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Nearly-Linear Time Algorithms for Graph Partitioning, Graph Sparsification, and Solving Linear Systems

preliminary draft

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Abstract

We develop nearly-linear time algorithms for approximately solving sparse symmetric diagonally-dominant linear systems. In particular, for every $\beta > 0$ we present a linear-system solver that, given an n-by-n symmetric diagonally-dominant matrix A with m non-zero entries and an n-vector $\boldsymbol{b}$, produces a vector $\tilde{\boldsymbol{x}}$ within relative distance ϵ of the solution to $A\boldsymbol{x} = \boldsymbol{b}$ in time $O(m^{1+\beta}\log(1/\epsilon)\log(n\kappa_f(A))^{O(1/\beta)})$, where $\kappa_f(A)$ is the log of the ratio of the largest to smallest non-zero eigenvalue of A. We note that $\log(\kappa_f(A)) = O(b\log n)$, where b is the logarithm of the ratio of the largest to smallest non-zero entry of A. We remark that while our algorithm is designed for sparse matrices, even for dense matrices the dominant term in its complexity is $O(n^{2+o(1)})$.

Our algorithm exploits two novel tools. The first is a fast algorithm for approximately computing crude graph partitions. For any graph G having a cut of sparsity ϕ and balance b, this algorithm outputs a cut of sparsity at most $O(\phi^{1/3}\log^{O(1)} n)$ and balance $b(1-\epsilon)$ in time $n((\log n)/\phi)^{O(1)}$.

Using this graph partitioning algorithm, we design fast graph sparsifiers and graph ultra-sparsifiers. On input a weighted graph G with Laplacian matrix L and an $\epsilon > 0$, the graph sparsifier produces a weighted graph $\tilde{G}$ with Laplacian matrix $\tilde{L}$ such that $\tilde{G}$ has $n(\log^{O(1)} n)/\epsilon^2$ edges and such that for all $\boldsymbol{x} \in \mathbb{R}^n$,

$$\boldsymbol{x}^T\tilde{L}\boldsymbol{x} \leq \boldsymbol{x}^T L\boldsymbol{x} \leq (1+\epsilon)\boldsymbol{x}^T\tilde{L}\boldsymbol{x}.$$

The ultra-sparsifier takes as input a parameter t and outputs a graph $\tilde{G}$ with $(n-1)+tn^{o(1)}$ edges such that for all $\boldsymbol{x} \in \mathbb{R}^n$

$$\boldsymbol{x}^T\tilde{L}\boldsymbol{x} \leq \boldsymbol{x}^T L\boldsymbol{x} \leq (n/t)^2\boldsymbol{x}^T\tilde{L}\boldsymbol{x}.$$

Both algorithms run in time $m\log^{O(1)} m$.

These ultra-sparsifiers almost asymptotically optimize the potential of the combinatorial preconditioners introduced by Vaidya.

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1 Introduction

We present a nearly-linear time algorithm for approximately solving symmetric, diagonally-dominant (SDD) linear systems. In particular, our algorithm runs in time nearly-linear in the number of non-zero entries in the matrix specifying the system, logarithmic in the degree of approximation, and quasi-logarithmic in the condition number of the matrix. For those not familiar with the condition number, we remark that it is the ratio of the largest to smallest non-zero eigenvalue of the matrix, for SDD matrices it is $O(b \log(n))$, where b is the logarithm of the ratio of the largest to smallest non-zero entry in the matrix, that it is standard to state the running times of linear system solvers in term of the condition number, that it is typically much smaller, and that the log of the condition number is a lower bound on the number of bits of precision required by any linear system solver.

We build upon Vaidya's [Vai90] remarkable construction of provably-good graph theoretic preconditioners that enable the fast solution of linear systems. Vaidya proved that by augmenting spanning trees with a few edges, one could find ϵ-approximate solutions to SDD linear systems of maximum valence d in time $O((dn)^{1.75} \log(\kappa_f(A)/\epsilon))$, and of planar linear systems in time $O((dn)^{1.2} \log(\kappa_f(A)/\epsilon))$. While Vaidya's work was unpublished, proofs of his results as well as extensions may be found in [Jos97, Gre96, GMZ95, BGH$^+$, BCHT, BH]. By recursively applying Vaidya's preconditioners, Reif [Rei98] improved the running time for planar linear systems to $O(m^{1+\beta} \log^{O(1)}(\kappa(A)/\epsilon))$, for every $\beta > 0$. The running time for general linear systems was improved by Boman and Hendrickson [BH01] to $m^{1.5+o(1)} \log(\kappa(A)/\epsilon)$, by Maggs, *et. al.* [MMP$^+$02] to $O(mn^{1/2} \log^2(n\kappa(A)/\epsilon))$ after some preprocessing, and by Spielman and Teng [ST03] to $m^{1.31+o(1)} \log(1/\epsilon) \log^{O(1)}(n/\kappa_f(A))$. For more background on how these algorithms work, we refer the reader to this last paper.

In this work, we re-state the problem of building preconditioners as that of finding sparsifiers for graphs that approximate the original. We say that a graph is d-sparse if it has at most dn edges. We say that a graph is k-ultra-sparse if it has $n - 1 + k$ edges, and note that a spanning tree is 0-ultra-sparse. We say that a graph $\tilde{A}$ γ-approximates a graph A if

$$\mathcal{L}(\tilde{A}) \preccurlyeq \mathcal{L}(A) \preccurlyeq \gamma \mathcal{L}(\tilde{A}),$$

where $\mathcal{L}(A)$ is the Laplacian of A (the diagonal matrix of the weighted degrees of A minus the adjacency matrix of A) and $X \preccurlyeq Y$ means that for all $\boldsymbol{x} \in \mathbb{R}^n$,

$$\boldsymbol{x}^T X \boldsymbol{x} \leq \boldsymbol{x}^T Y \boldsymbol{x}.$$

Vaidya's preconditioners and their improvements can be understood as constructions of ultra-sparse graph approximations. For example, Vaidya showed how to construct for any weighted graph A a t^2-ultra-sparse graph $\tilde{A}$ that $(m/t)^2$-approximates A, for any t. Boman and Hendrickson [BH] applied the trees of [AKPW95] to construct a 0-ultra-sparse $m^{1+o(1)}$-approximations of A. Spielman and Teng [ST03] augmented this construction to obtain for any t a $O(t^2 \log n)$-ultra-sparse graph that $(m^{1+o(1)}/t)$-approximates A. In this work, we augment the low-stretch spanning trees of Alon, Karp, Peleg and West [AKPW95] to obtain $kn^{o(1)}$-ultra-sparse graphs that $\left((n/k)^2 \log^{O(1)} n\right)$-approximate A. Our linear system solver is obtained immediately by plugging this ultra-sparsifier construction into the recursive algorithm of [ST03].

Our ultra-sparsifiers are derived from more ordinary sparsifiers that produce $\log^{O(1)}$-sparse graphs that $(1+\epsilon)$-approximate the original graph, for any $\epsilon > 0$. Our algorithm for constructing these is stated in Section 7.

While the analysis in this paper may be long, the idea behind the construction of our sparsifiers is quite simple: we show that if a graph A has no sparse cuts, then a natural random rounding of A will be a good approximation of A. Thus, to approximate a general graph A, we would like to remove a small fraction of the edges of A so that each remaining component has no sparse cuts. We then sparsify each of these components via a random rounding, and then apply the algorithm recursively to the edges we removed. Thus, to make the algorithm efficient, we need merely find a fast algorithm for removing those edges. This turns out to be tricky. The other part—proving that the random rounding of a graph with no sparse cuts is a good approximation of the original—is cleanly accomplished in Section 5 by adapting techniques of Füredi and Komlós [FK81].

In Section 2, we present an algorithm that quickly finds crude cuts in graphs of approximately optimal balance. Given a graph G containing a set of vertices S such that $\Phi(S) < \phi$ and $\mathrm{Vol}(S) \leq \mathrm{Vol}(V)/2$, our algorithm `Many Many Nibbles` finds a set of vertices T such that $\mathrm{Vol}(T) \geq (1-\epsilon/2)\mathrm{Vol}(S)$ and $\Phi(T) \leq O(\phi^{1/3}\log^{O(1)} n)$ in time $O(n((\log n)/\phi)^{O(1)})$. For our purposes, we may apply this algorithm with $\phi = 1/\log^{O(1)} n$. This algorithm approximates the distributions of many random walks on the graph, and its analysis is based on techniques used by Lovasz and Simonovits [LS93] to analyze their volume estimation algorithm.

We would like to show that if we iteratively apply this cut algorithm, then each component in the remaining graph has no cut of sparsity less than $O(\phi)$. Instead, we show that each component can be embedded in a component of the original graph that has no cut of sparsity less than $O(\phi)$. The analysis of the iterative application of the cut algorithm is more complicated than one might expect, and appears in Section 3. The key to the analysis is the introduction of a differently scaled isoperimetric number, which we denote Φ.

1.1 Practicality

The algorithm as stated and analyzed is quite far from being practical. However, most of the impracticality stems from the analysis of the graph partitioning algorithm. Fortunately, algorithms that provide good partitions of graphs quickly in practice are readily available [HL94, KK98]. If these were used instead, the algorithm would probably perform much better.

More fundamentally, the key idea of this paper is that sparsifiers can be used to greatly reduce the number of edges needed to augment the spanning trees of Vaidya and [ST03]. We are aware of many other heuristics for sparsifying graphs, and expect that some will produce practically reasonable algorithms.

1.2 Prior Work: Partitioners

We are aware of three theoretically analyzable general-purpose algorithms for graph partitioning: the spectral method, the linear-programming relaxation of Leighton and Rao [LR99], and the random-walk algorithm implicit in the work of Lovasz and Simonovits [LS93]. Of these, the linear-programming based algorithm provides the the best approximation of the sparsest cut, but is by far the slowest. The spectral method partitions by computing an eigenvector of the Laplacian matrix of a graph, and produces a quadratic approximation of the sparsest cut.

This algorithm can be sped up by applying the Lanczos algorithm to compute an approximate eigenvector. Given a graph with a cut of sparsity less than ϕ, this sped-up algorithm can compute a cut of sparsity at most $\sqrt{\phi}$ in time $O(n\sqrt{1/\phi})$. However, there seems to be no way to control the balance of the cut it outputs. Finally, Lovasz and Simonovits essentially show that by examining random walks in a graph, one can obtain an algorithm that produces similar cuts in time $O(n/\phi)$. To obtain maximally balanced cuts, our graph partitioning algorithm exploits rounded random walks, and our analysis builds upon the techniques of [LS93].

We remark that the most successful graph partitioning algorithms in practice are the multi-level methods incorporated into Metis [KK98] and Chaco [HL94]. However, there are still no theoretical analyses of the qualities of the cuts produced by these algorithms on general graphs.

1.3 Prior Work: Sparsifiers

The graph sparsifiers most closely related to our are those developed by Benczur and Karger [BK96]. They develop an $O(n \log^3 n)$ time algorithm that on input a weighted graph G with Laplacian L and a parameter ϵ outputs a weighted graph $\tilde{G}$ with Laplacian $\tilde{L}$ such that $\tilde{G}$ has $O(n \log n/\epsilon)$ edges and such that for all $\boldsymbol{x} \in \{0,1\}^n$

$$\boldsymbol{x}^T \tilde{L} \boldsymbol{x} \leq \boldsymbol{x}^T L \boldsymbol{x} \leq (1+\epsilon) \boldsymbol{x}^T \tilde{L} \boldsymbol{x}. \tag{1}$$

The difference between their sparsifiers and ours is that ours apply for all $\boldsymbol{x} \in \mathbb{R}^n$. To see the difference between these two types of sparsifiers, consider the graph on vertex set $\{0, \ldots, n-1\}$ containing edges between each pair of vertices i and j such that $|(i-j)| \mod n \leq k$, and one additional edge, e, from vertex 0 to vertex $n/2$. If $\tilde{G}$ is the same graph without edge e, then (1) is satisfied with $\epsilon = 1/k$ for all $\boldsymbol{x} \in \{0,1\}^n$. However, for the vector $\boldsymbol{x} = (0, 1, 2, \ldots n/2 - 1, n/2, n/2 - 1, \ldots, 1, 0)$, (1) is not satisfied for any $\epsilon < n/4k$. Moreover, the algorithm of Benczur and Karger does not in general keep the edge e in its sparsifier. That said, some of the inspiration for our algorithm comes from the observation that we must treat sparse cuts as they treat minimum cuts.

Other matrix sparsifiers that randomly sample entries have been devised by Achlioptas and McSherry [AM01] and Frieze, Kannan and Vempala [FKV98]. The algorithm of Achlioptas and McSherry takes as input a matrix A and outputs a sparse matrix $\tilde{A}$ that satisfies inequalities analogous to (1) for all $\boldsymbol{x}$ in the range of the dominant eigenvectors of A. Similarly, if one applies the algorithm of Frieze, Kannan and Vempala to the directed edge-vertex adjacency matrix of a graph G, then one obtains a graph $\tilde{G}$ satisfying (1) for all $\boldsymbol{x}$ in the span of the few singular vectors of largest singular value. However, we must satisfy this equation on the whole space. Again, one can observe that neither of these algorithms is likely to keep the edge e in the example above. That said, we do prove that a rounding similar to that used by Achlioptas and McSherry works for our purposes if the graph $\tilde{A}$ has no cuts of small isoperimetric number.

1.4 Outline

We present the graph partitioning algorithm in Section 2. In Section 3, we show how this algorithm can be used to decompose a graph into pieces, each of which is contained in a graph that does not have small cuts. In Section 5, we prove that a natural random rounding of a graph that does not have small cuts will be a good approximation of the original. Finally, in

Section 7, we construct our sparsifiers and briefly outline how they can be applied to solving linear systems.

1.5 Notation and Background

We recall that a matrix is diagonally dominant if $|A_{i,i}| \geq \sum_{j=1}^{n} |A_{i,j}|$ for all i. We remark that a symmetric matrix is PSDDD if and only if it is diagonally dominant and all of its diagonals are non-negative. As explained in [ST03], the reductions introduced in [Gre96, BGH$^+$] allow us to solve PSDDD systems by merely preconditioning Laplacian systems. We recall that a symmetric matrix is a Laplacian if all its off-diagonals are non-positive and the sum of the entries in each row is 0. For a non-negative matrix A, we let $\mathcal{L}(A)$ denote the corresponding Laplacian.

We recall that the finite condition number of a symmetric positive-semi definite matrix A, $\kappa_f(A)$, is the ratio of its largest to smallest non-zero eigenvalues. For Laplacian matrices L and $\tilde{L}$ such that the nullspace of $\tilde{L}$ is contained in the nullspace of L,

$$\sigma_f(L, \tilde{L}) = \max_{\boldsymbol{x}: \tilde{L}\boldsymbol{x} \neq 0} \frac{\boldsymbol{x}^T L \boldsymbol{x}}{\boldsymbol{x}^T \tilde{L} \boldsymbol{x}},$$

and for matrices L and $\tilde{L}$ with the same nullspace,

$$\kappa_f(L, \tilde{L}) = \sigma_f(L, \tilde{L}) \sigma_f(\tilde{L}, L).$$

We note that

$$\sigma_f(L, \tilde{L}) \leq \lambda \text{ if and only if } \lambda L \succcurlyeq \tilde{L},$$

and that there exists a constant μ such that $\mu\tilde{L}$ is an $\kappa_f(L, \tilde{L})$-approximation of L. For more information on these quantities, we refer the reader to [BH].

2 Partitioning of Unweighted Graphs via Rounded Random Walk

Let $G = (V, E)$ be an undirected graph with n vertices and m edges. Each subset $S \subseteq V$ defines a *partition* or a *cut* of G. Let $\bar{S} = V - S$ and define $\partial_V(S) = E(S, \bar{S})$ to be the set of edges with exactly one endpoint in S and one endpoint in $\bar{S}$. We define $\mathrm{Vol}_V(S) = \sum_{v \in S} d(v)$ where $d(v)$ is the degree of vertex v in G.

We then define the *sparsity* of the set to be

$$\Phi_V(S) \stackrel{\text{def}}{=} \frac{|\partial_V(S)|}{\min(\mathrm{Vol}_V(S), \mathrm{Vol}_V(\bar{S}))},$$

and the *isoperimetric number* of the graph to be

$$\Phi_V = \min_{S \subset V} \Phi_V(S).$$

We also define the sparsity of S in the graph G_W induced by a set $W \subseteq V$ of vertices as

$$\Phi_W(S) \stackrel{\text{def}}{=} \frac{|E(S \cap W, W - S)|}{\min(\mathrm{Vol}_W(S \cap W), \mathrm{Vol}_W(W - S))},$$

where $\mathrm{Vol}_W(S)$ denotes the sum of degrees over vertices in S in G_W. Let Φ_W denote the isoperimetric number G_W. We will also use $\partial_W(S) = E(S \cap W, W - S)$.

When W is clear from the context we will write $\partial_W(S)$, $\mathrm{Vol}_W(S)$ and $\Phi_W(S)$ as $\partial(S)$, $\mathrm{Vol}(S)$ and $\Phi(S)$. Note that if $W_1 \subset W_2$ than $\mathrm{Vol}_{W_1}(S) \leq \mathrm{Vol}_{W_2}(S)$ and $\partial_{W_1}(S) \leq \partial_{W_2}(S)$.

2.1 Partitioning with Random Walks

The goal of this section is to show how one can quickly compute a cut of sparsity θ in a graph having a cut of sparsity $O(\theta^3 / \lg^2 m)$. In particular, we will require an algorithm that can find such cuts in time linear in the number of nodes removed. The two best-known analyzed algorithms for partitioning graphs are based either on linear programming or eigenvectors. Both of these are too slow for our purposes. Instead, we will make use of an algorithm that iteratively computes the distribution of a random walk, starting at a randomly chosen vertex. It is implicit in the analysis of the volume estimation of Lovasz and Simonovits [LS93] that such an algorithm can find a small cut, and we will borrow heavily from the techniques they developed. To improve the speed of their algorithm, we will truncate all small probabilities that appear in the distributions to 0.

We will use the definitions of the following two vectors:

$$\chi_S(x) = \begin{cases} 1 & \text{for } x \in S, \\ 0 & \text{otherwise,} \end{cases}$$

$$\psi_S(x) = \begin{cases} d(x)/\mathrm{Vol}(S) & \text{for } x \in S, \\ 0 & \text{otherwise.} \end{cases}$$

We note that ψ_V is the steady-state distribution of the random walk, and that ψ_S is the restriction of that walk to the set S.

Given an unweighted graph A, we will consider the walk that at each time step stays put with probability 1/2, and otherwise moves to a random neighbor of the current vertex. The matrix realizing this walk can be expressed $P = (AD^{-1} + I)/2$, where let $d(i)$ be the degree of node i, and let D be the diagonal matrix with $(d(1), \ldots, d(n))$ on the diagonal. We will let p_t^v denote the distribution obtained after t steps of a the random walk starting at vertex v. In this notation, we have $p_t^v = P^t \chi_v$. We will omit v when it is understood. For convenience, we introduce the notation

$$\rho_t^v(x) = p_t^v(x)/d(x).$$

As $\rho_t^v = D^{-1} p_t^v$, we have

$$\rho_t^v(x) = \rho_t^x(v). \tag{2}$$

To describe the rounded random walks, we introduce the truncation operation

$$[p]_\epsilon(v) = \begin{cases} p(v) & \text{if } p(v) \geq 2\epsilon d(i), \\ 0 & \text{otherwise.} \end{cases}$$

We then have the truncated probability vectors

$$\begin{aligned} \tilde{p}_0 &= p_0 \\ \tilde{p}_t &= [P\tilde{p}_{t-1}]_\epsilon . \end{aligned}$$

That is, at each time step, we will evolve the random walk one step from the current density, and then round every $p_t(i)$ that is less than $2d(i)\epsilon$ to 0. We remark that this will result in an odd situation in which the sum of the probabilities that we are carrying around will be less than 1. The goal of this section is to analyze the following algorithm.

Nibble by Rounded Walk
Input: vertex v and numbers θ_0 and b

(1) Set $\tilde{p}_0(x) = \chi_v$.

(2) Set $t_0 = 49 \ln(me^4)/\theta_0^2$, $\gamma = \frac{5}{7 \cdot 7 \cdot 8 \ln(me^4)}$, and $\epsilon_b = \frac{\theta_0}{7 \cdot 8 \ln(me^4) t_0 2^b}$.

(3) For $t = 1$ to t_0

  (a) Set $\tilde{p}_t = [P\tilde{p}_{t-1}]_\epsilon$.

  (b) Compute a permutation $\tilde{\pi}_t$ such that $\tilde{\rho}_t(\tilde{\pi}_t(i)) \geq \tilde{\rho}_t(\tilde{\pi}_t(i+1))$ for all i.

  (c) If there exists a $\tilde{j}$ such that

    i $\Phi(\tilde{\pi}_t(\{1, \ldots, \tilde{j}\})) \leq \theta_0$,

    ii $\tilde{\rho}_t(\tilde{\pi}_t(\tilde{j})) \geq \gamma / \mathrm{Vol}(\tilde{\pi}_t(\{1, \ldots, \tilde{j}\}))$, and

    iii $5\mathrm{Vol}(V)/6 \geq \mathrm{Vol}(\tilde{\pi}_t(\{1, \ldots, \tilde{j}\})) \geq (5/7)2^{b-1}$.

    then output $C = \tilde{\pi}_t(\{1, \ldots, \tilde{j}\})$ and quit.

(4) Return *failed*.

We first note that this algorithm is fast when θ_0 is not too small.

Lemma 2.1 (Time to Produce Cut). *Assume $b \leq \lceil \lg m \rceil$. The above algorithm can be implemented so that on all inputs it runs in time at most $O\left(2^b \ln^4(m)/\theta_0^5\right)$.*

Proof. The algorithm will take $O(\ln(m)/\theta_0^2)$ iterations. We now show that in each iteration, the algorithm does at most $O(\log(m)/\epsilon_b)$ work, if the multiplication of step (3.a) is implemented correctly. Note that $\tilde{p}_{t-1} = [\tilde{p}_{t-1}]_\epsilon$. Let V_{t-1} be the set of nodes x for which $[\tilde{p}_{t-1}]_\epsilon(x) > 0$. The set V_{t-1} can be determined in $O(|V_{t-1}|)$ time at this stage from $\tilde{\pi}_{t-1}$ (or trivially for $t = 1$). Moreover, given knowledge of V_{t-1}, the vector $P\tilde{p}_{t-1}$ can be produced in time $O(\mathrm{Vol}(V_{t-1}))$, which satisfies

$$\mathrm{Vol}(V_{t-1}) = \sum_{x \in V_{t-1}} d(x) \leq \sum_{x \in V_{t-1}} \tilde{p}(x)/2\epsilon_b \leq 1/2\epsilon_b,$$

by the definition of $[\tilde{p}_{t-1}]_\epsilon$. Similarly, step (3.c) can be implemented in $O(\mathrm{Vol}(V_t))$ time. Finally step (3.b) requires time at most $O(\ln(1/\epsilon_b)/\epsilon_b)$. □

Lemma 2.2 (Analysis of Nibble). *For each $\theta_0 \leq 1$ and for each set S satisfying $Vol(S) \leq (2/3)\,Vol(V)$ and*

$$\Phi(S) \leq \frac{\theta_0^3}{7^4 \cdot 8 \ln^2(me^4)}$$

there is a subset $S^g \subseteq S$ such that $Vol(S^g) \geq Vol(S)/2$ and such that if Nibble is started from a vertex of $v \in S^g$, its output will satisfy $Vol(C) \leq (5/6)\,Vol(V)$. Moreover, S^g can be decomposed into sets S_b^g for $b = 1, \ldots, \lceil \lg m \rceil$ such that if Nibble is started from a vertex $v \in S_b^g$ and run with parameters θ_0 and b, then it will output a set of vertices C such that

(a) $\Phi(C) \leq \theta_0$, *and*

(b) $Vol(C \cap S) \geq (5/7)2^{b-1}$.

Proof. Below, in Definition 2.5, we define a set of vertices $S^g \subseteq S$ such that in Lemma 2.15 we prove that for each $v \in S^g$ there exists a suitable b. Our lower bound on the volume of S^g comes from Proposition 2.6. The assertion that $\mathrm{Vol}(C) \leq (5/6)\mathrm{Vol}(V)$ follows from Lemma 2.14 by the logic

$$\mathrm{Vol}\left(\tilde{\pi}_t\left(\left\{1, \ldots, \tilde{j}\right\}\right)\right) \leq (5/4)\mathrm{Vol}(S) \leq (10/12)\mathrm{Vol}(V).$$

□

The rest of this section develops the machinery needed in this proof.

We can relate the isoperimetric number of a set to the probability that a walk started with distribution ψ_S leaves S:

Proposition 2.3 (Escaping Mass).

$$\left\langle \chi_S | P^{t_0} \psi_S \right\rangle \geq 1 - t_0 \Phi(S).$$

Proof. We first note that $\left\|D^{-1}\psi_S\right\|_\infty = 1/\mathrm{Vol}(S)$, and so by Proposition 2.4 $\left\|D^{-1}P^t\psi_S\right\|_\infty \leq 1/\mathrm{Vol}(S)$ for all t. Thus, the amount of probability mass escaping S in each time step is at most $(1/\mathrm{Vol}(S))\,|\partial(S)| = \Phi(S)$. □

Proposition 2.4 (Monotonicity of Mult by P). *For all non-negative vectors p,*

$$\left\|D^{-1}(Pp)\right\|_\infty \leq \left\|D^{-1}p\right\|_\infty .$$

Proof. Applying the transformation $r = D^{-1}p$, we see that it is equivalent to show that for all r

$$\left\|D^{-1}PDr\right\|_\infty \leq \|r\|_\infty .$$

To prove this, we note that $D^{-1}PD = D^{-1}(AD^{-1} + I)D/2 = P^T$, and all the sum of the entries in each row of this matrix is 1. □

Definition 2.5 (S^g). *For each set $S \subseteq V$, we define S^g to be the set of nodes x in S such that*

$$\left\langle \chi_{\bar{S}} | P^{t_0}\chi_x \right\rangle \leq 2\left\langle \chi_{\bar{S}} | P^{t_0}\psi_S \right\rangle .$$

We have

Proposition 2.6 (Mass of S^g).

$$Vol\,(S^g) \geq Vol\,(S)\,/2.$$

Proof. By linearity, we have

$$\begin{aligned}
\left\langle \chi_{\bar{S}} | P^{t_0}\psi_S \right\rangle &= \sum_{x\in S} \frac{d(x)}{\mathrm{Vol}\,(S)} \left\langle \chi_{\bar{S}} | P^{t_0}\chi_x \right\rangle \\
&> \sum_{x\notin S^g} \frac{d(x)}{\mathrm{Vol}\,(S)} 2\left\langle \chi_{\bar{S}} | P^{t_0}\psi_S \right\rangle \\
&= \frac{\mathrm{Vol}\,(S) - \mathrm{Vol}\,(S^g)}{\mathrm{Vol}\,(S)} 2\left\langle \chi_{\bar{S}} | P^{t_0}\psi_S \right\rangle .
\end{aligned}$$

So, we may conclude

$$\frac{\mathrm{Vol}\,(S) - \mathrm{Vol}\,(S^g)}{\mathrm{Vol}\,(S)} < \frac{1}{2},$$

from which the lemma follows. □

2.2 Properties of the Random Walk

We will consider random walks in which the walk stays at a node with probability 1/2. We consider random walks starting from single vertices (although it really doesn't matter).

We let $p_t(v_i)$ denote the probability that the random walk is at vertex v_i at time t and define $\rho_t(v) = p_t(v)/d(v)$.

We let π_t denote an ordering on the vertices so that $\rho_t(\pi_t(1)) \geq \rho_t(\pi_t(2)) \geq \cdots$. For all integers $j \in [0, n]$, we define

$$k_j^t = \sum_{i=1}^{j} d(\pi_t(i)),$$

and

$$H_t(k_j^t) = \sum_{i=1}^{j} p_t(\pi_t(i)) - d(\pi_t(i))/2m.$$

For general $x \in [0, 2m]$, we define $H_t(x)$ to be piecewise-linear between these points. That is, for $k_{j-1}^t < x < k_j^t$, if $x = \alpha k_{j-1}^t + (1-\alpha)k_j^t$, we set $H_t(x) = \alpha H_t(k_{j-1}^t) + (1-\alpha)H_t(k_j^t)$. Note that

$$H_t'(x) = \rho_t(\pi_t(j)) - 1/2m. \tag{3}$$

We remark that, up to rescaling, this definition agrees with the definition of $h_t(x)$ used by Lovasz and Simonovits [LS90, LS93].

Our goal for now is to prove:

Lemma 2.7 (Cut from Random Walk). *For any $\phi > 0$, let $t_0 = \ln(me^4)/\phi^2$, $\alpha = 1/4t_0$. Then, for every set S such that $Vol(S) \leq m$ and*

$$\Phi(S)t_0 < 1/32,$$

for all $v \in S^g$, if we start the random walk at χ_v, then there exists a $t < t_0$ and a $j \leq m/2$ such that

(a) $\Phi\left(\pi_t(\{1,\ldots,j\}\right) \leq \phi$, *and*

(b) *for j_0 and j_1 satisfying $k_{j_0-1}^t < k_j^t - 2\phi\bar{k}_j^t \leq k_{j_0}^t$ and $k_{j_1-1}^t < k_j^t + 2\phi\bar{k}_j^t \leq k_{j_1}^t$,*

$$\rho_t(\pi_t(j_0)) - \rho_t(\pi_t(j_1)) > \frac{\phi}{4\ln(me^4)\,Vol\left(\pi_t\left(\{1,\ldots,j\}\right)\right)}, \tag{4}$$

where we define $\bar{k}_j^t = \min(k_j^t, 2m - k_j^t)$.

Proof. We will derive this from Lemma 2.9. We begin by showing that (5) is not satisfied.

As $v \in S^g$, we have

$$\left\langle \chi_{\bar{S}} | P^t p_0(v) \right\rangle \leq 2 \left\langle \chi_{\bar{S}} | P^t \psi_S \right\rangle \leq 1/16,$$

for all $t \leq t_0$. Thus,

$$H_{t_0}(\mathrm{Vol}\,(S)) \leq 15/16 - \mathrm{Vol}\,(S)\,/\mathrm{Vol}\,(V) \leq 15/16 - 1/2 = 7/16.$$

On the other hand,

$$\begin{aligned}
\min(\sqrt{x}, \sqrt{m-x})\left(1-\phi^2/2\right)^{t_0} + \alpha t_0 &\leq \sqrt{m}e^{-t_0\phi^2/2} + 1/4 \\
&\leq e^{-\frac{1}{2}\left(t_0\phi^2 - \ln m\right)} + 1/4 \\
&\leq e^{-\frac{1}{2}\left(t_0\phi^2 - \ln m\right)} + 1/4 \\
&\leq e^{-2} + 1/4 \\
&< 7/16.
\end{aligned}$$

Thus, by Lemma 2.9, there must exist a $t < t_0$ and j such that

(a) $\phi\left(\pi_t(\{1,\ldots,j\}\right) \leq \phi$, and

(b) $H_t(k_j^t) - \frac{1}{2}\Big(H_t(k_j^t - 2\phi\bar{k}_j^t) + H_t(k_j^t + 2\phi\bar{k}_j^t)\Big) \geq \alpha$.

Moreover, by applying Lemma 2.8 to (b), we obtain

$$H'(k_j^t - 2\phi\bar{k}_j^t) - H'(k_j^t + 2\phi\bar{k}_j^t) > \frac{\alpha}{\phi\bar{k}_j^t} \geq \frac{\alpha}{\phi k_j^t}.$$

If we now choose j_0 and j_1 as described in part (b) of the theorem, by Equation (3), we obtain

$$\rho_t(\pi_t(j_0)) - \rho_t(\pi_t(j_1)) = H'(k_j^t - 2\phi\bar{k}_j^t) - H'(k_j^t + 2\phi\bar{k}_j^t) > \frac{\alpha}{\phi k_j^t} = \frac{\phi}{4\ln(me^4)\mathrm{Vol}\left(\pi_t\left(\{1,\ldots,j\}\right)\right)}.$$

□

Lemma 2.8. *If*

$$H_t(k) - \frac{1}{2}\left(H_t(k - 2\phi\bar{k}) + H_t(k + 2\phi\bar{k})\right) \geq \alpha,$$

where $\bar{k} = \min(k, 2m - k)$ *then*

$$H_t'(k - 2\phi\bar{k}) - H_t'(k + 2\phi\bar{k}) > \frac{\alpha}{\phi k}.$$

Proof. As H_t is convex, $H'(k-2\phi k)$ is at least the slope of the line from the point $(k-2\phi k, H(k-2\phi k))$ to the point $(k, H(k))$, which by assumption is at least

$$\frac{\alpha + \frac{1}{2}H_t(k - 2\phi\bar{k}) + \frac{1}{2}H_t(k + 2\phi\bar{k}) - H(k - 2\phi\bar{k})}{2\phi\bar{k}} = \frac{\alpha + \frac{1}{2}H_t(k + 2\phi\bar{k}) - \frac{1}{2}H_t(k - 2\phi\bar{k})}{2\phi\bar{k}}.$$

Similarly, we find that $H'(k + 2\phi\bar{k})$ is at most

$$\frac{-\alpha + \frac{1}{2}H_t(k + 2\phi\bar{k}) - \frac{1}{2}H_t(k - 2\phi\bar{k})}{2\phi\bar{k}}.$$

So, the difference is at least $\alpha/\phi\bar{k}$. □

Lemma 2.9 (Cut or Mix). *For all* $\alpha \geq 0$, *either there exists a* $t < t_0$ *and a* $j \in [0, n]$ *such that,*

(a) $\Phi\left(\pi_t(\{1,\ldots,j\}\right) \leq \phi$, *and*

(b) $H_t(k_j^t) - \frac{1}{2}\Big(H_t(k_j^t - 2\phi\bar{k}_j^t) + H_t(k_j^t + 2\phi\bar{k}_j^t)\Big) \geq \alpha$,

or

$$H_{t_0}(x) \leq \sqrt{\bar{x}}\left(1 - \phi^2/2\right)^{t_0} + \alpha t_0, \tag{5}$$

for all $x \in [0, 2m]$ *and where we define* $\bar{x} = \min(x, 2m - x)$ *and* $\bar{k}_j^t = \min(k_j^t, 2m - k_j^t)$.

Proof. We consider what happens if one of (a) or (b) fails to hold. If (a) does not hold for j, then Lemma 2.10 implies

$$H_t(k_j^t) \leq \frac{1}{2}\Big(H_{t-1}(k_j^t - 2\phi\bar{k}_j^t) + H_{t-1}(k_j^t + 2\phi\bar{k}_j^t)\Big).$$

If (b) does not hold for j, then

$$\begin{aligned} H_t(k_j^t) &\leq \frac{1}{2}\Big(H_t(k_j^t - 2\phi\bar{k}_j^t) + H_t(k_j^t + 2\phi\bar{k}_j^t)\Big) + \alpha \\ &\leq \frac{1}{2}\Big(H_{t-1}(k_j^t - 2\phi\bar{k}_j^t) + H_{t-1}(k_j^t + 2\phi\bar{k}_j^t)\Big) + \alpha \end{aligned}$$

by (6). Thus, if (a) or (b) fails to hold for j we have

$$H_t(k_j^t) \leq \frac{1}{2}\Big(H_{t-1}(k_j^t - 2\phi\bar{k}_j^t) + H_{t-1}(k_j^t + 2\phi\bar{k}_j^t)\Big) + \alpha.$$

As H_{t-1} is convex and H_t is piece-wise linear between those k_j^t considered in the previous statement, we obtain that for all $x \in [0, 2m]$

$$H_t(x) \leq \frac{1}{2}\Big(H_{t-1}(x - 2\phi\bar{x}) + H_{t-1}(x + 2\phi\bar{x})\Big) + \alpha,$$

Thus, (5) now follows from Lemma 2.11. □

The proof will makes use of the following two lemmas, the first of which can be derived from the proof of Lemma 1.4 in [LS90], and the second of which is a simple extension of an idea used in the proof of Theorem 1.4 of [LS93]. For the convenience of the reader, we provide proofs of both lemmas in the Appendix.

Lemma 2.10 (Lovasz-Simonovits). *For all $j \in [1, n-1]$ such that*

$$\Phi\left(\pi_t(\{1, \ldots, j\})\right) \geq \phi,$$

we have

$$H_t(k_j^t) \leq \frac{1}{2}\Big(H_{t-1}(k_j^t - 2\phi\bar{k}_j^t) + H_{t-1}(k_j^t + 2\phi\bar{k}_j^t)\Big),$$

where we define $\bar{k}_j^t = \min(k_j^t, 2m - k_j^t)$. Moreover, for all $x \in [0, 2m]$,

$$H_t(x) \leq H_{t-1}(x). \tag{6}$$

Lemma 2.11. *If, for all $x \in [0, 2m]$ and $t \leq t_0$*

$$H_0(x) \leq \sqrt{\bar{x}},$$

$$H_t(x) \leq \frac{1}{2}\Big(H_{t-1}(x - 2\phi\bar{x}) + H_{t-1}(x + 2\phi\bar{x})\Big) + \alpha,$$

then for all $x \in [0, 2m]$,

$$H_{t_0}(x) \leq \sqrt{\bar{x}}\left(1 - \frac{\phi^2}{2}\right)^{t_0} + \alpha t_0,$$

where we let $\bar{x} = \min(x, 2m - x)$.

Proof of Lemma 2.11. For the base case, we observe that

$$H_0(x) \leq \min(\sqrt{x}, \sqrt{m-x}).$$

We now assume by way of induction that

$$H_{t-1}(x) \leq \min(\sqrt{x}, \sqrt{m-x}) \left(1 - \frac{\phi^2}{2}\right)^{t-1} + \alpha(t-1).$$

Assume that $x \leq m/2$. In this case, it suffices to show that

$$\begin{aligned}
&\left(\sqrt{x - 2\phi x} + \sqrt{\min(x + 2\phi x, m - x - 2\phi x)}\right)/2 \\
&\leq (\sqrt{x - 2\phi x} + \sqrt{x + 2\phi x})/2 \\
&\leq \sqrt{x}\left(1 - \frac{2\phi}{2} - \frac{(2\phi)^2}{8} - \frac{(2\phi)^3}{16} + 1 + \frac{2\phi}{2} - \frac{(2\phi)^2}{8} + \frac{(2\phi)^3}{16}\right)
\end{aligned}$$

(by examination of the Taylor series)

$$\leq \sqrt{x}\left(1 - \frac{\phi^2}{2}\right).$$

□

2.3 The Rounded Random Walk

Lemma 2.12 (Low-impact rounding). *For all t and v,*

$$\rho_t(v) \geq \tilde{\rho}_t(v) \geq \rho_t(v) - 2t\epsilon_b.$$

Proof. The left-hand inequality is trivial. To prove the right-hand inequality, we consider $p_t - [p_t]_\epsilon$, and observe that by definition

$$\left\| D^{-1}\left(p_t - [p_t]_\epsilon\right)\right\|_\infty \leq 2\epsilon_b.$$

The inequality now follows from Proposition 2.4. □

We now examine a refined structure in S^g.

Definition 2.13. *We define S_b^g to be the set of vertices in S^g such that when the random walk is started at that vertex, the first t for which there is a k satisfying conditions (a) and (b) of Lemma 2.7 has the property that for the least such j*

$$2^{b-1} \leq Vol\left(\pi_t(\{1, \ldots, j\})\right) < 2^b.$$

Lemma 2.14 (Overlap with S). *For a set S for which*

$$\Phi(S) \leq \frac{\theta_0^3}{7^4 \cdot 8 \ln^2(me^4)}, \tag{7}$$

if the rounded random walk is started from any vertex in S^g, then for every $t < t_0 = 7^2 \ln(me^4)/\theta_0^2$ and $\tilde{j}$ satisfying

$$\tilde{\rho}_t(\tilde{j}) \geq \frac{5\theta_0}{7^2 \cdot 8 \ln(me^4)\, Vol\left(\tilde{\pi}_t(\{1,\ldots,\tilde{j}\})\right)},$$

we have

$$Vol\left(\tilde{\pi}_t(\{1,\ldots,\tilde{j}\}) \cap S\right) \geq (4/5)\, Vol\left(\tilde{\pi}_t(\{1,\ldots,\tilde{j}\})\right).$$

Proof. Assume by way of contradiction that

$$\mathrm{Vol}\left(\tilde{\pi}_t(\{1,\ldots,\tilde{j}\}) \cap \bar{S}\right) > \mathrm{Vol}\left(\tilde{\pi}_t(\{1,\ldots,\tilde{j}\})\right)/5.$$

Then,

$$\begin{aligned}
\sum_{x \notin S} p_t(x) &\geq \sum_{x \notin S} \tilde{p}_t(x) \\
&= \sum_{x \notin S} d(x)\tilde{\rho}_t(x) \\
&\geq \sum_{x \in \bar{S} \cap \tilde{\pi}_t(\{1,\ldots,\tilde{j}\})} d(x)\tilde{\rho}_t(x) \\
&\geq \frac{5\theta_0}{7^2 \cdot 8 \ln(me^4)\mathrm{Vol}\left(\tilde{\pi}_t(\{1,\ldots,\tilde{j}\})\right)} \sum_{x \in \bar{S} \cap \tilde{\pi}_t(\{1,\ldots,\tilde{j}\})} d(x) \\
&\geq \frac{5\theta_0}{7^2 \cdot 8 \ln(me^4)\mathrm{Vol}\left(\tilde{\pi}_t(\{1,\ldots,\tilde{j}\})\right)} \mathrm{Vol}\left(\tilde{\pi}_t(\{1,\ldots,\tilde{j}\})\right)/5 \\
&= \frac{\theta_0}{7^2 \cdot 8 \ln(me^4)}. \qquad (8)
\end{aligned}$$

However, by Proposition 2.3,

$$\sum_{x \notin S} p_t(x) < t_0 \Phi(S) < (8),$$

by (7). □

Lemma 2.15 (Analysis of Rounded Walk). *For each $\theta_0 \leq 1$, if S is a set satisfying $Vol(S) \leq (2/3)\, Vol(V)$ and*

$$\Phi(S) \leq \frac{\theta_0^3}{7^4 \cdot 8 \ln^2(me^4)}$$

and if the rounded random walk is started at a vertex in S_b^g with

$$\epsilon_b < \frac{\theta_0}{7 \cdot 8 \ln(me^4) t_0 2^b},$$

where $t_0 = 7^2 \ln(me^4)/\theta_0^2$, then there exists a $t < t_0$ and a $\tilde{j}$ such that

(a) $\Phi\left(\tilde{\pi}_t(\{1,\ldots,\tilde{j}\}\right) \leq \theta_0$,

(*b*) $(5/6)\,Vol\,(V) \geq Vol\left(\tilde{\pi}_t(\left\{1,\ldots,\tilde{j}\right\})\right) \geq (5/7)2^{b-1}$, *and*

(*c*) $\tilde{p}_t(\tilde{j}) \geq \frac{5\theta_0}{7^2 \cdot 8\ln(me^4)\,Vol\left(\tilde{\pi}_t(\left\{1,\ldots,\tilde{j}\right\})\right)}$,

Proof. Let $\phi = \theta_0/7$ and hence $t_0 = 49\ln(me^4)/\theta_0^2 = \ln(me^4)/\phi^2$ and our assumption that $\theta_0 \leq 1$ extends to $\phi \leq 1/7$. Simply from the definition of $\Phi(S)$ and t_0, we also have $\Phi(S)t_0 \leq 1/32$.

Let j, j_0 and j_1 be as in Lemma 2.7. Let j' be the element of $\{1,\ldots,j_0\}$ minimizing $\tilde{\rho}_t(\pi_t(j'))$. We then set $\tilde{j}$ so that

$$\tilde{\pi}_t(\tilde{j}) = \pi_t(j').$$

By the definition of j', we have

$$\pi_t\left(\{1,\ldots,j_0\}\right) \subseteq \tilde{\pi}_t\left(\left\{1,\ldots,\tilde{j}\right\}\right).$$

So, we can establish the right-hand-side of (*b*) from

$$\mathrm{Vol}\left(\tilde{\pi}_t\left(\left\{1,\ldots,\tilde{j}\right\}\right)\right) \geq \mathrm{Vol}\left(\pi_t\left(\{1,\ldots,j_0\}\right)\right) \geq k_j^t(1-2\phi) \geq 2^{b-1}(1-2\phi) \geq (5/7)2^{b-1}. \quad (9)$$

To establish the left-hand-side of (*b*), we apply Lemma 2.14, which implies

$$\mathrm{Vol}\left(\tilde{\pi}_t\left(\left\{1,\ldots,\tilde{j}\right\}\right)\right) \leq (5/4)\mathrm{Vol}\left(S\right) \leq (10/12)\mathrm{Vol}\left(V\right).$$

By Lemma 2.12, we have that for all v

$$\tilde{\rho}_t(v) \geq \rho_t(v) - t_0\epsilon_b \geq \rho_t(v) - \frac{\phi}{8\ln(me^4)k_j^t}. \quad (10)$$

So,

$$\begin{aligned}
\tilde{\rho}_t(\tilde{\pi}_t(\tilde{j})) - \rho_t(\pi_t(j_1)) &= \tilde{\rho}_t(\pi_t(j')) - \rho_t(\pi_t(j_1)) \\
&\geq \rho_t(\pi_t(j')) - \rho_t(\pi_t(j_1)) - \frac{\phi}{8\ln(me^4)k_j^t} \\
&\geq \rho_t(\pi_t(j_0)) - \rho_t(\pi_t(j_1)) - \frac{\phi}{8\ln(me^4)k_j^t} \\
&\geq \frac{\phi}{4\ln(me^4)k_j^t} - \frac{\phi}{8\ln(me^4)k_j^t} \\
&> 0.
\end{aligned}$$

This last inequality implies

$$\tilde{\pi}_t\left(\left\{1,\ldots,\tilde{j}\right\}\right) \cap \pi_t\left(\{j_1,\ldots,n\}\right) = \emptyset,$$

from which we derive

$$\begin{aligned}
\partial\left(\tilde{\pi}_t\left(\left\{1,\ldots,\tilde{j}\right\}\right)\right) &\leq \partial\left(\pi_t\left(\{1,\ldots,j_0\}\right)\right) + k_{j_1-1}^t - k_{j_0}^t \\
&\leq \partial\left(\pi_t\left(\{1,\ldots,j_0\}\right)\right) + 4\phi k_j^t.
\end{aligned}$$

Thus,

$$\begin{aligned}\Phi\left(\tilde{\pi}_t\left(\left\{1,\ldots,\tilde{j}\right\}\right)\right) &= \frac{\partial\left(\tilde{\pi}_t\left(\left\{1,\ldots,\tilde{j}\right\}\right)\right)}{\mathrm{Vol}\left(\tilde{\pi}_t\left(\left\{1,\ldots,\tilde{j}\right\}\right)\right)} \\ &\leq \frac{\partial\left(p_t\left(\{1,\ldots,j\}\right)\right)+4\phi k_j^t}{k_j^t(1-2\phi)} \\ &\leq \frac{1}{1-2\phi}\left(\frac{\partial\left(p_t\left(\{1,\ldots,j\}\right)\right)}{k_j^t}+4\phi\right) \\ &\leq \frac{5\phi}{1-2\phi}.\end{aligned}$$

To establish part (c), we note

$$\rho_t(\pi_t(j')) \geq \rho_t(\pi_t(j_0)) \geq \frac{\phi}{4\ln(me^2)k_j^t}.$$

So,

$$\begin{aligned}\tilde{\rho}_t(\tilde{\pi}_t(\tilde{j})) &\geq \frac{\phi}{4\ln(me^2)k_j^t} - t_0\epsilon_b \\ &\geq \frac{\phi}{8\ln(me^2)k_j^t} \\ &\geq \frac{\phi(1-2\phi)}{8\ln(me^2)\mathrm{Vol}\left(\tilde{\pi}_t\left(1,\ldots,\tilde{j}\right)\right)} \geq \frac{5\theta_0}{7^2\cdot 8\ln(me^2)\mathrm{Vol}\left(\tilde{\pi}_t\left(1,\ldots,\tilde{j}\right)\right)}\end{aligned}$$

by (9) and $\phi = \theta_0/7 \leq 1/7$. □

3 Partitioning with Many Rounded Random Walks

In this section, by applying `Nibble by Rounded Walk` over a small set of randomly chosen starting vertices for $b \in [1 : \lceil \lg m \rceil]$, we obtain an almost linear time randomized algorithm `Many Nibbles`. With high probability, `Many Nibbles` computes a cut D of sparsity θ in a graph having a cut of sparsity $O(\theta^3/\ln^8 m)$. Moreover, the cut D has the property that for each set S with sparsity $O(\theta^3/\ln^8 m)$, with high probability,

$$\mathbf{E}\left[\mathrm{Vol}\left(D\cap S\right)\right] = \Omega(\theta^5/\ln^{14} m)\mathrm{Vol}\left(S\right).$$

By iteratively applying `Many Nibbles`, we obtain an algorithm `Many Many Nibbles` which outputs a cut D of sparsity θ that is either balanced, that is $(5/12)\mathrm{Vol}\left(V\right) \leq \mathrm{Vol}\left(D\right) \leq (5/6)\mathrm{Vol}\left(V\right)$, or for each set S of sparsity $O(\theta^3/\ln^8 m)$, with high probability,

$$\mathrm{Vol}\left(D\cap S\right) \geq \mathrm{Vol}\left(S\right)/2.$$

`Many Nibbles`
Input: θ_0

(0) Set $r = 0$.

(1) For $b = 1, \ldots, \lceil \lg(m) \rceil$.

(a) Set t_0 and ϵ_b as in the Nibble algorithm, and set $\tau_b = \epsilon_b / 4t_0$.

(b) For $i = 1$ to $\tau_b \mathrm{Vol}\,(V)$,

Choose a $v \in V$ according to ψ_V.

Run Nibble(v, b, θ_0), and if a set is output, set $r = r + 1$ and call the set C_r.

(2) If $\mathrm{Vol}\,(\cup C_r) < (5/12)\mathrm{Vol}\,(V)$, return $D = \cup C_r$.
Otherwise, pick an $r_0 \leq r$ such that $(5/12)\mathrm{Vol}\,(V) \leq \mathrm{Vol}\,(\cup_{i=1}^{r_0} C_i) \leq (10/12)\mathrm{Vol}\,(V)$, and return $D = \cup_{i=1}^{r_0} C_i$.

We remark that it is possible that all of the calls to `Nibble` return *failure*, and so `Many Nibbles` outputs no set.

Lemma 3.1 (Running time of Many Nibbles). *`Many Nibbles` runs in $O(m \lg^2 m)$ time.*

Proof. By Lemma 2.1, the inner loop (Step 1.b) of the algorithm above runs in time $O\left(2^b \ln^4(m)/\theta_0^5\right)$. Therefore, the time need by the algorithm can be bounded from above by

$$\begin{aligned}
\sum_{b=1}^{\lceil \lg m \rceil} \tau_b \mathrm{Vol}\,(V)\, O\left(2^b \ln^4(m)/\theta_0^5\right) &= \mathrm{Vol}\,(V) \ln^4 m/\theta_0^5 \sum_{b=1}^{\lceil \lg m \rceil} O\left(2^b \tau_b\right) \\
&= \mathrm{Vol}\,(V) \ln^4 m/\theta_0^5 \sum_{b=1}^{\lceil \lg m \rceil} O\left(2^b \frac{\theta_0}{t_0^2 2^b \ln m}\right) \\
&= \mathrm{Vol}\,(V) \ln^3 m/\theta_0^4 \sum_{b=1}^{\lceil \lg m \rceil} O\left(\frac{\theta_0^4}{\ln^2 m}\right) \\
&= O(m \ln^2 m).
\end{aligned}$$

□

Lemma 3.2 (Analysis of Many Nibbles). *Assume that m is sufficiently large to satisfy $m > 5000 \ln^2(me^4)/\theta_0^{2.5}$. Let*

$$\beta \stackrel{\text{def}}{=} \frac{\theta_0^5}{25 \cdot 10^6 \ln^4(me^4)}.$$

Let S be a set satisfying $Vol\,(S) \leq (2/3)\,Vol\,(V)$ and

$$\Phi_V(S) \leq \frac{\theta_0^3}{7^4 \cdot 8 \ln^2(me^4)}.$$

Let $C_1, \ldots, C_r$ be the collection of sets produced during the run of Many Nibbles. Then

$$\mathbf{E}\left[Vol_V\left((\cup C_i) \cap S\right)\right] \geq \beta\, Vol\,(S)\,.$$

Moreover, with probability at least $1 - m^{-3}$,

$$\Phi(D) \leq 4\theta_0 \lg^2 m.$$

Proof. We first consider $\Phi(D)$. We note that, by Lemma 2.2, each set C_i has sparsity at most θ_0. Moreover, Lemma 3.3 implies that the probability that any node appears in more than $4\lg^2 m$ of the sets is at most m^{-3}. So, with probability at least $1 - m^{-3}$, $\Phi(D) \leq 4\theta_0 \lg^2 m$.

If a node $v \in S_b^g$ is chosen during round b, then from Lemma 2.2 we know that the set output by Nibble has at least $(5/7)2^{b-1}$ vertices. Moreover, the probability of choosing such a node in round b is

$$1 - \left(1 - \frac{d(v)}{\mathrm{Vol}\,(V)}\right)^{\tau_b \mathrm{Vol}(V)}.$$

We now observe that each $v \in S_b^g$ must have $d(v) \leq 1/\epsilon_b$—otherwise the rounded walk would never place mass on any vertex other than v. Thus,

$$\frac{d(v)}{\mathrm{Vol}\,(V)}(\tau_b \mathrm{Vol}\,(V)) = d(v)\tau_b \leq \tau_b/\epsilon_b = 1/4t_0 < 1/2.$$

So,

$$1 - \left(1 - \frac{d(v)}{\mathrm{Vol}\,(V)}\right)^{\tau_b \mathrm{Vol}(V)} \geq d(v)\tau_b/2.$$

Thus, the expectation sum of size the sizes of the sets output for $v \in S^g$ is

$$\begin{aligned}
\sum_b \sum_{v \in S_b^g} (5/7)2^{b-1}(\text{prob that } v \text{ is chosen}) &\geq \sum_b \sum_{v \in S_b^g} (5/7)2^{b-1} d(v)\tau_b/2 \\
&= \sum_b \sum_{v \in S_b^g} d(v) \frac{5\theta_0}{2 \cdot 4 \cdot 7^2 \cdot 8 \ln(me^4) t_0^2} \\
&= \mathrm{Vol}\,(S^g)\, \frac{5\theta_0}{2 \cdot 4 \cdot 7^2 \cdot 8 \ln(me^4) t_0^2} \\
&\geq \mathrm{Vol}\,(S)\, \frac{5\theta_0}{2 \cdot 2 \cdot 4 \cdot 7^2 \cdot 8 \ln(me^4) t_0^2}.
\end{aligned}$$

For each of these sets, at least $4/5$ of their volume is in S (see Lemma 2.14). Moreover, by Lemma 3.3, no element appears in more than $4\lg^2(m)$ of these sets with probability at least $1/m^3$. Discarding a m^{-3} fraction of the probability space can only decrease the expectation by at most m^{-2}, so

$$\begin{aligned}
\mathbf{E}\left[\mathrm{Vol}\left((\cup C_i) \cap S\right)\right] &\geq \mathrm{Vol}\,((4/5)S)\, \frac{5\theta_0}{(3\lg m)2 \cdot 2 \cdot 4 \cdot 7^2 \cdot 8 \ln(me^4) t_0^2} - 1/m^2 \\
&\geq \mathrm{Vol}\,(S)\, \frac{\theta_0^5}{125 \cdot 10^5 \ln^4(me^4)} - 1/m^2 \\
&\geq \mathrm{Vol}\,(S)\, \frac{\theta_0^5}{25 \cdot 10^6 \ln^4(me^4)},
\end{aligned}$$

where the last inequality uses the assumption $m > 5000 \ln^2(me^4)/\theta_0^{2.5}$. □

We now prove that it is unlikely that any element appears in too many of these sets. (Note that we might want to cluster the outputs into sets with volume between $m/3$ and $2m/3$)

Lemma 3.3 (Small Ply). *Let $C_1, \ldots, C_r$ be the sets produced by the calls that* `Many Nibbles` *makes to* `Nibbles`*. The probability that there is an edge e whose endpoints appear in more than $4 \lg^2 m$ of these sets is at most $1/m^3$.*

Our proof will use the following lemma:

Lemma 3.4 (Cut on Random v). *Let e be an edge in the graph and let U be the set of vertices v such that that at least one of the endpoints of e is output by the Nibble algorithm on input b when starting from vertex v. Then,*

$$Vol\,(U) \leq 2t_0/\epsilon_b.$$

Proof. Let x be one of the endpoints of the edge e. The only way that x can be one of the output vertices is if at some time step t, $\rho_t^v(x) \geq \epsilon_b$. By equality (2), this would mean that $\rho_t^x(v) \geq \epsilon_b$. which implies $p_t^x(v) \geq d(v)\epsilon_b$.

Let U_t denote the set of such nodes. As $\sum_v p_t^x(v) = 1$,

$$\mathrm{Vol}\,(U_t) \leq 1/\epsilon_b.$$

Summing over the two endpoints of e and the t_0 time steps, we prove the lemma. □

Proof of Lemma 3.3. Let e be any edge in the graph, and let U be the set of vertices v that would cause Nibble to include an endpoint of e in its output on input v and b. For each i, the probability that a node in U is chosen is $\mathrm{Vol}\,(U)/\mathrm{Vol}\,(V)$. So, the probability that nodes in U are chosen at least $4 \lg m$ times is at most

$$\begin{aligned}
\binom{\tau_b \mathrm{Vol}\,(V)}{4 \lg m} \left(\frac{\mathrm{Vol}\,(U)}{\mathrm{Vol}\,(V)}\right)^{4 \lg m} &\leq (\mathrm{Vol}\,(U)\,\tau_b)^{4 \lg m} \\
&\leq (2t_0\tau_b/\epsilon_b)^{4 \lg m} \qquad \text{(by Lemma 3.4)} \\
&= m^{-4},
\end{aligned}$$

by the choice of τ_b. The lemma now follows by summing over all the m edges e and $\lg m$ choices of b. □

`Many Many Nibbles`
Input: θ_0

(0) Set β as in Lemma 3.2 and set $W_1 = V$.

(1) For $j = 1$ to $6(\lg m)/\beta$.

  (a) Run `Many Nibbles` on the graph induced on the vertices in W_j with input parameter θ_0.

  (b) If `Many Nibbles` outputs a set D_j, set $W_{j+1} = W_j - D_j$.

  (c) If $\mathrm{Vol}_V(W_j) \leq (7/12)\mathrm{Vol}(V)$, then go to step (2).

(2) Return all the cuts D_j found by the calls to `Many Nibbles`.

Theorem 3.5 (Many Many Nibbles). *Let S be a set satisfying $Vol(S) \leq (2/3)\,Vol(V)$ and*

$$\Phi(S) \leq \frac{\theta_0^3}{2 \cdot 7^4 \cdot 8 \ln^2(me^4)}.$$

Let $D = \cup_j D_j$. Then $Vol(D) \leq (5/6)\,Vol(V)$ and

$$\Pr\left[\max Vol(D_j) \leq (5/12)\,Vol(V) \text{ and } Vol(S \cap D) \leq Vol(S)/2\right] \leq m^{-3}.$$

Moreover, with probability at least $1 - \lg^{O(1)} m/(\theta^5 m^3)$,

$$\Phi_V(D) \leq 20\theta_0 \lg m,$$

where β is as defined in Lemma 3.2. Moreover, `Many Many Nibbles` runs in $O(m \ln^7 m/\theta_0^5)$ time.

Proof. For each j, let X_j denote $\mathrm{Vol}(\cup C_i \cap S)$, where the C_i are the sets produced in the jth run of `Many Nibbles`. So long as we have removed at most half the volume of S, that is $\sum_{k=1}^{j} X_k < \mathrm{Vol}(S)/2$, we have $\Phi_W(S) \leq 2\Phi(S)$. So, by Lemma 3.2, $\mathbf{E}\left[X_j \middle| X_1 + \cdots + X_{j-1} < \mathrm{Vol}(S)/2\right] \geq \beta \mathrm{Vol}(S)$. Thus, we may apply Lemma 3.6 to show that $\Pr\left[\sum X_j < \mathrm{Vol}(S)/2\right] < 2^{-6\lg m/2} < m^{-3}$.

By Lemma 3.2, with probability at least $1 - m^{-3}$, for each i, $\Phi_{W_i}(D_i) \leq 4\theta_0 \lg m$. Therefore, with probability at least $1 - 6\lg m/(\beta m^3)$

$$\partial_V(D) \leq \sum_{i=1}^{6\lg m/\beta} \partial_{W_i}(D_i) \leq 4\theta_0 \lg m \mathrm{Vol}_V(D).$$

Also $\min(\mathrm{Vol}_V(D), \mathrm{Vol}_V(V - D)) \geq \mathrm{Vol}(V)/6$. Thus with probability at least $1 - \lg^{O(1)} m/(\theta^5 m^3)$, $\Phi_V(D) \leq 20\theta_0 \lg m$.

Finally, the only situation in which `Many Nibbles` outputs anything other than $\cup C_i$ is when it outputs a set of volume at least $(5/12)\mathrm{Vol}(V)$.

The running time of the algorithm follow directly from Lemma 3.1 and our choice of β. □

Lemma 3.6. *Let $X_1, \ldots, X_{ak}$ be non-negative random variables such that*

$$\mathbf{E}\left[X_{i+1} \middle| X_1 + \cdots + X_i < 1\right] \geq 1/k.$$

Then,

$$\Pr\left[\sum_{i=1}^{ak} X_i < 1\right] < 2^{-a/2}.$$

Proof. We first prove the lemma in the case $a = 2$. In this case, we define the random variable

$$Y_i = \begin{cases} X_i & \text{if } X_1 + \cdots + X_{i-1} < 1 \\ 1/k & \text{otherwise.} \end{cases}$$

We note that $\sum Y_i \geq 1$ implies $\sum X_i \geq 1$, so it suffices to lower bound the probability that $\sum Y_i \geq 1$. To this end, we note that

$$\mathbf{E}\left[\sum Y_i\right] \geq 2, \text{ and}$$
$$\max \sum Y_i \leq 3.$$

Thus, we may conclude that

$$\Pr\left[\sum Y_i \geq 1\right] \geq 1/2,$$

for otherwise

$$\mathbf{E}\left[\sum Y_i\right] < 1/2 + 3/2 = 2,$$

which would be a contradiction. The proof for general a now follows by applying this argument to each of the $a/2$ consecutive blocks of $2k$ variables. □

4 Partition

In this section, we present our new graph partitioning algorithm and analyze its performance.

We first introduce some notations: $\mathcal{C} = \{C_1, \ldots, C_k\}$ is a *multiway partition* of G if $(C_1, \ldots, C_k)$ is a partition of V and for all i, the induced graph of C_i is connected. We will refer C_i as a *component* in the partition $\mathcal{C}$ of G. The *cut-size* of $\mathcal{C}$, **Cut-Size** $(\mathcal{C})$, is defined to be the number of edges whose endpoints are in different components in $\mathcal{C}$.

Definition 4.1 (ϕ-good subgraph). *The induced subgraph of a subset $W \subseteq V$ is* **ϕ-good** *if $\Phi_W \geq \phi$.*

4.1 Notation: θs and

This subsection summarizes the use of notation for sparsity parameters in this paper and section.

Let m be the number of edges of the input graph. We let

$$\epsilon \stackrel{\text{def}}{=} \frac{1}{4\lceil \lg m \rceil}.$$

First let θ denote the sparsity that our partitioning algorithm is aiming to produce. Then we let

$$\begin{aligned}\theta_0 &\stackrel{\text{def}}{=} \theta/(20\lg^2 m)\\ \theta_+ &\stackrel{\text{def}}{=} \frac{\theta_0^3}{14^4\ln(me^4)}, \quad \text{and}\\ \theta_* &\stackrel{\text{def}}{=} \epsilon\theta_+/(64\lg m).\end{aligned}$$

The purpose of these parameters is to satisfy Proposition 4.8. We also assume m is sufficiently large to satisfy $m > 5000\ln^2(me^4)/\theta_0^{2.5}$. As such our choice of ϵ satisfies $\epsilon \le 1/2^{14}$.

4.2 The Algorithm `Partition`

The following algorithm `Partition` repeatedly uses `Many Many Nibbles` to generate components.

`Partition`
Input: θ

(0) Set $\mathcal{C}_1 = V$ and $S = \emptyset$.

(1) For $t = 1$ to $\lceil \log_{6/5} m\rceil \cdot \lceil \lg m\rceil \cdot \lceil \lg(2/\epsilon)\rceil$

  (a) For each component $C \in \mathcal{C}_t$, run `Many Many Nibbles` on the induced subgraph by C with input parameter θ_0.

  (b) Add components produced by `Many Many Nibbles` to $\mathcal{C}_{t+1}$

(2) Return $\mathcal{C} = C_{t+1}$.

Theorem 4.2 (`Partition`). *Let $G = (V, E)$ be an undirected graph of n vertices and at most m edges. For any $0 < \theta < 1$, let $\mathcal{C}$ be the set of components returned by `Partition`. Then, with probability at least $1 - \lg^{O(1)} m/\theta^5 m^2$,*

i. ***Cut-Size*** $(\mathcal{C}) \le \theta \log_{6/5} m \cdot \lg m \cdot \lg(2/\epsilon)(m/2)$, *and*

ii. There is a set of pairwise disjoint sets $\{W_C \subset V : C \in \mathcal{C}\}$ such that the graph induced by C is contained in the subgraph induced by W and $\Phi_W \ge \theta_*$.

In addition, the running time of `Partition` is $m\left(\lg^{O(1)}(m)\right)/\theta^5$.

Proof. Because `Many Many Nibbles` always find partition of sparsity at most θ, at each iteration of `Partition`, the calls to `Many Many Nibbles` removes at most $\theta(m/2)$ edges. Thus,

$$\textbf{Cut-Size}\,(\mathcal{C}) \le \theta \log_{6/5} m \cdot \lg m \cdot \lg(2/\epsilon)(m/2).$$

To prove (ii), we divide the iterations of `Partition` into $\lceil \log_{6/5} m\rceil$ epochs of $\lceil \lg m\rceil \cdot \lceil \lg(2/\epsilon)\rceil$ iterations. For each component $C \in \mathcal{C}_{i+1}$, by Lemma 4.5, if $\text{Vol}\,(C) \ge \text{Vol}\,(V)/(6/5)^i$, then,

with probability at least $1-\lg^{O(1)} m/\theta^5 m^3$, the induced subgraph of C is contained in the union of at most $\lceil \lg m \rceil$ θ^*-good subgraphs of G.

Thus after $\lceil \log_{6/5} m \rceil$ epochs, with probability at least $1 - \log_{6/5} m \lg^{O(1)} m/\theta^5 m^3 = 1 - \lg^{O(1)} m/\theta^5 m^3$, each component $C \in \mathcal{C}$ either

- has volume 1, with implies $\Phi_C \geq \theta^*$, or
- its induced graph is contained in a $(\theta^*(2 \lg m))$-good subgraphs of G each has volume at least $(7/8)\mathrm{Vol}(V)$. Hence, by Lemma 4.9, we can merge these subgraphs in a single subgraph of isoperimetric number at least θ_*.

Because $\mathcal{C}$ has at most m components, the probability that (ii) holds is at least $1-\lg^{O(1)} m/\theta^5 m^2$. □

4.3 A New Variant of Sparsity and Isoperimetric Number

We first introduce a new variant of sparsity and isoperimetric number that will be helpful[1] for the proofs in this section and state some of its basic properties. We then give our algorithm and analyze its performance.

For each graph , for each subset S of V, we define the new sparsity to be

$$\Phi\!\!\!\!-_V(S) = \frac{\partial_V(S)}{\min(\mathrm{Vol}(S), \mathrm{Vol}(V-S))^{1+4\epsilon}}.$$

We also define the new isoperimetric number of a subset S to be

$$\Phi\!\!\!\!-_S = \min_{T \subseteq S} \Phi\!\!\!\!-_S(T) = \min_{T \subseteq S} \frac{\partial_S(T)}{\min(\mathrm{Vol}(T), \mathrm{Vol}(S-T))^{1+4\epsilon}}.$$

Clearly, the induced graph of S is connected if and only if $\Phi\!\!\!\!-_S > 0$.

The purpose of this definition of $\Phi\!\!\!\!-$ is to satisfy the following lemma.

Lemma 4.3 (Union of sets with small intersection). *Let $0 < \epsilon < 1/4$. Let S and T be sets of vertices such that $Vol(S \cap T) \leq \epsilon \min(Vol(S), Vol(T))$. Then*

$$Vol(S \cup T)^{1+4\epsilon} > Vol(S)^{1+4\epsilon} + Vol(T)^{1+4\epsilon}.$$

If in addition $Vol(S \cup T) \leq (1/2) Vol(V)$, then

$$\Phi\!\!\!\!-_V(S \cup T) \leq \max(\Phi\!\!\!\!-_V(S), \Phi\!\!\!\!-_V(T))$$

Proof. Assume without loss of generality that $\mathrm{Vol}(T) \leq \mathrm{Vol}(S)$. Let $\mathrm{Vol}(T) = \alpha \mathrm{Vol}(S)$, and note $\alpha \leq 1$. Let $\mathrm{Vol}(T \cap S) = \delta \mathrm{Vol}(T)$, and note $\delta \leq \epsilon$. So,

$$\mathrm{Vol}(S \cup T)^{1+4\epsilon} = \mathrm{Vol}(S)^{1+4\epsilon}(1 + \alpha - 2\alpha\delta)^{1+4\epsilon}$$

and

$$\mathrm{Vol}(S)^{1+4\epsilon} + \mathrm{Vol}(T)^{1+4\epsilon} = \mathrm{Vol}(S)^{1+4\epsilon}(1 + \alpha^{1+4\epsilon}).$$

[1] This new variant could be useful for other applications.

Thus, to prove the first assertion we must show

$$(1+\alpha-2\alpha\delta)^{1+4\epsilon} > (1+\alpha^{1+4\epsilon}).$$

As $\alpha \leq 1$, it suffices to show that

$$(1+\alpha-2\alpha\delta)^{1+4\epsilon} > 1+\alpha.$$

Let

$$f(\alpha) \stackrel{\text{def}}{=} (1+\alpha-2\alpha\delta)^{1+4\epsilon}.$$

We note that

$$f'(\alpha) = (1+4\epsilon)(1+\alpha-2\alpha\delta)^{4\epsilon}(1-2\delta), \text{ and}$$
$$f''(\alpha) = (4\epsilon)(1+4\epsilon)(1+\alpha-2\alpha\delta)^{1-4\epsilon}(1-2\delta)^2.$$

As $1+\alpha$ is linear with slope 1, and $f''(\alpha) \geq 0$ for $\alpha \in [0,1]$, it suffices to show that $f'(0) \geq 1$, which follows from

$$(1+4\epsilon)(1-2\delta) \geq (1+4\epsilon)(1-2\epsilon) > 1,$$

for $0 < \epsilon < 1/4$. The second part now follows immediately from this inequality. □

The following proposition follows directly from the fact that $m^{1/\lceil \lg m \rceil} \leq 2$.

Proposition 4.4 (Φ and Φ). *For any set S, $\Phi_V(S)/2 \leq \Phi_V(S) \leq \Phi_V(S)$ and hence $\Phi_S/2 \leq \Phi_S \leq \Phi_S$.*

4.4 Technical Lemmas for the Analysis of `Partition`

Lemma 4.5 (Divided or Covered: Each Epoch). *Let $G_0 = (V_0, E_0)$ be a connected undirected graph of at most m edges and $\epsilon \leq 1/2^9$. Let $S_i \subset V_i$ be the largest subset such that*

$$Vol(S_i) \leq Vol(V_i)/2 \text{ and } \Phi_{V_i}(S_i) \leq 2\theta_* \text{ for all } i \in [0 : \lceil \lg m \rceil].$$

Let (U_i, W_i) be the partition of V_i generated by running $\lceil \lg(2/\epsilon) \rceil$ iterations of `Many Many Nibbles`, and let $V_{i+1} = V_i - (S_i \cap U_i)$. Then, with probability at least $1 - \lg^{O(1)} m/\theta^5 m^3$, either

- *$Vol\left(W_{\lceil \lg m \rceil}\right) \leq (5/6)\, Vol(V_0)$, or*
- *$S_{\lceil \lg m \rceil} = \emptyset$, $\Phi_{V_i - S_i} \geq \theta_*$, and $Vol_{V_i - S_i}(V_i - S_i)$ for all $1 \leq i < \lceil \lg m \rceil$.*

Proof. We consider the following two cases depending on whether or not

$$\text{there exists } T \subset V_0 \text{ such that } \mathrm{Vol}(V_0)/2 \geq \mathrm{Vol}(T) \geq \mathrm{Vol}(V_0)/16 \text{ and } \Phi_{V_0}(T) \leq 4\theta^* \qquad (*)$$

On one hand, when (*) is true, by Theorem 3.5, a single run of `Many Many Nibbles` V_0 will, with probability at least $1 - \lg^{O(1)} m/\theta^5 m^3$, produce a cut of sparsity at most θ and of volume at most $5/6\mathrm{Vol}(S_0)$. Moreover the cut contains with at least $1/2$ of $\mathrm{Vol}(T)$. Thus the volume of the cut is at least $\mathrm{Vol}(T)/2$.

After $\lg(2/\epsilon)$ iterations of `Many Many Nibbles`, with probability at least $1 - \lg^{O(1)} m/\theta^5 m^3$, `Many Many Nibbles` removes at least $(1-(\epsilon/2))\mathrm{Vol}(T) \geq (1/6)\mathrm{Vol}(V_0)$ volume so no component has volume more than $(5/6)\mathrm{Vol}(S_0)$.

On the other hand, when (*) is not true, $\mathrm{Vol}(S_0) \leq \mathrm{Vol}(V_0)/16$. We will show below that with probability at least $1 - \lg^{O(1)} m/\theta^5 m^3$,

$$\mathrm{Vol}\left(S_i\right) \leq \mathrm{Vol}\left(S_{i-1}\right)/2 \text{ and } \mathrm{Vol}\left(S_i\right) \leq \mathrm{Vol}\left(V_i\right)/16.$$

Thus, with probability at least $1 - \lg^{O(1)} m/\theta^5 m^3$, $S_{\lceil \lg m \rceil} = \emptyset$. And by Lemma 4.7,

$$\Phi_{V_i - S_i} \geq \Phi_{V_i - S_i} \geq \theta^*.$$

By [2.] of Proposition 4.8, with probability at least $1 - \lg^{O(1)} m/(\theta^5 m^3)$,

$$\mathrm{Vol}\left(W_i \cap S_i\right) \leq (\epsilon/2)\mathrm{Vol}\left(S_i\right).$$

Then by Lemma 4.6, either

- $\mathrm{Vol}\left(S_i\right) \leq \mathrm{Vol}\left(V_i\right)/16$ and $\mathrm{Vol}\left(S_i\right) \leq \mathrm{Vol}\left(S_{i-1}\right)/2$, or
- $\mathrm{Vol}\left(V_{i-1}\right)/2 \leq \mathrm{Vol}\left(S_{i-1} \cup S_i\right) \leq (3/5)\mathrm{Vol}\left(V_{i-1}\right)$ and $\Phi_{V_{i-1}}\left(S_{i-1} \cup S_i\right) \leq (3/2)^{1+4\epsilon} 2\theta_* \leq 4\theta_*$.

We now prove by contradiction that the latter never occurs. Assume j is the smallest integer that the latter occurs, we then have $\mathrm{Vol}\left(S_i\right) \leq \mathrm{Vol}\left(S_{i-1}\right)/2$ for $0 < i \leq j-1$, and hence

$$\begin{aligned}
\mathrm{Vol}\left(S_0 \cup \cdots \cup S_j\right) &\geq \mathrm{Vol}\left(S_{j-1} \cup S_j\right) \\
&\geq \mathrm{Vol}\left(V_{j-1}\right)/2 \\
&\geq \mathrm{Vol}\left(V_0 - \left(S_0 \cup \cdots \cup S_{j-1}\right)\right)/2 \\
&\geq \left(\mathrm{Vol}\left(V_0\right) - 2\mathrm{Vol}\left(S_0\right)\right)/2 \\
&\geq 3\mathrm{Vol}\left(V_0\right)/8 \geq 7\mathrm{Vol}\left(V_0\right)/20.
\end{aligned}$$

On the other hand

$$\begin{aligned}
\mathrm{Vol}\left(S_0 \cup \cdots \cup S_j\right) &\leq \mathrm{Vol}\left(S_0 \cup \cdots \cup S_{j-2}\right) + \mathrm{Vol}\left(S_{j-1} \cup S_j\right) \\
&\leq \mathrm{Vol}\left(S_0 \cup \cdots \cup S_{j-2}\right) + (3/5)\mathrm{Vol}\left(V_{j-1}\right) \\
&\leq \mathrm{Vol}\left(S_0 \cup \cdots \cup S_{j-2}\right) + (3/5)\mathrm{Vol}\left(V_0 - \left(S_0 \cup \cdots \cup S_{j-2}\right)\right) \\
&\leq (2/5)\mathrm{Vol}\left(S_0 \cup \cdots \cup S_{j-2}\right) + (3/5)\mathrm{Vol}\left(V_0\right) \\
&\leq (4/5)\mathrm{Vol}\left(S_0\right) + (3/5)\mathrm{Vol}\left(V_0\right) \\
&\leq (1 - 7/20)\mathrm{Vol}\left(V_0\right)
\end{aligned}$$

Note also that

$$\partial_{V_0}\left(S_0 \cup \cdots \cup S_j\right) \leq 2\theta_* \left(\sum_{i=0}^{j} \mathrm{Vol}\left(S_i\right)^{1+4\epsilon}\right) \leq 2\theta_* \mathrm{Vol}\left(S_0 \cup \cdots \cup S_j\right)^{1+4\epsilon}.$$

Thus

$$\Phi_{V_0}\left(S_0 \cup \cdots \cup S_j\right) \leq \frac{2\theta_* \mathrm{Vol}\left(S_0 \cup \cdots \cup S_j\right)^{1+4\epsilon}}{\left(7\mathrm{Vol}\left(V_0\right)/20\right)^{1+4\epsilon}} \leq (13/7)^{1+4\epsilon} 2\theta_* \leq 4\theta_*,$$

where the last inequality follows from $\epsilon \leq 1/2^{14}$ and $(19/5)^{1+4\epsilon} \leq (19/5)^{1+1/32} \leq 4$. Hence we reach a conclusion that contradicts with the assumption that (*) is not true. Therefore, no such j exists and hence for all i, $\mathrm{Vol}\left(S_{i+1}\right) \leq \mathrm{Vol}\left(S_i\right)/2$, implying $S_{\lceil \lg m \rceil} = \emptyset$. □

Lemma 4.6 (A single epoch). *Let $G = (V_0, S_0)$ be an undirected graph of at most m edges. For any $\phi > 0$ and $0 < \epsilon < 1/4$, let $S_0 \subseteq V_0$ be largest subset such that*

$$Vol(S_0) \leq Vol(V_0)/2 \text{ and } \Phi_{V_0}(S_0) \leq \phi.$$

Let (U_0, W_0) be a partition of V_0 such that $Vol(S_0 \cap W_0) < (\epsilon/2) Vol(S_0)$. Let $V_1 = V_0 - S_0 \cap U_0$. Let S_1 be the largest subset of V_1 such that

$$Vol(S_1) \leq Vol(V_1)/2 \text{ and } \Phi_{V_1}(S_1) \leq \phi.$$

If $Vol(S_0) \leq Vol(V_0)/16$, then either

- *$Vol(V_0)/2 \leq Vol(S_0 \cup S_1) \leq (3/5) Vol(V_0)$ and $\Phi_{V_0}(S_0 \cup S_1) \leq (3/2)^{1+4\epsilon}\phi$, or*
- *1a. $Vol(S_1) \leq Vol(V_1)/16$; and*
  1b. $Vol(S_1) \leq Vol(S_0)/2$.

Proof. Consider $S_0 \cup S_1$ in V_0. First note that

$$\partial_{V_0}(S_0 \cup S_1) \leq E(S_0, V - S_0) + E(S_1, V_1 - S_1) \leq \phi(\text{Vol}(S_0)^{1+4\epsilon} + \text{Vol}(S_1)^{1+4\epsilon})$$

On one hand, when $\text{Vol}(S_0 \cup S_1) \geq \text{Vol}(V_0)/2$, it follows that

$$\text{Vol}(S_1) \geq 7\text{Vol}(V_0)/16 \geq \text{Vol}(S_0).$$

Because $\text{Vol}(S_0 \cap W_0) < (\epsilon/2)\text{Vol}(S_0)$, $\text{Vol}(S_0 \cap S_1) \leq (\epsilon/2)\text{Vol}(S_0) \leq (\epsilon/2)\text{Vol}(S_1)$. By Lemma 4.3, $\text{Vol}(S_0 \cup S_1)^{1+4\epsilon} > \text{Vol}(S_0)^{1+4\epsilon} + \text{Vol}(S_1)^{1+4\epsilon}$. Also,

$$\text{Vol}(V_0 - S_0 \cup S_1) = \text{Vol}(V_1 - S_1) \geq \text{Vol}(V_0 - S_0)/2 \geq (2/5)\text{Vol}(V_0).$$

Therefore $\Phi_{V_0}(S_0 \cup S_1) \leq (32/25)^{1+4\epsilon}\phi \leq (3/2)^{1+4\epsilon}\phi$.

On the other hand, assume $\text{Vol}(S_0 \cup S_1) \leq \text{Vol}(V_0)/2$. To establish [1a] via proof by contradiction, we assume $\text{Vol}(S_1) > \text{Vol}(V_1)/16$. Thus,

$$\text{Vol}(S_1) \geq \text{Vol}(V_1)/16 = \text{Vol}(V_0 - S_0 \cap U_0)/16 \geq (\text{Vol}(V_0) - \text{Vol}(S_0))/16 \geq \text{Vol}(S_0)/2.$$

To apply proof by contradiction to show [1b], we assume $\text{Vol}(S_1) > \text{Vol}(S_0)/2$.

In both cases, because $\text{Vol}(S_0 \cap W_0) < (\epsilon/2)\text{Vol}(S_0)$,

$$\text{Vol}(S_0 \cap S_1) \leq (\epsilon/2)\text{Vol}(S_0) \leq \epsilon\text{Vol}(S_1).$$

By Lemma 4.3, $\text{Vol}(S_0 \cup S_1)^{1+4\epsilon} > \text{Vol}(S_0)^{1+4\epsilon} + \text{Vol}(S_1)^{1+4\epsilon}$. Therefore, $\Phi_{V_0}(S_0 \cup S_1) < \phi$ which contradicts with the maximality assumption of S_0. □

Lemma 4.7. *Let $G = (V, E)$ be a undirected graph. Let S be the largest subset of V such that $\Phi_V(S) \leq \phi$. Then for any ϵ, if $Vol(S) \leq Vol(V)/5$, then $\Phi_{V-S} \geq \phi/2$.*

Proof. To set up proof by contradiction, we assume $\Phi_{V-S} \leq \phi/2$, which implies that there exists $T \subseteq V - S$ with $\mathrm{Vol}\,(T) \leq \mathrm{Vol}\,(V-S)/2$ such that

$$\partial_{V-S}(T) \leq (\phi/2)\mathrm{Vol}\,(T)^{1+4\epsilon}.$$

Now consider $S \cup T$, we observe

$$\partial_V(S \cup T) \leq \partial_V(S) + \partial_{V-S}(T) \leq \phi(\mathrm{Vol}\,(T)^{1+4\epsilon}/2 + \mathrm{Vol}\,(S)^{1+4\epsilon}). \tag{11}$$

If $\mathrm{Vol}\,(S \cup T) \leq \mathrm{Vol}\,(V)/2$, then

$$\Phi_{S\cup T} = \frac{\partial_V(S \cup T)}{\mathrm{Vol}\,(S \cup T)^{1+4\epsilon}} \leq \frac{\phi(\mathrm{Vol}\,(T)^{1+4\epsilon}/2 + \mathrm{Vol}\,(S)^{1+4\epsilon})}{\mathrm{Vol}\,(S \cup T)^{1+4\epsilon}} \leq \phi,$$

which contradicts with the assumption of the maximality of S.

So to complete the proof, we only need to consider the case when $\mathrm{Vol}\,(S \cup T) \geq \mathrm{Vol}\,(V)/2$. Because $\mathrm{Vol}\,(S) \leq \mathrm{Vol}\,(V)/5$, we conclude $\mathrm{Vol}\,(S) \leq \mathrm{Vol}\,(T)$. By Equation (11), we have

$$\partial_V(S \cup T) \leq \phi(\mathrm{Vol}\,(T)^{1+4\epsilon}/2 + \mathrm{Vol}\,(S)^{1+4\epsilon}).$$

Thus,

$$\Phi_{S\cup T} = \frac{\partial_V(S \cup T)}{\mathrm{Vol}\,(V - S \cup T)^{1+4\epsilon}} = \frac{\phi(\mathrm{Vol}\,(T)^{1+4\epsilon}/2 + \mathrm{Vol}\,(S)^{1+4\epsilon})}{\mathrm{Vol}\,(V - S \cup T)^{1+4\epsilon}}.$$

For the purpose of analysis, let $\mathrm{Vol}\,(T) = \beta\mathrm{Vol}\,(V-S)$ and $\mathrm{Vol}\,(S) = \sigma\mathrm{Vol}\,(V)$, we note $\beta \leq 1/2$ and $\sigma \leq 1/5$. We can rewrite the equation above as

$$\begin{aligned}\Phi_{S\cup T} &= \frac{\frac{1}{2}(\beta(1-\sigma))^{1+4\epsilon} + \sigma^{1+4\epsilon}}{((1-\beta)(1-\sigma))^{1+4\epsilon}}\phi \leq \frac{\frac{1}{2}\left(\frac{1-\sigma}{2}\right)^{1+4\epsilon} + \sigma^{1+4\epsilon}}{\left(\frac{1-\sigma}{2}\right)^{1+4\epsilon}}\phi \\ &= \left(\frac{1}{2} + \left(\frac{2\sigma}{1-\sigma}\right)^{1+4\epsilon}\right)\phi \leq \left(\frac{1}{2} + \left(\frac{1}{2}\right)^{1+4\epsilon}\right)\phi \leq \phi,\end{aligned}$$

where the second inequality follows from the observation that the quantity is maximized when β is as large as possible for each σ so we set $\beta = 1/2$ and the second-to-last inequality follows from the fact that $(2\sigma)/(1-\sigma)$ is monotonically increasing in σ, so we set $\sigma = 1/5$. Again, we reach a conclusion that contradicts with the assumption of the maximality of S. □

Proposition 4.8. *For any $\theta < 1$, let θ_0, θ_+, and θ_* be defined in Section 4.1. Then for any graph $G = (V, E)$ where $|E| \leq m$*

1. *If there exists $S \subset V$ with $Vol\,(S) \leq Vol\,(V)/2$ such that $\Phi_V(S) \leq \theta_+$, then with probability at least $1 - \lg^{O(1)} m/(\theta^5 m^3)$, `Many Many Nibbles` with input θ_0 will return a cut $D \subset V$ such that*

$$\Phi_V(D) \leq \theta,\ Vol\,(D) \leq (5/6)\,Vol\,(V),\ and\ Vol\,(D \cap S) \geq Vol\,(S)/2.$$

2. *If there exists $T \subset V$ with $Vol\,(T) \leq Vol\,(V)/5$ such that $\Phi_V(T) \leq 4\theta_*$, then $\lg(2/\epsilon)$ applications of `Many Many Nibbles` with input θ_0 will, with probability at least $1 - \lg^{O(1)} m/(\theta^5 m^3)$, return a connected component C such that*

either $Vol(C) \leq (5/6)\, Vol(V)$ *or* $Vol(C \cap T) \leq (\epsilon/2)\, Vol(T)$,

by repeatedly removing cuts with sparsity at most θ.

Proof. Note that [1.] simply restates Theorem 3.5.

To show [2.] we first note that by Proposition 4.4,

$$\Phi_V(T) \leq 2\Phi_V(T) \leq (\epsilon/2)\theta_+.$$

Let $V_0 = V$ and let D_i be the cut of the ith application `Many Many Nibbles` on V_i and let $V_{i+1} = V_i - D_i$ and $T_{i+1} = T \cap V_{i+1}$. Assume $\mathrm{Vol}\left(V_{\lg(2/\epsilon)}\right) > (6/5)\mathrm{Vol}(V)$. Then

$$\partial_{V_i}(T_i) \leq \partial_V(T) \leq (\epsilon/2)\theta_+ \mathrm{Vol}(T).$$

So if $\mathrm{Vol}(T_i) \geq (\epsilon/2)\mathrm{Vol}(T)$, then $\Phi_{V_i}(T_i) \leq \theta_+$, and therefore $\mathrm{Vol}(T_{i+1}) \leq \mathrm{Vol}(T_i)/2$, with probability at least $1 - \lg^{O(1)} m/(\theta^5 m^3)$.

Therefore, $\mathrm{Vol}\left(T_{\lg(2/\epsilon)}\right) \leq (\epsilon/2)\mathrm{Vol}(T)$ with probability at least $1 - \lg(2/\epsilon)\lg^{O(1)} m/(\theta^5 m^3) = 1 - \lg^{O(1)} m/(\theta^5 m^3)$. □

Lemma 4.9 (Merger). *Let* $G = (V, E)$ *be a graph and let* $W_1, \ldots, W_n$ *be subsets of* V. *For all* $\phi > 0$ *if for all* i, $Vol_{W_i}(W_i) \geq (3/4)\, Vol_V(V)$ *and* $\Phi_{W_i} \geq \phi$, *then letting* $W = \cup_{i=1}^k W_i$, $\Phi_W \geq \phi/(2k)$.

Proof. For any set $T \subset W$ such that $\mathrm{Vol}_W(T) \leq \mathrm{Vol}_W(W)/2$, we will show $\Phi_W(T) \geq \phi/k$.

For each i,

$$\mathrm{Vol}_{W_i}(W_i \cap T) \leq \mathrm{Vol}_V(T) \leq \mathrm{Vol}_V(V)/2 \leq (2/3)\mathrm{Vol}_{W_i}(W_i).$$

Thus

$$\mathrm{Vol}_{W_i}(W_i - W_i \cap T) \geq \mathrm{Vol}_{W_i}(W_i \cap T)/2,$$

and

$$\partial_{W_i}(W_i \cap T) \geq (\phi/2)\mathrm{Vol}_{W_i}(W_i \cap T).$$

Hence

$$\partial_W(T) \geq (1/k)\sum_{i=1}^k \partial_{W_i}(W_i \cap T) \geq (1/k)(\phi/2)\sum_{i=1}^k \mathrm{Vol}_{W_i}(W_i \cap T) \geq (\phi/(2k))\mathrm{Vol}_W(T).$$

So $\Phi_W(T) \geq (\phi/(2k))$. □

5 Random Sampling

If we let $\tilde{L}$ be the result of randomly sampling the edges of L, we can not in general assume that $\kappa_f(L, \tilde{L})$ will be bounded. However, we now prove that we can bound $\kappa_f(L, \tilde{L})$ if the smallest eigenvalue of $D^{-1}L$ is bounded from below.

Lemma 5.1 (Small norm implies good preconditioner). *Let L and $\tilde{L}$ be Laplacian matrices and let D be a diagonal matrix with positive diagonals. If L has co-rank 1 and $\lambda_{max}(D^{-1}(L - \tilde{L})) < (1/2)\lambda_{min}(D^{-1}L)$, then*

$$\sigma_f(L, \tilde{L}) \leq 1 + \frac{\lambda_{max}(D^{-1}(L - \tilde{L}))}{\lambda_{min}(D^{-1}L)}, \text{and}$$

$$\sigma_f(\tilde{L}, L) \leq 1 + 2\frac{\lambda_{max}(D^{-1}(L - \tilde{L}))}{\lambda_{min}(D^{-1}L)}.$$

Proof. By Proposition A.1, we have

$$\sigma_f(D^{-1}L, D^{-1}\tilde{L}) = \sigma_f(D^{-1/1}LD^{-1/2}, D^{-1/2}\tilde{L}D^{-1/2}),$$

$\lambda_{max}(D^{-1}(L - \tilde{L})) = \lambda_{max}(D^{-1/2}(L - \tilde{L})D^{-1/2})$, and $\lambda_{min}(D^{-1}L) = \lambda_{min}(D^{-1/2}LD^{-1/2})$. We can then apply the following characterization of σ_f for symmetric Laplacian matrices with co-rank 1:

$$\sigma_f(D^{-1/2}LD^{-1/2}, D^{-1/2}\tilde{L}D^{-1/2}) = \max_{x \perp 1} \left(\frac{x^T D^{-1/2} L D^{-1/2} x}{x^T D^{-1/2} \tilde{L} D^{-1/2} x} \right)$$

We then observe that

$$\begin{aligned} \frac{x^T D^{-1/2}\tilde{L}D^{-1/2}x}{x^T D^{-1/2}LD^{-1/2}x} &= \frac{x^T D^{-1/2}LD^{-1/2}x + x^T D^{-1/2}(\tilde{L} - L)D^{-1/2}x}{x^T D^{-1/2}LD^{-1/2}x} \\ &= 1 + \frac{x^T D^{-1/2}(\tilde{L} - L)D^{-1/2}x}{x^T D^{-1/2}LD^{-1/2}x}. \end{aligned}$$

Moreover, for $x \perp 1$, the absolute value of the right-hand term is

$$\left| \frac{x^T D^{-1/2}(\tilde{L} - L)D^{-1/2}x}{x^T D^{-1/2}LD^{-1/2}x} \right| \leq \frac{\lambda_{max}(D^{-1/2}(L - \tilde{L})D^{-1/2})}{\lambda_{min}(D^{-1/2}LD^{-1/2})}.$$

□

We will use the following algorithm to sparsify graphs with high isoperimetric number. As it requires little more work, we state the algorithm for general non-negative matrices.

`Sample`
Input: A, a symmetric non-negative matrix, and $c \geq 1$.

(1) Set $d(i) = \sum_j a_{i,j}$.

(2) For all i, j for which $a_{i,j} \neq 0$, set $p_{i,j} = \begin{cases} \frac{ca_{i,j}}{\min(d(i),d(j))} & \text{if } c < \min(d(i), d(j))/a_{i,j}, \\ 1 & \text{otherwise.} \end{cases}$

(3) For all i, j for which $a_{i,j} \neq 0$, set $\tilde{a}_{i,j} = \tilde{a}_{j,i} = \begin{cases} \frac{a_{i,j}}{p_{i,j}} & \text{with probability } p_{i,j}, \\ 0 & \text{with probability } 1 - p_{i,j}. \end{cases}$

(4) Return the matrix $\tilde{A}$ of the $\tilde{a}_{i,j}$s.

By adapting techniques used by by Füredi and Komlós [FK81] to study random matrices, we prove:

Theorem 5.2 (Sampling). *Let A be a non-negative symmetric matrix and let $c \geq 1$. Let $d(i) = \sum_j a_{i,j}$, and let $D = \mathrm{diag}(d(1), \ldots, d(n))$. Let $\tilde{A}$ be the output of `Sparsify` (A,c). Then, for all $\alpha \geq 1$,*

$$\Pr\left[\lambda_{max}\left(D^{-1}(\tilde{A} - A)\right) \geq \frac{4\alpha(2 + \log n)}{\sqrt{c}}\right] < \alpha^{-\log n}.$$

Proof. Our goal is to show that it is unlikely that the largest eigenvalue of $\Delta \stackrel{\text{def}}{=} D^{-1}(\tilde{A} - A)$ is large. To this end, we note that for even k, $(\lambda_{max}(\Delta))^k \leq \mathrm{Tr}\left(\Delta^k\right)$, and so it suffices to upper bound $\mathbf{E}\left[\mathrm{Tr}\left(\Delta^k\right)\right]$. We first observe that

$$\Delta_{i,j} = \begin{cases} \frac{a_{i,j}}{d(i)}\left(\frac{1}{p_{i,j}} - 1\right) & \text{with probability } p_{i,j}, \\ -\frac{a_{i,j}}{d(i)} & \text{with probability } 1 - p_{i,j}. \end{cases}$$

We then observe that the i-th diagonal element of Δ^k corresponds to the sum over all length k walks in A that start and end at i of the product of the weights encountered during the walk. Formally,

$$\left(\Delta^k\right)_{v_0,v_0} = \sum_{v_1,\ldots,v_{k-1}} \Delta_{v_{k-1},v_0} \prod_{i=0}^{k-1} \Delta_{v_i,v_{i+1}},$$

and

$$\mathbf{E}\left[\left(\Delta^k\right)_{v_0,v_0}\right] = \sum_{v_1,\ldots,v_{k-1}} \mathbf{E}\left[\Delta_{v_{k-1},v_0} \prod_{i=0}^{k-1} \Delta_{v_i,v_{i+1}}.\right]$$

As the expectation of the product of independent variables is the product of the expectation, and $\mathbf{E}\left[\Delta_{i,j}\right] = 0$ for all i and j, we need only consider walks that traverse no edge just once. So that we can distinguishing which edges in the walk are repeats, we will carefully code the walks. We first let S denote the set of time steps i such that the edge between v_{i-1} and v_i does not appear earlier in the walk. We then let τ denote the map from $[k] - S \to S$, indicating for each time step not in S the time step in which the edge traversed first appeared (regardless of

in which direction it is traversed). We let $p = |S|$, and note that we need only consider the cases in which $p \leq k/2$ as otherwise some edge appears only once in the walk.

For each S and τ, we let $\{s_1, \ldots, s_p\} = S$, and consider an assignment of $v_{s_1}, \ldots, v_{s_p}$. We will call an assignment of $v_{s_1}, \ldots, v_{s_p}$ *valid* if it corresponds to a walk on the non-zero variables of Δ. Formally, the assignment is *valid* if

- It corresponds to a walk. That is at each $i \notin S$, $v_{i-1} \in \left\{v_{\tau(i)-1}, v_{\tau(i)}\right\}$. And,
- If we let v_i denote the vertex reached at the ith step, for $0 \leq i \leq k$, then for no i does $a_{v_i, v_{i+1}} = 0$ or $p_{v_i, v_{i+1}} = 1$.

We have

$$\begin{aligned}
\mathbf{E}\left[\left(\Delta^k\right)_{v_0,v_0}\right] &= \sum_{S,\tau} \sum_{\substack{\text{valid} \\ v_{s_1},\ldots,v_{s_p}}} \mathbf{E}\left[\Delta_{v_{k-1},v_0} \prod_{i=0}^{k-1} \Delta_{v_i,v_{i+1}}\right] \\
&= \sum_{S,\tau} \sum_{\substack{\text{valid} \\ v_{s_1},\ldots,v_{s_p}}} \prod_{j=1}^{p} \mathbf{E}\left[\Delta_{v_{s_j-1},v_{s_j}} \prod_{i:\tau(i)=s_j} \Delta_{v_{i-1},v_i}\right].
\end{aligned}$$

We now associate a weight with each vertex v_{s_j} and each valid assignment $v_{s_1}, \ldots, v_{s_p}$ by

$$\begin{aligned}
w\left(v_{s_j}\right) &= \frac{a_{v_{s_j-1},v_{s_j}}}{d(v_{s_j-1}}) \\
w\left(v_{s_1}, \ldots, v_{s_p}\right) &= \prod_{i=1}^{p} w\left(v_{s_i}\right).
\end{aligned}$$

As $w(v_{s_j})$ is the probability that vertex v_{s_j} follows v_{s_j-1} in the random walk on A, we have

$$\sum_{\substack{\text{valid} \\ v_{s_1},\ldots,v_{s_p}}} \prod_{j=1}^{p} w\left(v_{s_j}\right) \leq 1.$$

A simple calculation reveals

$$\mathbf{E}\left[\Delta_{v_{s_j-1},v_{s_j}} \prod_{i:\tau(i)=s_j} \Delta_{v_{i-1},v_i}\right] \leq \frac{1}{c^{|\{i:\tau(i)=s_j\}|}} w(v_{s_j}),$$

from which it follows that

$$\sum_{\substack{\text{valid} \\ v_{s_1},\ldots,v_{s_p}}} \prod_{j=1}^{p} \mathbf{E}\left[\Delta_{v_{s_j-1},v_{s_j}} \prod_{i:\tau(i)=s_j} \Delta_{v_{i-1},v_i}\right] \leq \frac{1}{c^{k-p}}.$$

As there are n choices for v_0, at most 2^k choices for S, and at most k^k choices for τ, we have

$$\mathbf{E}\left[\mathrm{Tr}\left(\Delta^k\right)\right] \leq \frac{n(2k)^k}{c^{k/2}}.$$

By choosing $k = \lceil \lg n \rceil$ or $\lceil \lg n \rceil + 1$, whichever is even, we may apply Markov's inequality to show

$$\Pr\left[\lambda_{max}(\Delta) > \alpha n^{1/k} 2kc^{-1/2}\right] \leq \alpha^{-k}.$$

□

Lemma 5.3 (Close weighted degrees). *Let A be the adjacency matrix of an unweighted graph, and let $\tilde{A}$ be the output of* `Sample`(A, c). *Let $d(1), \ldots, d(n)$ be the degrees of the vertices of A and let $\tilde{d}(1), \ldots, \tilde{d}(n)$ be the corresponding terms for $\tilde{A}$. Then, for $\delta < 1$,*

(a) *for all i,* $\Pr\left[\left|1 - d(i)^{-1}\tilde{d}(i)\right| > \delta\right] < 2e^{-c\delta^2/3}$, *and*

(b) *the probability that $\tilde{A}$ has more than $2nc$ edges is at most $(4/e)^{-cn/2}$.*

Proof. For any vertex i, each edge (i, j) of A appears in $\tilde{A}$ with weight $\min(d(i), d(j))/c$ with probability $c/\min(d(i), d(j))$. Thus, $d(i)^{-1}\tilde{d}(i)$ has expectation 1 and is the sum of random variables each of which is always at most $1/c$. So, part (a) now follows directly from the Hoeffding inequality in Lemma B.1. We could derive a bound for part (b) directly from part (a). But, we obtain a stronger bound by letting $X_{i,j}$ be the random variable that is 1 if edge (i, j) appears in $\tilde{A}$. Then,

$$\mathbf{E}\left[\sum X_{i,j}\right] = \sum_{(i,j)} c/min(d(i), d(j)) \leq \sum_{(i,j)} c/d(i) + c/d(j) = cn.$$

We can similarly show that $\mathbf{E}\left[\sum X_{i,j}\right] \geq cn/2$. Applying Lemma B.1 we obtain

$$\Pr\left[\sum X_{i,j} > 2cn\right] < (4/e)^{-cn/2}.$$

□

Theorem 5.4 (Preconditioning by Sampling). *Let A be the adjacency matrix of an unweighted graph, L be its Laplacian, D the diagonal matrix of its degrees, and let $\lambda_{min}(D^{-1}A) \geq \lambda$. Let B be the adjacency matrix of a subgraph of A. For any $\beta < 1$, let $\tilde{B}$ be the output of* `Sample` *on inputs B 2*exp and $c = 52{,}000 \log^2 n/(\beta^2\lambda^2)$. If we then let $\tilde{A} = \tilde{B} + (A - B)$, and let $\tilde{L}$ be its Laplacian, then*

$$\Pr\left[\sigma_f(L, \tilde{L}) > 1 + \beta/3 \quad \textit{and} \quad \sigma_f(\tilde{L}, L) > 1 + 2\beta/3\right] < 2n^{-4},$$

for n sufficiently large.

Proof. Let D_B be the diagonal matrix of the degrees of B and $D_{\tilde{B}}$ the corresponding matrix for $\tilde{B}$. We then have $L - \tilde{L} = D_B - D_{\tilde{B}} - (B - \tilde{B})$. Applying Theorem 5.2 with $\alpha = 16$, we find

$$\Pr\left[\lambda_{max}\left(D_B^{-1}(B - \tilde{B})\right) \geq \frac{48(2 + \log n)}{\sqrt{c}}\right] < n^{-4}.$$

Applying Lemma 5.3 with $\delta = \lg n/(\sqrt{c})$, we find that

$$\Pr\left[\lambda_{max}(D_B^{-1}(D_B - D_{\tilde{B}})) > \frac{2\lg n}{\sqrt{c}}\right] < 2ne^{-4\lg^2 n/3} < n^{-4},$$

for $n \geq 7$. So,

$$\Pr\left[\lambda_{max}\left(D_B^{-1}(L-\tilde{L})\right) \geq \frac{48(2+\lg n)}{\sqrt{c}} + \frac{2\lg n}{\sqrt{c}}\right] < 2n^{-4}.$$

By observing that for sufficiently large n, we have

$$\frac{50\lg n + 96}{\sqrt{c}} < \frac{51\lg n}{\sqrt{c}} < \frac{\beta\lambda}{3},$$

and applying Proposition A.2, we obtain

$$\Pr\left[\lambda_{max}\left(D^{-1}(L-\tilde{L})\right) \geq \frac{\lambda\beta}{3}\right] < 2n^{-4}.$$

So, by applying Lemma 5.1, we find that

$$\Pr\left[\sigma_f(L,\tilde{L}) > 1+\beta/3 \quad \text{and} \quad \sigma_f(\tilde{L},L) > 1+2\beta/3\right] < 2n^{-4},$$

□

6 Unweighted Sparsifiers

`Unweighted Sparsifier`
Input: A: the adjacency matrix of an unweighted graph $G = (V, E)$ and θ_* and β .

(0) Let $\lambda = \theta_*^2/2$.

(1) Apply `Partition` with input parameter θ on G to obtain multi-way partition $\mathcal{C}$.

(2) Let S be the set of edges whose endpoints are in different components in $\mathcal{C}$ and A_S be the adjacency matrix of the graph defined by edges in S.

(3) For each component $C \in \mathcal{C}$ let A_C be the adjacency matrix of the graph defined by C and $\tilde{A}_C$ be the output of `Sample` on inputs C and $c = 52000 \lg^2 n/(\beta^2\lambda_*^2)$. Let $\tilde{A}_{\mathcal{C}} = \sum_{C\in\mathcal{C}} \tilde{A}_C$.

(4) Let $\tilde{A}_S$ be the output of the recursive application of `Unweighted Sparsifier` on inputs A_S, the adjacency matrix of the graph defined by S, θ_*^2 and β.

(5) Return $\tilde{A} = \tilde{A}_S + \tilde{A}_{\mathcal{C}}$.

Lemma 6.1 (Unweighted Sparsifier). *Let A be the adjacency matrix of an unweighted graph $G = (V, E)$ that has n vertices and m edges. For any $\beta < 1$, let $\tilde{A}$ be the output adjacency matrix of `Unweighted Sparsifier` on inputs A, θ_* and β. Let L and $\tilde{L}$ be the Laplacian of A and $\tilde{A}$ respectively. Then*

$$\Pr\left[A \text{ has at most } 2nc \text{ edges } \&\ \sigma_f(L, \tilde{L}) > (1+\beta/3)^{\lg m} \ \&\ \sigma_f(\tilde{L}, L) > (1+2\beta/3)^{\lg m}\right] < \lg m/n^2.$$

where $c = 52,000 \log^2 n/(\beta^2\lambda^2)$.

Proof. Let $A_{\mathcal{C}} = \sum_{C\in\mathcal{C}} A_C$. We can express A as $A = A_{\mathcal{C}} + A_S$. Let $\{W_C : C \in \mathcal{C}\}$ be the set of pair-wise disjoint sets defined in Theorem 4.2, $\Phi_W \geq \theta_*$ and the graph induced by W_C contains the graph induced by C. Let $A_{\mathcal{W}} = \sum_{C\in\mathcal{C}} A_{W_C}$ and $\tilde{A}_{\mathcal{W}} = \sum_{C\in\mathcal{C}} \tilde{A}_{W_C}$. We can write $A = (A - A_{\mathcal{W}}) + A_{\mathcal{W}}$ where $A_{\bar{\mathcal{W}}} = (A - A_{\mathcal{W}})$ is the adjacency matrix of the graph defined by edges that is not in the graph of $A_{\mathcal{W}}$.

By Lemma 6.3 and Theorem 5.4 and a union bound, we obtain

$$\Pr\left[\sigma_f(L_{\mathcal{W}}, \tilde{L}_{\mathcal{W}}) > 1+\beta/3 \quad \text{and} \quad \sigma_f(\tilde{L}_{\mathcal{W}}, L_{\mathcal{W}}) > 1+2\beta/3\right] < 2\,|\mathcal{C}|\, n^{-4} \leq 2\,|\mathcal{C}|\, n^{-4} \leq 1/n^2,$$

where $L_{\mathcal{W}}$ and $\tilde{L}_{\mathcal{W}}$ are the Laplacian matrices of $A_{\mathcal{W}}$ and $\tilde{A}_{\mathcal{W}}$. Let $L_{\bar{\mathcal{W}}}$ be the Laplacian matrix of the $(A - A_{\mathcal{W}})$.

Again by Lemma 6.3

$$\Pr\left[\sigma_f(L, L_{\bar{\mathcal{W}}} + \tilde{L}_{\mathcal{W}}) > 1+\beta/3 \quad \text{and} \quad \sigma_f(L_{\bar{\mathcal{W}}} + \tilde{L}_{\mathcal{W}}, L) > 1+2\beta/3\right] < 1/n^2,$$

We now use the key observation that in constructing $\tilde{A}_{\mathcal{W}}$ we did not change any edge in S. Therefore, we can rewrite $A_{\bar{\mathcal{W}}} + \tilde{A}_{\mathcal{W}}$ as

$$A_{\bar{\mathcal{W}}} + \tilde{A}_{\mathcal{W}} = A_S + \tilde{A}_{\mathcal{C}}$$

where $\tilde{A}_{\mathcal{C}}$ is defined in step (3) `Unweighted sparsifier`.

The algorithm construct $\tilde{A}_S$ recursively (or iteratively). We can inductively bound

$$\Pr\left[\sigma_f(L_S, \tilde{L}_S) > (1+\beta/3)^{\lg m - 1} \quad \text{and} \quad \sigma_f(\tilde{L}_S, L_S) > (1+2\beta/3)^{\lg m - 1}\right] < (\lg m - 1)/n^2,$$

Thus by Lemma 6.3

$$\Pr\left[\sigma_f(L_{\bar{\mathcal{W}}} + \tilde{L}_{\mathcal{W}}, \tilde{L}) > (1+\beta/3)^{\lg m - 1} \quad \text{and} \quad \sigma_f(\tilde{L}, L_{\bar{\mathcal{W}}} + \tilde{L}_{\mathcal{W}}) > (1+2\beta/3)^{\lg m - 1}\right] < (\lg m - 1)/n^2.$$

Consequently,

$$\Pr\left[\sigma_f(L, \tilde{L}) > (1+\beta/3)^{\lg m} \quad \text{and} \quad \sigma_f(\tilde{L}, L) > (1+2\beta/3)^{\lg m}\right] < \lg m/n^2.$$

Finally, by Lemma 5.3 (b), with exponentially small probability, A has more than $2cn$ nonzeros. □

Lemma 6.2 (Jerrum and Sinclair [SJ89]). *Let L be the Laplacian of an unweighted graph $G = (V, E)$. Then $\lambda_{\min}(D^{-1}L) \geq (\Phi_V)^2/2$.*

Lemma 6.3 (Splitting Lemma). *Let $A = \sum_{i=1}^{k} A_i$ and $B = \sum_{i=1}^{k} B_i$. For any $\sigma > 0$, if $A_i \preccurlyeq \sigma \cdot B_i$ for all $i \in [1:k]$, then $A \preccurlyeq \sigma \cdot B$.*

7 Preconditioning and Sparsifying Weighted Graphs

In this section, we use `Unweighted Sparsify` and a procedure Rewire to both sparsify and ultra-sparsify weighted graphs. One could use `Unweighted Sparsify` directly to sparsify weighted graphs by dividing the edges of the graphs into classes separated by powers of $(1+\epsilon)^i$, and then applying this sparsifier separately on each class. However, the graphs output by this procedure would have degree depending on the number of weight classes. Instead, we state an algorithm `Sparsify` that outputs a graph with a number of edges that may be bounded without reference to the number of weight classes. We then apply `Sparsify` in algorithm `Ultra-Sparsify`. We remark that if one merely desired an algorithm for dense graphs that takes time $O(n^2 \log^{O(1)} n \log(1/\epsilon))$ to produce solutions $\tilde{\boldsymbol{x}}$ satisfying $|A\tilde{\boldsymbol{x}} - \boldsymbol{b}| < \epsilon$, it would suffice to apply `Sparsify` to the dense graph, and then apply the preconditioned Conjugate Gradient algorithm using the Conjugate Gradient algorithm as an exact algorithm to solve the inner system (see [ST03] for background).

So that we can state `Rewire` in `Ultra-Sparsify`, we need the following variation of a definition from [ST03]:

Definition 7.1. *For a graph $G = (V, E)$, and another set of edges F, we define an F-decomposition of G to be a pair $(\mathcal{W}, \pi)$ where $\mathcal{W}$ is a collection of subsets of V and π is a map from F into sets or pairs of sets in $\mathcal{W}$ satisfying*

1. *for each set $W_i \in \mathcal{W}$, the graph induced by E on W_i is connected,*
2. *$|W_i \cap W_j| \leq 1$ for all $i \neq j$,*
3. *each edge of E lies in exactly one set in $\mathcal{W}$,*
4. *for each edge in $e \in F$, if $|\pi(e)| = 1$, then both endpoints of e lie in $\pi(e)$; otherwise, one endpoint of e lies in one set in $\pi(e)$, and the other endpoint lies in the other.*

For now, it is probably best to first consider the case in which $E = F$ and all the sets in $\mathcal{W}$ are disjoint, in which case π merely maps each edge to the names of subsets in which its endpoints lie. This is how the definition is used in `Sparsify`. We note that, in general, this definition allows there to be sets $W \in \mathcal{W}$ containing just one vertex of V.

`Rewire`
Input:

- A weighted graph $G = (V, E)$ with weight matrix A.
- An additional set of unit-weight edges F on V.
- $(\{W_1, \ldots, W_l\}, \pi)$, an F-decomposition of G.
- A weighted graph $\tilde{H}$ on vertex set $\{1, \ldots, l\}$ with weight matrix $\tilde{C}$.

(1) Construct a map τ from $\tilde{H}$ to F as follows:

  (a) For each $(i, j) \in \tilde{H}$, choose an arbitrary edge (u, v) with $u \in W_i$, $v \in W_j$ and $\pi(u, v) = \{W_i, W_j\}$. Set $\tau(i, j) = (u, v)$.

(2) For each edge (u, v) in the range of τ, set $\tilde{f}_{u,v} = \sum_{(i,j):\tau(i,j)=(u,v)} \tilde{c}_{i,j}$.

(3) Let $\tilde{F}$ be the set of all the weighted edges $\tilde{f}_{u,v}$. Output $\tilde{F}$.

Before analyzing `Rewire`, we define the *weighted length* of a path containing edges of weights $\omega_1, \ldots, \omega_l$ to be $(1/\omega_1 + 1/\omega_2 + \cdots + 1/\omega_l)^{-1}$. In particular, the weighted length of a path is *less* then the weight of each of its edges. We will make use of the following inequality, which may be derived from the Rank-One Support Lemma of [BH]

Lemma 7.2. *Let $u_0, u_1, \ldots, u_l$ be a path in a graph in which the edge from u_i to u_{i+1} has weight ω_i. Let ω be the weighted length of the path. Then,*

$$\omega(u_0 - u_l)^2 \leq \sum_{i=0}^{l-1} \omega_i (u_i - u_{i+1})^2.$$

Lemma 7.3 (Rewire). *Let $G = (V, E)$ be a weighted graph with weight matrix A, and let F be a set of weight-1 edges on V. Let $(\{W_1, \ldots, W_l\}, \pi)$ be an F-decomposition of G such that for each $f \in F$, $|\pi(f)| = 2$. Let $\tilde{H}$ be a weighted graph on $\{1, \ldots, l\}$ with weight matrix $\tilde{C}$. Let*

$\tilde{F}$ be the output of `Rewire` *on these inputs. Let H be the graph on $\{1,\ldots,l\}$ with weight matrix C such that for $i \neq j$,*

$$c_{i,j} = |\{(u,v) \in F : u \in W_i, v \in W_j, \pi(u,v) = \{W_i, W_j\}\}|$$

For each i, let $d_i = \sum_j c_{i,j}$, the weighted degree of node i in H. Let $d_{max} = \max(d_i)$. Assume that for each i, the induced graph $G(W_i, E)$ contains a vertex w_i such that for each edge $(u_i, u_j) \in F$ such that $u_i \in W_i$ and $\pi(u_i, u_j) = \{W_i, W_j\}$, the weighted length of the path from u_i to w_i is at least γd_{max}. Then

$$\mathcal{L}(F) \preccurlyeq \mathcal{L}(E)\left(1 + \sigma_f(H,\tilde{H})^2(1 + 2/(\gamma-2))\right) + \mathcal{L}(\tilde{F})\left(\sigma_f(H,\tilde{H})(1+2/(\gamma-2))^2\right), \tag{12}$$

and

$$\mathcal{L}(\tilde{F}) \preccurlyeq \mathcal{L}(E)\left(1 + \sigma_f(H,\tilde{H})^2(1 + 2/(\gamma-2))\right) + \mathcal{L}(F)\left(\sigma_f(H,\tilde{H})(1+2/(\gamma-2))^2\right). \tag{13}$$

Proof. We begin by creating a multiset of edges K on $\{w_1,\ldots,w_l\}$. For each $i \neq j$, K contains an edge $k_{i,j}$ with endpoints (w_i, w_j) and weight $c_{i,j}$. We note that K is almost isomorphic to H: the only difference is that some vertices may be identified in K as the $w_1,\ldots,w_l$ are not necessarily distinct. However, by treating K as a multigraph, we have a one-to-one correspondence between the edges of H and K. Let $\tilde{K}$ be the multigraph on $\{w_1,\ldots,w_l\}$ with edges $\tilde{k}_{i,j}$ having endpoints (w_i, w_j) and weight $\tilde{c}_{i,j}$. We also note that $\tilde{K}$ is almost isomorphic to $\tilde{H}$, subject to the same identification of vertices. Thus,

$$\sigma_f(K,\tilde{K}) \leq \sigma_f(H,\tilde{H}) \quad \text{and} \quad \sigma_f(\tilde{K},K) \leq \sigma_f(\tilde{H},H). \tag{14}$$

As each node in H has weighted degree at most d_{max}, each node in $\tilde{H}$ has weighted degree at most $d_{max}\sigma_f(\tilde{H},H)$. Thus, $d_{max}\sigma_f(\tilde{H},H)$ is an upper bound on the weight of each edge in $\tilde{H}$, and therefore each on edge in $\tilde{K}$.

We will now prove that

$$F \preccurlyeq E + \frac{\gamma}{\gamma-2}K. \tag{15}$$

Consider any edge $(u,v) \in F$, and let $u \in W_i$, $v \in W_j$, and $\rho(u,v) = \{W_i, W_j\}$. Let $u = u_0, u_1, \ldots, u_r = w_i$ be a path in $G(W_i, E)$ of weighted length at least γd_{max}, and let $v = v_0, v_1, \ldots, v_s = w_j$ be an analogous path in W_j. The union of a $1/d_{max}$ fraction of these two paths with an edge from w_i to w_j with weight $\gamma/(\gamma-2)$ has weighted length $(1/\gamma + 1/\gamma + (\gamma-2)/\gamma) = 1$. So, we obtain the inequality

$$\begin{aligned}(x_u - x_v)^2 \leq &\sum_{\nu=0}^{r-1}(a_{x_{u_\nu},x_{u_{\nu+1}}}/d_{max})(x_{u_\nu} - x_{u_{\nu+1}})^2 \\ &+ \sum_{\nu=0}^{s-1}(a_{x_{v_\nu},x_{v_{\nu+1}}}/d_{max})(x_{v_\nu} - x_{v_{\nu+1}})^2 \\ &+ (\gamma/(\gamma-2))(x_{w_i} - x_{w_j})^2.\end{aligned}$$

Summing these inequalities over all edges $a_{u,v} \in F$, we obtain $F \preccurlyeq E + (\gamma/(\gamma-2))K$. We similarly obtain the inequalities

$$\begin{aligned}(xw_i - xw_j)^2 \leq &\sum_{\nu=0}^{r-1} (a_{x_{u_\nu}, x_{u_{\nu+1}}}/d_{max})(x_{u_\nu} - x_{u_{\nu+1}})^2 \\ &+ \sum_{\nu=0}^{s-1} (a_{x_{v_\nu}, x_{v_{\nu+1}}}/d_{max})(x_{v_\nu} - x_{v_{\nu+1}})^2 \\ &+ (\gamma/(\gamma-2))(x_u - x_v)^2,\end{aligned}$$

which when summed over all $a_{u,v} \in F$, implies

$$K \preccurlyeq E + (\gamma/(\gamma-2))F. \tag{16}$$

We will next prove

$$\tilde{K} \preccurlyeq \sigma_f(\tilde{H}, H)E + (\gamma/(\gamma-2))\tilde{F}. \tag{17}$$

For any edge $\tilde{k}_{i,j} \in \tilde{K}$, let $(u,v) = \tau(i,j)$. The weight of $\tilde{f}_{u,v}$ will be the sum of the weights of all such edges $\tilde{k}_{i,j}$. For this $\tilde{k}_{i,j}$, let $u = u_0, \ldots, u_r = w_i$ be a path in W_i of weighted length at least γd_{max} and let $v = v_0, \ldots, v_s = w_j$ be an analogous path in W_j. As $\tilde{k}_{i,j} \leq d_{max}\sigma_f(\tilde{H}, H)$, the weighted length of the union of $\sigma_f(\tilde{H}, H)$ times these two paths with an edge from u to v with weight $(\gamma/(\gamma-2))\tilde{k}_{i,j}$ is at least $\tilde{k}_{i,j}$. Thus, we obtain the inequality

$$\begin{aligned}\tilde{k}_{i,j}(x_{w_i} - x_{w_j})^2 \leq &\sum_{\nu=0}^{r-1} \sigma_f(\tilde{H}, H) a_{x_{u_\nu}, x_{u_{\nu+1}}} (x_{u_\nu} - x_{u_{\nu+1}})^2 \\ &+ \sum_{\nu=0}^{s-1} \sigma_f(\tilde{H}, H) a_{x_{v_\nu}, x_{v_{\nu+1}}} (x_{v_\nu} - x_{v_{\nu+1}})^2 \\ &+ (\gamma/(\gamma-2))\tilde{k}_{i,j}(x_u - x_v)^2.\end{aligned}$$

Recalling that no edge of E lies in two sets in $\mathcal{W}$, we see that the sum of these inequalities over all $(i,j) \in \tilde{K}$ yields (17). We may similarly obtain the inequality

$$\begin{aligned}\tilde{k}_{i,j}(x_u - x_v)^2 \leq &\sum_{\nu=0}^{r-1} \sigma_f(\tilde{H}, H) a_{x_{u_\nu}, x_{u_{\nu+1}}} (x_{u_\nu} - x_{u_{\nu+1}})^2 \\ &+ \sum_{\nu=0}^{s-1} \sigma_f(\tilde{H}, H) a_{x_{v_\nu}, x_{v_{\nu+1}}} (x_{v_\nu} - x_{v_{\nu+1}})^2 \\ &+ (\gamma/(\gamma-2))\tilde{k}_{i,j}(x_{w_i} - x_{w_j})^2,\end{aligned}$$

which when summed over all $(i,j) \in \tilde{K}$ yields

$$\tilde{F} \preccurlyeq \sigma_f(\tilde{H}, H)E + (\gamma/(\gamma-2))\tilde{K}. \tag{18}$$

Inequality (12) now follows from inequalities (15), (14), and (17). Inequality (13) similarly follows from inequalities (16), (14), and (18).

□

`Sparsify`
Input:

- A weighted graph $G = (V, E)$ with weight matrix A, having maximum weight 1.
- Parameter ϵ.

(0) Set $\gamma = 2 + 4/\epsilon$.

(1) Partition the edges into classes so that class C^t contains all edges with weights in the range $((1+\epsilon)^{-t-1}, (1+\epsilon)^{-t}]$.

(2) For $t = 0, \ldots,$

(a) Let $\{W_1, \ldots, W_l\}$ be the partition of V obtained by contracting all edges in classes with index less that $t - \log_{1+\epsilon}(\gamma nm \lg(n)/\epsilon^3)$.

(b) Let H^t be the graph on $\{1, \ldots, l\}$ such that for each $i \neq j$, the weight of $h^t_{i,j}$ is $(1+\epsilon)^{-t} \left|\left\{(u,v) \in C^t : u \in W_i \text{ and } v \in W_j\right\}\right|$.

(c) Divide the edges in H^t into classes H^t_q of edges of weight $((1+\epsilon)^{t+q-1}, (1+\epsilon)^{t+q})$. Let C^t_q be the set of edges in C^t that are used to make edges in H^t_q.

(d) For each q, let $\tilde{H}^t_q$ be the output of `Unweighted Sparsify` on input H^t_q and parameter ϵ.

(e) Let $\tilde{C}^t_q$ be the output of `Rewire` on input C^t_q, $(\{W_1, \ldots, W_l\},)$ and $\tilde{H}^t_q$.

(f) Set $\tilde{C}^t = \cup_q \tilde{C}^t_q$, and add the edges of $\tilde{C}^t$ to $\tilde{A}$.

Theorem 7.4 (Sparsify). *Let $\epsilon^* < 1/2$. Algorithm `Sparsify` can be implemented so that runs in time $O(m \log^{O(1)} m)$. With probability at least $1 - 1/n$ the graph $\tilde{A}$ output by `Sparsify` has at most $O(n \log^{O(1)}(n/\epsilon^*)/\epsilon^*)$ edges and*

$$\sigma_f(A, \tilde{A}) \leq 1 + \epsilon^* \text{ and } \sigma_f(\tilde{A}, A) \leq 1 + \epsilon^*. \tag{19}$$

Proof. To establish the bound on the running time, we note that steps $(2.c)$, $(2.d)$ and $(2.e)$ take time quasi-linear in the number of edges in class C_i. All the operations in steps $(2.a)$ and $(2.b)$ over the course of the algorithm can take at most $O(m \log m)$ operations if properly implemented.

Let a and b be constants such that on input ϵ `Unweighted Sparsify` outputs a graph with average degree at most $a \log^b n$ and support ratio $1 + \epsilon$, with probability at least $1n^2$. Thus, with probability at least $1 - 1/n$, each of the at most n outputs of `Unweighted Sparsify` satisfy these conditions, and we will perform the remainder of the analysis under the assumption that they do.

To bound the number of edges in the output graph, note that for each $a \log^b n$ edges that we add to $\tilde{A}$, a vertex is contracted out $\log_{1+\epsilon}(\gamma m \lg(n)/\epsilon)$ steps later. Thus, the output graph will have at most

$$n \log_{1+\epsilon}(\gamma m \lg(n)/\epsilon) a \log^b n = n \log^{O(1)}(n/\epsilon)/\epsilon$$

edges.

To prove (19), let A_t be the weighted graph

$$A_t = \sum_{k<t-\log_{1+\epsilon}(\gamma nm \lg(n)/\epsilon^3)} \gamma nm(1+\epsilon)^{-(t-k)} C_k.$$

Note that the weight of each edge in A^t is at least $\gamma nm(1+\epsilon)^{-t}$. Thus, each edge of A_t is at least γnm times the weight of every edge in C^t, and each component of W_r is spanned by such edges. Thus, if we choose any vertex $w_r \in W_r$, each other vertex of W_r is connected to w_r by a path of weighted length at most γm times the largest weight in C^t. So, we may apply Lemma 7.3 to show

$$C_q^t \preccurlyeq (1+(1+\epsilon)^2(1+\epsilon))A_t + (1+\epsilon)(1+\epsilon)^2\tilde{C}_t \tag{20}$$

$$\preccurlyeq (2+4\epsilon)A_t + (1+4\epsilon)\tilde{C}_q^t, \tag{21}$$

for $\epsilon \leq ?$. As H^t has at most $\log_{(1+\epsilon)} n \leq 2\ln(n)/\epsilon$ weight classes,

$$C^t \preccurlyeq (4/\epsilon)\ln(n)(1+2\epsilon)A^t + (1+4\epsilon)\tilde{C}^t.$$

Summing these inequalities over all t, we obtain

$$A \preccurlyeq (1+2\epsilon)(4/\epsilon)\ln(n)\left(\sum_t \sum_{k<t-\log_{1+\epsilon}(\gamma nm \ln(n)/\epsilon^3)} (1+\epsilon)^{-(t-k)}\gamma nm\ C_k\right) + (1+5\epsilon)\tilde{A}.$$

As

$$\begin{aligned}
&\sum_t \sum_{k<t-\log_{1+\epsilon}(\gamma nm \ln(n)/\epsilon^3)} C_k\ \gamma nm(1+\epsilon)^{-(t-k)} \\
&\leq \sum_k C_k \sum_{t\geq k+\log_{1+\epsilon}(\gamma nm \ln(n)/\epsilon^3)} \gamma nm(1+\epsilon)^{-(t-k)} \\
&\leq \sum_k C_k \left(\epsilon^3/\ln(n)\right) \sum_{i\geq 0}(1+\epsilon)^{-i} \\
&= \sum_k C_k \epsilon^2(1+\epsilon)/\ln(n) \\
&= A\epsilon^2(1+\epsilon)/\ln(n).
\end{aligned}$$

We thereby obtain the inequality

$$A \preccurlyeq (4\epsilon + 8\epsilon^2)A + (1+4\epsilon)\tilde{A},$$

which implies

$$A \preccurlyeq \left(\frac{1+4\epsilon}{1-4\epsilon-8\epsilon^2}\right)\tilde{A}.$$

We may similarly show that

$$\tilde{A} \preccurlyeq \left(\frac{1+4\epsilon}{1-4\epsilon-8\epsilon^2}\right)A.$$

As $\frac{1+4\epsilon}{1-4\epsilon-8\epsilon^2} < 1+11\epsilon$ for $\epsilon < 1/20$, the theorem now follows from setting $\epsilon^* = \epsilon/11$. □

Our ultra-sparsifiers will build upon the low-stretch spanning trees of Alon, Karp, Peleg and West [AKPW95], which we will refer to as AKPW trees. As observed by Boman and Hendrickson [BH], if one runs the AKPW algorithm with the reciprocals of the weights in the graph, then one obtains the following guarantee:

Theorem 7.5 (AKPW). *On input a weighted connected graph G, `AKPW` outputs a spanning tree $T \subseteq G$ such that*

$$\sum_{e \in E} \boldsymbol{wd}_T(e) \leq m 2^{O(\sqrt{\log n \log\log n})},$$

where $\boldsymbol{wd}_T(e)$ is the reciprocal of the weighted length of the unique path in T connecting the endpoints of e.

We remark that this algorithm can be implemented to run in time $O(m \log m)$.

`Ultra-Sparsify`
Input: A weighted graph $G = (V, E)$ with weight matrix A and maximum edge weight 1, and a parameter k.

(0) Let $\hat{A}$ be the output of `Sparsify`$(A, 1/2)$, let $\hat{E}$ be the edge set of $\hat{A}$. Let $\hat{m}$ be the number of edges in $\hat{E}$.

(1) Let $T =$ `AKPW`$(\hat{A})$.

(2) For every edge $e \in \hat{E}$, compute $\mathbf{wd}_T(e)$. Add to $\tilde{A}$ every edge e with $\mathbf{wd}_T(e) > n$. Partition the remaining edges into classes $E_0, \ldots, E_{\log n}$ where E_z contains the edges with $\mathbf{wd}_T(e)$ in the range $[2^z, 2^{z+1})$, and E_0 also contains all edges with $\mathbf{wd}_T(e) < 1$.

(3) For $z = 0, \ldots, \log n$

(a) Let C be the edges in E_z that are not in T. Partition the edges of C into classes C^t of the edges with weights in $(2^{-t-1}, 2^{-t}]$. Similarly partition T into classes T^t.

(b) For $t = 0, 1, \ldots$

i. Let $\{V_1, \ldots, V_l\}$ be the partition of the vertex set obtained by contracting all edges in T^j for $j < i - \lg(n^4)$. Let $\mu : V \to V_i$ be the map corresponding to this contraction. Let R^t be the contracted tree. Let D^t be the graph on $\{1, \ldots, l\}$ such that for each $i \neq j$, the weight of $d^t_{i,j}$ is $2^{-t}\left|\left\{(u, v) \in C^t : u \in V_i \text{ and } v \in V_j\right\}\right|$.

ii. Apply the algorithm `tree-decomposition` from [ST03] to produce a D^t-decomposition of R^t, $(\{W_1, \ldots, W_{t2^z}\}, \pi)$, such that for each non-singleton set W_r, $\sum_{d_{i,j} \in D^t : |\pi(d_{i,j}) \cap W_r| = 1} d^t_{i,j} \leq 4 \cdot 2^{-t+1} \hat{m}/t2^z$.

iii. Form the graph H^t on vertex set $\{1, \ldots, t2^z\}$ by setting the weight of the edge (r, s) to

$$h^t_{r,s} = \sum_{(a,b) \in D^t : a \in W_r, b \in W_s, \pi(a,b) = \{W_r, W_s\}} d^t_{a,b}.$$

iv. Divide the edges in H^t into classes H^t_q of edges of weight $(2^{-t+q-1}, 2^{-t+q})$. Let D^t_q be the set of edges in D^t that are used to make edges in H^t_q, and let C^t_q be the set of edges in C^t that are mapped by μ to D^t_q.

v. For each q, let $\tilde{H}^t_q$ be the output of `Unweighted Sparsify`$(H^t_q, 1/2)$.

vi. Let $\tilde{D}^t_q$ be the output of `Rewire` on inputs R^t, D^t_q, $(\{W_1, \ldots, W_{t2^z}\}, \pi)$ and $\tilde{H}^t_q$.

vii. Let $\tilde{C}^t_q$ be the output of `Rewire` on inputs T, C^t_q, $(\{V_1, \ldots, V_l\}, \mu \times \mu)$ and $\tilde{D}^t_q$.

viii. Set $\tilde{C}^t = \cup_q \tilde{C}^t_q$, and add these edges to $\tilde{A}$.

(4) Output $T \cup \tilde{A}$.

Theorem 7.6 (Ultra-Sparsify). *Algorithm `Ultra-Sparsify` can be implemented so that runs in time $O(m \log^{O(1)} m)$. With probability at least $1 - 2/n$ the graph $T \cup \tilde{A}$ output by `Sparsify` has at most $n - 1 + kn^{O(\sqrt{\log n \log\log n})}$ edges and*

$$\sigma_f(A, \tilde{A}) \leq (n/k) \log^{O(1)} n \text{ and } \sigma_f(\tilde{A}, A) \leq (n/k) \log^{O(1)} n. \tag{22}$$

Proof. The claimed bounds on the running time of the algorithm are easy to achieve with careful implementation. In our analysis, we assume that the call to `Sparsify` and each of each call to `Unweighted Sparsify` is successful. We will see below that `Unweighted Sparsify` is called at most n times. So, the probability that this assumption is wrong is at most $1 - 2/n$.

We begin our analysis of its output by observing that $\hat{m} = n \log^{O(1)} n$ and that there are at most $(n2^{O(\sqrt{\log n \log\log n})}/2^z)$ edges in class E_z. In our analysis, we will treat each of these edge classes separately, at the cost of $\log n$ in our bounds on the number of edges in the sparsifier and in its quality of approximation. For the rest of the analysis, we will fix a z.

The analysis of the number of edges in the graph output for a particular z is similar to the analysis in Theorem 7.4 with two differences. The first is that we are not actually contracting the edges in C^t. However, as the endpoints of each edge in C^t are connected by a path in the tree having all edges of weight greater than $2^{-t}/2^{O(\sqrt{\log n \log\log n})}$, all nodes connected by edges in C^t will be merged within $\log(n^5)$ time steps, for n sufficiently large. The other difference is that where `Sparsify` contracts out a vertex for each $a \log^b n$ edges it adds to $\tilde{A}$, `Ultra Sparsify` is guaranteed to contract out $\hat{m}/t2^z$ vertices for each $a \log^b n$ edges it adds to $\tilde{A}$. As there are at most $(n2^{O(\sqrt{\log n \log\log n})}/2^z)$ vertices with edges in E_z, stage z will add at most $t2^{O(\sqrt{\log n \log\log n})}$ edges to $\tilde{A}$.

To prove (22), let S^t be the weighted forrest

$$S^t = \sum_{p<t-\log_2(n^4)} n^4 2^{-(t-p)} T^p.$$

Note that the weight of each edge in S^t is at least $n^4 2^{-t}$. Thus, each edge of S^t is at least $n^4/2^{O(\sqrt{\log n \log\log n})}$ times the weight of every edge in C^t, and each component of V_i is spanned by such edges. Now, let Z^t be the forest in R^t consisting of all edges of weight at least 2^{-t-z-1}. As each edge in $c^t \in C^t$ has $\mathbf{wd}_T\left(c^t\right) > 2^{-z-1}$, the endpoints of each such edge are connected by a path in $Z^t \cup S^t$. We now let

$$P^t = S^t + (64\hat{m}/k)Z^t.$$

That is, for every edge of the tree Z^t that is not in S^t, we add $(64\hat{m}/k)$ times this edge to P^t.

For each component, W_r, we let w_r be the vertex in W_r that is closest to the root of T (that is, the vertex whose removal would separate W_r from the rest of the tree). We now note the weighted length of every path in $(64\hat{m}/k)Z^t$ connecting endpoints of edges in D^t is at least $64\hat{m}2^{-t-z-1}/k$. As the edges in S^t that are not in Z^t have weight at least $n^4 2^{-t}$, even if n of them are interspersed into such a path, its weighted length will still be at least $32\hat{m}2^{-t-z-1}/k$, for n sufficiently large. Thus, for each edge in C^t, the weighted length of the path connecting its endpoints in P^t is at least $32\hat{m}2^{-t-z-1}/k$. In order to analyze the two applications of `Rewire` in steps vi. and vii., we note that by viewing in D_q^t as a multigraph of edges in C_q^t, it is possible to view these as just one application of `Rewire` on the tree S^t. Observing that each set W_r has at most $4\hat{m}/k2^z$ edges in D_q^t, we may apply Lemma 7.3 with $d_{max} = 4\hat{m}/k2^z$ to show

$$C_q^t \preccurlyeq (1 + (1 + 1/2)^2(1 + 1/2))A_t + (1 + 1/2)(1 + 1/2)^2\tilde{C}_t \tag{23}$$

$$\preccurlyeq 4P_t + 4\tilde{C}_q^t. \tag{24}$$

As H^t has at most $\log_2 n$ weight classes,

$$C^t \preccurlyeq 4 \lg n P^t + 4\tilde{C}^t.$$

Summing over t and z, we obtain

$$A \preccurlyeq 4 \lg n \sum_z \sum_t S^t + 4 \lg n \sum_z \sum_t Z^t + 4\tilde{A}.$$

For each z, we have

$$\sum_t Z^t \leq (64\hat{m}/k) 2^z T.$$

For each z, we also have

$$\begin{aligned}
\sum_t S^t &= \sum_t \sum_{p<t-\log_2(n^4)} n^4 2^{-(t-p)} T^p \\
&= \sum_p T^p \sum_{t>p+\log_2(n^4)} n^4 2^{-(t-p)} \\
&\leq \sum_p 2T^p \\
&\leq 2T.
\end{aligned}$$

Thus,

$$A \preccurlyeq (n/k) \log^{O(1)} n \; T + 4\tilde{A}.$$

We can similarly show

$$\tilde{A} \preccurlyeq (n/k) \log^{O(1)} n \; T + 4A.$$

These imply the claimed bounds on σ_f.

□

8 Solving Linear Systems

In this section, we will use of algorithms for graph ultra-sparsifiers to develop a near-linear time algorithm for approximately solving symmetric, diagonally dominant linear systems.

We will use the recursive framework given in [ST03]:

> Let `Preconditioned-Chebyshev` be the algorithm that takes inputs $(A, \boldsymbol{b}, \epsilon, B)$, where B is a preconditioner of A, and approximates linear system $A\boldsymbol{x} = \boldsymbol{b}$ to ϵ-precision. The recursive algorithm first chooses an integer r for the level of recusion, and then builds a sequence of matrices $B_1, \ldots, B_r$, where B_i is a preconditioner for B_{i-1}, and a sequence of precision parameters $\epsilon_1, \ldots, \epsilon_r$, where $\epsilon_1 = \epsilon$, and apply `Preconditioned-Chebyshev` $(A, \boldsymbol{b}, \epsilon, B_1)$ in which for all $j < r$ any linear system defined by B_j will be solved recursively using B_{j+1} as the preconditioner.
>
> In [ST03], B_1 is realized by an $O(t^2 \lg n)$-ultra-sparse graph that $m^{1+o(1)/t}$ approximates A. B_i is then expressed by partial LDL^T-factorization into products of form
>
> $$B_1 = L \begin{pmatrix} D_1 & 0 \\ 0 & A_1 \end{pmatrix} L^T,$$
>
> by eliminiting the rows and columns of B_1 that has 1 or 2 off-diagonal entries. In the expression above, L is a lower triangular matrix. The analysis of the above algorithm

then make use of the the fact that dimension of A_1 is $O(t^2 \lg n)$. After obtaining A_1, the recursive algorithm then preceeds to compute a preconditioner B_2 of A_1 using one of its ulter-sparse graphs an so on to build $B_1, \ldots, B_r$.

Using a result of Golub and Overton [GO88], it is determined in [ST03] that setting

$$\epsilon_i = \left(256 m^{i(1+o(1))} (n^{3/2}) \kappa_A\right)^{-1}$$

ensures that the overall error bound of ϵ can be achieved.

Our new algorithm uses the ultra-sparsifier in place of the one used in [ST03]. Let

$$\texttt{Recursive-Preconditioned-Chebyshev}(A, \boldsymbol{b}, \epsilon, B_1, \ldots, B_r, \epsilon_1, \ldots, \epsilon_r)$$

be the algorithm that apply recursive preconditioned Chebyshev process to approximately solve $A\boldsymbol{x} = \boldsymbol{b}$ to ϵ-precision with preconditioners $B_1, \ldots, B_r$.

Linear-Solver-via-Ultra-Sparsifiers
Input: linear system $A\boldsymbol{x} = \boldsymbol{b}$, ϵ, and $\beta > 0$

(0) Set $k = 4n^{\beta}$, $r = 1$, and $n_i = n$

(1) Let $A_1 = \texttt{Sparsify}(A, 1/25)$

(2) while A_r has more than $n_r - 1 + k$ edges

(2.a) Let $B_r = \texttt{Ultra-Sparsify}(A_r, n_i/k)$.

(2.b) Let A_{r+1} be the matrix obtained from partial LDL^T-factorization of B_r by eliminating rows and columns of at most two off-diagonal non-zero entries.

(2.c) Set $r = r + 1$ and n_r be the dimension of A_r.

(3) Return the solution $\tilde{\boldsymbol{x}}$ obtained by $\texttt{Preconditioned-Chebyshev}(A, \boldsymbol{b}, \epsilon, A_1)$ in which each linear system defined by A_1, $A_1\boldsymbol{y} = \boldsymbol{c}$ is approximated by

$\texttt{Recursive-Preconditioned-Chebyshev}\ (A_1, \boldsymbol{c}, \epsilon_1, B_1, \ldots, B_r, \epsilon_1, \ldots, \epsilon_r)$.

Theorem 8.1 (Almost Linear Time Linear Solver). *There exists a randomized algorithm that takes as input $\beta > 0$, $\epsilon > 0$, a symmetric, diagonally-dominant matrix A with m non-zero entries and any vector $\boldsymbol{b}$, and in time $O((m+n^{1+\beta}) \log(1/\epsilon) \log(n\kappa_f(A))^{O(1/\beta)})$ returns a vector $\tilde{\boldsymbol{x}}$ that with probability $1 - O(1/n)$ satisfies $\left\|\tilde{\boldsymbol{x}} - A^{-1}\boldsymbol{b}\right\| \leq \epsilon \|\boldsymbol{x}\|$.*

Proof Sketch. By Theorem 7.4, it follows $\kappa_f(A, A_1) \leq (1 + 1/10)$ and A_1 has $n \lg^{O(1)}$ non-zeros. Therefore, $\texttt{Preconditioned-Chebyshev}(A, \boldsymbol{b}, \epsilon, A_1)$ takes $O(\log(1/\epsilon) \log(n\kappa(A)))$ iterations. Therefore, the time needs to multiply A in the linear solver is $O(m \log(1/\epsilon) \log(n\kappa(A)))$.

Let $k = n^{\beta}$ and let $B_1 = \texttt{Ultra} - \texttt{Sparsify}(A, n/k)$. With high probability, B_1 will have $n - 1 + n^{1-\beta+o(1)}/4$ edges, thus A_2 has $n^{1-\beta+o(1)}$ edges. Let n_i to be the dimension of A_i. Similarly, we have $n_j = O\left(n_i/n^{\beta} + o(1)\right)$. Thus, at the end of the algorithm $r \leq 1/\beta$.

As in the proof of [ST03, Theorem 5.2], we can show that $\kappa_f(A_i) \leq n^{i(1+o(1))}\kappa_f(A)$ and $\kappa_f(B_i) \leq n^{i(1+o(1))}\kappa_f(A)$ for all i. By applying the analysis of the preconditioned inexact Chebyshev method of Golub and Overton [GO88], one can show that it suffices to solve system A_i to accuracy $(O(n^{1+o(1)}\kappa(A)))^{-1}$ in a recursive application of this algorithm [ST03, Lemma 5.1]. If we let $T(n)$ denote the complexity of this algorithm, keeping k fixed, then we need to show that

$$T(n^{1-i\beta}) \leq n^{1-(i-1)\beta+o(1)}.$$

First, notice that $T(n^\beta) = n^{2\beta+o(1)}$ for we can solve a linear system of n^β variables and $n^{\beta+o(1)}$ non-zero entries in $n^{2\beta+o(1)}$ time. Thus $T(n^{1-(1/\beta-1)\beta}) = n^{1-(1/\beta-1-1)\beta}$.

As the condition number $\kappa_f(A_i, B_i) \leq n^{2\beta}$, we find that we can approximately solve A_i by $O(n^\beta)$ iterations of the preconditioned Chebyshev method, each of which takes linear time and approximately solves A_{i+1}. So, we find

$$\begin{aligned} T(n^{1-i\beta}) &\leq O(n^\beta (n^{1-(i+1)\beta+o(1)})^{1+\beta+o(1)}) \\ &\leq O(n^\beta (n^{1-i\beta-(i+1)\beta^2+o(1)}) \\ &\leq O(n^{1-(i-1)\beta+o(1)}), \end{aligned}$$

which proves the running time bound needed for our constant-depth recurrence. As we begin with $i = 0$, we obtain a total running time of $O(n^{1+\beta+o(1)})$.

Thus, each application of the `Recursive-Preconditioned-Chebyshev` takes time

$$O(n^{1+\beta} \log(1/\epsilon) \log^{O(1/\beta)}(n\kappa_f(A))).$$

□

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A Algebraic Facts

Proposition A.1. *If D is a non-negative diagonal matrix and A is a symmetric matrix, then the sets of eigenvalues of $D^{-1}A$ and $D^{-1/2}AD^{-1/2}$ are identical. If L and $\tilde{L}$ are symmetric*

positive-semi definite matrices with identical null-spaces, then

$$\sigma_f(D^{-1}L, D^{-1}\tilde{L}) = \sigma_f(D^{-1/1}LD^{-1/2}, D^{-1/2}\tilde{L}D^{-1/2}) = \sigma_f(L, \tilde{L})$$

Proof. The first fact is standard. The second follows from [BH, Proposition 3.12]. □

Proposition A.2. *Let M be a matrix and let D_A and D_B be non-negative diagonal matrices such that $D_A \geq D_B$. Then,*

$$\lambda_{max}(D_A^{-1}M) \leq \lambda_{max}(D_B^{-1}M).$$

B A Hoeffding Bound

The following lemma is sometimes attributed to Hoeffding [Hoe63]. However, its proof does not appear in his work. We prove it by following the exposition of Motwani and Raghavan [MR95]

Lemma B.1 (A Hoeffding Bound). *Let $\alpha_1, \ldots, \alpha_n$ all lie in $[0,1]$ and let let $X_1, \ldots, X_n$ be independent random variables such that X_i equals α_i with probability p_i and 0 with probability $1 - p_i$. Let $X = \sum_i X_i$ and $\mu = \mathbf{E}[X] = \sum \alpha_i p_i$. Then,*

$$\Pr[X > (1+\delta)\mu] < \left(\frac{e^\delta}{(1+\delta)^{1+\delta}}\right)^\mu.$$

For $\delta < 1$, we remark that this probability is at most $e^{-\mu\delta^2/3}$. Also, for $\delta < 1$,

$$\Pr[X < (1-\delta)\mu] < e^{-\mu\delta^2/2}.$$

Proof. Applying Markov's inequality and using the fact that the X_is are independent, we have that for all $t > 0$

$$\begin{aligned}
\Pr[X > (1+\delta)\mu] &< \frac{\prod \mathbf{E}[\exp(tX_i)]}{\exp(t(1+\delta)\mu)} \\
&= \frac{\prod \left(p_i e^{\alpha_i t} + 1 - p_i\right)}{\exp(t(1+\delta)\mu)} \\
&\leq \frac{\prod \left(\exp(p_i\left(e^{\alpha_i t} - 1\right))\right)}{\exp(t(1+\delta)\mu)}, \qquad \text{applying } 1 + x \leq e^x \text{ with } x = p_i\left(e^{\alpha_i t} - 1\right), \\
&\leq \frac{\prod \left(\exp(p_i\alpha_i\left(e^{t} - 1\right))\right)}{\exp(t(1+\delta)\mu)}, \qquad \text{as } \alpha_i \leq 1, \\
&= \frac{\exp(\mu\left(e^t - 1\right))}{\exp(t(1+\delta)\mu)}, \\
&\leq \left(\frac{e^\delta}{(1+\delta)^{1+\delta}}\right)^\mu,
\end{aligned}$$

by the choice of $t = \ln(1+\delta)$. To bound this last term for $\delta < 1$, we take the Taylor series $(1+\delta)\ln(1+\delta)$, and observe that in this case it is alternating and decreasing after the first term, and so we may bound

$$(1+\delta)\ln(1+\delta) \geq \delta + \delta^2/2 - \delta^3/6 = \delta + \delta^2/3.$$

The other inequality follows from a similar argument using

$$\Pr\left[X > (1-\delta)\mu\right] < \frac{\prod \mathbf{E}\left[\exp(-tX_i)\right]}{\exp(-t(1+\delta)\mu)}$$

by applying the identity $e^{-at} - 1 \leq a(e^{-t} - 1)$ and setting $t = \ln(1/(1-\delta))$. □