

# 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  $n$ .

- 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

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$f = \max_2$ , 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  $\pm 1$  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  $\text{Maj}_3$  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*

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

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

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

## 1.3. The Orthonormal Basis of Parity Functions

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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  $\chi_S$  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).

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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:

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

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

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

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

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Fourier coefficients of  $f$ . The “coordinate” of  $f$  in the  $\chi_S$  “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  $\text{Maj}_3$ :

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

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.