Perturbation-Stable Maximum Cut

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UBC Beyond Worst-Case Analysis Reading Group
(Based on Tim Roughgarden's Notes for Stanford CS264)

June 30, 2020

Maximum Cut

Problem (Maximum Cut)

Input: An undirected graph $G = (V, E)$ with edge weights $w_e > 0$ for each $e \in E$.

Goal: A cut (A, B) that maximizes the weight of the *crossing* edges.

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- Maximum Cut is a type of 2-clustering problem (e.g. weights measure dissimilarities).

Maximum Cut Is *NP*-Hard

Problem (Maximum Cut, Decision Version)

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Output: Yes iff. there is a set $S \subseteq V$ such that the weight of the *crossing* edges is at least W.

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Proof Sketch (Partition $\leq_P$ Maximum Cut)

- $G = K_n$.
- $w_{ij} = c_i c_j$ for all $i, j \in V, i \neq j$.
- $W = \lceil \frac{1}{4} \sum c_i^2 \rceil$.

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- **Question:** Can't we negate the edge weights, yielding a Minimum Cut instance?
- No! Polynomial-time algorithms solving Minimum Cut require nonnegative edge weights.

Exact Recovery

- **Theme:** To recover the optimal solution in polynomial time in γ-*perturbation-stable* instances, where γ is as small as possible.

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Definition (γ-Perturbation-Stability)

For $\gamma \geq 1$, an instance of Maximum Cut is γ-*perturbation-stable* if a cut (A, B) is the *unique* optimal solution to all γ-*perturbations*, where each original edge weight w_e is replaced with an edge weight $w'_e \in [\frac{1}{\gamma} w_e, w_e]$.

LP Relaxation, Take 1

- **Question:** Can we use an LP relaxation similar to the one for Minimum Cut, i.e.

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\begin{aligned}
\max \quad & \sum_{e \in E} w_e x_e & & \\
\text{s.t.} \quad & x_e \geq |d_u - d_v|, & & \forall e = uv \in E, \\
& x_e \in [0,1], & & \forall e \in E, \\
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- **Question:** What about $x_e \leq d_u - d_v$ and $x_e \leq d_v - d_u$?
- This forces $x_e = 0$, instead of $x_e \leq |d_u - d_v|$.

LP Relaxation, Take 2

- Let $x_{ij} \in \{0, 1\}$ denote whether or not i, j are on different sides of the cut, for all distinct $i, j \in V$. We denote by x_{ij} and x_{ji} the same variable.

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$$x_{jk} \leq x_{ij} + x_{ik}, \qquad \forall i, j, k \in V \text{ distinct.}$$

LP Relaxation, Take 2

- Hence we obtain the LP relaxation (LP-MaxCut):

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\max \quad & \sum_{(i,j)\in E} w_{ij} x_{ij} \\
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- Minimum s-t Cut: $A = \{v \in V : \hat{d}_v \leq r\}$ and $B = V \setminus A$, where $r \sim \text{Uniform}(0, 1)$.
- Minimum Multiway Cut: For each iteration, a group and a threshold are chosen uniformly randomly.

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LP algorithms (e.g. the ellipsoid method) always return an extreme point of the feasible region.

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- Since all of the extreme points of the feasible region are integral and correspond to a cut, then LP algorithms always solve (LP-MaxCut) to an integral optimal solution.

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- We show that $\mathbb{E}[\Delta(C)] \leq 0$ by the probability properties of the cut generated by the randomized rounding algorithm.
- Since $\Delta(C) \geq 0$ and since the equality holds iff. C is an optimal cut, it follows that the randomized rounding algorithm outputs an optimal cut w.p.1.

Randomized Rounding Algorithm

Lemma

Fix an instance of the MAXIMUM CUT *problem, with* F^* *the edges in the optimal cut, and* $\hat{x}$ *the optimal solution to* (LP-MAXCUT). *Then there exists a randomized algorithm that generates a random cut* (A, B) *and a scaling parameter* $\sigma > 0$ *such that:*

1. *For every edge* $e = ij \notin F^*$,

$$\mathbb{P}[e \text{ cut by } (A, B)] \geq \sigma \cdot \frac{\hat{x}_{ij}}{\alpha},$$

   where $\alpha = \Theta(\log n)$;

2. *For every edge* $e = ij \in F^*$,

$$\mathbb{P}[e \text{ not cut by } (A, B)] \leq \sigma \cdot (1 - \hat{x}_{ij});$$

3. *The rounding algorithm is determinisitic iff.* $\hat{x}$ *is integral.*

Randomized Rounding Algorithm, Roadmap

- **Exercise:** Show that this lemma implies the main theorem (outlined above, Homework #4).

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Proposition

Fix an instance of MAXIMUM CUT, a cut C, and a feasible solution $\hat{x}$ to (LP-MAXCUT). For distinct $i, j \in V$, define

$$\hat{y}_{ij} = \begin{cases} \hat{x}_{ij}, & \text{if } i,j \text{ are on the same side of } C, \\ 1 - \hat{x}_{ij}, & \text{if } i,j \text{ are on different sides of } C. \end{cases}$$

Then $\hat{y}$ satisfies the triangle inequality:

$$\hat{y}_{jk} \leq \hat{y}_{ij} + \hat{y}_{ik}$$

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Then $\hat{y}$ satisfies the triangle inequality:

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for every $i, j, k \in V$.

- That is, $\hat{x}, \hat{y}$ are both *semi-metrics* (metrics except that distinct points may have zero distances).

Randomized Rounding Algorithm, Roadmap

Theorem (Bourgain's Theorem)

For every n-point semi-metric space (X, d), there exists a randomized algorithm that generates a random partition (A, B) of X and a scaling parameter $\sigma > 0$ such that, for all distinct $i, j \in X$,

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where $\alpha = \Theta(\log n)$.

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- That is, every n-point metric space admits a randomized partitioning algorithm so that the sepration probabilities between pairs of points are *proportional* to the distances, up to a $\Theta(\log n)$ factor.
- The $\Theta(\log n)$ approximation factor is the best possible for *arbitrary* semi-metric spaces.

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Proof (Proposition & Bourgain's Theorem $\Longrightarrow$ Lemma).

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- By Proposition, $\hat{y}$ is a semi-metric.
- By Bourgain's Theorem, there is a randomized algorithm that outputs a partition (A, B) and $\sigma > 0$ such that

$$\mathbb{P}[i, j \text{ on different sides of } (A, B)] = \sigma \cdot \left[\frac{\hat{y}_{ij}}{\alpha}, \hat{y}_{ij}\right],$$

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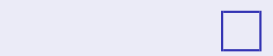
- Lemma follows.



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□

- **Exercise:** Prove Proposition and Bourgain's Theorem (Homework #4). For Bourgain's Theorem see e.g. CPSC 531F Tools for Modern Algorithm Analysis.

Dimensionality Reduction

Definition (α-Embeddings)

Let $(X, d_X), (Y, d_Y)$ be metric spaces. We say that $\phi : X \to Y$ is an α-*embedding* if there exists $r > 0$ such that

$$r \cdot d_X(u, v) \leq d_Y(\phi(u), \phi(v)) \leq r \cdot \alpha \cdot d_X(u, v).$$

for all $u, v \in X$.

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- **Dimensionality reduction** is the process of mapping a high dimensional dataset to a lower dimensional space, while preserving much of the important structure.
- For instance, let $X \subseteq \mathbb{R}^d$ and $Y = \mathbb{R}^t$ with $t < d$ and d_X, d_Y being the Euclidean distance.

Dimensionality Reduction

Theorem (Johnson-Lindenstrauss, 1984)

Let $x_1, \ldots, x_n \in \mathbb{R}^d$. Let $\epsilon \in (0,1)$. Then for some $t = O(\frac{\log(n)}{\epsilon^2})$, there exist $y_1, \ldots, y_n \in \mathbb{R}^t$ such that

$$\begin{array}{rcccll} (1-\epsilon)\|x_j\| & \leq & \|y_j\| & \leq & (1+\epsilon)\|x_j\|, & \forall j \in [n], \\ (1-\epsilon)\|x_j - x_{j'}\| & \leq & \|y_j - y_{j'}\| & \leq & (1+\epsilon)\|x_j - x_{j'}\|, & \forall j, j' \in [n]. \end{array}$$

Notation: $\|v\| = \sqrt{\sum_{i=1}^n v_i^2}$.

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- **Remark:** There is a *random linear map* such that for any $x_1, \ldots, x_n$ the above condition holds with probability at least $\frac{1}{2n}$. This linear map is *oblivious*: it does not depend on $x_1, \ldots, x_n$ at all! In fact, the linear map is just a matrix whose entries are independent Gaussians.

Bourgain's Theorem & Sparsest Cut

Theorem (Bourgain's Metric Embedding Theorem)

For any metric space (V, d), there exists an $O(\log n)$-embedding into $\mathbb{R}^{O(\log^2 n)}$ with the ℓ_1-norm that is computable with high probability by a randomized polynomial-time algorithm.

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- This result is the best possible; i.e., there exists a metric that cannot be embedded into ℓ_1 with distortion less than $\Omega(\log n)$.

Bourgain's Theorem & Sparsest Cut

Definition (Cut Metrics)

A metric (X, d) is a *cut metric* if there exists $S \subseteq X$ such that $d(x, y) = 0$ whenever $x, y \in S$ or $x, y \notin S$, and $d(x, y) = 1$ otherwise.

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A metric (X, d) is an ℓ_1 metric if and only if it is a nonnegative linear combination of cut metrics.

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- **Exercise:** Prove Lemma.
- Lemma and Bourgain's Metric Embedding Theorem imply Bourgain's Theorem in the proof of the main theorem.

Bourgain's Theorem & Sparsest Cut

Problem (Sparsest Cut)

Input: An undirected graph $G = (V, E)$ with edge weights $w_e > 0$ for each $e \in E$, and k pairs of vertices (s_i, t_i) each with demand d_i.

Goal: A set of vertices S that minimizes

$$\rho(S) \equiv \frac{\sum_{e \in \delta(S)} c_e}{\sum_{i:|S \cap \{s_i, t_i\}|=1} d_i}.$$

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Corollary

There is a randomized $O(\log n)$-approximation algorithm for Sparsest Cut.

Tree Metric Embedding

Definition (Tree Metrics)

A metric (X, d) is a *tree metric* if there exists a tree $T = (V, E)$ with edge costs c_e for each $e \in E$ such that $d(u, v)$ is the cost of the unique path from u to v in T.

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Theorem (Fakcharoenphol-Rao-Talwar)

For any metric (V, d) such that $d(u, v) \geq 1$ for all $u, v \in V$ with $u \neq v$, there exists a randomized, polynomial-time algorithm that produces a tree metric (V', T), $V \subseteq V'$ such that for all $u, v \in V$, we have $d(u, v) \leq T_{uv}$ and $\mathbb{E}[T_{uv}] \leq O(\log n) d(u, v)$.

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- The above result is obtained via the method of **hierarchical tree decomposition**.

Semidefinite Programming

Definition (Positive Semidefinite Matrices)

A matrix $X \in \mathbb{R}^{n \times n}$ is *positive semidefinite* (or *psd*), denoted $X \succeq 0$, if $y^T X y \geq 0$ for all $y \in \mathbb{R}^n$.

Fact

If $X \in \mathbb{R}^{n \times n}$ is a symmetric matrix, then the following statements are equivalent:

1. X *is psd;*
2. X *has nonnegative eigenvalues;*
3. $X = V^T V$ *for some* $V \in \mathbb{R}^{m \times n}$ *where* $m \leq n$*;*
4. $X = \sum_{i=1}^{n} \lambda_i w_i w_i^T$ *for some* $\lambda_i \geq 0$ *and* $w_i \in \mathbb{R}^n$ *such that* $w_i^T w_i = 1$ *and* $w_i^T w_j = 0$ *for all* $i \neq j$*.*

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Definition (Semidefinite Programming, SDP)

A *semidefinite program*, or *SDP*, is a mathematical program with real-valued variables, a linear objective function, linear constraints, and a square symmetric matrix of variables constrained to be psd.

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$$\begin{aligned} \max \text{ or } \min \quad & \sum_{i,j \in [n]} c_{ij} x_{ij} && (1) \\ \text{s.t.} \quad & \sum_{i,j \in [n]} a_{ijk} x_{ij} = b_k, && \forall k \in [n], \\ & x_{ij} = x_{ji}, && \forall i, j \in [n], \\ & \mathrm{X} = (x_{ij}) \succeq 0. \end{aligned}$$

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- SDP can be solved to within an additive error of ϵ in polynomial time in the size of the input and $\log(\frac{1}{\epsilon})$.

Equivalence of SDP and Vector Programming

Definition (Vector Programming)

A *vector program* is a mathematical program with variables $v_i \in \mathbb{R}^n$, where n is the number of vectors, and an objective function and constraints linear in the inner products of the vectors.

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$$\begin{aligned} \text{max or min} \quad & \sum_{i,j \in [n]} c_{ij} (v_i \cdot v_j) && (2) \\ \text{s.t.} \quad & \sum_{i,j \in [n]} a_{ijk} (v_i \cdot v_j) = b_k, \qquad \forall k \in [n], \\ & v_i \in \mathbb{R}^n, \qquad \forall i \in [n]. \end{aligned}$$

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- Hence, $z_i - z_j$ is 0 if i, j are on the same side of the cut, and ± 2 otherwise.
- Equivalently, $(z_i - z_j)^2$ is 0 if i, j are on the same side of the cut, and 4 otherwise.

Quadratic Programming Formulation

- Hence we obtain the **exact** quadratic programming formulation of MAXIMUM CUT:

$$\begin{aligned} \max \quad & \frac{1}{4} \sum_{ij \in E} w_{ij} (z_i - z_j)^2 \\ \text{s.t.} \quad & z_i \in \{-1, +1\}, \qquad \forall i \in V. \end{aligned}$$

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- This quadratic program is **equivalent** to Maximum Cut. Hence optimizing this program is *NP*-hard.

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- Hence relaxing each $z_i \in \{-1, 1\}$ to a **unit vector** $\mathrm{v}_i \in \mathbb{R}^n$ and therefore replacing quadratic terms with inner products yield a vector program that is computationally tractable:

$$\begin{aligned} \max \quad & \frac{1}{4} \sum_{ij \in E} w_{ij} \left\| \mathrm{v}_i - \mathrm{v}_j \right\|^2 & & \\ & \left\| \mathrm{v}_i \right\|^2 = 1, & \forall i \in V, \\ \text{s.t.} \quad & \mathrm{v}_i \in \mathbb{R}^n, & \forall i \in V. \end{aligned}$$

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- The quadratic terms $\left\| \mathrm{v}_i - \mathrm{v}_j \right\|^2$ and $\left\| \mathrm{v}_i \right\|^2$ expands to sums of inner products $\mathrm{v}_i \cdot \mathrm{v}_i - 2 \cdot \mathrm{v}_i \cdot \mathrm{v}_j + \mathrm{v}_j \cdot \mathrm{v}_j$ and $\mathrm{v}_i \cdot \mathrm{v}_i$, respectively.

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- This vector program is a relaxation of the quadratic program by setting $\mathrm{v}_i = (z_i, 0, \ldots, 0) \in \mathbb{R}^n$.

Goemans-Williamson Approximation Algorithm

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Theorem (Goemans-Williamson Approximation Algorithm)

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Theorem

Given the unique game conjecture there is no α-approximation for Maximum Cut *with constant $\alpha > .878$ unless $P = NP$.*

Vector Programming Relaxation

- For our purposes we want the vector programming relaxation to generalize the LP relaxation. Hence we want the analogs of the following two sets of constraints:

$$x_{ij} + x_{ik} + x_{jk} \leq 2, \qquad \forall i, j, k \in V \text{ distinct},$$
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- The extended vector program is still a relaxation for Maximum Cut by setting v_i to $\pm e_1$ according to i's side.