# 5339 - Algorithms design under a geometric lens Spring 2014, CSE, OSU Lecture 1: Introduction

Instructor: Anastasios Sidiropoulos

January 8, 2014

#### Geometry in algorithm design

► Computational geometry. Computing properties of geometric objects.

#### Geometry in algorithm design

- Computational geometry. Computing properties of geometric objects.
  - Point sets, polygons, surfaces, terrains, polyhedra, etc.

#### Geometry in algorithm design

- Computational geometry. Computing properties of geometric objects.
  - ▶ Point sets, polygons, surfaces, terrains, polyhedra, etc.
  - Diameter, volume, traversals, motion planning, etc.
- Geometric interpretation of data.
  - ► Treating input data set as a geometric object / space.

#### Geometry in algorithm design

- Computational geometry. Computing properties of geometric objects.
  - ▶ Point sets, polygons, surfaces, terrains, polyhedra, etc.
  - Diameter, volume, traversals, motion planning, etc.
- Geometric interpretation of data.
  - ► Treating input data set as a geometric object / space.
  - Optimization / mathematical programming / geometric relaxations.

#### Computational geometry

#### Examples of problems

lacktriangle Given a set of points P in some ambient space  ${\mathcal S}$ 

## Computational geometry

#### Examples of problems

- lacktriangle Given a set of points P in some ambient space  ${\cal S}$
- Compute efficiently a property of P
  - Diameter
  - Closest Pair
  - Traveling Salesperson Problem (TSP)
  - Minimum Spanning Tree (MST)

## Computational geometry

#### Examples of problems

- lacktriangle Given a set of points P in some ambient space  ${\cal S}$
- Compute efficiently a property of P
  - Diameter
  - Closest Pair
  - Traveling Salesperson Problem (TSP)
  - Minimum Spanning Tree (MST)
- ▶ The *difficulty/complexity* of the problem depends on S.
  - Topology
  - Dimension

► Often, data consists of a collection of records, each with multiple attributes.

- Often, data consists of a collection of records, each with multiple attributes.
  - ► Computer vision (e.g. face recognition)



- ► Often, data consists of a collection of records, each with multiple attributes.
  - ► Computer vision (e.g. face recognition)
  - ► Computational biology (e.g. DNA sequences)





- Often, data consists of a collection of records, each with multiple attributes.
  - ► Computer vision (e.g. face recognition)
  - ► Computational biology (e.g. DNA sequences)
  - pandora.com (Music Genome Project: 400 attributes per song)







- Often, data consists of a collection of records, each with multiple attributes.
  - ► Computer vision (e.g. face recognition)
  - ► Computational biology (e.g. DNA sequences)
  - pandora.com (Music Genome Project: 400 attributes per song)
  - Engineering, Medicine, Psychology, Finance, . . .







- ➤ **Similarity search:** Given a "query" record, find the most *similar* one in the data set, e.g.:
  - Find the most similar face.
  - Fingerprint recognition.
  - On-line dating.
  - Personalized medicine.

- ➤ **Similarity search:** Given a "query" record, find the most *similar* one in the data set, e.g.:
  - Find the most similar face.
  - ► Fingerprint recognition.
  - On-line dating.
  - Personalized medicine.
- ► **Clustering:** Partition the set of records into similar sets, e.g.:
  - Partition songs into music genres.

- ➤ **Similarity search:** Given a "query" record, find the most *similar* one in the data set, e.g.:
  - Find the most similar face.
  - ► Fingerprint recognition.
  - On-line dating.
  - Personalized medicine.
- ▶ **Clustering:** Partition the set of records into similar sets, e.g.:
  - Partition songs into music genres.
- Compressed representations:
  - Compute succinct approximate representation of the data.
  - Dimensionality reduction.

- ➤ **Similarity search:** Given a "query" record, find the most *similar* one in the data set, e.g.:
  - Find the most similar face.
  - ► Fingerprint recognition.
  - On-line dating.
  - Personalized medicine.
- ► **Clustering:** Partition the set of records into similar sets, e.g.:
  - Partition songs into music genres.
- Compressed representations:
  - Compute succinct approximate representation of the data.
  - Dimensionality reduction.
- Sketching: Summarization
  - Finding a (very small) subset of representative records.

- ➤ **Similarity search:** Given a "query" record, find the most *similar* one in the data set, e.g.:
  - Find the most similar face.
  - ► Fingerprint recognition.
  - On-line dating.
  - Personalized medicine.
- ► **Clustering:** Partition the set of records into similar sets, e.g.:
  - Partition songs into music genres.
- Compressed representations:
  - Compute succinct approximate representation of the data.
  - Dimensionality reduction.
- Sketching: Summarization
  - Finding a (very small) subset of representative records.
- **.** . . .

#### Dramatis personae

Most data comes in two possible forms:

- ► Metric spaces
- Graphs

## Metric spaces

A metric space is a pair  $(X, \rho)$ , where:

- ▶ *X* is the set of points.
- ▶  $\rho: X \times X \to \mathbb{R}_{\geq 0}$  satisfies:
  - ▶ For all  $x, y \in X$ , we have  $\rho(x, y) = 0$  if and only if x = y.
  - ▶ For all  $x, y \in X$ , we have  $\rho(x, y) = \rho(y, x)$ .
  - ▶ For all  $x, y, z \in X$ , we have  $\rho(x, y) \le \rho(x, z) + \rho(z, y)$ .

## Metric spaces

A metric space is a pair  $(X, \rho)$ , where:

- X is the set of points.
- ▶  $\rho: X \times X \to \mathbb{R}_{\geq 0}$  satisfies:
  - ▶ For all  $x, y \in X$ , we have  $\rho(x, y) = 0$  if and only if x = y.
  - ▶ For all  $x, y \in X$ , we have  $\rho(x, y) = \rho(y, x)$ .
  - ▶ For all  $x, y, z \in X$ , we have  $\rho(x, y) \le \rho(x, z) + \rho(z, y)$ .

Examples of metric spaces?

#### Graphs as metric spaces

Let G = (V, E) be a graph. We will often endow G with non-negative edge lengths

length :  $E o \mathbb{R}_{\geq 0}$ 

#### Graphs as metric spaces

Let G = (V, E) be a graph. We will often endow G with non-negative edge lengths

length : 
$$E o \mathbb{R}_{\geq 0}$$

Then, G gives rise to a *shortest-path metric*  $d_G$ , where for any  $u, v \in V$ ,

$$d_G(u, v) = \min_{P: path from u to v} length(P),$$

where

$$\operatorname{length}(v_1,\ldots,v_k) = \sum_{i=1}^{k-1} \operatorname{length}(\{v_i,v_{i+1}\}).$$

#### Graphs as metric spaces

Let G = (V, E) be a graph. We will often endow G with non-negative edge lengths

length : 
$$E o \mathbb{R}_{\geq 0}$$

Then, G gives rise to a *shortest-path metric*  $d_G$ , where for any  $u, v \in V$ ,

$$d_G(u, v) = \min_{P: path from u \text{ to } v} length(P),$$

where

$$\operatorname{length}(v_1,\ldots,v_k) = \sum_{i=1}^{k-1} \operatorname{length}(\{v_i,v_{i+1}\}).$$

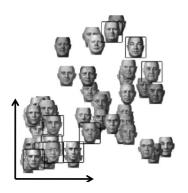
Examples of shortest-path metrics?

One possible interpretation (but not the only one!):

▶ Suppose each record has *d* numerical attributes.

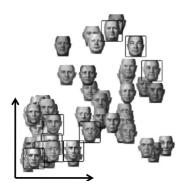
One possible interpretation (but not the only one!):

- ► Suppose each record has *d* numerical attributes.
- ▶ Treat each record as a point in  $\mathbb{R}^d$ .



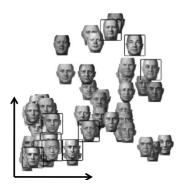
One possible interpretation (but not the only one!):

- ► Suppose each record has *d* numerical attributes.
- ▶ Treat each record as a point in  $\mathbb{R}^d$ .
- $\ell_p$ -distance corresponds to dissimilarity.



One possible interpretation (but not the only one!):

- Suppose each record has d numerical attributes.
- ▶ Treat each record as a point in  $\mathbb{R}^d$ .
- $\ell_p$ -distance corresponds to dissimilarity.



▶ What is the right norm?



## What is the right norm?

▶ The input might not always be Euclidean.

## What is the right norm?

- ▶ The input might not always be Euclidean.
- E.g. edit-distance:
  - ▶ Metric space  $(X, \rho)$ .
  - $X = \{0, 1\}^d$ , for some d > 0.
  - $\rho(x, y) = \min \# \text{ of insertions/deletions to obtain } y \text{ from } x.$

## What is the right norm?

- ▶ The input might not always be Euclidean.
- E.g. edit-distance:
  - Metric space  $(X, \rho)$ .
  - $X = \{0, 1\}^d$ , for some d > 0.
  - $ho(x,y) = \min \# \text{ of insertions/deletions to obtain } y \text{ from } x.$
- Do we need completely different methods for each space?

Metric spaces  $M = (X, \rho)$ ,  $M' = (X', \rho')$ .

A metric embedding is a mapping  $f: X \to X'$ .

The distortion of f is a parameter that quantifies how  $good\ f$  is.

Metric spaces  $M = (X, \rho)$ ,  $M' = (X', \rho')$ .

A metric embedding is a mapping  $f: X \to X'$ .

The distortion of f is a parameter that quantifies how  $good\ f$  is.



low distortion



Metric spaces  $M = (X, \rho)$ ,  $M' = (X', \rho')$ .

A metric embedding is a mapping  $f: X \to X'$ .

The distortion of f is a parameter that quantifies how  $good\ f$  is.



low distortion



high distortion



Metric spaces  $M = (X, \rho)$ ,  $M' = (X', \rho')$ . A metric embedding is a mapping  $f : X \to X'$ .

$$\mathsf{distortion}(f) = \left(\max_{x,y \in X} \frac{\rho'(f(x),f(y))}{\rho(x,y)}\right) \cdot \left(\max_{x',y' \in X} \frac{\rho(x',y')}{\rho'(f(x'),f(y'))}\right)$$

▶ Can we *simplify* a space S, while preserving its geometry?

- ▶ Can we *simplify* a space S, while preserving its geometry?
- ▶ Can we embed S into a *simpler* space S', with low distortion?

- ▶ Can we *simplify* a space S, while preserving its geometry?
- ▶ Can we embed S into a *simpler* space S', with low distortion?
- Is the embedding efficiently computable?

- ▶ Can we *simplify* a space S, while preserving its geometry?
- ▶ Can we embed S into a *simpler* space S', with low distortion?
- Is the embedding efficiently computable?
- If this is possible, then we can obtain faster algorithms!

# Simplification via embeddings



# Simplification via embeddings





# Simplification via embeddings



**Question:** Can we embed a complicated space into some simpler space, with small distortion?

### Theorem (Bourgain '85)

### Theorem (Bourgain '85)

Any n-point metric space admits an embedding into Euclidean space with distortion  $O(\log n)$ .

▶ I.e. every point x is mapped to some vector in  $f(x) \in \mathbb{R}^d$ , for some finite d.

### Theorem (Bourgain '85)

- ▶ I.e. every point x is mapped to some vector in  $f(x) \in \mathbb{R}^d$ , for some finite d.
- ▶ The new distance is  $||f(x) f(y)||_2$ .

### Theorem (Bourgain '85)

- ▶ I.e. every point x is mapped to some vector in  $f(x) \in \mathbb{R}^d$ , for some finite d.
- ▶ The new distance is  $||f(x) f(y)||_2$ .
- ▶ Corollary: Every n-point metric space can be stored using linear space, with error/distortion O(log n).

### Theorem (Bourgain '85)

- ▶ I.e. every point x is mapped to some vector in  $f(x) \in \mathbb{R}^d$ , for some finite d.
- ▶ The new distance is  $||f(x) f(y)||_2$ .
- Corollary: Every n-point metric space can be stored using linear space, with error/distortion O(log n).
- This embedding is efficiently computable.

### Theorem (Bourgain '85)

- ▶ I.e. every point x is mapped to some vector in  $f(x) \in \mathbb{R}^d$ , for some finite d.
- ▶ The new distance is  $||f(x) f(y)||_2$ .
- Corollary: Every n-point metric space can be stored using linear space, with error/distortion O(log n).
- This embedding is efficiently computable.
- Problems in general metrics can be reduced to Euclidean space.

### Embedding metric space into graphs

Any n-point metric space can be embedded into a n-vertex graph, with distortion 1.

### Embedding metric space into graphs

Any n-point metric space can be embedded into a n-vertex graph, with distortion 1.

Storing a graph on n vertices requires  $O(n^2)$  space.

## Embedding metric space into graphs

Any n-point metric space can be embedded into a n-vertex graph, with distortion 1.

Storing a graph on n vertices requires  $O(n^2)$  space. Can we embed into *sparse* graphs?

Theorem ([Peleg and Schäffer])

For any  $c \ge 1$ , any n-point metric space admits an embedding with distortion c into a graph with  $O(n^{1+1/c})$  edges.

#### Corollary

Any n-point metric space admits an embedding with distortion  $O(\log n)$  into a graph with O(n) edges.



Let 
$$G = (V, E)$$
, and suppose  $|E| = \binom{n}{2}$ .

Let G = (V, E), and suppose  $|E| = \binom{n}{2}$ . We will embed G into some graph G' = (V, E') with  $|E'| \ll |E|$ , with distortion at most some c > 1.

Let G = (V, E), and suppose  $|E| = \binom{n}{2}$ .

We will embed G into some graph G' = (V, E') with  $|E'| \ll |E|$ , with distortion at most some c > 1.

**Observation:** We may assume that for any  $\{u, v\} \in E$ , we have

$$length(\{u,v\}) = d_G(u,v)$$

(if not, setting length( $\{u, v\}$ ) =  $d_G(u, v)$  does not change the shortest-path metric).

Let G = (V, E), and suppose  $|E| = \binom{n}{2}$ .

We will embed G into some graph G' = (V, E') with  $|E'| \ll |E|$ , with distortion at most some c > 1.

**Observation:** We may assume that for any  $\{u, v\} \in E$ , we have

$$length({u,v}) = d_G(u,v)$$

(if not, setting length( $\{u, v\}$ ) =  $d_G(u, v)$  does not change the shortest-path metric).

Sort E in non-decreasing length, i.e.

$$length(e_1) \leq length(e_2) \leq \ldots \leq length(e_{|E|}).$$

Let G = (V, E), and suppose  $|E| = \binom{n}{2}$ .

We will embed G into some graph G' = (V, E') with  $|E'| \ll |E|$ , with distortion at most some c > 1.

**Observation:** We may assume that for any  $\{u, v\} \in E$ , we have

$$length({u,v}) = d_G(u,v)$$

(if not, setting length( $\{u, v\}$ ) =  $d_G(u, v)$  does not change the shortest-path metric).

Sort E in non-decreasing length, i.e.

$$length(e_1) \leq length(e_2) \leq \ldots \leq length(e_{|E|}).$$

Initialize  $E' = \emptyset$ .



Let G = (V, E), and suppose  $|E| = \binom{n}{2}$ .

We will embed G into some graph G' = (V, E') with  $|E'| \ll |E|$ , with distortion at most some c > 1.

**Observation:** We may assume that for any  $\{u, v\} \in E$ , we have

$$length({u,v}) = d_G(u,v)$$

(if not, setting length( $\{u, v\}$ ) =  $d_G(u, v)$  does not change the shortest-path metric).

Sort *E* in non-decreasing length, i.e.

$$length(e_1) \leq length(e_2) \leq \ldots \leq length(e_{|E|}).$$

Initialize  $E' = \emptyset$ .

For i = 1 to |E|

if  $G' \cup e_i$  does not contain a cycle with at most c edges:

add  $e_i$  to E'



## Analysis

**Claim:** G' does not contain a cycle with at most c edges.

## Analysis

**Claim:** G' does not contain a cycle with at most c edges.

Why?

### **Analysis**

**Claim:** G' does not contain a cycle with at most c edges.

Why?

In other words, G' has girth at least c + 1.

#### Lemma

The embedding of G into G' has distortion at most c.

#### Proof.

Let  $\{u,v\} \in E$ . If  $\{u,v\} \in E'$ , then  $d_G(u,v) = d_{G'}(u,v)$ . Otherwise, by construction, there exists a path with at most c edges between u and v in G' (since otherwise we would have added  $\{u,v\}$  to G'). All these edges are considered before  $\{u,v\}$ , and thus their length is at most length( $\{u,v\}$ ). If follows that  $d_{G'}(u,v) \leq c \cdot d_G(u,v)$ .

It remains to consider the case  $\{u, v\} \notin E$ . Let  $P = v_1, v_2, \dots, v_k$  be a shortest-path in G between u and v. We have

$$d_{G'}(u, v) \le \sum_{i=1}^{k-1} d_{G'}(v_i, v_{i+1}) \le \sum_{i=1}^{k-1} c \cdot \operatorname{length}(v_i, v_{i+1})$$

$$= \sum_{i=1}^{k-1} c \cdot d_G(v_i, v_{i+1}) = c \cdot d_G(u, v)$$

#### Lemma

Any graph with n vertices, and girth at least c+1, contains at most  $n+n^{1+1/\lfloor c/2\rfloor}$  edges.

#### Lemma

Any graph with n vertices, and girth at least c+1, contains at most  $n+n^{1+1/\lfloor c/2\rfloor}$  edges.

### Corollary

$$|E'| = O(n^{1+1/\lfloor c/2\rfloor}).$$

#### Lemma

Any graph G' with n vertices, and girth at least c+1, contains at most  $n+n^{1+1/\lfloor c/2\rfloor}$  edges.

#### Proof.

Assume c = 2k.

#### Lemma

Any graph G' with n vertices, and girth at least c+1, contains at most  $n+n^{1+1/\lfloor c/2\rfloor}$  edges.

#### Proof.

Assume c = 2k.

Let G' = (V, E'). Suppose |E'| = m.

The average degree is  $\bar{d} = 2m/n$ .

There is a subgraph  $H \subseteq G'$ , with minimum degree at least

$$\delta = \bar{d}/2$$
. Why?

#### Lemma

Any graph G' with n vertices, and girth at least c+1, contains at most  $n+n^{1+1/\lfloor c/2\rfloor}$  edges.

#### Proof.

Assume c = 2k.

Let G' = (V, E'). Suppose |E'| = m.

The average degree is  $\bar{d} = 2m/n$ .

There is a subgraph  $H \subseteq G'$ , with *minimum* degree at least  $\delta = \bar{d}/2$ . Why?

▶ Removing a vertex of degree  $< \bar{d}/2$  does not decrease the average degree.

#### Lemma

Any graph G' with n vertices, and girth at least c+1, contains at most  $n+n^{1+1/\lfloor c/2\rfloor}$  edges.

#### Proof.

Assume c = 2k.

Let G' = (V, E'). Suppose |E'| = m.

The average degree is  $\bar{d} = 2m/n$ .

There is a subgraph  $H \subseteq G'$ , with *minimum* degree at least  $\delta = \bar{d}/2$ . Why?

▶ Removing a vertex of degree  $< \bar{d}/2$  does not decrease the average degree.

Let  $v_0$  be a vertex in H. The k-neighborhood of  $v_0$  is a tree. Why?

#### Lemma

Any graph G' with n vertices, and girth at least c+1, contains at most  $n+n^{1+1/\lfloor c/2\rfloor}$  edges.

#### Proof.

Assume c = 2k.

Let G' = (V, E'). Suppose |E'| = m.

The average degree is  $\bar{d} = 2m/n$ .

There is a subgraph  $H \subseteq G'$ , with *minimum* degree at least  $\delta = \bar{d}/2$ . Why?

▶ Removing a vertex of degree  $< \bar{d}/2$  does not decrease the average degree.

Let  $v_0$  be a vertex in H. The k-neighborhood of  $v_0$  is a tree. Why? The number of vertices in this tree is at most

$$1 + \delta + \delta(\delta - 1) + \ldots + \delta(\delta - 1)^{k-1} \ge (\delta - 1)^k$$

#### Lemma

Any graph G' with n vertices, and girth at least c + 1, contains at most  $n + n^{1+1/\lfloor c/2 \rfloor}$  edges.

#### Proof.

Assume c = 2k.

Let G' = (V, E'). Suppose |E'| = m.

The average degree is  $\bar{d} = 2m/n$ .

There is a subgraph  $H \subseteq G'$ , with minimum degree at least  $\delta = \bar{d}/2$ . Why?

• Removing a vertex of degree  $< \bar{d}/2$  does not decrease the average degree.

Let  $v_0$  be a vertex in H. The k-neighborhood of  $v_0$  is a tree. Why? The number of vertices in this tree is at most

$$1 + \delta + \delta(\delta - 1) + \ldots + \delta(\delta - 1)^{k-1} \ge (\delta - 1)^k$$

So, 
$$n \geq (\delta - 1)^k$$
, and  $m = \delta n/2 = \delta n \leq n^{1+1/k} + n$ .

