

Salil Vadhan (he/him)

Announcements

Start recording

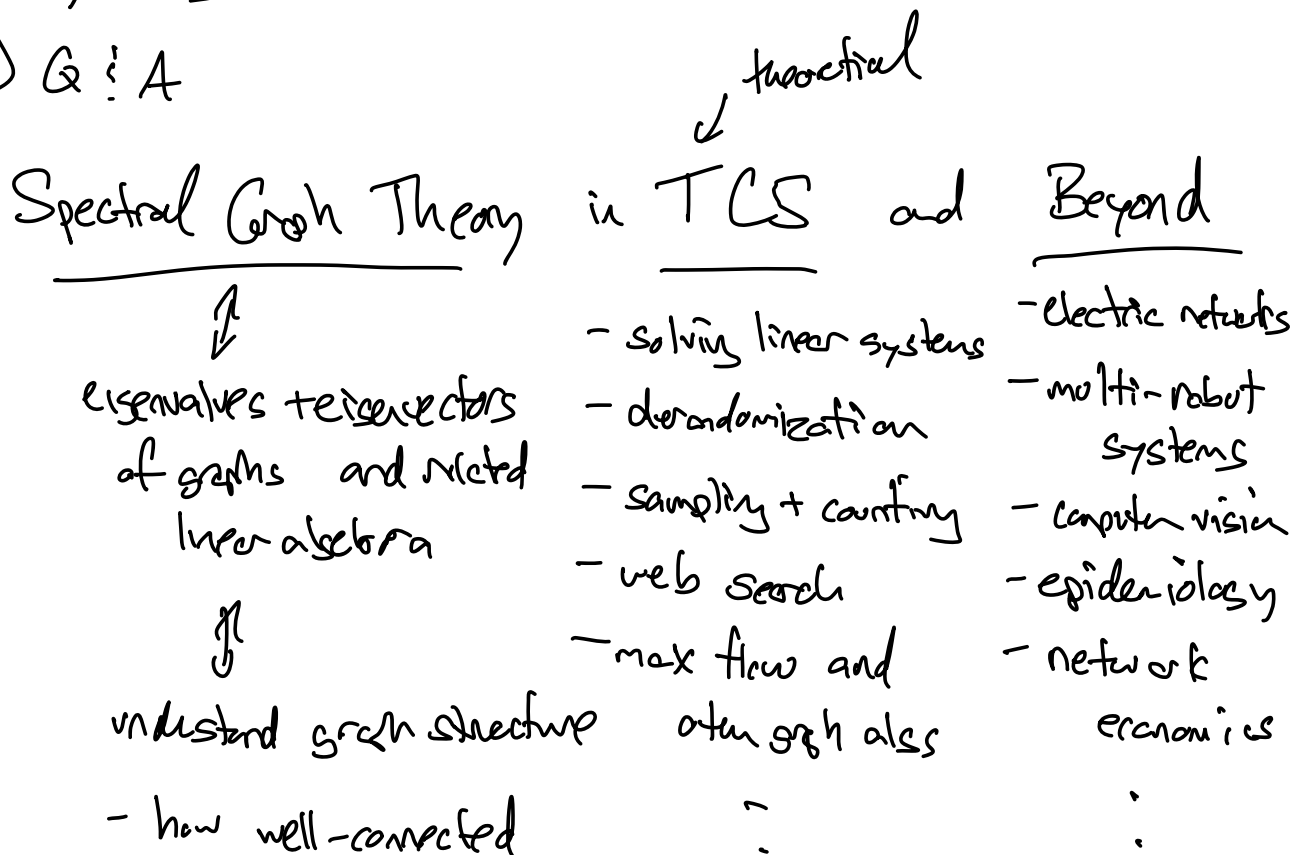
My OH tomorrow 9am-1pm, sign up at salil.seas.harvard.edu

PSO will be posted by Monday

Tentative new room: SEC 1.413

Agenda

- 1) Content overview
- 2) Syllabus
- 3) Q & A



- clustering + colored
- mixing of random walks
- ⋮

Matrices Associated w/ Graphs G (assume undirected)

adjacency matrix $M_G(i,j) = \# \text{ edges from } j \text{ to } i$

$$\text{random-walk metric } W_G(i,j) = \frac{M_G(i,j)}{\deg(j)}$$

$$= M_G D_G^{-1}$$

$$\text{where } D_G = \begin{pmatrix} \deg(1) & & 0 \\ & \deg(2) & \\ 0 & & \ddots & \\ & & & \deg(n) \end{pmatrix}$$

$$\text{Laplacian } L_G = D_G - M_G$$

Normalized Laplacian

$$N_G = I - D_G^{-1/2} M_G D_G^{-1/2}$$

Random-Walk Laplacian

$$I - W_G = D_G^{1/2} N_G D_G^{1/2}$$

Eigenvalues + Eigenvectors

Assume G undirected, d -regular (so $D_G = d \cdot I$)

$$\text{Then } N_G = I - M_G/d = I - W_G$$

is symmetric

$\Rightarrow$ orthonormal basis of eigenvectors

$$v_1, \dots, v_n$$

$$\text{w/ eigenvalues } \lambda_1 \leq \lambda_2 \leq \dots \leq \lambda_n$$

One eigenvector: $\vec{u} = (1/n, 1/n, \dots, 1/n)$
uniform distribution

$$\begin{aligned} \cdot W_G \vec{u} &= \vec{u} \quad (\text{by regularity}) \\ &\uparrow \\ &\vec{u} \text{ stationary dist.} \end{aligned}$$

$$\cdot N_G \vec{u} = (I - W_G) \vec{u} = 0$$

Facts

$$\cdot \lambda_1 = 0 \quad \text{and} \quad v_1 = \vec{u}.$$

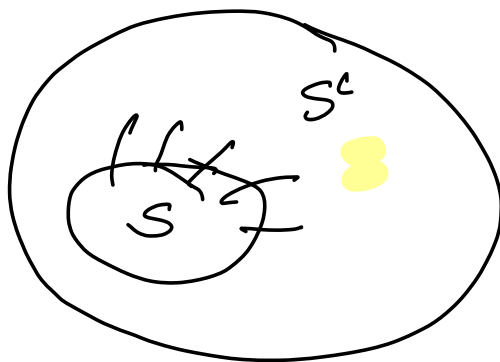
$\cdot |\lambda_2| \geq \lambda_2 \geq 0$ gives a lot of info. about G

* Random walks on G

converge to $\vec{u}$ in $O(\log n) / \lambda_2$

* For every set S of at most $n/2$ vertices,

$$\# \text{ edges leaving } S = \Omega\left(\sqrt{2} \cdot |S| \cdot d\right)$$



Cheeger's Inequality: A converse!

$\exists S$ of at most $n/2$ vertices
such that

$$\# \text{ edges leaving } S \leq O\left(\sqrt{2} \cdot |S| \cdot d\right)$$

High-Order Cheeger Inequalities (2011+)

γ_k "small" $\iff$ can partition vertices
into k sets
cutting "few" edges

Other Topics

Markov Chains

$1/2$ case $\Rightarrow$ random walks mix fast

$\Rightarrow$ fast alg (+ space-efficient alg)

for sampling from the
stationary dist.

(even on an exponentially
large G)

$\Rightarrow$ fast approx. counting
alg

Page Rank (Google ranking of webpages)

= stationary distribution of
 $\approx$ web-link graph

Expander Graphs

Graphs that are very well connected ($\frac{1}{2}$ loose)
but have few edges (e.g. $d = O(1)$)

Many applications in TCS incl.

de-randomization

Intuition: random edge (i, j) in an expander

is "indistinguishable"

two independent uniform ^{random} vertices

$2 \log_2 n$ random bits

$\log_2 n + O(1)$
random bits

High-dimensional expanders

generalization to hypergraphs $\swarrow$ ^{triples} of vertices
e.g. vertices, edges, 2-d faces,

3-d faces, ...

Spectral Sparsification (2004 + ...)

Exander graph = sparse graph that
"approximates" the complete
graph

Now: approximate an arbitrary graph
by a sparse graph?

→ solve problems on
sparse approx.

Solving Linear Systems

Given G and $\vec{b} \in \mathbb{R}^n$, solve

$$L_G \vec{x} = \vec{b}$$

We'll see:

- randomized alg in time $\tilde{O}(m)$ ↙ # edges
- deterministic alg

in space $O(\log n)$ bits

cf. best alg for general lin systems

$\approx O(n^{2.37...})$ runtime

$O(\log^2 n)$ space

Electrical Flows

Given a resistor network G



and a vector $\vec{i}$ of external current

Then the vector of voltages $\vec{v}$

$$\vec{v} = L_G \vec{i}$$

Kirchoff's Matrix-Tree Theorem

Coeff of x

$$\det(xI - L_G) = (x - \lambda_1)(x - \lambda_2) \cdots (x - \lambda_n) \\ = \pm \frac{1}{n} \cdot \#(\text{spanning trees in } G)$$

$\Rightarrow$ poly-time alg to count + solve
spanning trees!

Q: what spanning forests?

2019: solved using MCMC +

High-dimensional random walks