5339 - Algorithms design under a geometric lens Spring 2014, CSE, OSU Lecture 3: Random embeddings

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Limitations of embeddings

Embedding the *n*-cycle into a tree requires distortion $\Omega(n)$.

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Can we embed the *n*-cycle in a *random* tree?

Let (X, ρ) be a metric space.

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Let (X, ρ) be a metric space.

Let \mathcal{M} be a family of metric spaces.

A random embedding of (X, ρ) into \mathcal{M} is a distribution \mathcal{F} over pairs (f, M), where

- $M = (X', \rho')$ is a metric space in \mathcal{M}
- $f: X \to X'$
- For any $x, y \in X$, we have $\Pr[\rho'(f(x), f(y)) \ge \rho(x, y)] = 1$.
- For any $x, y \in X$, we have $\mathbf{E}[\rho'(f(x), f(y))] \le \alpha \cdot \rho(x, y)$.

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 α : distortion



Random embedding of the $n \times n$ grid into a distribution over trees?



Random embeddings into trees

Theorem (Fakcharoenphol, Rao, Talwar '04)

Any n-point metric space admits a random embedding into a distribution over trees, with distortion $O(\log n)$.

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For any $i \in \{0, ..., \log \Delta\}$, let \mathcal{D}_i be a $(\beta, 2^i)$ -Lipschitz partition of (X, ρ) , for some $\beta = O(\log n)$.

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For any *i*, sample a random partition $P_i \in D_i$.

Initially, all points are in the same "cluster".

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For every current cluster *C*, *refine C* by intersecting it with *P*.

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For every current cluster C, refine C by intersecting it with P.

We obtain a family of partitions $C_{\log \Delta}, \ldots, C_0$, such that

- $C_{\log \Delta}$ contains a single cluster with all the points.
- C_i is a refinement of C_{i+1} .
- C_0 contains a singleton cluster for every point.

Given $C_{\log \Delta}, \ldots, C_0$, we build a tree T as follows.

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The edges in T between a cluster A in C_i , and its children, have length 2^i .

The embedding

We map every point $x \in X$ to the leaf of T corresponding to the singleton cluster in C_0 containing x.

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The probability that x and y are separated in P_i is at most

$$\Pr_{P_i \in \mathcal{D}_i}[P_i(x) \neq P_i(y)] \le O(\log n) \cdot \frac{\rho(x, y)}{2^i}$$

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Let \mathcal{E}_i be the random event that *i* is the maximum integer such that $P_i(x) \neq P_i(y)$.

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Let \mathcal{E}_i be the random event that *i* is the maximum integer such that $P_i(x) \neq P_i(y)$.

Conditioned on \mathcal{E}_i , we have $d_T(f(x), f(y)) = O(2^i)$.

Distortion analysis (cont.)

We have

$$\begin{split} \mathbf{E}[d_{\mathcal{T}}(f(x), f(y))] &\leq \sum_{i=0}^{\log \Delta} \Pr[\mathcal{E}_i] \cdot O(2^i) \\ &\leq \sum_{i=0}^{\log \Delta} O(\log n) \cdot \frac{\rho(x, y)}{2^i} \cdot O(2^i) \\ &= O(\log n \cdot \log \Delta \cdot \rho(x, y)) \end{split}$$

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Therefore, the distortion is $O(\log n \cdot \log \Delta)$.

Applications of random embeddings

Let V be a set, $\mathcal{I} \subset \mathbb{R}^{V \times V}_+$ a set of non-negative vectors corresponding all feasible solutions for a minimization problem, and $c \in \mathbb{R}^{V \times V}_+$.

Applications of random embeddings

Let V be a set, $\mathcal{I} \subset \mathbb{R}^{V \times V}_+$ a set of non-negative vectors corresponding all feasible solutions for a minimization problem, and $c \in \mathbb{R}^{V \times V}_+$.

In the *linear minimization problem* (\mathcal{I}, c) we are given a graph G with vertex set V, and want to find some $s \in \mathcal{I}$, minimizing

$$\sum_{u,v\}\in V\times V} c_{u,v}\cdot s_{u,v}\cdot d(u,v)$$

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Captures MST, TSP, Facility-Location, *k*-Server, Bi-Chromatic Matching, etc.

Applications (cont.)

Theorem

For any a linear minimization problem Π , if there exists a polynomial-time α -approximation algorithm for Π on trees, then there exists a randomized polynomial-time $O(\alpha \cdot \log n)$ -approximation algorithm for Π on arbitrary graphs.

Applications (cont.)

Theorem

For any a linear minimization problem Π , if there exists a polynomial-time α -approximation algorithm for Π on trees, then there exists a randomized polynomial-time $O(\alpha \cdot \log n)$ -approximation algorithm for Π on arbitrary graphs.

Proof.

Sampling a random embedding into a tree T with distortion $O(\log n)$, solve Π on T, and finally pull the solution back to the original graph G. The guarantee on the resulting approximation factor follows by the definition of distortion, and linearity of expectation.