Discrete metric spaces Victor Chepoi

LIF, Université d'Aix-Marseille II

Purpose of this minicourse: to present the most important classical and recent results about metric spaces.

Part 0: Preliminaries and definitions

Part I: Isometric embeddings into le-, los, and la-spaces

Part II: Median spaces, hyperconvex spaces, CAT(0) spaces

Part III: Approximate isometric embeddings into la and la

Part IV: Graph classes defined by metric properties

#1 Definitions I: metric spaces

metric space: (X,d), where X is a set and d: X x X -> IR + a function called distance such that

(i)
$$d(x,y) = d(y,x) \forall x,y \in X$$
;

(ii)
$$d(x,y)=0 \iff x=y;$$

(iii)
$$d(x,y) \leq d(x,z) + d(z,y)$$

(triangle inequality)

Examples:

(i) norm metrics (Minkowski metrics):

$$(\mathbb{R}^m, d_{\parallel \cdot \parallel})$$
, where $d_{\parallel \cdot \parallel}(x,y) = \|x-y\| + x, y \in \mathbb{R}^m$

 l_p -metrics $(p \ge 1)$:

rics
$$(p \ge 1)$$
:

$$d_{p}(x,y) = \left(\sum_{k=1}^{m} |x_{k} - y_{k}|^{p}\right)^{\frac{1}{p}}, \quad x = (x_{1},...,x_{m})$$

$$y = (y_{1},...,y_{m})$$

lp denotes the metric space (Rm, dep)

Three basic host lp-metric spaces:

$$\ell_2^m$$
 $d_{\ell_2}(x,y) = \left(\sum_{k=1}^m |x_k - y_k|^2\right)^{\frac{1}{2}} - \text{Euclidean distance}$

$$\ell_1^m$$
 $d\ell_1(x,y) = \sum_{k=1}^m |x_k - y_k| - \ell_1$ -distance or rectilinear distance

(ii) Hamming distance dH:

 $d_{H}(x,y)=|\{i\in\{1,...,m\}: x_{i}+y_{i}\}|$ for $\forall x,y\in\mathbb{R}^{m}$. For binary vectors $x,y\in\{0,1\}^{m}$, the Hamming distance $d_{H}(x,y)$, the l_{1} -distance $d_{l_{1}}(x,y)$, and the graph distance d(x,y) of the m-cube coincide.

(iii) standard graph distance dg:

G = (V, E) - connected, not necessarily finite, undirected and unweighted graph length of a path - number of edges in this path $d_G(x,y) = the$ length of a shortest path connecting two vertices x,y of G

(iv) finite metric spaces:

 (V_n, d) , where $V_n = \{1, ..., n\}$ (for convenience) and d is a metric on V_n

Distance matrix: the nxn symmetric matrix D whose (i,j)-th entry is d(i,j) for all $i,j \in V_n$.

Metric cone: set $E_n := \{ij : i, j \in V_n, i \neq j\}$; then any distance d on V_n can be viewed as a vector $(dij)_{1 \leq i < j \leq n} \in \mathbb{R}^{E_n}$

The triangle inequalities $d(i,j)+d(i,k) \geqslant d(k,j)$ for all i,j, $k \in V_m$ define a convex cone in the space \mathbb{R}^{E_n} called the semimetric cone and denoted by METn.

Particular finite metric spaces:

(i) planar metrics (Vn,d)

(ii) tree metrics (V_n, d) one can construct a planar T=(V,E) or a tree

T=(V,E) such that Vn EV

 $D_{n} = \begin{pmatrix} 0 & 1 & 1 & 1 & 1 \\ 1 & 0 & 1 & 1$

 $D = \begin{pmatrix} 0 & 1 & 2 & 1 & 1 \\ 0 & 1 & 2 & 1 \\ 0 & 1 & 1 \\ 0 & 0 & 1 \end{pmatrix} = \begin{pmatrix} 2 & 3 & 3 \\ 0 & 1 & 2 \\ 0 & 1 & 1 \\ 0 & 0 & 1 \end{pmatrix}$

Cnot a tree metric

Definitions II: isométric enfeddings

A metric space (X,d) is isometrically embeddable into a metric space (X',d') if there exists a mapping φ (the isometric embedding) from X to X' such that $d(x,y)=d'(\varphi(x),\varphi(y))$ $\forall x,y\in X$

Then (X,d) is said to be an isometric subspace of (X,d'). (X,d) is l_p -embeddable if (X,d) is isometrically embeddable into the space l_p^m for some $m \ge 1$.

Example: the li-embedding of the metric of the 6-cycle

$$D = \begin{pmatrix} 0 & 1 & 2 & 3 & 2 & 1 \\ 0 & 1 & 2 & 3 & 2 \\ 0 & 1 & 2 & 3 \\ 0 & 1 & 2 \\ 0 & 1 \end{pmatrix} \qquad \begin{matrix} \psi(1) \\ \psi(2) \\ \psi(3) \end{matrix}$$

A metric space (X,d) is distortion β embeddable into a metric space (X',d') if there exists a mapping φ (the β -embedding) from X to X' such that $d(x,y) \leq d'(\varphi(x),\varphi(y)) \leq \beta \cdot d(x,y) \quad \forall x,y \in X$.

(or equivalently - for ly-embeddings - if there exists a mapping $\psi: X \to X'$ such that

 $\frac{1}{B}d(x,y) \leq d'(\psi(x),\psi(y)) \leq d(x,y) \forall x,y \in X)$

Definitions II: isometric embeddings

The host space (X',d') is said to have order of congruence p if, for every metric space (X,d), (Y,d) embeds isometrically into (X',d') for every $Y\subset X$, $|Y|\leq p$

(X,d) embeds into (X',d') and p is the smallest such integer (possibly infinite).

Questions

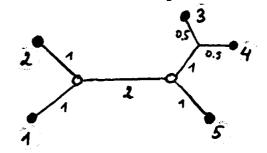
For a given host space or class of host spaces:

- (i) is the order of congruence finite?
- (ii) is the order of congruence bounded by a constant?
- (iii) can the isometric subspaces be effectively characterized?
- (iv) is the decision question "Is an input finite metric space isometrically embeddable into the host space?" polynomial or NP-complete?
- (V) find small distortion embeddings of finite metric spaces into the host space(s).
- (Vi) find small distortion embeddings into host spaces of small dimension.

Tree metrics

Tree metric a finite metric space isometrically embeddable into a weighted tree

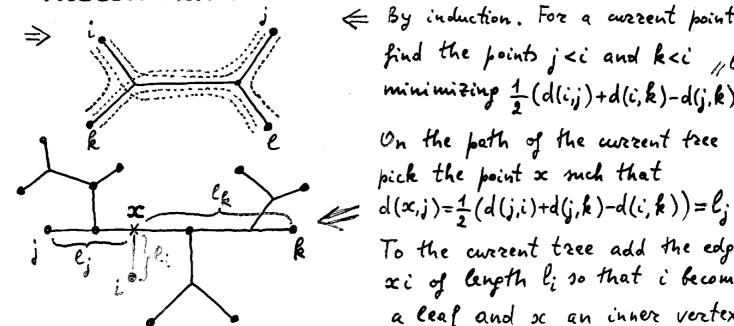
$$D = \begin{pmatrix} 0 & 2 & 4.5 & 4.5 & 4 \\ 0 & 4.5 & 4.5 & 4 \\ 0 & 1 & 2.5 \\ 0 & 1 & 0 \end{pmatrix}$$



Theorem (Zaretskii, 1965; Buneman, 1971) For a finite metric space (Vn, d) the following conditions are equivalent: (i) (Vn, d) is a tree metric;

(ii) every quadruplet of Vn isometrically embeds into a tree; (iii) (Vn,d) satisfies the following four-point condition: $d(i,j)+d(l,k) \leq \max\{d(i,l)+d(j,k),d(i,k)+d(j,l)\}$

Idea of the broof:



E by induction. For a current point i find the points jei and kei yli minimizing $\frac{1}{2}(d(i,j)+d(i,k)-d(j,k))$ On the path of the current tree

To the current tree add the edge xi of length liso that i becomes a leaf and oc an inner vertex.

Isometric embeddings into lp-spaces

Theorem 1 (Brotograble, Documbio. Contelle, Kriving, 1966)

A metric space (X,d) is Lp-embeddable if and only if every finite subspace of (X,d) is Lp-embeddable.

Theorem 2 (Molitz, Malitz, 1992) Let $p, m \ge 1$ be intepers. Then a metric space (X, d) is l_p^m -embeddable if and only if every finite subspace of (X, d) is l_p^m -embeddable.

Theorem 3 (Frechet) Any n point metric space (Vn,d) can be isometrically embedded into los.

Proof: For each point $i \in V_n$ define a coordate $f:V_n \to \mathbb{R}_+$ by setting f:(j)=d(i,j) and let $f(j)=(f_1(j),...,f_n(j))$. We claim that f is an isometric embedding into l_∞ .

Indeed:

$$\|\varphi(j) - \varphi(k)\|_{\infty} = \max_{i \in V} |\varphi_i(j) - \varphi_i(k)|$$

$$= \max_{i \in V} |d(i,j) - d(i,k)|$$

$$\leq d(j,k) \text{ by triangle inequality.}$$

On the other hand, $||\varphi(j)-\varphi(k)||_{\infty} \ge |\varphi_{k}(j)-\varphi_{k}(k)|$ =|d(j,k)-d(k,k)| $=d(j,k) \square$

Proof sketch:

Stronger assertion: (X,d) can be isometrically embedded in l_2^m and not into l_2^{m-1} if and only if there exist a subset $Y = \{x_0, x_1, ..., x_m\}$ of X such that

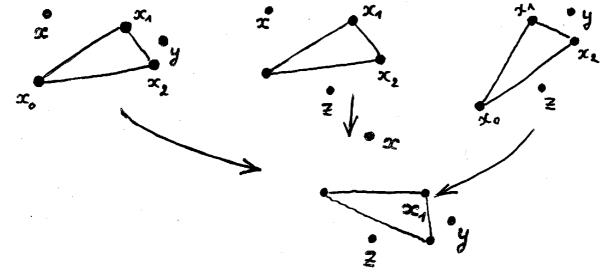
(i) (Y,d) can be embedded into le but not in le ";

(ii) for every $x,y \in X$, the metric space $(Y \cup \{x,y\},d)$ can be isometrically embedded in l_2^m .

Notice that:

(i) if φ is an isometric embedding of Y in l_2 , then $\varphi(Y)$ has full affine rank m+1;

(ii) if φ', φ'' are two isometric embeddings of Y in ℓ_2^m , then we can find an orthogonal transformation mapping every $\varphi'(x_i)$ into $\varphi''(x_i)$, $x_i \in Y$. donc, une isometric



Question: Given a finite metric space (V,d), can we check in polynomial time if (V,d) embeds in le?

Answer: Let φ be a mapping from V_n to l_2 . Let $\varphi(i) = v_i$ and assume that $\varphi(1) = v_1 = \vec{0}$.

Then

$$\|v_{i} - v_{j}\|^{2} = d_{ij}^{2} \quad \forall i, j \in V \iff$$

$$\|v_{i}\|^{2} + |v_{j}\|^{2} - 2 < v_{i}, v_{j} > = d_{ij}^{2} \iff$$

$$\langle v_{i}, v_{i} \rangle = d_{ij}^{2} \iff$$

 $\langle v_i, v_j \rangle = \frac{1}{2} (d_{1i}^2 + d_{1j}^2 - d_{ij}^2),$

because $\|v_i\|^2 = \|v_i - v_1\|^2 = d_{1i}^2$, $\|v_j\|^2 = \|v_j - v_1\|^2 = d_{1j}^2$

Denote $A_{ij} = \frac{1}{2} (d_{1i} + d_{1j}^2 - d_{ij}^2)$ and consider

the matrix A. Then φ is an isometric embedding in ℓ_2 if and only if $A_{ij} = \langle v_i, v_j \rangle$, i.e.

A can be written as BTB, or, in other words,

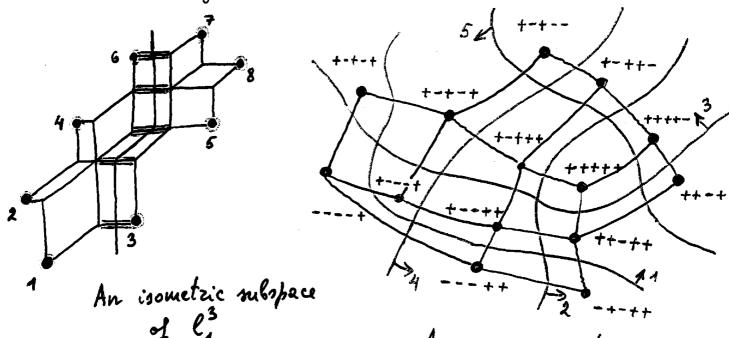
A is a positive semi-definite mataix (Schoenberg, 1938,

recognition of positive semi-definiteness can be done in polynomial time using an algorithm forced on Gaussian elimination.

Isometric embeddings into la

Theorem 5 (Kazznanov, 1986) Deciding if a finite metric space (V, d) ly-embeds is NP-complete.

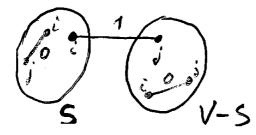
Reduction from MAX CUT



An arrangement of five preudoline and the isometric embedding of its graph of regions into the cube 1+135

Cut semimetaic: for $S \subseteq V_n = \{1, ..., n\}$

$$S(S)_{ij} = \begin{cases} 1 & \text{if } |S \cap \{i,j\}| = 1 \\ 0 & \text{otherwise} \end{cases}$$



Theorem 6: For a finite metric space (Vn, d) the following conditions are equivalent:

(i) (V_n, d) is l_1 -embeddable, i.e., there exist n vectors $u_1, ..., u_n \in \mathbb{R}^m$ for some m such that $||u_i - u_j||_1 = d_{ij} \; \forall i, j \in V_n;$

(ii) $d = \sum \lambda_S \delta(S)$ for some nonnegative λ_S , i.e. $d R = S \in V_n$ longs to the cut cone $CUT_n = \{\sum \lambda_S \delta(S): \lambda_S \ge 0 \ \forall S \le V_n\}$

(iii) there exist a measure space (Ω , A, μ) and events $A_1, ..., A_n \in A$ such that $d_{ij} = \mu(A_i \Delta A_j) \ \forall \ i,j \in V_n$.

Remark: In case of embedding into hypercubes or Hamming metric spaces, λ_s is a nonnegative integer and $dij = |A_i \triangle A_j|$.

Remark (Ball, 1990): The dimension m of \mathbb{R}^m in (i) can be as large as $\frac{(n-3)(n-2)}{2}$ for $n \ge 4$! Fichet (1982) showed that $m \le \frac{n(n-1)}{2} - 1$.

Remark: The difficulty to find an l_n -embedding via (ii) consists in finding the cuts $(S, V_n - S)$ such that $\lambda_{S>0}$ (by Cazatheodory's theorem their number is $\leq h(n-1)$), i.e. those cuts which define the embedding.

Theorem 7 (Bandelt & Chepoi, 1935) A metric space (X,d) isometrically embeds into (R^2,de_1) if and only if (Y,d) embeds for any $Y\subseteq X$, $|Y|\le 6$. The idea of the proof will be given below.

Remark: From Theorem 7 follows that the congruence orders of l_4^2 and l_∞^2 is 6.

Remark (Bandelt, Chepoi, Laurent, 1957) The congruence order of ly is at least m² for m>3 odd and at least m²-1 for m>4 even.

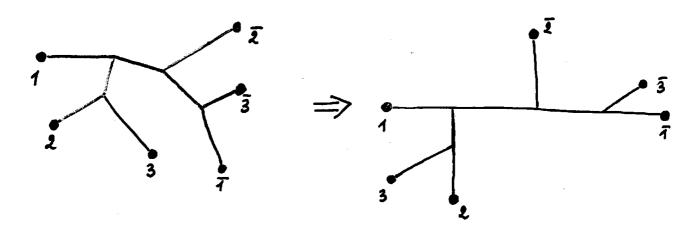
Open question: Find the congruence order of ly. Is it finite? (It is only known to be > 10).

Remark (Jeff Ezikoon, 2004) The congruence order of l_{∞}^{3} is not bounded!

Upen question: What is the largest set of an equilateral set of ln? It is conjectured to be 2m, but it is known to be < mlogem (Alon, Pudlak, 2003)

Examples of ly-embeddable spaces

(i) Tree metrics (folklore): any tree with m leaves isometrically embeds into ly .



(ii) Spherical metrics (Kelly, 1970)

 $S_m = \left\{ x \in \mathbb{R}^{m+1} : \sum_{i=1}^{m+1} x_i^2 = 1 \right\} - m - dimensional unit ophere$

 $d_S(x,y)$: = $azzcos(x^Ty)$ $\forall x,y \in S_m$ - spherical distance the geodesic distance on the sphere S_m between the points x and y (great circle metric)

For $x \in S_m$, let $H(x) = \{y \in S_m : d_S(x,y) \le \frac{\pi}{2}\}$ be the hemisphere containing x.

Consider the measure M on S_m defined by $M(A) = \frac{vol(A)}{vol(S_m)}$ for $A \subseteq S_m$

Theorem 8 (Kelly, 1370) $M(H(x) \triangle H(y)) = \int_{\pi}^{\pi} arccos(x^{T}y) = \int_{\pi}^{\pi} d_{S}(x,y)$ $\forall x,y \in S_{m}$

(iii) le-distances

Theorem 9 (Schoenberg, 1935, Kelly, 1975) For a finite metric space (Vn,d), d is isometrically le-embeddable implies that d is isometrically la-embeddable.

Idea of the proof: Let u1,..., un ∈ Rm, dij= ||ui-uj||2 +ijj Express d as a limit of distances d(2) (2 -> 00), where each (Vn, d'2) can be isometrically embeddable into the sphere Smir of radius 2 and apply Theorem 8.

Let Smir be the ophere of Rm+1 of radius 2 and center c=(0,...,0,2). Lift every u ∈ Rm with ||u||2≤2 to a point u(2) ∈ Sm, 2 by setting u(2) = (4, 2- √22-(114112)2)

Let >> maxim ||uilla.

Set $d^{(2)}(i,j) = z \cdot \arccos\left(\frac{(u_i-c)^T(u_j-c)}{2}\right)$

the spherical distance in Sm. 2 12m between the points uice and uice)

lim d(2)(i,j) = ||ui-uj||, because

 $d^{(2)}(i,j) \approx 2 \arccos(1-\frac{(||u_i-u_j||_2)^2}{22^2}) \approx ||u_i-u_j||_2$

(iv) projective metrics in the plane

A continuous metric d on R'is called a projective metric if it satisfies d(x, z) = d(x, y) + d(y, z) for any collinear points x, y, z lying in that order on a common line

The following theorem proved independently by Alexander' 78 and Ambartzumian' 77 gives a simple solution to the Hilbert's fourth problem in the plane.

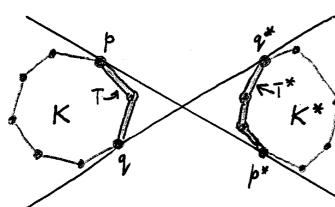
Theorem 10 (Alexander, 1978; Ambort Fumian, 1977) Let d be a projective metric on R2. Then (R2, d) is Ly-embeddable, namely there exists a positive Borel measure M on the lines of R^m satisfying 2d(x,y) = M([[x,y]]) for $x,y \in \mathbb{R}^2$, where [[x,y]] denotes the set of lines crossing the repment [x,y]

The main step in its proof is to define explicitly the measure on lines crossing the segments [pi,pi] for any finite 1et P={ p1,..., pn } < R2

 $O(K,K^*)=d(p,p^*)+d(q,q^*)-d(T)-d(T^*)$ where d(T), d(T*) are the perimeters (with respect to d) of the chains Tand T*. For any line l, denote by

K the convex hull of points of Pleft from l, and by K* the convex hull of points of Pright from C.

Theorem 11: \text{\(\pi_i, \pi_j \in P\), \(2d(\pi_i, \pi_j) = \sum \{ d(\ell): \ell \(\pi_i, \pi_j \] \neq \gamma_i.



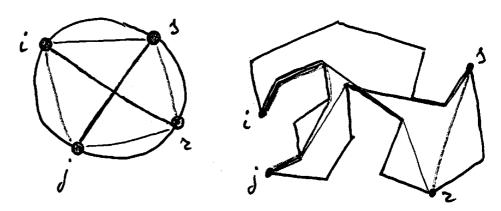
Set d(l)= (K,K*)

(V) Kalmanson distances

A distance of on Vn is called a Kalmanson distance there existe a vardezing 1,..., n of the points of Vn such that

max {dij +dzs, dis+djz} = diz+djs

for all ixjxxxx in the circular order



Theorem 12 (Chepoi & Fichet, 1996) A distance d is a Kalmanson distance if and only if it is circular decomposable. In particular, Kalmanson distances are le-embeddable.

Idea of the proof:



Circular cut {Sij, Sij}

dij = dij+1+ di+1j - dij - di+1j+1

Notice that Lij > 0 for any circular order compatible with a Kalmanson distance d, but in general we can have Lij < 0

Lemma: For any finite metric space (Vn,d) and any circular ordering of Vn, we have

2 d(u,v) = [{dij: {Sij, Sij} reportates u and v} tu,ve

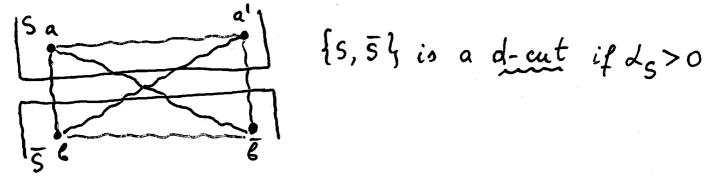
Recall that d is ly-embeddable iff $d = \sum \lambda_S \delta(S)$. $S = V_n$

In general, (i) it is difficult to find $\lambda_s \ge 0$ $\forall s \in V_n$; (ii) the la-decomposition is not unique; (iii) there is an exponential number of outs (5,5) participating in the decomposition.

bandelt & Dzess (1992) a canonical decomposition of every finite metric into a rum of O(n2) cut metrics plus a residue.

For a cut {5,5} of Vn define its isolation index by

$$d_{S} = \frac{1}{2} \min_{\substack{a,a' \in S \\ \ell, \ell \in \overline{S}}} \left\{ \max \left\{ d(a, \ell) + d(a', \ell'), d(a, \ell') + d(a', \ell), d(a, \ell') + d(a', \ell'), d(a, \ell') + d(a', \ell') \right\} \right\}$$



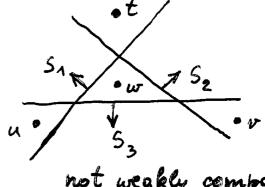
Theorem 13 (Bandelt & Dzess, 1992) For any metric don Vn

$$d = \sum_{\{S,\bar{S}\}is} L_S S(S) + d'$$
prime residue
a d-cut

The metric d is called totally decomposable if d'=0, i.e. if $d = \sum_{s \in S} d_s \delta(s)$.

Bandelt & Dress (1992) established the following properties of totally decomposable metrics and d-cuts:

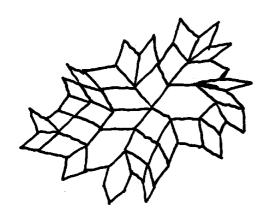
- (i) there exists only O(n²) d-cuts (in fact, their (0,1)-vectors are linearly independent);
- (ii) the d-cuts can be constructed in polynomial time;
- (iii) the d-cuts are weakly compatible, i.e. for any three d-cuts $\{S_1, \overline{S}_1, \{S_2, \overline{S}_2\}, \{S_3, \overline{S}_3\}$ if $S_1 \cap S_2 \cap S_3 \neq \emptyset$ implies $\overline{S}_1 \cap \overline{S}_2 \cap \overline{S}_3 = \overline{S}_i \cap \overline{S}_j$ for some i,j.

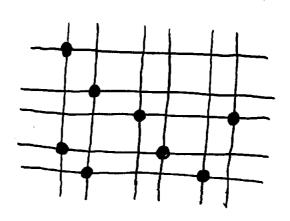


not weakly compa-

Theorem 14 (Bandelt & DZED), 1992) A finite metric space (Vicios totally decomposable if and only if every 5-point subspace of Vn is totally decomposable.

Examples of totally decomposable metrics: Kalmanson metrics, tree metrics, finite subspaces of (R2, de,) and Cartesian products of two trees, metric of some plane graphs,...





Theorem 7 (Bandelt & Chepoi, 1995) A metric space (X,d) isometrically embeds into (R^2,d_{1}) if and only if (Y,d) embeds for any $Y \subseteq X$, $|Y| \subseteq G$.

I dea of the proof:

- (i) By compactness theorem (Theorem 2) it neffices to consider finite X;
- (ii) Every finite isometric subspace of (R^2, d_{e_1}) is totally decomposably, so using Theorem 14 one can test if (X,d) is totally decomposable by inspecting all (Y,d) $Y\subseteq X$, $|Y|\le 5$.
- (iii) So (X,d) is totally decomposable, and the d-cuts should define the embedding into R2. For this, the d-cuts should be represented into two chains:

$$S'_{1} \subseteq S'_{2} \subseteq ... \subseteq S'_{p}, \quad \overline{S}'_{1} \supseteq \overline{S}'_{2} \supseteq ... \supseteq \overline{S}'_{p}$$

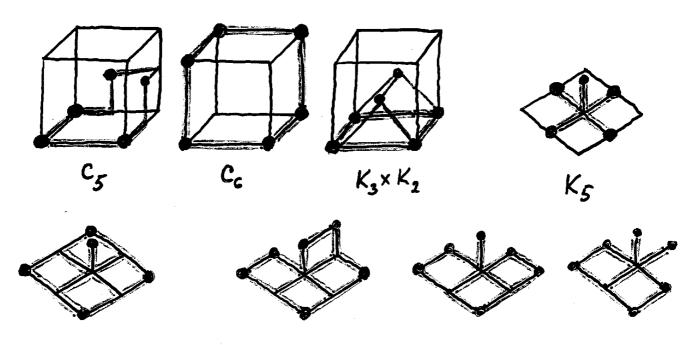
$$S''_{1} \subseteq S''_{2} \subseteq ... \subseteq S''_{q}, \quad \overline{S}''_{1} \supseteq \overline{S}''_{2} \supseteq ... \supseteq \overline{S}''_{q}.$$

To establish this, we show the following theorem

Theorem A totally decomposable space (X,d) embeds in $(\mathbb{R}^2, \text{the}_1)$ if and only if for any d-cuts $\{S_1, \overline{S}_1\}, \dots \{S_k, \overline{S}_k\}$ ($k \leq 5$ the ordered set of halfs $S_1, \dots, S_k, \overline{S}_1, \dots, \overline{S}_k$ has at most four minimal members (equivalently, the d-cuts can be partitionned into two chains if and only if any subset of at most 5 d-cuts can be partitionned).

(iv) Assume that $\forall Y \subset X$, $|Y| \leq 6$, we have that (Y,d) is embeddable into (R^2, de_1) , however X contains $k \leq d$ -cuts $\{S_1, \overline{S}_1\}$, ..., $\{S_k, \overline{S}_k\}$ that violate the condition of previous Theorem.

We consider the cases k=3, k=4, k=5, and in each case we derive a 6-point subspace of X which is not embeddable into (R^2, de_1) . Those critical subspaces (the minors) are:



For example, if k=3, then $S_1, S_2, S_3, \overline{S}_1, \overline{S}_2, \overline{S}_3$ are all minimal by inclusion. Then $S_i \cap S_j \neq \emptyset$, $S_i \cap \overline{S}_j \neq \emptyset$ ti, j and we get C_i

