5339 - Algorithms design under a geometric lens Spring 2014, CSE, OSU
Lecture 4: Embeddings into $\ell_{p}$ space

Instructor: Anastasios Sidiropoulos

January 15, 2014

## Bourgain's embedding

Theorem (Bourgain '85)
Any n-point metric space $(X, \rho)$ admits an embedding into $\ell_{2}$ with distortion $O(\log n)$.

## A special case of Bourgain's theorem

Lemma
Any finite sub-metric of $\ell_{2}$ admits an isometric embedding into $\ell_{1}$. Special case of Bourgain's theorem (this lecture):

Theorem
Any n-point metric space $(X, \rho)$ admits an embedding into $\ell_{1}$ with distortion $O(\log n)$.

## The cut-cone

Let $X$ be a set.
A metric $(X, \rho)$ is a cut pseudo-metric if there exists a set $Y \subset X$, such that for any $x, y \in X$

$$
\rho(x, y)= \begin{cases}1 & \text { if }|Y \cap\{x, y\}|=1 \\ 0 & \text { otherwise }\end{cases}
$$

## $\ell_{1}$ and the cut-cone

Let $X \subset \mathbb{R}^{d}$, for some $d>0$.

## $\ell_{1}$ and the cut-cone

Let $X \subset \mathbb{R}^{d}$, for some $d>0$.
Then, there exists a collection $\left(X, \rho_{1}\right), \ldots,\left(X, \rho_{k}\right)$ of cut pseudo-metrics, and positive reals $\alpha_{1}, \ldots, \alpha_{k}$, such that

$$
\sum_{i=1}^{k} \alpha_{i}=1
$$

and for any $x, y \in X$

$$
\|x-y\|_{1}=\sum_{i=1}^{k} \alpha_{i} \cdot \rho_{i}(x, y)
$$

## Corollary

Every finite $\ell_{1}$ metric can be represented as a convex combination of cut pseudo-metrics.

## $\ell_{1}$ and the cut-cone

Proof sketch.
It suffices to prove the assertion for $d=1$, and apply the argument on every dimension independently.

## $\ell_{1}$ and the cut-cone

Proof sketch.
It suffices to prove the assertion for $d=1$, and apply the argument on every dimension independently.
Assume $d=1$.

## $\ell_{1}$ and the cut-cone

Proof sketch.
It suffices to prove the assertion for $d=1$, and apply the argument on every dimension independently.
Assume $d=1$.
Let $X=\left\{x_{1}, \ldots, x_{n}\right\}$, where

$$
x_{1} \leq x_{2} \leq \ldots \leq x_{n}
$$

## $\ell_{1}$ and the cut-cone

Proof sketch.
It suffices to prove the assertion for $d=1$, and apply the argument on every dimension independently.
Assume $d=1$.
Let $X=\left\{x_{1}, \ldots, x_{n}\right\}$, where

$$
x_{1} \leq x_{2} \leq \ldots \leq x_{n}
$$

Let $X_{i}=\left\{x_{1}, \ldots, x_{i}\right\}$.

## $\ell_{1}$ and the cut-cone

Proof sketch.
It suffices to prove the assertion for $d=1$, and apply the argument on every dimension independently.
Assume $d=1$.
Let $X=\left\{x_{1}, \ldots, x_{n}\right\}$, where

$$
x_{1} \leq x_{2} \leq \ldots \leq x_{n}
$$

Let $X_{i}=\left\{x_{1}, \ldots, x_{i}\right\}$.
Let $\rho_{i}$ be the cut-pseudometric induced by $X_{i}$, i.e. for any $j<r$, $\rho_{i}\left(x_{j}, x_{r}\right)=1$ if and only if $j \leq i$, and $r \geq i+1$.

## $\ell_{1}$ and the cut-cone

Proof sketch.
It suffices to prove the assertion for $d=1$, and apply the argument on every dimension independently.
Assume $d=1$.
Let $X=\left\{x_{1}, \ldots, x_{n}\right\}$, where

$$
x_{1} \leq x_{2} \leq \ldots \leq x_{n}
$$

Let $X_{i}=\left\{x_{1}, \ldots, x_{i}\right\}$.
Let $\rho_{i}$ be the cut-pseudometric induced by $X_{i}$, i.e. for any $j<r$, $\rho_{i}\left(x_{j}, x_{r}\right)=1$ if and only if $j \leq i$, and $r \geq i+1$.
Let $\alpha_{i}=x_{i+1}-x_{i}$.

## $\ell_{1}$ and the cut-cone

Proof sketch.
It suffices to prove the assertion for $d=1$, and apply the argument on every dimension independently.
Assume $d=1$.
Let $X=\left\{x_{1}, \ldots, x_{n}\right\}$, where

$$
x_{1} \leq x_{2} \leq \ldots \leq x_{n}
$$

Let $X_{i}=\left\{x_{1}, \ldots, x_{i}\right\}$.
Let $\rho_{i}$ be the cut-pseudometric induced by $X_{i}$, i.e. for any $j<r$, $\rho_{i}\left(x_{j}, x_{r}\right)=1$ if and only if $j \leq i$, and $r \geq i+1$.
Let $\alpha_{i}=x_{i+1}-x_{i}$.
Then, for any $x, y \in X, \rho(x, y)=\sum_{i=1}^{n-1} \alpha_{i} \cdot \rho_{i}(x, y)$.

## $\ell_{1}$ and the cut cone

Conversely:

## Lemma

Every convex combination of cut pseudo-metrics, admits an isometric embedding into $\ell_{1}$ (i.e. with distortion 1).

## Embedding trees into $\ell_{1}$

## Lemma

The shortest path metric of any tree $T$ admits an isometric embedding into $\ell_{1}$ (i.e. with distortion 1).

Proof.
Proof sketch For every edge e of $T$, let $X_{e}, Y_{e}$ be the vertices of the two connected components of $T \backslash e$.

## Embedding trees into $\ell_{1}$

## Lemma

The shortest path metric of any tree $T$ admits an isometric embedding into $\ell_{1}$ (i.e. with distortion 1).

Proof.
Proof sketch For every edge e of $T$, let $X_{e}, Y_{e}$ be the vertices of the two connected components of $T \backslash e$.
Let $\rho_{e}$ be the cut pseudo-metric induced by $X_{e}$.

## Embedding trees into $\ell_{1}$

## Lemma

The shortest path metric of any tree $T$ admits an isometric embedding into $\ell_{1}$ (i.e. with distortion 1).

Proof.
Proof sketch For every edge e of $T$, let $X_{e}, Y_{e}$ be the vertices of the two connected components of $T \backslash e$.
Let $\rho_{e}$ be the cut pseudo-metric induced by $X_{e}$. Observe that for any $x, y \in V(T)$, we have

$$
d_{G}(x, y)=\sum_{e \in E(T)} \rho_{e}(x, y) \cdot \text { length }(e)
$$

## Embedding trees into $\ell_{1}$

## Lemma

The shortest path metric of any tree $T$ admits an isometric embedding into $\ell_{1}$ (i.e. with distortion 1).

Proof.
Proof sketch For every edge e of $T$, let $X_{e}, Y_{e}$ be the vertices of the two connected components of $T \backslash e$.
Let $\rho_{e}$ be the cut pseudo-metric induced by $X_{e}$. Observe that for any $x, y \in V(T)$, we have

$$
d_{G}(x, y)=\sum_{e \in E(T)} \rho_{e}(x, y) \cdot \text { length }(e)
$$

Note that any cut pseudo-metric admits an isometric embedding into $\mathbb{R}^{1}$.

## Embedding trees into $\ell_{1}$

## Lemma

The shortest path metric of any tree $T$ admits an isometric embedding into $\ell_{1}$ (i.e. with distortion 1).

Proof.
Proof sketch For every edge e of $T$, let $X_{e}, Y_{e}$ be the vertices of the two connected components of $T \backslash e$.
Let $\rho_{e}$ be the cut pseudo-metric induced by $X_{e}$.
Observe that for any $x, y \in V(T)$, we have

$$
d_{G}(x, y)=\sum_{e \in E(T)} \rho_{e}(x, y) \cdot \text { length }(e)
$$

Note that any cut pseudo-metric admits an isometric embedding into $\mathbb{R}^{1}$.
Thus, any convex combination of cut pseudo-metrics admits an isometric embedding into $\ell_{1}$.

## Embedding trees into $\ell_{1}$

## Lemma

The shortest path metric of any tree $T$ admits an isometric embedding into $\ell_{1}$ (i.e. with distortion 1).

Proof.
Proof sketch For every edge e of $T$, let $X_{e}, Y_{e}$ be the vertices of the two connected components of $T \backslash e$.
Let $\rho_{e}$ be the cut pseudo-metric induced by $X_{e}$.
Observe that for any $x, y \in V(T)$, we have

$$
d_{G}(x, y)=\sum_{e \in E(T)} \rho_{e}(x, y) \cdot \text { length }(e)
$$

Note that any cut pseudo-metric admits an isometric embedding into $\mathbb{R}^{1}$.
Thus, any convex combination of cut pseudo-metrics admits an isometric embedding into $\ell_{1}$.
Thus, any tree metric admits an isometric embedding into $\ell_{1}$.

## From random trees to $\ell_{1}$

Theorem (Fakcharoenphol, Rao, Talwar '04)
Any n-point metric admits a random embedding into a distribution over trees, with distortion $O(\log n)$
In other words:
Corollary
Any n-points metric admits an embedding into a convex combination of tree metrics, with distortion $O(\log n)$.

## From random trees to $\ell_{1}$

## Theorem (Fakcharoenphol, Rao, Talwar '04)

Any n-point metric admits a random embedding into a distribution over trees, with distortion $O(\log n)$
In other words:
Corollary
Any n-points metric admits an embedding into a convex combination of tree metrics, with distortion $O(\log n)$.

Lemma
Any tree metric admits an isometric embedding into $\ell_{1}$.

## From random trees to $\ell_{1}$

## Theorem (Fakcharoenphol, Rao, Talwar '04)

Any n-point metric admits a random embedding into a distribution over trees, with distortion $O(\log n)$
In other words:
Corollary
Any n-points metric admits an embedding into a convex combination of tree metrics, with distortion $O(\log n)$.

Lemma
Any tree metric admits an isometric embedding into $\ell_{1}$.

## From random trees to $\ell_{1}$

## Corollary

Any n-point metric admits an embedding into $\ell_{1}$ with distortion $O(\log n)$.

Proof.
Embed the metric into a convex combination of trees.
Embed each tree into $\ell_{1}$.
Concatenate the embeddings, weighted/scaled by the probability of the corresponding tree.

