Coordinate Hit-and-run

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Given a well-guaranteed membership oracle for K, the problem is to approximately uniformly sample points for K.

The problem

Question

Input: A convex body $K \subseteq \mathbb{R}^n$ with a well-guaranteed membership oracle.
Output: A probability distribution on $\mathbb{R}^n$ that is at total variation distance at most ϵ from the uniform distribution on K.

Denote by π_K the uniform distribution on K.

The approach in broad strokes

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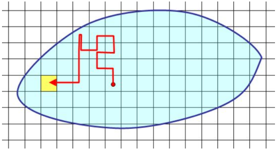
We synthesize a Markov chain whose stationary distribution is the uniform distribution on the given body and try to determine how fast we get 'close' to this stationary distribution.
The first such random walk that mixes in polynomial time was proposed in [DFK91] by Dyer, Frieze, and Kannan. This random walk was on a grid superimposed on the convex body.



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Definition 2 (Hit-and-run)

Given x_t, we first draw y uniformly at random from $\mathbb{S}^{n-1}$. We then draw x_{t+1} uniformly at random from the set

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Since the scheme is ergodic and reversible with respect to π_K, its stationary distribution is π_K.

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Definition 3 (Coordinate hit-and-run)

For the coordinate hit-and-run (CHR) Markov scheme $\mathcal{C}$, the transition probability density from u to v (with respect to the 1-dimensional Lebesgue measure) is

$$\mathcal{C}_{uv} = \begin{cases} \frac{1}{n|K \cap (u + e_i\mathbb{R})|}, & v \in K \cap (u + e_i\mathbb{R}) \text{ for some } i \in [n], \\ 0, & \text{otherwise.} \end{cases}$$

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The above is also sometimes referred to as the *Gibbs sampler*.

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In the actual sampling process, we shall bound the mixing time assuming that we are given some distribution that is M-warm with respect to the stationary distribution of the chain.

Conductance

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Definition 5 (Conductance)

Given a Markov scheme P on S, the *ergodic flow* $\Phi_{P,Q}$ with respect to a probability distribution Q on S is

$$\Phi_{P,Q}(A, B) = \int_A P(u, B) Q(\mathrm{d}u)$$

for measurable $A, B \subseteq S$. We also define $\Phi_{P,Q}(A) = \Phi_{P,Q}(A, S \setminus A)$.

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for measurable $A, B \subseteq S$. We also define $\Phi_{P,Q}(A) = \Phi_{P,Q}(A, S \setminus A)$. For $0 < s < 1/2$, the *s-conductance* of P with respect to Q is

$$\Phi_s = \inf_{A : s < Q(A) < 1/2} \frac{\Phi_{P,Q}(A)}{Q(A) - s}.$$

The 0-conductance is referred to as merely *conductance*.

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If Q_0 is M-warm with respect to Q, then $H_s \leq Ms$. Setting $s = \epsilon/(2M)$, we get that

$$d_{\mathrm{TV}}(Q_t, Q) < \epsilon \text{ if } t \geq \log(2M/\epsilon)\Phi_s^{-2}.$$

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Two bounds

The first bound is due to [NS21], showing that if $B_\infty^n \subseteq K \subseteq R \cdot B_\infty^n$, then

$$\Phi_{\mathcal{C},s} = \Omega\left(\frac{s^2}{R^2 n^{3.5} (\log n)^3}\right).$$

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The second is due to [LV21], showing that if $B_2^n \subseteq K$ and $R_0^2 = \mathbf{E}_{x \sim \pi_K} \|x - b_K\|_2^2$, then

$$\Phi_{\mathcal{C},s} = \Omega\left(\frac{s}{R_0 n^{4.5} \log n}\right).$$

Comparing the two bounds

For any body, R is within a factor of $O(\sqrt{n})$ of R_0. Depending on the body, either of the two bounds can be better. The first bound (featuring R) is better for "cube-like" bodies, and the second bound is better for long thin "tube-like" bodies.

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Overview of the proof

Definition 7 (Gaussian CHR)

Given x_t, we draw i uniformly from $[n]$ and κ from $\mathcal{N}(0, \sigma^2)$. The next point x_{t+1} is defined by

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The original strategy used to prove the convergence of usual hit-and-run was to show that 'close-by' points have 'similar' distributions. Here, we do a multistep version of the same, showing that the distributions become similar after running the walk for several steps.

Some setup for the proof

Denote by $\mathcal{G}_v^{(\tau)}$ the probability distribution obtained on starting $\mathcal{G}$ at $v \in \mathbb{R}^n$ and letting it run for τ time steps.

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Some setup for the proof (contd.)

Observe that if we drop the $v \in K$ condition in the definition of $\mathcal{G}$, we just get the random walk $\mathcal{H}$ defined by the mixture

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Also define the random walk $\mathcal{H}'$ by

$$(\mathcal{H}')_v^{(\tau)} = \sum_{\substack{\mathbb{I} \in \mathcal{M}_{n,\tau} \\ \mathbb{I}_j \neq 0 \text{ for all } j}} \lambda_{\mathbb{I}} \mathcal{G}_{v,\mathbb{I}}.$$

Showing the closeness property for $\mathcal{G}$

$$\mathcal{G}_{v,\mathbb{I}} = v + \mathcal{N}(0, \sigma^2 \Sigma_{\mathbb{I}})$$
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and then that for close points u, v,

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Now, set $\tau = 20n \log n$ and suppose that $\inf_{z \in \partial K} \|v - z\|_\infty > 100\sigma \log n$. An application of the Chernoff bound (to show that no coordinate is chosen many times) together with a Gaussian tail bound (to show that none of the coordinate changes are too large) shows that with high probability, the point remains in K.

A proof of (2)

$$\mathcal{H}_v^{(\tau)} = \sum_{\mathbb{I} \in \mathcal{M}_{n,\tau}} \lambda_{\mathbb{I}} \mathcal{G}_{v,\mathbb{I}}$$
$$\mathcal{H}'^{(\tau)}_v = \sum_{\substack{\mathbb{I} \in \mathcal{M}_{n,\tau} \\ \forall j, \mathbb{I}_j \neq 0}} \lambda_{\mathbb{I}} \mathcal{G}_{v,\mathbb{I}}$$

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Indeed, the distance between the two is at most the sum of all $\lambda_{\mathbb{I}}$ over all $\mathbb{I} \in \mathcal{M}_{n,\tau}$ with a zero in them, and this in turn can be made small for large τ.

A proof of (2)

$$\mathcal{H}_v^{(\tau)} = \sum_{\mathbb{I}\in\mathcal{M}_{n,\tau}} \lambda_{\mathbb{I}}\mathcal{G}_{v,\mathbb{I}}$$
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To show this, first observe that

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Indeed, the distance between the two is at most the sum of all $\lambda_{\mathbb{I}}$ over all $\mathbb{I} \in \mathcal{M}_{n,\tau}$ with a zero in them, and this in turn can be made small for large τ. Therefore, it suffices to show that

$$d_{\mathrm{TV}}((\mathcal{H}')_u^{(\tau)}, (\mathcal{H}')_v^{(\tau)}) \text{ is small.}$$

A proof of (2) (contd.)

For this, we use Pinsker's inequality to get that for any $\mathbb{I} \in \mathcal{M}_{n,\tau}$ with no non-zero element,

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Therefore,

$$d_{\mathsf{TV}}((\mathcal{H}')_u^{(\tau)}, (\mathcal{H}')_v^{(\tau)}) \leq \sum_{\substack{\mathbb{I} \in \mathcal{M}_{n,\tau} \\ \mathbb{I}_j \neq 0 \text{ for any } j}} \lambda_{\mathbb{I}} d_{\mathsf{TV}}(\mathcal{G}_{v,\mathbb{I}}, \mathcal{G}_{u,\mathbb{I}}) \leq \frac{\|v-u\|_2}{2\sigma},$$

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Concluding the main proof

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Given that $B_\infty \subseteq K$, we may further show that $(1 - 100\sigma \log n)K \subseteq K'$. Consequently,

$$\mathrm{vol}(K') \geq (1 - 100\sigma n \log n)\,\mathrm{vol}(K).$$

This is referred to as the (ϵ, δ, ν) property.

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Observe that for any $x \in T_1', y \in T_2', \|x - y\|_2 > \delta$. Indeed, otherwise,

$$1 - \nu \geq d_{\mathrm{TV}}(\mathcal{G}'(x, \cdot), \mathcal{G}'(y, \cdot)) \geq 1 - \mathcal{G}'(x, S_2) - \mathcal{G}'(y, S_1) > 1 - \nu.$$

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We now use Theorem 2.6 of [LS93].

Theorem 8

Let $\delta > 0$ and $\|\cdot\|_\ell$ be a norm on $\mathbb{R}^n$. Let K be a convex body in $\mathbb{R}^n$ and K_1, K_2 be disjoint measurable subsets of K such that for $u \in K_1$ and $v \in K_2$, $\|u - v\|_\ell \geq \delta$. Further suppose that $\sup_{x,y \in K} \|x - y\|_\ell = D$.

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$$\pi_K(K \setminus (K_1 \cup K_2)) \geq \frac{2\delta}{D - \delta} \min\{\pi_K(K_1), \pi_K(K_2)\}.$$

The previous theorem implies that

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$$\Phi_{\mathcal{G}', \pi_K}(S_1, S_2) \geq \Phi_{\mathcal{G}', \pi_K}(T_1 \setminus T_1', S_2) \geq \frac{\nu}{4}(\pi_K(S_1) - \epsilon).$$

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\end{aligned}$$

This gives a bound on the ϵ-conductance of $\mathcal{G}'$!

Going from $\mathcal{G}'$ to $\mathcal{G}$

Now, we must arrive at a bound on the conductance of $\mathcal{G}$. Fix some measurable $S \subseteq K$.

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$$\Phi_{\mathcal{G},\pi_K}(S, K \setminus S) \geq \frac{1}{\tau}\Phi_{\mathcal{G}',\pi_K}(S, K \setminus S).$$

Completing the proof

Finally, since the Radon-Nikodym derivative of $\mathcal{C}(x, \cdot)$ with respect to $\mathcal{G}(x, \cdot)$ is bounded below by $\sqrt{2\pi}\sigma/2R$ at any point,

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Substituting $\tau = 20n\log n$, $\nu = 1/4$, $\delta = \sigma$, $\epsilon = s$, $\sigma = 32s/(n\log n)$ and using the fact that $D \leq R\sqrt{n}$,

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$$\Phi_{\mathcal{C},\pi_K}(S, K\setminus S) \geq \frac{cs^2}{R^2 n^{3.5}(\log n)^3}(\min\{\pi_K(S),\pi_K(K\setminus S)\}-\epsilon),$$

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Definition 9

Sets $S_1, S_2 \subseteq \mathbb{R}^n$ are said to be *axis-disjoint* if for any $i \in [n]$, $(S_1 + e_i\mathbb{R}) \cap S_2 = \emptyset$.

Similar to how in the earlier proof we used the (ϵ, δ, ν) property to arrive at an isoperimetric inequality, here we use the following theorem to get the same.

The main result

Theorem 10

Let K be a convex body satisfying $B_2^n \subseteq K$ and let $R_0^2 = \mathbf{E}_{x \sim \pi_K} \|x - b_K\|_2^2$. Let $S_1, S_2 \subseteq K$ be axis-disjoint. Then, there exists a universal constant c such that

$$\pi_K(K \setminus (S_1 \cup S_2)) \geq \frac{c\epsilon}{R_0 n^{3.5} \log n} (\min\{\pi_K(S_1), \pi_K(S_2)\} - \epsilon).$$

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To prove this, we consider a grid of cubes, proving an isoperimetric inequality on each of them separately, then combining these together to give a global isoperimetric inequality.

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$$S_i' = \left\{ x \in S_i : \mathcal{C}(x, S_{3-i}) < \frac{1}{2n} \right\}.$$

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We claim that S_1' and S_2' are axis-disjoint. Otherwise, let ℓ be an axis-parallel line intersecting both of them. If $x_i \in \ell \cap S_i'$,

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However, this gives that $|\ell \cap K| > |\ell \cap S_1| + |\ell \cap S_2|$, which is clearly incorrect since the two are equal.
The remainder of the proof follows near-identically to the final part of the proof of the first bound, except that instead of the (ϵ, δ, ν) property to bound conductance, we use the given theorem regarding axis-disjoint sets.

Isoperimetry on a cube

The following isoperimetric inequality is not too hard to prove and we use it extensively.

Lemma 11

Let C be an axis-aligned cube in $\mathbb{R}^n$. For any axis-disjoint $S_1, S_2 \subseteq C$,

$$\pi_C(C \setminus (S_1 \cup S_2)) \geq \frac{1}{4n \log n} \min\{\pi_C(S_1), \pi_C(S_2)\}.$$

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Since we have by definition that

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we also have that if $\pi_C(S_1) \leq (2/3)$,

$$\pi_C(C \setminus (S_1 \cup S_2)) \geq \frac{1}{16n \log n} \pi_C(S_1). \tag{3}$$

The lattice

We now move on to the proof of the result. Let S_1, S_2 be axis-disjoint subsets of K. Similar to the first proof, set $K' = (1 - \epsilon/20n)K$, and let $S_i' = S_i \cap K'$. Suppose $\text{vol}(S_1') \leq \text{vol}(S_2')$.

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Consider the lattice $\delta\mathbb{Z}^n$, where $\delta = \epsilon/80n\sqrt{n}$. This value of δ is chosen to ensure that any of the cubes that intersect S_i' are contained completely within K.

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Consider the lattice $\delta\mathbb{Z}^n$, where $\delta = \epsilon/80n\sqrt{n}$. This value of δ is chosen to ensure that any of the cubes that intersect S_i' are contained completely within K.

Define $\mathcal{C}$ to be the set of hypercubes in the lattice that intersect S_1, $\mathcal{C}_1$ as the set of cubes in $\mathcal{C}$ where S_1 takes up at most $2/3$ the volume of the cube, and $\mathcal{C}_2$ as $\mathcal{C} \setminus \mathcal{C}_1$.

The case where $\mathcal{C}_1$ has many cubes

If there is a significant number of cubes in $\mathcal{C}_1$, that is, $\text{vol}(\mathcal{C}_1 \cap S_1) \geq \text{vol}(S_1)/2$, then we can use the previous isoperimetry on each of the cubes to arrive at an overall isoperimetric inequality.

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$$\pi_K(S_3) \geq \frac{1}{16 n \log n} \sum_{\substack{c \in \mathcal{C}_1 \\ c \cap K' \neq \emptyset}} \pi_K(c \cap S_1)$$

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Combining these two inequalities compares the volume of $\mathcal{C}_2$ (and thus S_1) to that of S_3, which is exactly what we desire.

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Combining these two inequalities compares the volume of $\mathcal{C}_2$ (and thus S_1) to that of S_3, which is exactly what we desire.
Set $\mathcal{C}_2'$ to be the set of cubes in $\mathcal{C}_2$ that intersect K'.

The isoperimetric inequality (1)

First, let us show the second part in the overview described on the previous slide.

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$$\mathrm{vol}(\partial_K(S)) \geq \frac{\log 2}{R_0} \min\{\mathrm{vol}(S), \mathrm{vol}(K \setminus S)\}, \tag{4}$$

where $\partial_K(S)$ is the boundary of S relative to K.

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where $\partial_K(S)$ is the boundary of S relative to K.
In particular, since we have

$$\mathrm{vol}(\mathcal{C}_2') \leq \frac{3}{2}\mathrm{vol}(S_1 \cap K') \leq \frac{3}{4}\mathrm{vol}(K'),$$

it follows that

The isoperimetric inequality (2)

$$\mathrm{vol}(\partial_{K'}(\mathcal{C}_2')) \geq \frac{\log 2}{R_0} \min\{\mathrm{vol}(\mathcal{C}_2'), \mathrm{vol}(K' \setminus \mathcal{C}_2')\}$$

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&\geq \frac{\log 2}{4R_0} \left(\frac{1}{2}\mathrm{vol}(S_1) - \frac{\epsilon}{2}\mathrm{vol}(K)\right)
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If we manage to compare $\mathrm{vol}(S_3)$ and $\mathrm{vol}(\partial_{K'}(\mathcal{C}_2'))$, we are done.

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1. If $\mathrm{vol}(c_1 \cap S_1) \leq \mathrm{vol}(c_1)/3$, at least $1/3$ of the $2/3$ fraction earlier (that is not in S_2) is not in S_1 either, and is thus in S_3.

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2. If $\mathrm{vol}(c_1)/3 \leq \mathrm{vol}(c_1 \cap S_1) \leq 2\,\mathrm{vol}(c_1)/3$, we can use (3) to conclude that

$$\mathrm{vol}(c_1 \cap S_3) \geq \frac{1}{16n\log n}\mathrm{vol}(c_1 \cap S_1) \geq \frac{1}{48n\log n}\mathrm{vol}(c_1).$$

Comparing vol(S_3) and vol($\partial_{K'}(\mathcal{C}_2)$) (2)

The above says that each cube adjacent to a facet of $\partial_K(\mathcal{C}_2)$ that is not in $\mathcal{C}_2$ must have at least a $1/(48n \log n)$ fraction of S_3.

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That is,

$$\begin{aligned}\mathrm{vol}(S_3) &\geq \sum_{f\in\partial_{K'}(\mathcal{C}_2')} \frac{1}{96n^2\log n}\delta^n \\ &= \frac{\delta}{96n^2\log n}\sum_{f\in\partial_{K'}(\mathcal{C}_2')}\delta^{n-1}\end{aligned}$$

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completing the proof.

Thank you!

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