Lectures 13 and 14: ARV Analysis cont’d

In which we continue the analysis of the ARV rounding algorithm

We are continuing the analysis of the Arora-Rao-Vazirani rounding algorithm, which rounds a Semidefinite Programming solution of a relaxation of sparsest cut into an actual cut, with an approximation ratio $O(\sqrt{\log |V|})$.

In previous lectures, we reduced the analysis of the algorithm to the following claim.

**Lemma 1** Let $d(\cdot, \cdot)$ be a negative-type semimetric over a set $V = \{1, \ldots, n\}$, let $x_1, \ldots, x_n \in \mathbb{R}^m$ be vectors such that $d(i, j) = ||x_i - x_j||^2$, let $g \sim \mathbb{R}^m$ be a random vector with a Gaussian distribution, and let $Y_i := \langle g, x_i \rangle$.

Suppose that, for constants $c', \sigma$ and a parameter $\ell$, we have that there is a $\geq 10\%$ probability that there are at least $c'n$ pairs $(i, j)$ such that $d(i, j) \leq \ell$ and $|Y_i - Y_j| \geq \sigma$.

Then there is a constant $c_2$, that depends only on $c'$ and $\sigma$, such that

$$\ell \geq \frac{c_2}{\sqrt{\log n}}$$

1 Concentration of Measure

In the last lecture, we are have already introduced two useful properties of Gaussian distributions: that there is a small probability of being much smaller than the standard deviation in absolute value, and a very small probability of being much larger than the standard deviation in absolute value. Here we introduce a third property of a somewhat different flavor.

For a set $A \subseteq \mathbb{R}^n$ and a distance parameter $D$, define

$$A_D := \{x \in \mathbb{R}^m : \exists a \in A. \ ||x - a|| \leq D\}$$

the set of points at distance at most $D$ from $A$. Then we have:
Theorem 2 (Gaussian concentration of measure) There is a constant $c_3$ such that, for every $\epsilon, \delta > 0$ and for every set $A \subseteq \mathbb{R}^n$, if

$$\mathbb{P}[A] \geq \epsilon$$

then

$$\mathbb{P}[A_D] \geq 1 - \delta$$

for every $D \geq c_3 \cdot \sqrt{\log \frac{1}{\epsilon \delta}}$, where the probabilities are taken according to the Gaussian measure in $\mathbb{R}^m$, that is $\mathbb{P}[A] = \mathbb{P}[g \in A]$, where $g = (g_1, \ldots, g_m)$ and the $g_i$ are independent Gaussians of mean 0 and variance 1.

The above theorem says that if we have some property that is true with $\geq 1\%$ probability for a random Gaussian vector $g$, then there is a $\geq 99\%$ probability that $g$ is within distance $O(1)$ of a vector $g'$ that satisfies the required property. In high dimension $m$, this is a non-trivial statement because, with very high probability $||g||$ is about $\sqrt{m}$, and so the distance between $g$ and $g'$ is small relative to the length of the vector.

We will use the following corollary.

Corollary 3 Let $x_1, \ldots, x_n$ be vectors in $\mathbb{R}^m$ and let $d_{\text{max}} = \max_{j=2, \ldots, n} ||x_j - x_1||^2$. Let $g$ be a random Gaussian vector in $\mathbb{R}^m$, and let $Y_i = \langle x_i, g \rangle$. If, for some $k$ and $\epsilon$, we have

$$\mathbb{P}[\exists j. Y_j - Y_1 \geq k] \geq \epsilon$$

then

$$\mathbb{P}[\exists j. Y_j - Y_1 \geq k - c_3 \sqrt{\log 1/(\epsilon \gamma)} \cdot \sqrt{d_{\text{max}}}] \geq 1 - \gamma$$

**Proof:** Let

$$A := \{ g : \exists j. Y_j - Y_1 \geq k \} \geq \epsilon$$

By assumption, we have $\mathbb{P}[A] \geq \epsilon$, and so, by concentration of measure:

$$\mathbb{P}[\exists g'. ||g - g'|| \leq c_3 \sqrt{\log 1/(\epsilon \gamma)} \wedge g' \in A] \geq 1 - \gamma$$

The even in the above probability can be rewritten as

$$\exists g' \in \mathbb{R}^m \exists j \in \{2, \ldots, n\}. ||g - g'|| \leq c_3 \sqrt{\log \frac{1}{\epsilon \gamma}} \wedge \langle x_j - x_1, g' \rangle \geq k$$

and the above condition gives us

$$k \leq \langle x_j - x_1, g' \rangle$$

$$= \langle x_j - x_1, g \rangle + \langle x_j - x_1, g' - g \rangle$$
\[ \leq \langle x_j - x_1, g \rangle + ||x_j - x_1|| \cdot ||g' - g|| \]
\[ \leq Y_j - Y_1 + \sqrt{d_{\text{max}}} \cdot c_3 \sqrt{\log \frac{1}{\epsilon \gamma}} \]

\(\Box\)

The (use of the) above statement is by far the most innovative part of the analysis of Arora, Rao and Vazirani, so it is worth developing an intuitive feeling for its meaning.

Let’s say that we are interested in the distribution of \( p_{\text{max}} := \max_{j=2,\ldots,n} Y_j - Y_1 \).

We know that the random variables \( Y_j - Y_1 \) are Gaussians of mean 0 and standard deviation at most \( \sqrt{d_{\text{max}}} \), but it is impossible to say anything about, say, the average value or the median value of \( p_{\text{max}} \) without knowing something about the correlation of the random variables \( Y_j - Y_1 \).

Interestingly, the above Corollary says something about the concentration of \( p_{\text{max}} \) without any additional information. The corollary says that, for example, the first percentile of \( p_{\text{max}} \) and the 99-th percentile of \( p_{\text{max}} \) differ by at most \( O(\sqrt{d_{\text{max}}}) \), and that we have a concentration result of the form

\[ \mathbb{P}[|p_{\text{max}} - \text{median}(p_{\text{max}})| > t \cdot \sqrt{d_{\text{max}}}] \leq e^{-\Omega(t^2)} \]

which is a highly non-trivial statement for any configuration of \( x_i \) for which \( p_{\text{max}} \gg \sqrt{d_{\text{max}}} \).

2 Reworking the Assumption

\textbf{Lemma 4} Under the assumptions of Lemma 1, there is a fixed set \( C \subseteq [n], |C| \geq \frac{c'}{10}n \), and a set \( M_g \) of disjoint pairs \( \{i,j\} \), dependent on \( g \), such that, for every \( g \) and for every pair \( \{i,j\} \in M_g \) we have

\[ d(i,j) \leq \ell \]

and

\[ |Y_i - Y_j| \geq \sigma \]

and for all \( i \in C \) we have

\[ \mathbb{P}[\exists j \in C. \{i,j\} \in M_g] \geq \frac{c'}{20} \]

\textbf{Proof:} Let \( M_g \) be the set of disjoint pairs promised by the assumptions of Lemma 1. Construct a weighted graph \( G = ([n], W) \), where the weight of the edge \( \{i,j\} \) is \( \mathbb{P}[\{i,j\} \in M_g] \). The degree of every vertex is at most 1, and the sum of the degrees
is twice the expectation of $|M|$, and so, by the assumptions of Lemma 1, it is at least $c'n/5$.

Now, repeatedly delete from $G$ all vertices of degree at most $c'n/20$, and all the edges incident on them, until no such vertex remains. At the end we are left with a (possibly empty!) graph in which all remaining vertices have degree at most $c'n/20$; each deletion reduces the sum of the degree by at most $c'/10$, and so the residual graph has total degree at least $c'n/10$, and hence at least $c'n/10$ vertices. □

By the above Lemma, the following result implies Lemma 1 and hence the ARV Main Lemma.

**Lemma 5** Let $d(\cdot, \cdot)$ be a semi-metric over a set $C$ such that $d(u, v) \leq 1$ for all $u, v \in C$, let $\{x_v\}_{v \in C}$ be a collection of vectors in $\mathbb{R}^m$, such that $d(i, j) := ||x_u - x_v||^2$ is a semimetric, let $g$ be a random Gaussian vector in $\mathbb{R}^m$, define $Y_v := \langle g, x_v \rangle$, and suppose that, for every $g$, we can define a set of disjoint pairs $M_g$ such that, with probability 1 over $g$,

\[ \forall \{u, v\} \in M_g \cdot |Y_u - Y_v| \geq \sigma \land d(u, v) \leq \ell \]

and

\[ \forall u \in C. \ P[\exists v. \{u, v\} \in M_g] \geq \epsilon \]

Then

\[ \ell \geq \Omega_{\epsilon, \sigma} \left( \frac{1}{\sqrt{\log |C|}} \right) \]

**3 An Inductive Proof that Gives a Weaker Result**

In this section we will prove a weaker lower bound on $\ell$, of the order of $\frac{1}{(\log |C|)^{\frac{3}{2}}}$. We will then show how to modify the proof to obtain the tight result.

We begin will the following definitions. We define the ball or radius $r$ centered at $u$ as

\[ B(u, r) := \{v \in C. d(u, v) \leq r\} \]

We say that a point $v \in C$ has the $(p, r, \delta)$-Large-Projection-Property, or that it is $(p, r, \delta)$-LPP if

\[ P\left[ \max_{v \in B(u,r)} Y_v - Y_u \geq p \right] \geq \delta \]

**Lemma 6** Under the assumptions of Lemma 5, there is a constant $c_4 > 0$ (that depends only on $\epsilon$ and $\sigma$) such that for all $t \leq c_4 \cdot \frac{1}{\sqrt{\ell}}$, at least \( \left( \frac{\epsilon}{5} \right)^{t-1} \cdot |C| \) elements of $C$ have the $(t\sigma^2, t\ell, 1 - \frac{\epsilon}{4})$ Large Projection Property.
PROOF: We will prove the Lemma by induction on \( t \). We call \( C_t \) the set of elements of \( C \) that are \((t \frac{g}{2}, t\ell, 1 - \frac{\epsilon}{4})\)-LPP.

Let \( M'_{g} \) be the set of ordered pairs \((u,v)\) such that \( \{u,v\} \in M_{g} \) and \( Y_v > Y_u \), and hence \( Y_v - Y_u \geq \sigma \). Because \( g \) and \( -g \) have the same distribution, we have that, for every \( i \in C \), there is probability \( \geq \epsilon/2 \) that there is a \( v \) such that \( (u,v) \in M' \) (a fact that we will use for the base case), and also probability \( \geq \epsilon/2 \) that there is a \( v \) such that \( (v,u) \in M \) (a fact that we will use in the inductive step).

For the base case \( t = 1 \), we have, by the above observations, that, for every \( u \in C \)

\[
\mathbb{P}\left[ \max_{v \in B(u,\ell)} Y_v - Y_u \geq \sigma \right] \geq \frac{\epsilon}{2}
\]

and, by concentration of measure

\[
\mathbb{P}\left[ \max_{v \in B(u,\ell)} Y_v - Y_u \geq \sigma - c_3 \sqrt{\frac{8}{\epsilon^2} \sqrt{\ell}} \right] \geq 1 - \frac{\epsilon}{4}
\]

where we applied the concentration of measure result to \( B(u,\ell) \). We will choose \( c_4 \) so that

\[
c_3 \sqrt{\log \frac{8}{\epsilon^2} \sqrt{\ell}} \leq \frac{\sigma}{2}
\]

and so we have the base case.

For the inductive case, define the function \( F : C_t \rightarrow C \) (which will be a random variable dependent on \( g \)) such that \( F(v) \) is the lexicographically smallest \( w \in B(v,\ell) \) such that \( Y_w - Y_v \geq \sigma \) if such a \( w \) exists, and \( F(v) = \perp \) otherwise. The definition of \( C_t \) is that \( \mathbb{P}[F(v) \neq \perp] \geq 1 - \epsilon/4 \) for every \( v \in C_t \), and the inductive assumption is that \( \lvert C_t \rvert \geq \lvert C \rvert \cdot (\epsilon/8)^{t-1} \).

By a union bound, for every \( v \in C_t \), there is probability at least \( \epsilon/4 \) that there is an \( u \in C \) such that \( (u,v) \in M'_{g} \) and \( F(v) = w \neq \perp \). In this case, we will define \( F'(u) = w \), otherwise \( F'(u) = \perp \).

Note that the above definition is consistent, because \( M'_{g} \) is a set of disjoint pairs, so for every \( u \) there is at most one \( v \) that could be used to define \( F'(u) \). We also note that, if \( F'(u) = w \neq \perp \), then

\[
Y_w - Y_u \geq (t + 1) \cdot \frac{\sigma}{2} + \frac{\sigma}{2} \land d(u,w) \leq (t + 1) \cdot \ell
\]

and

\[
\sum_{u \in C} \mathbb{P}[F'(u) \neq \perp] = \sum_{v \in C_t} [F(v) \neq \perp \land \exists u. (u,v) \in M'_{g}] \geq \lvert C_t \rvert \cdot \frac{\epsilon}{4}
\]

Now we can use another averaging argument to say that there have to be at least \( \lvert C_t \rvert \cdot \frac{\epsilon}{8} \) elements \( u \) of \( C \) such that

\[
\mathbb{P}[F'(u) \neq \perp] \geq \frac{\epsilon}{8} \cdot \frac{\lvert C_t \rvert}{\lvert C \rvert} \geq \left(\frac{\epsilon}{8}\right)^t
\]
Let us call $C_{t+1}$ the set of such elements. As required, $|C_{t+1}| \geq |C_t| \cdot \frac{\epsilon}{8} \geq |C| \cdot (\epsilon/8)^t$.

By applying concentration of measure, the fact that, for every $u \in C_{t+1}$ we have

$$
\mathbb{P} \left[ \max_{w \in B(u,(t+1) \cdot \ell)} Y_w - Y_u \geq (t + 1) \frac{\sigma}{2} + \frac{\sigma}{2} \right] \geq \left( \frac{\epsilon}{8} \right)^t
$$

implies that, for every $u \in C_{t+1}$

$$
\mathbb{P} \left[ \max_{w \in B(u,(t+1) \cdot \ell)} Y_w - Y_u \geq (t + 1) \frac{\sigma}{2} + \frac{\sigma}{2} - c_3 \sqrt{\log \frac{4 \cdot 8^t}{\epsilon^{t+1}} \sqrt{(t+1) \cdot \ell}} \right] \geq 1 - \frac{\epsilon}{4}
$$

and the inductive step is proved, provided

$$
\frac{\sigma}{2} \geq c_3 \sqrt{(t + 1) \cdot \log \frac{8}{\epsilon} \sqrt{(t+1) \cdot \ell}}
$$

which is true when

$$
t + 1 \leq \frac{\sigma}{2c_3 \sqrt{\log 8/\epsilon}} \cdot \frac{1}{\sqrt{\ell}}
$$

which proves the lemma if we choose $c_4 = \frac{\sigma}{2c_3 \sqrt{\log 8/\epsilon}}$. □

Applying the previous lemma with $t = c_4 / \sqrt{\ell}$, we have that, with probability $\Omega(1)$, there is a pair $u,v$ in $C$ such that

$$
Y_v - Y_u \geq \Omega(1/\sqrt{\ell})
$$

and

$$
d(u,v) \leq O(\sqrt{\ell})
$$

but we also know that, with $1 - o(1)$ probability, for all pairs $i,j$ in $C$,

$$
|Y_v - Y_u|^2 \leq O(\log |C|) \cdot d(i,j)
$$

and so

$$
\frac{1}{\ell} \leq O(\log |C|) \sqrt{\ell}
$$

implying

$$
\ell \geq \Omega \left( \frac{1}{(\log |C|)^{2/3}} \right)
$$
4 The Tight Bound

In the result proved in the previous section, we need $\frac{\sigma}{2}$, which is a constant, to be bigger than the loss incurred in the application of concentration of measure, which is of the order of $t\sqrt{\ell}$. A factor of $\sqrt{\ell}$ simply comes from the distances between the points that we are considering; an additional factor of $\sqrt{t}$ comes from the fact that we need to push up the probability from a bound that is exponentially small in $t$.

The reason for such a poor probability bound is the averaging argument: each element of $C_t$ has probability $\Omega(1)$ of being the “middle point” of the construction, so that the sum over the elements $h$ of $C$ of the probability that $h$ has $F'(h) \neq \perp$ adds up to $\Omega(|C_t|)$; such overall probability, however, could be spread out over all of $C$, with each element of $C$ getting a very low probability of the order of $|C_t|/|C|$, which is exponentially small in $t$.

Not all elements of $C$, however, can be a $h$ for which $F'(h) \neq \perp$; this is only possible for elements $h$ that are within distance $\ell$ from $C_t$. If the set $\Gamma_\ell(C_t) := \{h : \exists i \in C_t : d(i, h) \leq \ell\}$ has cardinality of the same order of $C_t$, then we only lose a constant factor in the probability, and we do not pay the extra $\sqrt{\ell}$ term in the application of concentration of measure. But what do we do if $\Gamma_\ell(C_t)$ is much bigger than $C_t$? In that case we may replace $C_t$ and $\Gamma_\ell(C_t)$ and have similar properties.

**Lemma 7** Under the assumptions of Lemma 5, if $S \subseteq C$ is a set of points such that for every $v \in S$
\[
\mathbb{P}\left[ \max_{w \in B(v, d)} Y_w - Y_v \geq p \right] \geq \epsilon
\]
then, for every distance $D$, every $k > 0$, and every $u \in \Gamma_D(S)$
\[
\mathbb{P}\left[ \max_{w \in B(u, d+D)} Y_w - Y_u \geq p - \sqrt{D} \cdot k \right] \geq \epsilon - e^{-k^2/2}
\]
That is, if all the elements of $S$ are $(p, d, \epsilon)$-LPP, then all the elements of $\Gamma_D(S)$ are $(p - k\sqrt{D}, d + D, \epsilon - e^{-k^2/2})$-LPP.

**Proof:** If $u \in \Gamma_D(S)$, then there is $v \in S$ such that $d(u, v) \leq D$, and, with probability $1 - e^{-k^2/2}$ we have $Y_u - Y_v \leq \sqrt{D} \cdot k$. The claim follows from a union bound. □

**Lemma 8** Under the assumptions of Lemma 5, there is a constant $c_5 > 0$ (that depends only on $\epsilon$ and $\sigma$) such that for all $t \leq c_5 \cdot \frac{1}{\ell}$, there is a set $C_t \subseteq C$ such that $|C_t| \geq |C| \cdot (\epsilon/8)^{t-1}$, every element of $C_t$ is $\left(t \cdot \frac{\sigma}{4}, \left(2t + \log_2 \frac{|C_t|}{|C|}\right) \cdot \ell, 1 - \frac{\epsilon}{4}\right)$-LPP, and
\[
|\Gamma_\ell(C_t)| \leq \frac{8}{\epsilon}|C_t|
\]
Proof: The base case $t = 1$ is already established in the proof of Lemma 6, and the additional condition is trivially satisfied because $C_1 = C$, and so $\Gamma_{t}(C_1) = C_1$.

For the inductive step, we define $F(\cdot)$ and $F'(\cdot)$ as in the proof of Lemma 6. We have that if $F'(u) = w \neq \bot$, then

$$Y_w - Y_u \geq t \cdot \frac{\sigma}{4} + \sigma,$$

$$d(u, w) \leq \left(2t + \log_8 \frac{|C_t|}{|C|}\right) \cdot \ell + \ell,$$

and

$$\sum_{u \in C} \mathbb{P}[F'(u) \neq \bot] = \sum_{v \in C_t} [F(v) \neq \bot \land \exists u. (u, v) \in M'_g] \geq |C_t| \cdot \frac{\epsilon}{4}.$$

Now we can use another averaging argument to say that there have to be at least $|C_t| \cdot \frac{\epsilon}{8}$ elements $u$ of $C$ such that

$$\mathbb{P}[F'(u) \neq \bot] \geq \frac{\epsilon}{8} \cdot \frac{|C_t|}{|\Gamma_{t}(C_t)|} \geq \left(\frac{\epsilon^2}{64}\right).$$

Let us call $C^{(0)}_{t+1}$ the set of such elements.

Define $C^{(1)}_{t+1} := \Gamma_{t}(C^{(0)}_{t+1})$, $C^{(2)}_{t+1} := \Gamma_{t}(C^{(1)}_{t+1})$, and so on, and let $k$ be the first time such that $|C^{(k+1)}_{t+1}| \leq \frac{8}{t}|C^{(k)}_{t+1}|$. We will define $C_{t+1} := C^{(k)}_{t+1}$. Note that

$$|C_{t+1}| \geq \left(\frac{8}{\epsilon}\right)^{k} \cdot |C^{(0)}_{t+1}| \geq \left(\frac{8}{\epsilon}\right)^{k-1} \cdot |C_t| \geq \left(\frac{8}{\epsilon}\right)^{k-1-t} \cdot |C|$$

which implies that $k \leq t + 1$.

We have $|C_{t+1}| \geq |C^{(0)}_{t+1}| \geq \frac{\epsilon}{8} |C_t|$ so we satisfy the inductive claim about the size of $C_t$. Regarding the other properties, we note that $C_{t+1} \subseteq \Gamma_{k\ell}(C^{(0)}_{t+1})$, and that every element of $C^{(0)}_{t+1}$ is

$$\left(\frac{t \sigma}{4} + \sigma, \left(2t + 1 + \log_8 \frac{|C_t|}{|C|}\right) \cdot \ell, \frac{\epsilon^2}{64}\right) - \text{LPP}$$

$$\forall i \in C^{(0)}_{t+1}. \quad \mathbb{P} \left[ \exists j \in C. \ Y_j - Y_i \geq t \frac{\sigma}{4} + \sigma \land d(i, j) \leq \left(2t + 1 + \log_8 \frac{|C_t|}{|C|}\right) \cdot \ell \right] \geq \frac{\epsilon^2}{64}$$

so we also have that every element of $C_{t+1}$ is

$$\left(\frac{t \sigma}{4} + \frac{\sigma}{2}, \left(2t + 1 + k + \log_8 \frac{|C_t|}{|C|}\right) \cdot \ell, \frac{\epsilon^2}{128}\right) - \text{LPP}$$
provided
\[ \frac{\sigma}{2} \geq \sqrt{2 \log \frac{128}{\epsilon^2} \cdot k\ell} \]
which we can satisfy with an appropriate choice of \( c_4 \), recalling that \( k \leq t + 1 \).
Then we apply concentration of measure to deduce that every element of \( C_{t+1} \) is
\[ \left( t\frac{\sigma}{4} + \frac{\sigma}{4}, 2t + 1 + k + \log_2 \frac{|C_t|}{|C|} \right) \cdot \ell, 1 - \frac{\epsilon}{4} \) LPP
provided that
\[ \frac{\sigma}{4} \geq c_3 \sqrt{\log \frac{512}{\epsilon^3} \cdot \left( 2t + 1 + k + \log_2 \frac{|C_t|}{|C|} \right) \cdot \ell} \]
which we can again satisfy with an appropriate choice of \( c_4 \), because \( k \leq t + 1 \) and \( \log_2 \frac{|C_t|}{|C|} \) is smaller than or equal to zero.
Finally,
\[ 2t + 1 + k + \log_2 \frac{|C_t|}{|C|} \leq 2t + 2 + \log_2 \frac{|C_{t+1}|}{|C|} \]
because, as we established above,
\[ |C_{t+1}| \geq \left( \frac{8}{\epsilon} \right)^{k-1} |C_t| \]
\[ \square \]
By applying Lemma 8 with \( t = \Omega(1/\ell) \), we find that there is \( \Omega(1) \) probability that there are \( i, j \) in \( C \) such that
\[ Y_j - Y_i \geq \Omega(1/\ell) \]
\[ d(i, j) \leq 1 \]
\[ |Y_i - Y_j|^2 \leq O(\log n) \cdot d(i, j) \]
which, together, imply
\[ \ell \geq \Omega \left( \frac{1}{\sqrt{\log n}} \right) \]