Nodal Domains and Diffusion Processes

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- Nodal Geometry, Heat Diffusion, and Brownian Motion Georgiev, Mukherjee, 2018.
- ► Lower Bounds on Nodal Sets of Eigenfunctions via the Heat Flow Steinerberger, 2014.
- Stochastic Differential Equations
 Øksendal, Springer Universitext, 2003.
- Green, Brown, and Probability and Brownian Motion Chung, World Scientific, 2002.

- ightharpoonup Let M^d be a compact Riemannian manifold.
- ▶ Let $e_{\lambda} \in C^{\infty}(M)$, $\Delta e_{\lambda} = -\lambda^2 e_{\lambda}$.
- ▶ Nodal set of e_{λ} : $Z(e_{\lambda}) = \{x \in M : e_{\lambda}(x) = 0\}$.
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- ► (Lieb, 1990) To calculate BL(B,p), plug in Gaussians.
- ▶ If $f_i(x) = e^{-\pi(A_i x) \cdot x}$ for $A_i > 0$, then

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Thus

$$\det(\sum p_i B_i^* A_i B_i)^{-1/2} \leq \mathsf{BL}(B, p) \cdot (\prod_{i=1}^m \det(A_i)^{p_i})^{-1/2}$$

► Rearranging gives

$$\mathsf{BL}(B,p) = \left(\sup_{A_1,\ldots,A_m \succ 0} \frac{\prod_i \det(A_i)^{p_i}}{\det(\sum p_i B_i^* A_i B_i)}\right)^{1/2}.$$

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► Can be exponentially many constraints, so inefficient.

Geometric Brascamp Lieb

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- ► A Brascamp-Lieb inequality is *geometric* if
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 - (Isotropy Property): $\sum_{i} p_{i} B_{i}^{*} B_{i} = I$.
- ▶ (Barthe, 1998), generalizing (Ball, 1989), showed that if (B, p) is geometric, BL(B, p) = 1.

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- Fix invertible matrices M and M_1, \ldots, M_m , and consider the Brascamp-Lieb inequality with matrices $B'_i = M_i B_i M$,

$$\int_{\mathbf{R}^n} \prod_{i=1}^m |f_i(M_i B_i M x)|^{p_i} dx \leq \mathsf{BL}(B', p) \cdot \prod_{i=1}^m \|f_i\|_{L^1(\mathbf{R}^{n_i})}^{p_i}.$$

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$$\mathsf{BL}(B',p) = \left(\sup_{A_1,\ldots,A_m \succ 0} \frac{\prod_i \det(A_i)^{p_i}}{\det(\sum_i p_i M^* B_i^* M_i^* A_i M_i B_i M)}\right)^{1/2}$$
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▶ (BCCT) Geometric rescaling possible iff extremizers exist.

▶ (Garg, Gurvits, Oliveira, Wigderson, 2016) If $BL(B, p) < \infty$, we can rescale to (B', p) with $BL(B', p) \le 1 + \varepsilon$, for any $\varepsilon > 0$.

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 - ▶ Conversely, we can determine if $BL(B, p) = \infty$, and find a violating subspace V to the condition $\dim(V) \leq \sum p_i \dim(B_i V)$ in this case, in Poly(Bits(B, p), d) computations.

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 - ▶ Open Problem: Can we can improve this to Poly(Bits(B, p), d, log($1/\varepsilon$)) computations?



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then

$$(1-\varepsilon)\mathsf{BL}(B,p) \leq \mathsf{BL}(B_1,p) \leq (1+\varepsilon)\mathsf{BL}(B,p).$$



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 - ► If

$$R = \begin{pmatrix} \lambda_1 & 0 & 0 \\ 0 & \ddots & 0 \\ 0 & 0 & \lambda_n \end{pmatrix} \quad \text{and} \quad C = \begin{pmatrix} \gamma_1 & 0 & 0 \\ 0 & \ddots & 0 \\ 0 & 0 & \gamma_n \end{pmatrix},$$

then

$$Perm(RAC) = Perm(\lambda_i A_{ij} \gamma_j)$$

$$= (\lambda_1 \dots \lambda_n)(\gamma_1 \dots \gamma_n) Perm(A)$$

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- ▶ If *RAC* is doubly stochastic, then

$$\operatorname{Perm}(A) \leq \det(R)^{-1} \det(C)^{-1} \leq e^n \cdot \operatorname{Perm}(A),$$

so $Perm(A) \approx det(R)^{-1} det(C)^{-1}$.

The Algorithm

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- ▶ Claim: If $Per(A_0) > 0$, $d(A_i, \mathbf{S}) \to 0$, where **S** is the family of doubly stochastic matrices.
- For even (odd) i, let γ_{ij} be the jth row (column) sum of A_i , so that $Per(A_{i+1}) = (\gamma_{i1} \dots \gamma_{in})^{-1} \cdot Per(A_i)$.

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- ▶ Claim: If $Per(A_0) > 0$, $d(A_i, S) \rightarrow 0$, where **S** is the family of doubly stochastic matrices.
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- ▶ Thus $Per(A_i)$ is bounded, monotonic, converges to P < 1.
- ▶ If $Per(A_i) > P \varepsilon$ for $\varepsilon \ll 1$, then

$$P > \operatorname{Per}(A_{i+1}) > (1 + C \cdot \Delta_i) \cdot \operatorname{Per}(A_i) > (1 + C \cdot \Delta_i)(P - \varepsilon).$$

Thus $\Delta_i \lesssim \varepsilon$. Taking $\varepsilon \to 0$ shows $\Delta_i \to 0$.

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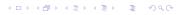
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AGM implies $\gamma_{i1} \dots \gamma_{in} \geq 1$, and monotonicity follows from

$$Per(A_{i+1}) = (\gamma_{i1} \dots \gamma_{in})^{-1} Per(A_i).$$



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Goal: Rescale our inputs so that

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 - We obtain a sequence $B \to B_1 \to B_2 \to \dots$

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- Thus convergence occurs as with Sinkhorn iteration provided that $BL(B, p) < \infty$.
- ▶ (1) and (2) follow from techniques in the study of positive operators.

▶ A linear map $T: M_n \to M_n$ is completely positive if there are $n \times n$ matrices B_1, \ldots, B_K and $p_i > 0$ such that

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- ▶ Given T, we have $T^*(A) = \sum p_i B_i^* A B_i$.

Further Connections

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- ► For simplicity, look at Brascamp Lieb where all spaces have the same dimension (all *B_i* are square matrices).
- ▶ $BL(B, p) < \infty$ can only hold if $\sum p_i = 1$.
- Consider optimizing the quantity

$$\inf_{A\succ 0}\frac{\det(\sum p_iB_i^*AB_i)}{\det(A)}$$

analogous to

$$\mathsf{BL}(B,p) = \sup_{A_1,\dots,A_m \succ 0} \sqrt{\frac{\prod_i \mathsf{det}(A_i)^{p_i}}{\mathsf{det}(\sum p_i \cdot B_i^* A_i B_i)}},$$

if all A_i are equal.

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- For any Brascamp-Lieb data (B, p), there exists a positive $T: M_n \to M_n$ and k such that $Cap(T) = 1/BL(B, p)^{2k}$.
- Positive operators are well studied in the quantum information theory literature, so reduction of BL to this theory is useful.

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- ▶ If (B, p) is a Brascamp-Lieb datum with associated operator $T: M_n \to M_n$, then (B, p) is geometric if and only if T is doubly stochastic, i.e. T(I) = I and $T^*(I) = I$.

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▶ If Cap(T) > 0, iteration yields a rescaling arbitrarily close to a doubly stochastic operator, in Poly(Bits(B), $1/\varepsilon$) time.

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- ▶ If Cap(T) > 0, there is d > 0 and $d \times d$ matrices C_i s.t.

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▶ 'Fairly simple' to show that if $S(A) = \sum C_i A C_i^*$, and $(S \otimes T)(A) = \sum (C_i \otimes B_i) A (C_i \otimes B_i)^*$, then

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Invariant theory shows we can choose $d \leq n^4 [(n+1)!]^2$.

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Note: $f_C(B) = \det(\sum C_i \otimes B_i)$ is an invariant homogeneous polynomial under this action for any C_i .



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- ▶ Thus $d \leq d_0$.

$$\int_{\mathbf{R}^n} \prod_{i=1}^m |f_i(B_i x)|^{p_i} dx \leq \mathsf{BL}(B, p) \cdot \prod_{i=1}^m ||f_i||_{L^1(\mathbf{R}^{n_i})}^{p_i}.$$

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▶ (Bennett et al, 2008) implies that $BL(B, p) < \infty$ if and only if $\sum p_i n_i = n$, and for any subspace $V \subset \mathbf{R}^n$,

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- ▶ To prove (1) and (2), use a simple trick: Given $A \succeq 0$, find U diagonalizing T(A). Then $T(A) = T_U(A)$.



Thanks For Listening!