Today

- Bourgain intuition
- Expansion claim
- Proof of ↑
- Proof of Bourgain w/

Recall

An embedding of metric space (V,d) into metric space (V',d') is a function $f: V \to V'$

f has distortion α if $d(u,v) \leq d'(f(u),f(v)) \leq \alpha \cdot d(u,v)$ $\forall u,v \in V$

Given metric (V,δ)

The (closed) radius r ball centered at $x \in V$ is $B(x,r) := \{y \in V : \delta(x,y) \leq r\}$

The open radius r ball centered at $x \in V$ is $B^o(x,r) := \{y \in V : \delta(x,y) < r\}$

may not need

Strong Cauchy-Schwarz: $\sum_i |u_i v_i| \leq \sqrt{\sum_i u_i^2}\sqrt{\sum_i v_i^2} = \|u\| \cdot \|v\|$ $\forall u,v \in \mathbb{R}^n$

Concentration Framework

a) Show (*) true if all RVs near $\mathbb{E}$

b) Concentration: one RV near $\mathbb{E}$ w/ high Pr

c) Union Bound: all RVs at $\mathbb{E}$ w/ high Pr

Don't really need

Chernoff Bound

Let $X_1, X_2, \ldots, X_n$ be independent RVs

s.t. $X_i = \begin{cases} 1 & \text{w/ Pr } p_i \\ 0 & \text{o/w} \end{cases}$

Let $X := \sum_i X_i$, $\mu := \mathbb{E}[X]$

Then $\forall \delta \in (0,1)$

$$\Pr(X \leq (1-\delta)\cdot\mu) \leq \exp(-\delta^2 \mu/2)$$

Last time: (V,d) for $V \subseteq \mathbb{R}^n$ embeds into (V',d) for $V' \subseteq \mathbb{R}^k$ and $k \ll n$

But not all metrics are from subsets of $\mathbb{R}^n$ w/ Euc. distance, e.g. shortest paths on graphs; see hw.

This time: *any* metric embeds into (V,d) for $V \subseteq \mathbb{R}^n$ w/ low distortion

Bourgain's Theorem: given *any* n-point metric (V,δ), $\exists$ (poly-time computable) embedding f w/ distortion $O(\log n)$ of (V,δ) into $(\tilde{V},d)$ for $\tilde{V} \subseteq \mathbb{R}^{O(\log^2 n)}$

Euc. distance

Can reduce to $O(\log n)$ w/ JL

Construction of f

Intuition: estimate distances by difference in distances to "waypoint" sets

Distances to sets

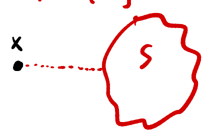
For $S \subseteq V$, $x \in V$, let $S(x) := \operatorname{argmin}_{y \in S} \delta(x,y)$ and $\delta(x,S) := \delta(x, S(x))$

Claim: $\delta(x,S) \le \delta(x,y) + \delta(y,S)$ $\forall x,y \in V$, $S \subseteq V$ (set triangle inequality)

Have $\delta(x,S) = \delta(x,S(x)) \le \delta(x,S(y)) \underset{\text{triangle inequality}}{\le} \delta(x,y) + \delta(y,S(y)) = \delta(x,y) + \delta(y,S)$

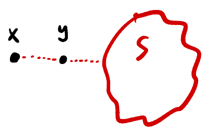
Will let $\tilde{x} := f(x)$

Fix some $S \subseteq V$, $x \overset{f}{\rightsquigarrow} (\delta(x,S))$

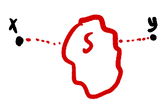


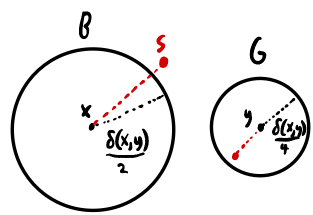
$\overset{f}{\rightsquigarrow} (\delta(x,S))$

Distances never go up: $d(\tilde{x},\tilde{y}) = |\delta(x,S) - \delta(y,S)| \underset{\text{Set Triangle inequality}}{\le} \delta(x,y)$ $\forall x,y \in V$



Distances can go down: e.g. when $\delta(x,S) = \delta(y,S)$ $\forall x,y \in V$





When distances don't go down much:

Let $B := B\left(x, \frac{\delta(x,y)}{2}\right)$, $G := \left(y, \frac{\delta(x,y)}{4}\right)$

trivial if Only care about x,y → If $S \cap G$ and $S \not\cap B$ then $d(\tilde{x},\tilde{y}) = |\delta(x,S) - \delta(y,S)| \ge \frac{\delta(x,y)}{4}$

If $|B| = |G|$ and $S \leftarrow V$ w/ Pr $\frac{1}{|B|}$ then above w/ $\Omega(1)$ prob.

↳ and ditto $\forall x', y'$ like this

Problem: need distances to always not increase, not just w/ $\Omega(1)$ probality

Solution: $\Theta(\log n)$ repetitions

Problem: many different $|B|$ for pairs x, y

Solution: try all possible values of $|B|$ as powers of 2

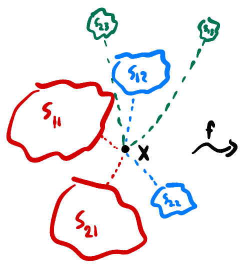
<u>Bourgain:</u> Let $c \geq 1$ be a large constant chosen later

For $j \in [\log n]$ ($|B|$ possibilities)

For $i \in [c \cdot \log n]$ (repetitions)

S_{ij} contains each $v \in V$ independently w/ Pr $\frac{1}{2^j}$

$\tilde{X}_{ij} = \delta(x, S_{ij})$ so $\tilde{x} \in \mathbb{R}^{c \cdot \log^2 n}$



$\overset{f}{\rightsquigarrow} \tilde{x} = (\delta(x, S_{11}), \delta(x, S_{12}), \delta(x, S_{13}), \ldots)$

Expansion Claim: $\sum_{i,j} |\tilde{x}_{i;j} - \tilde{y}_{i;j}| \ge \frac{c}{40} \cdot \log n \cdot \delta(x,y)$ $\quad \forall x,y$ except w/ Pr $\le \frac{1}{n}$

can skip, come back if time

Proof of Bourgain Using Expansion Claim

WTS $\delta(x,y) \le d(\tilde{x},\tilde{y}) \le O(\log n)\cdot\delta(x,y)$

Observe $\delta(x,S_{i;j}) - \delta(y,S_{i;j}) \le \delta(x,y)$ $\forall i,j$ b/c $\delta(x,S_{i;j}) \overset{\text{set triangle inequality}}{\le} \delta(x,y)+\delta(y,S_{i;j})$

So $d(\tilde{x},\tilde{y}) = \sqrt{\sum_{i,j}(\tilde{x}_{i;j}-\tilde{y}_{i;j})^2} = \sqrt{\sum_{i,j}\left(\delta(x,S_{i;j})-\delta(y,S_{i;j})\right)^2} \le \sqrt{\sum_{i,j}(\delta(x,y))^2} = \sqrt{c}\cdot\log n\cdot\delta(x,y)$

OTOH $\quad d(\tilde{x},\tilde{y}) = \frac{\|\tilde{x}-\tilde{y}\|\cdot\|\overset{\in \mathbb{R}^{c\cdot\log^2 n}}{\mathbb{1}}\|}{\|\mathbb{1}\|} \ge \frac{\sum_{i,j}|\tilde{x}_{i;j}-\tilde{y}_{i;j}|}{\sqrt{c}\cdot\log n} \ge \frac{\sqrt{c}}{40}\cdot\delta(x,y) \ge \delta(x,y)$

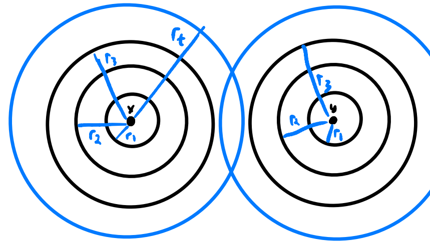
Strong Cauchy-Schwarz + $\|\mathbb{1}\| = \sqrt{c}\cdot\log n$

Expansion Claim

c large enough

Bourgain follows by probabalistic method

Proof of Expansion Claim



Fix $x, y \in V$

Let $r_j :=$ min r s.t. $|B(x,r)|, |B(y,r)| \geq 2^j$

Let $t :=$ min t s.t. $2r_t \geq \delta(x,y)$,

For simplicity will <u>assume</u> $2r_t = \delta(x,y)$

So $\boxed{\frac{\delta(x,y)}{2} \leq r_t}$ (1)

Also for $j \leq t$ since $r_{j-1} \leq r_j$ have $\boxed{r_j + r_{j-1} \leq 2r_j \leq \delta(x,y)}$ (2)

Also, for every $j \leq t$ $\boxed{|B^{o}(x, r_j)| \text{ or } |B^{o}(y, r_j)| < 2^j}$ (3)

for every $j < t$ $\boxed{|B(x, r_j)| \text{ and } |B(y, r_j)| \geq 2^j}$ (4)

(To dispense w/ assumption:

Redefine $r_t := \frac{\delta(x,y)}{2}$ let $\tilde{r}_t$ be old r_t

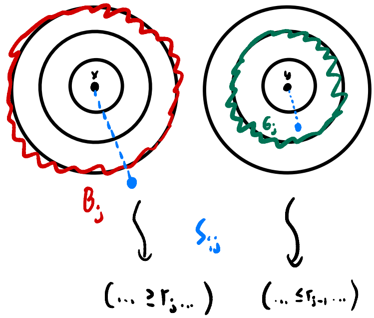
(1), (4) trivial

Still have $r_{t-1} \leq r_t$ since o/w $2r_{t-1} \geq 2r_t = \delta(x,y)$ contradicting t choice

So $r_t + r_{t-1} \leq 2r_t = \delta(x,y) \to$ gives (2)

Also $r_t \leq \hat{r}_t$ by definition $\to$ gives (3))

For fixed $j \le t$, have $\sum_i^{l} |\tilde{X}_{ij} - \tilde{y}_{ij}| \ge \frac{c}{20}\cdot \log n\,(r_j - r_{j-1})$ w/ $\Pr \ge 1 - \frac{1}{n^4}$



WLOG suppose $|B^o(x, r_j)| < 2^j$ (3)

Let $B_j = B^o(x, r_j)$ → Want empty

Let G_j be $B(y, r_{j-1})$ → want non-empty

Let $E_i := G_j \cap S_{ij} \neq \emptyset$ and $B_j \cap S_{ij} = \emptyset$

If E_i then $|\tilde{X}_{ij} - \tilde{y}_{ij}| \ge r_j - r_{j-1}$

If $B_j \cap S_{ij} = \emptyset$ then $\tilde{X}_{ij} = \delta(x, S_{ij}) \ge r_j$

If $G_j \cap S_{ij} \neq \emptyset$ then $\tilde{y}_{ij} = \delta(y, S_{ij}) \le r_{j-1}$

So if E_i then $|\tilde{X}_{ij} - \tilde{y}_{ij}| \ge r_j - r_{j-1}$

$\Pr(E_i) \ge \frac{1}{10}$

Notice $|B_j| < 2^j$ and $|G_j| \ge 2^{j-1}$ (4)

$$\Pr(G_j \cap S_{ij} \neq \emptyset) \ge 1 - \left(1 - \frac{1}{2^j}\right)^{2^{j-1}} \underset{1-x \le e^{-x}\ \forall x}{\ge} 1 - \exp(-2^{j-1}/2^j) = 1 - \frac{1}{\sqrt{e}}$$

$$\Pr(B_j \cap S_{ij} = \emptyset) \ge \left(1 - \frac{1}{2^j}\right)^{2^j} = \left(1 - .63\,\frac{1}{.63 \cdot 2^j}\right)^{2^j} \overset{1-.63x \ge e^{-x}}{\ge} \exp(-.63) = \frac{1}{e^{.63}}$$

But $j \le t$ so $B_j \cap G_j = \emptyset$ (2)

So $B_j \cap S_{ij} = \emptyset$ and $G_j \cap S_{ij} \neq \emptyset$ are independent and $\left(1 - \frac{1}{\sqrt{e}}\right)\left(\frac{1}{e^{.63}}\right) \ge \frac{1}{10}$

Let $X_i := \mathbb{1}(E_i)$ and $X := \sum_i^l X_i$ so $\mathbb{E}[X] \ge \frac{c}{10}\cdot \log n$

$\Pr(X \le \frac{c}{20}\cdot\log n) \le \frac{1}{n^4}$ by Chernoff for c large constant → $\sum_i^l |\tilde{X}_{ij} - \tilde{y}_{ij}| \ge \frac{c}{20}\cdot \log n\,(r_j - r_{j-1})$ w/ $\Pr \ge 1 - \frac{1}{n^4}$

By union bound over log n j $\sum_i^l |\tilde{X}_{ij} - \tilde{y}_{ij}| \ge \frac{c}{20}\cdot \log n\,(r_j - r_{j-1})$ w/ $\Pr \ge 1 - \frac{1}{n^3}$ $\forall j \le t$

Thus
$$\sum_{i,j}^{l} |\tilde{X}_{ij} - \tilde{y}_{ij}| \ge \sum_{i, j \le t}^{l} |\tilde{X}_{ij} - \tilde{y}_{ij}| \ge \frac{c}{20}\cdot\log n \sum_{j \le t}^{l} (r_j - r_{j-1}) \underset{\substack{\text{telescoping} \\ + \\ r_0 = 0}}{=} \frac{c}{20}\cdot \log n \cdot r_t \underset{r_t \ge \frac{\delta(x,y)}{2}\ (1)}{\ge} \frac{c}{20}\cdot\log n\cdot\frac{\delta(x,y)}{2}$$

except w/ $\Pr \le \frac{1}{n^3}$

By a union bound over $\le n^2$ x, y have the expansion claim