Approximating the bandwidth via volume respecting embeddings

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Outline

- Problems and Results
- Intuition and General Idea
- The Framework of the Method
- Algorithm and Explanation
- Major Techniques and Key Proofs
- Conclusion and Comments

Problems and Results

Given an undirected graph G=(V,E),|V|=n,|E|=m The *Minimum Bandwidth Problem* is to find a one-to-one mapping $f:V(G)\stackrel{1-1}{\to}[n]$ to minimize

$$bw(f) = max_{(i,j)\in E}|f(i) - f(j)|$$

This paper presents a randomized algorithm that runs in nearly linear time and outputs a linear arrangement whose bandwidth is within a O(polylog(n)) factor of optimal.

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Intuition and General Idea

The idea: randomly map the points in V to real line \mathbb{R} , denote the mapping ψ . Such an one to one mapping ψ defines a natural ordering on the points according to their positions in the real line, with the following two properties:

Intuition and General Idea

- The idea: randomly map the points in V to real line \mathbb{R} , denote the mapping ψ . Such an one to one mapping ψ defines a natural ordering on the points according to their positions in the real line, with the following two properties:
 - Let $S \subseteq V$ and |S| = k. We say S is bad if $\psi(S) \subseteq [tl, (t+1)l)$ for some integer t. We want to make sure that the chance of "S is bad" is small.

Suppose the real line is already divided into intervals of length $\it l$

The image $\psi(v_i), \psi(v_j)$ of two endpoints of any edge $e = (v_i, v_j) \in E$ are not far apart.

The key techniques

 (η, k) -well-separated mapping/volume respecting embedding

A contracting mapping $\phi:V\to\mathbb{R}^L$ is called (η,k) -well-separated if the following condition holds.

For each set $S \subseteq V, s.t.|S| = k$, there exists an ordering $\{s_0, s_1, \ldots, s_{k-1}\}$ of S such that, for all i, let $L_i = span\{\phi(s_0), \phi(s_1), \ldots, \phi(s_{i-1})\}$, and

$$dist(\phi(s_i), L_i) \ge \frac{q_i}{\eta}$$

where $q_i = d_G(s_i, \{s_0, s_1, \dots, s_{i-1}\})$ is the minimum length between s_i and some point in $\{s_0, s_1, \dots, s_{i-1}\}$.

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lacktriangle And we let $\psi=arphi\circ\phi$, where arphi is a random projection $\mathbb{R}^L o\mathbb{R}$

The utility of this technique

The simplex (convex-hull of $\phi(s_i)$) obtained by the well-separated mapping must be "fat" (i.e. has a large volume), and there is a big chance to obtain a well separated points configuration after the line projection.

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- The simplex (convex-hull of $\phi(s_i)$) obtained by the well-separated mapping must be "fat" (i.e. has a large volume), and there is a big chance to obtain a well separated points configuration after the line projection.
- Since the mapping is contracting, the length of the vectors corresponding to all edges after the mapping would be less than 1.
- The rest of the life:
 - □ How to find such a well-separated mapping ϕ with a small η ?
 - How to use such a well-separated mapping to prove the first property?

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Two definitions

lacksquare The Local Density D of graph G is defined as

$$D = D(G) = \max_{v,r} \frac{|B(v,r)| - 1}{2r}$$

where B(v,r) is the ball centered at v containing all the vertices that are within distance r from v, include v itself.

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An auxiliary concept — the Tree Volume. Let $S \subseteq V$. Consider the complete graph G_S on S, and let the length of an edge d_e for $e = (u, v) \in S \times S$. We define

$$Tvol = \prod_{e \in T} d_e$$

where T is the minimum spanning tree on G_S .

The formalization of the two properties

Claim 1: S-bad set is rare with large |S|.

$$Pr[S \text{ is } l\text{-bad}] \leq \frac{O(\eta l)^{|S|-1}}{Tvol(S)}$$

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$$\sum_{S \subseteq V: |S| = k} \frac{1}{Tvol(S)} \le n \cdot O(D \log n)^{k-1}$$

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$$\sum_{S \subseteq V: |S| = k} \frac{1}{Tvol(S)} \le n \cdot O(D \log n)^{k-1}$$

Claim 2: End points of any edge are not far apart

$$Pr[|\overline{\psi(v_i)\psi(v_j)}| \ge l : e = (v_i, v_j) \in E] \le \frac{1}{2m}$$

 \square Claim 1 and 1^+ give us

$$E[\#(\mathsf{bad}\;\mathsf{sets})] \le n \cdot O(\eta l D \log n)^{k-1}$$

Using Markov's inequality, one can conclude that

$$Pr[\#(\mathsf{bad}\;\mathsf{sets}) \le c \cdot n \cdot O(\eta l D \log n)^{k-1}] \ge \frac{1}{c}$$

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On the other hand, we can conclude from Claim 2 that with probability more than $\frac{1}{2}$, all the edges' length are no more than l.

□ Notice that one edge spans at most 2 intervals.

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$$\# \mathsf{bad} \; \mathsf{sets} \geq \left(\frac{B}{2} \atop k\right) \geq \left(\frac{B}{2k}\right)^k$$

Double Counting:

$$\left(\frac{B}{2k}\right)^k \le c \cdot n \cdot O(\eta l D \log n)^{k-1} \Rightarrow B \le (3n)^{1/k} \cdot O(k\eta l D \log n)$$

Set $k = \log n$, we have

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Remark: we can further set $l = \Theta(\sqrt{\log n})$ and $\eta = \Theta(\log^{3/2} n)$ (could be improved to $\eta = \Theta(\log n \sqrt{\log \log n})$), and then obtain an O(polylog(n)) approximation ratio.

Sketch proof of Claim 2

We pick a random vector $\vec{r} = \{r_1, r_2, \dots, r_L\}$ in \mathbb{R}^L and each $r_i \sim N(0, 1)$. Then for a vector $\vec{v} = \phi(v_i)\phi(v_j)$ of at most unit length (recall that ϕ is a contracting mapping), we have

$$Pr[|\langle \vec{r}, \vec{v} \rangle| > 2(\sqrt{\log n})] = Pr[||\vec{v}||_2 \times |X| > 2(\sqrt{\log n})]$$

$$\leq Pr[|X| > 2(\sqrt{\log n})]$$

where X is a N(0,1) random variable. Using the fact that $Pr[|X|>t] \leq \frac{2}{t}\cdot \frac{1}{\sqrt{2\pi}}e^{-\frac{1}{2}t^2}$, we have

$$Pr[|\langle \vec{r}, \vec{v} \rangle| > 2(\sqrt{\log n})] \leq \frac{2}{2\sqrt{\log n}} \cdot \frac{1}{\sqrt{2\pi}} e^{-\frac{1}{2}(2\sqrt{\log n})^2}$$
$$< \frac{1}{n^2} < \frac{1}{2m}$$

Trust Claim 1+

From the definition of *local density* we know that at most n/k vertices at distance at most $n/(k \cdot 2D)$ from v.

Hence, when selecting k vertices randomly to form the set S, the expected distance from v to the closest other vertex in S would be $\Omega(n/(kD))$. And then Tvol(S) would be $\Omega((n/kD)^{k-1})$. Finally we have

$$\sum_{S \subseteq V: |S| = k} \frac{1}{Tvol(S)} \le \binom{n}{k} ((n/kD)^{k-1}) < \frac{n}{k} (eD)^{k-1}$$

Sketch proof of Claim 1

We fix a set $S = \{s_0, s_1, \dots, s_{k-1}\}.$

Recall that $\phi(s_i)$ is the image after the embedding and $L_i = span\{\phi(s_0), \phi(s_1), \ldots, \phi(s_{i-1})\}$. W.l.o.g, we assume that $s_0 = \vec{0}$, and $L_i = span\{\vec{e_1}, \vec{e_2}, \ldots, \vec{e_{i-1}}\}$ is the subspace spanned by the first i-1 basis vector. Let $\phi(s_i) = (s_{i1}, s_{i2}, \ldots, s_{ii}, 0, \ldots, 0)$. Here comes the key observation

$$(\eta, k)$$
-well-separatedness $\Rightarrow s_{ii} \geq \frac{q_i}{\eta}$

Sketch proof of Claim 1, Cont.

Next we define

$$\psi(x) = \langle \phi(x), \vec{r} \rangle$$

where $\vec{r} = (r_1, \dots, r_k)$ and $r_i \sim N(0, 1)$ Then we have the following expression, let I = [0, l).

$$Pr[\psi(S) \subseteq I] = Pr[\psi(s_0) \in I] \times Pr[\psi(s_1) \in I | \psi(s_0) \in I] \times \dots \times Pr[\psi(s_{k-1}) \in I | \wedge_{j=1}^{k-2} \psi(s_j) \in I]$$

Consider the expression

$$Pr[\psi(s_i) \in I | \wedge_{j=1}^{i-1} \psi(s_j) \in I \wedge (r_1 = \widehat{r_1} \wedge \ldots \wedge r_{i-1} = \widehat{r_{i-1}})]$$

Sketch proof of Claim 1, Cont.

Let $Z = \sum_{j < i} s_{ij} \hat{r_j}$. If $\psi(s_i)$ fall into the interval I, it must be the case that $s_{ii}r_i \in [-Z, l-Z)$ Since the value r_i is independent of all the conditions, we have $s_{ii}r_i \sim N(0, s_{ii}^2)$ with $s_{ii} \geq q_i/\eta$, and hence^a

$$Pr[\psi(s_i) \in I | \wedge_{j=1}^{i-1} \psi(s_j) \in I \wedge (r_1 = \widehat{r_1} \wedge \ldots \wedge r_{i-1} = \widehat{r_{i-1}})] \leq \frac{\eta l}{\sqrt{2\pi} q_i}$$

Since the inequality holds for every possible value of $r_j (j < i)$, we have

$$Pr[\psi(s_i) \in I \mid \wedge_{j=1}^{i-1} \psi(s_j) \in I] \le \frac{\eta l}{\sqrt{2\pi}q_i}$$

^aAccording to the fact that provided $X \sim N(0, \hat{\sigma}^2)$ with $\hat{\sigma} \geq \sigma$ and I be an interval of length l in the real line, we have $Pr[X \in I] \leq \frac{l}{\sqrt{2\pi}\sigma}$

A proof leak and solution

Notice that here we choose a random vector \vec{r} in space \mathbb{R}^k . But we want to get a mapping from \mathbb{R}^L to the real line. And intuitively, a vector would be shrunk by the random projection from \mathbb{R}^L to \mathbb{R}^k . Fortunately, the following proposition comes to rescue.

Proposition: Let r be a random unit vector in \mathbb{R}^L chosen with spherical symmetry, and let \mathbb{R}^k be a subspace of \mathbb{R}^L . Let l denote the length of the projection of r on R^k . Then:

- Small projection: for every $0 < \epsilon < 1$, $Pr_r[l < \epsilon \sqrt{k}/\sqrt{L}] \le (\beta \epsilon)^k$, for some universal $\beta > 0$.
- Large projection: for c>1 and k=1, $Pr_r[l>\sqrt{c/L}] \le e^{-c/4}$. When L is large, the exponent tends to -c/2.

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The main algorithm

Algorithm Bandwidth(G)

- 1. Embed G to R^L using an (η, k) -well-separated mapping, where $L = c \log n \log D$, c is some constant and D is the diameter of the original graph.
- 2. Project all the vertices in the embedding on a random line, obtain for each vertex a point h(v) on the line.
- 3. Sort h(v), and output the sorted list of vertices as the linear arrangement.

To find a well separated mapping

Algorithm Well_Separated_Map(G)

- 1. Let $L = c \log n \log D$
- 2. For t = 1 to $\log D$
 - (a) Let $\Delta = 2^t$
 - (b) For j = 1 to $ck \log n$ $f_{tj} = \mathbf{Generate_Coordinate}(G, \Delta)$
- 3. Let $f = \bigoplus_{tj} f_{tj}$
- 4. Let $\phi = f/\sqrt{4L}$ for all t, j. /* to preserve "contracting" */

Gererate the coordinates of the embedding

Algorithm Generate_Coordinate (G, Δ)

- 1. Let G' = G, $S_{tj} = \emptyset$.
- 2. While $G' \neq \emptyset$ do
 - (a) Pick up an arbitrary vertices $v \in G'$, and build a BFS tree rooted at v. Let l(u) denotes the distance (level) from a vertex $u \in G'$ to v.
 - (b) Let $r = \Delta/(4\log n)$.
 - (c) Define layers $Lay_k = \{u \mid l(u) \in [(k-1)r, kr)\}$ for all possible k, such that every layer contains r levels.
 - (d) Pick one of the layers randomly, with the k^{th} layer chosen with probability $p_k=2^{-k}$, and pick a level l uniformly at random within that layer.
 - (e) Add all the vertices at distance l to S_{tj} and delete them as well as the whole component C bounded by those vertices from G'.
- 3. Choose a parameter $\gamma_{tj}(C) \in [1,2]$ independently, uniformly at random for all the components resulting from the above decomposition. Assign the value $f_{tj}(v)$ for a vertex $v \in C$ with $f_{tj}(v) = \gamma_{tj} \cdot d_G(S_{tj}, v)$.

A few explanations

- $lue{}$ The meaning of the two subscripts t,j in f_{tj} .
 - t: As shown in the algorithm Well_Separated_Map(G), the value of t denotes the value $\Delta \in \{1, 2, 4, \ldots, D\}$. Obviously, each q_i must fall into a particular $[\Delta, 2\Delta]$ where $\Delta = 2^t$. Therefore if we can prove that f_{tj} will be large (say, at least q_i/η for some small η) in many tj^{th} coordinates (t is fixed and j varies), we are done.
 - j: the $ck \log n$ copies of js is used to guarantee that with high possibility, at least a constant fractional of tj^{th} s will be large.

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Correctness of the well-separated mapping construction

Claim 3: Algorithm Well_Separated_Map(G) is a randomized construction such that for an arbitrary point $x \in L_i$

$$Pr\left[\|\phi(s_i) - x\| > 3\frac{q_i}{\eta}\right] \ge 1 - n^{-3k}$$

where η is chosen to be $\log^{3/2} n$

The intuition of Claim 3

- If we choose an $2/\eta$ -net for $B(\phi(s_i),n)\cap L_i$, where $B(\phi(s_i),n)$ is a ball centered at ϕs_i with radius n. The number of points of the $2/\eta$ -net would be at most $(n\eta/2)^{i-1} = O(n^{2k})$ by a volume argument. And then we can claim that with high probability $(1-n^{-k})$, $\phi(s_i)$ is at least $3q_i/\eta$ away from each point in the $2/\eta$ -net.
- Thus for every point y in the space L_i , suppose x is the closest point to y in the $2/\eta$ -net

$$\|\phi(s_i) - y\|^2 \ge \|\phi(s_i) - x\|^2 - \|x - y\|^2$$

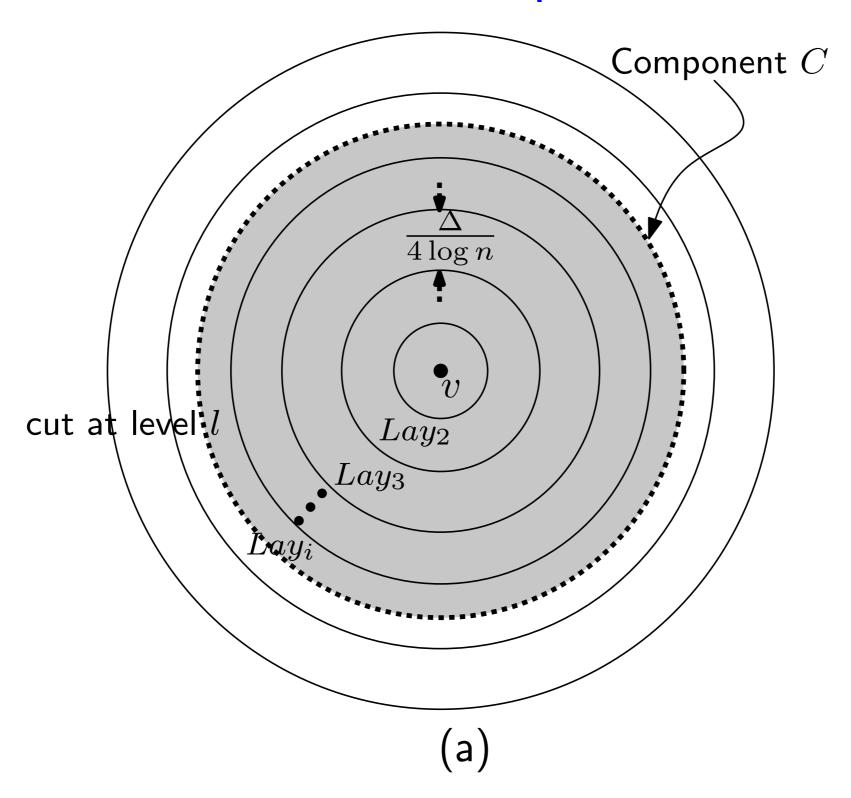
$$\ge \left(\frac{3q_i}{\eta}\right)^2 - \left(\frac{2}{\eta}\right)^2 \ge \left(\frac{q_i}{\eta}\right)^2$$

Gererate the coordinates of the embedding

Algorithm Generate_Coordinate (G, Δ)

- 1. Let G' = G, $S_{tj} = \emptyset$.
- 2. While $G' \neq \emptyset$ do
 - (a) Pick up an arbitrary vertices $v \in G'$, and build a BFS tree rooted at v. Let l(u) denotes the distance (level) from a vertex $u \in G'$ to v.
 - (b) Let $r = \Delta/(4\log n)$.
 - (c) Define layers $Lay_k = \{u \mid l(u) \in [(k-1)r, kr)\}$ for all possible k, such that every layer contains r levels.
 - (d) Pick one of the layers randomly, with the k^{th} layer chosen with probability $p_k=2^{-k}$, and pick a level l uniformly at random within that layer.
 - (e) Add all the vertices at distance l to S_{tj} and delete them as well as the whole component C bounded by those vertices from G'.
- 3. Choose a parameter $\gamma_{tj}(C) \in [1,2]$ independently, uniformly at random for all the components resulting from the above decomposition. Assign the value $f_{tj}(v)$ for a vertex $v \in C$ with $f_{tj}(v) = \gamma_{tj} \cdot d_G(S_{tj}, v)$.

The illustration of decomposition



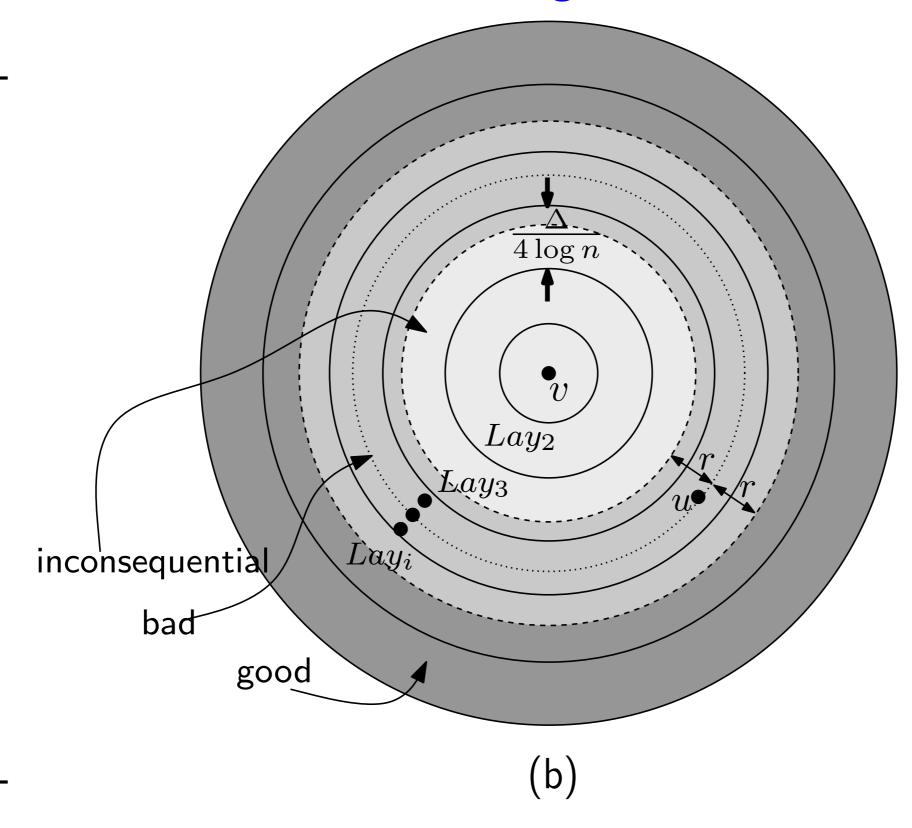
Proof idea of Claim 3

- Our task is trying to prove that $\phi(s_i)$ is far away from the subspace spanned by $\phi(s_0), \phi(s_1), \ldots, \phi(s_{i-1})$. Each point x in that subspace could be expressed as $x = \sum_{j < i} \lambda_j \phi(s_j)$ with $\sum_{j < i} \lambda_i = 1$
 - Prove that $f_{tj}(s_i)$ is far away from $f_{tj}(s_j)$ for every s_j (j < i)
 - Use the variational parameter γ_{tj} to prove that $f_{tj}(s_i)$ is far from $\lambda_j f_{tj}(s_j)$ for every s_j (j < i) at a constant fractional of coordinates.

Proof sketch of Claim 3

- We say a particular coordinate f_{tj} created by the algorithm is eligible if all the components created during its creation have a diameter of at most Δ . For a given set S_{tj} defining a coordinate f_{tj} , we say a node u is δ -good if $d(S_{tj}, u) \geq \delta$.
 - □ **Observation 1:** A coordinate is eligible with probability $1 \frac{1}{n}$
 - Observation 2: Each node $u \in G$ is $r = \Delta/(4 \log n)$ -good with constant probability.

Each node $u \in G$ is r-good



Proof of the two observations

Proof of the first observation:

Notice a coordinate is not eligible only if a level greater than $\Delta/2$ is choose. Such a level lies in a layer greater than $(2 \log n)$. But this layer is chosen with probability at most $2^{-2 \log n} = 1/n^2$. Meanwhile, there are at most n components at that time.

Proof of the two observations, cont.

- Proof of the second observation: Suppose that at a particular time, $v \in G$ is chosen to be the root, u lies in the neighborhood of v and a cut happens:
 - \blacksquare A cut falls into a level in [0, l(u) r), it will not effect u
 - A cut falls into a level in [l(u) r, l(u) + r], we call it bad since $d(S_{tj}, u)$ is less than δ .
 - A cut falls into a level > l(u) + r, we call it good since u will be cut off this time and it will be at least δ far away from the boundary S_{tj} forever.

Proof of the two observations, cont.

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 - A cut falls into a level > l(u) + r, we call it good since u will be cut off this time and it will be at least δ far away from the boundary S_{tj} forever.
- Note: u is δ -good if and only if a good cut happens before a bad one. And one can easily see that this is a constant, by our choices of p_k s.

For point s_i , we choose the coordinate f_{tj} s created when the procedure "Generate_Coordinate (G, Δ) " is called with $\Delta \in [q_i/2, q_i]$. With the above two observations, we notice that with some constant possibility β , a coordinate $f_{tj}(s_i)$ is both eligible and $\Delta/(4\log n)$ -good.

- For point s_i , we choose the coordinate f_{tj} s created when the procedure "Generate_Coordinate (G, Δ) " is called with $\Delta \in [q_i/2, q_i]$. With the above two observations, we notice that with some constant possibility β , a coordinate $f_{tj}(s_i)$ is both eligible and $\Delta/(4\log n)$ -good.
 - "The coordinate is eligible" means that s_i lies in a component C different from all the s_j j < i during that decomposition procedure.
 - "The coordinate is also $\Delta/(4\log n)$ -good" means that $f_{tj}(s_i)$ is at least $\gamma_{tj}(C) \cdot \Delta/(4\log n)$ away from all the $f_{tj}(s_j)$ (j < i) at that coordinate.

- For point s_i , we choose the coordinate f_{tj} s created when the procedure "Generate_Coordinate (G, Δ) " is called with $\Delta \in [q_i/2, q_i]$. With the above two observations, we notice that with some constant possibility β , a coordinate $f_{tj}(s_i)$ is both eligible and $\Delta/(4\log n)$ -good.
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- \blacksquare The final power of randomization lies in $\gamma_{tj}(c)$

By the fact that $\gamma_{tj}(c)$ varies in the interval [1,2], we can conclude that $f_{tj}(s_i)$ is at least $\Delta/(12\log n)$ away from $\lambda_j f_{tj}(s_j)$ with possibility $\beta/3$.

Since there are $ck \log n$ copies of j, we conclude that there is a constant fraction (say, ρ) of coordinates that contribute to $\|\phi(s_i) - x\|$ with high probability $(1 - n^{-3k})$.

Therefore, after dividing by $\sqrt{4L} = \sqrt{4ck \log n \log D}$, we conclude that

$$\|\phi(s_i) - x\| \ge O(\sqrt{\left(\frac{\Delta}{12\log n}\right)^2 (\rho c k \log n)} \cdot \frac{1}{\sqrt{4L}}) = O(\frac{q_i}{\log^{3/2} n})$$

The End

