

$$E[f_H(s)] = \sum_{\text{edges } e \in \text{cut}_G(s)} p \cdot \frac{1}{p} = \text{cut}_G(s) = f_G(s)$$

lecture - 15

2/26/2015

- Agenda
 - Sparsification
 - effective Resistances via Linear Algebra.

SPARSIFICATION:

$$\forall s \subseteq V$$

find n s.t. $\frac{|f_G(s) - f_H(s)|}{f_G(s)} \leq \epsilon$

Try flipping coins with prob. p .

Give edges weight $\frac{1}{p}$ when adding known to n .
for fixed s

$$\Rightarrow E[f_H(s)] = \sum_{(i,j) \in \text{cut}_G(s)} p \cdot \frac{1}{p} = \sum_{(i,j) \in \text{cut}_G(s)} 1 = f_G(s)$$

$$m = \binom{n}{2} p$$

For Chernoff bound + a little bit

$$Pr[|f_G(s) - f_H(s)| \geq \epsilon f_G(s)] \leq \exp\left(-\frac{\epsilon^2}{3} p f_G(s)\right)$$

$$\text{If we set } p = \frac{10 \log(n)}{\epsilon^2 f_G(s)}$$

where $c = \text{global min cut}$

c ranges between $1 \leq c \leq n-1$

1. need union bound
 2. using global min cut
- } \Rightarrow HW4

$$m = O\left(\binom{n}{2} \frac{\log n}{\epsilon^2 c}\right) = O\left(\frac{n^2 \log n}{\epsilon^2 c}\right)$$

SPIELMAN SRIVASTAVA 2009.

\rightarrow Change the sampling scheme, draw from disbn. on edge.

For $i = 1:q$
 pick edge e from disbn. that has $p_e \propto \frac{R_e}{n-1}$

add e to H with additional weight $\frac{1}{p_e q}$
 end

$$q = O\left(\frac{n \log n}{\epsilon^2}\right)$$

Linear Algebra starts here:

Build a matrix $\Pi = B L^T B^T$: $m \times m$
 $\Pi \rightarrow$ diagonal entries effective resistance for edge e .

$$\Pi_{e,e} = R_e$$

$$R(e, v) = \begin{cases} -1 & \text{if } v \text{ is head of } e \\ 1 & \text{" " tail " " } \\ 0 & \text{otherwise.} \end{cases}$$

Pseudo Inverse: SVD with non singular values inverted.

$$L = B^T B \quad \left\{ \begin{array}{l} \text{positive semi-definite.} \\ \text{arbitrarily orient edges} \\ \text{and construct } B \end{array} \right.$$

$$L = \sum_{\lambda_i \neq 0} \lambda_i V_i V_i^T$$

defn. pseudo inverse $\star \rightarrow$

$$L^+ \equiv \sum_{\lambda_i \neq 0} \frac{1}{\lambda_i} V_i V_i^T$$

$$L L^T = \text{proj. onto range}(L)$$

$$= \sum_{\lambda_i \neq 0} V_i V_i^T$$

$$\text{SPAN}\{\mathbf{1}_n\} = \text{ker}\{L\} = \text{ker}\{B\}$$

\rightarrow Write electrical laws using matrix notation.

Conservation of current $i_{\text{ext}} : n \times 1$ where we insert / extract current.

$B^T i_{\text{ext}} = i$: $m \times 1$ current flowing in edge i .

$$\text{Ohm's Law: } I_m i = B V$$

$$i_{\text{ext}} = B^T B v = L v \quad (\text{Linear system})$$

$$v = L^+ i_{\text{ext}} \quad (\text{a particular soln. to system given by pseudoinverse})$$

(wiki: pseudoinverse \rightarrow solving linear systems)

$$x_i = \begin{bmatrix} 0 \\ 0 \\ \vdots \\ 1 \\ \vdots \\ 0 \end{bmatrix} \leftarrow i$$

$$e = (i, j) \quad i_{\text{ext}} = x_i - x_j$$

voltages at particular nodes.

$$v = L^+ (x_i - x_j) \quad v = i v$$

$$R_e = v_i - v_j$$

$$R_e = (x_i - x_j)^T L^+ (x_i - x_j)$$

$$R_e = (B L^+ B^T)_{e,e} \equiv \pi_{e,e}$$

To prove projector: $\pi^2 = \pi$

$$\begin{aligned} \pi \pi &= B L^+ B^T B L^+ B^T \\ &= B L^+ \underbrace{L L^+}_{L^+} B^T = B L^+ B^T \end{aligned}$$

$$\text{Im}(B) = \text{Im}(\pi)$$

prove other way.

$$y = B x \quad x \perp \text{span}\{1_n\}$$

$$\pi y = \pi B x$$

$$= B L^+ B^T B x$$

$$= B L^+ L x$$

$\xrightarrow{\text{projection onto range of image of } L}$
 x lives in this space.

that $L^+ L$ projects into.

$\rightarrow L^+ L$ is identity on x .

Projection Matrices:

1. Have 0 or 1 e-values.

2. $\text{Trace}(\pi) = \sum_{i=1}^n \lambda_i$

3. # non zero e-values of a matrix = Rank.

4. $\text{Tr}(\pi) = \text{Rank}(\pi) \rightarrow n-1$

= Rank(B) Range of $\text{img. of } B$ is $(n-1)$ dim min

= $n-1$

= $\sum_{e \in E} R_e \rightarrow$ effective resistance.

now go to Spielman/Sri first para