# Bounded Independence versus Symmetric Tests[*]

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## Abstract

For a test $T \subseteq \{0,1\}^n$ define $k^*$ to be the maximum $k$ such that there exists a $k$-wise uniform distribution over $\{0,1\}^n$ whose support is a subset of $T$.

For $T = \{x \in \{0,1\}^n : |\sum_i x_i - n/2| \le t\}$ we prove $k^* = \Theta(t^2/n + 1)$.

For $T = \{x \in \{0,1\}^n : \sum_i x_i \equiv c \pmod{m}\}$ we prove that $k^* = \Theta(n/m^2 + 1)$. For some $k = O(n/m)$ we also show that any $k$-wise uniform distribution puts probability mass at most $1/m + 1/100$ over $T$. Finally, for any fixed odd $m$ we show that there is an integer $k = (1 - \Omega(1))n$ such that any $k$-wise uniform distribution lands in $T$ with probability exponentially close to $|T|/2^n$; and this result is false for any even $m$.

# 1   Introduction and our results

A distribution on $\{0,1\}^n$ is *k-wise uniform*, aka *k*-wise independent, if any $k$ bits are uniform in $\{0,1\}^k$. The study of $k$-wise uniformity has been central to theoretical computer science since at least the seminal work [CW79] by Carter and Wegman. A specific direction has been to show that $k$-wise uniformity "looks random" to several classes of tests. These classes include combinatorial rectangles [EGL+92, CRS00] (for an exposition see e.g. Lecture 1 in [Vio17]), bounded-depth circuits, aka $AC^0$, [Baz09, Raz09, Bra10, Tal17, HS16] (see e.g. Lectures 2-3 in [Vio17]), and halfspaces [RS10, DGJ+10, GOWZ10, DKN10]. More recently a series of works considers smoothed versions of the first two classes, where the input is perturbed with noise, and gives improved bounds [AW89, GMR+12, HLV, LV17a]. These results have in turn found many applications. For example, the recent exciting constructions of 2-source extractors for polylogarithmic min-entropy rely on [Bra10, DGJ+10].

In this work we extend this direction by giving new bounds for two classes of tests, both symmetric. First we consider the class of mod $m$ tests.

**Definition 1.** *For an input length $n$, and integers $m$ and $c$, we define the set $S_{m,c} := \{x \in \{0,1\}^n : \sum_i x_i \equiv c \pmod{m}\}$.*

These tests have been intensely studied at least since circuit complexity theory "hit the wall" of circuits with mod $m$ gates for composite $m$ in the 80's. However, the effect of $k$-wise uniformity on mod $m$ tests does not seem to have been known before this paper. We study for what values of $k$ does there exist a $k$-wise uniform distribution over $\{0,1\}^n$ *supported* on $S_{m,c}$. Our first main result gives tight bounds on the maximum value of such a $k$, establishing $k = \Theta(n/m^2 + 1)$. The constants hidden in the $O, \Omega$, and $\Theta$ notation are absolute. The "+1" is there in case $n/m^2$ is smaller than any constant.

**Theorem 2.** *For all integers $m \geq 2$ and $c$, there exists an integer $k \geq n/32m^2$ and a $k$-wise uniform distribution on $\{0,1\}^n$ that is supported on $S_{m,c}$.*

**Theorem 3.** *For all integers $m \geq 2$, $c$, and $k \geq 140n/m^2 + 4$, no $k$-wise uniform distribution on $\{0,1\}^n$ can be supported on $S_{m,c}$.*

Theorem 2 is trivial for $m = 2$, as the uniform distribution over $S_{2,0}$ is $(n-1)$-wise uniform. But already for $m = 3$ the result is not trivial.

Theorem 3 is equivalent to saying that when $k \geq 100n/m^2 + 4$ then every $k$-wise uniform distribution must land in $\overline{S_{m,c}}$ with non-zero probability.

For motivation, recall from above the line of works [Baz09, Raz09, Bra10, Tal17, HS16] showing that $k$-wise uniform distributions fool $AC^0$ circuits. Specifically, these works show $k = \operatorname{poly}\log n$ suffices to fool $AC^0$ circuits on $n$ bits of size $\operatorname{poly}(n)$ and depth $O(1)$. It is natural to ask whether the same distribution also fools $AC^0$ circuits with mod $m$ gates, a "frontier" class for which we have exponential lower bounds [Raz87, Smo87] (when $m$ is prime) but not good pseudorandom generators. A positive answer might have looked plausible, given that for example the parity function is hard even with mod 3 gates [Smo87]. But in fact Theorem 2 gives a strong negative answer, showing that $k = \Omega(n)$ is necessary even for a single mod 3 gate.

Theorem 2 proves a conjecture in [LV17b] where this question is also raised. Their motivation was a study of the "mod 3" rank of $k$-wise uniform distributions, started in [MZ09], which is the dimension of the space spanned by the support of the distribution over $\mathbb{F}_3$. [LV17b] shows that achieving $100 \log n$-wise uniformity with dimension $\leq n^{0.49}$ would have applications to pseudorandomness. It also exhibits a distribution with dimension $n^{0.72}$ and uniformity $k = 2$. Theorem 2 yields a distribution with dimension $n - 1$ and $\Omega(n)$-wise uniformity.

We then prove another theorem which is in the same spirit of Theorem 3 but gives different information. First Theorem 4 (a) shows that the largest possible value of $k$ in Theorem 2 is $k \leq 2(n + 1)/m + 2$. Compared to Theorem 3, this result is asymptotically inferior, but gives better constants and has a simpler proof. Theorem 4 (b) shows that when $m$ is odd, if $k$ is larger than $(1 - \gamma)n$ for a positive constant $\gamma$ depending only on $m$ then $k$-wise uniformity fools $S_{m,c}$ with exponentially small error. The proof of Theorem 4 (b) however does not carry to the setting of $k < n/2$, for any $m$. So we establish Theorem 4 (c), which gives a worse error bound but allows for $k$ to become smaller for larger $m$, specifically, $k = O(n/m)$ for constant error. The error bound in Theorem 4 (c) and the density of $S_{m,c}$ are such that it only provides a meaningful upper bound on the probability that the $k$-wise uniform distribution lands in $S_{m,c}$, but not a lower bound. In fact, we conjecture that no lower bound is possible in the sense that there is a constant $C > 0$ such that for every $m$ there is a $Cn$-wise uniform distribution supported on the complement of $S_{m,c}$.

**Theorem 4.** *Let $m$ and $c$ be two integers.*

(a) *For $k \geq 2n/m + 2$, a $k$-wise uniform distribution over $\{0, 1\}^n$ cannot be supported on $S_{m,c}$.*

(b) *If $m$ is odd, then there is a $\gamma > 0$ depending only on $m$ such that for any $(1 - \gamma)n$-wise uniform distribution $D$ over $\{0, 1\}^n$, we have $|\Pr[D \in S_{m,c}] - |S_{m,c}|/2^n| \leq 2^{-\gamma n}$.*

(c) *There exists a universal constant $C$ such that for every $\varepsilon > 0$, $n \geq Cm^2 \log(m/\varepsilon)$, and any $C(n/m)(1/\varepsilon)^2$-wise uniform distribution $D$ over $\{0, 1\}^n$, $\Pr[D \in S_{m,c}] \leq |S_{m,c}|/2^n + \varepsilon$.*

We note that Theorem 4 (b) is false when $m$ is even because the uniform distribution on $S_{2,0}$ has uniformity $k = n - 1$ but puts about $2/m$ mass on $S_{m,0}$, a set which as we shall see later (cf. Remark 1) has density about $1/m$. The latter density bound, in combination with Theorem 4 (b) and Theorem 4 (c) implies that for some $k = \min\{O(n/m), (1 - \Omega(1))n\}$, every $k$-wise uniform distribution puts probability mass at most $1/m + 1/100$ over $S_{m,c}$ for odd $m$ and any integer $c$.

We then consider another class of tests which can be written as the intersection of two halfspaces.

**Definition 5.** *For an input length $n$, and an integer $t$, we define the set $H_t := \{x \in \{0, 1\}^n : |\sum_i x_i - n/2| \leq t\}$.*

Again, we ask for what values of $k$ does there exist a $k$-wise uniform distribution over $\{0, 1\}^n$ supported on $H_t$. We obtain tight bounds for $k$ up to a constant factor, showing that the maximum value of such a $k$ is $\Theta(t^2/n + 1)$.

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**Theorem 6.** *For every integer $t$, there exists an integer $k \geq t^2/50n$ and a $k$-wise uniform distribution over $\{0,1\}^n$ that is supported on $H_t$,*

**Theorem 7.** *For all integers $t$ and $k \geq 36t^2/n + 3$, no $k$-wise uniform distribution over $\{0,1\}^n$ can be supported on $H_t$.*

One motivation for these results is to understand for which tests the smoothed version of the test obtained by perturbing coordinates with random noise is fooled by $k$-wise uniformity. As mentioned earlier, this understanding underlies recent, state-of-the-art pseudorandom generators [AW89, GMR$^+$12, HLV, LV17a]. See also [LV17b]. Using Theorem 6 we prove that independence $\Omega(\log n)$ is necessary to fool read-once DNF on $n$ bits, even with constant noise. Note that independence $O(\log n)$ is sufficient, even without noise [EGL$^+$92].

**Theorem 8.** *There exists a read-once DNF $d : \{0,1\}^n \to \{0,1\}$, a constant $\alpha$, and an $\alpha \log n$-uniform distribution $D$ such that $|\Pr[d(U) = 1] - \Pr[d(D + N_\alpha) = 1]| \geq \Omega(1)$, where $U$ is uniform over $\{0,1\}^n$, $N_\alpha$ is the distribution over $\{0,1\}^n$ whose bits are independent and are set to uniform with probability $\alpha$ and $0$ otherwise, and '$+$' is bit-wise XOR.*

*Proof.* Let $d$ be the Tribes DNF with width $w = \log n - \log \ln n + o_n(1)$, see e.g. [O'D14]. We have $|\Pr[d(U) = 1] - 1/2| = o(1)$. Partition the $n$ bits into $n/w$ blocks of size $w$. The distribution $D$ has i.i.d. blocks. The projection of each block is an $\alpha w$-wise uniform distribution with Hamming weight $\leq 2w/3$. The probability that $d(D + N_\alpha) = 1$ is at most the probability that there exists a block where the noise vector $N_\alpha$ has Hamming weight $\geq w/3$. This probability is at most

$$(n/w)2^w(\alpha/2)^{w/3} \leq 1/3,$$

for a sufficiently small $\alpha$. $\qquad\square$

## 1.1 Techniques

We give two related approaches to proving Theorem 2. At a high level, both approaches are similar to the work of Alon, Goldreich, and Mansour [AGM03], which shows that one can apply a small perturbation to the probability masses of every almost $k$-wise uniform distribution on $\{0,1\}^n$ to make it $k$-wise uniform, showing that every $\varepsilon$-almost $k$-wise uniform distribution on $\{0,1\}^n$ is $n^{O(k)}\varepsilon$-close to a $k$-wise uniform distribution, in statistical distance. However, in their setting there is no constraint on the support. This makes our proof significantly more technical.

Our first approach uses the following equivalent definition for a distribution on $\{0,1\}^n$ to be $k$-wise uniform: the distribution is unbiased under any parity test on at most $k$ bits. To construct our distribution, we first start with the uniform distribution over the set $S_{m,c}$, and show that the bias under each of these parity tests is small enough, so that they can be made zero by a small perturbation of the probability masses of the distribution. Our goal is then to show that the change in the probability on each weight is no more than the probability we start with, so that it remains non-negative after the perturbation. In the conference version of this paper [BHLV16], we use this approach to prove a slightly weaker version of Theorem 2. We refer the interested readers to [BHLV16] for details.

We now give an overview of the second approach, which is developed in this paper. Instead of looking at the biases of parity tests, we consider another equivalent characterization of $k$-wise uniform distributions that are *symmetric*. To simplify the calculations, we will switch to $\{-1, 1\}$ and consider distributions supported on $S'_{m,c} := \{y \in \{-1, 1\}^n : \sum_i y_i \equiv c \pmod{m}\}$. One can then translate results for $\{-1, 1\}^n$ back to $\{0, 1\}^n$ (See Fact 12). A symmetric distribution is $k$-wise uniform on $\{-1, 1\}^n$ if and only if the first $k$ moments of the sum of its $n$ bits match the ones of the uniform bits. Similar to the first approach, we start with the uniform distribution on $S'_{m,c}$, and show that the first $k$ moments of the sum of the bits are close to the ones of the uniform bits. Then, we perturb the probabilities on $k+1$ of the sums $\sum_i y_i$ of the distribution to match these moments exactly. Once again, our goal is to show that the amount of correction is small enough so that the adjusted probabilities remain non-negative. Note that in this approach we work with distributions over the integers instead of $\{0, 1\}^n$.

While the two approaches seem similar to each other, the latter allows us to perform a more refined analysis on the tests we consider in this paper, and obtain the tight lower bounds for both modular and threshold tests.

**Organization.** We begin with Theorem 4 in Section 2 because it is simpler. We use the second approach to prove the tight lower bounds for $S_{m,c}$ and $H_t$ in Sections 3 and 4, respectively. The proof of Theorem 2 involves a somewhat technical lemma which we defer to Section 5. Finally, we prove our tight upper bounds for $S_{m,c}$ and $H_t$ in Sections 6 and 7, respectively.

# 2 Proof of Theorem 4

In this section we prove Theorem 4. We start with the following theorem which will give Theorem 4 (a) as a corollary.

**Theorem 9.** *Let $I \subseteq \{0, 1, \ldots, n\}$ be a subset of size $|I| \leq n/2$. There does not exist a $2|I|$-wise uniform distribution on $\{0, 1\}^n$ that is supported on $S := \{x \in \{0, 1\}^n : \sum_i x_i \in I\}$.*

*Proof.* Suppose there exists such a distribution $D$. Define the $n$-variate nonzero real polynomial $p$ by

$$p(x) := \prod_{i \in I}\left(-i + \sum_{j=1}^n x_j\right).$$

Note that $p(x) = 0$ when $x \in S$. And so $\mathbb{E}[p^2(D)] = 0$ in particular. However, since $p^2$ has degree at most $2|I|$, we have $\mathbb{E}[p^2(D)] = \mathbb{E}[p^2(U)] > 0$, where $U$ is the uniform distribution over $\{0, 1\}^n$, a contradiction. $\square$

*Proof of Theorem 4 (a).* When $I$ corresponds to the mod $m$ test $S_{m,c}$, $|I| \leq n/m + 1$. $\square$

We now move to Theorem 4 (b). First we prove a lemma giving a useful estimate of

$$\sum_{x \in S_{m,c}} (-1)^{\sum_{i=1}^k x_i}.$$

Similar bounds have been established elsewhere, cf. e.g. Theorem 2.9 in [VW08], but we do not know of a reference with an explicit dependence on $m$, which will be used in the next section. Theorem 4 (b) follows from bounding above the tail of the Fourier coefficients of the indicator function of $S_{m,c}$.

**Lemma 10.** *For any $1 \leq k \leq n - 1$ and any $0 \leq c \leq m - 1$, we have*

$$\left| \sum_{x \in S_{m,c}} (-1)^{\sum_{i=1}^{k} x_i} \right| \leq 2^n \left( \cos \frac{\pi}{2m} \right)^n,$$

*while for $k = 0$, we have*

$$\left| \sum_{x \in S_{m,c}} (-1)^{\sum_{i=1}^{k} x_i} - 2^n/m \right| \leq 2^n \left( \cos \frac{\pi}{2m} \right)^n.$$

*For odd $m$ the first bound also holds for $k = n$.*

*Proof.* Consider an expansion of

$$p(y) = (1 - y)^k (1 + y)^{n-k}$$

into $2^n$ terms indexed by $x \in \{0, 1\}^n$ where $x_i = 0$ indicates that we take the term $1$ from the $i$th factor. It is easy to see that the coefficient of $y^d$ is $\sum_{|x|=d} (-1)^{\sum_{i=1}^{k} x_i}$, where $|x|$ denotes the number of occurrences of $1$ in $x$. Denote $\zeta := e^{2\pi i/m}$ as the $m$th root of unity. Recall the identity

$$\frac{1}{m} \sum_{j=0}^{m-1} \zeta^{j(d-c)} = \begin{cases} 1 & \text{if } d \equiv c \pmod{m} \\ 0 & \text{otherwise.} \end{cases}$$

Thus the sum we want to bound is equal to

$$\frac{1}{m} \sum_{j=0}^{m-1} \zeta^{-jc} p(\zeta^j).$$

Note that $p(\zeta^0) = p(1) = 0$ for $k \neq 0$ while for $k = 0$, $p(\zeta^0) = 2^n$. For the other terms we have the following bound.

**Claim 11.** *For $1 \leq j \leq m - 1$, $|p(\zeta^j)| \leq 2^n \left( \cos \frac{\pi}{2m} \right)^k \left( \cos \frac{\pi}{m} \right)^{n-k}$.*

*Proof.* As $|1 + e^{i\theta}| = 2|\cos(\theta/2)|$ and $|1 - e^{i\theta}| = 2|\sin(\theta/2)|$ we have

$$\begin{aligned}
|p(\zeta^j)| &= |1 - \zeta^j|^k |1 + \zeta^j|^{n-k} \\
&= 2^n \left( \sin \frac{j\pi}{m} \right)^k \left( \cos \frac{j\pi}{m} \right)^{n-k} \\
&\leq 2^n \left( \cos \frac{\pi}{2m} \right)^k \left( \cos \frac{\pi}{m} \right)^{n-k},
\end{aligned}$$

where the last inequality holds for odd $m$ because (1) $\sin \frac{j\pi}{m}$ is largest when $j = \frac{m-1}{2}$ or $j = \frac{m+1}{2}$, (2) $\sin(\frac{\pi}{2} - x) = \cos x$, and (3) $\cos \frac{j\pi}{m}$ is largest when $j = 1$ or $j = m - 1$. For even $m$ the term with $j = m/2$ is $0$, as in this case we are assuming that $k < n$, and the bounds for odd $m$ are valid for the other terms. $\qquad \square$

Therefore, for $k \neq 0$ we have

$$\left| \sum_{x \in S_{m,c}} (-1)^{\sum_{i=1}^{k} x_i} \right| = \frac{m-1}{m} \cdot 2^n \left( \cos \frac{\pi}{2m} \right)^k \left( \cos \frac{\pi}{m} \right)^{n-k} \leq 2^n \left( \cos \frac{\pi}{2m} \right)^k \left( \cos \frac{\pi}{m} \right)^{n-k},$$

and we complete the proof using the fact that $\cos(\pi/m) \leq \cos(\pi/2m)$. For $k = 0$ we also need to include the term $p(1) = 2^n$ which divided by $m$ gives the term $2^n/m$. $\qquad\square$

**Remark 1.** *Clearly the lemma for $k = 0$ simply is the well-known fact that the cardinality of $S_{m,c}$ is very close to $2^n/m$. Equivalently, if $x$ is uniform in $\{0,1\}^n$ then the probability that $\sum_i x_i \equiv c \pmod{m}$ is very close to $1/m$.*

*Proof of Theorem 4 (b).* Let $f : \{0,1\}^n \to \{0,1\}$ be the characteristic function of $S_{m,c}$. We first bound above the nonzero Fourier coefficients of $f$. By Lemma 10, we have for any $\beta$ with $|\beta| = k > 0$,

$$|\hat{f}_\beta| = 2^{-n} \sum_{x \in S_{m,c}} (-1)^{\sum_{i=1}^{k} x_i} \leq \left( \cos \frac{\pi}{2m} \right)^n \leq 2^{-\alpha n},$$

where $\alpha = -\ln \cos(\pi/2m)$ depends only on $m$. Thus, if $D$ is $k$-wise uniform,

$$|\mathbb{E}[f(D)] - \mathbb{E}[f(U)]| \leq \sum_{|\beta| > k} |\hat{f}_\beta| \cdot \left| \mathbb{E}_{x \sim D}\left[ (-1)^{\sum x_i \beta_i} \right] \right| \leq \sum_{|\beta| > k} |\hat{f}_\beta| \leq 2^{-\alpha n} \sum_{t=k+1}^{n} \binom{n}{t} = 2^{-\alpha n} \sum_{t=0}^{n-k-1} \binom{n}{t}.$$

For $k \geq (1 - \delta)n$, we have an upper bound of $2^{n(H(\delta)-\alpha)}$. Pick $\delta$ small enough so that $H(\delta) \leq \alpha/2$. The result follows by setting $\gamma := \min\{\alpha/2, \delta\}$. $\qquad\square$

Note that the above proof fails when $m$ is even as we cannot handle the term with $|\beta| = n$. Finally, we prove Theorem 4 (c). We use approximation theory.

*Proof of Theorem 4 (c).* Let $f : \{0,1\}^n \to \{0,1\}$ be the characteristic function of $S_{m,c}$. The proof amounts to exhibiting a real polynomial $p$ in $n$ variables of degree $d = C(n/m)(1/\varepsilon)^2$ such that $f(x) \leq p(x)$ for every $x \in \{0,1\}^n$, and $\mathbb{E}[p(U)] \leq \varepsilon$ for $U$ uniform over $\{0,1\}^n$. To see that this suffices, note that $\mathbb{E}[p(U)] = \mathbb{E}[p(D)]$ for any distribution $D$ that is $d$-wise uniform. Using this and the fact that $f$ is non-negative, we can write

$$0 \leq \mathbb{E}[f(U)] \leq \mathbb{E}[p(U)] \leq \varepsilon \quad \text{and} \quad 0 \leq \mathbb{E}[f(D)] \leq \mathbb{E}[p(D)] \leq \varepsilon$$

Hence, $|\mathbb{E}[f(U)] - \mathbb{E}[f(D)]| \leq \varepsilon$. This is the method of sandwiching polynomials from [Baz09].

Let us write $f = g(\sum_i x_i/n)$, for $g : \{0, 1/n, \ldots, 1\} \to \{0,1\}$. We exhibit a univariate polynomial $q$ of degree $d$ such that $g(x) \leq q(x)$ for every $x$, and the expectation of $q$ under the binomial distribution is at most $\varepsilon$. The polynomial $p$ is then $q(\sum_i x_i/n)$.

Consider the continuous, piecewise linear function $s : [-1, 1] \to [0, 1]$ defined as follows. The function is always 0, except at intervals of radius $a/n$ around the inputs $x$ where $g$ equals 1, i.e., inputs $x$ such that $nx$ is congruent to $c$ modulo $m$. In those intervals it goes up and down like a '$\Lambda$', reaching the value of 1 at $x$. We set $a = \varepsilon m/10$.

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By Jackson's theorem (see e.g., [Car, Theorem 7.4] or [Che66]), for $d = O(n\varepsilon^{-1}a^{-1}) = O(n\varepsilon^{-2}m^{-1})$, there exists a univariate polynomial $q'$ of degree $d$ that approximates $s$ with pointwise error $\varepsilon/10$. Our polynomial $q$ is defined as $q := q' + \varepsilon/10$.

It is clear that $g(x) \leq q(x)$ for every $x \in \{0, 1/n, \ldots, 1\}$. It remains to estimate $\mathbb{E}[q(U)]$.

As $q'$ is a good approximation of $s$ we have $\mathbb{E}[q(U)] \leq 2\varepsilon/10 + \mathbb{E}[s(U)]$. We noted in Remark 1 that the remainder modulo $m$ of $\sum x_i$ is $\delta$-close to uniform for $\delta = \cos(\pi/2m)^n = e^{-\Omega(n/m^2)}$. Now the function $s$, as a function of $\sum x_i$, is a periodic function with period $m$ and if we feed the uniform distribution over $\{0, 1/n, \ldots, m/n\}$ into $s$ we have $\mathbb{E}[s] \leq \varepsilon/10$. It follows that if $n$ is at least a large constant times $m^2(\log(m/\varepsilon))$, we have $\mathbb{E}[s(U)] \leq 2\varepsilon/10$ and we conclude that $\mathbb{E}[q(U)] \leq 4\varepsilon/10$. $\qquad\square$

# 3   Tight lower bound on $k$-wise uniformity vs. mod $m$

In this section we prove Theorem 2. For convenience, from now on we will consider the space $\{-1, 1\}^n$ instead of $\{0, 1\}^n$. In particular, we will consider strings $x \in \{-1, 1\}^n$ that satisfy $\sum_i x_i \equiv c \pmod{m}$. One can translate results stated for $\{0, 1\}^n$ to results for $\{-1, 1\}^n$ and vice versa using the following fact.

**Fact 12.** *Let $x \in \{0, 1\}^n$ and $y \in \{-1, 1\}^n$ be the string obtained by replacing each $x_i$ by $y_i = 1 - 2x_i$. Then*

$$\sum_i y_i = n - 2\sum_i x_i \pmod{m},$$

*and conversely,*

$$\sum_i x_i \equiv \begin{cases} 2^{-1}(n - \sum_i y_i) \pmod{m} & \text{if } m \text{ odd,} \\ (n - \sum_i y_i)/2 \pmod{\frac{m}{2}} & \text{if } m \text{ and } n \text{ are even.} \end{cases}$$

Let $n$ be a positive integer. Let $X_1, X_2, \ldots, X_n$ be independent random variables chosen uniformly from $\{-1, 1\}$. Let $B$ be the sum of all the $X_j$. The distribution of $B$ is a shifted binomial distribution. Note that $B$ has the same parity as $n$.

**Theorem 13.** *Let $m$ and $n$ be positive integers and $c$ be an integer. Suppose that $m$ is odd or $n$ and $c$ have the same parity. Let $k$ be a positive integer such that $k \leq \frac{n}{8m^2}$. Then there is a probability distribution on the $c \bmod m$ integers that matches the first $k$ moments of $B$. Furthermore, the support of the probability distribution is a subset of the support of $B$.*

Theorem 2 follows from applying Fact 12 to Theorem 13.

Our goal is to come up with a distribution supported on $c \bmod m$ so that its first $k$ moments match the moments of $B$. We first start with a measure $q$ on the $c \bmod m$ integers. Here $q$ may not be a probability measure — its values may not sum to 1. However, we will show that we can turn $q$ into a probability measure $p$ by a small adjustment $\Delta$ on $k + 1$ appropriately chosen positive values of $q(x)$.

## 3.1 Defining $C_{m,c}(x)$

Let $m$ be a positive integer (the modulus). Let $c$ be an integer (the residue). We will assume that either $m$ is odd or $n$ and $c$ have the same parity. We will use Iverson bracket notation: $[\![\text{true}]\!] = 1$ and $[\![\text{false}]\!] = 0$. Define the comb function $C_{m,c}$ on the integers by $C_{m,c}(x) = m[\![x \equiv c \pmod m]\!]$ if $m$ is odd and $C_{m,c}(x) = \frac{m}{2}[\![x \equiv c \pmod m]\!]$ if $m$ is even.

## 3.2 Defining $q(x)$

Define the function $q$ on the integers by $q(x) = C_{m,c}(x)\Pr[B = x]$. Note that $q$ is nonnegative. Also if $q(x) \neq 0$, then $x$ is $c \pmod m$ and in the support of $B$.

**Lemma 14.** *If $f$ is a function on the integers, then*

$$\sum_x q(x)f(x) = \mathbb{E}[C_{m,c}(B)f(B)].$$

*Proof.* By the definition of expected value, we have

$$\sum_x q(x)f(x) = \sum_x \Pr[B = x]C_{m,c}(x)f(x) = \mathbb{E}[C_{m,c}(B)f(B)]. \qquad \square$$

## 3.3 Defining Lagrange polynomials

Let $k$ be a positive integer. Let $a_0$, $a_1$, ..., $a_k$ be $k + 1$ distinct integers that are $c \bmod m$, $n \bmod 2$, and as close to 0 as possible. Because they are as close to 0 as possible, we have $|a_j| \leq (k+1)m \leq 2km$. In our application, $2km$ will be at most $n$. So each $a_j$ will be in the support of $B$.

Given an integer $v$ such that $0 \leq v \leq k$, define the Lagrange polynomial $L_v$ as follows:

$$L_v(x) = \prod_{\substack{0 \leq j \leq k \\ j \neq v}} (x - a_j).$$

Note that $L_v(a_w) = 0$ if and only if $v \neq w$. It's well known that $L_0$, $L_1$, ..., $L_k$ form a basis (the Lagrange basis) of the vector space of polynomials of degree at most $k$.

## 3.4 Defining $\Delta(x)$

Define the function $\Delta$ on the integers as follows. If $x$ equals $a_v$ (for some $v$), then

$$\Delta(a_v) = \frac{\mathbb{E}[C_{m,c}(B)L_v(B)] - \mathbb{E}[L_v(B)]}{L_v(a_v)}.$$

For $x \neq a_w$ for any $w$, then $\Delta(x) = 0$.

**Lemma 15.** *If $f$ is a polynomial of degree at most $k$, then*

$$\sum_x \Delta(x)f(x) = \mathbb{E}[C_{m,c}(B)f(B)] - \mathbb{E}[f(B)].$$

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*Proof.* We will first prove the claim when $f$ is a Lagrange polynomial $L_v$. If $\Delta(x) \neq 0$, then $x$ is of the form $a_w$ for some $w$. But if $L_v(a_w) \neq 0$, then $v = w$. So the sum has at most one nonzero term, corresponding to $x = a_v$. And the equation is true in this case by the definition of $\Delta$.

We have proved the claim for Lagrange polynomials. But every polynomial of degree at most $k$ is a linear combination of the Lagrange polynomials. This completes the proof. $\square$

## 3.5 Defining $p(x)$

Define the function $p$ on the integers by $p(x) = q(x) - \Delta(x)$. Note that if $p(x) \neq 0$, then $x$ is $c \bmod m$ and (assuming $2km \leq n$) in the support of $B$.

**Lemma 16.** *If $f$ is a polynomial of degree at most $k$, then*

$$\sum_x p(x)f(x) = \mathbb{E}[f(B)].$$

*Proof.* By Lemmas 14 and 15, we have

$$
\begin{aligned}
\sum_x p(x)f(x) &= \sum_x q(x)f(x) - \sum_x \Delta(x)f(x) \\
&= \mathbb{E}[C_{m,c}(B)f(B)] - \Big( \mathbb{E}[C_{m,c}(B)f(B)] - \mathbb{E}[f(B)] \Big) \\
&= \mathbb{E}[f(B)]. \qquad\qquad \square
\end{aligned}
$$

To show that $p$ is nonnegative, we will show that $|\Delta(x)| \leq \frac{1}{2}q(x)$. First we bound above $|\Delta(x)|$. Then we bound below $q(x)$.

Recall that $\Delta(x) = \frac{\mathbb{E}[C_{m,c}(B)L_v(B)] - \mathbb{E}[L_v(B)]}{L_v(a_v)}$ if $x$ equals $a_v$ for some $v$ (and 0 otherwise). Lemmas 20 and 22 below give upper and lower bounds on the numerator and denominator, respectively.

## 3.6 Bounding above $|\mathbb{E}[L_v(B)C_{m,c}(B)] - \mathbb{E}[L_v(B)]|$

We start this section by proving a few lemmas that will be useful to obtaining the upper bound.

**Lemma 17.** *If $\theta$ is a real number such that $|\theta| < \frac{\pi}{2}$, then $|\tan\theta| \geq |\theta|$.*

*Proof.* By symmetry, we may assume that $\theta \geq 0$. Recall that $\sec x$ is $1/\cos x$. The derivative of $\tan$ is $\sec^2$. Because $\cos x \leq 1$, it follows that $\sec^2 x \geq 1$. Integrating both sides (from 0 to $\theta$) gives $\tan\theta \geq \theta$. $\square$

**Lemma 18.** *If $\theta$ is a real number such that $|\theta| \leq \frac{\pi}{2}$, then $\cos\theta \leq e^{-\theta^2/2}$.*

*Proof.* By symmetry, we may assume that $\theta \geq 0$. The case $\theta = \pi/2$ is trivial, so we will assume that $\theta < \pi/2$. The derivative of $\ln\cos$ is $-\tan$. By Lemma 17, we have $\tan x \geq x$ for $0 \leq x < \frac{\pi}{2}$. Integrating both sides (from 0 to $\theta$) gives $-\ln\cos\theta \geq \theta^2/2$. Exponentiating gives the desired inequality. $\square$

**Lemma 19.** *Let $r$ be an integer such that $0 \leq r \leq \frac{n}{8}$. Let $m$ be an integer such that $1 \leq m \leq \sqrt{n}$. Suppose that $m$ is odd or $n$ and $c$ have the same parity. Then*

$$\left| \mathbb{E}[B^r C_{m,c}(B)] - \mathbb{E}[B^r] \right| \leq 8(3rm)^r e^{-2n/m^2}.$$

*Proof.* Let $m'$ be $m$ if $m$ is odd and $m/2$ if $m$ is even. Let $\alpha$ be $\pi/m'$. For now, we will assume that $n$ and $c$ have the same parity. At the end, we will show how to adjust the proof when $n$ and $c$ have the opposite parity.

Because $B$ and $n$ have the same parity, $B - c$ is even. So we have the identity

$$\sum_{j=1}^{m'-1} e^{ij\alpha(B-c)} = C_{m,c}(B) - 1.$$

Hence, by the triangle inequality and then Lemma 38, whose proof we defer to Section 5, we have (Lemma 38 is the second inequality)

$$
\begin{aligned}
\left| \mathbb{E}[B^r C_{m,c}(B)] - \mathbb{E}[B^r] \right| &= \left| \mathbb{E}\left[ B^r \sum_{j=1}^{m'-1} e^{ij\alpha(B-c)} \right] \right| \\
&= \left| \sum_{j=1}^{m'-1} e^{-ij\alpha c} \, \mathbb{E}[B^r e^{ij\alpha B}] \right| \\
&\leq \sum_{j=1}^{m'-1} \left| \mathbb{E}[B^r e^{ij\alpha B}] \right| \\
&\leq \sum_{j=1}^{m'-1} 2(8r|\cot j\alpha|)^r |\cos j\alpha|^{n/2} \\
&= 2(8r)^r \sum_{j=1}^{m'-1} |\cot j\alpha|^r |\cos j\alpha|^{n/2}.
\end{aligned}
$$

The sum is symmetric: the terms corresponding to $j = \ell$ and $j = m' - \ell$ are equal. So we can double its first half:

$$\left| \mathbb{E}[B^r C_{m,c}(B)] - \mathbb{E}[B^r] \right| \leq 4(8r)^r \sum_{j=1}^{\lfloor m'/2 \rfloor} |\cot j\alpha|^r |\cos j\alpha|^{n/2}.$$

Therefore, by Lemmas 17 and 18, we have

$$\left|\mathbb{E}[B^r C_{m,c}(B)] - \mathbb{E}[B^r]\right| \le 4(8r)^r \sum_{j=1}^{\lfloor m'/2 \rfloor} \left(\frac{1}{j\alpha}\right)^r e^{-j^2 \alpha^2 n/4}$$

$$\le 4\left(\frac{8r}{\alpha}\right)^r \sum_{j=1}^{\lfloor m'/2 \rfloor} e^{-j^2 \alpha^2 n/4}$$

$$\le 4\left(\frac{8rm}{\pi}\right)^r \sum_{j=1}^{\lfloor m'/2 \rfloor} e^{-j^2 \pi^2 n/(4m^2)}$$

$$\le 4(3rm)^r \sum_{j=1}^{\lfloor m'/2 \rfloor} e^{-2j^2 n/m^2}$$

$$\le 4(3rm)^r \sum_{j=1}^{\lfloor m'/2 \rfloor} e^{-2jn/m^2}.$$

The sum is a geometric series whose common ratio is less than $\frac{1}{2}$, so we can bound it by twice its first term:

$$\left|\mathbb{E}[B^r C_{m,c}(B)] - \mathbb{E}[B^r]\right| \le 8(3rm)^r e^{-2n/m^2}.$$

The proof above assumed that $n$ and $c$ have the same parity. When $n$ and $c$ have the opposite parity, we can adjust the proof as follows. From the parity hypothesis in the theorem, we know that $m$ is odd. In particular, $m' = m$. Because $B$ and $n$ have the same parity, $B - c$ is odd. So we have the identity

$$\sum_{j=1}^{m'-1} (-1)^j e^{ij\alpha(B-c)} = C_{m,c}(B) - 1.$$

It's the same identity as before except for the factor of $(-1)^j$. We can now continue with the remainder of the proof. The factor of $(-1)^j$ goes away as soon as we apply the triangle inequality. Hence we obtain the same bound. $\qquad\square$

**Lemma 20.** *Let $m$ be an integer such that $1 \le m \le \sqrt{n}$. Suppose that $m$ is odd or $n$ and $c$ have the same parity. Suppose that $k \le \frac{n}{8}$. If $v$ is an integer such that $0 \le v \le k$, then*

$$\left|\mathbb{E}[L_v(B)C_{m,c}(B)] - \mathbb{E}[L_v(B)]\right| \le 8(5km)^k e^{-2n/m^2}.$$

*Proof.* Given a subset $A$ of $\{1, 2, \ldots, n\}$, define $X^A$ to be the product of the $X_j$ for which $j$ is in $A$.

By expanding the product, we have

$$L_v(B) = \prod_{j \ne v}(B - a_j) = \sum_A (-1)^{|A|} a^A B^{k-|A|},$$

where $A$ ranges over every subset of $\{0, 1, \ldots, k\} - \{v\}$. Therefore, by the triangle inequality, Lemma 19, and the binomial theorem, we have

$$
\begin{aligned}
|\mathbb{E}[L_v(B)C_{m,c}(B)] - \mathbb{E}[L_v(B)]| &= \left|\mathbb{E}\Big[[C_{m,c}(B) - 1]L_v(B)\Big]\right| \\
&= \left|\mathbb{E}\Big[[C_{m,c}(B) - 1]\sum_A (-1)^{|A|}a^A B^{k-|A|}\Big]\right| \\
&= \left|\sum_A (-1)^{|A|}a^A \,\mathbb{E}\Big[[C_{m,c}(B) - 1]B^{k-|A|}\Big]\right| \\
&\leq \sum_A \left|a^A \,\mathbb{E}\Big[[C_{m,c}(B) - 1]B^{k-|A|}\Big]\right| \\
&\leq \sum_A (2km)^{|A|}\left|\mathbb{E}\Big[[C_{m,c}(B) - 1]B^{k-|A|}\Big]\right| \\
&\leq \sum_A (2km)^{|A|} \cdot 8(3(k - |A|)m)^{k-|A|}e^{-2n/m^2} \\
&= 8e^{-2n/m^2}\sum_A (2km)^{|A|}(3(k - |A|)m)^{k-|A|} \\
&\leq 8e^{-2n/m^2}\sum_A (2km)^{|A|}(3km)^{k-|A|} \\
&= 8e^{-2n/m^2}(5km)^k. \qquad \square
\end{aligned}
$$

## 3.7 Bounding below $|L_v(a_v)|$

Our lower bound on $|L_v(a_v)|$ follows from the following claim.

**Claim 21.** *Let $a_0 < \cdots < a_k$ be $k + 1$ points such that for every $j \in \{1, \ldots, k\}$ we have $a_j - a_{j-1} \geq d$. Then for any integer $t$ such that $0 \leq t \leq k$,*

$$
\prod_{j \neq t}|a_t - a_j| \geq \left(\frac{kd}{2e}\right)^k.
$$

*Proof.* First observe that we have $|a_t - a_j| \geq d|t - j|$. So we have

$$
\prod_{j \neq t}|a_t - a_j| \geq \prod_{j \neq t} d|t - j| = d^k t!(k - t)!.
$$

We will use Stirling's formula in the form $x! \geq e^{f(x)}$, where $f(x) = x \ln \frac{x}{e}$ for $x > 0$ and $f(0) = 0$. Note that $f$ is convex on the interval $[0, \infty)$. Hence we have

$$
\prod_{j \neq t}|a_t - a_j| \geq d^k t!(k - t)! \geq d^k e^{f(t)+f(k-t)} \geq d^k e^{2f(k/2)} = \left(\frac{kd}{2e}\right)^k. \qquad \square
$$

**Lemma 22.** *If $v$ is an integer such that $0 \leq v \leq k$, then*

$$
|L_v(a_v)| \geq \left(\frac{km}{6}\right)^k.
$$

*Proof.* Without loss of generality, assume that the $a_j$ are in sorted order. Then this lemma follows from Claim 21 with $d$ replaced by $m$. $\qquad \square$

## 3.8 Conclude upper bound on $|\Delta(x)|$

**Lemma 23.** *Let $m$ be an integer such that $1 \leq m \leq \sqrt{n}$. Suppose that $m$ is odd or $n$ and $c$ have the same parity. Suppose that $k \leq \frac{n}{8}$. If $x$ is an integer, then*

$$|\Delta(x)| \leq 8(30)^k e^{-2n/m^2}.$$

*Proof.* If $x$ is different from $a_v$ for every $v$, then $\Delta(x) = 0$. So we may assume that $x = a_v$ for some $v$. By Lemmas 20 and 22, we have

$$
\begin{aligned}
|\Delta(x)| &= \frac{|\mathbb{E}[C_{m,c}(B)L_v(B)] - \mathbb{E}[L_v(B)]|}{|L_v(a_v)|} \\
&\leq \frac{8(5km)^k e^{-2n/m^2}}{(km/6)^k} \\
&= 8(30)^k e^{-2n/m^2}.
\end{aligned}
$$
$\qquad\square$

## 3.9 Bounding below $q(x)$

**Lemma 24.** *If $a$ is an integer such that $|a| \leq n$ and $a \equiv n \pmod 2$, then*

$$\Pr[B = a] \geq 2^{-a^2/n} \frac{1}{2\sqrt{n}}.$$

*Proof.* The event $B = a$ is equivalent to $\frac{n+a}{2}$ of the $X_j$ being 1 and the other $\frac{n-a}{2}$ being $-1$. Hence

$$\Pr[B = a] = \frac{1}{2^n} \binom{n}{(n+a)/2}.$$

If $a = n$ or $a = -n$, then the desired inequality is easy to check. So we will assume that $|a| < n$. We will use Stirling's formula in the form

$$x^x e^{-x} \sqrt{2\pi x} \leq x! \leq x^x e^{-x} e \sqrt{x},$$

where $x$ is a positive integer. We have

$$
\begin{aligned}
\binom{n}{(n+a)/2} &= \frac{n!}{\frac{n+a}{2}! \frac{n-a}{2}!} \\
&\geq \frac{n^n \sqrt{2\pi n}}{\left(\frac{n+a}{2}\right)^{(n+a)/2} \left(\frac{n-a}{2}\right)^{(n-a)/2} e^2 \sqrt{(n+a)/2} \sqrt{(n-a)/2}} \\
&= 2^{H\left(\frac{1}{2} + \frac{a}{2n}\right)n} \frac{2\sqrt{2\pi n}}{e^2 \sqrt{n^2 - a^2}},
\end{aligned}
$$

where $H$ is the binary entropy function $H(x) = -x \log_2 x - (1 - x) \log_2 (1 - x)$. It's known

that $H(x) \geq 4x(1-x)$. That means $H(\frac{1}{2} + \frac{a}{2n}) \geq 1 - \frac{a^2}{n^2}$. So we have

$$\binom{n}{(n+a)/2} \geq 2^{n-a^2/n} \frac{2\sqrt{2\pi n}}{e^2\sqrt{n^2-a^2}}$$

$$\geq 2^{n-a^2/n} \frac{2\sqrt{2\pi}}{e^2\sqrt{n}}$$

$$\geq 2^{n-a^2/n} \frac{1}{2\sqrt{n}}.$$

Dividing by $2^n$ gives the desired inequality. $\qquad\square$

## 3.10   Conclude $|\Delta(x)| \leq q(x)$

**Lemma 25.** *Let $m$ and $n$ be positive integers and $c$ be an integer. Suppose that $m$ is odd or $n$ and $c$ have the same parity. Let $k$ be a positive integer such that $k \leq \frac{n}{8m^2}$. If $x$ is an integer, then $|\Delta(x)| \leq \frac{1}{2}q(x)$.*

*Proof.* If $x$ is different from $a_v$ for every $v$, then $\Delta(x) = 0$. So we may assume that $x = a_v$ for some $v$. By Lemma 23, we have

$$|\Delta(x)| \leq 8(30)^k e^{-2n/m^2} \leq \frac{1}{4}e^{8k}e^{-2n/m^2} \leq \frac{1}{4}e^{n/m^2}e^{-2n/m^2} = \frac{1}{4}e^{-n/m^2}.$$

By the definition of $q$ and Lemma 24, we have

$$q(x) = C_{m,0}(x)\Pr[B = x] \geq \frac{m}{2}\Pr[B = x] \geq 2^{-x^2/n}\frac{m}{4\sqrt{n}}.$$

We know that

$$|x| = |a_v| \leq 2km \leq \frac{n}{4m}.$$

So

$$q(x) \geq 2^{-n/(16m^2)}\frac{m}{4\sqrt{n}} \geq e^{-n/(16m^2)}\frac{m}{4\sqrt{n}}.$$

Applying the inequality $x \leq e^{x/e}$ (to $x = 4n/m^2$), we have

$$\frac{4n}{m^2} \leq e^{4n/(em^2)} \leq e^{3n/(2m^2)}.$$

Thus

$$\frac{m}{4\sqrt{n}} = \frac{1}{2}\left(\frac{4n}{m^2}\right)^{-1/2} \geq \frac{1}{2}e^{-3n/(4m^2)}.$$

Hence

$$q(x) \geq \frac{1}{2}e^{-3n/(4m^2)}e^{-n/(16m^2)} \geq \frac{1}{2}e^{-n/m^2}.$$

Comparing our bounds for $\Delta$ and $q$, we see that $|\Delta(x)| \leq \frac{1}{2}q(x)$. $\qquad\square$

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### 3.11  Conclude lower bound

*Proof of Theorem 13.* Recall the function $p$ from Lemma 16. We will show that $p$ is the desired probability distribution. From the definition of $p$ and Lemma 25, we get $p(x) \geq \frac{1}{2}q(x)$; in particular, $p$ is nonnegative. Applying Lemma 16 to the constant function 1 (the zeroth moment), we see that the sum of the $p(x)$ is 1. In other words, $p$ is indeed a probability distribution. Applying Lemma 16 to the other monomials (namely $x$, $x^2$, ..., $x^k$), we see that $p$ matches the first $k$ moments of $B$. This completes the proof. $\square$

## 4  Tight lower bound on $k$-wise uniformity vs. threshold

In this section we prove Theorem 6. Like the last section, we will work with $\{-1, 1\}^n$ and translate the results back to $\{0, 1\}^n$ using the following fact.

**Fact 26.** *Let $x \in \{0, 1\}^n$ and $y \in \{-1, 1\}^n$ be the string obtained by replacing each $x_i$ by $y_i = 1 - 2x_i$. Then $|\sum_i x_i - n/2| \leq t$ if and only if $|\sum_i y_i| \leq 2t$.*

Let $n$ be a positive integer. Let $X_1$, $X_2$, ..., $X_n$ be independent random variables chosen uniformly from $\{-1, 1\}$. Let $B$ be the sum of all the $X_j$. The distribution of $B$ is a shifted binomial distribution. Note that $B$ has the same parity as $n$.

**Theorem 27.** *Let $n$ and $t$ be positive integers such that $t \leq n$. Let $k$ be a positive integer such that $k \leq \frac{t^2}{200n}$. Then there is a probability distribution on the integers with absolute value at most $t$ that matches the first $k$ moments of $B$. Furthermore, the support of the probability distribution is a subset of the support of $B$.*

Theorem 6 follows from applying Fact 26 to Theorem 27.

Let $m$ be an odd integer between $\frac{n}{3t}$ and $\frac{n}{t}$. In Theorem 13, we constructed a probability distribution (call it $p'$) on the 0 mod $m$ integers that matches the first $\frac{t^2}{8n}$ moments of $B$. Furthermore, the support of $p'$ is a subset of the support of $B$. Looking at the proof, we see that $p'(x) \geq \frac{1}{2}C_{m,0}(x)\Pr[B = x]$ for all $x$. Let $C'(x)$ be $p'(x)/\Pr[B = x]$ if $\Pr[B = x] > 0$ and $C_{m,0}(x)$ otherwise. We have $p'(x) = C'(x)\Pr[B = x]$ for all $x$. Because $p'$ matches the first few moments of $B$, we have $\mathbb{E}[C'(B)f(B)] = \mathbb{E}[f(B)]$ for every polynomial $f$ of degree at most $\frac{t^2}{8n}$. Also, $C'(x) \geq \frac{1}{2}C_{m,0}(x)$ for all $x$.

Given an integer $x$, let $T(x)$ be $[\![\, |x| \leq t \,]\!]C'(x)$.

### 4.1  Defining $q(x)$

Given an integer $x$, define $q(x)$ to be $T(x)\Pr[B = x]$. Note that $q$ is nonnegative. Also if $q(x) \neq 0$, then $|x| \leq t$ and $x$ is in the support of $B$.

**Lemma 28.** *If $f$ is a function on the integers, then*

$$\sum_x q(x)f(x) = \mathbb{E}[T(B)f(B)].$$

*Proof.* By the definition of expected value, we have

$$\sum_x q(x)f(x) = \sum_x \Pr[B = x]T(x)f(x) = \mathbb{E}[T(B)f(B)]. \qquad \square$$

## 4.2 Defining Lagrange polynomials

Let $a_0$, $a_1$, ..., $a_k$ be $k+1$ distinct integers that are $0 \bmod m$, $n \bmod 2$, and as close to $0$ as possible. Because they are as close to $0$ as possible, we have $|a_j| \leq (k+1)m \leq 2km$. Because $k \leq \frac{t^2}{200n}$ and $m \leq \frac{n}{t}$, we have $2km \leq t \leq n$. So $|a_j| \leq t$ and $a_j$ is in the support of $B$.

Given an integer $v$ such that $0 \leq v \leq k$, define the Lagrange polynomial $L_v$ as follows:

$$L_v(x) = \prod_{\substack{0 \leq j \leq k \\ j \neq v}} (x - a_j).$$

Note that $L_v(a_w) = 0$ if and only if $v \neq w$. It's well known that $L_0$, $L_1$, ..., $L_k$ form a basis (the Lagrange basis) of the vector space of polynomials of degree at most $k$.

## 4.3 Defining $\Delta(x)$

Define the function $\Delta$ on the integers as follows. If $x$ equals $a_v$ (for some $v$), then

$$\Delta(a_v) = \frac{\mathbb{E}[T(B)L_v(B)] - \mathbb{E}[L_v(B)]}{L_v(a_v)}.$$

For $x \neq a_w$ for any $w$, then $\Delta(x) = 0$.

**Lemma 29.** *If $f$ is a polynomial of degree at most $k$, then*

$$\sum_x \Delta(x)f(x) = \mathbb{E}[T(B)f(B)] - \mathbb{E}[f(B)].$$

*Proof.* We will first prove the claim when $f$ is a Lagrange polynomial $L_v$. If $\Delta(x) \neq 0$, then $x$ is of the form $a_w$ for some $w$. But if $L_v(a_w) \neq 0$, then $v = w$. So the sum has at most one nonzero term, corresponding to $x = a_v$. And the equation is true in this case by the definition of $\Delta$.

We have proved the claim for Lagrange polynomials. But every polynomial of degree at most $k$ is a linear combination of the Lagrange polynomials. This completes the proof. $\qquad \square$

## 4.4 Defining $p(x)$

Define the function $p$ on the integers by $p(x) = q(x) - \Delta(x)$. Note that if $p(x) \neq 0$, then $|x| \leq t$ and $x$ is in the support of $B$.

**Lemma 30.** *If $f$ is a polynomial of degree at most $k$, then*

$$\sum_x p(x)f(x) = \mathbb{E}[f(B)].$$

*Proof.* By Lemmas 28 and 29, we have

$$\sum_x p(x)f(x) = \sum_x q(x)f(x) - \sum_x \Delta(x)f(x)$$
$$= \mathbb{E}[T(B)f(B)] - \Big(\mathbb{E}[T(B)f(B)] - \mathbb{E}[f(B)]\Big)$$
$$= \mathbb{E}[f(B)]. \qquad \square$$

We will show that $|\Delta(x)| \leq \frac{1}{2}q(x)$. First we bound above $|\Delta(x)|$. Then we bound below $q(x)$. Recall that $\Delta(x) = \frac{\mathbb{E}[L_v(B)T(B)] - \mathbb{E}[L_v(B)]}{L_v(a_v)}$ if $x$ equals $a_v$ for some $v$ and 0 otherwise. Lemmas 34 and 35 below give upper and lower bounds on the numerator and denominator, respectively.

## 4.5 Bounding above $|\mathbb{E}[L_v(B)T(B)] - \mathbb{E}[L_v(B)]|$

We start this section by proving the following lemma.

**Lemma 31.** *Let $d$ be a nonnegative integer. Then the $(2d)$th moment $\mathbb{E}[B^{2d}]$ is at most $\frac{(2d)!}{2^d d!}n^d$.*

*Proof.* The odd moments of each $X_j$ are all 0. The even moments of $X_j$ are all 1. Let $g_1$, $g_2$, ..., $g_n$ be independent standard Gaussians (with mean zero and unit variance). The odd moments of $g_j$ are all 0. If $c$ is a nonnegative integer, then the $(2c)$th moment of $g_j$ is known to be $\frac{(2c)!}{2^c c!}$, the product of the positive odd integers less than $2c$. In particular, the even moments of $g_j$ are all at least 1. So the moments of $X_j$ are at most the corresponding moments of $g_j$.

Let $G$ be the sum of the $g_j$. When we expand $B^{2d}$ and $G^{2d}$, each gives a sum of $n^{2d}$ terms. By the previous paragraph, the expectation of each term of $B^{2d}$ is at most the expectation of the corresponding term of $G^{2d}$. Hence the $(2d)$th moment of $B$ is at most the $(2d)$th moment of $G$. But $G$ is a Gaussian with mean zero and variance $n$. In particular, $G/\sqrt{n}$ is a standard Gaussian. So we have

$$\mathbb{E}[B^{2d}] \leq \mathbb{E}[G^{2d}] = n^d \, \mathbb{E}[(G/\sqrt{n}\,)^{2d}] = \frac{(2d)!}{2^d d!}n^d. \qquad \square$$

**Lemma 32.** *If $d$ is a nonnegative integer, then $\mathbb{E}[B^{2d}]$ is at most $\sqrt{2}\,(2dn/e)^d$.*

*Proof.* The case $d = 0$ is trivial (interpreting $0^0$ as 1), so we will assume that $d$ is positive. Lemma 31 says that

$$\mathbb{E}[B^{2d}] \leq \frac{(2d)!}{2^d d!}n^d.$$

To bound the factorials, we will use the following precise form of Stirling's formula due to Robbins [Rob55]: if $x$ is a positive integer, then

$$x^x e^{-x}\sqrt{2\pi x}\, e^{1/(12x+1)} < x! < x^x e^{-x}\sqrt{2\pi x}\, e^{1/(12x)}.$$

Hence we have

$$\frac{(2d)!}{2^d d!} < \frac{(2d)^{2d}e^{-2d}\sqrt{4\pi d}\, e^{1/(24d)}}{2^d d^d e^{-d}\sqrt{2\pi d}\, e^{1/(12d+1)}} = \sqrt{2}\left(\frac{2d}{e}\right)^d e^{1/(24d)-1/(12d+1)} < \sqrt{2}\left(\frac{2d}{e}\right)^d. \qquad \square$$

**Lemma 33.** *Let $n$ and $t$ be positive integers such that $t \leq n$ and $t^2 \geq 200n$. Let $r$ be an integer such that $0 \leq r \leq \frac{t^2}{9n}$. Then*

$$\left|\mathbb{E}[B^r T(B)] - \mathbb{E}[B^r]\right| \leq 2t^r e^{-t^2/(6n)}.$$

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*Proof.* Let $s$ be a nonnegative integer such that $r + s$ is an even number between $\frac{t^2}{9n}$ and $\frac{t^2}{8n}$. (Because $t^2 \geq 200n$, there is such an $s$.) We have

$$[\![\, |B| > t \,]\!] \leq t^{-s} |B|^s.$$

Hence, by the moment-matching property of $C'$, the definition of $T$, the triangle inequality, and Lemma 32, we have

$$
\begin{aligned}
\left| \mathbb{E}[B^r] - \mathbb{E}[B^r T(B)] \right| &= \left| \mathbb{E}[B^r C'(B)] - \mathbb{E}[B^r T(B)] \right| \\
&= \left| \mathbb{E}\big[ B^r C'(B) [\![\, |B| > t \,]\!] \big] \right| \\
&\leq \mathbb{E}\big[ |B|^r C'(B) [\![\, |B| > t \,]\!] \big] \\
&\leq t^{-s} \, \mathbb{E}\big[ |B|^{r+s} C'(B) \big] \\
&= t^{-s} \, \mathbb{E}\big[ B^{r+s} C'(B) \big] \\
&= t^{-s} \, \mathbb{E}\big[ B^{r+s} \big] \\
&\leq 2 t^{-s} \left( \frac{(r+s)n}{e} \right)^{(r+s)/2} \\
&= 2 t^r \left( \frac{(r+s)n}{e t^2} \right)^{(r+s)/2} \\
&\leq 2 t^r \left( \frac{1}{8e} \right)^{t^2/(18n)} \\
&\leq 2 t^r e^{-t^2/(6n)}.
\end{aligned}
$$

$\square$

**Lemma 34.** *Let $n$ and $t$ be positive integers such that $t \leq n$. Let $k$ be a positive integer such that $k \leq \frac{t^2}{200n}$. If $v$ is an integer such that $0 \leq v \leq k$, then*

$$\left| \mathbb{E}[L_v(B) T(B)] - \mathbb{E}[L_v(B)] \right| \leq 2 (2t)^k e^{-t^2/(6n)}.$$

*Proof.* Recall that for a subset $A$ of $\{1, 2, \ldots, n\}$, we define $X^A$ to be the product of the $X_j$ for which $j$ is in $A$.

By expanding the product, we have

$$L_v(B) = \prod_{j \neq v} (B - a_j) = \sum_A (-1)^{|A|} a^A B^{k - |A|},$$

where $A$ ranges over every subset of $\{0, 1, \ldots, k\} - \{v\}$. Therefore, by the triangle inequality,

Lemma 33, and the binomial theorem, we have

$$
\begin{aligned}
|\mathbb{E}[L_v(B)T(B)] - \mathbb{E}[L_v(B)]| &= \left| \mathbb{E}\Big[[T(B) - 1]L_v(B)\Big] \right| \\
&= \left| \mathbb{E}\Big[[T(B) - 1]\sum_A (-1)^{|A|} a^A B^{k-|A|}\Big] \right| \\
&= \left| \sum_A (-1)^{|A|} a^A \,\mathbb{E}\Big[[T(B) - 1]B^{k-|A|}\Big] \right| \\
&\leq \sum_A \left| a^A \,\mathbb{E}\Big[[T(B) - 1]B^{k-|A|}\Big] \right| \\
&\leq \sum_A t^{|A|} \left| \mathbb{E}\Big[[T(B) - 1]B^{k-|A|}\Big] \right| \\
&\leq \sum_A t^{|A|} \cdot 2t^{k-|A|} e^{-t^2/(6n)} \\
&= 2e^{-t^2/(6n)} \sum_A t^k \\
&= 2e^{-t^2/(6n)}(2t)^k. \qquad \square
\end{aligned}
$$

## 4.6  Bounding below $|L_v(a_v)|$

**Lemma 35.** *If $v$ is an integer such that $0 \leq v \leq k$, then*

$$
|L_v(a_v)| \geq \left(\frac{kn}{9t}\right)^k.
$$

*Proof.* Without loss of generality, assume that the $a_j$ are in sorted order. Then this lemma follows from Claim 21 (with $d$ replaced by $2m$) and the bound $m \geq \frac{n}{3t}$. $\qquad \square$

## 4.7  Conclude upper bound on $|\Delta(x)|$

**Lemma 36.** *Let $n$ and $t$ be positive integers such that $t \leq n$. Let $k$ be a positive integer such that $k \leq \frac{t^2}{200n}$. If $x$ is an integer, then*

$$
|\Delta(x)| \leq \frac{1}{50} e^{-t^2/(12n)}.
$$

*Proof.* If $x$ is different from $a_v$ for every $v$, then $\Delta(x) = 0$. So we may assume that $x = a_v$ for some $v$. By Lemmas 34 and 35, we have

$$
\begin{aligned}
|\Delta(x)| &= \frac{|\mathbb{E}[T(B)L_v(B)] - \mathbb{E}[L_v(B)]|}{|L_v(a_v)|} \\
&\leq \frac{2(2t)^k e^{-t^2/(6n)}}{(kn/(9t))^k} \\
&= 2\left(\frac{18t^2}{kn}\right)^k e^{-t^2/(6n)} \\
&\leq \frac{1}{50}\left(\frac{1800t^2}{kn}\right)^k e^{-t^2/(6n)}.
\end{aligned}
$$

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The expression $\left(\frac{1800t^2}{kn}\right)^k$ is an increasing function of $k$ on the interval $(0, \frac{1800t^2}{en}]$. Because $k \leq \frac{t^2}{200n}$, we have

$$\left(\frac{1800t^2}{kn}\right)^k \leq (1800 \cdot 200)^{t^2/(200n)} \leq e^{t^2/(12n)}.$$

Plugging this bound into our previous inequality for $|\Delta(x)|$ completes the proof. $\qquad\square$

## 4.8 Conclude $|\Delta(x)| \leq q(x)$

**Lemma 37.** *Let $n$ and $t$ be positive integers such that $t \leq n$. Let $k$ be a positive integer such that $k \leq \frac{t^2}{200n}$. If $x$ is an integer, then $|\Delta(x)| \leq \frac{1}{2}q(x)$.*

*Proof.* If $x$ is different from $a_v$ for every $v$, then $\Delta(x) = 0$. So we may assume that $x = a_v$ for some $v$. By Lemma 36, we have $|\Delta(x)| \leq \frac{1}{50}e^{-t^2/(12n)}$. By the definition of $q$ and Lemma 24, we have

$$q(x) = C'(x)\Pr[B = x] \geq \frac{1}{2}C_{m,0}(x)\Pr[B = x] \geq \frac{n}{6t}\Pr[B = x] \geq 2^{-x^2/n}\frac{\sqrt{n}}{12t}.$$

We know that

$$|x| = |a_v| \leq 2km \leq 2 \cdot \frac{t^2}{200n} \cdot \frac{n}{t} = \frac{t}{100}.$$

So

$$q(x) \geq 2^{-t^2/(10000n)}\frac{\sqrt{n}}{12t} \geq e^{-t^2/(10000n)}\frac{\sqrt{n}}{12t}.$$

Applying the inequality $x \leq e^{x/e}$ (to $x = \frac{t^2}{4n}$), we have

$$\frac{t^2}{4n} \leq e^{t^2/(4en)} \leq e^{t^2/(10n)}.$$

Thus

$$\frac{\sqrt{n}}{12t} = \frac{1}{24}\left(\frac{t^2}{4n}\right)^{-1/2} \geq \frac{1}{24}e^{-t^2/(20n)}.$$

Hence

$$q(x) \geq \frac{1}{24}e^{-t^2/(20n)}e^{-t^2/(10000n)} \geq \frac{1}{24}e^{-t^2/(12n)}.$$

Comparing our bounds for $\Delta$ and $q$, we see that $|\Delta(x)| \leq \frac{1}{2}q(x)$. $\qquad\square$

## 4.9 Conclude lower bound

*Proof of Theorem 27.* Recall the function $p$ from Lemma 30. We will show that $p$ is the desired probability distribution. From the definition of $p$ and Lemma 37, we get $p(x) \geq \frac{1}{2}q(x)$; in particular, $p$ is nonnegative. Applying Lemma 30 to the constant function 1 (the zeroth moment), we see that the sum of the $p(x)$ is 1. In other words, $p$ is indeed a probability distribution. Applying Lemma 30 to the other monomials (namely $x$, $x^2$, ..., $x^k$), we see that $p$ matches the first $k$ moments of $B$. This completes the proof. $\qquad\square$

# 5   Proof of Lemma 38

In this section, we will prove the following lemma that was used in the proof of Lemma 19. Recall that $X_1, X_2, \ldots, X_n$ are independent random variables chosen uniformly from $\{-1, 1\}$, and $B$ is the sum of all the $X_j$.

**Lemma 38.** *Let $r$ be an integer such that $0 \leq r \leq \frac{n}{8}$. Let $\theta$ be a real number such that $\sin \theta \neq 0$. Then*

$$|\mathbb{E}[B^r e^{i\theta B}]| \leq 2(8r|\cot \theta|)^r |\cos \theta|^{n/2}.$$

**Remark 2.** *By the triangle inequality and Lemma 31, we have $|\mathbb{E}[B^{2r} e^{i\theta B}]| \leq \frac{(2r)!}{2^r r!} n^r$, whether $\sin \theta$ is zero or not.*

Recall that for a subset $A$ of $\{1, 2, \ldots, n\}$, we define $X^A$ to be the product of the $X_j$ for which $j$ is in $A$.

We will need the hyperbolic functions. Recall that $\cosh z$ is $(e^z + e^{-z})/2$, $\sinh z$ is $(e^z - e^{-z})/2$, $\tanh z$ is $\sinh z / \cosh z$, $\coth z$ is $\cosh z / \sinh z$, and $\operatorname{sech} z$ is $1/\cosh z$.

**Lemma 39.** *If $A$ is a subset of $\{1, 2, \ldots, n\}$ and $z$ is a complex number, then*

$$\mathbb{E}[X^A e^{zB}] = (\sinh z)^{|A|} (\cosh z)^{n-|A|}.$$

*Proof.* Because $B$ is the sum of the $X_j$, we have

$$\begin{aligned}
\mathbb{E}[X^A e^{zB}] &= \mathbb{E}\left[ \prod_{j \in A} X_j \prod_{j=1}^{n} e^{zX_j} \right] \\
&= \mathbb{E}\left[ \prod_{j \in A} X_j e^{zX_j} \prod_{j \notin A} e^{zX_j} \right] \\
&= \prod_{j \in A} \mathbb{E}[X_j e^{zX_j}] \prod_{j \notin A} \mathbb{E}[e^{zX_j}] \\
&= \prod_{j \in A} \sinh z \prod_{j \notin A} \cosh z \\
&= (\sinh z)^{|A|} (\cosh z)^{n-|A|}. \qquad \square
\end{aligned}$$

**Lemma 40.** *Let $A$ be a subset of $\{1, 2, \ldots, n\}$. Let $\theta$ be a real number. If $|\sin \theta| < |\cos \theta|$, then $|\mathbb{E}[X^A e^{i\theta B}]| = (\cos 2\theta)^{n/2} \mathbb{E}[X^A e^{\lambda B}]$, where $\lambda$ is $\frac{1}{2} \ln \frac{1 + |\tan \theta|}{1 - |\tan \theta|}$.*

*Proof.* Because $|\sin \theta| < |\cos \theta|$, we have $|\tan \theta| < 1$, so $\lambda$ is well defined. From our choice of $\lambda$, we have

$$\tanh \lambda = \frac{e^{2\lambda} - 1}{e^{2\lambda} + 1} = \frac{(1 + |\tan \theta|) - (1 - |\tan \theta|)}{(1 + |\tan \theta|) + (1 - |\tan \theta|)} = |\tan \theta|.$$

It follows that

$$\cosh \lambda = \frac{1}{\sqrt{1 - \tanh^2 \lambda}} = \frac{1}{\sqrt{1 - \tan^2 \theta}} = \frac{|\cos \theta|}{\sqrt{\cos^2 \theta - \sin^2 \theta}} = \frac{|\cos \theta|}{\sqrt{\cos 2\theta}}.$$

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Hence
$$\sinh \lambda = \tanh \lambda \cosh \lambda = |\tan \theta| \frac{|\cos \theta|}{\sqrt{\cos 2\theta}} = \frac{|\sin \theta|}{\sqrt{\cos 2\theta}}.$$

Therefore, applying Lemma 39 twice, we have

$$\begin{aligned}
|\mathbb{E}[X^A e^{i\theta B}]| &= |\sinh i\theta|^{|A|} |\cosh i\theta|^{n-|A|} \\
&= |\sin \theta|^{|A|} |\cos \theta|^{n-|A|} \\
&= (\cos 2\theta)^{n/2} (\sinh \lambda)^{|A|} (\cosh \lambda)^{n-|A|} \\
&= (\cos 2\theta)^{n/2} \mathbb{E}[X^A e^{\lambda B}]. \qquad \square
\end{aligned}$$

Let $r$ be a nonnegative integer. Let $f$ be a function from $\{1, 2, \ldots, r\}$ to $\{1, 2, \ldots, n\}$. Define $\mathrm{odd}(f)$, the *odd image* of $f$, to be the set of $j$ in $\{1, 2, \ldots, n\}$ such that $|f^{-1}(j)|$ is odd. Note that $|\mathrm{odd}(f)| \le r$ and $|\mathrm{odd}(f)| \le n$.

**Lemma 41.** *If $r$ is a nonnegative integer, then $B^r = \sum_f X^{\mathrm{odd}(f)}$, where the sum is over every function $f$ from $\{1, \ldots, r\}$ to $\{1, \ldots, n\}$.*

*Proof.* By expanding $B^r$ and exploiting the constraint that each $X_j$ is $\pm 1$, we have

$$\begin{aligned}
B^r &= \sum_f X_{f(1)} \cdots X_{f(r)} \\
&= \sum_f \prod_{j=1}^{n} X_j^{|f^{-1}(j)|} \\
&= \sum_f \prod_{j=1}^{n} X_j^{|f^{-1}(j)| \bmod 2} \\
&= \sum_f \prod_{j \in \mathrm{odd}(f)} X_j \\
&= \sum_f X^{\mathrm{odd}(f)}. \qquad \square
\end{aligned}$$

**Lemma 42.** *Let $r$ be a nonnegative integer. Let $\theta$ be a real number.*

(a) *If $r \le n$, then $|\mathbb{E}[B^r e^{i\theta B}]| \le n^r |\cos \theta|^{n-r}$.*

(b) *If $|\sin \theta| < |\cos \theta|$, then $|\mathbb{E}[B^r e^{i\theta B}]| \le (\cos 2\theta)^{n/2} \mathbb{E}[B^r e^{\lambda B}]$, where $\lambda$ is $\frac{1}{2} \ln \frac{1+|\tan \theta|}{1-|\tan \theta|}$.*

*Proof.* By Lemma 41 and the triangle inequality, we have

$$|\mathbb{E}[B^r e^{i\theta B}]| = \left| \mathbb{E}\left[ \sum_f X^{\mathrm{odd}(f)} e^{i\theta B} \right] \right| = \left| \sum_f \mathbb{E}[X^{\mathrm{odd}(f)} e^{i\theta B}] \right| \le \sum_f |\mathbb{E}[X^{\mathrm{odd}(f)} e^{i\theta B}]|.$$

We will use this inequality in both parts.

(a) By Lemma 39, we have

$$
\begin{aligned}
|\mathbb{E}[B^r e^{i\theta B}]| &\leq \sum_f |\mathbb{E}[X^{\mathrm{odd}(f)} e^{i\theta B}]| \\
&= \sum_f |\sin\theta|^{|\mathrm{odd}(f)|} |\cos\theta|^{n-|\mathrm{odd}(f)|} \\
&= |\cos\theta|^{n-r} \sum_f |\sin\theta|^{|\mathrm{odd}(f)|} |\cos\theta|^{r-|\mathrm{odd}(f)|} \\
&\leq |\cos\theta|^{n-r} \sum_f 1 \\
&= n^r |\cos\theta|^{n-r}.
\end{aligned}
$$

(b) By Lemmas 40 and 41, we have

$$
\begin{aligned}
|\mathbb{E}[B^r e^{i\theta B}]| &\leq \sum_f |\mathbb{E}[X^{\mathrm{odd}(f)} e^{i\theta B}]| \\
&= \sum_f (\cos 2\theta)^{n/2} \, \mathbb{E}[X^{\mathrm{odd}(f)} e^{\lambda B}] \\
&= (\cos 2\theta)^{n/2} \sum_f \mathbb{E}[X^{\mathrm{odd}(f)} e^{\lambda B}] \\
&= (\cos 2\theta)^{n/2} \, \mathbb{E}[B^r e^{\lambda B}]. \qquad \square
\end{aligned}
$$

**Lemma 43.** *If $r \geq 0$ and $\lambda$ is a nonzero real number, then*

$$
\mathbb{E}[|B|^r e^{\lambda B}] \leq 2 \Big(\frac{4r}{|\lambda|}\Big)^r \Big(\cosh \frac{11}{10}\lambda\Big)^n.
$$

*Proof.* First we will bound $|B|^r$ by an exponential. Let $a$ be $\frac{10r}{e|\lambda|}$. Let's temporarily assume that $r \neq 0$. Applying the inequality $x \leq e^{x/e}$ (to $x = |B|/a$), we have $|B| \leq ae^{|B|/(ea)}$. Raising both sides to the $r$th power gives $|B|^r \leq a^r e^{r|B|/(ea)}$. Plugging in the definition of $a$, we have $|B|^r \leq a^r e^{|\lambda B|/10}$. This inequality is true for $r = 0$ too.

Now we are ready to prove the desired inequality. By Lemma 39 (with $A = \emptyset$), we have

$$
\begin{aligned}
\mathbb{E}[|B|^r e^{\lambda B}] &\leq \mathbb{E}[|B|^r e^{|\lambda B|}] \\
&\leq a^r \, \mathbb{E}[e^{|\lambda B|/10} e^{|\lambda B|}] \\
&= a^r \, \mathbb{E}[e^{11|\lambda B|/10}] \\
&\leq a^r \, \mathbb{E}[e^{11\lambda B/10} + e^{-11\lambda B/10}] \\
&= 2a^r \Big(\cosh \frac{11}{10}\lambda\Big)^n \\
&= 2 \Big(\frac{10r}{e|\lambda|}\Big)^r \Big(\cosh \frac{11}{10}\lambda\Big)^n \\
&\leq 2 \Big(\frac{4r}{|\lambda|}\Big)^r \Big(\cosh \frac{11}{10}\lambda\Big)^n. \qquad \square
\end{aligned}
$$

**Lemma 44.** *If $\lambda$ is a real number, then $|\tanh \lambda| \le |\lambda|$.*

*Proof.* By symmetry, we may assume that $\lambda \ge 0$. The derivative of $\tanh$ is $\operatorname{sech}^2$. Because $\cosh x \ge 1$, it follows that $\operatorname{sech}^2 x \le 1$. Integrating both sides (from 0 to $\lambda$) gives $\tanh \lambda \le \lambda$. $\qquad\square$

**Lemma 45.** *If $\lambda$ is a real number and $c \ge 1$, then $\cosh c\lambda \le (\cosh \lambda)^{c^2}$.*

*Proof.* We will first prove that $\tanh cx \le c \tanh x$ for every $x \ge 0$. The derivative of $\tanh$ is $\operatorname{sech}^2$. Because $\cosh$ is increasing on $[0, \infty)$, it follows that $\operatorname{sech}^2 ct \le \operatorname{sech}^2 t$ for every $t \ge 0$. Integrating both sides (from 0 to $x$) gives $\frac{1}{c} \tanh cx \le \tanh x$. Multiplying by $c$ gives $\tanh cx \le c \tanh x$.

Next we will prove the cosh inequality. By symmetry, we may assume that $\lambda \ge 0$. The derivative of $\ln \cosh$ is $\tanh$. By the previous paragraph, we have $\tanh cx \le c \tanh x$ for every $x \ge 0$. Integrating both sides (from 0 to $\lambda$) gives $\frac{1}{c} \ln \cosh c\lambda \le c \ln \cosh \lambda$. Multiplying by $c$ and exponentiating gives the desired inequality. $\qquad\square$

**Lemma 46.** *If $\theta$ is a real number such that $\cos^2 \theta \ge \frac{\sqrt{5}-1}{2}$, then $\cos 2\theta \ge \cos^6 \theta$.*

*Proof.* From the hypothesis, we have

$$\cos^2 \theta + \cos^4 \theta = \cos^2 \theta (1 + \cos^2 \theta) \ge \frac{\sqrt{5}-1}{2} \cdot \frac{\sqrt{5}+1}{2} = 1.$$

Therefore, we have

$$
\begin{aligned}
\cos^6 \theta &= 1 - (1 - \cos^2 \theta)(1 + \cos^2 \theta + \cos^4 \theta) \\
&= 1 - \sin^2 \theta (1 + \cos^2 \theta + \cos^4 \theta) \\
&\le 1 - 2 \sin^2 \theta \\
&= \cos 2\theta. \qquad\square
\end{aligned}
$$

## 5.1  Main lemma, bounding $\mathbb{E}[B^r e^{i\theta B}]$

**Lemma 47** (Lemma 38 restated)**.** *Let $r$ be an integer such that $0 \le r \le \frac{n}{8}$. Let $\theta$ be a real number such that $\sin \theta \ne 0$. Then*

$$|\mathbb{E}[B^r e^{i\theta B}]| \le 2(8r|\cot \theta|)^r |\cos \theta|^{n/2}.$$

*Proof.* We will consider two cases: $\cos^2 \theta \le e^{-1/e}$ and $\cos^2 \theta \ge \frac{\sqrt{5}-1}{2}$. Because $\frac{\sqrt{5}-1}{2} < e^{-1/e}$, these two cases cover all possible $\theta$.

**Case 1:** $\cos^2 \theta \le e^{-1/e}$. Applying the inequality $x^x \ge e^{-1/e}$ for $x \ge 0$ (to $x = 8r/n$), we have

$$\cos^2 \theta \le e^{-1/e} \le \left(\frac{8r}{n}\right)^{8r/n}.$$

Hence, by Lemma 42(a), we have

$$
\begin{aligned}
|\mathbb{E}[B^r e^{i\theta B}]| &\leq n^r |\cos\theta|^{n-r} \\
&\leq n^r |\cos\theta|^{3n/4+r} \\
&= n^r (\cos^2\theta)^{n/8} |\cos\theta|^{n/2+r} \\
&\leq n^r \left(\frac{8r}{n}\right)^r |\cos\theta|^{n/2+r} \\
&= (8r|\cos\theta|)^r |\cos\theta|^{n/2} \\
&\leq (8r|\cot\theta|)^r |\cos\theta|^{n/2} \\
&\leq 2(8r|\cot\theta|)^r |\cos\theta|^{n/2}.
\end{aligned}
$$

**Case 2:** $\cos^2\theta \geq \frac{\sqrt{5}-1}{2}$. In particular, $|\sin\theta| < |\cos\theta|$. Let $\lambda$ be $\frac{1}{2}\ln\frac{1+|\tan\theta|}{1-|\tan\theta|}$. In the proof of Lemma 40, we showed that $\tanh\lambda$ is $|\tan\theta|$ and $\cosh\lambda$ is $|\cos\theta|/\sqrt{\cos 2\theta}$. By Lemma 44, we have $|\lambda| \geq |\tanh\lambda| = |\tan\theta|$. Hence, by Lemmas 42(b), 43, 45, and 46, we have

$$
\begin{aligned}
|\mathbb{E}[B^r e^{i\theta B}]| &\leq (\cos 2\theta)^{n/2}\, \mathbb{E}[B^r e^{\lambda B}] \\
&\leq (\cos 2\theta)^{n/2}\, \mathbb{E}[|B|^r e^{\lambda B}] \\
&\leq 2(\cos 2\theta)^{n/2}\left(\frac{4r}{|\lambda|}\right)^r \left(\cosh\frac{11}{10}\lambda\right)^n \\
&\leq 2(\cos 2\theta)^{n/2}(4r|\cot\theta|)^r \left(\cosh\frac{11}{10}\lambda\right)^n \\
&\leq 2(\cos 2\theta)^{n/2}(4r|\cot\theta|)^r (\cosh\lambda)^{121n/100} \\
&\leq 2(\cos 2\theta)^{n/2}(4r|\cot\theta|)^r (\cosh\lambda)^{5n/4} \\
&= 2(4r|\cot\theta|)^r (\cos 2\theta)^{n/2}\left(\frac{|\cos\theta|}{\sqrt{\cos 2\theta}}\right)^{5n/4} \\
&= 2(4r|\cot\theta|)^r \frac{|\cos\theta|^{5n/4}}{(\cos 2\theta)^{n/8}} \\
&\leq 2(4r|\cot\theta|)^r \frac{|\cos\theta|^{5n/4}}{|\cos\theta|^{3n/4}} \\
&= 2(4r|\cot\theta|)^r |\cos\theta|^{n/2} \\
&\leq 2(8r|\cot\theta|)^r |\cos\theta|^{n/2}. \qquad\square
\end{aligned}
$$

# 6   Tight upper bound on $k$-wise uniformity vs. mod $m$

In this section we prove Theorem 3. It follows from Theorem 48 below by translating the statement for $\{-1,1\}^n$ back to $\{0,1\}^n$ using Fact 12. Recall that $S'_{m,c} = \{y \in \{-1,1\}^n : \sum_i y_i \equiv c \pmod{m}\}$.

**Theorem 48.** *Let $m$ be a positive integer and let $c$ be an integer. Let $k$ be an integer greater than or equal to 4. Suppose there is a $k$-wise uniform distribution on $\{-1,1\}^n$ that is supported on $S'_{m,c}$. Then $k \leq \frac{140n}{m^2}$.*

We can restate the theorem using moments as follows. Let $B$ be the sum of $n$ independent random bits chosen uniformly from $\{-1, 1\}$. Let $Y$ be a random variable that is always $c \bmod m$. Suppose the first $k$ moments of $Y$ match those of $B$. Then $k \leq \frac{140n}{m^2}$.

The high-level idea of the proof is as follows. We compare $|\mathbb{E}[e^{2\pi i Y/m}]|$ and $|\mathbb{E}[e^{2\pi i B/m}]|$. The first is 1 because $Y$ is always $c \bmod m$. The second we show is less than $\frac{1}{2}$. We then take the Taylor approximations of the exponentials. The first $k-1$ terms are equal by the moment-matching property of $Y$. The error is given by the $k$th term, which gives us an upper bound on $k$.

*Proof of Theorem 48.* If $m < 4$, then $k \leq n \leq \frac{16n}{m^2}$. So we may assume that $m \geq 4$. Let $\alpha = 2\pi/m$. Because $m \geq 4$, we have $0 < \alpha \leq \pi/2$. For now, we will assume that $k$ is even. At the end, we will handle the odd case.

Because $Y$ is always $c \bmod m$, we have

$$\left| \mathbb{E}[e^{i\alpha Y}] \right| = \left| e^{i\alpha c} \right| = 1.$$

By Lemma 39 (with $A = \emptyset$) and Lemma 18, we have

$$\left| \mathbb{E}[e^{i\alpha B}] \right| = |\cos \alpha|^n \leq e^{-\alpha^2 n/2}.$$

By Taylor's theorem, for every real $\theta$ we have

$$\left| e^{i\theta} - \sum_{j=0}^{k-1} \frac{(i\theta)^j}{j!} \right| \leq \frac{\theta^k}{k!}.$$

Hence by the triangle inequality we have

$$\left| \mathbb{E}[e^{i\alpha Y}] - \sum_{j=0}^{k-1} \frac{(i\alpha)^j}{j!} \mathbb{E}[Y^j] \right| \leq \mathbb{E}\left[ \left| e^{i\alpha Y} - \sum_{j=0}^{k-1} \frac{(i\alpha Y)^j}{j!} \right| \right] \leq \frac{\alpha^k}{k!} \mathbb{E}[Y^k].$$

Similarly we have

$$\left| \mathbb{E}[e^{i\alpha B}] - \sum_{j=0}^{k-1} \frac{(i\alpha)^j}{j!} \mathbb{E}[B^j] \right| \leq \frac{\alpha^k}{k!} \mathbb{E}[B^k].$$

Because the first $k$ moments of $Y$ match those of $B$, we get a ton of cancellation:

$$\left| \mathbb{E}[e^{i\alpha Y}] - \mathbb{E}[e^{i\alpha B}] \right| \leq \frac{\alpha^k}{k!} \mathbb{E}[Y^k] + \frac{\alpha^k}{k!} \mathbb{E}[B^k] = 2\frac{\alpha^k}{k!} \mathbb{E}[B^k].$$

In particular, we have

$$1 = \left| \mathbb{E}[e^{i\alpha Y}] \right| \leq \left| \mathbb{E}[e^{i\alpha B}] \right| + 2\frac{\alpha^k}{k!} \mathbb{E}[B^k] \leq e^{-\alpha^2 n/2} + 2\frac{\alpha^k}{k!} \mathbb{E}[B^k].$$

Hence, using the moment bound of Lemma 31, we have

$$1 \leq e^{-\alpha^2 n/2} + 2\frac{\alpha^k}{2^{k/2}(k/2)!} n^{k/2} \leq e^{-\alpha^2 n/2} + \frac{2}{(k/2)!} \left( \frac{\alpha^2 n}{2} \right)^{k/2}.$$

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Let $f$ be the function defined by $f(x) = e^{-x} + \frac{2}{(k/2)!}x^{k/2}$. Then the inequality above simplifies to $f(\alpha^2 n/2) \geq 1$. Note that $f(0) = 1$. Also $f$ is convex on the interval $[0, \infty)$.

We claim that $f(k\sqrt{2}/8) < 1$. To prove it, we will show that the first term of $f$ is less than $\frac{1}{2}$ and the second term is at most $\frac{1}{2}$. Because $k \geq 4$, the first term indeed satisfies

$$e^{-k\sqrt{2}/8} \leq e^{-\sqrt{2}/2} < \frac{1}{2}\,.$$

The second term is $\frac{2}{(k/2)!}(k\sqrt{2}/8)^{k/2}$. If $k = 4$, then this term is exactly $\frac{1}{2}$. Otherwise $k \geq 6$, and so by Stirling's formula we have

$$\frac{2}{(k/2)!}\Big(\frac{k\sqrt{2}}{8}\Big)^{k/2} \leq \frac{2}{(k/2)^{k/2}e^{-k/2}\sqrt{\pi k}}\Big(\frac{k\sqrt{2}}{8}\Big)^{k/2} = \frac{2}{\sqrt{\pi k}}\Big(\frac{e\sqrt{2}}{4}\Big)^{k/2} < \frac{2}{\sqrt{\pi k}} < \frac{1}{2}\,.$$

In either case, the second term is at most $\frac{1}{2}$. Hence $f(k\sqrt{2}/8) < 1$.

To summarize, $f$ is convex on $[0, \infty)$, $f(0) = 1$, and $f(k\sqrt{2}/8) < 1$. It follows that $f$ is less than 1 on the interval $(0, k\sqrt{2}/8]$. Because $f(\alpha^2 n/2) \geq 1$, we have $\alpha^2 n/2 > k\sqrt{2}/8$. Solving for $k$ gives

$$k < 2\sqrt{2}\alpha^2 n = 2\sqrt{2}\Big(\frac{2\pi}{m}\Big)^2 n < \frac{112n}{m^2}\,.$$

So far, we assumed that $k$ is even. Now suppose that $k$ is odd. We can apply the proof above to $k - 1$, which gives the bound $k - 1 < \frac{112n}{m^2}$. Because $k \geq 5$, we have

$$k \leq \frac{5}{4}(k-1) < \frac{5}{4} \cdot \frac{112n}{m^2} = \frac{140n}{m^2}\,. \qquad \square$$

# 7 Tight upper bound on $k$-wise uniformity vs. threshold

In this section we prove Theorem 6, which follows from Theorem 50 below by translating the statement for $\{-1, 1\}^n$ to $\{0, 1\}^n$ using Fact 26.

We will show that for any $k \geq 3$, any $k$-wise uniform distribution over $\{-1, 1\}^n$ must put nonzero probability masses on strings $x$ whose sums $\sum_{i=1}^n x_i$ are $-\Omega(\sqrt{nk})$ and $\Omega(\sqrt{nk})$ away from 0. This result shows that the lower bound we obtain in Theorem 6 is tight. We note that this is not true for $k = 2$, as when $n$ is odd, there exists a pairwise uniform distribution supported on the all $-1$ vector and vectors with $(n+1)/2$ ones.

Let $X_1, X_2, \ldots, X_n$ be independent random variables chosen uniformly from $\{-1, 1\}$. Let $B$ be the sum of all the $X_j$. The distribution of $B$ is a shifted binomial distribution.

First we give a lower bound on the $d$th moment of $B$.

**Claim 49.** *Let $d$ be a nonnegative integer. Then $\mathbb{E}[|B|^d] \geq \big(\frac{n(d-1)}{e^2}\big)^{d/2}$.*

*Proof.* We first prove the claim assuming $d$ is even. Let $d = 2r$. Consider expanding $B^{2r}$, which gives us a sum of $n^{2r}$ terms. If for some index $i$, the variable $X_i$ appears an odd number of times in a term, then this term has expectation zero. So the terms with nonzero expectation are the ones in which each $X_i$ appears an even number of times. In particular,

each such term has expectation 1. It suffices to consider the terms in which either each $X_i$ appears exactly twice or does not appear at all. There are $\binom{n}{r}$ ways of choosing the indices that appear twice in a term, and each term appears $(2r)!/2^r$ number of times in the $n^{2r}$ terms. Hence we have

$$\mathbb{E}[B^{2r}] \geq \binom{n}{r}\frac{(2r)!}{2^r}.$$

Using the inequality $\binom{n}{r} \geq (n/r)^r$ and a crude form of Stirling's formula, $n! \geq (n/e)^n$, we have

$$\binom{n}{r}\frac{(2r)!}{2^r} \geq \left(\frac{n}{r}\right)^r \left(\frac{2r}{e}\right)^{2r}\frac{1}{2^r} = \left(\frac{2nr}{e^2}\right)^r,$$

proving the claim for even $d$.

For odd $d$, let $d = 2r+1$. Then by Jensen's inequality, we have $\mathbb{E}[|B|^{2r+1}] \geq \mathbb{E}[B^{2r}]^{\frac{2r+1}{2r}} \geq \left(\frac{2nr}{e^2}\right)^{\frac{r+1}{2}}$. $\qquad\square$

**Theorem 50.** *Let $t^+$ and $t^-$ be two positive integers. Let $Y$ be a random variable that is supported on $\{-1,1\}^n$ so that $\sum_i Y_i \geq -t^-$ and $\sum_i Y_i \leq t^+$. Let $k$ be a positive integer. Suppose that the $(2k+1)$th moment of $Y$ is equal to the $(2k+1)$th moment of $B$. Then $\min\{t^-, t^+\} \geq \sqrt{nk}/3$.*

**Remark 3.** *The conclusion is false when $Y$ only matches the first two moments of $B$. When $n$ is odd, there exists a pairwise uniform distribution supported on the all $-1$ vector and vectors with $(n+1)/2$ ones.*

*Proof.* Let $p^+$ and $p^-$ denote $\Pr[Y \geq 0]$ and $\Pr[Y < 0]$ respectively. Note that $\mathbb{E}[Y^{2k+1}] = \mathbb{E}[B^{2k+1}] = 0$. Together with Claim 49, we have

$$p^+ \mathbb{E}[|Y|^{2k+1} \mid Y \geq 0] - p^- \mathbb{E}[|Y|^{2k+1} \mid Y < 0] = \mathbb{E}[Y^{2k+1}] = 0$$

$$p^+ \mathbb{E}[|Y|^{2k+1} \mid Y \geq 0] + p^- \mathbb{E}[|Y|^{2k+1} \mid Y < 0] = \mathbb{E}[|Y|^{2k+1}] \geq \left(\frac{2nk}{e^2}\right)^k.$$

Summing the two relations, we have $2p^+ \mathbb{E}[|Y|^{2k+1} \mid Y \geq 0] \geq \left(\frac{2nk}{e^2}\right)^{\frac{2k+1}{2}}$. Hence, there must be a point $y$ in $Y$ such that $y^{2k+1} \geq (nk/9)^{\frac{2k+1}{2k}}$, and so $y \geq \sqrt{nk}/3$. By symmetry, there is another point $y'$ in $Y$ such that $y' \leq -\sqrt{nk}/3$. $\qquad\square$

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