Fast Generation of Random Spanning Trees and the Effective Resistance Metric

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joint work with Aleksander Mądry and Damian Straszak

EPFL, Lausanne, Switzerland University of Wrocław, Poland **Problem:** given an undirected graph G = (V, E), sample a spanning tree T uniformly at random.

Notation

 $\mathcal{T}(G)$: set of spanning trees of G

Output every tree T with prob. $1/|\mathcal{T}(G)|$.



- Matrix-tree-theorem methods
 - $\mathcal{O}(mn^{\omega})$ (Guenoche 1983)
 - $\mathcal{O}(n^{\omega})$ (Colbourn et al. 1996)
- Random-walk methods
 - O(mn) (Aldous 1990, Broder 1989)
 - $\widetilde{\mathcal{O}}(m\sqrt{n})$ (Kelner-Mądry 2009)

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- Random-walk methods (good for sparse graphs)
 - $O(n^{2.00})$ (Aldous 1990, Broder 1989)
 - $\widetilde{\mathcal{O}}(n^{1.50})$ (Kelner-Mądry 2009)
 - $\widetilde{\mathcal{O}}(n^{1.33})$ (this work)

assuming $m = \mathcal{O}(n)$. Fastest known algorithm for $m \leq \mathcal{O}(n^{1.5})$.

- Run a random walk on G.
- Whenever a new vertex is hit, add to T the edge through which it was hit.
- Once G is covered, output T.



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Time = $\mathcal{O}(\text{cover time}) = \mathcal{O}(mn)$. **Question:** do we need to simulate this process in full? Improving upon $\mathcal{O}(mn)$ (Kelner-Mądry, FOCS 2009) Improving upon $\mathcal{O}(mn)$ (Kelner-Mądry, FOCS 2009)

First step: find a bad example.

$1 \boxdot 2 \boxdot 3 \boxdot 4 \boxdot 5 \boxdot 6 \boxdot 7 \boxdot 8 \boxdot 9$

$$\operatorname{cov}(G) = \Theta(n^2)$$

Out of the O(nm) steps of the walk, we only care about n-1 (those that visit a new vertex).

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Issue: too much walking over already-explored parts. (We gain no new information this way.)



Plan:

- after we cover a blue subgraph we don't want to traverse it anymore
- whenever we return there, we'd rather just know through which edge we will exit, and exit (shortcutting the walk)


Requirements:

- we want to keep the cover time of each blue subgraph low
- walking the red edges is costly we want to reduce their number



Fact (Leighton, Rao 1999)

Can partition G into regions such that:

- diameters of regions are small (\sqrt{m}) ,
- number of cut edges is small (\sqrt{m}) .
- Walking over each region until it is covered takes $\tilde{\mathcal{O}}(m^{3/2})$ steps in total.
- Walking the red edges until G is covered takes $\widetilde{\mathcal{O}}(m^{3/2})$ steps.



Task: for a vertex v from the region and an edge e from the region's boundary, compute $P_v(e)$: probability that a walk started at v will exit the region through e.

This can be done using electrical flows and fast Laplacian solvers, also in time $\widetilde{\mathcal{O}}(m^{3/2}).$



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Theorem (Kelner, Mądry 2009)

One can sample a uniformly random spanning tree in time $\widetilde{\mathcal{O}}(m^{3/2})$. Can be improved to $\widetilde{\mathcal{O}}(m\sqrt{n})$.

Improving upon $\widetilde{\mathcal{O}}(m\sqrt{n})$ (this work)

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- Cover time: Θ(n^{3/2}) Kelner-Mądry gives no improvement over simple random-walk algorithm
- No nice cut: any cut cuts either at least \sqrt{n} edges or leaves regions of diameter at least \sqrt{n}
- Source of problem: G₁ and G₂
 - are far away from each other
 - have large min-cut

Are G_1 and G_2 really far away from each other?

Matthews bound

 $\operatorname{cov}(G) \leqslant \widetilde{\mathcal{O}}(m \cdot \operatorname{diam}(G))$

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Tighter bound

$$\operatorname{cov}(G) = \widetilde{\Theta}(m \cdot \operatorname{diam}_{\operatorname{eff}}(G)) \leqslant \widetilde{\mathcal{O}}(m \cdot \operatorname{diam}(G))$$

where $\operatorname{diam}_{\operatorname{eff}}(G) = \max_{s,t \in G} R_{\operatorname{eff}}(s,t)$.



Before: G_1 and G_2 are **far away** in the graph-distance metric.



Now: G_1 and G_2 are **close** in the effective-resistance metric. (They are connected by many paths.)



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And we should treat $G_1 \cup G_2$ as one region! The exterior of $G_1 \cup G_2$ is easy to partition nicely. We obtained a nice region D:

- large
- low effective-resistance-diameter
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diam (G) high	$diam_{\mathrm{eff}}(D)$ low
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stop the walk once G covered	stop the walk once D covered
slow	fast
learn <i>T</i>	only learn $T \cap D$
done in one shot	not done yet – but much progress

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We learn $T \cap D$. How to use this knowledge?

We **condition** on the choice of $T \cap D$.

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Example



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Example



Our algorithm

- Find nice region *D*.
- Sample $T \cap D$

(run random walk with shortcutting until D is covered).

Condition on this choice, and repeat.
Interior of *D* (large) is eradicated – lots of progress!

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Can show: we can always either

- find a nice region D, or
- identify two large regions G_1 and G_2 which are far away in the effective-resistance metric.

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Can show: we can always either

- find a nice region D, or
- identify two large regions G_1 and G_2 which are far away in the effective-resistance metric. Then they have a small min-cut!

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Lemma ($R_{\rm eff}$ vs. Cuts)

If $R_{eff}(G_1, G_2) \ge m^{1/3}$, then $mincut(G_1, G_2) \le m^{1/3}$.

Roughly speaking, we make this cut and recurse on both halves.

Theorem (Mądry, Straszak, T. 2015)

One can generate a uniformly random spanning tree in expected time $\widetilde{\mathcal{O}}(m^{4/3}).$

Open questions:

- for non-sparse graphs: improve $\widetilde{\mathcal{O}}(m^{4/3})$ to $\widetilde{\mathcal{O}}(mn^{1/3})$
 - (like Kelner-Mądry improve $\widetilde{\mathcal{O}}(m^{3/2})$ to $\widetilde{\mathcal{O}}(mn^{1/2})$)
 - would give a single algorithm best for all regimes of sparsity
 - seems to require fast approximation of vertex cuts
- faster algorithms
- other applications of:

Lemma ($R_{\rm eff}$ vs. Cuts)

 $mincut(v_1, v_2) \leqslant \sqrt{\frac{m}{R_{eff}(v_1, v_2)}}$

Thank you!