

CS 466/666 : Algorithm Design and Analysis , Spring 2018 , Waterloo.

## Lecture 1: Introduction

We begin with the course overview and information , and then we see Karger's minimum cut algorithm.

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Course homepage : <https://cs.uwaterloo.ca/~lapchi/cs466>

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### Course overview

In a first algorithms course , we have learnt different combinatorial techniques ( divide and conquer , greedy algorithms , dynamic programming , local search , etc ) and data structures ( heaps , balanced trees ) to design and analyze efficient algorithms for various problems ( shortest paths , maximum flow ). These techniques are elegant and insightful.

When they work , they are deterministic and always return optimal solutions .

However , as we also learnt in a first algorithms course , most combinatorial problems are NP-complete , and we don't know ( and perhaps we don't expect ) efficient algorithms to solve these problems optimally . So , we need new techniques to cope with NP-complete problems .

Also , many of the fastest deterministic algorithms for polynomial time solvable problems are complicated and difficult to be implemented ( shortest paths , minimum spanning trees - maximum flow ).

It would be very nice to have simple and fast algorithms that can be implemented in practice .

In this course , we will learn more modern techniques in designing algorithms , using tools from probability theory , linear algebra , and continuous optimization .

These techniques will help us design faster and simpler algorithms for basic problems , approximation algorithms for NP-hard problems , and sometimes achieve something impossible for deterministic algorithms ( e.g. sublinear algorithms ).

### ① Randomized algorithms :

Actually , there are more than thirty years of active research in randomized algorithms , and probabilistic ideas are indispensable in the design and analysis of algorithms .

In the first part of the course , we will introduce basic tools such as concentration inequalities ( e.g. Chernoff bound ) , probabilistic methods , random walks , Schwartz-Zippel lemma

and see applications in graph sparsification (fast algorithms), data streaming (sublinear algorithms), Markov chain Monte Carlo method in sampling and counting (only know polytime algorithms), network coding (distributed computing), parallel matching (parallel algorithms).

## ② Linear Algebra / Spectral Analysis

In the second part of the course, we will learn how to use concepts from linear algebra such as eigenvalues and eigenvectors to design and analyze algorithms.

Traditionally, eigenvalues and eigenvectors are useful in analyzing random walks and in designing algorithms for graph partitioning.

Through the analysis of random walks, we will see the interesting perspective of seeing a graph as an electrical network and use concepts such as effective resistances for graph problems.

Recently, this perspective has found surprising applications in graph sparsification and solving linear equations, that lead to faster algorithms for many combinatorial problems.

## ③ Linear Programming and Continuous Optimization

In the third part of the course, we will see that a large class of combinatorial problems can be modeled as a linear programming problem, using the concept of extreme point solutions.

Using linear programming, we will see examples of designing approximation algorithms for NP-hard problems.

Recently, this idea of solving combinatorial optimization problems using continuous optimization techniques have led to some breakthroughs, and we will try to see one of them.

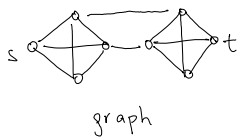
Approach: Each of this topic can take the entire semester. Instead, we will take a broader view on the main ideas and won't try to see as many applications as possible or go into the most difficult results in these topics. I try to cover basic and general ideas useful to a broader audience. I will also try to provide pointers and references for further reading.

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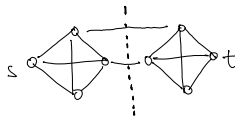
## Maximum Flow Minimum Cut: A Motivating Problem

We are given an unweighted undirected graph  $G=(V,E)$  and two specified vertices  $s$  and  $t$ . The minimum  $s$ - $t$  cut problem is to remove a minimum number of edges to disconnect  $s$  and  $t$ .

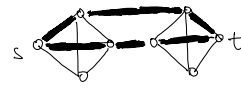
The maximum s-t flow problem is to find a maximum set of edge-disjoint paths from s to t.



graph



min s-t cut : 2 edges



max s-t flow : 2 paths

It is not difficult to see that the max s-t flow value is at most the min s-t value.

The famous max-flow min-cut theorem proves that the optimal values are always the same.

One way to prove this is to use the augmenting path algorithm (similar to the one for bipartite matching), and this provides an  $O(|V||E|)$  time algorithm to solve both problems.

With additional combinatorial ideas (blocking flow, binary length function) and advanced data structures (dynamic trees), Goldberg-Rao gave a  $O(\min\{|E|^{1.5}, |E||V|^{\frac{2}{3}}\})$  time algorithm, which is deterministic and can be extended to the weighted case and directed graphs.

Then, for thirty years, no one knows how to improve this result.

In this course, we will look at this problem using different techniques.

Graph sparsification: Using random sampling or spectral method, we will see that any graph can be approximated by a sparse graph such that all the cut values are approximately the same.

This implies a faster approximation algorithm for the min s-t cut problem when the graph is dense.

Linear programming: The maximum flow problem can be formulated as a linear programming problem.

$$\begin{aligned} \max \quad & \sum_{e \in \delta^{\text{out}}(s)} x_e \\ \text{subject to} \quad & 0 \leq f_e \leq 1 \quad \forall e \in E \quad // \text{ capacity constraints} \\ & \sum_{e \in \delta^{\text{in}}(v)} f_e = \sum_{e \in \delta^{\text{out}}(v)} f_e \quad \forall v \neq \{s, t\} \quad // \text{ flow conservation constraints} \end{aligned}$$

Here, we formulate the maximum s-t flow problem in directed graphs, where  $\delta^{\text{in}}(v)$  denotes the set of incoming edges to  $v$  and  $\delta^{\text{out}}(v)$  denotes the set of outgoing edges from  $v$ .

The problem on undirected graphs can be reduced to directed graphs (exercise).

We will learn techniques to prove that there is always an optimal integral solution (i.e.  $f_e \in \{0, 1\} \forall e$ )

to the above linear program, and to derive the max-flow min-cut theorem from linear programming duality.

Moreover, we will learn the recent algorithm to "round" an optimal fractional solution to an optimal integral solution in nearly linear time, using random walks!

Spectral techniques and continuous optimization: Recently, graph sparsification techniques and combinatorial ideas are combined to give a nearly linear time algorithm for computing "electrical flow".

Interestingly, using the multiplicative update method, this electrical flow solver can be used to give a fast approximation algorithm for computing maximum flow.

This is the first breakthrough that leads to an exciting line of active research that eventually improves the long standing Goldberg-Rao result.

We will see many of these results (or at least the main ideas) in this course, along with the applications of probabilistic and linear algebraic techniques to other problems.

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### Course information

The course outline is posted on the course homepage. Detailed information can be found there.

The following is a list of background knowledge that is required for this course.

- first course in discrete math (induction, contradiction, asymptotics, graphs).
- first course in algorithms (time complexity, recursion, reductions, basic data structures and algorithms).
- first course in probability (random variables, Gaussians, expectation, variance).
- first course in linear algebra (rank, linear independence, determinant, eigenvalues, orthonormal basis).

I encourage you to solve the problems in homework 0 (no need to submit) to test your basic probability skills.

For other topics, please check the page <https://cs.uwaterloo.ca/~lapchi/cs270> for the same course that

I taught in Berkeley. You can get a good idea about the pace and the difficulty of this course.

Requirements: homework 40% (5 assignments)  
midterm 20% (June 27, 7-8:50pm)  
final exam 40%

Request: Try not to use electronic devices in lectures, especially playing games / browsing / facebook / email are not allowed. Reading or taking notes are okay.

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### Randomized minimum cut

Problem: In the minimum cut problem, we are given an unweighted undirected graph  $G=(V,E)$ , and the objective is to find a minimum subset of edges  $F \subseteq E$  so that  $G-F$  is disconnected.

Simple ideas: A simple observation is that a minimum cut is also a min s-t cut for some s,t. So, one can compute min s-t cut for all s,t and take a minimum one, and this naive algorithm requires  $n^2$  calls of maximum flow.

Then, one observes that it is enough to just fix an arbitrary vertex as s and just compute min s-t cut for all possible t, and this gives an algorithm in  $n$  maxflow time.

Deterministic algorithms: For a while, this global min-cut problem seems more difficult than min s-t cut.

Then, Matula (1987) gave a very nice algorithm that computes min-cut in  $O(|V||E|)$  time.

His new idea is to do a graph search and identify an edge that can be contracted and repeat.

Randomized algorithms: Karger came up with the idea of random contraction and improved the runtime to  $\tilde{O}(|V|^2)$ , which is faster than computing min s-t cut. Eventually, he gave a near-linear time  $\tilde{O}(|E|)$  algorithm, for the minimum cut problem, which is very interesting and surprising.

Here, the  $\tilde{O}$  notation hides some polylog factor in the runtime, e.g.  $O(n^2 \log^3 n) = \tilde{O}(n^2)$ .

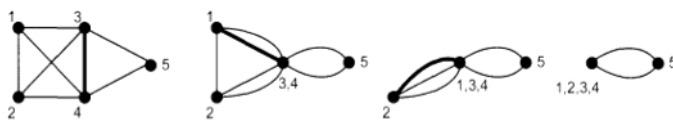
We will present an  $O(|V|^4)$ -time algorithm and mention how it can be improved to  $\hat{O}(|V|^2)$ .

Karger's algorithm is very simple.

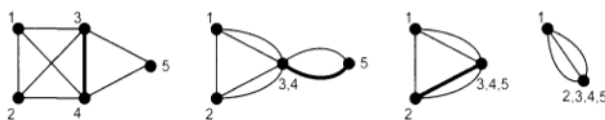
- While there are more than two vertices in the graph
- Pick a random edge and contract the two endpoints
- Output the edges between the remaining vertices.

By "contracting" an edge, we mean to identify the two endpoints as a single vertex, putting both on the same side.

See the picture below from the book by Mitzenmacher and Upfal.



(a) A successful run of min-cut.



(b) An unsuccessful run of min-cut.

Observation: Each vertex in an intermediate graph is a subset of vertices in the original graph.

So, each cut in an intermediate graph corresponds to a cut in the original graph.

Hence, a min-cut in an intermediate graph is at least a min-cut in the original graph.

Theorem The probability that the algorithm outputs a minimum cut is at least  $\frac{2}{n(n-1)}$ , where  $n$  is the number of vertices in the input graph.

Proof Let  $F$  be a minimum cut and let  $k = |F|$  be the number of edges in  $F$ .

If we never contract an edge in  $F$  until the algorithm ends, then the algorithm succeeds.

What is the probability that an edge in  $F$  is contracted in the  $i$ -th iteration?

By the observation, the min-cut value in the  $i$ -th iteration is at least  $k$ .

Note that it implies that every vertex is of degree at least  $k$ , as otherwise we can disconnect a single vertex from the graph by removing less than  $k$  edges.

Therefore, the number of edges in the  $i$ -th iteration is at least  $(n-i+1) \cdot k/2$ .

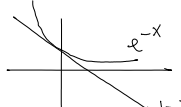
Since we pick a random edge to contract, the probability that we pick an edge in  $F$  is at most  $k / ((n-i+1)k/2) = \frac{2}{n-i+1}$ .

So, the probability that  $F$  survives until the end is at least

$$\left(1 - \frac{2}{n}\right) \cdot \left(1 - \frac{2}{n-1}\right) \cdots \left(1 - \frac{2}{3}\right) = \frac{n-2}{n} \cdot \frac{n-3}{n-1} \cdot \frac{n-4}{n-2} \cdots \frac{2}{4} \cdot \frac{1}{3} = \frac{2}{n(n-1)} \cdot \square$$

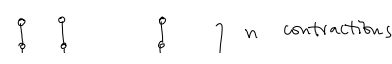
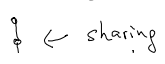
Improving success probability A simple way is to repeat the whole procedure many times.

Suppose we repeat for  $t$  times. Then the failure probability is at most  $\left(1 - \frac{2}{n(n-1)}\right)^t$

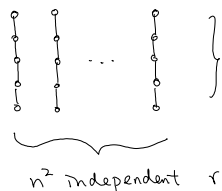
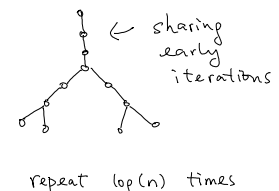
Recall that  $1-x \leq e^{-x}$ ,  which can be derived from Taylor expansion (good to review some basic calculus, e.g. Stirling's approx)

Therefore,  $\left(1 - \frac{2}{n(n-1)}\right)^t \leq e^{-\frac{2t}{n(n-1)}}$ . So, if we set  $k = 10n(n-1)$ , then failure probability  $\leq e^{-20}$ .

Running time: One execution can be implemented in  $O(n^2)$  time, and the total runtime is  $O(n^4)$ .

Improving running time: The observation is that the failure probability is only large near the end of one execution, while it is very small in the beginning. So, the idea is that we only repeat the later iterations but not the early iterations. Pictorially, the  $O(n^4)$  algorithm is like   $n$  contractions, while it is much better to do  ← sharing

repeat the later iterations but not the early iterations. Pictorially, the  $O(n^4)$  algorithm

is like  } n contractions, while it is much better to do 

$n^2$  independent repetitions

repeat  $\log(n)$  times

You may see more details about this in homework 1.

Combinatorial structure: An interesting corollary of the theorem is that there are at most  $O(n^2)$  min-cuts in an undirected graph, because each min-cut survives with probability  $\Omega(\frac{1}{n^2})$  and the events that two different min-cut survive are disjoint. This is a non-trivial statement to prove using other arguments.

minimum k-cut The algorithm can be extended to give a  $n^{O(k)}$  algorithm for finding a minimum k-cut, which is nontrivial to do by a deterministic algorithm.

Notice that the minimum k-cut problem is NP-hard if k is given as an input.

Open question: Can you design a fast algorithm for computing global vertex connectivity?

## Quick basic probability review (Mitzenmacher-Upfal chapter 1)

Sample space  $\Omega$ : set of all possible outcomes, each with a "probability" associated with it.

Event E: subset of outcomes.  $\Pr(E)$  = sum of the probabilities of its outcomes

Axioms: ①  $0 \leq \Pr(E) \leq 1$  ②  $\Pr(\Omega) = 1$  ③  $\Pr(\bigcup_i E_i) = \sum_i \Pr(E_i)$  for disjoint  $E_i$ .

Union bound:  $\Pr(\bigcup_i E_i) \leq \sum_i \Pr(E_i)$

Inclusion-exclusion principle:  $\Pr(\bigcup_i E_i) = \sum_i \Pr(E_i) - \sum_{i,j} \Pr(E_i \cap E_j) + \sum_{i,j,k} \Pr(E_i \cap E_j \cap E_k) - \dots$   
 (see homework 0)  $+ (-1)^{l+1} \sum_{1 \leq i_1 < \dots < i_l} \Pr(\bigcap_{r=1}^l E_{i_r}) \dots$

Conditional probability:  $\Pr(E|F) = \Pr(E \cap F) / \Pr(F)$

Independence:  $\Pr(\bigcap_i E_i) = \prod_i \Pr(E_i)$

Total probability: Let  $E_i$  be disjoint and  $\bigcup_i E_i = \Omega$ .

$$\text{Then } \Pr(B) = \sum_i \Pr(B \cap E_i) = \sum_i \Pr(B|E_i) \Pr(E_i)$$

Baye's law: Let  $E_i$  be disjoint and  $\bigcup_i E_i = \Omega$ .

$$\text{Then } \Pr(E_j|B) = \frac{\Pr(B|E_j) \Pr(E_j)}{\sum_i \Pr(B|E_i) \Pr(E_i)}$$

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Homework

- ① Solve problems in homework 0.
- ② Review basic probability background (e.g. chapter 1 of Mitzenmacher-Upfal).