

A Supplementary Material

A.1 Relaxation on Local Polytope

The relaxation of (1) over the *local polytope* is given by:

$$\begin{aligned}
 \min_{\mu} \quad & \sum_{u \in V} \sum_{i \in L} \mu_u(i) c(u, i) + \sum_{e=(u,v)} \sum_{i,j} \mu_e(ij) \theta_{(u,v)}(i, j) \\
 \text{s.t.} \quad & \sum_i \mu_u(i) = 1, \quad \forall u \in V. \\
 & \sum_j \mu_e(ij) = \mu_u(i), \quad \forall e = (u, v) \in E, i \in L. \\
 & \sum_i \mu_e(ij) = \mu_v(j), \quad \forall e = (u, v) \in E, j \in L. \\
 & \mu_u(i) \geq 0, \quad \forall u \in V, i \in L. \\
 & \mu_e(ij) \geq 0, \quad \forall e \in E, i, j \in L.
 \end{aligned}$$

For a Ferromagnetic Potts Model, the objective becomes:

$$\min_{\mu} \sum_{u \in V} \sum_{i \in L} \mu_u(i) c(u, i) + \sum_{e=(u,v)} w(u, v) \sum_{i,j} \mu_e(ij) \mathbb{1}(i \neq j)$$

Fix the values $\mu_u(i)$. We want to minimize

$$\sum_{e=(u,v)} w(u, v) \sum_{i,j} \mu_e(ij) \mathbb{1}(i \neq j)$$

subject to the constraints

$$\begin{aligned}
 \sum_j \mu_e(ij) &= \mu_u(i), \quad \forall e = (u, v) \in E, i \in L. \\
 \sum_i \mu_e(ij) &= \mu_v(j), \quad \forall e = (u, v) \in E, j \in L. \\
 \mu_e(ij) &\geq 0, \quad \forall e \in E, i, j \in L.
 \end{aligned}$$

Because $w(u, v) \geq 0$ and $\mu_e(ij) \geq 0$, we want to put as much mass on $\mu_e(ii)$ as possible without violating a constraint, since those terms do not appear in the objective. To that end, we set $\mu_e(ii) = \min(\mu_u(i), \mu_v(i))$. Then using the first constraint, the objective becomes:

$$\begin{aligned}
 & \sum_{e=(u,v)} w(u, v) \sum_i \mu_u(i) - \min(\mu_u(i), \mu_v(i)) \\
 &= \sum_{e=(u,v)} w(u, v) \left(1 - \frac{1}{2} \sum_i \mu_u(i) + \mu_v(i) \right. \\
 &\quad \left. + \sum_i |\mu_u(i) - \mu_v(i)| \right) \\
 &= \sum_{e=(u,v)} w(u, v) \sum_i |\mu_u(i) - \mu_v(i)| \\
 &= \sum_{e=(u,v)} w(u, v) \frac{|\mu_u - \mu_v|}{2},
 \end{aligned}$$

where we use multiple times that $\sum_i \mu_u(i) = 1$. The LP objective is thus:

$$\min_{\mu} \sum_{u \in V} \sum_{i \in L} \mu_u(i) c(u, i) + \sum_{e=(u,v)} w(u, v) \frac{|\mu_u - \mu_v|}{2}$$

Identifying μ_u with \bar{u} and μ_v with \bar{v} , we obtain the LP (3).

A.2 Proof of Lemma 1

Proof. This argument is similar to the one in Angelidakis et al. (2017). First, we verify the last two conditions in Lemma 1. Let $\alpha = \frac{2}{k\theta} = \frac{5}{3}$ and $\beta = k\theta = \frac{6}{5}$. The algorithm clearly returns a feasible solution (i.e. a valid labeling). Consider any two vertices u and v , and let $\Delta = d(u, v)$. There are two cases: $j(u) = j(v)$ and $j(u) \neq j(v)$. In the first case, let $j = j(u) = j(v)$. We have $P(u) \neq P(v)$ exactly when $r \in (\min(\bar{u}_i, \bar{v}_i), \max(\bar{u}_i, \bar{v}_i))$ and $i \neq j$. r is uniformly distributed in $(0, \theta)$, so the probability of this occurring is

$$\mathbb{P}[P(u) \neq P(v)] = \frac{1}{k} \sum_{i:i \neq j} \frac{|\bar{u}_i - \bar{v}_i|}{\theta} \leq \frac{2}{k\theta} d(u, v) = \alpha \Delta.$$

Note that we used $u_i \leq \varepsilon < \theta$ for $i \neq j$ and for all u . Now consider the case where $j(u) \neq j(v)$. Here $d(u, v) \geq d(e_j(u), e_j(v)) - d(u, e_j(u)) - d(v, e_j(v))$ by the triangle inequality (e_i is the i th standard basis vector in \mathbb{R}^k). So $d(u, v) \geq 1 - 2\varepsilon \geq 1 - 2/30$ for $k \geq 3$. So $d(u, v) \geq 14/15$, and $\alpha = 5/3$ so $\alpha \Delta > 1$ and the bound trivially applies.

Next we verify the ‘‘co-approximation’’ condition. First consider the case where $j(u) = j(v) = j$. Then $d(u, v) \leq d(u, e_j) + d(e_j, v) \leq 2\varepsilon \leq 1/15$. As we showed, $\mathbb{P}[P(u) \neq P(v)] \leq \alpha \Delta$. So $\mathbb{P}[P(u) = P(v)] \geq 1 - \alpha \Delta \geq \beta^{-1}(1 - \Delta)$, where the last inequality is because $\frac{1-\beta^{-1}}{\alpha-\beta^{-1}} = \frac{1/6}{5/3-5/6} = \frac{1}{5} \geq \Delta$. Now assume $j(u) \neq j(v)$. Note that if $\bar{u}_i \geq r$ and $\bar{v}_i \geq r$, u and v are both added to P_i . So

$$\begin{aligned}
 \mathbb{P}[P(u) = P(v)] &\geq \mathbb{P}[u_i \geq r, v_i \geq r] \\
 &= \frac{1}{k} \sum_{i=1}^k \frac{\min(\bar{u}_i, \bar{v}_i)}{\theta}.
 \end{aligned}$$

Here we used that for all i , $\min(\bar{u}_i, \bar{v}_i) \leq \varepsilon < \theta$ since $j(u) \neq j(v)$. Then

$$\begin{aligned}
 \mathbb{P}[P(u) = P(v)] &\geq \frac{1}{k} \sum_{i=1}^k \frac{\bar{u}_i + \bar{v}_i - |\bar{u}_i - \bar{v}_i|}{2\theta} \\
 &= \frac{1}{k\theta} (1 - d(u, v)) = \beta^{-1}(1 - d(u, v)).
 \end{aligned}$$

The approximation conditions hold.

Finally, we check the first two conditions of Lemma 1. First consider $\mathbb{P}[P(u) = i, i \neq j(u)]$. This can only occur when i is selected and u is assigned to P_i . So

$$\mathbb{P}[P(u) = i, i \neq j(u)] = \frac{1}{k} \mathbb{P}[\bar{u}_i \geq r] = \frac{1}{k} \frac{\bar{u}_i}{\theta} = \frac{5}{6} \bar{u}_i.$$

Now we compute $\mathbb{P}[P(u) \neq j(u)]$. A vertex u clearly can only be assigned a label $i \neq j(u)$ if such an i is selected and u is assigned to it; namely,

$$\begin{aligned} \mathbb{P}[P(u) \neq j(u)] &= \frac{1}{k} \sum_{i: i \neq j(u)} \frac{\bar{u}_i}{\theta} = \frac{1}{k\theta} (1 - \bar{u}_{j(u)}) \\ &= \frac{5}{6} (1 - \bar{u}_{j(u)}). \end{aligned}$$

This concludes the proof. \square

A.3 Full Proof of Theorem 1

Here we reproduce the proof of Theorem 1 in more detail.

Theorem. *On a (2,1)-stable instance of UNIFORM METRIC LABELING with optimal integer solution g , the LP relaxation (3) is tight.*

Proof. Assume for a contradiction that the optimal LP solution $\{\bar{u}^{LP}\}$ of (3) is fractional. To construct a stability-violating labeling, we will run Algorithm 2 on a fractional labeling $\{\bar{u}\}$ constructed from $\{\bar{u}^{LP}\}$ and the optimal integer solution g . We then use Lemma 1 to show that in expectation, the output of $\mathcal{R}(\{\bar{u}\})$ must be better than the optimal integer solution in a particular (2,1)-perturbation, which contradicts (2,1)-stability.

Let $\{\bar{u}^g\}$ be the solution to (3) corresponding to g , and define the following ε -close solution $\{\bar{u}\}$: for every u and every i , set $\bar{u}_i = (1 - \varepsilon)\bar{u}_i^g + \varepsilon\bar{u}_i^{LP}$. Note that $\{\bar{u}\}$ is fractional and $j(u) = g(u)$ for all u .

Recall that E_g is the set of edges cut by the optimal solution g . Define the following (2,1)-perturbation w' of the weights w :

$$w'(u, v) = \begin{cases} w(u, v) & (u, v) \in E_g \\ \frac{1}{2}w(u, v) & (u, v) \in E \setminus E_g. \end{cases}$$

We refer to the objective with modified weights w' as Q' (that is, Q' is the objective in the instance with weights w' and costs c).

Now let $h = \mathcal{R}(\{\bar{u}\})$. To compare g and h , we will compute $\mathbb{E}[Q'(g) - Q'(h)]$, where the expectation is over the randomness of the rounding algorithm. By definition,

$$\begin{aligned} \mathbb{E}[Q'(g) - Q'(h)] &= \mathbb{E}[Q'(g) - Q'(h) | h = g] \Pr(h = g) \\ &\quad + \mathbb{E}[Q'(g) - Q'(h) | h \neq g] \Pr(h \neq g). \end{aligned}$$

The first term of the sum above is clearly zero. Further, as $\{\bar{u}\}$ is fractional, the guarantees in Lemma 1 imply that $\Pr(h \neq g) > 0$. By (2,1)-stability of the instance, any labeling $h \neq g$ must satisfy $Q'(h) > Q'(g)$. So stability and fractionality of the LP imply $\mathbb{E}[Q'(g) - Q'(h)] < 0$.

If we compute $\mathbb{E}[Q'(g) - Q'(h)]$ and simplify using Lemma 1 and the definition of w' (see the appendix for a full derivation), we obtain:

$$\begin{aligned} Q'(g) - Q'(h) &= \sum_{u \in V_\Delta} c(u, g(u)) + \sum_{(u, v) \in E_g \setminus E_h} w'(u, v) \\ &\quad - \sum_{u \in V_\Delta} c(u, h(u)) - \sum_{(u, v) \in E_h \setminus E_g} w'(u, v). \end{aligned}$$

Taking the expectation, we obtain:

$$\begin{aligned} \mathbb{E}[Q'(g) - Q'(h)] &= \sum_{u \in V} c(u, g(u)) \Pr(h(u) \neq g(u)) \\ &\quad + \sum_{(u, v) \in E_g} w'(u, v) \Pr((u, v) \text{ not cut}) \\ &\quad - \sum_{u \in V} \sum_{i \neq g(u)} c(u, i) \Pr(h(u) = i) \\ &\quad - \sum_{(u, v) \in E \setminus E_g} w'(u, v) \Pr((u, v) \text{ cut}). \end{aligned}$$

Applying Lemma 1 with $j(u) = g(u)$,

$$\begin{aligned} \mathbb{E}[Q'(g) - Q'(h)] &\geq \frac{5}{6} \left(\sum_{u \in V} c(u, g(u)) (1 - \bar{u}_{g(u)}) \right. \\ &\quad + \sum_{(u, v) \in E_g} w'(u, v) (1 - d(u, v)) \\ &\quad - \sum_{u \in V} \sum_{i \neq g(u)} c(u, i) \bar{u}_i \\ &\quad \left. - \sum_{(u, v) \in E \setminus E_g} 2w'(u, v) d(u, v) \right) \end{aligned}$$

Using the definition of w' ,

$$\begin{aligned} \mathbb{E}[Q'(g) - Q'(h)] &\geq \frac{5}{6} \left(\sum_{u \in V} c(u, g(u)) + \sum_{(u, v) \in E_g} w(u, v) \right. \\ &\quad \left. - \sum_{u \in V} \sum_{i \in L} c(u, i) \bar{u}_i - \sum_{(u, v) \in E} w(u, v) d(u, v) \right) \end{aligned}$$

The first two terms are simply $Q(g)$, and the last two are the objective $Q(\{\bar{u}\})$ of the LP solution \bar{u} . Since $\bar{u} = (1 - \varepsilon)\bar{u}^g + \varepsilon\bar{u}^{LP}$ and $Q(\{\bar{u}^{LP}\}) \leq Q(\{\bar{u}^g\})$, the convexity of the LP objective implies $Q(\{\bar{u}\}) \leq Q(\{\bar{u}^g\}) = Q(g)$. So $\mathbb{E}[Q'(g) - Q'(h)] \geq 0$. But stability of the instance and fractionality of the LP solution implied $\mathbb{E}[Q'(g) - Q'(h)] < 0$. \square

A.4 Generating Counterexamples

The following procedure can be used to find (β, γ) -stable instances.

1. Given a fixed number of nodes n and labels k , randomly generate a graph G as follows:
 - (a) Connect any two nodes (u, v) with an edge with probability `connectProb`.
 - (b) When connecting two nodes, choose the edge weight $w(u, v)$ uniformly at random from $\mathbb{Z} \cap [0, \text{weightMax}]$.
2. For each node u , choose an index i uniformly at random from $\{1 \dots k\}$. Draw $c(u, i)$ uniformly at random from $\mathbb{Z} \cap [0, \text{costMax}]$. Set $c(u, j) = 0$ for $j \neq i$.
3. Find the optimal solution g to the instance (G, w, c, L) .
4. Let E_g be the set of edges cut by g , and consider the following adversarial perturbation w' of w :

$$w'(u, v) = \begin{cases} \frac{1}{\beta} w(u, v) & (u, v) \in E \setminus E_g \\ \gamma w(u, v) & (u, v) \in E_g \end{cases}$$

Let Q' be the objective with these modified weights.

5. Enumerate the $k^n - 1$ possible labelings not equal to g . If any of them have $Q'(h) \leq Q'(g)$, return to step 1. Otherwise, print V, E, w, c .

Following this procedure, we can also enforce additional properties of the instance in step 5 before printing it out. For instance, we can enforce that the LP must be fractional on the instance, or that α -expansion must not find the optimal solution. If these additional conditions fail to hold, we return to step 1.

The examples in Section 6 were found with `connectProb` = 0.5, `weightMax` = 4, `costMax` = 20, and then modified for simplicity. Steps 3-5 were repeated for each modification to ensure the resulting instances satisfied the correct stability conditions. In Section 6, $\beta = 1$ and $\gamma = 2$; in Section 6, $\beta = 2$ and $\gamma = 1$.

The following lemma proves that steps 3-5 are sufficient to verify stability.

Lemma A.1. *Let w^* be an arbitrary (β, γ) -perturbation of the weights w , and let w' be the adversarial perturbation for the optimal solution g . Then for any labeling h , $Q^*(h) \leq Q^*(g)$ implies $Q'(h) \leq Q'(g)$. In other words, if a labeling h violates stability in any perturbation, it violates stability in the adversarial perturbation w' .*

Proof. We show that $Q^*(g) - Q^*(h) \leq Q'(g) - Q'(h)$. Let $V_\Delta = \{u \in V \mid g(u) \neq h(u)\}$. Recall that E_g and E_h are the sets of edges cut by g and h , respectively. We compute

$$\begin{aligned} Q'(g) - Q'(h) &= \sum_{u \in V_\Delta} c(u, g(u)) + \sum_{(u,v) \in E_g \setminus E_h} w'(u, v) \\ &\quad - \sum_{u \in V_\Delta} c(u, h(u)) - \sum_{(u,v) \in E_h \setminus E_g} w'(u, v). \end{aligned}$$

Using the definition of w' ,

$$\begin{aligned} Q'(g) - Q'(h) &= \sum_{u \in V_\Delta} c(u, g(u)) + \sum_{(u,v) \in E_g \setminus E_h} \gamma w(u, v) \\ &\quad - \sum_{u \in V_\Delta} c(u, h(u)) - \sum_{(u,v) \in E_h \setminus E_g} \frac{w(u, v)}{\beta}. \end{aligned}$$

Since w^* is a valid (β, γ) -perturbation, $\frac{1}{\beta} w(u, v) \leq w^*(u, v) \leq \gamma w(u, v)$. Then since all the c 's and w 's are nonnegative,

$$\begin{aligned} Q'(g) - Q'(h) &\geq \sum_{u \in V_\Delta} c(u, g(u)) + \sum_{(u,v) \in E_g \setminus E_h} w^*(u, v) \\ &\quad - \sum_{u \in V_\Delta} c(u, h(u)) - \sum_{(u,v) \in E_h \setminus E_g} w^*(u, v) \\ &= Q^*(g) - Q^*(h). \end{aligned}$$

□