

1

Boolean Functions and the Fourier Expansion

In this chapter we describe the basics of analysis of Boolean functions. We emphasize viewing the Fourier expansion of a Boolean function as its representation as a real multilinear polynomial. The viewpoint based on harmonic analysis over \mathbb{F}_2^n is mostly deferred to Chapter 3. We illustrate the use of basic Fourier formulas through the analysis of the Blum–Luby–Rubinfeld linearity test.

1.1. On Analysis of Boolean Functions

This is a book about Boolean functions,

$$f : \{0, 1\}^n \rightarrow \{0, 1\}.$$

Here f maps each length- n binary vector, or *string*, into a single binary value, or *bit*. Boolean functions arise in many areas of computer science and mathematics. Here are some examples:

- In circuit design, a Boolean function may represent the desired behavior of a circuit with n inputs and one output.
- In graph theory, one can identify v -vertex graphs G with length- $\binom{v}{2}$ strings indicating which edges are present. Then f may represent a property of such graphs; e.g., $f(G) = 1$ if and only if G is connected.
- In extremal combinatorics, a Boolean function f can be identified with a “set system” \mathcal{F} on $[n] = \{1, 2, \dots, n\}$, where sets $X \subseteq [n]$ are identified with their 0-1 indicators and $X \in \mathcal{F}$ if and only if $f(X) = 1$.
- In coding theory, a Boolean function might be the indicator function for the set of messages in a binary error-correcting code of length n .

2 1 Boolean Functions and the Fourier Expansion

- In learning theory, a Boolean function may represent a “concept” with n binary attributes.
- In social choice theory, a Boolean function can be identified with a “voting rule” for an election with two candidates named 0 and 1.

We will be quite flexible about how bits are represented. Sometimes we will use True and False; sometimes we will use -1 and 1 , thought of as real numbers. Other times we will use 0 and 1 , and these might be thought of as real numbers, as elements of the field \mathbb{F}_2 of size 2 , or just as symbols. Most frequently we will use -1 and 1 , so a Boolean function will look like

$$f : \{-1, 1\}^n \rightarrow \{-1, 1\}.$$

But we won't be dogmatic about the issue.

We refer to the domain of a Boolean function, $\{-1, 1\}^n$, as the *Hamming cube* (or hypercube, n -cube, Boolean cube, or discrete cube). The name “Hamming cube” emphasizes that we are often interested in the *Hamming distance* between strings $x, y \in \{-1, 1\}^n$, defined by

$$\Delta(x, y) = \#\{i : x_i \neq y_i\}.$$

Here we've used notation that will arise constantly: x denotes a bit string, and x_i denotes its i th coordinate.

Suppose we have a problem involving Boolean functions with the following two characteristics:

- the Hamming distance is relevant;
- you are *counting* strings, or the uniform probability distribution on $\{-1, 1\}^n$ is involved.

These are the hallmarks of a problem for which *analysis of Boolean functions* may help. Roughly speaking, this means deriving information about Boolean functions by analyzing their *Fourier expansion*.

1.2. The “Fourier Expansion”: Functions as Multilinear Polynomials

The *Fourier expansion* of a Boolean function $f : \{-1, 1\}^n \rightarrow \{-1, 1\}$ is simply its representation as a real, multilinear polynomial. (*Multilinear* means that no variable x_i appears squared, cubed, etc.) For example, suppose $n = 2$ and

1.2. The “Fourier Expansion”: Functions as Multilinear Polynomials 3

$f = \max_2$, the “maximum” function on 2 bits:

$$\begin{aligned}\max_2(+1, +1) &= +1, \\ \max_2(-1, +1) &= +1, \\ \max_2(+1, -1) &= +1, \\ \max_2(-1, -1) &= -1.\end{aligned}$$

Then \max_2 can be expressed as a multilinear polynomial,

$$\max_2(x_1, x_2) = \frac{1}{2} + \frac{1}{2}x_1 + \frac{1}{2}x_2 - \frac{1}{2}x_1x_2; \quad (1.1)$$

this is the “Fourier expansion” of \max_2 . As another example, consider the *majority function* on 3 bits, $\text{Maj}_3 : \{-1, 1\}^3 \rightarrow \{-1, 1\}$, which outputs the ± 1 bit occurring more frequently in its input. Then it’s easy to verify the Fourier expansion

$$\text{Maj}_3(x_1, x_2, x_3) = \frac{1}{2}x_1 + \frac{1}{2}x_2 + \frac{1}{2}x_3 - \frac{1}{2}x_1x_2x_3. \quad (1.2)$$

The functions \max_2 and Maj_3 will serve as running examples in this chapter.

Let’s see how to obtain such multilinear polynomial representations in general. Given an arbitrary Boolean function $f : \{-1, 1\}^n \rightarrow \{-1, 1\}$ there is a familiar method for finding a polynomial that interpolates the 2^n values that f assigns to the points $\{-1, 1\}^n \subset \mathbb{R}^n$. For each point $a = (a_1, \dots, a_n) \in \{-1, 1\}^n$ the *indicator polynomial*

$$1_{\{a\}}(x) = \left(\frac{1+a_1x_1}{2}\right) \left(\frac{1+a_2x_2}{2}\right) \dots \left(\frac{1+a_nx_n}{2}\right)$$

takes value 1 when $x = a$ and value 0 when $x \in \{-1, 1\}^n \setminus \{a\}$. Thus f has the polynomial representation

$$f(x) = \sum_{a \in \{-1, 1\}^n} f(a) 1_{\{a\}}(x).$$

Illustrating with the $f = \max_2$ example again, we have

$$\begin{aligned}\max_2(x) &= (+1) \left(\frac{1+x_1}{2}\right) \left(\frac{1+x_2}{2}\right) \\ &+ (+1) \left(\frac{1-x_1}{2}\right) \left(\frac{1+x_2}{2}\right) \\ &+ (+1) \left(\frac{1+x_1}{2}\right) \left(\frac{1-x_2}{2}\right) \\ &+ (-1) \left(\frac{1-x_1}{2}\right) \left(\frac{1-x_2}{2}\right) = \frac{1}{2} + \frac{1}{2}x_1 + \frac{1}{2}x_2 - \frac{1}{2}x_1x_2.\end{aligned} \quad (1.3)$$

Let us make two remarks about this interpolation procedure. First, it works equally well in the more general case of *real-valued Boolean functions*, $f : \{-1, 1\}^n \rightarrow \mathbb{R}$. Second, since the indicator polynomials are multilinear when expanded out, the interpolation always produces a multilinear polynomial.

Indeed, it makes sense that we can represent functions $f : \{-1, 1\}^n \rightarrow \mathbb{R}$ with multilinear polynomials: since we only care about inputs x where $x_i = \pm 1$, any factor of x_i^2 can be replaced by 1.

We have illustrated that every $f : \{-1, 1\}^n \rightarrow \mathbb{R}$ can be represented by a real multilinear polynomial; as we will see in Section 1.3, this representation is unique. The multilinear polynomial for f may have up to 2^n terms, corresponding to the subsets $S \subseteq [n]$. We write the monomial corresponding to S as

$$x^S = \prod_{i \in S} x_i \quad (\text{with } x^\emptyset = 1 \text{ by convention}),$$

and we use the following notation for its coefficient:

$$\widehat{f}(S) = \text{coefficient on monomial } x^S \text{ in the multilinear representation of } f.$$

This discussion is summarized by the *Fourier expansion theorem*:

Theorem 1.1. *Every function $f : \{-1, 1\}^n \rightarrow \mathbb{R}$ can be uniquely expressed as a multilinear polynomial,*

$$f(x) = \sum_{S \subseteq [n]} \widehat{f}(S) x^S. \quad (1.4)$$

This expression is called the Fourier expansion of f , and the real number $\widehat{f}(S)$ is called the Fourier coefficient of f on S . Collectively, the coefficients are called the Fourier spectrum of f .

As examples, from (1.1) and (1.2) we obtain:

$$\widehat{\max}_2(\emptyset) = \frac{1}{2}, \quad \widehat{\max}_2(\{1\}) = \frac{1}{2}, \quad \widehat{\max}_2(\{2\}) = \frac{1}{2}, \quad \widehat{\max}_2(\{1, 2\}) = -\frac{1}{2};$$

$$\widehat{\text{Maj}}_3(\{1\}), \widehat{\text{Maj}}_3(\{2\}), \widehat{\text{Maj}}_3(\{3\}) = \frac{1}{2}, \quad \widehat{\text{Maj}}_3(\{1, 2, 3\}) = -\frac{1}{2},$$

$$\widehat{\text{Maj}}_3(S) = 0 \text{ else.}$$

We finish this section with some notation. It is convenient to think of the monomial x^S as a function on $x = (x_1, \dots, x_n) \in \mathbb{R}^n$; we write it as

$$\chi_S(x) = \prod_{i \in S} x_i.$$

Thus we sometimes write the Fourier expansion of $f : \{-1, 1\}^n \rightarrow \mathbb{R}$ as

$$f(x) = \sum_{S \subseteq [n]} \widehat{f}(S) \chi_S(x).$$

So far our notation makes sense only when representing the Hamming cube by $\{-1, 1\}^n \subseteq \mathbb{R}^n$. The other frequent representation we will use for the cube is \mathbb{F}_2^n . We can define the Fourier expansion for functions $f : \mathbb{F}_2^n \rightarrow \mathbb{R}$ by “encoding” input bits $0, 1 \in \mathbb{F}_2$ by the real numbers $-1, 1 \in \mathbb{R}$. We choose the encoding $\chi : \mathbb{F}_2 \rightarrow \mathbb{R}$ defined by

$$\chi(0_{\mathbb{F}_2}) = +1, \quad \chi(1_{\mathbb{F}_2}) = -1.$$

This encoding is not so natural from the perspective of Boolean logic; e.g., it means the function \max_2 we have discussed represents logical AND. But it's mathematically natural because for $b \in \mathbb{F}_2$ we have the formula $\chi(b) = (-1)^b$. We now extend the χ_S notation:

Definition 1.2. For $S \subseteq [n]$ we define $\chi_S : \mathbb{F}_2^n \rightarrow \mathbb{R}$ by

$$\chi_S(x) = \prod_{i \in S} \chi(x_i) = (-1)^{\sum_{i \in S} x_i},$$

which satisfies

$$\chi_S(x + y) = \chi_S(x)\chi_S(y). \quad (1.5)$$

In this way, given any function $f : \mathbb{F}_2^n \rightarrow \mathbb{R}$ it makes sense to write its Fourier expansion as

$$f(x) = \sum_{S \subseteq [n]} \widehat{f}(S) \chi_S(x).$$

In fact, if we are really thinking of \mathbb{F}_2^n the n -dimensional vector space over \mathbb{F}_2 , it makes sense to identify subsets $S \subseteq [n]$ with vectors $\gamma \in \mathbb{F}_2^n$. This will be discussed in Chapter 3.2.

1.3. The Orthonormal Basis of Parity Functions

For $x \in \{-1, 1\}^n$, the number $\chi_S(x) = \prod_{i \in S} x_i$ is in $\{-1, 1\}$. Thus $\chi_S : \{-1, 1\}^n \rightarrow \{-1, 1\}$ is a Boolean function; it computes the logical *parity*, or *exclusive-or* (XOR), of the bits $(x_i)_{i \in S}$. The parity functions play a special role in the analysis of Boolean functions: the Fourier expansion

$$f = \sum_{S \subseteq [n]} \widehat{f}(S) \chi_S \quad (1.6)$$

shows that any f can be represented as a linear combination of parity functions (over the reals).

6 1 Boolean Functions and the Fourier Expansion

It's useful to explore this idea further from the perspective of linear algebra. The set of all functions $f : \{-1, 1\}^n \rightarrow \mathbb{R}$ forms a vector space V , since we can add two functions (pointwise) and we can multiply a function by a real scalar. The vector space V is 2^n -dimensional: if we like we can think of the functions in this vector space as vectors in \mathbb{R}^{2^n} , where we stack the 2^n values $f(x)$ into a tall column vector (in some fixed order). Here we illustrate the Fourier expansion (1.1) of the \max_2 function from this perspective:

$$\max_2 = \begin{bmatrix} +1 \\ +1 \\ +1 \\ -1 \end{bmatrix} = (1/2) \begin{bmatrix} +1 \\ +1 \\ +1 \\ +1 \end{bmatrix} + (1/2) \begin{bmatrix} +1 \\ -1 \\ +1 \\ -1 \end{bmatrix} + (1/2) \begin{bmatrix} +1 \\ +1 \\ -1 \\ -1 \end{bmatrix} + (-1/2) \begin{bmatrix} +1 \\ -1 \\ -1 \\ +1 \end{bmatrix}. \tag{1.7}$$

More generally, the Fourier expansion (1.6) shows that every function $f : \{-1, 1\}^n \rightarrow \mathbb{R}$ in V is a linear combination of the parity functions; i.e., the parity functions are a *spanning set* for V . Since the number of parity functions is $2^n = \dim V$, we can deduce that they are in fact a *linearly independent basis* for V . In particular this justifies the uniqueness of the Fourier expansion stated in Theorem 1.1.

We can also introduce an inner product on pairs of function $f, g : \{-1, 1\}^n \rightarrow \mathbb{R}$ in V . The usual inner product on \mathbb{R}^{2^n} would correspond to $\sum_{x \in \{-1, 1\}^n} f(x)g(x)$, but it's more convenient to scale this by a factor of 2^{-n} , making it an average rather than a sum. In this way, a Boolean function $f : \{-1, 1\}^n \rightarrow \{-1, 1\}$ will have $\langle f, f \rangle = 1$, i.e., be a "unit vector".

Definition 1.3. We define an inner product $\langle \cdot, \cdot \rangle$ on pairs of function $f, g : \{-1, 1\}^n \rightarrow \mathbb{R}$ by

$$\langle f, g \rangle = 2^{-n} \sum_{x \in \{-1, 1\}^n} f(x)g(x) = \mathbf{E}_{x \sim \{-1, 1\}^n} [f(x)g(x)]. \tag{1.8}$$

We also use the notation $\|f\|_2 = \sqrt{\langle f, f \rangle}$, and more generally,

$$\|f\|_p = \mathbf{E}[|f(x)|^p]^{1/p}.$$

Here we have introduced probabilistic notation that will be used heavily throughout the book:

Notation 1.4. We write $\mathbf{x} \sim \{-1, 1\}^n$ to denote that \mathbf{x} is a uniformly chosen random string from $\{-1, 1\}^n$. Equivalently, the n coordinates x_i are independently chosen to be $+1$ with probability $1/2$ and -1 with probability $1/2$. We always write random variables in **boldface**. Probabilities \Pr and expectations \mathbf{E} will always be with respect to a uniformly random $\mathbf{x} \sim \{-1, 1\}^n$ unless otherwise specified. Thus we might write the expectation in (1.8) as $\mathbf{E}_{\mathbf{x}}[f(\mathbf{x})g(\mathbf{x})]$ or $\mathbf{E}[f(\mathbf{x})g(\mathbf{x})]$ or even $\mathbf{E}[fg]$.

Returning to the basis of parity functions for V , the crucial fact underlying all analysis of Boolean functions is that this is an *orthonormal basis*.

Theorem 1.5. *The 2^n parity functions $\chi_S : \{-1, 1\}^n \rightarrow \{-1, 1\}$ form an orthonormal basis for the vector space V of functions $\{-1, 1\}^n \rightarrow \mathbb{R}$; i.e.,*

$$\langle \chi_S, \chi_T \rangle = \begin{cases} 1 & \text{if } S = T, \\ 0 & \text{if } S \neq T. \end{cases}$$

Recalling the definition $\langle \chi_S, \chi_T \rangle = \mathbf{E}[\chi_S(\mathbf{x})\chi_T(\mathbf{x})]$, Theorem 1.5 follows immediately from two facts:

Fact 1.6. *For $x \in \{-1, 1\}^n$ it holds that $\chi_S(x)\chi_T(x) = \chi_{S\Delta T}(x)$, where $S\Delta T$ denotes symmetric difference.*

Proof. $\chi_S(x)\chi_T(x) = \prod_{i \in S} x_i \prod_{i \in T} x_i = \prod_{i \in S\Delta T} x_i \prod_{i \in S \cap T} x_i^2 = \prod_{i \in S\Delta T} x_i = \chi_{S\Delta T}(x)$. □

Fact 1.7. $\mathbf{E}[\chi_S(\mathbf{x})] = \mathbf{E}\left[\prod_{i \in S} x_i\right] = \begin{cases} 1 & \text{if } S = \emptyset, \\ 0 & \text{if } S \neq \emptyset. \end{cases}$

Proof. If $S = \emptyset$ then $\mathbf{E}[\chi_S(\mathbf{x})] = \mathbf{E}[1] = 1$. Otherwise,

$$\mathbf{E}\left[\prod_{i \in S} x_i\right] = \prod_{i \in S} \mathbf{E}[x_i]$$

because the random bits x_1, \dots, x_n are independent. But each of the factors $\mathbf{E}[x_i]$ in the above (nonempty) product is $(1/2)(+1) + (1/2)(-1) = 0$. □

1.4. Basic Fourier Formulas

As we have seen, the Fourier expansion of $f : \{-1, 1\}^n \rightarrow \mathbb{R}$ can be thought of as the representation of f over the orthonormal basis of parity functions $(\chi_S)_{S \subseteq [n]}$. In this basis, f has 2^n “coordinates”, and these are precisely the

Fourier coefficients of f . The “coordinate” of f in the χ_S “direction” is $\langle f, \chi_S \rangle$; i.e., we have the following formula for Fourier coefficients:

Proposition 1.8. *For $f : \{-1, 1\}^n \rightarrow \mathbb{R}$ and $S \subseteq [n]$, the Fourier coefficient of f on S is given by*

$$\widehat{f}(S) = \langle f, \chi_S \rangle = \mathbf{E}_{\mathbf{x} \sim \{-1, 1\}^n} [f(\mathbf{x})\chi_S(\mathbf{x})].$$

We can verify this formula explicitly:

$$\langle f, \chi_S \rangle = \left\langle \sum_{T \subseteq [n]} \widehat{f}(T) \chi_T, \chi_S \right\rangle = \sum_{T \subseteq [n]} \widehat{f}(T) \langle \chi_T, \chi_S \rangle = \widehat{f}(S), \quad (1.9)$$

where we used the Fourier expansion of f , the linearity of $\langle \cdot, \cdot \rangle$, and finally Theorem 1.5. This formula is the simplest way to calculate the Fourier coefficients of a given function; it can also be viewed as a streamlined version of the interpolation method illustrated in (1.3). Alternatively, this formula can be taken as the *definition* of Fourier coefficients.

The orthonormal basis of parities also lets us measure the squared “length” (2-norm) of $f : \{-1, 1\}^n \rightarrow \mathbb{R}$ efficiently: it’s just the sum of the squares of f ’s “coordinates” – i.e., Fourier coefficients. This simple but crucial fact is called *Parseval’s Theorem*.

Parseval’s Theorem. *For any $f : \{-1, 1\}^n \rightarrow \mathbb{R}$,*

$$\langle f, f \rangle = \mathbf{E}_{\mathbf{x} \sim \{-1, 1\}^n} [f(\mathbf{x})^2] = \sum_{S \subseteq [n]} \widehat{f}(S)^2.$$

In particular, if $f : \{-1, 1\}^n \rightarrow \{-1, 1\}$ is Boolean-valued then

$$\sum_{S \subseteq [n]} \widehat{f}(S)^2 = 1.$$

As examples we can recall the Fourier expansions of \max_2 and Maj_3 :

$$\max_2(x) = \frac{1}{2} + \frac{1}{2}x_1 + \frac{1}{2}x_2 - \frac{1}{2}x_1x_2, \quad \text{Maj}_3(x) = \frac{1}{2}x_1 + \frac{1}{2}x_2 + \frac{1}{2}x_3 - \frac{1}{2}x_1x_2x_3.$$

In both cases the sum of squares of Fourier coefficients is $4 \times (1/4) = 1$.

More generally, given two functions $f, g : \{-1, 1\}^n \rightarrow \mathbb{R}$, we can compute $\langle f, g \rangle$ by taking the “dot product” of their coordinates in the orthonormal basis of parities. The resulting formula is called *Plancherel’s Theorem*.

Plancherel’s Theorem. *For any $f, g : \{-1, 1\}^n \rightarrow \mathbb{R}$,*

$$\langle f, g \rangle = \mathbf{E}_{\mathbf{x} \sim \{-1, 1\}^n} [f(\mathbf{x})g(\mathbf{x})] = \sum_{S \subseteq [n]} \widehat{f}(S)\widehat{g}(S).$$

We can verify this formula explicitly as we did in (1.9):

$$\begin{aligned} \langle f, g \rangle &= \left\langle \sum_{S \subseteq [n]} \widehat{f}(S) \chi_S, \sum_{T \subseteq [n]} \widehat{g}(T) \chi_T \right\rangle = \sum_{S, T \subseteq [n]} \widehat{f}(S) \widehat{g}(T) \langle \chi_S, \chi_T \rangle \\ &= \sum_{S \subseteq [n]} \widehat{f}(S) \widehat{g}(S). \end{aligned}$$

Now is a good time to remark that for Boolean-valued functions $f, g : \{-1, 1\}^n \rightarrow \{-1, 1\}$, the inner product $\langle f, g \rangle$ can be interpreted as a kind of “correlation” between f and g , measuring how similar they are. Since $f(x)g(x) = 1$ if $f(x) = g(x)$ and $f(x)g(x) = -1$ if $f(x) \neq g(x)$, we have:

Proposition 1.9. *If $f, g : \{-1, 1\}^n \rightarrow \{-1, 1\}$,*

$$\langle f, g \rangle = \Pr[f(\mathbf{x}) = g(\mathbf{x})] - \Pr[f(\mathbf{x}) \neq g(\mathbf{x})] = 1 - 2\text{dist}(f, g).$$

Here we are using the following definition:

Definition 1.10. Given $f, g : \{-1, 1\}^n \rightarrow \{-1, 1\}$, we define their (*relative Hamming*) distance to be

$$\text{dist}(f, g) = \Pr_{\mathbf{x}}[f(\mathbf{x}) \neq g(\mathbf{x})],$$

the fraction of inputs on which they disagree.

With a number of Fourier formulas now in hand we can begin to illustrate a basic theme in the analysis of Boolean functions: interesting combinatorial properties of a Boolean function f can be “read off” from its Fourier coefficients. Let’s start by looking at one way to measure the “bias” of f :

Definition 1.11. The *mean* of $f : \{-1, 1\}^n \rightarrow \mathbb{R}$ is $\mathbf{E}[f]$. When f has mean 0 we say that it is *unbiased*, or *balanced*. In the particular case that $f : \{-1, 1\}^n \rightarrow \{-1, 1\}$ is Boolean-valued, its mean is

$$\mathbf{E}[f] = \Pr[f = 1] - \Pr[f = -1];$$

thus f is unbiased if and only if it takes value 1 on exactly half of the points of the Hamming cube.

Fact 1.12. *If $f : \{-1, 1\}^n \rightarrow \mathbb{R}$ then $\mathbf{E}[f] = \widehat{f}(\emptyset)$.*

This formula holds simply because $\mathbf{E}[f] = \langle f, 1 \rangle = \widehat{f}(\emptyset)$ (taking $S = \emptyset$ in Proposition 1.8). In particular, a Boolean function is unbiased if and only if its empty-set Fourier coefficient is 0.

Next we obtain a formula for the *variance* of a real-valued Boolean function (thinking of $f(\mathbf{x})$ as a real-valued random variable):

Proposition 1.13. *The variance of $f : \{-1, 1\}^n \rightarrow \mathbb{R}$ is*

$$\mathbf{Var}[f] = \langle f - \mathbf{E}[f], f - \mathbf{E}[f] \rangle = \mathbf{E}[f^2] - \mathbf{E}[f]^2 = \sum_{S \neq \emptyset} \widehat{f}(S)^2.$$

This Fourier formula follows immediately from Parseval's Theorem and Fact 1.12.

Fact 1.14. *For $f : \{-1, 1\}^n \rightarrow \{-1, 1\}$,*

$$\mathbf{Var}[f] = 1 - \mathbf{E}[f]^2 = 4 \Pr[f(\mathbf{x}) = 1] \Pr[f(\mathbf{x}) = -1] \in [0, 1].$$

In particular, a Boolean-valued function f has variance 1 if it's unbiased and variance 0 if it's constant. More generally, the variance of a Boolean-valued function is proportional to its "distance from being constant".

Proposition 1.15. *Let $f : \{-1, 1\}^n \rightarrow \{-1, 1\}$. Then $2\epsilon \leq \mathbf{Var}[f] \leq 4\epsilon$, where*

$$\epsilon = \min\{\text{dist}(f, 1), \text{dist}(f, -1)\}.$$

The proof of Proposition 1.15 is an exercise. See also Exercise 1.17.

By using Plancherel in place of Parseval, we get a generalization of Proposition 1.13 for *covariance*:

Proposition 1.16. *The covariance of $f, g : \{-1, 1\}^n \rightarrow \mathbb{R}$ is*

$$\mathbf{Cov}[f, g] = \langle f - \mathbf{E}[f], g - \mathbf{E}[g] \rangle = \mathbf{E}[fg] - \mathbf{E}[f]\mathbf{E}[g] = \sum_{S \neq \emptyset} \widehat{f}(S)\widehat{g}(S).$$

We end this section by discussing the *Fourier weight distribution* of Boolean functions.

Definition 1.17. The (*Fourier*) *weight* of $f : \{-1, 1\}^n \rightarrow \mathbb{R}$ on set S is defined to be the squared Fourier coefficient, $\widehat{f}(S)^2$.

Although we lose some information about the Fourier coefficients when we square them, many Fourier formulas only depend on the weights of f . For example, Proposition 1.13 says that the variance of f equals its Fourier weight on nonempty sets. Studying Fourier weights is particularly pleasant for Boolean-valued functions $f : \{-1, 1\}^n \rightarrow \{-1, 1\}$ since Parseval's Theorem says that they always have total weight 1. In particular, they define a *probability distribution* on subsets of $[n]$.

Definition 1.18. Given $f : \{-1, 1\}^n \rightarrow \{-1, 1\}$, the *spectral sample* for f , denoted \mathcal{S}_f , is the probability distribution on subsets of $[n]$ in which the set S has probability $\widehat{f}(S)^2$. We write $\mathbf{S} \sim \mathcal{S}_f$ for a draw from this distribution.