Omega(n^{1/3}) \) and \( \text{PP}(f) = \Omega(\sqrt{n}) \), respectively. The bounds on \( \text{PP}(f) \) were strengthened in subsequent works [19, 20, 22, 21] with the final recent separation from [21] giving a function \( f \) with \( \text{UPP}(f) = O(\log n) \) and maximal possible \( \text{PP}(f) = \Omega(n) \). Despite this line of work, no improvement was made on the \( O(\log(n)) \) bound on \( \text{UPP}(f) \). In fact, to the best of our knowledge, prior to this work, it was not even known whether there are functions with \( \text{UPP}(f) = O(1) \) and \( R_{1/3}(f) = \omega(\log(n)) \). To recall, Corollary 5 gives a function \( f \) with \( \text{UPP}(f) = O(1) \) and \( \text{PP}(f) = \Omega(n) \).

A different aspect is the study of sign-rank of matrices. Matrices of sign-rank 1 and 2 are simple combinatorially, while matrices with sign-rank 3 seem to be much more complex. First, it turns out that deciding whether a matrix has sign-rank 3 is \( \exists \mathbb{R} \)-complete, where \( \exists \mathbb{R} \) is the existential first-order theory of the reals, a complexity class lying between NP and PSPACE. This \( \exists \mathbb{R} \)-completeness result is implicit in both [3] and [4], as observed by [1].

1.3 Proof overview

We give a proof overview of Theorem 4. Let us first slightly modify \( f \) in a way that will convenient for the proof.
Let $N \approx 2^{n/4}$. Alice gets three integers $x_1, x_2, z$ and Bob gets two integers $y_1, y_2$, where $x_1, x_2, y_1, y_2 \in [N]$ and $z \in [-3N^2, 3N^2]$. We shorthand $x = [x_1, x_2]$ and $y = [y_1, y_2]$, so that Alice’s input is $[x, z]$ and Bob’s input is $y$. Note that $x, y \in [N]^2$. Define $f([x, z], y) = \text{sign}(z - \langle x, y \rangle) = \text{sign}(z - x_1y_1 - x_2y_2)$.

The following is our main technical result.

**Theorem 7** (Main result; formal version). Let $f$ be as above. Then $\text{Disc}(f) = O(n \cdot 2^{-n/8})$.

We remark that the function $f$ here is a restriction of the function $f$ described before Theorem 4, and therefore, Theorem 7 implies Theorem 4.

To prove Theorem 7, it is useful to think about our discrepancy bound in the language of communication complexity. We prove Theorem 7 in two steps. Below we denote random variables with bold letters.

**Step 1: constructing a hard distribution**

First, we define a hard distribution $\nu$. Alice and Bob receive uniformly random integers $x, y \in [N]^2$ respectively where $N \approx 2^{n/4}$. The inner product $\langle x, y \rangle$ is a random variable over $[2N^2]$. Alice also receives another random variable $z$ over $[-3N^2, 3N^2]$, whose distribution we will explain shortly. The players want to decide whether $\langle x, y \rangle \geq z$. We define $z$ in such a way that

- $\langle x, y \rangle - z \in [-2N, 2N]$,
- $\langle x, y \rangle \geq z$ happens with probability $\frac{1}{2}$,
- $\langle x, y \rangle - z$ is extremely close in total variation distance to $\langle x, y \rangle - z - 2N$ (which is always negative), even when restricted to arbitrary large combinatorial rectangles.

To construct $z$, we first define another independent random variable $k$ and then let $z = \langle x, y \rangle + k$, or $z = \langle x, y \rangle + k - 2N$, with equal probabilities. We choose $k = k_1 + k_2$ for $k_1, k_2$ independent uniform elements from $[N]$ so that $k$ is smooth enough for the analysis to go through. Note that the range of $z$ is really just $[-2N, 2N^2 + 2N]$, and we picked the range of $z$ in the definition of $f$ as $z \in [-3N^2, 3N^2]$ for its simpler shape.

**Step 2: translation invariance of $k$**

We bound the discrepancy $\text{Disc}_\nu(f)$ as follows. Fix a combinatorial rectangle $A \times B \subset ([N]^2 \times [-3N^2, 3N^2]) \times [N]^2$. We want to bound the correlation of $f$ with $1_A 1_B$ under the distribution $\nu$. This boils down to showing that after conditioning on the input being in $A \times B$, the distribution $\langle (x, y) - z \rangle|_{A,B}$ has small total variation distance with its translation by $2N$. We prove a stronger statement, and show that in fact this is true even if we fix $x = x$ to a typical $x$ (and therefore choosing $A \subset \{ x \} \times [-3N^2, 3N^2]$), namely, after conditioning $x = x$, and $y \in B$, the distribution of $\langle (x, y) - z \rangle|_{y \in B}$ has small total variation distance with its translation by $2N$. To prove the claim we appeal to Fourier analysis and estimate the Fourier coefficients of the random variable, and verify that the only potentially large Fourier coefficients correspond to Fourier characters that are almost invariant under translations by $2N$. Computing these Fourier coefficients involves computing some partial exponential sums whose details may be seen in Lemma 10 and Lemma 11. At a high level, these boils down to showing that if $x, y \in \mathbb{Z}_n^2$ are two random independent variables, uniform over large sets, then their inner product $\langle x, y \rangle$ has well-behaved spectral properties.
Paper organization
We give preliminary definitions need for the proof in Section 2. We discuss the structure of matrices of sign-rank 1 and 2 in Section 3. We prove our main result, Theorem 7, in Section 4.

2 Preliminaries

Notations
To simplify the presentation, we often use \( \lesssim \) or \( \approx \) instead of the big-O notation. That is, \( x \lesssim y \) means \( x = O(y) \), and \( x \approx y \) means \( x = \Theta(y) \). For integers \( N \leq M \) we denote \([N,M] = \{N,\ldots,M\}\), and we shorthand \([N] = [1,N]\).

Discrepancy
Let \( X, Y \) be finite sets, and \( \nu \) be a probability distribution on \( X \times Y \). The discrepancy of a function \( f : X \times Y \to \{-1,1\} \) with respect to \( \nu \) and a combinatorial rectangle \( A \times B \subseteq X \times Y \) is defined as

\[
\text{Disc}_{\nu}^{A \times B}(f) = \mathbb{E}_{(x,y) \sim \nu} [f(x,y)1_A(x)1_B(y)].
\]

The discrepancy of \( f \) with respect to \( \nu \) is defined as

\[
\text{Disc}_{\nu}(f) = \max_{A,B} \text{Disc}_{\nu}^{A \times B}(f),
\]

and finally the discrepancy of \( f \) is defined as

\[
\text{Disc}(f) = \min_{\nu} \text{Disc}_{\nu}(f).
\]

Probability
We denote random variables with bold letters. Given a random variable \( r \), let \( \mu = \mu_r \) denote its distribution. The conditional distribution of \( r \), conditioned on \( r \in S \) for some set \( S \), is denoted by \( \mu_{|S} \). Given a finite set \( S \), we denote the uniform measure on \( S \) by \( \mu_S \). If \( r \) is uniformly sampled from \( S \), we denote it by \( r \sim S \).

Fourier analysis
The proof of Theorem 7 is based on Fourier analysis over cyclic groups. We introduce the relevant notation in the following. Let \( p \) be a prime. For \( f, g : \mathbb{Z}_p \to \mathbb{C} \) define

\[
\langle f, g \rangle = \frac{1}{p} \sum_{x \in \mathbb{Z}_p} f(x)\overline{g}(x),
\]

and

\[
f \ast g(z) = \frac{1}{p} \sum_{x \in \mathbb{Z}_p} f(x)g(z-x).
\]

Let \( e_p : \mathbb{Z}_p \to \mathbb{C} \) denote the function \( e_p : x \mapsto e^{2\pi ix/p} \). For \( a \in \mathbb{Z}_p \) define the character \( \chi_a : x \mapsto e_p(-ax) \). The Fourier expansion of \( f : \mathbb{Z}_p \to \mathbb{C} \) is the sum

\[
f(x) = \sum_{x \in \mathbb{Z}_p} \hat{f}(a)\chi_a(x),
\]
where $\widehat{f}(a) = \langle f, \chi_a \rangle$. Note that by definition,

$$\widehat{f}(a) = \frac{1}{p} \sum_{x \in \mathbb{Z}_p} f(x)e_p(ax).$$

It follows from the properties of the characters that

$$f \ast g(z) = \sum_{a \in \mathbb{Z}_p} \hat{f}(a)\hat{g}(a)\chi_a(z),$$

showing that $\hat{f} \ast g(a) = \hat{f}(a)\hat{g}(a)$. In particular, if $x_1, \ldots, x_k$ are independent random variables taking values in $\mathbb{Z}_p$, and if $x = x_1 + \ldots + x_k$, then

$$\hat{\mu}_x(a) = p^{k-1} \prod_{i=1}^{k} \hat{\mu}_{x_i}(a).$$

### Number theory estimates

Fix a prime $p$. Given an integer $x$, we denote the distance of $x$ to the closest multiple of $p$ (and abusing standard notation) by

$$\|x\|_p = \min\{|x - zp| : z \in \mathbb{Z}\}.$$  

We will often use the estimate

$$|e_p(x) - 1| \approx \frac{\|x\|_p}{p},$$

which follows from the easy estimate that $4|y| \leq |e^{2\pi iy} - 1| \leq 8|y|$ for $y \in [-1/2, 1/2]$, and taking $y = \frac{\text{sign}(x)\|x\|_p}{p}$.

### 3 Sign-rank 1 and 2

In this section we demonstrate that boolean matrices with sign-rank 1 or 2 are very simple combinatorially. Let $A$ be an $N \times N$ boolean matrix for $N = 2^n$. If $A$ has sign-rank 1, then there exist nonzero numbers $a_1, \ldots, a_N, b_1, \ldots, b_N \in \mathbb{R}$ such that $A_{i,j} = \text{sign}(a_i b_j)$. In particular, if we partition the $a_i$ and the $b_j$ to the positive and negative numbers, we see that $A$ can be partitioned into 4 monochromatic sub-matrices. This implies that $\text{Disc}(A) = \Omega(1)$.

Assume next that $A$ has sign-rank 2. Then there exist vectors $u_1, \ldots, u_N, v_1, \ldots, v_N \in \mathbb{R}^2$ such that $A_{i,j} = \text{sign}((u_i, v_j))$. By applying a rotation to the vectors, we may assume that their coordinates are all nonzero. Next, by scaling the vectors, we may assume that $u_i = (\pm 1, a_i)$ and $v_j = (b_j, \pm 1)$ for all $i, j$. Next, partition the $a_i$ and the $b_j$ to the positive and negative numbers. Consider without loss of generality the sub-matrix in which $u_i = (1, a_i)$ and $v_j = (b_j, -1)$ for all $i, j$ (the other three cases are equivalent). In this sub-matrix, $A_{i,j} = \text{sign}(a_i - b_j)$. By removing repeated rows and columns, we get that the sub-matrix is an upper triangular matrix, with 1 on or above the diagonal and $-1$ below the diagonal. That is, the sub-matrix is equivalent to the matrix corresponding to the Greater-Than boolean function on at most $n$ bits. Nisan [15] showed that the bounded-error communication complexity of this matrix is $O(\log n)$, which in particular implies that the discrepancy is at least $n^{-O(1)}$. This implies that also $\text{Disc}(A) \geq n^{-O(1)}$. 


4 Sign-rank 3 vs. discrepancy

We now turn to prove Theorem 7. To recall, Alice’s input is the pair \([x, z] \) with \( x \in [N]^2, z \in [-3N^2, 3N^2] \), and Bob’s input is \( y \in [N]^2 \). The hard distribution \( \nu \) is defined as follows. First, sample \( x, y \) uniformly and independently from \([N]^2\). Next, sample \( k_1, k_2 \in [N] \) uniformly and independently, and let \( k = k_1 + k_2 \). Define \( z \) as follows: choose \( z = (x, y) + k \) or \( z = (x, y) + k - 2N \), each with probability 1/2. Observe that in the former case \( (x, y) \prec z \) and hence \( f((x, z], y) = 1 \); and in the latter case \( (x, y) \succeq z \) and hence \( f((x, z], y) = -1 \).

Thus \( f \) is balanced:

\[
\Pr[f([x, z], y) = 1] = \Pr[f([x, z], y) = -1] = 1/2.
\]

In order to prove the theorem, we bound the correlation of \( f \) with a rectangle \( A \times B \), where \( A \subseteq [N]^2 \times [-3N^2, 3N^2] \) and \( B \subseteq [N]^2 \). For \( x \in [N]^2 \), let

\[
A_x = \{ z : [x, z] \in A \}.
\]

We have

\[
\text{Disc}_{\nu}^{A \times B}(f) = \mathbb{E}_{(x, y) \sim \nu} \left[ f([x, z], y)1_A(x, z)1_B(y) \right] = \mathbb{E}_{x,y \sim [N]^2}1_B(y)\mathbb{E}_{x,z}f([x, z], y)1_{A_x}(z).
\]

Recall the definition of \( f \) and that \( z = (x, y) + k \) or \( z = (x, y) + k - 2N \) with equal probabilities. In the former case \( f \) evaluates to 1, and it the latter case it evaluates to -1. We thus have

\[
\text{Disc}_{\nu}^{A \times B}(f) = \frac{1}{2}\mathbb{E}_{x,y,k} [f([x, (y, k)]1_B(y)1_{A_x}((x, y) + k)] + \frac{1}{2}\mathbb{E}_{x,y,k} [f([x, (y, k) + 2N], y)]1_B(y)1_{A_x}((x, y) + k - 2N)]
\]

\[
= \frac{1}{2}\mathbb{E}_{x,y,k} [1_B(y)1_{A_x}((x, y) + k) - 1_B(y)1_{A_x}((x, y) + k - 2N)]
\]

\[
= \frac{|B|}{2N^2}\mathbb{E}_{x,y,B}\mathbb{E}_{k}1_{A_x}((x, y) + k) - 1_{A_x}((x, y) + k - 2N)].
\]

For \( x \in [N]^2 \) let \( \nu^B_x \) denote the distribution of \((x, y) + k \) conditioned on \( x = x, y \in B \). With this notation,

\[
\text{Disc}_{\nu}^{A \times B}(f) = \frac{|B|}{2N^2}\mathbb{E}_{x}\mathbb{E}_{w \sim \nu^B_x} [1_{A_x}(w) - 1_{A_x}(w - 2N)]
\]

\[
= \frac{|B|}{2N^2}\mathbb{E}_{x} \sum_{w \in \mathbb{Z}} 1_{A_x}(w)\nu^B_w(w) - 1_{A_x}(w - 2N)\nu^B_w(w)
\]

\[
= \frac{|B|}{2N^2}\mathbb{E}_{x} \sum_{w \in \mathbb{Z}} 1_{A_x}(w)\nu^B_w(w) - 1_{A_x}(w)\nu^B_w(w + 2N)
\]

\[
\leq \frac{|B|}{2N^2}\mathbb{E}_{x} \sum_{w \in \mathbb{Z}} |\nu^B_w(w) - \nu^B_w(w + 2N)|,
\]

which no longer depends on \( A \). The random variable \((x, y) + k \) is in the range \([-3N^2, 3N^2] \) so we embed \([-3N^2, 3N^2] \) into \( \mathbb{Z}_p \) for some prime \( p \in [6N^2 + 1, 12N^2] \). We consider \( \nu^B_x \) as a distribution over \( \mathbb{Z}_p \), and thus we can rewrite

\[
\text{Disc}_{\nu}^{A \times B}(f) \leq \frac{|B|}{2N^2}\mathbb{E}_{x}\mathbb{E}_{w \sim \mathbb{Z}_p} |\nu^B_w(w) - \nu^B_w(w + 2N)|
\]

\[
\lesssim |B| \cdot \mathbb{E}_{x} \mathbb{E}_{w \sim \mathbb{Z}_p} |\nu^B_w(w) - \nu^B_w(w + 2N)|.
\]

The following lemma, whose proof is deferred to the next section, completes the proof.
Lemma 8. Let $\tilde{N} \approx N$. Then $E_{x, w \sim Z_p} \left| \nu_x^B(w) - \nu_x^B(w + \tilde{N}) \right| \lesssim \log N \sqrt{\frac{N}{|B|N^3}}$.

By invoking Lemma 8 for $\tilde{N} = 2N$ we obtain

$$\text{Disc}(f) \leq \text{Disc}_x^A(f) \lesssim |B| \frac{\log N}{\sqrt{|B|N^3}} \leq \sqrt{\frac{|B|}{N^3}} \log N \leq N^{-\frac{1}{2}} \log N \lesssim n2^{-n/8}.$$  

4.1 Invariance of $\nu_x^B$ under translation

The goal of this section is to prove Lemma 8. We will prove that for a typical $x$, the measure $\nu_x^B$ is almost invariant under the translations by $\tilde{N} \approx N$. First we compute the Fourier expansion of this measure.

Lemma 9. For all $x \in [N]^2$ and $a \in \mathbb{Z}_p$, we have

$$\nu_x^B(a) = \frac{1}{p} e_p(2a) \left( \frac{1}{N} e_p(Na) - 1 \right) e_p(a) \mathbb{E}_{y \sim B} \left[ e_p(a(x,y)) \right].$$

Proof. Recall that $\nu_x^B$ is the distribution of $(x, y) + k_1 + k_2$ where $y \sim B$ and $k_1, k_2 \sim [N]$. Therefore for all $a \in \mathbb{Z}_p$,

$$\nu_x^B(a) = p^2 \hat{\nu}(x,Y)(a) \hat{\nu}(k_1)(a) \hat{\nu}(k_2)(a) = p^2 \hat{\mu}(x,Y)(a) \hat{\mu}([N])(a)^2,$$

where to recall $\mu([N])$ is the uniform distribution on $[N]$. First, we compute the Fourier coefficients of $\mu(x,Y)$:

$$\hat{\mu}(x,Y)(a) = \frac{1}{p} \sum_{t \in \mathbb{Z}_p} \mu(x,Y)(t)e_p(at) = \frac{1}{p} \mathbb{E}_{y \sim B} \left[ e_p(a(x,y)) \right].$$

Next, we compute the Fourier coefficients of $\mu([N])$:

$$\hat{\mu}([N])(a) = \frac{1}{p} \sum_{t=1}^N \frac{1}{N} e_p(at) = \frac{e_p(a)}{pN} \cdot \frac{e_p(Na) - 1}{e_p(a) - 1},$$

where we have computed the partial sum of the geometric series $\{e_p(at)\}_{t=1,\ldots,N}$. The lemma follows.

With the Fourier coefficients $\nu_x^B(a)$ computed in Lemma 9, we can analyze the distance of $\nu_x^B$ from its translation by $\tilde{N} \approx N$.

Proof of Lemma 8. Let $w \sim Z_p$. Recall that $x \sim [N]^2$ and that $\tilde{N} \approx N$. Using the Fourier expansion of $\nu_x^B$ we can write

$$s := E_{x, w} \left| \nu_x^B(w) - \nu_x^B(w + \tilde{N}) \right| = E_{x, w} \left| \sum_{a \in \mathbb{Z}_p} \nu_x^B(a) (\chi_a(w) - \chi_a(w + \tilde{N})) \right|.$$

We may now use Lemma 9 and substitute the Fourier coefficient $\nu_x^B(a)$,

$$s = \frac{1}{p} E_{x, w} \left| \sum_{a \in \mathbb{Z}_p} e_p(2a) \left( \frac{1}{N} e_p(Na) - 1 \right)^2 e_p(a(x,y)) \right| (1 - e_p(-\tilde{N}a)) \chi_a(w).$$
Squaring both sides, and applying Cauchy-Schwarz and then Parseval’s identity, we get

\[ s^2 p^2 \leq E_{x,w} \left| \sum_{a \in \mathbb{Z}_p} e_p(2a) E_{y \sim B} [e_p(a(x,y))] \right|^2 \left( \frac{1}{N} e_p(Na) - 1 \right)^2 \left( 1 - e_p(-\tilde{N}a) \right)^2 \]

\[ = E_x \left| \sum_{a \in \mathbb{Z}_p} E_{y \sim B} [e_p(a(x,y))] \right|^2 \left( \frac{1}{N} e_p(Na) - 1 \right)^4 \left( 1 - e_p(-\tilde{N}a) \right)^2 \]

\[ = \sum_{a \in \mathbb{Z}_p} \left( E_x \left| E_{y \sim B} [e_p(a(x,y))] \right|^2 \right) \left( \frac{1}{N} e_p(Na) - 1 \right)^4 \left( 1 - e_p(-\tilde{N}a) \right)^2. \]

Recalling that \( p \approx N^2 \), note that for \( a \neq 0 \) it holds that

\[ \left| \frac{1}{N} e_p(Na) - 1 \right| \approx \frac{\|Na\|_p}{N} \|a\|_p \lesssim \min \left( 1, \frac{N}{\|a\|_p} \right), \]

and

\[ |e_p(\tilde{N}a) - 1| \approx \frac{\|\tilde{N}a\|_p}{p} \lesssim \min \left( 1, \frac{\|a\|_p}{N} \right), \]

both of which follow from trivial upper bounds \( \|Na\|_p \leq N \|a\|_p \) and \( \|x\|_p \leq p \approx N^2/2 \). Let us denote \( E_a(B) := E_x \left| E_{y \sim B} [e_p(a(x,y))] \right|^2 \). We break the sum into two parts and for each part use a different estimate for \( E_a(B) \) using Lemma 10 below.

\[ s^2 \lesssim \frac{1}{p^2} \sum_{\|a\|_p < N} E_a(B) |e_p(\tilde{N}a) - 1|^4 + \frac{1}{p^2} \sum_{\|a\|_p \geq N} E_a(B) \left( \frac{1}{N} e_p(Na) - 1 \right)^4 \]

\[ \lesssim \frac{1}{p^2} \sum_{\|a\|_p < N} E_a(B) \left( \frac{\|a\|_p}{N} \right)^2 + \frac{1}{p^2} \sum_{\|a\|_p \geq N} E_a(B) \left( \frac{N}{\|a\|_p} \right)^4 \]

\[ \lesssim \frac{1}{p^2} \sum_{\|a\|_p < N} \frac{N^2}{\|a\|_p^2} \log^2 N \left( \frac{\|a\|_p}{N} \right)^2 + \frac{1}{p^2} \sum_{\|a\|_p \geq N} \frac{\|a\|_p^2}{N^2} \log^2 N \left( \frac{N}{\|a\|_p} \right)^4 \]

\[ \lesssim \frac{\log^2 N}{N^2 |B|} \left( \sum_{\|a\|_p < N} \frac{1}{N^2} + \sum_{\|a\|_p \geq N} \frac{1}{\|a\|_p^2} \right) \]

\[ \lesssim \frac{\log^2 N}{N^2 |B|} \left( N \cdot \frac{1}{N^2} + \sum_{t \geq N} \frac{1}{t^2} \right) \]

\[ \lesssim \frac{\log^2 N}{N^2 |B|} \frac{1}{N} = \frac{\log^2 N}{|B| N^3}. \]

\[ \Box \]

### 4.2 Uniformity of product sets over \( \mathbb{Z}_p \)

Recall that \( E_a(B) := E_{x \sim [N]^2} \left| E_{y \sim B} [\chi_a(x,y)] \right|^2 \). The following lemma provides estimates for it.

**Lemma.** \( E_a(B) \lesssim \max \left( \frac{\|a\|_p^2}{N^2}, \frac{N^2}{\|a\|_p^2} \right) \cdot \frac{\log^2 N}{|B|}. \)
Proof. We have
\[
E_a(B) = \frac{1}{|B|^2} \mathbb{E}_{x \sim [N]^2} \left| \sum_{y \in B} \chi_a(x, y) \right|^2
\]
\[
= \frac{1}{|B|^2} \sum_{y', y'' \in B} \mathbb{E}_{x \sim [N]^2} \chi_a((x, y') - y'')
\]
\[
\leq \frac{1}{|B|^2} \sum_{y', y'' \in B} \mathbb{E}_{x \sim [N]^2} \left| \chi_a((x, y') - y'') \right|
\]

Let \( B = \{y' - y'' : y', y'' \in B\} \subseteq \mathbb{Z}_2^2 \). Any element \( y \in B - B \) can be expressed as \( y = y' - y'' \) for \( y', y'' \in B \) in at most \(|B|\) ways. Thus we can bound
\[
E_a(B) \leq \frac{1}{|B|} \sum_{y \in B - B} \mathbb{E}_{x \sim [N]^2} \chi_a((x, y))
\]
Since \( B - B \subseteq [N]^2 - [N]^2 \subseteq [-N, N]^2 \), we can simplify the above to
\[
E_a(B) \leq \frac{1}{N^2|B|} \sum_{y \in [-N, N]^2} \left| \sum_{x \in [N]^2} \chi_a(x, y) \right|
\]
\[
= \frac{1}{N^2|B|} \sum_{y_1, y_2 \in [-N, N]} \sum_{x_1, x_2 \in [N]} \chi_a(x_1 y_1) \cdot \chi_a(x_2 y_2)
\]
\[
= \frac{1}{N^2|B|} \left( \sum_{y \in [-N, N]} \left| \sum_{x \in [N]} \chi_a(x y) \right| \right)^2
\]
\[
\lesssim \frac{1}{N^2|B|} \left( \sum_{y \in [0, N]} \left| \sum_{x \in [N]} \chi_a(x y) \right| \right)^2
\]

Note that for a fixed \( y \neq 0 \), \( \sum_{x \in [N]} \chi_a(x y) \) is a sum of a geometric series which satisfies
\[
\left| \sum_{x \in [N]} \chi_a(x y) \right| = \left| \frac{e_p(Na y) - 1}{e_p(a y) - 1} \right|,
\]
and hence
\[
\sum_{y \in [0, N]} \left| \sum_{x \in [N]} \chi_a(x y) \right| \leq N + \sum_{y \in [N]} \left| \frac{e_p(Na y) - 1}{e_p(a y) - 1} \right| \leq N + \sum_{y \in [N]} \frac{|N a y|_p}{|a y|_p}
\]

Invoking Lemma 11 below finishes the proof. \( \square \)

\[\textbf{Lemma 11.} \] Let \( p \geq N^2 \) be prime and let \( a \in \mathbb{Z}_p \setminus \{0\} \). Then
\[
\sum_{y \in [N]} \frac{|N a y|_p}{|a y|_p} \lesssim \max \left( \|a\|_p + \frac{p}{N} \frac{|a y|_p}{|a y|_p} \right) \cdot \log p.
\]

We need the following simple claim in the proof of Lemma 11.

\[\textbf{Claim 12.} \] Let \( r \) be a random variable which takes values in \([K]\). Let \( g : [K] \to \mathbb{R} \). Then
\[
\mathbb{E}_r g(r) = g(K) + \sum_{i=1}^{K-1} (g(i) - g(i+1)) \Pr[r \leq i].
\]
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Proof.

$$
\mathbb{E}_r g(r) = \sum_{i=1}^{K} g(i) \Pr[r = i] \\
= \sum_{i=1}^{K} g(i) (\Pr[r \leq i] - \Pr[r \leq i - 1]) \\
= g(K) + \sum_{i=1}^{K-1} (g(i) - g(i + 1)) \Pr[r \leq i].
$$

Proof of Lemma 11. We separate the proof to two cases of \( \|a\|_p < N \) and \( \|a\|_p \geq N \). Consider an integer \( k \) with \( \|a\|_p \leq k \leq p \). We start by estimating the size of the set

\[
S_k = \{ y \in [N] : \|ya\|_p \leq k \}.
\]

Note that if \( y \in S_k \), then \( ya \in ph + [-k, k] \) for some integer \( h \geq 0 \). Since \( y \in [N] \), we have \( h \leq \frac{N\|a\|_p + k}{p} \), and hence there are at most \( \frac{N\|a\|_p + k}{p} + 1 \) such values of \( h \). Fixing \( h \), we have \( y \in \frac{ph}{\|a\|_p} + [-k/\|a\|_p, k/\|a\|_p] \), and there are at most \( \frac{2k}{\|a\|_p} + 1 \leq \frac{3N}{\|a\|_p} \) such values of \( y \). We conclude that

\[
|S_k| \leq \left( \frac{N\|a\|_p + k}{p} + 1 \right) \times \frac{3k}{\|a\|_p} \leq \frac{3Nk}{p} + \frac{3k}{\|a\|_p} \leq \frac{k}{N} + \frac{k}{\|a\|_p}.
\]

Note that this bound obviously holds also for \( k \geq p \).

Now to compute \( \sum_{y \in [N]} \|Nay\|_p \) we separate to two cases depending on whether \( \|a\|_p \geq N \) or not, and then use Claim 12.

The case \( \|a\|_p \geq N \). First, note that in this case we can bound \( |S_k| \leq \frac{k}{N} \). Also to bound \( \frac{\|Nay\|_p}{\|ay\|_p} \) for \( y \in S_{\|a\|_p} \), we use the bound \( \|Nay\|_p \leq N \), otherwise we use the bound \( \|Nay\|_p \leq p \). We get

\[
\sum_{y \in [N]} \|Nay\|_p \leq \sum_{y \in S_{\|a\|_p}} N + p \sum_{y \in [N]} \frac{1}{\|ay\|_p}.
\]

To compute \( \sum_{y \in [N]} \frac{1}{\|ay\|_p} \) we use Claim 12. Let \( u \sim [N] \) be uniformly chosen, and set the random variable \( r \) to be \( r = \|au\|_p \). Set \( g(x) = \frac{1}{x} \). Then we have

\[
\frac{1}{N} \sum_{y \in [N]} \frac{1}{\|ay\|_p} = \mathbb{E}_r g(r) \\
= g(p) + \sum_{i=1}^{p-1} (g(i) - g(i + 1)) \Pr[r \leq i] \\
= \frac{1}{p} + \sum_{i=1}^{p-1} \left( \frac{1}{i} - \frac{1}{i + 1} \right) \frac{|S_i|}{N} \\
\leq \frac{1}{p} + \sum_{i=1}^{p-1} \frac{1}{2} \frac{i}{N^2} \\
\leq \frac{\log p}{N^2}.
\]
Overall we get
\[
\sum_{y \in [N]} \frac{\|Nay\|_p}{\|ay\|_p} \leq \sum_{y \in S_N} \frac{1}{\|ay\|_p} \leq \frac{p \log p}{N}.
\]

The case \(\|a\|_p < N\). Here we use the estimate \(|S_k| \lesssim \frac{k}{\|a\|_p}\). Also similar to the previous case, for \(y \in S_N\) we use the bound \(\frac{\|Nay\|_p}{\|ay\|_p} \leq N\), otherwise we use the bound \(\frac{\|Nay\|_p}{\|ay\|_p} \leq \frac{p}{\|ay\|_p}\).

So we have
\[
\sum_{y \in [N]} \frac{\|Nay\|_p}{\|ay\|_p} \leq N + p \sum_{y \in [N]} \frac{1}{\|ay\|_p} \leq \frac{p \log p}{N}.
\]

We remark that the following more general statement regarding uniformity of product sets follows by a similar proof to Lemma 10 which we record here as it may be of independent interest.

\[\textbf{Lemma 13.}\] Let \(p \geq N^2\) be prime, and let \(B \subseteq [N]^d\) for some positive integer \(d\). Then
\[
\mathbb{E}_{x \sim [N]^d} \mathbb{E}_{y \sim B} \chi_a \langle (x, y) \rangle \| \lesssim \max \left( \frac{\|a\|_p^d}{\|a\|_p}, \frac{p^d}{|B| N^d} \right) \cdot \frac{\log d}{|B| N^d}.
\]

\[\textbf{References}\]


