

Connectivity & electricity

Lecture 16

Probability (and techniques)

Algorithms (models and applications)

Random Walks

Stationary Distribution

Perron-Frobenius Theorem

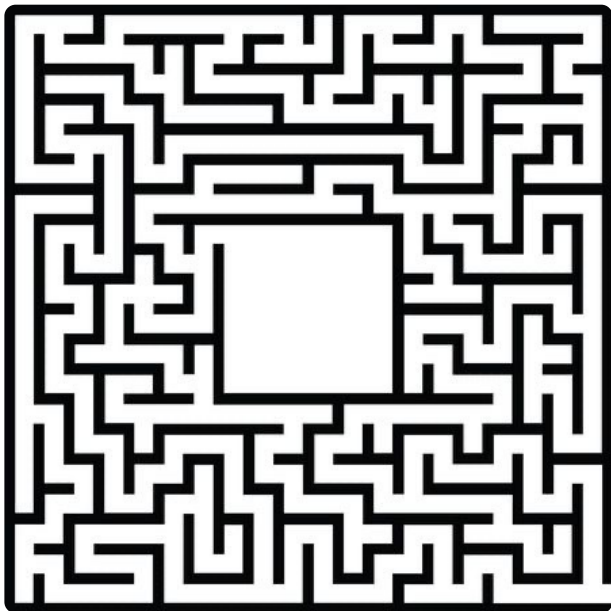
Pagerank

connectivity

Input: $G=(V,E)$ undirected,
(m edges, n vertices)

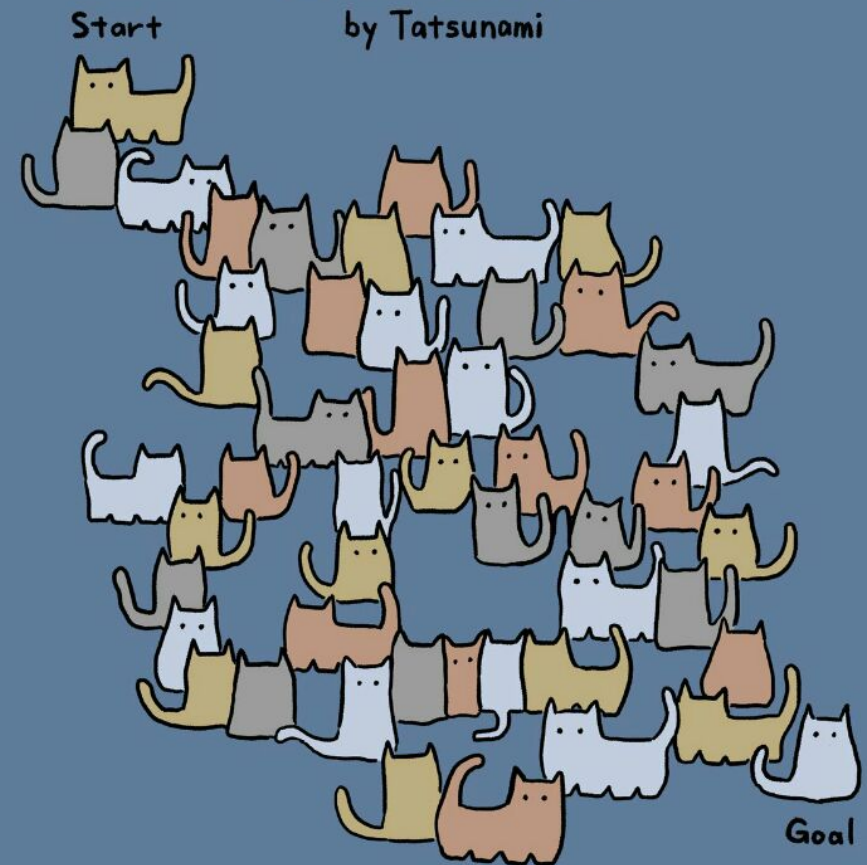
$s, t \in V$

Q: is there a path from
s to t?



CAT MAZE

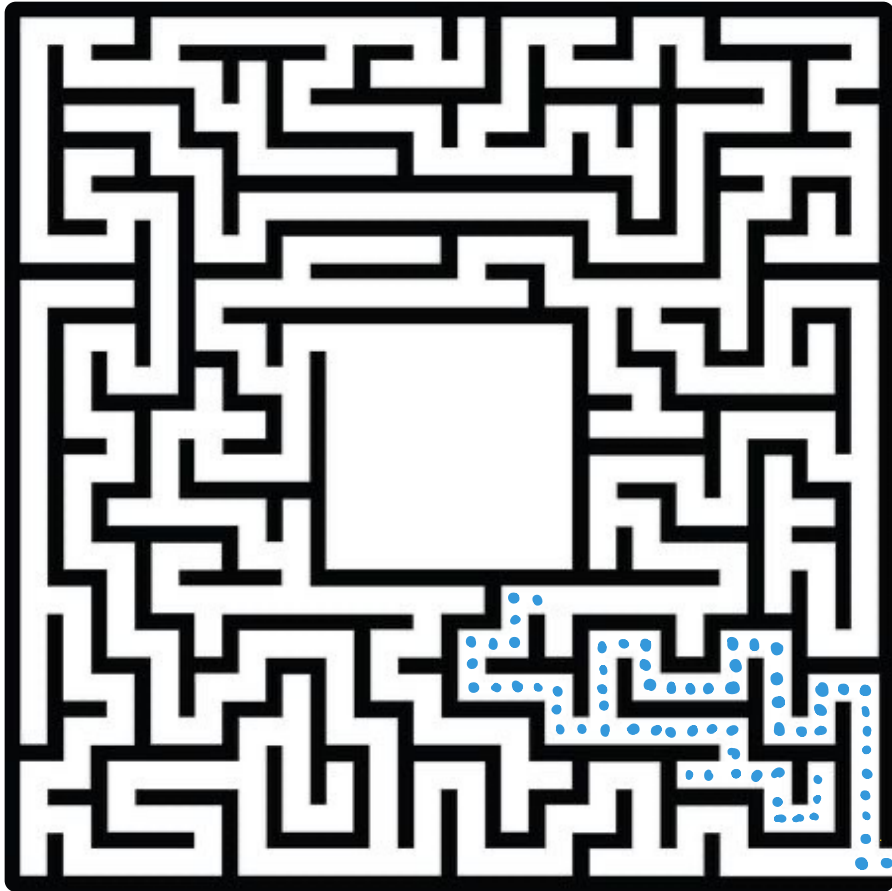
by Tatsunami



Reach the Goal by following the cats, alternating between cats facing the front and cats facing backwards.

The cats in your path must be connected or overlapping.

It doesn't matter what color or size they are.



Breadcrumbs

BFS, DFS take
linear time and space

can connectivity be solved in...

Yes

No

Not
voting

linear space?

BFS,
DFS

$O(\log^{O(1)} n)$ space?

Savitch

$O(\log n)$ space?

today

$O(\log n)$ space
deterministically?

in a
few
lectures!

Lecture 18

Probability
(and techniques)

Hitting times

Cover times

Electrical networks

Algorithms
(models and applications)

Connectivity
in $O(\log n)$ space

can connectivity be solved in $O(\log n)$ space?

algorithm:

(1) repeat $O(\log n)$ times:

(a) start at $s \in V$

(b) randomly walk for $O(mn)$ steps.

(c) if walk visits t , return TRUE

(2) return False

random walk terminology:

Hitting time $H(s,t)$ = expected # steps until a random walk from s reaches t

Cover time $C(s)$ = expected # steps until a random walk from s visits every vertex

can connectivity be solved in $O(\log n)$ space?

algorithm:

- (1) repeat $O(\log n)$ times:
 - (a) start at $s \in V$
 - (b) randomly walk for $O(mn)$ steps.
 - (c) if walk visits t , return TRUE
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random walk terminology:

Hitting time $H(s, t)$ = expected # steps until a random walk from s reaches t

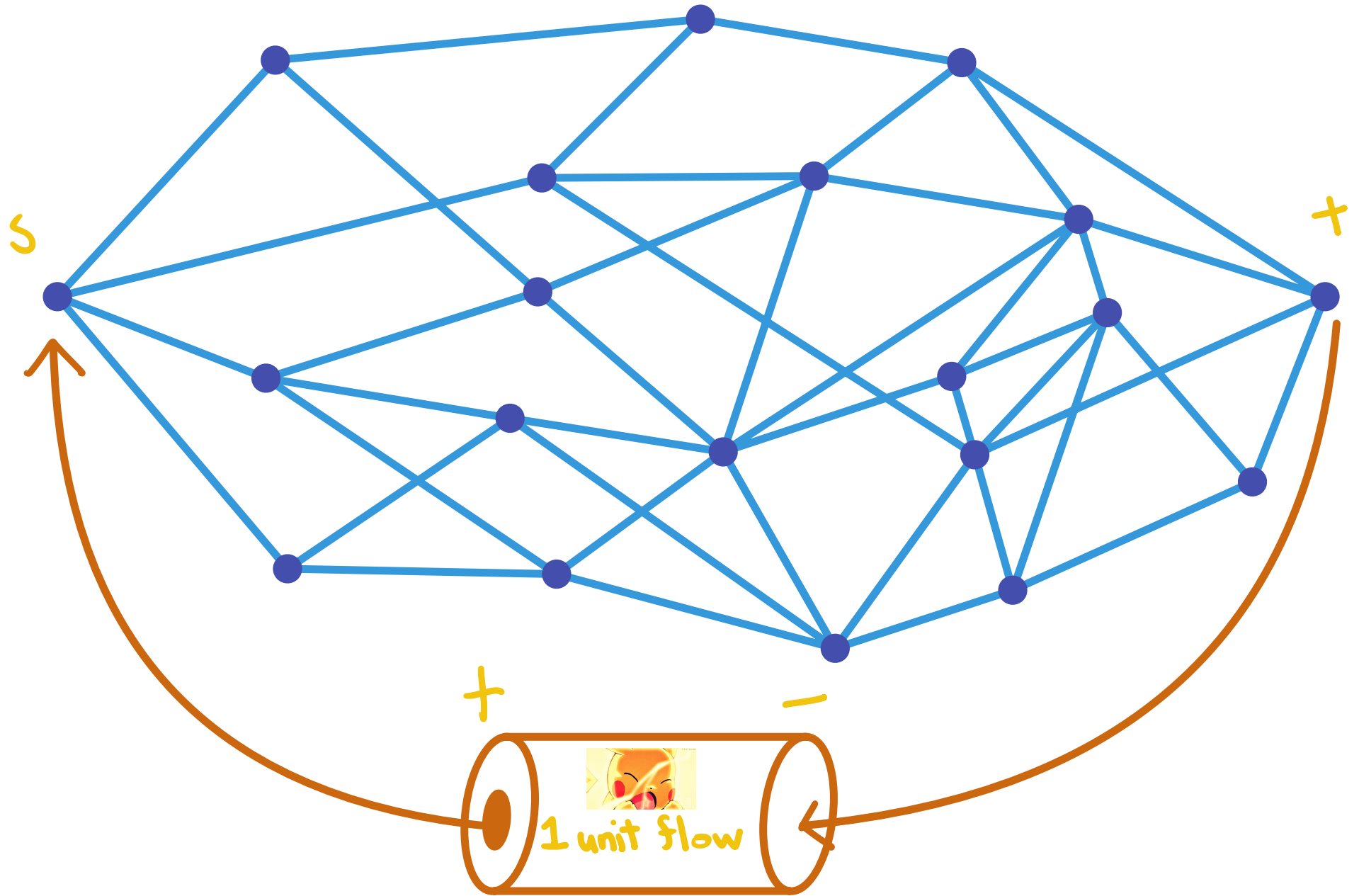
Cover time $C(s)$ = expected # steps until a random walk from s visits every vertex

Theorem

If G is connected, then $C(s) \leq m(n-1)$



Electrical networks



electricity takes the "path of least resistance"

"flow of least resistance"

each edge e has resistance $r_e > 0$

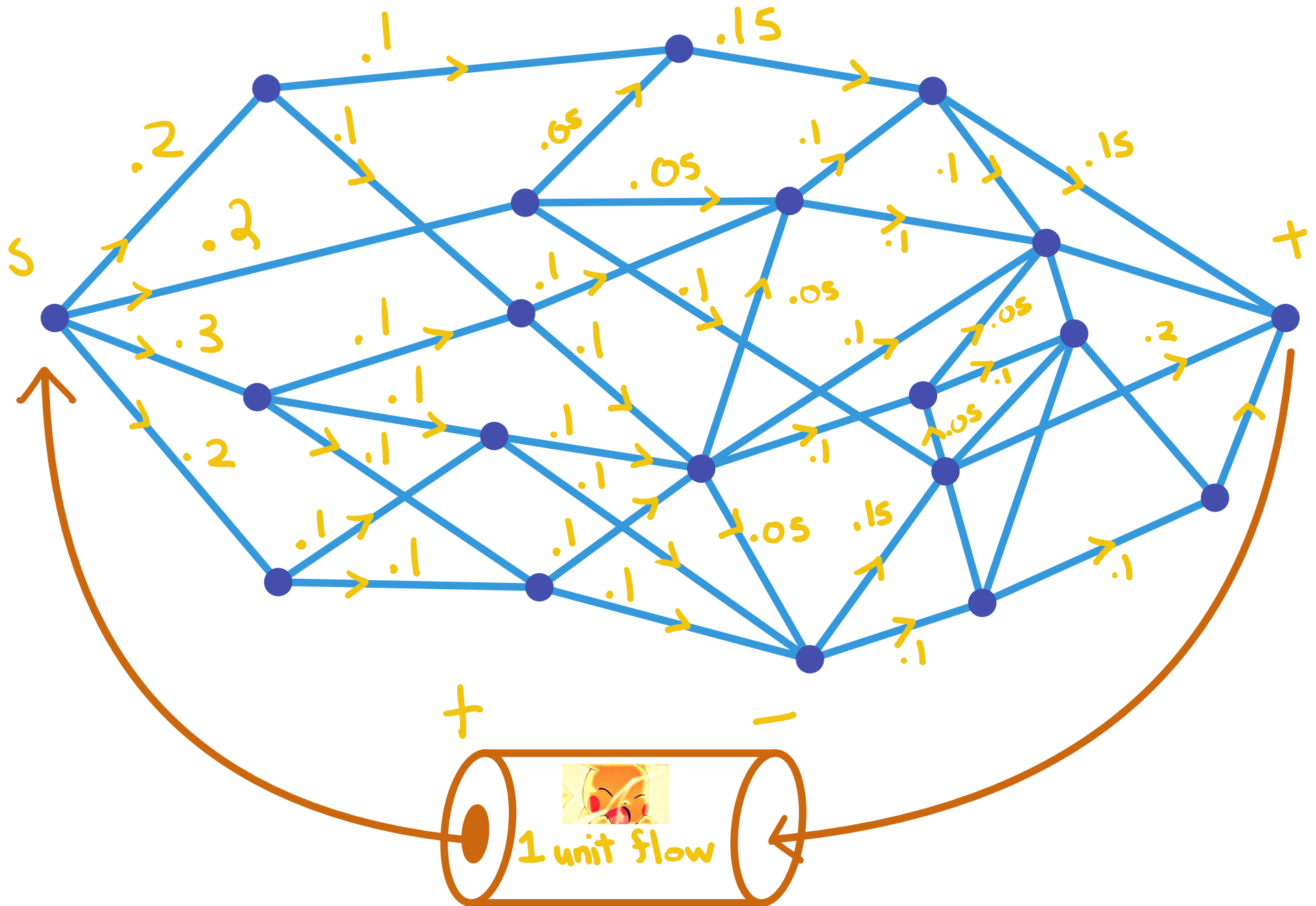
for flow $f: E \rightarrow \mathbb{R}_{\geq 0}$,

$$\text{electrical energy} = \sum_{e \in E} r_e f_e^2$$

electrical flow = flow of least energy

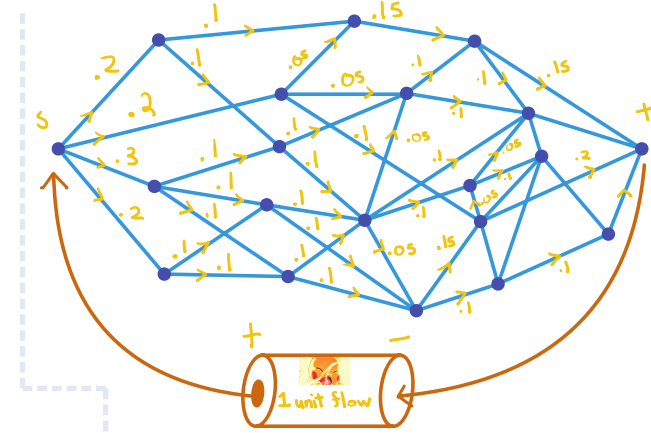
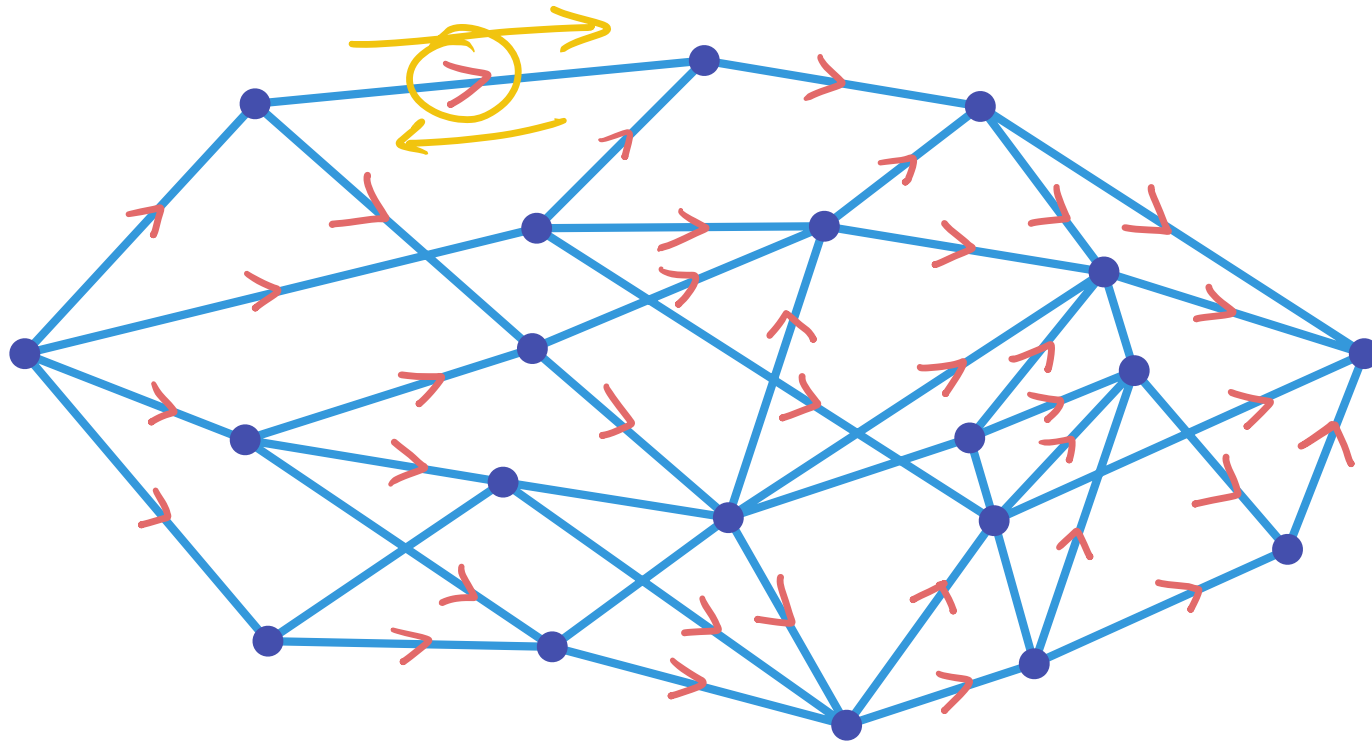
electrical energy = $\sum_{e \in E} r_e f_e^2$

electrical flow = flow of least energy



Electrical flow = convex minimization
math setup

orient edges arbitrarily:



$$\text{electrical energy} = \sum_{e \in E} r_e f_e^2$$

electrical flow = flow of least energy

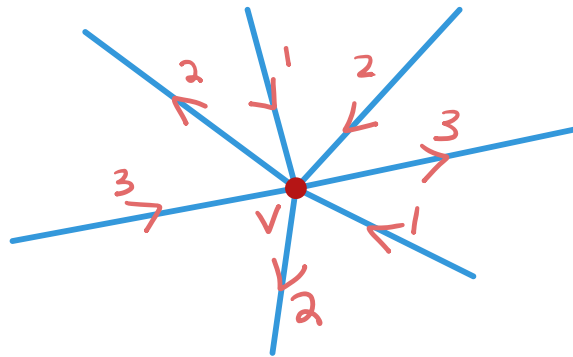
$f_e > 0 \Rightarrow |f_e|$ units flow in direction of e

$f_e < 0 \Rightarrow |f_e|$ units flow in opposite direction

Electrical flow = convex minimization
math setup

Flow constraints = linear system

def $B: \mathbb{R}^E \xrightarrow{\text{(flows)}} \mathbb{R}^V$ by

$$(Bf)_v = \text{net flow at } v$$


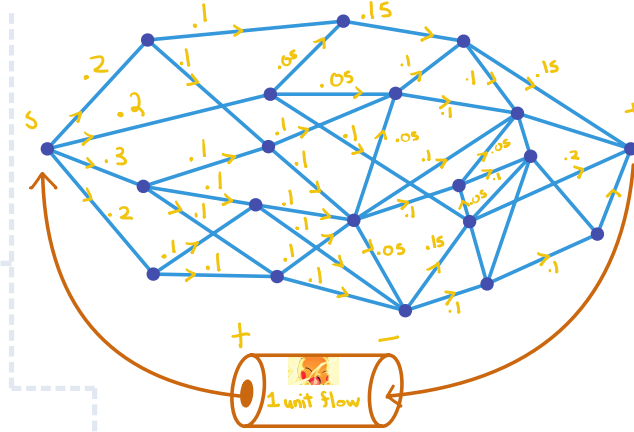
$$(Bf)_v = 0$$

B is a linear function (check!)

$\Rightarrow B$ is a matrix ($\mathbb{R}^{V \times E}$)

we want

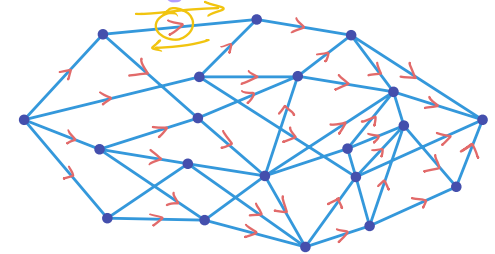
$$Bf = d \quad \text{where} \quad d_v = \begin{cases} +1 & \text{if } v = s \\ -1 & \text{if } v = t \\ 0 & \text{otherwise} \end{cases}$$



$$\text{electrical energy} = \sum_{e \in E} r_e f_e^2$$

electrical flow = flow of least energy

orient edges arbitrarily:



$f_e > 0 \Rightarrow |f_e|$ units flow in direction of e

$f_e < 0 \Rightarrow |f_e|$ units slow in opposite direction

Electrical flow = convex minimization

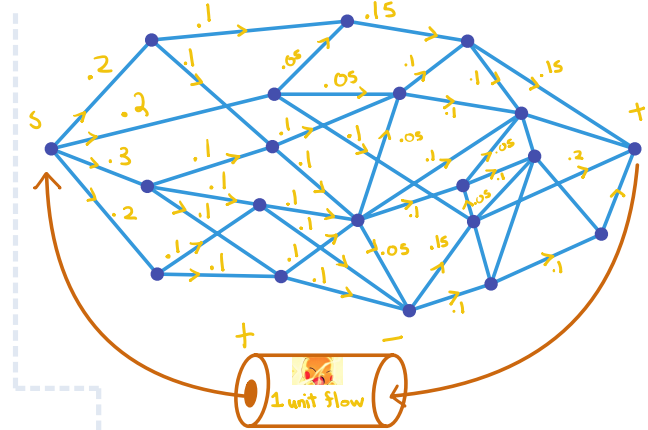
$$\min_{f \in \mathbb{R}^E} \quad \frac{1}{2} \sum_e r_e f_e^2$$

(electrical energy)

s.t. $Bf = d$
(f is (s,t)-flow)

electrical flow = optimum solution

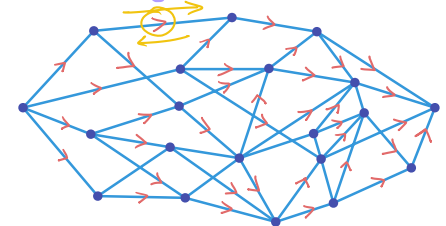
$\Rightarrow$ we should study (general)
optimality conditions



$$\text{electrical energy} = \sum_{e \in E} r_e f_e^2$$

electrical flow = flow of least energy

orient edges arbitrarily:



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def B: $\mathbb{R}^E \rightarrow \mathbb{R}^V$ by

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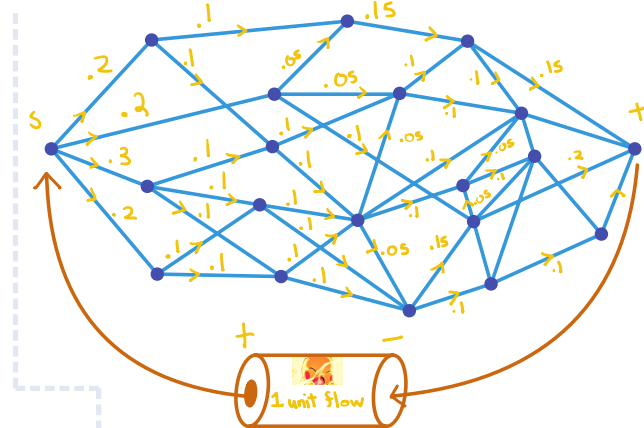
Lemma consider problem

$$\min f(x) \quad \text{s.t.} \quad Ax=b$$

w/ f convex, smoothly differentiable.

let x^* be opt. solution. then

$$f'(x^*) = A^T y \text{ for some } y$$



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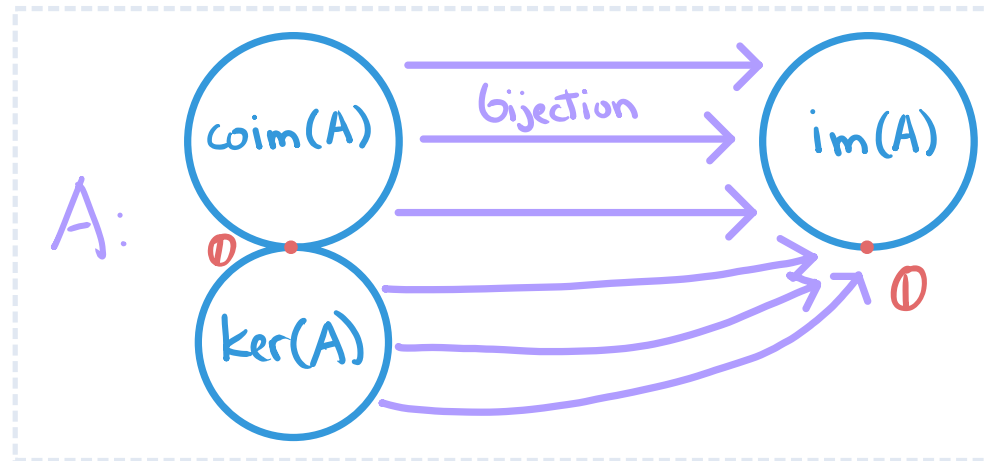
$$\min_{\mathbf{f} \in \mathbb{R}^E} \quad \frac{1}{2} \sum_e r_e f_e^2 \quad \text{s.t.} \quad \mathbf{B}\mathbf{f} = \mathbf{d}$$

(electrical energy) (f is (s,t)-flow)

electrical flow = optimum solution

let $A: X \rightarrow Y$ linear map.

- $\text{kernel}(A) = \{x: Ax=0\}$
- $\text{image}(A) = \{Ax: x \in X\}$
- $\text{co-image}(A) = \text{subspace orthogonal to } \text{ker}(A)$
 $= \{x: \langle x, z \rangle = 0 \ \forall z \in \text{ker}(A)\}$



Fact: A restricts to isomorphism between $\text{co-image}(A)$ and $\text{image}(A)$

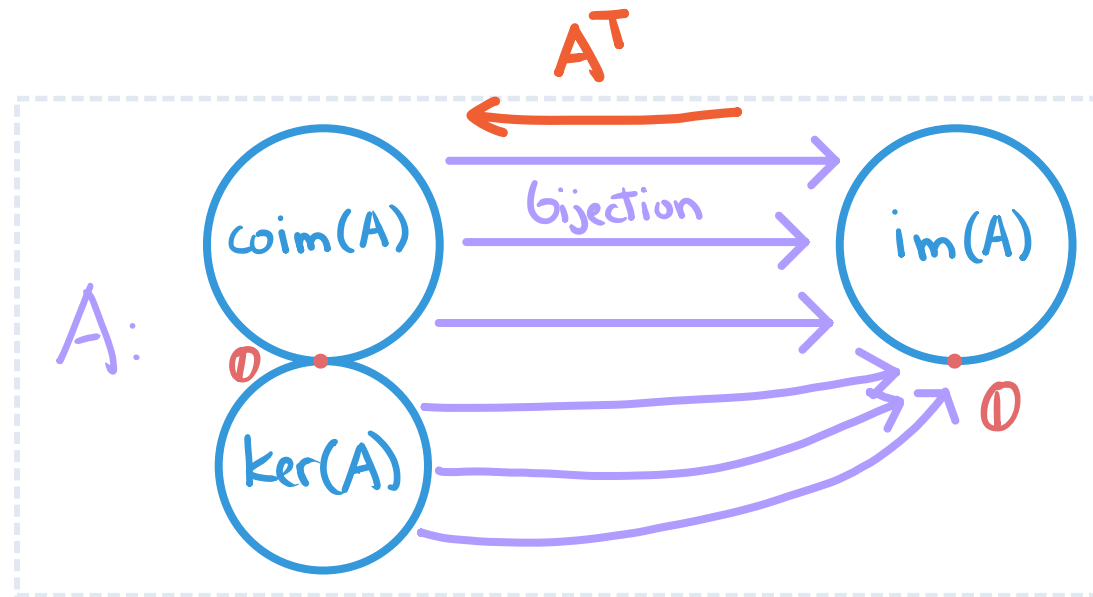
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Fact:

$$\text{image}(A^T) = \text{co-image}(A)$$

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$$\min f(x) \text{ s.t. } Ax=b$$

w/ f convex, smoothly differentiable.

let x^* be opt. solution. then

$$f'(x^*) = A^T y \text{ for some } y$$

Claim: $f'(x)$ orthog. to $\ker(A)$

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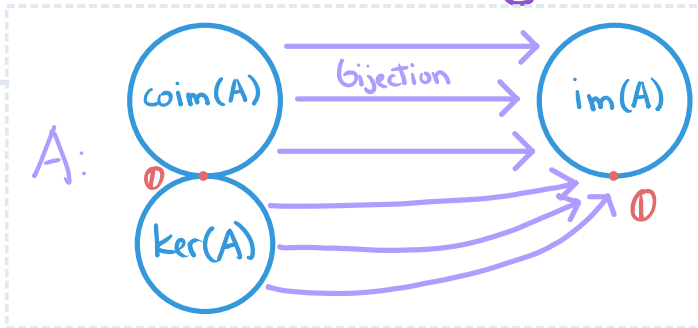
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Proof of lemma

let $A: X \rightarrow Y$ linear map.

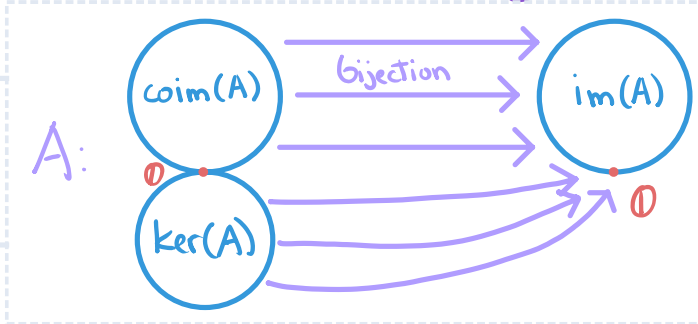
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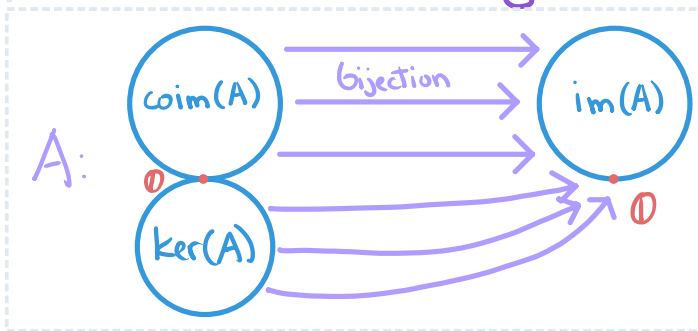
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Fact: $\text{image}(A^T) = \text{co-image}(A)$
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Electrical flow = convex minimization

$$\min_{f \in \mathbb{R}^E} \quad \frac{1}{2} \sum_e r_e f_e^2$$

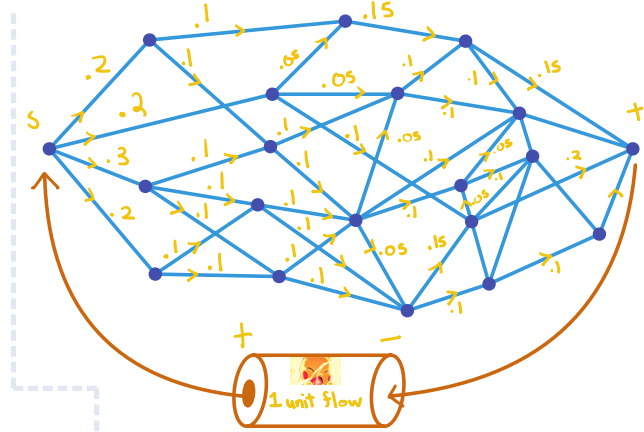
(electrical energy)

s.t. $Bf = d$

$(f \text{ is } (s,t)\text{-flow})$

electrical flow = optimum solution

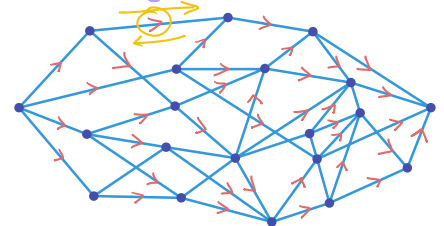
"effective" resistance of d = optimum value/energy



$$\text{electrical energy} = \sum_{e \in E} r_e f_e^2$$

electrical flow = flow of least energy

orient edges arbitrarily:



$f_e > 0 \Rightarrow |f_e|$ units flow in direction of e

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def $B: \mathbb{R}^E \rightarrow \mathbb{R}^V$ by

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B is a linear function (check!)

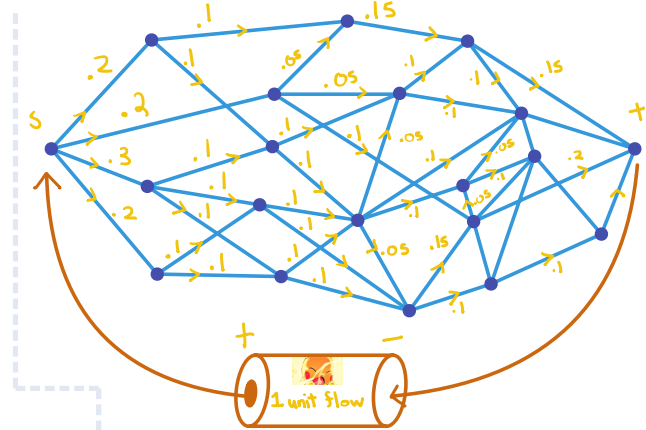
$\Rightarrow B$ is a matrix $(\mathbb{R}^{V \times E})$

we want $Bf = d$

where $d_v = \begin{cases} +1 & \text{if } v=s \\ -1 & \text{if } v=t \\ 0 & \text{otherwise} \end{cases}$

Lemma: let f route d (i.e., $Bf=d$)

f is electrical flow $\Leftrightarrow f = R^{-1} B^T p$ for some $p \in \mathbb{R}^V$
(vertex potentials)



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(electrical energy) (S is (s)t-(s)low)

effective resistance of d = optimum value/energy

Lemma consider problem

$$\min f(x) \quad \text{s.t.} \quad Ax=b$$

w/ f convex, smoothly differentiable.

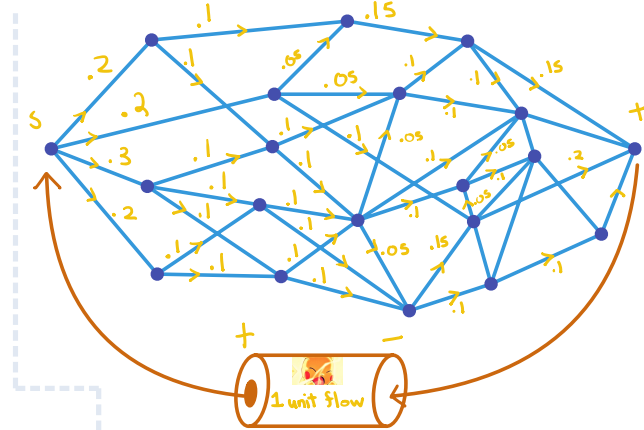
let x^* be opt. solution. then

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electrical flow $\Leftrightarrow f = R^{-1}B^T p$
for some $p \in \mathbb{R}^V$
(vertex potentials)

suppose f is electrical flow



$$\text{electrical energy} = \sum_{e \in E} r_e f_e^2$$

electrical flow = flow of least energy

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(Bf) _{v} = net flow at v
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$$\min_{f \in \mathbb{R}^E} \frac{1}{2} \sum_e r_e f_e^2 \text{ s.t. } Bf=d$$

(electrical energy) (f is (s,t) -flow)

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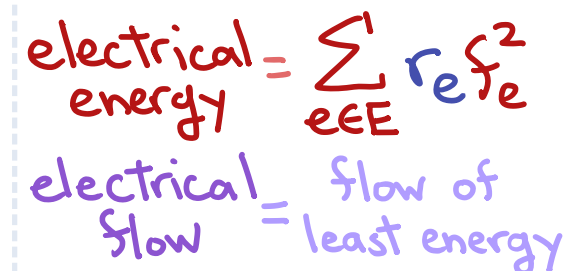
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(electrical energy) (S is (st)-Slow)

effective resistance of d = optimum value/energy

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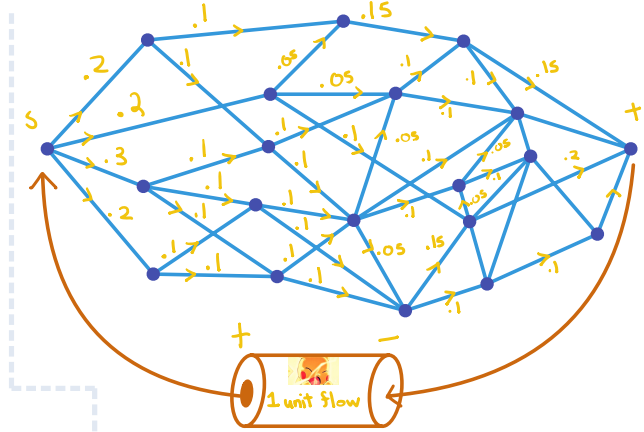
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(vertex potentials)

Suppose $f = R^{-1} B^T p$ for some $p \in \mathbb{R}^V$



$$\text{electrical energy} = \sum_{e \in E} r_e f_e^2$$

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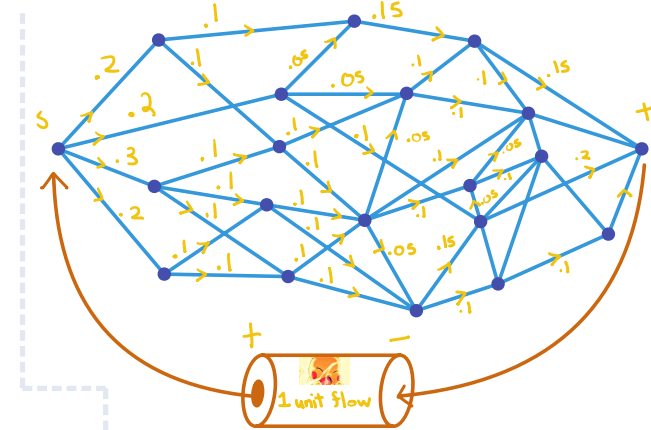
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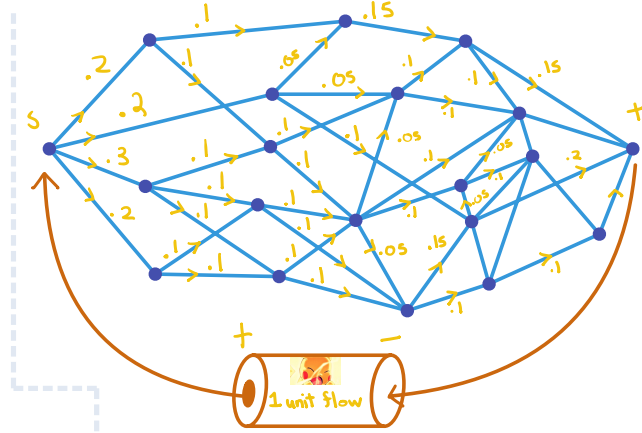
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f is electrical flow $\Leftrightarrow f = R^{-1}B^T p$ for some $p \in \mathbb{R}^V$ (vertex potentials)

$p \in \mathbb{R}^V$ called "electric potentials"

Ohm's law: $f = R^{-1}B^T p$

for electric flow f , electric potentials p



$$\text{electrical energy} = \sum_{e \in E} r_e f_e^2$$

electrical flow = flow of least energy

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Laplacian

$$L = BR^{-1}B^T \in \mathbb{R}^{V \times V}$$

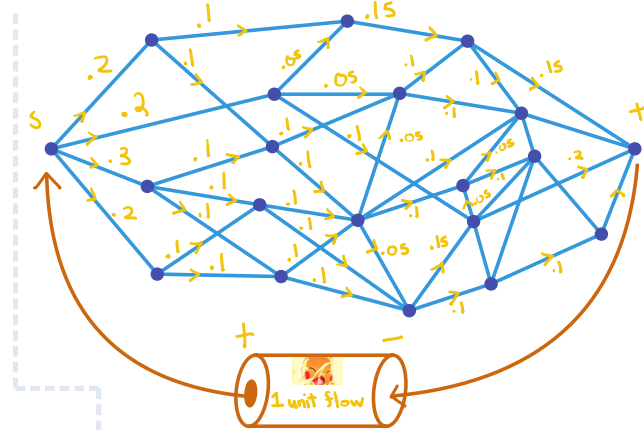
"Laplacian" of graph w/ edge weights $w(e) = \frac{1}{r(e)}$

e.g.

$$\langle x, Lx \rangle = \langle B^T x, R^{-1} B^T x \rangle$$

$$= \sum_{e \in E} \frac{1}{r_e} (B^T x)_e$$

$$= \sum_{e=\{u,v\}} \frac{1}{r_e} (x_u - x_v)^2$$



$$\text{electrical energy} = \sum_{e \in E} r_e f_e^2$$

electrical flow = flow of least energy

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Ohm's law: $\xi = R^{-1} B^T p$
 for electric flow ξ , electric potentials p

Laplacian

$$L = BR^{-1}B^T \in \mathbb{R}^{V \times V}$$

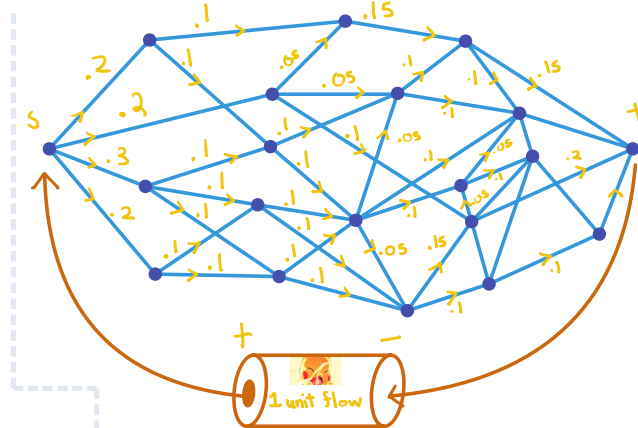
"Laplacian" of graph w/ edge weights $w(e) = \frac{1}{r(e)}$

$$\checkmark \langle x, Lx \rangle = \sum_{e=\{u,v\}} \frac{1}{r_e} (x_u - x_v)^2$$

for $S \subseteq V$, let $x = \frac{1}{2}(\mathbb{1}_S - \mathbb{1}_{\bar{S}})$

$$\langle x, Lx \rangle = \sum_{\substack{e \in \partial(S) \\ e = \{u, v\}}} \frac{1}{r_e} \left(\frac{1}{2} - \left(-\frac{1}{2} \right) \right)^2$$

$$= \sum_{e \in \partial(S)} \frac{1}{r_e} = w(\partial(S))$$



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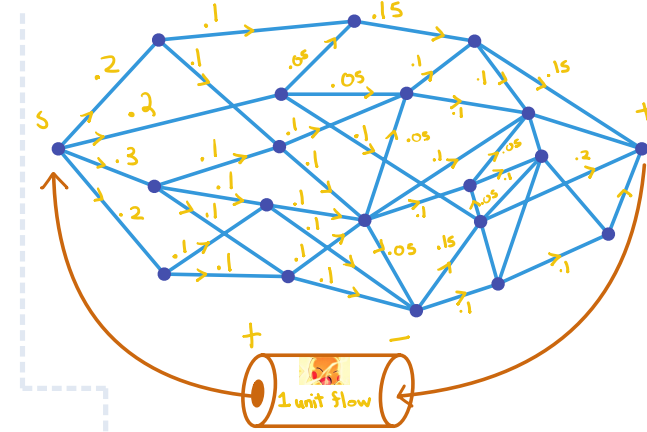
(electrical energy) (\$f\$ is (\$s\$)-(\$l\$)-flow)

effective resistance of d = optimum value/energy

Ohm's law: $\xi = R^{-1} B^T p$
 for electric flow ξ , electric potentials p

Lemma

$$(\text{effective resist. of } d) = \langle d, L^{-1} d \rangle$$



$$\text{electrical energy} = \sum_{e \in E} r_e f_e^2$$

electrical flow = least energy

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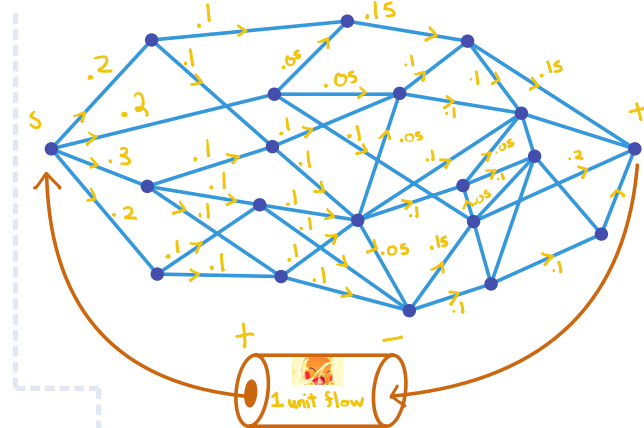
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random walk terminology:

Hitting time $H(s,t)$ = expected # steps until a random walk from s reaches t

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Hitting time $H(s,t)$ = expected # steps until a random walk from s reaches t

fix $t \in V$.

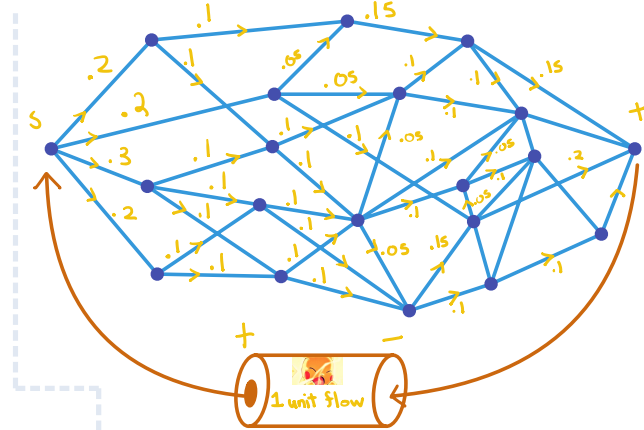
$$H(t,t) = 0$$

$$H(u,t) = 1 + \frac{1}{\deg(u)} \sum_{x \in N(u)} H(x,t)$$

define $p \in \mathbb{R}^V$ by $p(u) = H(u,t) \quad \forall u$

$$\text{let } f = B^T p$$

$$(f(u,v) = p(v) - p(u) \quad \forall (u,v) \in \vec{E})$$



$$\text{electrical energy} = \sum_{e \in E} r_e f_e^2$$

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effective resistance of d = optimum value/energy

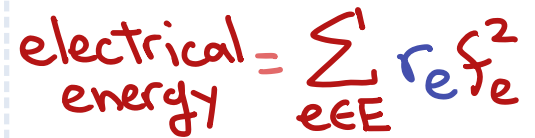
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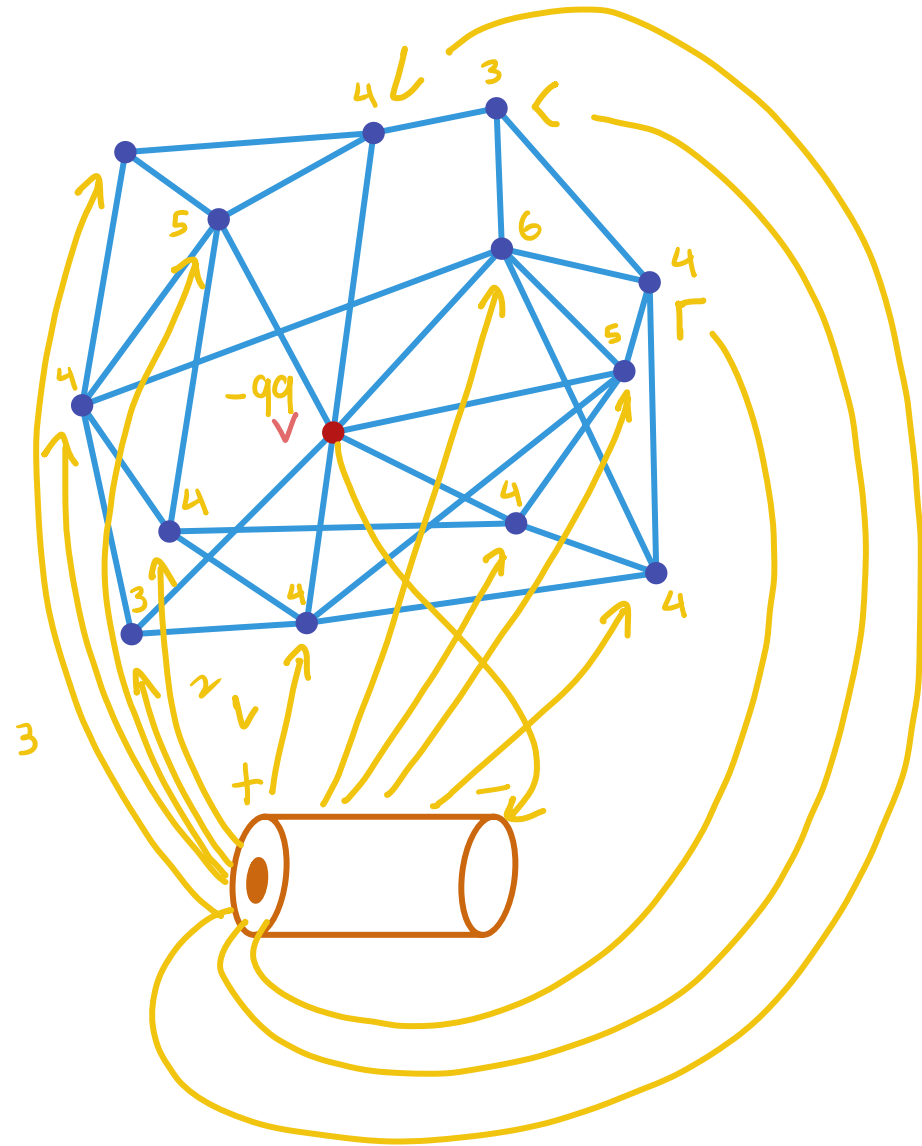
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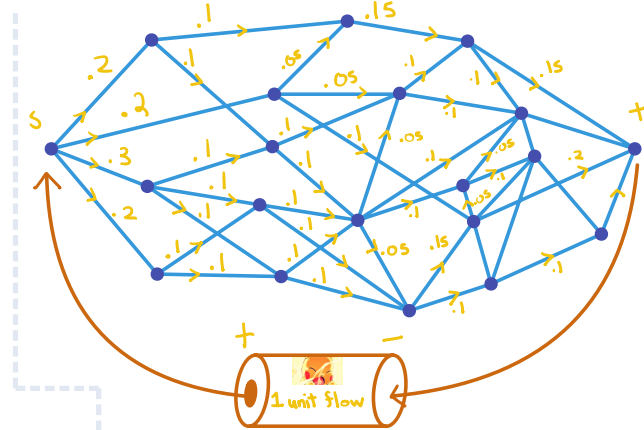
$$(\text{effective resist. of } d) = \langle d, L^{-1}d \rangle$$

$\Rightarrow p$ encodes flow routing

$$d_v = \begin{cases} \deg(u) & v \neq t \\ (2m - \deg(t)) & v = t \end{cases}$$



Lemma
 $H(u,v) + H(v,u) = 2m \left(\begin{array}{l} \text{energy of unit} \\ (u,v)\text{-electric flow} \end{array} \right)$



$$\text{electrical energy} = \sum_{e \in E} r_e f_e^2$$

electrical flow = least energy

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$$\min_{f \in \mathbb{R}^E} \frac{1}{2} \sum_e r_e f_e^2 \text{ s.t. } Bf = d$$

(electrical energy) (f is (s,t)-flow)

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Ohm's law: $f = R^{-1} B^T p$
 for electric flow f , electric potentials p

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Lemma

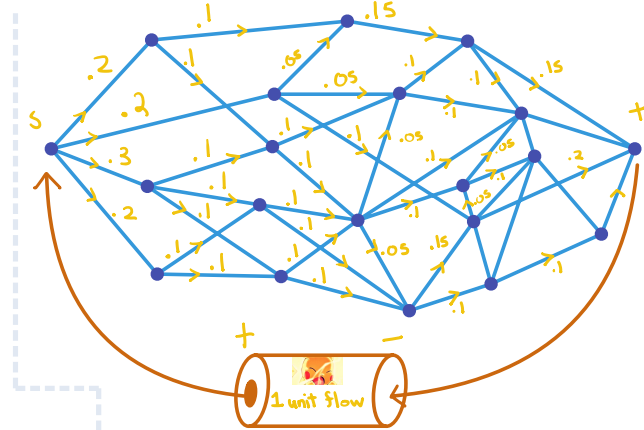
$$H(u,v) + H(v,u) = 2m \left(\begin{array}{l} \text{energy of unit} \\ (u,v)\text{-electric flow} \end{array} \right)$$

proof: let $p = H(\cdot, v)$

$$q = H(\cdot, u)$$

$$r = p - q$$

$$H(u,v) + H(v,u) =$$



$$\text{electrical energy} = \sum_{e \in E} r_e f_e^2$$

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(electrical energy) (f is (s,t)-flow)

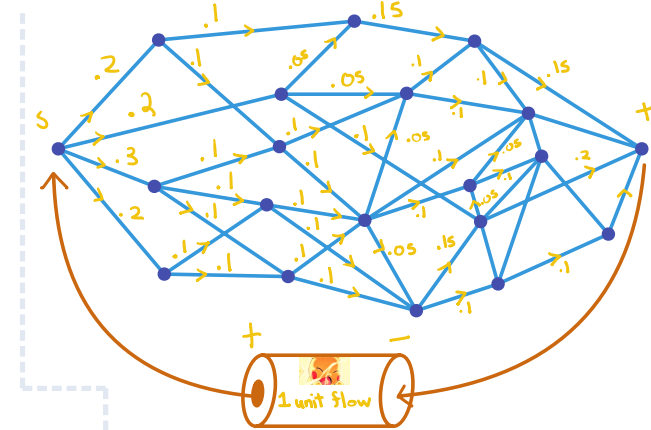
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$$\text{Ohm's law: } f = R^{-1} B^T p$$

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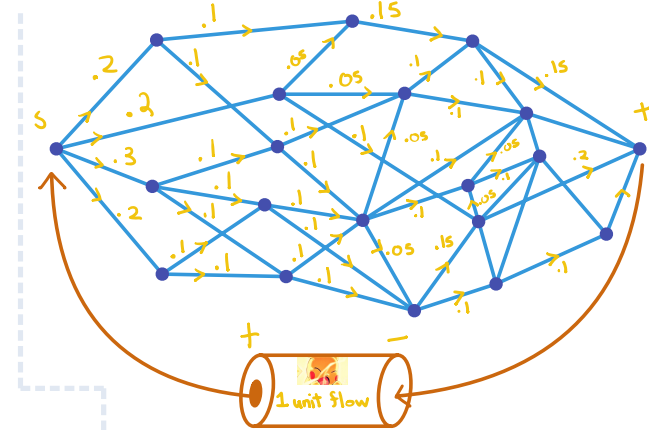
(electrical energy) (f is (s,t)-flow)

effective resistance of d = optimum value/energy

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(electrical energy) (f is (s)ti-slow)

effective resistance of d = optimum value/energy

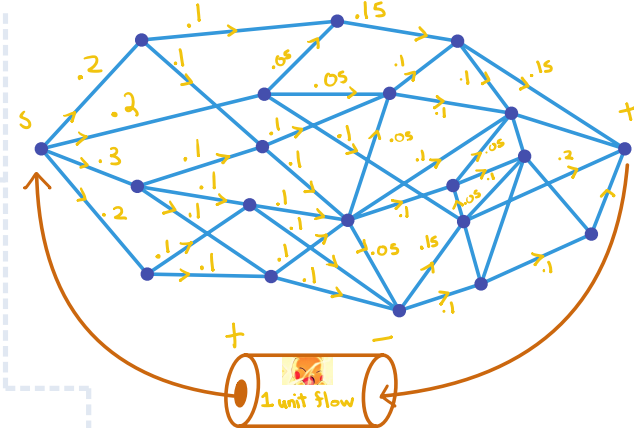
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Lemma $H(u,v) + H(v,u) = 2m$ (energy of unit (u,v) -electric flow)

Theorem $C(s) \leq 2mn$



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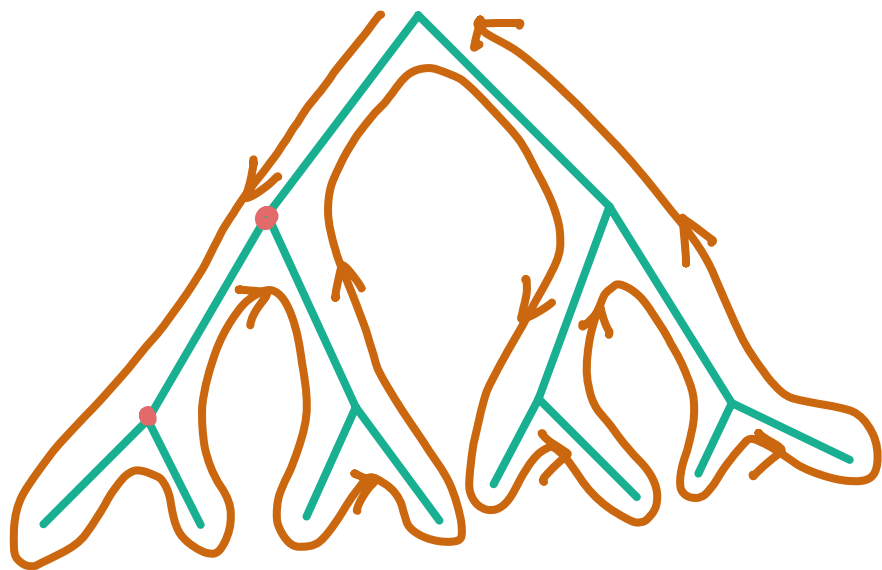
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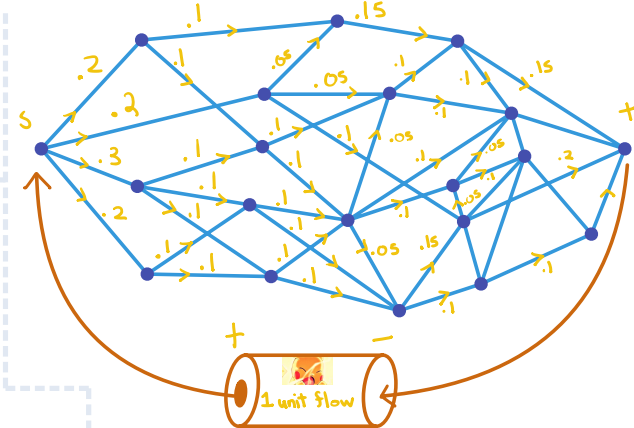
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proof Six traversal of spanning tree



$$\text{total time} = \sum_{\{u,v\} \in T} H(u,v) + H(v,u)$$

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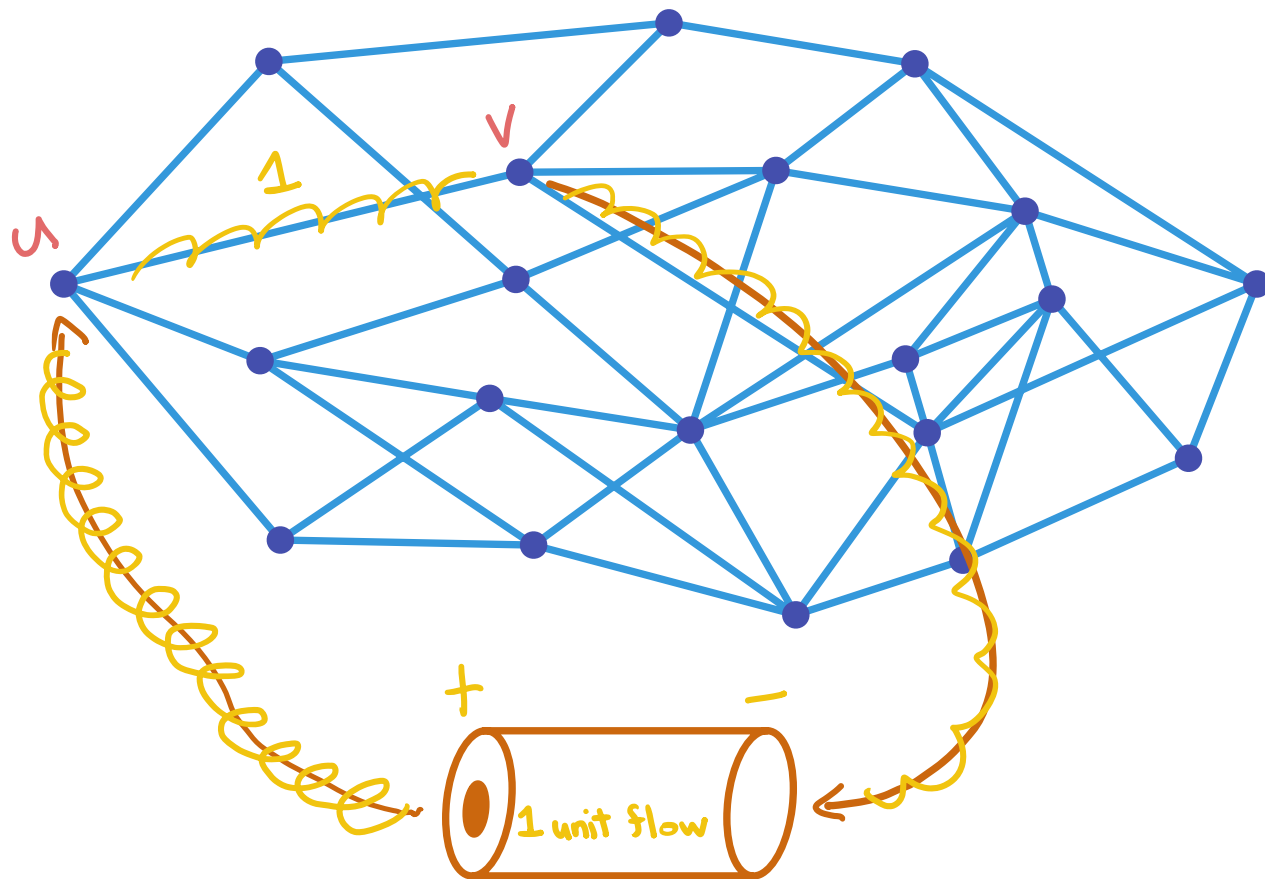
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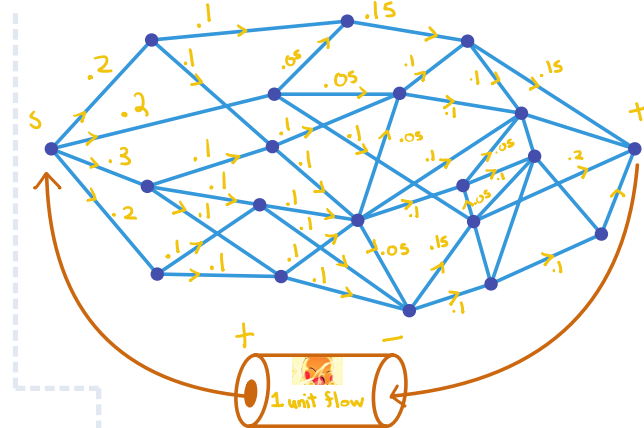
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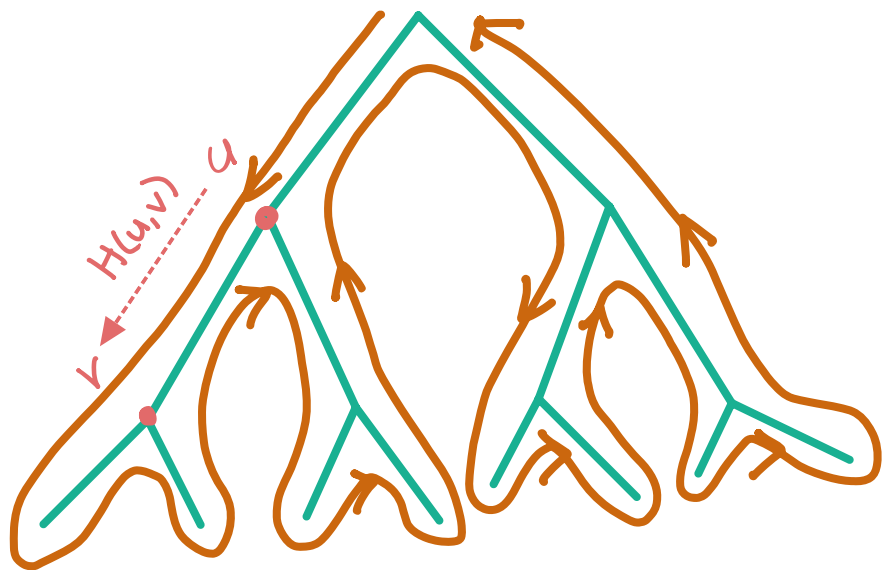
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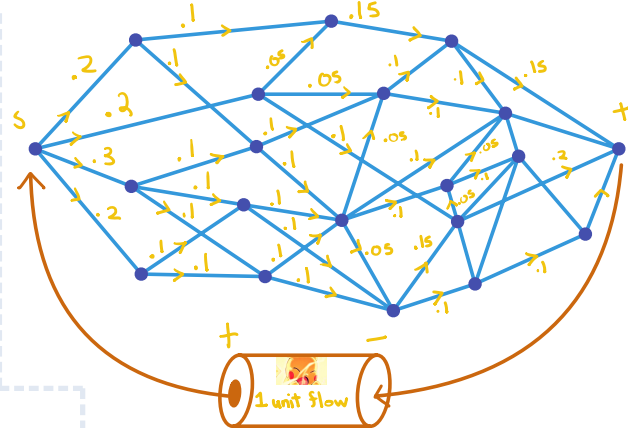
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