

# Lecture 8

Lecturer: David P. Williamson

Scribe: Victor Reis

In this lecture, we continue the proof of Cheeger's inequality and explore similar bounds on the largest eigenvalue of the normalized Laplacian. Recall that the normalized Laplacian is given by  $\mathcal{L} = D^{-1/2}L_G D^{-1/2}$ , where

$$D^{-1/2} = \begin{pmatrix} \frac{1}{\sqrt{d(1)}} & 0 & \cdots & 0 \\ 0 & \frac{1}{\sqrt{d(2)}} & \cdots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \cdots & \frac{1}{\sqrt{d(n)}} \end{pmatrix},$$

and  $d(i)$  is the degree of vertex  $i$ . When  $S \subseteq V$ , we define  $\delta(S)$  as the set of edges with exactly one endpoint in  $S$ , and  $\text{vol}(S) = \sum_{i \in S} d(i)$ . The conductance of  $S$  is defined as

$$\phi(S) = \frac{|\delta(S)|}{\min(\text{vol}(S), \text{vol}(V - S))},$$

and the conductance of  $G$  is defined as  $\phi(G) = \min_{S \subseteq V} \phi(S)$ . Finally, let  $\lambda_1 \leq \lambda_2 \leq \cdots \leq \lambda_n$  denote the eigenvalues of  $\mathcal{L}$ .

## 1 Cheeger's Inequality

**Theorem 1 (Cheeger's inequality, upper bound)** *We have  $\phi(G) \leq \sqrt{2\lambda_2}$ .*

Last time, we showed that, for any vector  $y \in \mathbb{R}^n$  with  $\sum_{i \in V} d(i)y(i) = 0$ , we can find  $S_t \subseteq \text{supp}(y) = \{i \in V : y(i) \neq 0\}$  such that  $\frac{|\delta(S_t)|}{\text{vol}(S_t)} \leq \sqrt{2R(y)}$ , where

$$R(y) = \frac{\sum_{(i,j) \in E} (y(i) - y(j))^2}{\sum_{i \in V} d(i)y(i)^2}.$$

We also saw that  $\lambda_2 = \min R(y)$ . The issue is that we may have  $\text{vol}(S_t) > \text{vol}(V - S_t)$ . To fix this, we will modify  $y$  so that  $\text{vol}(\text{supp}(y)) \leq m$  (recall that  $\text{vol}(V) = 2m$ ).

The idea is to pick  $c$  such that the two sets  $\{i : y(i) < c\}$  and  $\{i : y(i) > c\}$  both have volume at most  $m$ , then find  $S_t$  for both of them and take the best one.

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<sup>0</sup>This lecture is derived from Lau's 2012 notes, Week 2, <http://appsrv.cse.cuhk.edu.hk/~chi/csc5160/notes/L02.pdf> and Lau's 2015 notes, Lecture 4, <https://cs.uwaterloo.ca/~lapchi/cs798/notes/L04.pdf>.

**Claim 2** Let  $z = y - ce$ , where  $e \in \mathbb{R}^n$  is the vector of all ones. Then

$$(i) \quad z^\top Dz \geq y^\top Dy.$$

$$(ii) \quad z^\top L_G z = y^\top L_G y.$$

(iii) Let  $z_+(i) = \max(0, z(i))$  and  $z_-(i) = \min(0, z(i))$ . Then  $\min(R(z_+), R(z_-)) \leq R(z) \leq R(y)$  and  $\text{supp}(z_+), \text{supp}(z_-)$  both have volume at most  $m$ .

Given the claim, we can finish the proof of Cheeger's inequality. Using the algorithm from last lecture, we find  $S_+ \subseteq \text{supp}(z_+)$ ,  $S_- \subseteq \text{supp}(z_-)$  with

$$\begin{aligned} \min(\phi(S_+), \phi(S_-)) &= \min\left(\frac{|\delta(S_+)|}{\text{vol}(S_+)}, \frac{|\delta(S_-)|}{\text{vol}(S_-)}\right) \leq \min(\sqrt{2R(z_+)}, \sqrt{2R(z_-)}) \\ &\leq \sqrt{2R(y)}, \end{aligned}$$

so that  $\phi(G) \leq \min(\phi(S_+), \phi(S_-)) \leq \min \sqrt{2R(y)} = \sqrt{2\lambda_2}$ , as desired.

**Proof of claim:**

(i) Let  $f(c) = (y - ce)^\top D(y - ce) = \sum_{i \in V} d(i)(y(i) - c)^2$ .

We have  $f'(c) = \sum_{i \in V} (-2y(i)d(i) + 2cd(i)) = 2c \sum_{i \in V} d(i)$ , by  $\sum_i y(i)d(i) = 0$ . Also,  $f''(c) = 2 \sum_i d(i) > 0$ , so that  $f$  is minimized when  $f'(c) = 0 \iff c = 0$ , so that  $z^\top Dz \geq y^\top Dy$ , as desired.

(ii) Indeed,

$$\begin{aligned} z^\top L_G z &= \sum_{(i,j) \in E} (z(i) - z(j))^2 = \sum_{(i,j) \in E} ((y(i) - c) - (y(j) - c))^2 \\ &= \sum_{(i,j) \in E} (y(i) - y(j))^2 = y^\top L_G y. \end{aligned}$$

(iii) Note that

$$z^\top Dz = \sum_{i \in V} d(i)z(i)^2 = \sum_{i \in V} d(i)z_+(i)^2 + \sum_{i \in V} d(i)z_-(i)^2 = z_+^\top D z_+ + z_-^\top D z_-,$$

and

$$z^\top L_G z \geq z_+^\top L_G z_+ + z_-^\top L_G z_-,$$

if we can show that  $(z(i) - z(j))^2 \geq (z_+(i) - z_+(j))^2 + (z_-(i) - z_-(j))^2$  for all  $i, j$ . This follows since if  $z(i)$  and  $z(j)$  have the same sign, then clearly  $(z(i) - z(j))^2 = (z_+(i) - z_+(j))^2 + (z_-(i) - z_-(j))^2$  (where one of the two terms is zero), while if  $z(i)$  and  $z(j)$  have opposite signs then

$$\begin{aligned} (z(i) - z(j))^2 &= z(i)^2 - 2z(i)z(j) + z(j)^2 \\ &\geq z(i)^2 + z(j)^2 \\ &\geq (z_+(i) - z_+(j))^2 + (z_-(i) - z_-(j))^2, \end{aligned}$$

since  $-2z(i)z(j)$  is positive in this case. Therefore,

$$R(y) = \frac{y^\top L_G y}{y^\top D y} \geq R(z) = \frac{z^\top L_G z}{z^\top D z} \geq \frac{z_+^\top L_G z_+ + z_-^\top L_G z_-}{z_+^\top D z_+ + z_-^\top D z_-} \geq \min(R(z_+), R(z_-)),$$

and from our choice of  $c$ , we have  $\text{vol}(z_+) \leq m$  and  $\text{vol}(z_-) \leq m$ .  $\square$

Renato Paes Leme and David Applegate observe that the cuts generated by considering the vectors  $z_+$  and  $z_-$  correspond to sweep cuts in the original vector  $y$ , and so the overall analysis giving the upper bound on  $\phi(G)$  can be thought of as analyzing the sweep cuts of  $y$ .

## 2 Bounds on largest eigenvalue

In the last lecture, we proved that  $\lambda_n \leq 2$ . Note that

$$\lambda_n = \max_{x \in \mathbb{R}^n} \frac{x^\top \mathcal{L} x}{x^\top x} = \max_{x \in \mathbb{R}^n} \frac{x^\top D^{-1/2} L_G D^{-1/2} x}{x^\top x} = \max_{y \in \mathbb{R}^n} \frac{y^\top L_G y}{y^\top D y},$$

where we take  $y = D^{-1/2} x$ . We also claim the following

**Claim 3**  $\lambda_n = 2$  if and only if  $G$  has a bipartite component.

We can easily show the if direction. If  $G$  has a bipartite component  $S$  with sides  $L, R$ , define a vector  $y \in \mathbb{R}^n$  as  $y(i) = 1$  if  $i \in L$ ,  $y(i) = -1$  if  $i \in R$  and  $y(i) = 0$  otherwise.

If  $\delta(A, B)$  denotes the set of edges with one endpoint in  $A$  and another in  $B$ , we have

$$\frac{y^\top L_G y}{y^\top D y} = \frac{\sum_{(i,j) \in E} (y(i) - y(j))^2}{\sum_{i \in V} d(i) y(i)^2} = \frac{4\delta(L, R)}{\text{vol}(S)} = 2.$$

Now we'll show a statement stronger than the converse:  $G$  has a bipartite component when  $\lambda_n = 2$ , and has an “almost” bipartite component when  $\lambda_n$  is close to 2. To make this more precise, consider the quantity

$$\beta(G) = \min_{\substack{S \subseteq V \\ S = L \cup R \\ L \cap R = \emptyset}} \frac{2|E(L)| + 2|E(R)| + |\delta(S)|}{\text{vol}(S)},$$

where  $E(X)$  denotes the set of edges with both endpoints in  $X$ . Alternatively,

$$\beta(G) = \min_{y \in \{-1, 0, 1\}^n} \frac{\sum_{(i,j) \in E} |y(i) + y(j)|}{\sum_{i \in V} d(i) |y(i)|},$$

where  $L = \{i : y(i) = 1\}$ ,  $R = \{i : y(i) = -1\}$  and  $S = L \cup R$ .

Since  $\lambda_n$  is the largest eigenvalue of  $\mathcal{L}$ ,  $\beta_n = 2 - \lambda_n$  is the smallest eigenvalue of  $2I - \mathcal{L} = 2I - (I - \mathcal{A}) = I + \mathcal{A}$ . Hence

$$\beta_n = \min_{x \in \mathbb{R}^n} \frac{x^\top (I + \mathcal{A})x}{x^\top x} = \min_{x \in \mathbb{R}^n} \frac{x^\top D^{-1/2} (D + \mathcal{A}) D^{-1/2} x}{x^\top x} = \min_{y \in \mathbb{R}^n} \frac{y^\top (D + A)y}{y^\top D y};$$

that is,

$$\beta_n = \min_{y \in \mathbb{R}^n} \frac{\sum_{(i,j) \in E} (y(i) + y(j))^2}{\sum_{i \in V} d(i) y(i)^2}.$$

Trevisan proves the following very nice analogy to the Cheeger inequality.

**Theorem 4 (Trevisan 2009)**

$$\frac{1}{2} \beta_n \leq \beta(G) \leq \sqrt{2 \beta_n}.$$

**Proof:** For the first inequality, simply note that

$$\begin{aligned} \beta_n &= \min_{y \in \mathbb{R}^n} \frac{\sum_{(i,j) \in E} (y(i) + y(j))^2}{\sum_{i \in V} d(i) y(i)^2} \leq \min_{y \in \{-1,0,1\}^n} \frac{\sum_{(i,j) \in E} (y(i) + y(j))^2}{\sum_{i \in V} d(i) y(i)^2} \\ &\leq \min_{y \in \{-1,0,1\}^n} \frac{\sum_{(i,j) \in E} 2|y(i) + y(j)|}{\sum_{i \in V} d(i) y(i)^2} = 2\beta(G), \end{aligned}$$

by noticing that  $(y(i) + y(j))^2 \leq 2|y(i) + y(j)|$  for  $y(i), y(j) \in \{-1, 0, +1\}$ .

For the second inequality, pick  $y \in \mathbb{R}^n$  satisfying  $\beta_n = \frac{y^\top (D+A)y}{y^\top y}$  and assume that  $\max_i y^2(i) = 1$  (if this is not true, scale  $y$  accordingly). Choose  $t \in [0, 1]$  uniformly at random, and set  $x(i) = 1$  if  $x(i) \geq \sqrt{t}$ ,  $x(i) = -1$  if  $x(i) \leq -\sqrt{t}$  and  $x(i) = 0$  otherwise.

**Claim 5**  $\mathbb{E}[|x(i) + x(j)|] \leq |y(i) + y(j)| \cdot (|y(i)| + |y(j)|)$  for all  $(i, j) \in E$ .

**Proof of claim:** Without loss of generality suppose  $y(i)^2 \geq y(j)^2$ . If  $y(i), y(j)$  have the same sign then

$$\begin{aligned} \mathbb{E}[|x(i) + x(j)|] &= 1 \cdot \mathbb{P}[y(j)^2 \leq t \leq y(i)^2] + 2 \cdot \mathbb{P}[t \leq y(j)^2] \\ &= y(i)^2 + y(j)^2 \\ &\leq |y(i) + y(j)| \cdot (|y(i)| + |y(j)|). \end{aligned}$$

Otherwise,  $y(i), y(j)$  have different signs, so

$$\begin{aligned} \mathbb{E}[|x(i) + x(j)|] &= 1 \cdot \mathbb{P}[y(j)^2 \leq t \leq y(i)^2] \\ &= y(i)^2 - y(j)^2 \\ &= (y(i) + y(j))(y(i) - y(j)) \leq |y(i) + y(j)| \cdot (|y(i)| + |y(j)|), \end{aligned}$$

as claimed. □

Summing over all  $(i, j) \in E$  and using Cauchy-Schwarz gives

$$\begin{aligned}
\mathbb{E} \left[ \sum_{(i,j) \in E} |x(i) + x(j)| \right] &\leq \sum_{(i,j) \in E} |y(i) + y(j)| \cdot (|y(i)| + |y(j)|) \\
&\leq \sqrt{\sum_{(i,j) \in E} (y(i) + y(j))^2} \sqrt{\sum_{(i,j) \in E} (|y(i)| + |y(j)|)^2} \\
&\leq \sqrt{\beta_n \sum_{i \in V} d(i) y(i)^2} \sqrt{\sum_{(i,j) \in E} 2(y(i)^2 + y(j)^2)} \\
&= \sqrt{2\beta_n} \sum_{i \in V} d(i) y(i)^2 \\
&= \sqrt{2\beta_n} \mathbb{E} \left[ \sum_{i \in V} d(i) |x(i)| \right],
\end{aligned}$$

so that there exists  $x \in \{-1, 0, 1\}^n$  with

$$\beta(G) \leq \frac{\sum_{(i,j) \in E} |x(i) + x(j)|}{\sum_{i \in V} d(i) |x(i)|} \leq \sqrt{2\beta_n},$$

as desired. As with the proof of the Cheeger inequality, we can find such an  $x$  easily because there are only  $n$  possible different vectors  $x$  produced by the algorithm, and these correspond to  $t = y(i)^2$  for all  $i \in V$ . □