

15-857/IV
11/1/2013

$O(m \log n)$ Laplacian Solver (cont)

Goal: Approx $L_G X = b$

Using Precond Iter methods.

Last time chain of subgraphs

$G \supseteq H_0 \supseteq H_1 \supseteq \dots \supseteq H_{\log n}$ (Precond chain)

- 1) Each with same vertex set
 - 2) $E(H_{i+1}) \subseteq E(H_i)$ weights may be bigger!
-

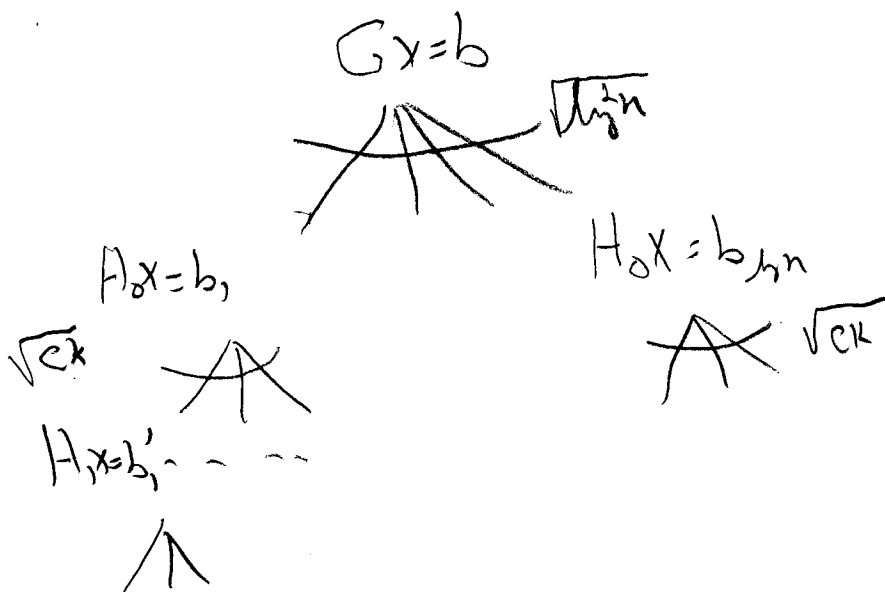
Condition Numbers

$$k(G, H_0) = O(\log^2 n) \quad |E(G)| \approx |E(H_0)|$$

$$k(H_i, H_{i+1}) = O(k) \quad |E(H_i)| \geq k |E(H_{i+1})|$$

Tree of Recursive calls

2



Work per call $O(n, m)$ where $n = \# \text{ vert}$
 $m = \# \text{ non-trivial edges.}$

Note $O(\lg n)$ calls to Spine-heavy solver.

Greedy Elim-1-2

- Goal
- 1) Use GE to remove all degree 1 & 2 nodes.
 - 2) But keep spanning tree.

Greedy Elim

Input: $G = (V, E, w)$ & ST T of G

Output: $\hat{G} = (\hat{V}, \hat{E}, \hat{w})$ & ST \hat{T} of \hat{G}

1) $\hat{G} := G$; $\hat{E}_T = E_T$

2) while $\exists v$ of degree ≤ 2 do

if degree(v) = 1 then remove v .

if degree(v) = 2 $u_1 \xrightarrow{w_1} v \xrightarrow{w_2} u_2$

$$w \leftarrow \frac{w_1 \cdot w_2}{w_1 + w_2}$$

— tree edges
 ~ non-tree edges

Case 1 $u_1 \text{ --- } v \text{ --- } u_2 \Rightarrow u_1 \overset{w}{\text{---}} u_2$ (2 samples)

Case 2 $u_2 \text{ --- } v \text{ --- } u_1 \Rightarrow u_1 \overset{w+w_3}{\text{---}} u_2$

Case 3 $u_1 \text{ --- } v \text{ --- } u_2 \Rightarrow u_1 \text{ --- }^{w+w_3} \text{ --- } u_2$

Claim \hat{T} is ST of \hat{G} & $|\text{nontree}(\hat{G})| \leq |\text{nontree}(G)|$

if $k = |\text{nontree}(G)| = k$ then $|\hat{V}| \leq 2k$ & $|\hat{E}| \leq 3k$

pf

Let $n_1 = \# \text{leaves in } \hat{T}$

$n_2 = \# \text{ degree 2 node in } \hat{T}$

$n_3 = \# \text{ " } \geq 3 \text{ " "}$

note $n_3 < n_1$ thus $n = n_1 + n_2 + n_3 \leq 2n_1 + n_2 \leq 2k$

\hat{G} has $2k-1$ tree edges & k nontree edges

$$m \leq 3k$$

Claim $\text{Stretch}_T(e) \geq \text{Stretch}_{\hat{T}}(e)$

Gaussian Elim Details

5

Reducing solve $Ax=b$ to $\bar{A}\bar{z}=\bar{b}$

$$A = L \begin{pmatrix} I & 0 \\ 0 & \bar{A} \end{pmatrix} L^T$$

solve $L \begin{pmatrix} I & 0 \\ 0 & \bar{A} \end{pmatrix} L^T z = b$

1) solve $L y = b$

2) solve $\begin{pmatrix} I & 0 \\ 0 & \bar{A} \end{pmatrix} \begin{pmatrix} z_1 \\ z_2 \end{pmatrix} = \begin{pmatrix} y_1 \\ y_2 \end{pmatrix}$

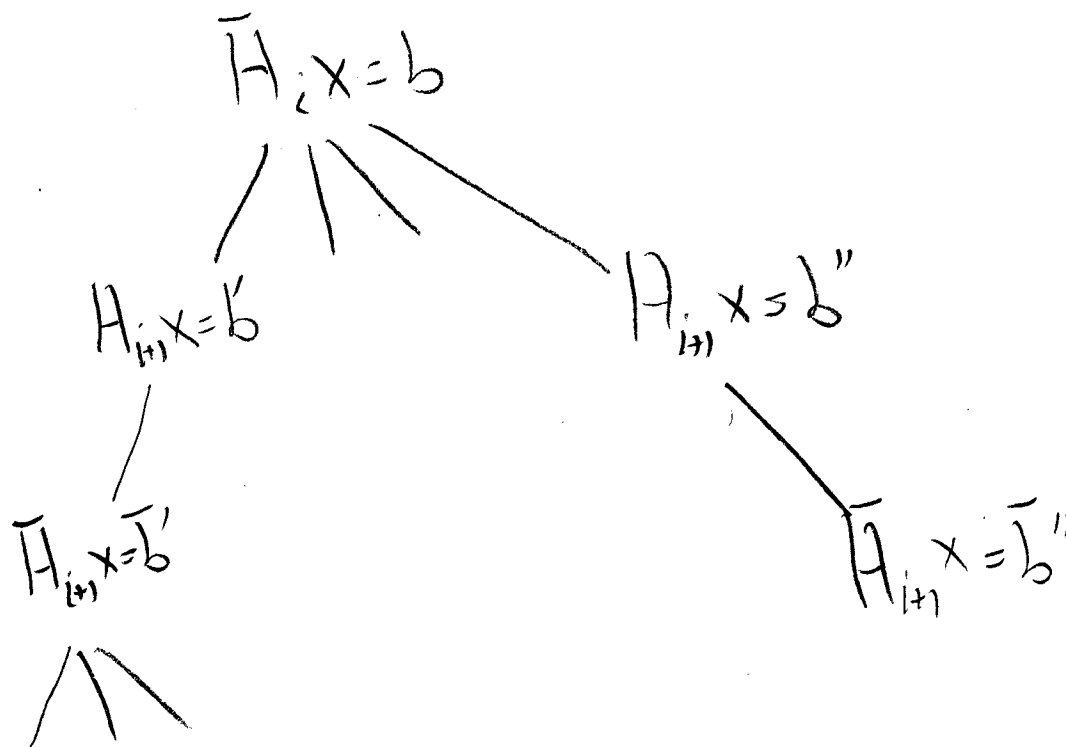
a) $z_1 = y_1$

b) solve $\bar{A} z_2 = y_2$

3) solve $L^T x = z$

Tree of Recursive calls

Top level unchanged



Claim Solving spine-heavy Laplacians in $O(m+n)$ time.

Note for sufficiently large k work per level is geometrically decreasing.