CHENNAI MATHEMATICAL INSTITUTE

Masters Thesis

Random Spanning Trees

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 $A\ thesis\ submitted\ in\ fulfillment\ of\ the\ requirements\\ for\ the\ degree\ of\ Master\ of\ Science$

in the

Computer Science at CMI

May 27, 2020

Declaration of Authorship

I, Bhishmaraj S, declare that this thesis titled, "Random Spanning Trees" and the work presented in it are my own. I confirm that:

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- I have acknowledged all main sources of help.
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Abstract

Faculty Name Computer Science at CMI

Master of Science

Random Spanning Trees

by Bhishmaraj S

The Thesis Abstract is written here (and usually kept to just this page). The page is kept centered vertically so can expand into the blank space above the title too. . . . I see

Acknowledgements

The acknowledgments and the people to thank go here, don't forget to include your project advisor. . .

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List of Abbreviations

LAH List Abbreviations HereWSF What (it) Stands For

1 Introduction

2 Background

- 2.1 Markov Chains
- 2.1.1 Fundamental theorem of Markov chain
- 2.1.2 Markov chain tree theorem
- 2.2 Results from Spectral Graph Theory
- 2.2.1 Kirchoff Matrix Tree Theorem
- 2.2.2 Some properties of Laplacian
- 2.3 Electric Networks

3 Random Walk Approach

- 3.1 Aldous, Broder
- 3.2 Wilson

4 Matrix Approach

4.1 Colbourn, Day, Nel

4.2 Harvey, Xu

4.2.1 Techniques used

Naive chain rule algorithm

```
Input: G = (V, E) and L_G^+
Output: Set of edges corresponding to a random spanning tree

1 for e = (u, v) \in E do

2 \begin{vmatrix} R_e^{\text{eff}} = (\chi_u - \chi_v)^T \ L_G^+ (\chi_u - \chi_v); \\ 3 \ \text{if } (X \sim Bernoulli(R_e^{\text{eff}})) = 1 \text{ then} \\ 4 \ | \text{Add edge } e \text{ to the spanning tree}; \\ 5 \ | G = G/e; \\ 6 \ | \text{else} \\ 7 \ | | G = G \setminus e; \\ 8 \ | \text{end} \\ 9 \ | \text{Update } L_G^+; \\ 10 \ | \text{end}
```

Algorithm 1: Sampling uniform spanning tree using chain rule

4.2.2 Facts used

Fact 1 (Woodbury matrix identity). M

4.2.3 Recursive Algorithm with lazy updates

Deletion

Lemma 1 (Formulas in **Theorem 1** are well defined). Let G = (V, E) be a connected graph and $D \subseteq E$ then

$$\left(I-L_DL_G^+
ight)$$
 is invertible $\iff G\setminus D$ is connected

Theorem 1 (Update identity for Deletion). Let G = (V, E) be a connected graph and $D \subseteq E$. If $G \setminus D$ is connected then

$$(L_G - L_D)^+ = L_G^+ - \left(L_G^+ \cdot (L_D L_G^+ - I)^{-1} \cdot L_D \cdot L_G^+\right)$$

Definition 1 (Submatrix).

Corollary 1 (Improved **Theorem 1** for submatrix). Let G = (V, E) be a connected graph and $D \subseteq G$. For $S \subseteq V$ define E[S] as $(S \times S) \cap E$. Suppose $E_D \subseteq E[S]$ and $G \setminus D$ is connected then

$$(L_G - L_D)_{S,S}^+ = (L_G^+)_{S,S} - \left((L_G^+)_{S,S} \cdot ((L_D)_{S,S} \cdot (L_G^+)_{S,S} - I)^{-1} \cdot (L_D)_{S,S} \cdot (L_G^+)_{S,S} \right)$$

Definition 2 (Incidence Matrix). Let G = (V, E), given an edge $e = u, v \in E$ the incidence vector of e is defined as $v_e = (\chi_u - \chi_v)$. Given a set of edges $D = \{e_1, e_2 \cdots e_m\} \subseteq E$, the incidence matrix of D is defined as $B_D = [v_{e_1} | v_{e_2} \cdots | v_{e_m}]$

Definition 3 (G+ke). G+ke is the weighted graph obtained by increasing e's weight by k

Contraction

Lemma 2 (Formulas in **Theorem 2** are well defined). Let G = (V, E) be a connected graph. Given $F \subseteq E$ with |F| = r and let B_F be the incidence matrix of F.

$$B_F^T L_G^+ B_F$$
 is invertible \iff F is a forest

Lemma 3 (Formulas in **Theorem 2** are well defined). Let G = (V, E) be a connected graph. Given $F \subseteq E$ and let B_F be the incidence matrix of F. For any k > 0,

If F is a forest then
$$\left(\frac{I}{k} + B_F^T L_G^+ B_F\right)$$
 is invertible for any $k > 0$

Theorem 2 (Contraction update formula for finite k). Let G = (V, E) be a connected graph. Given $F \subseteq E$ and let B_F be the incidence matrix of F. For any k > 0,

$$(L_G + k L_F)^+ = L_G^+ - \left(L_G^+ \cdot B_F \cdot (\frac{I}{k} + B_F^T L_G^+ B_F)^{-1} \cdot B_F^T \cdot L_G^+\right)$$

Corollary 2 (Improves **Theorem 2** for sub-matrices). Let G = (V, E) be a connected graph. Given $F \subseteq E$ and let B_F be the incidence matrix of F. Suppose $F \subseteq E[S]$, where $S \subseteq V$. For any k > 0,

$$(L_G + k L_F)_{S,S}^+ = (L_G^+)_{S,S} - \left((L_G^+)_{S,S} \cdot (B_F)_{S,*} \cdot (\frac{I}{k} + (B_F^T)_{S,*} \ (L_G^+)_{S,S} \ (B_F)_{S,*} \right)^{-1} \cdot (B_F^T)_{S,*} \cdot (L_G^+)_{S,S}$$

Theorem 3 (Extends **Theorem 2** to $k \to \infty$ case). For a forest $F_1 \subseteq E$, let G(k) = G + k F_1 as defined in **Definition 3**. Let $F_2 \subseteq E$ be disjoint from F_1 such that $F_1 \cup F_2$ is a forest. Let B_{F_2} be the incidence matrix of F_2 . For k > 0 define $N = \lim_{k \to \infty} L_{G(k)}^+$

$$\lim_{k \to \infty} L_{G(k)+kF_2}^+ = N - \left(N \cdot B_{F_2} \cdot (B_{F_2}^T \ N \ B_{F_2}) \cdot B_{F_2}^T \cdot N \right)$$

4.2. Harvey, Xu 9

Also
$$ker\left(\lim_{k\to\infty}L^+_{G(k)+kF_2}\right) = span\left(B_{F_1\cup F_2}\cup \mathbf{1}\right)$$

Proof. TODO

5 Laplacian Paradigm

5.1 Kelner, Madry

6 Conclusion