# Nearly-Linear Time Algorithms for Graph Partitioning, Graph Sparsification, and Solving Linear Systems 

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#### Abstract

We develop nearly-linear time algorithms for approximately solving sparse symmetric diagonally-dominant linear systems. In particular, for every $\beta>0$ we present a linearsystem solver that, given an $n$-by- $n$ symmetric diagonally-dominant matrix $A$ with $m$ nonzero entries and an $n$-vector $\boldsymbol{b}$, produces a vector $\tilde{\boldsymbol{x}}$ within relative distance $\epsilon$ of the solution to $A \boldsymbol{x}=\boldsymbol{b}$ in time $$
m\left(\log ^{O(1)}+\log (1 / \epsilon)\right)+\min (m, n \log \kappa(A)) \log (\kappa(A)) \log (1 / \epsilon) 2^{O(\sqrt{\log n \log \log n)}},
$$


where $\kappa_{f}(A)$ is the $\log$ of the ratio of the largest to smallest non-zero eigenvalue of $A$. We note that $\log \left(\kappa_{f}(A)\right)=O(L \log n)$, where $L$ is the logarithm of the ratio of the largest to smallest non-zero entry of $A$. We remark that while our algorithm is designed for sparse matrices, even for dense matrices the dominant term in its complexity is $O\left(n^{2+o(1)}\right)$.

Our algorithm exploits two novel tools. The first is a nearly-linear time algorithm for approximately computing crude graph partitions. For any graph $G$ having a cut of sparsity $\phi$ and balance $b$, this algorithm outputs a cut of sparsity at most $O\left(\phi^{1 / 3} \log ^{O(1)} n\right)$ and balance $b(1-\epsilon)$ in time $m((\log m) / \phi)^{O(1)}$.

Using this graph partitioning algorithm, we design fast graph sparsifiers and graph ultrasparsifiers. On input a weighted graph $G$ with Laplacian matrix $L$ and an $\epsilon>0$, the graph sparsifier produces a weighted graph $\tilde{G}$ with Laplacian matrix $\tilde{L}$ such that $\tilde{G}$ has $n\left(\log ^{O(1)} n\right) / \epsilon^{2}$ edges and such that for all $\boldsymbol{x} \in \mathbb{R}^{n}$,

$$
\boldsymbol{x}^{T} \tilde{L} \boldsymbol{x} \leq \boldsymbol{x}^{T} L \boldsymbol{x} \leq(1+\epsilon) \boldsymbol{x}^{T} \tilde{L} \boldsymbol{x}
$$

The ultra-sparsifier takes as input a parameter $t$ and outputs a graph $\tilde{G}$ with $(n-1)+t n^{o(1)}$ edges such that for all $\boldsymbol{x} \in \mathbb{R}^{n}$

$$
\boldsymbol{x}^{T} \tilde{L} \boldsymbol{x} \leq \boldsymbol{x}^{T} L \boldsymbol{x} \leq(n / t)^{2} \boldsymbol{x}^{T} \tilde{L} \boldsymbol{x}
$$

Both algorithms run in time $m \log ^{O(1)} m$.
These ultra-sparsifiers almost asymptotically optimize the potential of the combinatorial preconditioners introduced by Vaidya.

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## 1 Introduction

We present a nearly-linear time algorithm for solving symmetric, diagonally-dominant (SDD) linear systems to arbitrary precision. In particular, our algorithm runs in time nearly-linear in the number of non-zero entries in the matrix specifying the system, logarithmic in the precision desired, and logarithmic in the condition number of the matrix. For those not familiar with the condition number, we remark that it is the ratio of the largest to smallest non-zero eigenvalue of the matrix; for SDD matrices it is $O(b \log (n))$, where $b$ is the logarithm of the ratio of the largest to smallest non-zero entry in the matrix; that it is typically much smaller; that it is standard to state the running times of linear system solvers in term of the condition number; and that the $\log$ of the condition number is a lower bound on the number of bits of precision required by any linear system solver.

We build upon Vaidya's Vai90 remarkable construction of provably-good graph theoretic preconditioners that enable the fast solution of linear systems. Vaidya proved that by augmenting spanning trees with a few edges, one could find $\epsilon$-approximate solutions to SDD linear systems of maximum valence $d$ in time $O\left((d n)^{1.75} \log \left(\kappa_{f}(A) / \epsilon\right)\right)$, and of planar linear systems in time $O\left((d n)^{1.2} \log \left(\kappa_{f}(A) / \epsilon\right)\right)$. While Vaidya's work was unpublished, proofs of his results as well as extensions may be found in Jos97, Gre96, GMZ95, BGH ${ }^{+}$, BCHT, BH. By recursively applying Vaidya's preconditioners, Reif Rei98 improved the running time for constant-valence planar linear systems to $O\left(n^{1+\beta} \log ^{O(1)}(\kappa(A) / \epsilon)\right)$, for every $\beta>0$. The running time for general linear systems was improved by Boman and Hendrickson BH01 to $m^{1.5+o(1)} \log (\kappa(A) / \epsilon)$, by Maggs, et. al. MMP ${ }^{+} 02$ to $O\left(m n^{1 / 2} \log ^{2}(n \kappa(A) / \epsilon)\right)$ after some preprocessing, and by Spielman and Teng ST03 to $m^{1.31+o(1)} \log (1 / \epsilon) \log ^{O(1)}\left(n / \kappa_{f}(A)\right)$. For more background on how these algorithms work, we refer the reader to this last paper.

In this work, we re-state the problem of building combinatorial preconditioners as that of finding sparsifiers for graphs that approximate the original. We say that a graph is $d$-sparse if it has at most $d n$ edges. We say that a graph is $k$-ultra-sparse if it has $n-1+k$ edges, and note that a spanning tree is 0 -ultra-sparse. We say that a graph $\tilde{A} \gamma$-approximates a graph $A$ if

$$
\mathcal{L}(\tilde{A}) \preccurlyeq \mathcal{L}(A) \preccurlyeq \gamma \mathcal{L}(\tilde{A}),
$$

where $\mathcal{L}(A)$ is the Laplacian of $A$ (the diagonal matrix of the weighted degrees of $A$ minus the adjacency matrix of $A$ ) and $X \preccurlyeq Y$ means that for all $\boldsymbol{x} \in \mathbb{R}^{n}$,

$$
\boldsymbol{x}^{T} X \boldsymbol{x} \leq \boldsymbol{x}^{T} Y \boldsymbol{x}
$$

Vaidya's preconditioners and their improvements can be understood as constructions of ultrasparse graph approximations. For example, Vaidya showed how to construct for any weighted graph $A$ a $t^{2}$-ultra-sparse graph $\tilde{A}$ that $(m / t)^{2}$-approximates $A$, for any $t$. Boman and Hendrickson [BH] applied the trees of AKPW95 to construct a 0 -ultra-sparse $m^{1+o(1)}$-approximations of $A$. Spielman and Teng ST03] augmented this construction to obtain for any $t$ a $O\left(t^{2} \log n\right)$ -ultra-sparse graph that $\left(m^{1+o(1)} / t\right)$-approximates $A$.

In this work, we augment the low-stretch spanning trees of Alon, Karp, Peleg and West AKPW95 to obtain $k n^{o(1)}$-ultra-sparse graphs that $\left((n / k) \log ^{O(1)} n\right)$-approximate $A$. Our linear system solver is obtained immediately by plugging this ultra-sparsifier construction into the recursive algorithm of ST03.

Our ultra-sparsifiers are derived from more ordinary sparsifiers that produce $\log ^{O(1)}$-sparse graphs that ( $1+\epsilon$ )-approximate the original graph, for any $\epsilon>0$. Our algorithm for constructing these is stated in Section 6

While the analysis in this paper may be long, the idea behind the construction of our sparsifiers is quite simple: we show that if a graph $A$ has no sparse cuts, then a natural random rounding of $A$ will be a good approximation of $A$. Thus, to approximate a general graph $A$, we would like to remove a small fraction of the edges of $A$ so that each remaining component has no sparse cuts. We then sparsify each of these components via a random rounding, and then apply the algorithm recursively to the edges we removed. Thus, to make the algorithm efficient, we need merely find a fast algorithm for removing those edges. This turns out to be tricky. The other part-proving that the random rounding of a graph with no sparse cuts is a good approximation of the original-is cleanly accomplished in Section 4 by adapting techniques of Füredi and Komlós [FK81.

In Section 2 we present an algorithm that quickly finds crude cuts in graphs of approximately optimal balance. Given a graph $G$ containing a set of vertices $S$ such that $\Phi(S)<\phi$ and $\operatorname{Vol}(S) \leq \operatorname{Vol}(V) / 2$, our algorithm Many Many Nibbles finds a set of vertices $T$ such that $\operatorname{Vol}(T) \geq \operatorname{Vol}(S) / 2$ and $\Phi(T) \leq O\left(\phi^{1 / 3} \log ^{O(1)} n\right)$ in time $O\left(n((\log n) / \phi)^{O(1)}\right)$, where $\operatorname{Vol}(S)$ is the sum of the degrees of vertices in $S$ and $\Phi(S)$ is the number of edges leaving $S$ divided by $\operatorname{Vol}(S)$. For our purposes, we may apply this algorithm with $\phi=1 / \log ^{O(1)} n$. This algorithm approximates the distributions of many random walks on the graph, and its analysis is based on techniques used by Lovasz and Simonovits [LS93] to analyze their volume estimation algorithm.

We would like to show that if we iteratively apply this partitioning algorithm, then each component in the remaining graph has no cut of sparsity less than $O(\phi)$. Instead, we show that each component can be embedded in a component of the original graph that has no cut of sparsity less than $O(\phi / \log n)$. The analysis of the iterative application of the cut algorithm is more complicated than one might expect, and appears in Section 3. The key to the analysis is the introduction of a differently scaled isoperimetric number, which we denote $\mathbb{\Phi}$.

### 1.1 Practicality

The algorithm as stated and analyzed is quite far from being practical. However, most of the impracticality stems from the analysis of the graph partitioning algorithm. Fortunately, algorithms that provide good partitions of graphs quickly in practice are readily available HL94, KK98. If these were used instead, the algorithm would probably perform much better.

More fundamentally, the key idea of this paper is that sparsifiers can be used to greatly reduce the number of edges needed to augment the spanning trees of Vaidya and ST03. We are aware of many other heuristics for sparsifying graphs, and expect that some will produce practically reasonable algorithms.

### 1.2 Prior Work: Partitioners

We are aware of three theoretically analyzable general-purpose algorithms for graph partitioning: the spectral method, the linear-programming relaxation of Leighton and Rao LR99, and the random-walk algorithm implicit in the work of Lovasz and Simonovits LS93. Of these, the linear-programming based algorithm provides the the best approximation of the sparsest cut, but is by far the slowest. The spectral method partitions by computing an eigenvector of
the Laplacian matrix of a graph, and produces a quadratic approximation of the sparsest cut. This algorithm can be sped up by applying the Lanczos algorithm to compute an approximate eigenvector. Given a graph with a cut of sparsity less than $\phi$, this sped-up algorithm can compute a cut of sparsity at most $\sqrt{\phi}$ in time $O(n \sqrt{1 / \phi})$. However, there seems to be no way to control the balance of the cut it outputs. Finally, Lovasz and Simonovits essentially show that by examining random walks in a graph, one can obtain an algorithm that produces similar cuts in time $O(n / \phi)$. To obtain maximally balanced cuts, our graph partitioning algorithm exploits rounded random walks, and our analysis builds upon the techniques of LS93.

We remark that the most successful graph partitioning algorithms in practice are the multilevel methods incorporated into Metis KK98 and Chaco HL94. However, there are still no theoretical analyses of the qualities of the cuts produced by these algorithms on general graphs.

### 1.3 Prior Work: Sparsifiers

The graph sparsifiers most closely related to ours are those developed by Benczur and Karger BK96. They develop an $O\left(n \log ^{3} n\right)$ time algorithm that on input a weighted graph $G$ with Laplacian $L$ and a parameter $\epsilon$ outputs a weighted graph $\tilde{G}$ with Laplacian $\tilde{L}$ such that $\tilde{G}$ has $O(n \log n / \epsilon)$ edges and such that for all $\boldsymbol{x} \in\{0,1\}^{n}$

$$
\begin{equation*}
\boldsymbol{x}^{T} \tilde{L} \boldsymbol{x} \leq \boldsymbol{x}^{T} L \boldsymbol{x} \leq(1+\epsilon) \boldsymbol{x}^{T} \tilde{L} \boldsymbol{x} . \tag{1}
\end{equation*}
$$

The difference between their sparsifiers and ours is that ours apply for all $\boldsymbol{x} \in \mathbb{R}^{n}$. To see the difference between these two types of sparsifiers, consider the graph on vertex set $\{0, \ldots, n-1\}$ containing edges between each pair of vertices $i$ and $j$ such that $|(i-j)| \bmod n \leq k$, and one additional edge, $e$, from vertex 0 to vertex $n / 2$. If $\tilde{G}$ is the same graph without edge $e$, then (11) is satisfied with $\epsilon=1 / k$ for all $\boldsymbol{x} \in\{0,1\}^{n}$. However, for the vector $\boldsymbol{x}=(0,1,2, \ldots n / 2-$ $1, n / 2, n / 2-1, \ldots, 1,0)$, (11) is not satisfied for any $\epsilon<n / 4 k$. Moreover, the algorithm of Benczur and Karger does not in general keep the edge $e$ in its sparsifier. That said, some of the inspiration for our algorithm comes from the observation that we must treat sparse cuts as they treat minimum cuts.

Other matrix sparsifiers that randomly sample entries have been devised by Achlioptas and McSherry AM01 and Frieze, Kannan and Vempala FKV98. The algorithm of Achlioptas and McSherry takes as input a matrix $A$ and outputs a sparse matrix $\tilde{A}$ that satisfies inequalities analogous to (11) for all $\boldsymbol{x}$ in the range of the dominant eigenvectors of $A$. Similarly, if one applies the algorithm of Frieze, Kannan and Vempala to the directed edge-vertex adjacency matrix of a graph $G$, then one obtains a graph $\tilde{G}$ satisfying (1) for all $\boldsymbol{x}$ in the span of the few singular vectors of largest singular value. In contrast, our sparsifiers must satisfy this equation on the whole space. Again, one can observe that neither of these algorithms is likely to keep the edge $e$ in the example above. That said, we do prove that a rounding similar to that used by Achlioptas and McSherry works for our purposes if the graph $A$ has reasonably large isoperimetric number.

### 1.4 Outline

We present the graph partitioning algorithm in Section 2 In Section 3 we show how this algorithm can be used to decompose a graph into pieces, each of which is contained in a graph of relatively large isoperimetric number. In Section (4) we prove that a natural random rounding
of a graph that has large isoperimetric number will be a good approximation of the original. Finally, in Section we construct our sparsifiers and briefly outline how they can be applied to solving linear systems.

### 1.5 Notation and Background: linear systems

We recall that a matrix is diagonally dominant if $\left|A_{i, i}\right| \geq \sum_{j=1}^{n}\left|A_{i, j}\right|$ for all $i$. We remark that a symmetric matrix is SDD if and only if it is diagonally dominant and all of its diagonals are non-negative. As explained in ST03, the reductions introduced in Gre96 $\mathrm{BGH}^{+}$allow us to solve SDD systems by merely preconditioning Laplacian systems. We recall that a symmetric matrix is a Laplacian if all its off-diagonals are non-positive and the sum of the entries in each row is 0 . For a non-negative matrix $A$, we let $\mathcal{L}(A)$ denote the corresponding Laplacian.

When $A$ is non-singular, that is when $A^{-1}$ exists, there exists a unique solution $x=A^{-1} \boldsymbol{b}$ to the linear system. When $A$ is singular and symmetric, for every $\boldsymbol{b} \in \mathbf{S p a n}(A)$ there exists a unique $\boldsymbol{x} \in \operatorname{Span}(A)$ such that $A \boldsymbol{x}=\boldsymbol{b}$. If $A$ is the Laplacian of a connected graph, then the null space of $A$ is spanned by 1 .

There are two natural ways to formulate the problem of finding an approximate solution to a system $A \boldsymbol{x}=\boldsymbol{b}$. A vector $\tilde{\boldsymbol{x}}$ has relative residual error $\epsilon$ if $\|A \tilde{\boldsymbol{x}}-\boldsymbol{b}\| \leq \epsilon\|\boldsymbol{b}\|$. We say that a solution $\tilde{\boldsymbol{x}}$ is an $\epsilon$-approximate solution if it is at relative distance at most $\epsilon$ from the actual solution-that is, if $\|\boldsymbol{x}-\tilde{\boldsymbol{x}}\| \leq \epsilon\|\boldsymbol{x}\|$. One can relate these two notions of approximation by observing that relative distance of $\boldsymbol{x}$ to the solution and the relative residual error differ by a multiplicative factor of at most $\kappa_{f}(A)$. We will focus our attention on the problem of finding $\epsilon$-approximate solutions.

The ratio $\kappa_{f}(A)$ is the finite condition number of $A$. The $l_{2}$ norm of a matrix, $\|A\|$, is the maximum of $\|A x\| /\|x\|$, and equals the largest eigenvalue of $A$ if $A$ is symmetric. For nonsymmetric matrices, $\lambda_{\max }(A)$ and $\|A\|$ are typically different. We let $|A|$ denote the number of non-zero entries in $A$, and $\min (A)$ and $\max (A)$ denote the smallest and largest non-zero elements of $A$ in absolute value, respectively.

The condition number plays a prominent role in the analysis of iterative linear system solvers. When $A$ is PSD, it is known that, after $\sqrt{\kappa_{f}(A)} \log (1 / \epsilon)$ iterations, the Chebyshev iterative method and the Conjugate Gradient method produce solutions with relative residual error at most $\epsilon$. To obtain an $\epsilon$-approximate solution, one need merely run $\log \left(\kappa_{f}(A)\right)$ times as many iterations. If $A$ has $m$ non-zero entries, each of these iterations takes time $O(m)$. When applying the preconditioned versions of these algorithms to solve systems of the form $B^{-1} A \boldsymbol{x}=B^{-1} \boldsymbol{b}$, the number of iterations required by these algorithms to produce an $\epsilon$-accurate solution is bounded by $\sqrt{\kappa_{f}(A, B)} \log \left(\kappa_{f}(A) / \epsilon\right)$ where

$$
\kappa_{f}(A, B)=\left(\max _{x: A \boldsymbol{x} \neq \boldsymbol{0}} \frac{\boldsymbol{x}^{T} A \boldsymbol{x}}{\boldsymbol{x}^{T} B \boldsymbol{x}}\right)\left(\max _{x: A \boldsymbol{x} \neq \boldsymbol{0}} \frac{\boldsymbol{x}^{T} B \boldsymbol{x}}{\boldsymbol{x}^{T} A \boldsymbol{x}}\right)
$$

for symmetric $A$ and $B$ with $\operatorname{Span}(A)=\mathbf{S p a n}(B)$. However, each iteration of these methods takes time $O(m)$ plus the time required to solve linear systems in $B$. In our initial algorithm, we will use direct methods to solve these systems, and so will not have to worry about approximate solutions. For the recursive application of our algorithms, we will use our algorithm again to solve these systems, and so will have to determine how well we need to approximate the solution. For this reason, we will analyze the Chebyshev iteration instead of the Conjugate Gradient, as
it is easier to analyze the impact of approximation in the Chebyshev iterations. However, we expect that similar results could be obtained for the preconditioned Conjugate Gradient. For more information on these methods, we refer the reader to GV89] or Bru95.

For Laplacian matrices $L$ and $\tilde{L}$ such that the nullspace of $\tilde{L}$ is contained in the nullspace of $L$, we recall the definition of the support of $\tilde{L}$ in $L$ :

$$
\sigma_{f}(L, \tilde{L})=\max _{x: \tilde{L} \boldsymbol{x} \neq 0} \frac{\boldsymbol{x}^{T} L \boldsymbol{x}}{\boldsymbol{x}^{T} \tilde{L} \boldsymbol{x}},
$$

and note that for matrices $L$ and $\tilde{L}$ with the same nullspace, we may express

$$
\kappa_{f}(L, \tilde{L})=\sigma_{f}(L, \tilde{L}) \sigma_{f}(\tilde{L}, L)
$$

We note that

$$
\sigma_{f}(L, \tilde{L}) \leq \lambda \text { if and only if } \lambda L \succcurlyeq \tilde{L} \text {, }
$$

and that there exists a scaling factor $\mu$ such that $\mu \tilde{L}$ is an $\kappa_{f}(L, \tilde{L})$-approximation of $L$. For more information on these quantities, we refer the reader to BH .

### 1.6 Notation and Background: cuts and isoperimetry

Let $G=(V, E)$ be an undirected graph with $n$ vertices and $m$ edges. Each subset $S \subseteq V$ defines a partition or a cut of $G$. Let $\bar{S}=V-S$ and define $\partial_{V}(S)=E(S, \bar{S})$ to be the set of edges with exactly one endpoint in $S$ and one endpoint in $\bar{S}$. We define $\operatorname{Vol}_{V}(S)=\sum_{v \in S} d(v)$ where $d(v)$ is the degree of vertex $v$ in $G$. We note that $\operatorname{Vol}_{V}(V)=2 m$.

We then define the sparsity of the set to be

$$
\Phi_{V}(S) \stackrel{\text { def }}{=} \frac{\left|\partial_{V}(S)\right|}{\min \left(\operatorname{Vol}_{V}(S), \operatorname{Vol}_{V}(\bar{S})\right)}
$$

and the isoperimetric number of the graph to be

$$
\Phi_{V}=\min _{S \subset V} \Phi_{V}(S) .
$$

We also define the sparsity of $S$ in the graph $G_{W}$ induced by a set $W \subseteq V$ of vertices as

$$
\Phi_{W}(S) \stackrel{\text { def }}{=} \frac{|E(S \cap W, W-S)|}{\min \left(\operatorname{Vol}_{W}(S \cap W), \operatorname{Vol}_{W}(W-S)\right)},
$$

where $\mathrm{Vol}_{W}(S)$ denotes the sum of degrees over vertices in $S$ in $G_{W}$. Let $\Phi_{W}$ denote the isoperimetric number $G_{W}$. We will also use $\partial_{W}(S)=E(S \cap W, W-S)$.

When $W$ is clear from the context we will write $\partial_{W}(S), \operatorname{Vol}_{W}(S)$ and $\Phi_{W}(S)$ as $\partial(S)$, $\operatorname{Vol}(S)$ and $\Phi(S)$. Note that if $W_{1} \subset W_{2}$ than $\operatorname{Vol}_{W_{1}}(S) \leq \operatorname{Vol}_{W_{2}}(S)$ and $\partial_{W_{1}}(S) \leq \partial_{W_{2}}(S)$.

## 2 Partitioning of Unweighted Graphs

The goal of this first sub-section is to show how one can quickly compute a cut of sparsity $\theta$ in a graph having a cut of sparsity $O\left(\theta^{3} / \mathrm{lg}^{2} m\right)$. In particular, we will require an algorithm that can find such cuts in time linear in the number of nodes removed. The two best-known analyzed algorithms for partitioning graphs are based either on linear programming or eigenvectors. Both of these are too slow for our purposes. Instead, we will make use of an algorithm that iteratively computes the distribution of a random walk, starting at a randomly chosen vertex. It is implicit in the analysis of the volume estimation of Lovasz and Simonovits LS93 that such an algorithm can find a small cut, and we will borrow heavily from the techniques they developed. To improve the speed of their algorithm, we will truncate all small probabilities that appear in the distributions to 0 .

We will use the definitions of the following two vectors:

$$
\begin{aligned}
& \chi_{S}(x)= \begin{cases}1 & \text { for } x \in S \\
0 & \text { otherwise },\end{cases} \\
& \psi_{S}(x)= \begin{cases}d(x) / \operatorname{Vol}(S) & \text { for } x \in S \\
0 & \text { otherwise }\end{cases}
\end{aligned}
$$

We note that $\psi_{V}$ is the steady-state distribution of the random walk, and that $\psi_{S}$ is the restriction of that walk to the set $S$.

Given an unweighted graph $A$, we will consider the walk that at each time step stays put with probability $1 / 2$, and otherwise moves to a random neighbor of the current vertex. The matrix realizing this walk can be expressed $P=\left(A D^{-1}+I\right) / 2$, where let $d(i)$ be the degree of node $i$, and let $D$ be the diagonal matrix with $(d(1), \ldots, d(n))$ on the diagonal. We will let $p_{t}^{v}$ denote the distribution obtained after $t$ steps of a the random walk starting at vertex $v$. In this notation, we have $p_{t}^{v}=P^{t} \chi_{v}$. We will omit $v$ when it is understood. For convenience, we introduce the notation

$$
\rho_{t}^{v}(x)=p_{t}^{v}(x) / d(x)
$$

As $\rho_{t}^{v}=D^{-1} p_{t}^{v}$, we have

$$
\begin{equation*}
\rho_{t}^{v}(x)=\rho_{t}^{x}(v) \tag{2}
\end{equation*}
$$

To describe the rounded random walks, we introduce the truncation operation

$$
[p]_{\epsilon}(v)= \begin{cases}p(v) & \text { if } p(v) \geq 2 \epsilon d(i) \\ 0 & \text { otherwise }\end{cases}
$$

We then have the truncated probability vectors

$$
\begin{aligned}
\tilde{p}_{0} & =p_{0} \\
\tilde{p}_{t} & =\left[P \tilde{p}_{t-1}\right]_{\epsilon} .
\end{aligned}
$$

That is, at each time step, we will evolve the random walk one step from the current density, and then round every $p_{t}(i)$ that is less than $2 d(i) \epsilon$ to 0 . We remark that this will result in an odd situation in which the sum of the probabilities that we are carrying around will be less than 1. The goal of this section is to analyze the following algorithm.

## Nibble by Rounded Walk

Input: vertex $v$ and numbers $\theta_{0}$ and $b$
(1) Set $\tilde{p}_{0}(x)=\chi_{v}$.
(2) Set $t_{0}=49 \ln \left(m e^{4}\right) / \theta_{0}^{2}, \gamma=\frac{5}{7 \cdot 7 \cdot 8 \ln \left(m e^{4}\right)}$, and $\epsilon_{b}=\frac{\theta_{0}}{7 \cdot 8 \ln \left(m e^{4}\right) t_{0} 2^{b}}$.
(3) For $t=1$ to $t_{0}$
(a) Set $\tilde{p}_{t}=\left[P \tilde{p}_{t-1}\right]_{\epsilon}$.
(b) Compute a permutation $\tilde{\pi}_{t}$ such that $\tilde{\rho}_{t}\left(\tilde{\pi}_{t}(i)\right) \geq \tilde{\rho}_{t}\left(\tilde{\pi}_{t}(i+1)\right)$ for all $i$.
(c) If there exists a $\tilde{j}$ such that

$$
\begin{aligned}
& \text { i } \Phi\left(\tilde{\pi}_{t}(\{1, \ldots, \tilde{j}\})\right) \leq \theta_{0}, \\
& \text { ii } \tilde{\rho}_{t}\left(\tilde{\pi}_{t}(\tilde{j})\right) \geq \gamma / \operatorname{Vol}_{V}\left(\tilde{\pi}_{t}(\{1, \ldots, \tilde{j}\})\right) \text {, and } \\
& \text { iii } 5 \operatorname{Vol}_{V}(V) / 6 \geq \operatorname{Vol}\left(\tilde{\pi}_{t}(\{1, \ldots, \tilde{j}\})\right) \geq(5 / 7) 2^{b-1} . \\
& \text { then output } C=\tilde{\pi}_{t}(\{1, \ldots, \tilde{j}\}) \text { and quit. }
\end{aligned}
$$

(4) Return failed.

We first note that this algorithm is fast when $\theta_{0}$ is not too small.
Lemma 2.1 (Time to Produce Cut). Assume $b \leq\lceil\lg m\rceil$. The above algorithm can be implemented so that on all inputs it runs in time at most $O\left(2^{b} \ln ^{4}(m) / \theta_{0}^{5}\right)$.

Proof. The algorithm will take $O\left(\ln (m) / \theta_{0}^{2}\right)$ iterations. We now show that in each iteration, the algorithm does at most $O\left(\log (m) / \epsilon_{b}\right)$ work, if the multiplication of step (3.a) is implemented correctly. Note that $\tilde{p}_{t-1}=\left[\tilde{p}_{t-1}\right]_{\epsilon}$. Let $V_{t-1}$ be the set of nodes $x$ for which $\left[\tilde{p}_{t-1}\right]_{\epsilon}(x)>0$. The set $V_{t-1}$ can be determined in $O\left(\left|V_{t-1}\right|\right)$ time at this stage from $\tilde{\pi}_{t-1}$ (or trivially for $t=1$ ). Moreover, given knowledge of $V_{t-1}$, the vector $P \tilde{p}_{t-1}$ can be produced in time $O\left(\operatorname{Vol}\left(V_{t-1}\right)\right)$, which satisfies

$$
\operatorname{Vol}\left(V_{t-1}\right)=\sum_{x \in V_{t-1}} d(x) \leq \sum_{x \in V_{t-1}} \tilde{p}(x) / 2 \epsilon_{b} \leq 1 / 2 \epsilon_{b},
$$

by the definition of $\left[\tilde{p}_{t-1}\right]_{\epsilon}$. Similarly, step (3.c) can be implemented in $O\left(\operatorname{Vol}\left(V_{t}\right)\right)$ time. Finally step (3.b) requires time at most $O\left(\ln \left(1 / \epsilon_{b}\right) / \epsilon_{b}\right)$.

Lemma 2.2 (Analysis of Nibble). For each $\theta_{0} \leq 1$ and for each set $S$ satisfying $\operatorname{Vol}(S) \leq$ $(2 / 3) \operatorname{Vol}(V)$ and

$$
\Phi(S) \leq \frac{\theta_{0}^{3}}{7^{4} \cdot 8 \ln ^{2}\left(m e^{4}\right)}
$$

there is a subset $S^{g} \subseteq S$ such that $\operatorname{Vol}\left(S^{g}\right) \geq \operatorname{Vol}(S) / 2$ and such that if Nibble is started from a vertex of $v \in S^{g}$, its output will satisfy $\operatorname{Vol}(C) \leq(5 / 6) \operatorname{Vol}(V)$. Moreover, $S^{g}$ can be decomposed into sets $S_{b}^{g}$ for $b=1, \ldots,\lceil\lg m\rceil$ such that if Nibble is started from a vertex $v \in S_{b}^{g}$ and run with parameters $\theta_{0}$ and $b$, then it will output a set of vertices $C$ such that
(a) $\Phi(C) \leq \theta_{0}$, and
(b) $\operatorname{Vol}(C \cap S) \geq(5 / 7) 2^{b-1}$.

Proof. Below, in Definition 2.5] we define a set of vertices $S^{g} \subseteq S$ such that in Lemma 2.15 we prove that for each $v \in S^{g}$ there exists a suitable $b$. Our lower bound on the volume of $S^{g}$ comes from Proposition [2.6. The assertion that $\operatorname{Vol}(C) \leq(5 / 6) \mathrm{Vol}(V)$ follows from Lemma 2.14 by the logic

$$
\operatorname{Vol}\left(\tilde{\pi}_{t}(\{1, \ldots, \tilde{j}\})\right) \leq(5 / 4) \operatorname{Vol}(S) \leq(10 / 12) \operatorname{Vol}(V)
$$

The rest of this section develops the machinery needed in this proof.
We can relate the sparsity of a cut-set, $S$, to the probability that a walk started with distribution $\psi_{S}$ leaves $S$ :

## Proposition 2.3 (Escaping Mass).

$$
\left\langle\chi_{S} \mid P^{t_{0}} \psi_{S}\right\rangle \geq 1-t_{0} \Phi(S)
$$

Proof. We first note that $\left\|D^{-1} \psi_{S}\right\|_{\infty}=1 / \mathrm{Vol}(S)$, and so by Proposition $2.4\left\|D^{-1} P^{t} \psi_{S}\right\|_{\infty} \leq$ $1 / \operatorname{Vol}(S)$ for all $t$. Thus, the amount of probability mass escaping $S$ in each time step is at most $(1 / \operatorname{Vol}(S))|\partial(S)|=\Phi(S)$.

Proposition 2.4 (Monotonicity of Mult by $P$ ). For all non-negative vectors $p$,

$$
\left\|D^{-1}(P p)\right\|_{\infty} \leq\left\|D^{-1} p\right\|_{\infty}
$$

Proof. Applying the transformation $r=D^{-1} p$, we see that it is equivalent to show that for all $r$

$$
\left\|D^{-1} P D r\right\|_{\infty} \leq\|r\|_{\infty}
$$

To prove this, we note that $D^{-1} P D=D^{-1}\left(A D^{-1}+I\right) D / 2=P^{T}$, and all the sum of the entries in each row of this matrix is 1 .

Definition $2.5\left(S^{g}\right)$. For each set $S \subseteq V$, we define $S^{g}$ to be the set of nodes $x$ in $S$ such that

$$
\left\langle\chi_{\bar{S}} \mid P^{t_{0}} \chi_{x}\right\rangle \leq 2\left\langle\chi_{\bar{S}} \mid P^{t_{0}} \psi_{S}\right\rangle
$$

We have

## Proposition 2.6 (Mass of $S^{g}$ ).

$$
\operatorname{Vol}\left(S^{g}\right) \geq \operatorname{Vol}(S) / 2
$$

Proof. By linearity, we have

$$
\begin{aligned}
\left\langle\chi_{\bar{S}} \mid P^{t_{0}} \psi_{S}\right\rangle & =\sum_{x \in S} \frac{d(x)}{\operatorname{Vol}(S)}\left\langle\chi_{\bar{S}} \mid P^{t_{0}} \chi_{x}\right\rangle \\
& >\sum_{x \notin S^{g}} \frac{d(x)}{\operatorname{Vol}(S)} 2\left\langle\chi_{\bar{S}} \mid P^{t_{0}} \psi_{S}\right\rangle \\
& =\frac{\operatorname{Vol}(S)-\operatorname{Vol}\left(S^{g}\right)}{\operatorname{Vol}(S)} 2\left\langle\chi_{\bar{S}} \mid P^{t_{0}} \psi_{S}\right\rangle
\end{aligned}
$$

So, we may conclude

$$
\frac{\operatorname{Vol}(S)-\operatorname{Vol}\left(S^{g}\right)}{\operatorname{Vol}(S)}<\frac{1}{2}
$$

from which the lemma follows.

### 2.1 Properties of the Random Walk

We will consider random walks in which the walk stays at a node with probability $1 / 2$. We consider random walks starting from single vertices (although it really doesn't matter).

We let $p_{t}\left(v_{i}\right)$ denote the probability that the random walk is at vertex $v_{i}$ at time $t$ and define $\rho_{t}(v)=p_{t}(v) / d(v)$.

We let $\pi_{t}$ denote an ordering on the vertices so that $\rho_{t}\left(\pi_{t}(1)\right) \geq \rho_{t}\left(\pi_{t}(2)\right) \geq \cdots$. For all integers $j \in[0, n]$, we define

$$
k_{j}^{t}=\sum_{i=1}^{j} d\left(\pi_{t}(i)\right),
$$

and

$$
H_{t}\left(k_{j}^{t}\right)=\sum_{i=1}^{j} p_{t}\left(\pi_{t}(i)\right)-d\left(\pi_{t}(i)\right) / 2 m
$$

For general $x \in[0,2 m]$, we define $H_{t}(x)$ to be piecewise-linear between these points. That is, for $k_{j-1}^{t}<x<k_{j}^{t}$, if $x=\alpha k_{j-1}^{t}+(1-\alpha) k_{j}^{t}$, we set $H_{t}(x)=\alpha H_{t}\left(k_{j-1}^{t}\right)+(1-\alpha) H_{t}\left(k_{j}^{t}\right)$. Note that

$$
\begin{equation*}
H_{t}^{\prime}(x)=\rho_{t}\left(\pi_{t}(j)\right)-1 / 2 m \tag{3}
\end{equation*}
$$

We remark that, up to rescaling, this definition agrees with the definition of $h_{t}(x)$ used by Lovasz and Simonovits LS90, LS93.

Our goal for now is to prove:
Lemma 2.7 (Cut from Random Walk). For any $\phi>0$, let $t_{0}=\ln \left(m e^{4}\right) / \phi^{2}, \alpha=1 / 4 t_{0}$. Then, for every set $S$ such that $\operatorname{Vol}(S) \leq \operatorname{Vol}(V) / 2$ and

$$
\Phi(S) t_{0}<1 / 32
$$

for all $v \in S^{g}$, if we start the random walk at $\chi_{v}$, then there exists a $t<t_{0}$ and a $j \leq m / 2$ such that
(a) $\Phi\left(\pi_{t}(\{1, \ldots, j\}) \leq \phi\right.$, and
(b) for $j_{0}$ and $j_{1}$ satisfying $k_{j_{0}-1}^{t}<k_{j}^{t}-2 \phi \bar{k}_{j}^{t} \leq k_{j_{0}}^{t}$ and $k_{j_{1}-1}^{t}<k_{j}^{t}+2 \phi \bar{k}_{j}^{t} \leq k_{j_{1}}^{t}$,

$$
\begin{equation*}
\rho_{t}\left(\pi_{t}\left(j_{0}\right)\right)-\rho_{t}\left(\pi_{t}\left(j_{1}\right)\right)>\frac{\phi}{4 \ln \left(m e^{4}\right) \operatorname{Vol}\left(\pi_{t}(\{1, \ldots, j\})\right)}, \tag{4}
\end{equation*}
$$

where we define $\bar{k}_{j}^{t}=\min \left(k_{j}^{t}, 2 m-k_{j}^{t}\right)$.
Proof. We will derive this from Lemma (2.9. We begin by showing that (5) is not satisfied.
As $v \in S^{g}$, we have

$$
\left\langle\chi_{\bar{S}} \mid P^{t} p_{0}(v)\right\rangle \leq 2\left\langle\chi_{\bar{S}} \mid P^{t} \psi_{S}\right\rangle \leq 1 / 16,
$$

for all $t \leq t_{0}$. Thus,

$$
H_{t_{0}}(\operatorname{Vol}(S)) \leq 15 / 16-\operatorname{Vol}(S) / \operatorname{Vol}(V) \leq 15 / 16-1 / 2=7 / 16
$$

On the other hand,

$$
\begin{aligned}
\min (\sqrt{x}, \sqrt{m-x})\left(1-\phi^{2} / 2\right)^{t_{0}}+\alpha t_{0} & \leq \sqrt{m} e^{-t_{0} \phi^{2} / 2}+1 / 4 \\
& \leq e^{-\frac{1}{2}\left(t_{0} \phi^{2}-\ln m\right)}+1 / 4 \\
& \leq e^{-\frac{1}{2}\left(t_{0} \phi^{2}-\ln m\right)}+1 / 4 \\
& \leq e^{-2}+1 / 4 \\
& <7 / 16 .
\end{aligned}
$$

Thus, by Lemma 2.9 there must exist a $t<t_{0}$ and $j$ such that
(a) $\phi\left(\pi_{t}(\{1, \ldots, j\}) \leq \phi\right.$, and
(b) $H_{t}\left(k_{j}^{t}\right)-\frac{1}{2}\left(H_{t}\left(k_{j}^{t}-2 \phi \bar{k}_{j}^{t}\right)+H_{t}\left(k_{j}^{t}+2 \phi \bar{k}_{j}^{t}\right)\right) \geq \alpha$.

Moreover, by applying Lemma 2.8 to (b), we obtain

$$
H^{\prime}\left(k_{j}^{t}-2 \phi \bar{k}_{j}^{t}\right)-H^{\prime}\left(k_{j}^{t}+2 \phi \bar{k}_{j}^{t}\right)>\frac{\alpha}{\phi \bar{k}_{j}^{t}} \geq \frac{\alpha}{\phi k_{j}^{t}} .
$$

If we now choose $j_{0}$ and $j_{1}$ as described in part (b) of the theorem, by Equation (3), we obtain $\rho_{t}\left(\pi_{t}\left(j_{0}\right)\right)-\rho_{t}\left(\pi_{t}\left(j_{1}\right)\right)=H^{\prime}\left(k_{j}^{t}-2 \phi \bar{k}_{j}^{t}\right)-H^{\prime}\left(k_{j}^{t}+2 \phi \bar{k}_{j}^{t}\right)>\frac{\alpha}{\phi k_{j}^{t}}=\frac{\phi}{4 \ln \left(m e^{4}\right) \operatorname{Vol}\left(\pi_{t}(\{1, \ldots, j\})\right)}$.

Lemma 2.8. If

$$
H_{t}(k)-\frac{1}{2}\left(H_{t}(k-2 \phi \bar{k})+H_{t}(k+2 \phi \bar{k})\right) \geq \alpha
$$

where $\bar{k}=\min (k, 2 m-k)$ then

$$
H_{t}^{\prime}(k-2 \phi \bar{k})-H_{t}^{\prime}(k+2 \phi \bar{k})>\frac{\alpha}{\phi k} .
$$

Proof. As $H_{t}$ is convex, $H^{\prime}(k-2 \phi k)$ is at least the slope of the line from the point $(k-2 \phi k, H(k-$ $2 \phi k)$ ) to the point $(k, H(k))$, which by assumption is at least

$$
\frac{\alpha+\frac{1}{2} H_{t}(k-2 \phi \bar{k})+\frac{1}{2} H_{t}(k+2 \phi \bar{k})-H(k-2 \phi \bar{k})}{2 \phi \bar{k}}=\frac{\alpha+\frac{1}{2} H_{t}(k+2 \phi \bar{k})-\frac{1}{2} H_{t}(k-2 \phi \bar{k})}{2 \phi \bar{k}} .
$$

Similarly, we find that $H^{\prime}(k+2 \phi \bar{k})$ is at most

$$
\frac{-\alpha+\frac{1}{2} H_{t}(k+2 \phi \bar{k})-\frac{1}{2} H_{t}(k-2 \phi \bar{k})}{2 \phi \bar{k}} .
$$

So, the difference is at least $\alpha / \phi \bar{k}$.
Lemma 2.9 (Cut or Mix). For all $\alpha \geq 0$, either there exists a $t<t_{0}$ and a $j \in[0, n]$ such that,
(a) $\Phi\left(\pi_{t}(\{1, \ldots, j\}) \leq \phi\right.$, and
(b) $H_{t}\left(k_{j}^{t}\right)-\frac{1}{2}\left(H_{t}\left(k_{j}^{t}-2 \phi \bar{k}_{j}^{t}\right)+H_{t}\left(k_{j}^{t}+2 \phi \bar{k}_{j}^{t}\right)\right) \geq \alpha$,
or

$$
\begin{equation*}
H_{t_{0}}(x) \leq \sqrt{\bar{x}}\left(1-\phi^{2} / 2\right)^{t_{0}}+\alpha t_{0} \tag{5}
\end{equation*}
$$

for all $x \in[0,2 m]$ and where we define $\bar{x}=\min (x, 2 m-x)$ and $\bar{k}_{j}^{t}=\min \left(k_{j}^{t}, 2 m-k_{j}^{t}\right)$.
Proof. We consider what happens if one of $(a)$ or $(b)$ fails to hold. If $(a)$ does not hold for $j$, then Lemma 2.10 implies

$$
H_{t}\left(k_{j}^{t}\right) \leq \frac{1}{2}\left(H_{t-1}\left(k_{j}^{t}-2 \phi \bar{k}_{j}^{t}\right)+H_{t-1}\left(k_{j}^{t}+2 \phi \bar{k}_{j}^{t}\right)\right) .
$$

If (b) does not hold for $j$, then

$$
\begin{aligned}
H_{t}\left(k_{j}^{t}\right) & \leq \frac{1}{2}\left(H_{t}\left(k_{j}^{t}-2 \phi \bar{k}_{j}^{t}\right)+H_{t}\left(k_{j}^{t}+2 \phi \bar{k}_{j}^{t}\right)\right)+\alpha \\
& \leq \frac{1}{2}\left(H_{t-1}\left(k_{j}^{t}-2 \phi \bar{k}_{j}^{t}\right)+H_{t-1}\left(k_{j}^{t}+2 \phi \bar{k}_{j}^{t}\right)\right)+\alpha
\end{aligned}
$$

by (6). Thus, if (a) or (b) fails to hold for $j$ we have

$$
H_{t}\left(k_{j}^{t}\right) \leq \frac{1}{2}\left(H_{t-1}\left(k_{j}^{t}-2 \phi \bar{k}_{j}^{t}\right)+H_{t-1}\left(k_{j}^{t}+2 \phi \bar{k}_{j}^{t}\right)\right)+\alpha .
$$

As $H_{t-1}$ is convex and $H_{t}$ is piece-wise linear between those $k_{j}^{t}$ considered in the previous statement, we obtain that for all $x \in[0,2 m]$

$$
H_{t}(x) \leq \frac{1}{2}\left(H_{t-1}(x-2 \phi \bar{x})+H_{t-1}(x+2 \phi \bar{x})\right)+\alpha,
$$

Thus, (5) now follows from Lemma 2.11
The proof will makes use of the following two lemmas, the first of which can be derived from the proof of Lemma 1.4 in LS90, and the second of which is a simple extension of an idea used in the proof of Theorem 1.4 of LS93.

Lemma 2.10 (Lovasz-Simonovits). For all $j \in[1, n-1]$ such that

$$
\Phi\left(\pi_{t}(\{1, \ldots, j\})\right) \geq \phi
$$

we have

$$
H_{t}\left(k_{j}^{t}\right) \leq \frac{1}{2}\left(H_{t-1}\left(k_{j}^{t}-2 \phi \bar{k}_{j}^{t}\right)+H_{t-1}\left(k_{j}^{t}+2 \phi \bar{k}_{j}^{t}\right)\right),
$$

where we define $\bar{k}_{j}^{t}=\min \left(k_{j}^{t}, 2 m-k_{j}^{t}\right)$. Moreover, for all $x \in[0,2 m]$,

$$
\begin{equation*}
H_{t}(x) \leq H_{t-1}(x) . \tag{6}
\end{equation*}
$$

Lemma 2.11. If, for all $x \in[0,2 m]$ and $t \leq t_{0}$

$$
\begin{gathered}
H_{0}(x) \leq \sqrt{\bar{x}} \\
H_{t}(x) \leq \frac{1}{2}\left(H_{t-1}(x-2 \phi \bar{x})+H_{t-1}(x+2 \phi \bar{x})\right)+\alpha,
\end{gathered}
$$

then for all $x \in[0,2 m]$,

$$
H_{t_{0}}(x) \leq \sqrt{\bar{x}}\left(1-\frac{\phi^{2}}{2}\right)^{t_{0}}+\alpha t_{0}
$$

where we let $\bar{x}=\min (x, 2 m-x)$.
Proof. For the base case, we observe that

$$
H_{0}(x) \leq \min (\sqrt{x}, \sqrt{m-x})
$$

We now assume by way of induction that

$$
H_{t-1}(x) \leq \min (\sqrt{x}, \sqrt{m-x})\left(1-\frac{\phi^{2}}{2}\right)^{t-1}+\alpha(t-1)
$$

Assume that $x \leq m$. In this case, it suffices to show that

$$
\begin{aligned}
& (\sqrt{x-2 \phi x}+\sqrt{\min (x+2 \phi x, 2 m-x-2 \phi x)}) / 2 \\
& \leq(\sqrt{x-2 \phi x}+\sqrt{x+2 \phi x}) / 2 \\
& \leq \sqrt{x}\left(1-\frac{2 \phi}{2}-\frac{(2 \phi)^{2}}{8}-\frac{(2 \phi)^{3}}{16}+1+\frac{2 \phi}{2}-\frac{(2 \phi)^{2}}{8}+\frac{(2 \phi)^{3}}{16}\right)
\end{aligned}
$$

(by examination of the Taylor series)

$$
\leq \sqrt{x}\left(1-\frac{\phi^{2}}{2}\right)
$$

### 2.2 The Rounded Random Walk

Lemma 2.12 (Low-impact rounding). For all $t$ and $v$,

$$
\rho_{t}(v) \geq \tilde{\rho}_{t}(v) \geq \rho_{t}(v)-2 t \epsilon_{b} .
$$

Proof. The left-hand inequality is trivial. To prove the right-hand inequality, we consider $p_{t}-$ $\left[p_{t}\right]_{\epsilon}$, and observe that by definition

$$
\left\|D^{-1}\left(p_{t}-\left[p_{t}\right]_{\epsilon}\right)\right\|_{\infty} \leq 2 \epsilon_{b} .
$$

The inequality now follows from Proposition 2.4
We now examine a refined structure in $S^{g}$.

Definition 2.13. We define $S_{b}^{g}$ to be the set of vertices in $S^{g}$ such that when the random walk is started at that vertex, the first $t$ for which there is a $k$ satisfying conditions ( $a$ ) and (b) of Lemma 2.7 has the property that for the least such $j$

$$
2^{b-1} \leq \operatorname{Vol}\left(\pi_{t}(\{1, \ldots, j\})\right)<2^{b}
$$

Lemma 2.14 (Overlap with $S$ ). For a set $S$ for which

$$
\begin{equation*}
\Phi(S) \leq \frac{\theta_{0}^{3}}{7^{4} \cdot 8 \ln ^{2}\left(m e^{4}\right)} \tag{7}
\end{equation*}
$$

if the rounded random walk is started from any vertex in $S^{g}$, then for every $t<t_{0}=7^{2} \ln \left(m e^{4}\right) / \theta_{0}^{2}$ and $\tilde{j}$ satisfying

$$
\tilde{\rho}_{t}(\tilde{j}) \geq \frac{5 \theta_{0}}{7^{2} \cdot 8 \ln \left(m e^{4}\right) \operatorname{Vol}\left(\tilde{\pi}_{t}(\{1, \ldots, \tilde{j}\})\right)}
$$

we have

$$
\operatorname{Vol}\left(\tilde{\pi}_{t}(\{1, \ldots, \tilde{j}\}) \cap S\right) \geq(4 / 5) \operatorname{Vol}\left(\tilde{\pi}_{t}(\{1, \ldots, \tilde{j}\})\right)
$$

Proof. Assume by way of contradiction that

$$
\operatorname{Vol}\left(\tilde{\pi}_{t}(\{1, \ldots, \tilde{j}\}) \cap \bar{S}\right)>\operatorname{Vol}\left(\tilde{\pi}_{t}(\{1, \ldots, \tilde{j}\})\right) / 5
$$

Then,

$$
\begin{align*}
\sum_{x \notin S} p_{t}(x) & \geq \sum_{x \notin S} \tilde{p}_{t}(x) \\
& =\sum_{x \notin S} d(x) \tilde{\rho}_{t}(x) \\
& \geq \sum_{x \in \bar{S} \cap \tilde{\pi}_{t}(\{1, \ldots, \tilde{j}\})} d(x) \tilde{\rho}_{t}(x) \\
& \geq \frac{5 \theta_{0}}{7^{2} \cdot 8 \ln \left(m e^{4}\right) \operatorname{Vol}\left(\tilde{\pi}_{t}(\{1, \ldots, \tilde{j}\})\right)} \sum_{x \in \bar{S} \cap \tilde{\pi}_{t}(\{1, \ldots, \tilde{j}\})} d(x) \\
& \geq \frac{5 \theta_{0}}{7^{2} \cdot 8 \ln \left(m e^{4}\right) \operatorname{Vol}\left(\tilde{\pi}_{t}(\{1, \ldots, \tilde{j}\})\right)} \operatorname{Vol}\left(\tilde{\pi}_{t}(\{1, \ldots, \tilde{j}\})\right) / 5 \\
& =\frac{\theta_{0}}{7^{2} \cdot 8 \ln \left(m e^{4}\right)} \tag{8}
\end{align*}
$$

However, by Proposition 2.3

$$
\sum_{x \notin S} p_{t}(x)<t_{0} \Phi(S)<(8)
$$

by (7).

Lemma 2.15 (Analysis of Rounded Walk). For each $\theta_{0} \leq 1$, if $S$ is a set satisfying $\operatorname{Vol}(S) \leq$ $(2 / 3) \mathrm{Vol}(V)$ and

$$
\Phi(S) \leq \frac{\theta_{0}^{3}}{7^{4} \cdot 8 \ln ^{2}\left(m e^{4}\right)}
$$

and if the rounded random walk is started at a vertex in $S_{b}^{g}$ with

$$
\epsilon_{b}<\frac{\theta_{0}}{7 \cdot 8 \ln \left(m e^{4}\right) t_{0} 2^{b}}
$$

where $t_{0}=7^{2} \ln \left(m e^{4}\right) / \theta_{0}^{2}$, then there exists a $t<t_{0}$ and a $\tilde{j}$ such that
(a) $\Phi\left(\tilde{\pi}_{t}(\{1, \ldots, \tilde{j}\}) \leq \theta_{0}\right.$,
(b) $(5 / 6) \operatorname{Vol}(V) \geq \operatorname{Vol}\left(\tilde{\pi}_{t}(\{1, \ldots, \tilde{j}\})\right) \geq(5 / 7) 2^{b-1}$, and
(c) $\tilde{p}_{t}\left(\tilde{\pi}_{t}(\tilde{j})\right) \geq \frac{5 \theta_{0}}{7^{2} \cdot 8 \ln \left(m e^{4}\right) \operatorname{Vol}\left(\tilde{\pi}_{t}(\{1, \ldots, \tilde{j}\})\right)}$,

Proof. Let $\phi=\theta_{0} / 7$ and hence $t_{0}=49 \ln \left(m e^{4}\right) / \theta_{0}^{2}=\ln \left(m e^{4}\right) / \phi^{2}$ and our assumption that $\theta_{0} \leq 1$ extends to $\phi \leq 1 / 7$. Simply from the definition of $\Phi(S)$ and $t_{0}$, we also have $\Phi(S) t_{0} \leq 1 / 32$.

Let $j, j_{0}$ and $j_{1}$ be as in Lemma 2.7. Let $j^{\prime}$ be the element of $\left\{1, \ldots, j_{0}\right\}$ minimizing $\tilde{\rho}_{t}\left(\pi_{t}\left(j^{\prime}\right)\right)$. We then set $\tilde{j}$ so that

$$
\tilde{\pi}_{t}(\tilde{j})=\pi_{t}\left(j^{\prime}\right)
$$

By the definition of $j^{\prime}$, we have

$$
\pi_{t}\left(\left\{1, \ldots, j_{0}\right\}\right) \subseteq \tilde{\pi}_{t}(\{1, \ldots, \tilde{j}\})
$$

So, we can establish the right-hand-side of $(b)$ from

$$
\begin{equation*}
\operatorname{Vol}\left(\tilde{\pi}_{t}(\{1, \ldots, \tilde{j}\})\right) \geq \operatorname{Vol}\left(\pi_{t}\left(\left\{1, \ldots, j_{0}\right\}\right)\right) \geq k_{j}^{t}(1-2 \phi) \geq 2^{b-1}(1-2 \phi) \geq(5 / 7) 2^{b-1} \tag{9}
\end{equation*}
$$

To establish the left-hand-side of $(b)$, we apply Lemma 2.14 which implies

$$
\operatorname{Vol}\left(\tilde{\pi}_{t}(\{1, \ldots, \tilde{j}\})\right) \leq(5 / 4) \operatorname{Vol}(S) \leq(10 / 12) \operatorname{Vol}(V)
$$

By Lemma 2.12, we have that for all $v$

$$
\begin{equation*}
\tilde{\rho}_{t}(v) \geq \rho_{t}(v)-t_{0} \epsilon_{b} \geq \rho_{t}(v)-\frac{\phi}{8 \ln \left(m e^{4}\right) k_{j}^{t}} \tag{10}
\end{equation*}
$$

So,

$$
\begin{aligned}
\tilde{\rho}_{t}\left(\tilde{\pi}_{t}(\tilde{j})\right)-\rho_{t}\left(\pi_{t}\left(j_{1}\right)\right) & =\tilde{\rho}_{t}\left(\pi_{t}\left(j^{\prime}\right)\right)-\rho_{t}\left(\pi_{t}\left(j_{1}\right)\right) \\
& \geq \rho_{t}\left(\pi_{t}\left(j^{\prime}\right)\right)-\rho_{t}\left(\pi_{t}\left(j_{1}\right)\right)-\frac{\phi}{8 \ln \left(m e^{4}\right) k_{j}^{t}} \\
& \geq \rho_{t}\left(\pi_{t}\left(j_{0}\right)\right)-\rho_{t}\left(\pi_{t}\left(j_{1}\right)\right)-\frac{\phi}{8 \ln \left(m e^{4}\right) k_{j}^{t}} \\
& \geq \frac{\phi}{4 \ln \left(m e^{4}\right) k_{j}^{t}}-\frac{\phi}{8 \ln \left(m e^{4}\right) k_{j}^{t}} \\
& >0
\end{aligned}
$$

This last inequality implies

$$
\tilde{\pi}_{t}(\{1, \ldots, \tilde{j}\}) \cap \pi_{t}\left(\left\{j_{1}, \ldots, n\right\}\right)=\emptyset
$$

from which we derive

$$
\begin{aligned}
\partial\left(\tilde{\pi}_{t}(\{1, \ldots, \tilde{j}\})\right) & \leq \partial\left(\pi_{t}\left(\left\{1, \ldots, j_{0}\right\}\right)\right)+k_{j_{1}-1}^{t}-k_{j_{0}}^{t} \\
& \leq \partial\left(\pi_{t}\left(\left\{1, \ldots, j_{0}\right\}\right)\right)+4 \phi k_{j}^{t}
\end{aligned}
$$

Thus,

$$
\begin{aligned}
\Phi\left(\tilde{\pi}_{t}(\{1, \ldots, \tilde{j}\})\right) & =\frac{\partial\left(\tilde{\pi}_{t}(\{1, \ldots, \tilde{j}\})\right)}{\operatorname{Vol}\left(\tilde{\pi}_{t}(\{1, \ldots, \tilde{j}\})\right)} \\
& \leq \frac{\partial\left(p_{t}(\{1, \ldots, j\})\right)+4 \phi k_{j}^{t}}{k_{j}^{t}(1-2 \phi)} \\
& \leq \frac{1}{1-2 \phi}\left(\frac{\partial\left(p_{t}(\{1, \ldots, j\})\right)}{k_{j}^{t}}+4 \phi\right) \\
& \leq \frac{5 \phi}{1-2 \phi} .
\end{aligned}
$$

To establish part (c), we note

$$
\rho_{t}\left(\pi_{t}\left(j^{\prime}\right)\right) \geq \rho_{t}\left(\pi_{t}\left(j_{0}\right)\right) \geq \frac{\phi}{4 \ln \left(m e^{2}\right) k_{j}^{t}} .
$$

So,

$$
\begin{aligned}
\tilde{\rho}_{t}\left(\tilde{\pi}_{t}(\tilde{j})\right) & \geq \frac{\phi}{4 \ln \left(m e^{2}\right) k_{j}^{t}}-t_{0} \epsilon_{b} \\
& \geq \frac{\phi}{8 \ln \left(m e^{2}\right) k_{j}^{t}} \\
& \geq \frac{\phi(1-2 \phi)}{8 \ln \left(m e^{2}\right) \operatorname{Vol}\left(\tilde{\pi}_{t}(1, \ldots, \tilde{j})\right)} \geq \frac{5 \theta_{0}}{7^{2} \cdot 8 \ln \left(m e^{2}\right) \operatorname{Vol}\left(\tilde{\pi}_{t}(1, \ldots, \tilde{j})\right)}
\end{aligned}
$$

by (19) and $\phi=\theta_{0} / 7 \leq 1 / 7$.

### 2.3 Partitioning with Many Rounded Random Walks

In this section, by applying Nibble by Rounded Walk over a small set of randomly chosen starting vertices for $b \in[1:\lceil\lg m\rceil]$, we obtain an almost linear time randomized algorithm Many Nibbles. With high probability, Many Nibbles computes a cut $D$ of sparsity $\theta$ in a graph having a cut of sparsity $O\left(\theta^{3} / \ln ^{8} m\right)$. Moreover, the cut $D$ has the property that for each set $S$ with sparsity $O\left(\theta^{3} / \ln ^{8} m\right)$, with high probability,

$$
\mathbf{E}[\operatorname{Vol}(D \cap S)]=\Omega\left(\theta^{5} / \ln ^{14} m\right) \operatorname{Vol}(S) .
$$

By iteratively applying Many Nibbles, we obtain an algorithm Many Many Nibbles which outputs a cut $D$ of sparsity $\theta$ that is either balanced, that is $(5 / 12) \operatorname{Vol}(V) \leq \operatorname{Vol}(D) \leq$ $(5 / 6) \operatorname{Vol}(V)$, or for each set $S$ of sparsity $O\left(\theta^{3} / \ln ^{8} m\right)$, with high probability,

$$
\operatorname{Vol}(D \cap S) \geq \operatorname{Vol}(S) / 2
$$

## Many Nibbles

Input: $\theta_{0}$
(0) Set $r=0$.
(1) For $b=1, \ldots,\lceil\lg (m)\rceil$.
(a) Set $t_{0}$ and $\epsilon_{b}$ as in the Nibble algorithm, and set $\tau_{b}=\epsilon_{b} / 4 t_{0}$.
(b) For $i=1$ to $\tau_{b} \operatorname{Vol}(V)$,

Choose a $v \in V$ according to $\psi_{V}$.
Run $\operatorname{Nibble}\left(v, b, \theta_{0}\right)$, and if a set is output, set $r=r+1$ and call the set $C_{r}$.
(2) If $\operatorname{Vol}\left(\cup C_{r}\right)<(5 / 12) \operatorname{Vol}(V)$, return $D=\cup C_{r}$.

Otherwise, pick an $r_{0} \leq r$ such that $(5 / 12) \operatorname{Vol}(V) \leq \operatorname{Vol}\left(\cup_{i=1}^{r_{0}} C_{i}\right) \leq$ $(10 / 12) \operatorname{Vol}(V)$, and return $D=\cup_{i=1}^{r_{0}} C_{i}$.

We remark that it is possible that all of the calls to Nibble return failure, and so Many Nibbles outputs no set.
Lemma 2.16 (Running time of Many Nibbles). Many Nibbles runs in $O\left(m \lg ^{2} m\right)$ time.
Proof. By Lemma 2.1, the inner loop (Step 1.b) of the algorithm above runs in time $O\left(2^{b} \ln ^{4}(m) / \theta_{0}^{5}\right)$. Therefore, the time need by the algorithm can be bounded from above by

$$
\begin{aligned}
\sum_{b=1}^{\lceil\lg m\rceil} \tau_{b} \operatorname{Vol}(V) O\left(2^{b} \ln ^{4}(m) / \theta_{0}^{5}\right) & =\operatorname{Vol}(V) \ln ^{4} m / \theta_{0}^{5} \sum_{b=1}^{\lceil\lg m\rceil} O\left(2^{b} \tau_{b}\right) \\
& =\operatorname{Vol}(V) \ln ^{4} m / \theta_{0}^{5} \sum_{b=1}^{\lceil\lg m\rceil} O\left(2^{b} \frac{\theta_{0}}{t_{0}^{2} 2^{b} \ln m}\right) \\
& =\operatorname{Vol}(V) \ln ^{3} m / \theta_{0}^{4} \sum_{b=1}^{\lceil\lg m\rceil} O\left(\frac{\theta_{0}^{4}}{\ln ^{2} m}\right) \\
& =O\left(m \ln ^{2} m\right) .
\end{aligned}
$$

Lemma 2.17 (Analysis of Many Nibbles). Assume that $m$ is sufficiently large to satisfy $m>5000 \ln ^{2}\left(m e^{4}\right) / \theta_{0}^{2.5}$. Let

$$
\beta \stackrel{\text { def }}{=} \frac{\theta_{0}^{5}}{25 \cdot 10^{6} \ln ^{4}\left(m e^{4}\right)} .
$$

Let $S$ be a set satisfying $\operatorname{Vol}(S) \leq(2 / 3) \operatorname{Vol}(V)$ and

$$
\Phi_{V}(S) \leq \frac{\theta_{0}^{3}}{7^{4} \cdot 8 \ln ^{2}\left(m e^{4}\right)}
$$

Let $C_{1}, \ldots, C_{r}$ be the collection of sets produced during the run of Many Nibbles. Then

$$
\mathbf{E}\left[\operatorname{Vol}_{V}\left(\left(\cup C_{i}\right) \cap S\right)\right] \geq \beta \operatorname{Vol}(S)
$$

Moreover, with probability at least $1-m^{-3}$,

$$
\Phi(D) \leq 4 \theta_{0} \lg ^{2} m
$$

Proof. We first consider $\Phi(D)$. We note that, by Lemma 2.2, each set $C_{i}$ has sparsity at most $\theta_{0}$. Moreover, Lemma 2.18 implies that the probability that any node appears in more than $4 \lg ^{2} m$ of the sets is at most $m^{-3}$. So, with probability at least $1-m^{-3}, \Phi(D) \leq 4 \theta_{0} \lg ^{2} m$.

If a node $v \in S_{b}^{g}$ is chosen during round $b$, then from Lemma 2.2 we know that the set output by Nibble has at least $(5 / 7) 2^{b-1}$ vertices. Moreover, the probability of choosing such a node in round $b$ is

$$
1-\left(1-\frac{d(v)}{\operatorname{Vol}(V)}\right)^{\tau_{b} \operatorname{Vol}(V)}
$$

We now observe that each $v \in S_{b}^{g}$ must have $d(v) \leq 1 / \epsilon_{b}$ —otherwise the rounded walk would never place mass on any vertex other than $v$. Thus,

$$
\frac{d(v)}{\operatorname{Vol}(V)}\left(\tau_{b} \operatorname{Vol}(V)\right)=d(v) \tau_{b} \leq \tau_{b} / \epsilon_{b}=1 / 4 t_{0}<1 / 2
$$

So,

$$
1-\left(1-\frac{d(v)}{\operatorname{Vol}(V)}\right)^{\tau_{b} \operatorname{Vol}(V)} \geq d(v) \tau_{b} / 2
$$

Thus, the expectation sum of size the sizes of the sets output for $v \in S^{g}$ is

$$
\begin{aligned}
\sum_{b} \sum_{v \in S_{b}^{g}}(5 / 7) 2^{b-1}(\text { prob that } v \text { is chosen }) & \geq \sum_{b} \sum_{v \in S_{b}^{g}}(5 / 7) 2^{b-1} d(v) \tau_{b} / 2 \\
& =\sum_{b} \sum_{v \in S_{b}^{g}} d(v) \frac{5 \theta_{0}}{2 \cdot 4 \cdot 7^{2} \cdot 8 \ln \left(m e^{4}\right) t_{0}^{2}} \\
& =\operatorname{Vol}\left(S^{g}\right) \frac{5 \theta_{0}}{2 \cdot 4 \cdot 7^{2} \cdot 8 \ln \left(m e^{4}\right) t_{0}^{2}} \\
& \geq \operatorname{Vol}(S) \frac{5 \theta_{0}}{2 \cdot 2 \cdot 4 \cdot 7^{2} \cdot 8 \ln \left(m e^{4}\right) t_{0}^{2}}
\end{aligned}
$$

For each of these sets, at least $4 / 5$ of their volume is in $S$ (see Lemma 2.14). Moreover, by Lemma 2.18, no element appears in more than $4 \lg ^{2}(m)$ of these sets with probability at least $1 / m^{3}$. Discarding a $m^{-3}$ fraction of the probability space can only decrease the expectation by at most $m^{-2}$, so

$$
\begin{aligned}
\mathbf{E}\left[\operatorname{Vol}\left(\left(\cup C_{i}\right) \cap S\right)\right] & \geq \operatorname{Vol}((4 / 5) S) \frac{5 \theta_{0}}{(3 \lg m) 2 \cdot 2 \cdot 4 \cdot 7^{2} \cdot 8 \ln \left(m e^{4}\right) t_{0}^{2}}-1 / m^{2} \\
& \geq \operatorname{Vol}(S) \frac{\theta_{0}^{5}}{125 \cdot 10^{5} \ln ^{4}\left(m e^{4}\right)}-1 / m^{2} \\
& \geq \operatorname{Vol}(S) \frac{\theta_{0}^{5}}{25 \cdot 10^{6} \ln ^{4}\left(m e^{4}\right)},
\end{aligned}
$$

where the last inequality uses the assumption $m>5000 \ln ^{2}\left(m e^{4}\right) / \theta_{0}^{2.5}$.
We now prove that it is unlikely that any element appears in too many of these sets. (Note that we might want to cluster the outputs into sets with volume between $m / 3$ and $2 m / 3$ )

Lemma 2.18 (Small Ply). Let $C_{1}, \ldots, C_{r}$ be the sets produced by the calls that Many Nibbles makes to Nibbles. The probability that there is an edge e whose endpoints appear in more than $4 \mathrm{lg}^{2} m$ of these sets is at most $1 / m^{3}$.

Our proof will use the following lemma:
Lemma 2.19 (Cut on Random $v$ ). Let $e$ be an edge in the graph and let $U$ be the set of vertices $v$ such that that at least one of the endpoints of $e$ is output by the Nibble algorithm on input $b$ when starting from vertex $v$. Then,

$$
\operatorname{Vol}(U) \leq 2 t_{0} / \epsilon_{b}
$$

Proof. Let $x$ be one of the endpoints of the edge $e$. The only way that $x$ can be one of the output vertices is if at some time step $t, \rho_{t}^{v}(x) \geq \epsilon_{b}$. By equality (2), this would mean that $\rho_{t}^{x}(v) \geq \epsilon_{b}$. which implies $p_{t}^{x}(v) \geq d(v) \epsilon_{b}$.

Let $U_{t}$ denote the set of such nodes. As $\sum_{v} p_{t}^{x}(v)=1$,

$$
\operatorname{Vol}\left(U_{t}\right) \leq 1 / \epsilon_{b} .
$$

Summing over the two endpoints of $e$ and the $t_{0}$ time steps, we prove the lemma.
Proof of Lemma 2.18. Let $e$ be any edge in the graph, and let $U$ be the set of vertices $v$ that would cause Nibble to include an endpoint of $e$ in its output on input $v$ and $b$. For each $i$, the probability that a node in $U$ is chosen is $\operatorname{Vol}(U) / \operatorname{Vol}(V)$. So, the probability that nodes in $U$ are chosen at least $4 \lg m$ times is at most

$$
\begin{aligned}
\binom{\tau_{b} \operatorname{Vol}(V)}{4 \lg m}\left(\frac{\operatorname{Vol}(U)}{\operatorname{Vol}(V)}\right)^{4 \lg m} & \leq\left(\operatorname{Vol}(U) \tau_{b}\right)^{4 \lg m} \\
& \leq\left(2 t_{0} \tau_{b} / \epsilon_{b}\right)^{4 \lg m} \quad \text { (by Lemma 2.19) } \\
& =m^{-4},
\end{aligned}
$$

by the choice of $\tau_{b}$. The lemma now follows by summing over all the $m$ edges $e$ and $\lg m$ choices of $b$.

Many Many Nibbles
Input: $\theta_{0}$
(0) Set $\beta$ as in Lemma 2.17 and set $W_{1}=V$.
(1) For $j=1$ to $6(\lg m) / \beta$.
(a) Run Many Nibbles on the graph induced on the vertices in $W_{j}$ with input parameter $\theta_{0}$.
(b) If Many Nibbles outputs a set $D_{j}$, set $W_{j+1}=W_{j}-D_{j}$.
(c) If $\operatorname{Vol}_{V}\left(W_{j}\right) \leq(7 / 12) \operatorname{Vol}(V)$, then go to step (2).
(2) Return all the cuts $D_{j}$ found by the calls to Many Nibbles.

Theorem 2.20 (Many Many Nibbles). Let $S$ be a set satisfying $\operatorname{Vol}(S) \leq(2 / 3) \operatorname{Vol}(V)$ and

$$
\Phi(S) \leq \frac{\theta_{0}^{3}}{2 \cdot 7^{4} \cdot 8 \ln ^{2}\left(m e^{4}\right)}
$$

Let $D=\cup_{j} D_{j}$. Then $\operatorname{Vol}(D) \leq(5 / 6) \operatorname{Vol}(V)$ and

$$
\operatorname{Pr}\left[\max \operatorname{Vol}\left(D_{j}\right) \leq(5 / 12) \operatorname{Vol}(V) \text { and } \operatorname{Vol}(S \cap D) \leq \operatorname{Vol}(S) / 2\right] \leq m^{-3}
$$

Moreover, with probability at least $1-\lg { }^{O(1)} m /\left(\theta^{5} m^{3}\right)$,

$$
\Phi_{V}(D) \leq 20 \theta_{0} \lg m
$$

where $\beta$ is as defined in Lemma 2.17. Moreover, Many Many Nibbles runs in $O\left(m \ln ^{7} m / \theta_{0}^{5}\right)$ time.

Proof. For each $j$, let $X_{j}$ denote $\operatorname{Vol}\left(\cup C_{i} \cap S\right)$, where the $C_{i}$ are the sets produced in the $j$ th run of Many Nibbles. So long as we have removed at most half the volume of $S$, that is $\sum_{k=1}^{j} X_{k}<$ $\operatorname{Vol}(S) / 2$, we have $\Phi_{W}(S) \leq 2 \Phi(S)$. So, by Lemmar2.17 $\mathbf{E}\left[X_{j} \mid X_{1}+\cdots+X_{j-1}<\operatorname{Vol}(S) / 2\right] \geq$ $\beta \operatorname{Vol}(S)$. Thus, we may apply Lemma 2.21 to show that $\operatorname{Pr}\left[\sum X_{j}<\operatorname{Vol}(S) / 2\right]<2^{-6 \lg m / 2}<$ $m^{-3}$.

By Lemma 2.17, with probability at least $1-m^{-3}$, for each $i, \Phi_{W_{i}}\left(D_{i}\right) \leq 4 \theta_{0} \lg m$. Therefore, with probability at least $1-6 \lg m /\left(\beta m^{3}\right)$

$$
\partial_{V}(D) \leq \sum_{i=1}^{6 \lg m / \beta} \partial_{W_{i}}\left(D_{i}\right) \leq 4 \theta_{0} \lg m \operatorname{Vol}_{V}(D)
$$

Also $\min \left(\operatorname{Vol}_{V}(D), \operatorname{Vol}_{V}(V-D)\right) \geq \operatorname{Vol}(V) / 6$. Thus with probability at least $1-\lg ^{O(1)} m /\left(\theta^{5} m^{3}\right)$, $\Phi_{V}(D) \leq 20 \theta_{0} \lg m$.

Finally, the only situation in which Many Nibbles outputs anything other than $\cup C_{i}$ is when it outputs a set of volume at least $(5 / 12) \mathrm{Vol}(V)$.

The running time of the algorithm follow directly from Lemma 2.16 and our choice of $\beta$.

Lemma 2.21. Let $X_{1}, \ldots, X_{a k}$ be non-negative random variables such that

$$
\mathbf{E}\left[X_{i+1} \mid X_{1}+\cdots+X_{i}<1\right] \geq 1 / k
$$

Then,

$$
\operatorname{Pr}\left[\sum_{i=1}^{a k} X_{i}<1\right]<2^{-a / 2}
$$

Proof. We first prove the lemma in the case $a=2$. In this case, we define the random variable

$$
Y_{i}= \begin{cases}X_{i} & \text { if } X_{1}+\cdots+X_{i-1}<1 \\ 1 / k & \text { otherwise }\end{cases}
$$

We note that $\sum Y_{i} \geq 1$ implies $\sum X_{i} \geq 1$, so it suffices to lower bound the probability that $\sum Y_{i} \geq 1$. To this end, we note that

$$
\begin{aligned}
& \mathbf{E}\left[\sum Y_{i}\right] \geq 2, \text { and } \\
& \max \sum Y_{i} \leq 3
\end{aligned}
$$

Thus, we may conclude that

$$
\operatorname{Pr}\left[\sum Y_{i} \geq 1\right] \geq 1 / 2
$$

for otherwise

$$
\mathbf{E}\left[\sum Y_{i}\right]<1 / 2+3 / 2=2
$$

which would be a contradiction. The proof for general $a$ now follows by applying this argument to each of the $a / 2$ consecutive blocks of $2 k$ variables.

## 3 Partition

In this section, we present our new graph partitioning algorithm and analyze its performance.

### 3.1 Basics and Notations

We first introduce some notations: $\mathcal{C}=\left\{C_{1}, \ldots, C_{k}\right\}$ is a multiway partition of $G$ if $\left(C_{1}, \ldots, C_{k}\right)$ is a partition of $V$ and for all $i$, the induced graph of $C_{i}$ is connected. We will refer $C_{i}$ as a component in the partition $\mathcal{C}$ of $G$. The cut-size of $\mathcal{C}$, Cut-Size $(\mathcal{C})$, is defined to be the number of edges whose endpoints are in different components in $\mathcal{C}$.

Definition 3.1 ( $\phi$-good subgraph). The induced subgraph of a subset $W \subseteq V$ is $\phi$-good if $\Phi_{W} \geq \phi$.

The following lemma will be useful in this section.
Lemma 3.2 (Union of $\phi$-good subgraphs). Let $G=(V, E)$ be a graph and let $W_{1}, \ldots, W_{n}$ be subsets of $V$. For all $\phi>0$ if for all $i, \mathrm{Vol}_{W_{i}}\left(W_{i}\right) \geq(3 / 4) \mathrm{Vol}_{V}(V)$ and $\Phi_{W_{i}} \geq \phi$, then letting $W=\cup_{i=1}^{k} W_{i}, \Phi_{W} \geq \phi /(2 k)$.

Proof. For any set $T \subset W$ such that $\operatorname{Vol}_{W}(T) \leq \operatorname{Vol}_{W}(W) / 2$, we now show $\Phi_{W}(T) \geq \phi / k$. For each $i$,

$$
\operatorname{Vol}_{W_{i}}\left(W_{i} \cap T\right) \leq \operatorname{Vol}_{V}(T) \leq \operatorname{Vol}_{V}(V) / 2 \leq(2 / 3) \operatorname{Vol}_{W_{i}}\left(W_{i}\right)
$$

Thus

$$
\mathrm{Vol}_{W_{i}}\left(W_{i}-W_{i} \cap T\right) \geq \mathrm{Vol}_{W_{i}}\left(W_{i} \cap T\right) / 2,
$$

and

$$
\partial_{W_{i}}\left(W_{i} \cap T\right) \geq(\phi / 2) \mathrm{Vol}_{W_{i}}\left(W_{i} \cap T\right) .
$$

Hence

$$
\partial_{W}(T) \geq(1 / k) \sum_{i=1}^{k} \partial_{W_{i}}\left(W_{i} \cap T\right) \geq(1 / k)(\phi / 2) \sum_{i=1}^{k} \operatorname{Vol}_{W_{i}}\left(W_{i} \cap T\right) \geq(\phi /(2 k)) \operatorname{Vol}_{W}(T) .
$$

So $\Phi_{W}(T) \geq(\phi /(2 k))$.
We now summarizes the use of notation for sparsity parameters in this paper and section. Let $m$ be the number of edges of the input graph. We let

$$
\epsilon \stackrel{\text { def }}{=} \frac{1}{4\lceil\lg m\rceil} .
$$

Assuming $\theta$ is the sparsity of the cut that our partitioning algorithm is aiming to produce. We then let

$$
\begin{array}{ll}
\theta_{0} & \stackrel{\text { def }}{=} \theta /\left(20 \lg ^{2} m\right) \\
\theta_{+} & \stackrel{\text { def }}{=} \frac{\theta_{0}^{3}}{14^{4} \ln \left(m e^{4}\right)}, \quad \text { and }  \tag{11}\\
\theta_{*} & \stackrel{\text { def }}{=} \epsilon \theta_{+} /(64 \lg m) .
\end{array}
$$

The purpose of these parameters is to satisfy Proposition 3.9. We also assume $m$ is sufficiently large to satisfy $m>5000 \ln ^{2}\left(m e^{4}\right) / \theta_{0}^{2.5}$ which also implies that our choice of $\epsilon$ satisfies $\epsilon \leq 1 / 2^{14}$.

### 3.2 The Algorithm Partition

The following algorithm Partition repeatedly uses Many Many Nibbles to generate components.

## Partition

Input: $\theta$
(0) Set $\mathcal{C}_{1}=V$ and $S=\emptyset$.
(1) For $t=1$ to $\left\lceil\log _{17 / 16} m\right\rceil \cdot\lceil\lg m\rceil \cdot\lceil\lg (2 / \epsilon)\rceil$
(a) For each component $C \in \mathcal{C}_{t}$,

Run Many Many Nibbles on the induced subgraph by $C$ with parameter $\theta_{0}$.
Let $\left\{D_{1}, \ldots, D_{k}\right\}$ be the cut-sets output by Many Many Nibbles.
Add $D_{1}, \ldots, D_{k}$ and $C-\cup_{i} D_{i}$ to $\mathcal{C}_{t+1}$.
(2) Return $\mathcal{C}=C_{t+1}$.

Theorem 3.3 (Partition). Let $G=(V, E)$ be an undirected graph of $n$ vertices and at most $m$ edges. For any $0<\theta<1$, let $\mathcal{C}$ be the set of components returned by Partition. Then, with probability at least $1-\lg ^{O(1)} m / \theta^{5} m^{2}$,
i. Cut-Size $(\mathcal{C}) \leq \theta \log _{17 / 16} m \cdot \lg m \cdot \lg (2 / \epsilon)(m / 2)$, and
ii. There is a set of pairwise disjoint sets $\left\{W_{C} \subset V: C \in \mathcal{C}\right\}$ such that for all $C \in \mathcal{C} \Phi_{W_{C}} \geq \theta_{*}$ and the subgraph induced by $C$ is contained in the subgraph induced by $W_{C}$.
In addition, the running time of Partition is $m\left(\lg ^{O(1)}(m)\right) / \theta^{5}$.
Proof. Many Many Nibbles always find cuts of sparsity at most $\theta$. The call to Many Many Nibbles at each iteration of Partition removes at most $\theta(m / 2)$ edges. Thus,

$$
\text { Cut-Size }(\mathcal{C}) \leq \theta \log _{17 / 16} m \cdot \lg m \cdot \lg (2 / \epsilon)(m / 2) .
$$

To prove (ii), we divide the iterations of Partition into $\left\lceil\log _{17 / 16} m\right\rceil$ epochs of $\lceil\lg m\rceil$. $\lceil\lg (2 / \epsilon)\rceil$ iterations. For each component $C \in \mathcal{C}_{t}$, let $C_{t^{\prime}}=C_{t-\lg m \lg (2 / \epsilon)}$ be the component in $\mathcal{C}_{t-\lg m \lg (2 / \epsilon}$ that contains $C$. By Lemma 3.7 if $\operatorname{Vol}_{C}(C) \geq(16 / 17) \mathrm{Vol}_{C_{t^{\prime}}}\left(C_{t^{\prime}}\right)$, then, with probability at least $1-\lg { }^{O(1)} m / \theta^{5} m^{3}$, the induced subgraph of $C$ is contained in the union of at most $\lceil\lg m\rceil \theta^{*}$-good subgraphs of $C$ each has volume at least $(3 / 4) \mathrm{Vol}_{C}(C)$. Hence, by Lemma 3.2, we can merge these subgraphs in a single subgraph of isoperimetric number at least $\theta_{*}$.

Thus after $\left\lceil\log _{17 / 16} m\right\rceil$ epochs, with probability at least $1-\log _{17 / 16} m \lg ^{O(1)} m / \theta^{5} m^{3}=$ $1-\lg ^{O(1)} m / \theta^{5} m^{3}$, each component $C \in \mathcal{C}$ either

- has volume 1 , with implies $\Phi_{C} \geq \theta^{*}$, or
- its induced graph is contained in a single subgraph of isoperimetric number at least $\theta_{*}$.

The pairwise disjointness follows from the partition tree. Because $\mathcal{C}$ has at most $m$ components, the probability that (ii) holds is at least $1-\lg ^{O(1)} m / \theta^{5} m^{2}$.

### 3.3 A New Variant of Sparsity and Isoperimetric Number

We introduce in this subsection a new variant of sparsity and isoperimetric number that will be helpful ${ }^{1}$ for the proofs in this section. We will state some of its basic properties and then use in

[^1]the next subsection to analyze the performance of Partition.
For a given graph $G=(V, E)$ and for each subset $S$ of $V$, we define the new sparsity of $S$ to be
$$
\mathbb{\Phi}_{V}(S)=\frac{\partial_{V}(S)}{\min (\operatorname{Vol}(S), \operatorname{Vol}(V-S))^{1+4 \epsilon}}
$$

We also define the new isoperimetric number of a subset $S$ to be

$$
\mathbb{Q}_{S}=\min _{T \subseteq S} \mathbb{Q}_{S}(T)=\min _{T \subseteq S} \frac{\partial_{S}(T)}{\min (\operatorname{Vol}(T), \operatorname{Vol}(S-T))^{1+4 \epsilon}} .
$$

Note that the induced graph of $S$ is connected if and only if $\Phi_{S}>0$.
The purpose of this definition of $\Phi$ is to satisfy the following lemma.
Lemma 3.4 (Union of sets with small intersection). Let $0<\epsilon<1 / 4$. Let $S$ and $T$ be sets of vertices such that $\operatorname{Vol}(S \cap T) \leq \epsilon \min (\operatorname{Vol}(S), \operatorname{Vol}(T))$. Then

$$
\operatorname{Vol}(S \cup T)^{1+4 \epsilon}>\operatorname{Vol}(S)^{1+4 \epsilon}+\operatorname{Vol}(T)^{1+4 \epsilon}
$$

If in addition $\operatorname{Vol}(S \cup T) \leq(1 / 2) \operatorname{Vol}(V)$, then

$$
\mathbb{\Phi}_{V}(S \cup T) \leq \max \left(\mathbb{\Phi}_{V}(S), \mathbb{\Phi}_{V}(T)\right)
$$

Proof. Assume without loss of generality that $\operatorname{Vol}(T) \leq \operatorname{Vol}(S)$. Let $\operatorname{Vol}(T)=\alpha \operatorname{Vol}(S)$, and note $\alpha \leq 1$. Let $\operatorname{Vol}(T \cap S)=\delta \operatorname{Vol}(T)$, and note $\delta \leq \epsilon$. So,

$$
\operatorname{Vol}(S \cup T)^{1+4 \epsilon}=\operatorname{Vol}(S)^{1+4 \epsilon}(1+\alpha-2 \alpha \delta)^{1+4 \epsilon}
$$

and

$$
\operatorname{Vol}(S)^{1+4 \epsilon}+\operatorname{Vol}(T)^{1+4 \epsilon}=\operatorname{Vol}(S)^{1+4 \epsilon}\left(1+\alpha^{1+4 \epsilon}\right)
$$

Thus, to prove the first assertion we must show

$$
(1+\alpha-2 \alpha \delta)^{1+4 \epsilon}>\left(1+\alpha^{1+4 \epsilon}\right)
$$

As $\alpha \leq 1$, it suffices to show that

$$
(1+\alpha-2 \alpha \delta)^{1+4 \epsilon}>1+\alpha
$$

Let

$$
f(\alpha) \stackrel{\text { def }}{=}(1+\alpha-2 \alpha \delta)^{1+4 \epsilon} .
$$

We note that

$$
\begin{aligned}
f^{\prime}(\alpha) & =(1+4 \epsilon)(1+\alpha-2 \alpha \delta)^{4 \epsilon}(1-2 \delta), \text { and } \\
f^{\prime \prime}(\alpha) & =(4 \epsilon)(1+4 \epsilon)(1+\alpha-2 \alpha \delta)^{1-4 \epsilon}(1-2 \delta)^{2} .
\end{aligned}
$$

As $1+\alpha$ is linear with slope 1 , and $f^{\prime \prime}(\alpha) \geq 0$ for $\alpha \in[0,1]$, it suffices to show that $f^{\prime}(0) \geq 1$, which follows from

$$
(1+4 \epsilon)(1-2 \delta) \geq(1+4 \epsilon)(1-2 \epsilon)>1,
$$

for $0<\epsilon<1 / 4$. The second part now follows immediately from this inequality.

The following proposition follows directly from the fact that $m^{1 /\lceil\lg m\rceil} \leq 2$.
Proposition 3.5 ( $\Phi$ and $\Phi$ ). For any set $S$, $\Phi_{V}(S) / 2 \leq \Phi_{V}(S) \leq \Phi_{V}(S)$ and hence $\Phi_{S} / 2 \leq$ $\Phi_{S} \leq \Phi_{S}$.

Lemma 3.6 (Compliment). Let $G=(V, E)$ be a undirected graph of at most $m$ edges. Let $S$ be the largest subset of $V$ such that $\Phi_{V}(S) \leq \phi$. Then for any $\epsilon$, if $\operatorname{Vol}_{V}(S) \leq \operatorname{Vol}_{V}(V) / 5$, then $\rrbracket_{V-S} \geq \phi / 2$.

Proof. To set up proof by contradiction, we assume $\mathbb{\Phi}_{V-S} \leq \phi / 2$, which implies that there exists $T \subseteq V-S$ with $\operatorname{Vol}_{V-S}(T) \leq \operatorname{Vol}_{V-S}(V-S) / 2$ such that

$$
\partial_{V-S}(T) \leq(\phi / 2) \operatorname{Vol}_{V-S}(T)^{1+4 \epsilon}
$$

Now consider $S \cup T$, we observe

$$
\begin{equation*}
\partial_{V}(S \cup T) \leq \partial_{V}(S)+\partial_{V-S}(T) \leq \phi\left(\operatorname{Vol}_{V-S}(T)^{1+4 \epsilon} / 2+\operatorname{Vol}_{V}(S)^{1+4 \epsilon}\right) \tag{12}
\end{equation*}
$$

If $\operatorname{Vol}_{V}(S \cup T) \leq \operatorname{Vol}_{V}(V) / 2$, then

$$
\Phi_{S \cup T}=\frac{\partial_{V}(S \cup T)}{\operatorname{Vol}_{V}(S \cup T)^{1+4 \epsilon}} \leq \frac{\phi\left(\operatorname{Vol}_{V-S}(T)^{1+4 \epsilon} / 2+\operatorname{Vol}_{V}(S)^{1+4 \epsilon}\right)}{\operatorname{Vol}_{V}(S \cup T)^{1+4 \epsilon}} \leq \phi,
$$

which contradicts with the assumption of the maximality of $S$.
So to complete the proof, we only need to consider the case when $\operatorname{Vol}_{V}(S \cup T) \geq \operatorname{Vol}_{V}(V) / 2$. Because $\operatorname{Vol}_{V}(S) \leq \operatorname{Vol}_{V}(V) / 5$, we conclude $\operatorname{Vol}_{V}(S) \leq \operatorname{Vol}_{V}(T)$. By Equation (12), we have

$$
\partial_{V}(S \cup T) \leq \phi\left(\operatorname{Vol}_{V-S}(T)^{1+4 \epsilon} / 2+\operatorname{Vol}_{V}(S)^{1+4 \epsilon}\right) \leq \phi\left(\operatorname{Vol}_{V}(T)^{1+4 \epsilon} / 2+\operatorname{Vol}_{V}(S)^{1+4 \epsilon}\right) .
$$

Thus,

$$
\mathbb{\Phi}_{S \cup T}=\frac{\partial_{V}(S \cup T)}{\operatorname{Vol}(V-S \cup T)^{1+4 \epsilon}}=\frac{\phi\left(\operatorname{Vol}_{V}(T)^{1+4 \epsilon} / 2+\operatorname{Vol}_{V}(S)^{1+4 \epsilon}\right)}{\operatorname{Vol}_{V}(V-S \cup T)^{1+4 \epsilon}} .
$$

For the purpose of analysis, let $\operatorname{Vol}_{V}(T)=\beta \operatorname{Vol}_{V}(V-S)$ and $\operatorname{Vol}_{V}(S)=\sigma \operatorname{Vol}_{V}(V)$, we note $\beta \leq 1 / 2$ and $\sigma \leq 1 / 5$. We can rewrite the equation above as

$$
\begin{aligned}
\mathbb{\mathbb { P }}_{S \cup T} & =\frac{\frac{1}{2}(\beta(1-\sigma))^{1+4 \epsilon}+\sigma^{1+4 \epsilon}}{((1-\beta)(1-\sigma))^{1+4 \epsilon}} \phi \leq \frac{\frac{1}{2}\left(\frac{1-\sigma}{2}\right)^{1+4 \epsilon}+\sigma^{1+4 \epsilon}}{\left(\frac{1-\sigma}{2}\right)^{1+4 \epsilon}} \phi \\
& =\left(\frac{1}{2}+\left(\frac{2 \sigma}{1-\sigma}\right)^{1+4 \epsilon}\right) \phi \leq\left(\frac{1}{2}+\left(\frac{1}{2}\right)^{1+4 \epsilon}\right) \phi \leq \phi,
\end{aligned}
$$

where the second inequality follows from the observation that the quantity is maximized when $\beta$ is as large as possible for each $\sigma$ so we set $\beta=1 / 2$ and the second-to-last inequality follows from the fact that $(2 \sigma) /(1-\sigma)$ is monotonically increasing in $\sigma$, so we set $\sigma=1 / 5$. Again, we reach a conclusion that contradicts with the assumption of the maximality of $S$.

### 3.4 Technical Lemmas for the Analysis of Partition

For each $t \geq 1, C \in \mathcal{C}_{t}$ and $j>t$ let $\mathcal{C}_{j}(C)$ denote all the components in $\mathcal{C}_{j}$ that are subsets of $C$.

Lemma 3.7 (Divided or Covered: Each Epoch). For each $t \geq 1$ and $C \in \mathcal{C}_{t}$, let $t^{\prime}=$ $t+\lceil\lg m\rceil \cdot\lceil\lg (2 / \epsilon)\rceil$. If $\theta \leq 2^{-6} / \lg m$, then either

- for all components $C^{\prime} \in \mathcal{C}_{t^{\prime}}(C), \operatorname{Vol}_{C^{\prime}}\left(C^{\prime}\right) \leq(16 / 17) \mathrm{Vol}_{C}(C)$, or
- Let $C_{t^{\prime}}$ be the unique component in $\mathcal{C}_{t^{\prime}}(C)$ such that $\operatorname{Vol}_{C_{t^{\prime}}}\left(C_{t^{\prime}}\right)>(16 / 17) \operatorname{Vol}_{C}(C)$. Let $C_{t}=C$ for notational simplicity. For $t \leq j \leq t^{\prime}$, let $C_{j}$ be the unique component in $\mathcal{C}_{j}(C)$ such that $\mathrm{Vol}_{C_{j}}\left(C_{j}\right)>(16 / 17) \mathrm{Vol}_{C}(C)$.
Let $V_{0}=C_{t}$. For $i:[0:\lceil\lg m\rceil]$ we iteratively define $U_{i+1}, V_{i+1}$, and $W_{i+1}$ and $S_{i+1}$ as:
$-S_{i} \subset V_{i}$ be the largest subset such that $\operatorname{Vol}_{V_{i}}\left(S_{i}\right) \leq \operatorname{Vol}_{V_{i}}\left(V_{i}\right) / 2$ and $\Phi_{V_{i}}\left(S_{i}\right) \leq 2 \theta_{*}$,
- $W_{i+1}=C_{t+(i+1)} \lg (2 / \epsilon)$,
- $U_{i+1}=V_{i}-W_{i+1}$, and
$-V_{i+1}=V_{i}-\left(S_{i} \cap U_{i+1}\right)$.
Then,

$$
C_{t^{\prime}} \subseteq C_{t^{\prime}-1} \subseteq \cdots \subseteq C_{t+1} \subseteq C_{t}
$$

and with probability at least $1-\lg ^{O(1)} m / \theta^{5} m^{3}$,

$$
S_{\lceil\lg m\rceil}=\emptyset, \Phi_{V_{i}-S_{i}} \geq \theta_{*}, \text { and } \operatorname{Vol}_{V_{i}-S_{i}}\left(V_{i}-S_{i}\right) \geq(3 / 4) \operatorname{Vol}_{C}(C) \text { for all } 1 \leq i<\lceil\lg m\rceil .
$$

Proof. To establish the lemma, we assume $\operatorname{Vol}_{C_{t^{\prime}}}\left(C_{t^{\prime}}\right) \geq(16 / 17) \operatorname{Vol}_{C_{t}}\left(C_{t}\right)$.
We consider the following two cases depending on whether or not
there exists $T \subset V_{0}=C_{t}$ such that $\operatorname{Vol}_{V_{0}}\left(V_{0}\right) / 2 \geq \operatorname{Vol}_{V_{0}}(T) \geq \operatorname{Vol}_{V_{0}}\left(V_{0}\right) / 16$ and

$$
\mathbb{\Phi}_{V_{0}}(T) \leq 4 \theta^{*} \quad\left({ }^{*}\right)
$$

On one hand, when $\left({ }^{*}\right)$ is true, by Proposition 3.9] with probability at least $1-\lg { }^{O(1)} m / \theta^{5} m^{3}$, $\operatorname{Vol}_{C_{t+\lg (2 / \epsilon)}}\left(C_{t+\lg (2 / \epsilon)} \cap T\right) \leq(\epsilon / 2) \operatorname{Vol}_{C_{t}}(T)$.

$$
\operatorname{Vol}_{C_{t}}\left(C_{t}-C_{t+\lg (2 / \epsilon)}\right) \geq(1-\epsilon / 2) \operatorname{Vol}_{C_{t}}(T) \geq(1 / 17) \operatorname{Vol}_{C_{t}}\left(C_{t}\right),
$$

contradicting with the assumption that $\mathrm{Vol}_{C_{t^{\prime}}}\left(C_{t^{\prime}}\right)>(16 / 17) \mathrm{Vol}_{C_{t}}\left(C_{t}\right)$.
On the other hand, when $\left(^{*}\right)$ is not true, $\operatorname{Vol}_{V_{0}}\left(S_{0}\right) \leq \operatorname{Vol}_{V_{0}}\left(V_{0}\right) / 16$. We will show below that with probability at least $1-\lg { }^{O(1)} m / \theta^{5} m^{3}$,

$$
\operatorname{Vol}_{V_{i}}\left(S_{i}\right) \leq \operatorname{Vol}_{V_{i-1}}\left(S_{i-1}\right) / 2 \text { and } \operatorname{Vol}_{V_{i}}\left(S_{i}\right) \leq \operatorname{Vol}_{V_{i}}\left(V_{i}\right) / 16
$$

Thus, with probability at least $1-\lg ^{O(1)} m / \theta^{5} m^{3}, S_{\lceil\lg m\rceil}=\emptyset$. And by Lemma 3.6,

$$
\Phi_{V_{i}-S_{i}} \geq \Phi_{V_{i}-S_{i}} \geq \theta^{*}
$$

By Proposition 3.9, with probability at least $1-\lg ^{O(1)} m /\left(\theta^{5} m^{3}\right)$,

$$
\operatorname{Vol}\left(W_{i} \cap S_{i}\right) \leq(\epsilon / 2) \operatorname{Vol}\left(S_{i}\right)
$$

Moreover,

$$
\left|E\left(U_{i}, W_{i}\right)\right| \leq \theta \operatorname{Vol}_{W_{i-1}}\left(W_{i-1}\right)
$$

Then by Lemma 3.8 either

- $\operatorname{Vol}_{V_{i}}\left(S_{i}\right) \leq \operatorname{Vol}_{V_{i}}\left(V_{i}\right) / 16$ and $\operatorname{Vol}_{V_{i}}\left(S_{i}\right) \leq \operatorname{Vol}_{V_{i-1}}\left(S_{i-1}\right) / 2$, or
- $\operatorname{Vol}_{V_{i-1}}\left(V_{i-1}\right) / 2 \leq \operatorname{Vol}_{V_{i-1}}\left(S_{i-1} \cup S_{i}\right) \leq(3 / 5) \operatorname{Vol}_{V_{i-1}}\left(V_{i-1}\right)$ and $\mathbb{D}_{V_{i-1}}\left(S_{i-1} \cup S_{i}\right) \leq(3 / 2)^{1+4 \epsilon} 2 \theta_{*} \leq$ $4 \theta_{*}$.

We now prove by contradiction that the latter never occurs. Assume $j$ is the smallest integer that the latter occurs, we then have $\operatorname{Vol}\left(S_{i}\right) \leq \operatorname{Vol}\left(S_{i-1}\right) / 2$ for $0<i \leq j-1$, and hence

$$
\begin{aligned}
\operatorname{Vol}_{V_{0}}\left(S_{0} \cup \cdots \cup S_{j}\right) & \geq \operatorname{Vol}_{V_{0}}\left(S_{j-1} \cup S_{j}\right) \\
& \geq \operatorname{Vol}_{V_{0}}\left(V_{j-1}\right) / 2-\theta \operatorname{Vol}_{V_{0}}\left(V_{0}\right) \\
& \geq \operatorname{Vol}_{V_{0}}\left(V_{0}-\left(S_{0} \cup \cdots \cup S_{j-1}\right)\right) / 2-\theta \operatorname{Vol}_{V_{0}}\left(V_{0}\right) \\
& \geq\left(\operatorname{Vol}_{V_{0}}\left(V_{0}\right)-2 \operatorname{Vol}\left(S_{0}\right)\right) / 2-\theta \operatorname{Vol}_{V_{0}}\left(V_{0}\right) \\
& \geq 3 \operatorname{Vol}_{V_{0}}\left(V_{0}\right) / 8-\theta \operatorname{Vol}_{V_{0}}\left(V_{0}\right) \geq 7 \operatorname{Vol}_{V_{0}}\left(V_{0}\right) / 20 .
\end{aligned}
$$

On the other hand

$$
\begin{aligned}
\operatorname{Vol}_{V_{0}}\left(S_{0} \cup \cdots \cup S_{j}\right) & \leq \operatorname{Vol}_{V_{0}}\left(S_{0} \cup \cdots \cup S_{j-2}\right)+\operatorname{Vol}_{V_{0}}\left(S_{j-1} \cup S_{j}\right) \\
& \leq \operatorname{Vol}\left(S_{0} \cup \cdots \cup S_{j-2}\right)+(3 / 5) \operatorname{Vol}_{V_{j-1}}\left(V_{j-1}\right)+\theta \operatorname{Vol}_{V_{0}}\left(V_{0}\right) \\
& \leq \operatorname{Vol}_{V_{0}}\left(S_{0} \cup \cdots \cup S_{j-2}\right)+(3 / 5) \operatorname{Vol}_{V_{0}}\left(V_{0}-\left(S_{0} \cup \cdots \cup S_{j-2}\right)\right)+\theta \operatorname{Vol}_{V_{0}}\left(V_{0}\right) \\
& \leq(2 / 5) \operatorname{Vol}_{V_{0}}\left(S_{0} \cup \cdots \cup S_{j-2}\right)+(3 / 5) \operatorname{Vol}_{V_{0}}\left(V_{0}\right)+\theta \operatorname{Vol}_{V_{0}}\left(V_{0}\right) \\
& \leq(4 / 5) \operatorname{Vol}_{V_{0}}\left(S_{0}\right)+(3 / 5) \operatorname{Vol}_{V_{0}}\left(V_{0}\right)+\theta \operatorname{Vol}_{V_{0}}\left(V_{0}\right) \\
& \leq(1-7 / 20) \operatorname{Vol}_{V_{0}}\left(V_{0}\right)
\end{aligned}
$$

Note also that

$$
\partial_{V_{0}}\left(S_{0} \cup \cdots \cup S_{j}\right) \leq 2 \theta_{*}\left(\sum_{i=0}^{j} \operatorname{Vol}_{V_{i}}\left(S_{i}\right)^{1+4 \epsilon}\right) \leq 2 \theta_{*} \operatorname{Vol}_{V_{0}}\left(S_{0} \cup \cdots \cup S_{j}\right)^{1+4 \epsilon}
$$

Thus

$$
\mathbb{P}_{V_{0}}\left(S_{0} \cup \cdots \cup S_{j}\right) \leq \frac{2 \theta_{*} \operatorname{Vol}\left(S_{0} \cup \cdots \cup S_{j}\right)^{1+4 \epsilon}}{\left(7 \operatorname{Vol}_{V_{0}}\left(V_{0}\right) / 20\right)^{1+4 \epsilon}} \leq(13 / 7)^{1+4 \epsilon} 2 \theta_{*} \leq 4 \theta_{*},
$$

where the last inequality follows from $\epsilon \leq 1 / 2^{14}$ and $(13 / 7)^{1+4 \epsilon} \leq(13 / 7)^{1+1 / 32} \leq 4$. Hence we reach a conclusion that contradicts with the assumption that $\left(^{*}\right)$ is not true. Therefore, no such $j$ exists and hence for all $i, \operatorname{Vol}_{V_{i+1}}\left(S_{i+1}\right) \leq \operatorname{Vol}_{V_{i}}\left(S_{i}\right) / 2$, implying $S_{\lceil\lg m\rceil}=\emptyset$.
Lemma 3.8 (Half). For each $t \geq 1$ and $C \in \mathcal{C}_{t}$, for any $\phi>0$ and $0<\epsilon<1 / 4$, let $S \subseteq C$ be largest subset such that

$$
\operatorname{Vol}_{C}(S) \leq \operatorname{Vol}_{C}(C) / 2 \text { and } \Phi_{C}(S) \leq \phi
$$

Let $(U, W)$ be a partition of $C$ such that $\operatorname{Vol}_{C}(S \cap W)<(\epsilon / 2) \operatorname{Vol}_{C}(S)$ and $|E(U, W)| \leq$ $2^{-6} \mathrm{Vol}_{C}(C)$. Let $C^{\prime}=C-S \cap U$. Let $S^{\prime}$ be the largest subset of $C^{\prime}$ such that

$$
\operatorname{Vol}_{C^{\prime}}\left(S^{\prime}\right) \leq \operatorname{Vol}_{C^{\prime}}\left(C^{\prime}\right) / 2 \text { and } \mathbb{D}_{C^{\prime}}\left(S^{\prime}\right) \leq \phi
$$

If $\operatorname{Vol}_{C}(S) \leq \operatorname{Vol}_{C}(C) / 16$, then either

- $\operatorname{Vol}_{C}(C) / 2 \leq \operatorname{Vol}_{C}\left(S \cup S^{\prime}\right) \leq(3 / 5) \operatorname{Vol}_{C}(C)$ and $\Phi_{C}\left(S \cup S^{\prime}\right) \leq(3 / 2)^{1+4 \epsilon} \phi$, or
- $\operatorname{Vol}_{C^{\prime}}\left(S^{\prime}\right) \leq \operatorname{Vol}_{C^{\prime}}\left(C^{\prime}\right) / 16$ and $\operatorname{Vol}_{C^{\prime}}\left(S^{\prime}\right) \leq \operatorname{Vol}_{C}(S) / 2$.

Proof. Consider $S \cup S^{\prime}$ in $C$. First note that

$$
\partial_{C}\left(S \cup S^{\prime}\right) \leq E(S, C-S)+E\left(S^{\prime}, C^{\prime}-S^{\prime}\right) \leq \phi\left(\operatorname{Vol}_{C}(S)^{1+4 \epsilon}+\operatorname{Vol}_{C^{\prime}}\left(S_{1}\right)^{1+4 \epsilon}\right)
$$

On one hand, when $\operatorname{Vol}_{C}\left(S \cup S^{\prime}\right) \geq \operatorname{Vol}_{C}(C) / 2$,

$$
\operatorname{Vol}_{C}\left(S^{\prime}\right) \geq 7 \mathrm{Vol}_{C}(C) / 16 \geq \operatorname{Vol}_{C}(S)
$$

Because $\mathrm{Vol}_{C}(S \cap W)<(\epsilon / 2) \mathrm{Vol}_{C}(S)$,

$$
\operatorname{Vol}_{C}\left(S \cap S^{\prime}\right) \leq(\epsilon / 2) \operatorname{Vol}_{C}(S) \leq(\epsilon / 2) \operatorname{Vol}_{C}\left(S^{\prime}\right)
$$

By Lemma 3.4

$$
\operatorname{Vol}_{C}\left(S \cup S^{\prime}\right)^{1+4 \epsilon}>\operatorname{Vol}_{C}(S)^{1+4 \epsilon}+\operatorname{Vol}_{C}\left(S^{\prime}\right)^{1+4 \epsilon} \geq \operatorname{Vol}_{C}(S)^{1+4 \epsilon}+\operatorname{Vol}_{C^{\prime}}(S)^{1+4 \epsilon}
$$

Also,

$$
\begin{aligned}
\operatorname{Vol}_{C}\left(C-S \cup S^{\prime}\right) & \geq \operatorname{Vol}_{C}\left(C^{\prime}-S^{\prime}\right)-\operatorname{Vol}_{C}(S \cap W) \geq \operatorname{Vol}_{C^{\prime}}\left(C^{\prime}\right) / 2-(\epsilon / 2) \operatorname{Vol}_{C}(S) \\
& \geq \operatorname{Vol}_{C}\left(C^{\prime}\right) / 2-|E(U, W)| / 2-2^{-7} \operatorname{Vol}_{C}(C) \geq(2 / 5) \operatorname{Vol}_{C}(C) \\
& \geq(15 / 32) \operatorname{Vol}_{C}(C)-2^{-7} \operatorname{Vol}_{C}(C)-2^{-7} \operatorname{Vol}_{C}(C) \geq(2 / 5) \operatorname{Vol}_{C}(C) .
\end{aligned}
$$

Therefore $\Phi_{C}\left(S \cup S^{\prime}\right) \leq(3 / 2)^{1+4 \epsilon} \phi$.
On the other hand, assume $\operatorname{Vol}_{C}\left(S \cup S^{\prime}\right) \leq \operatorname{Vol}_{C}(C) / 2$. To establish $\operatorname{Vol}_{C^{\prime}}\left(S^{\prime}\right) \leq \operatorname{Vol}_{C^{\prime}}\left(C^{\prime}\right) / 16$ via proof by contradiction, we assume $\operatorname{Vol}_{C^{\prime}}\left(S^{\prime}\right)>\operatorname{Vol}_{C^{\prime}}\left(C^{\prime}\right) / 16$. Thus,

$$
\begin{aligned}
\operatorname{Vol}_{C^{\prime}}\left(S^{\prime}\right) & \geq \operatorname{Vol}_{C^{\prime}}\left(C^{\prime}\right) / 16=\operatorname{Vol}_{C^{\prime}}(C-S \cap U) / 16 \geq \operatorname{Vol}_{C}(C-S \cap U) / 16-|E(U, W)| \\
& \geq\left(\operatorname{Vol}_{C}(C)-\operatorname{Vol}_{C}(S)\right) / 16-2^{-6} \operatorname{Vol}_{C}(S) \geq \operatorname{Vol}_{C}(S) / 2 .
\end{aligned}
$$

To apply proof by contradiction to show $\operatorname{Vol}_{C}\left(S^{\prime}\right) \leq \operatorname{Vol}_{C}(S) / 2$, we assume $\operatorname{Vol}_{C^{\prime}}\left(S^{\prime}\right)>$ $\operatorname{Vol}_{C}(S) / 2$ which also implies that $\operatorname{Vol}_{C}\left(S^{\prime}\right)>\operatorname{Vol}_{C}(S) / 2$. In both cases, because $\operatorname{Vol}_{C}(S \cap W)<$ $(\epsilon / 2) \mathrm{Vol}_{C}(S)$,

$$
\operatorname{Vol}_{C}\left(S \cap S^{\prime}\right) \leq(\epsilon / 2) \operatorname{Vol}_{C}(S) \leq \epsilon \operatorname{Vol}_{C}\left(S^{\prime}\right)
$$

By Lemma 3.4. $\operatorname{Vol}_{C}\left(S \cup S^{\prime}\right)^{1+4 \epsilon}>\operatorname{Vol}_{C}(S)^{1+4 \epsilon}+\operatorname{Vol}_{C}\left(S^{\prime}\right)^{1+4 \epsilon}$. Therefore, $\mathbb{®}_{C}\left(S \cup S^{\prime}\right)<\phi$ which contradicts with the maximality assumption of $S$.

Proposition 3.9. For any $t>0$ and $C \in \mathcal{C}_{t}$. If there exists $T \subset C$ with $\operatorname{Vol}_{C}(T) \leq \operatorname{Vol}_{C}(C) / 2$ such that $\mathbb{\$}_{C}(T) \leq 4 \theta_{*}$, then letting $t^{\prime}=t+\lg (2 / \epsilon)$, for all $C^{\prime} \in \mathcal{C}_{t^{\prime}}$, with probability at least $1-\lg ^{O(1)} m /\left(\theta^{5} m^{3}\right)$, either $\operatorname{Vol}_{C^{\prime}}\left(C^{\prime}\right) \leq(15 / 16) \operatorname{Vol}_{C}(C)$ or $\operatorname{Vol}_{C^{\prime}}\left(C^{\prime} \cap T\right) \leq(\epsilon / 2) \operatorname{Vol}_{C}(T)$.

Proof. Assume there exists a (unique) component $C_{t^{\prime}} \in \mathcal{C}_{t^{\prime}}$ such that $\operatorname{Vol}_{C_{t^{\prime}}}\left(C_{t^{\prime}}\right) \leq(15 / 16) \operatorname{Vol}_{C}(C)$. We have for all $t<j<t^{\prime}$, there is a unique $C_{j} \in \mathcal{C}_{j}$ such that $C^{\prime} \subseteq C_{t^{\prime}-1}^{t^{\prime}} \subseteq \cdots \subseteq C_{t+1} \subseteq C$. Let $T_{j}=T \cap C_{j}$. For simplicity let $C_{t}=C$ and $T_{t}=T$.

By Proposition 3.5] $\Phi_{C_{t}}\left(T_{t}\right) \leq 2 \Phi_{C_{t}}\left(T_{t}\right) \leq(\epsilon / 2) \theta_{+}$.
Note that

$$
\partial_{C_{j}}\left(T_{j}\right) \leq \partial_{C_{t}}\left(T_{t}\right) \leq(\epsilon / 2) \theta_{+} \operatorname{Vol}_{C_{t}}\left(T_{t}\right)
$$

So if $\operatorname{Vol}_{C_{j}}\left(T_{j}\right) \geq(\epsilon / 2) \operatorname{Vol}_{C_{t}}\left(T_{t}\right)$, then $\Phi_{C_{j}}\left(T_{j}\right) \leq \theta_{+}$, and therefore, by Theorem 2.20, with probability at least $1-\lg ^{O(1)} m /\left(\theta^{5} m^{3}\right), \operatorname{Vol}_{C_{j+1}}\left(T_{j+1}\right) \leq \operatorname{Vol}_{C_{j}}\left(T_{j}\right) / 2$,

Therefore, $\operatorname{Vol}_{C_{t^{\prime}}}\left(T_{t^{\prime}}\right) \leq(\epsilon / 2) \operatorname{Vol}_{C_{t}}\left(T_{t}\right)$ with probability at least $1-\lg (2 / \epsilon) \lg { }^{O(1)} \mathrm{m} /\left(\theta^{5} \mathrm{~m}^{3}\right)=$ $1-\lg ^{O(1)} m /\left(\theta^{5} m^{3}\right)$.

## 4 Random Sampling

If we let $\tilde{L}$ be the result of randomly sampling the edges of $L$, we can not in general assume that $\kappa_{f}(L, \tilde{L})$ will be bounded. However, we now prove that we can bound $\kappa_{f}(L, \tilde{L})$ if the smallest eigenvalue of $D^{-1} L$ is bounded from below.

Lemma 4.1 (Small norm implies good preconditioner). Let L and $\tilde{L}$ be Laplacian matrices and let $D$ be a diagonal matrix with positive diagonals. If $L$ has co-rank 1 and $\lambda_{\max }\left(D^{-1}(L-\right.$ $\tilde{L}))<(1 / 2) \lambda_{\min }\left(D^{-1} L\right)$, then

$$
\begin{aligned}
\sigma_{f}(L, \tilde{L}) & \leq 1+2 \frac{\lambda_{\max }\left(D^{-1}(L-\tilde{L})\right)}{\lambda_{\min }\left(D^{-1} L\right)}, \quad \text { and } \\
\sigma_{f}(\tilde{L}, L) & \leq 1+\frac{\lambda_{\max }\left(D^{-1}(L-\tilde{L})\right)}{\lambda_{\min }\left(D^{-1} L\right)}
\end{aligned}
$$

Proof. By Proposition A. 1 we have

$$
\sigma_{f}(\tilde{L}, L)=\sigma_{f}\left(D^{-1} \tilde{L}, D^{-1} L\right)=\sigma_{f}\left(D^{-1 / 2} \tilde{L} D^{-1 / 2}, D^{-1 / 2} L D^{-1 / 2}\right)
$$

$\lambda_{\max }\left(D^{-1}(L-\tilde{L})\right)=\lambda_{\max }\left(D^{-1 / 2}(L-\tilde{L}) D^{-1 / 2}\right)$, and $\lambda_{\min }\left(D^{-1} L\right)=\lambda_{\min }\left(D^{-1 / 2} L D^{-1 / 2}\right)$. We can then apply the following characterization of $\sigma_{f}$ for symmetric Laplacian matrices with corank 1:

$$
\sigma_{f}\left(D^{-1 / 2} \tilde{L} D^{-1 / 2}, D^{-1 / 2} L D^{-1 / 2}\right)=\max _{D^{-1 / 2} x \perp 1}\left(\frac{x^{T} D^{-1 / 2} \tilde{L} D^{-1 / 2} x}{x^{T} D^{-1 / 2} L D^{-1 / 2} x}\right)
$$

We then observe that

$$
\begin{aligned}
\frac{x^{T} D^{-1 / 2} \tilde{L} D^{-1 / 2} x}{x^{T} D^{-1 / 2} L D^{-1 / 2} x} & =\frac{x^{T} D^{-1 / 2} L D^{-1 / 2} x+x^{T} D^{-1 / 2}(\tilde{L}-L) D^{-1 / 2} x}{x^{T} D^{-1 / 2} L D^{-1 / 2} x} \\
& =1+\frac{x^{T} D^{-1 / 2}(\tilde{L}-L) D^{-1 / 2} x}{x^{T} D^{-1 / 2} L D^{-1 / 2} x} .
\end{aligned}
$$

Moreover, for $D^{-1 / 2} x \perp 1$, the absolute value of the right-hand term is

$$
\begin{equation*}
\left|\frac{x^{T} D^{-1 / 2}(\tilde{L}-L) D^{-1 / 2} x}{x^{T} D^{-1 / 2} L D^{-1 / 2} x}\right| \leq \frac{\lambda_{\max }\left(D^{-1 / 2}(L-\tilde{L}) D^{-1 / 2}\right)}{\lambda_{\min }\left(D^{-1 / 2} L D^{-1 / 2}\right)}, \tag{13}
\end{equation*}
$$

establishing the bound for $\sigma_{f}(\tilde{L}, L)$.
To bound $\sigma_{f}\left(D^{-1} L, D^{-1} \tilde{L}\right)$ we note that

$$
\sigma_{f}(L, \tilde{L})=\sigma_{f}\left(D^{-1 / 2} L D^{-1 / 2}, D^{-1 / 2} \tilde{L} D^{-1 / 2}\right)=\max _{D^{-1 / 2} x \perp 1}\left(\frac{x^{T} D^{-1 / 2} L D^{-1 / 2} x}{x^{T} D^{-1 / 2} \tilde{L} D^{-1 / 2} x}\right)
$$

and

$$
\begin{aligned}
\frac{x^{T} D^{-1 / 2} L D^{-1 / 2} x}{x^{T} D^{-1 / 2} \tilde{L} D^{-1 / 2} x} & =\frac{x^{T} D^{-1 / 2} L D^{-1 / 2} x+x^{T} D^{-1 / 2}(\tilde{L}-L) D^{-1 / 2} x}{x^{T} D^{-1 / 2} L D^{-1 / 2} x} \\
& =1+\frac{x^{T} D^{-1 / 2}(L-\tilde{L}) D^{-1 / 2} x}{x^{T} D^{-1 / 2} L D^{-1 / 2} x-x^{T} D^{-1 / 2}(L-\tilde{L}) D^{-1 / 2} x} \\
& =1+\frac{\frac{x^{T} D^{-1 / 2}(L-\tilde{L}) D^{-1 / 2} x}{x^{T} D^{-1 / 2} L D^{-1 / 2} x}}{1-\frac{x^{T} D^{-1 / 2}(L-\tilde{L}) D^{-1 / 2} x}{x^{T} D^{-1 / 2} L D^{-1 / 2} x}} \\
& \leq 1+2 \frac{\lambda_{\max }\left(D^{-1 / 2}(L-\tilde{L}) D^{-1 / 2}\right)}{\lambda_{\min }\left(D^{-1 / 2} L D^{-1 / 2}\right)}
\end{aligned}
$$

where the last inequality follows from inequality (13) and the assumption $\lambda_{\max }\left(D^{-1}(L-\tilde{L})\right)<$ $(1 / 2) \lambda_{\min }\left(D^{-1} L\right)$ which implies

$$
\frac{x^{T} D^{-1 / 2}(L-\tilde{L}) D^{-1 / 2} x}{x^{T} D^{-1 / 2} L D^{-1 / 2} x} \leq 1 / 2 .
$$

We will use the following algorithm to sparsify graphs with high isoperimetric number. As it requires little more work, we state the algorithm for general non-negative matrices.

## Sample

Input: $A$, a symmetric non-negative matrix, and $c \geq 1$.
(1) Set $d(i)=\sum_{j} a_{i, j}$.
(2) For all $i, j$ for which $a_{i, j} \neq 0$, set $p_{i, j}= \begin{cases}\frac{c a_{i, j}}{\min (d(i), d(j))} & \text { if } c<\min (d(i), d(j)) / a_{i, j}, \\ 1 & \text { otherwise. }\end{cases}$
(3) For all $i, j$ for which $a_{i, j} \neq 0$, set $\tilde{a}_{i, j}=\tilde{a}_{j, i}= \begin{cases}\frac{a_{i, j}}{p_{i, j}} & \text { with probability } p_{i, j}, \\ 0 & \text { with probability } 1-p_{i, j} .\end{cases}$
(4) Return the matrix $\tilde{A}$ of the $\tilde{a}_{i, j} \mathrm{~s}$.

By adapting techniques used by by Füredi and Komlós [FK81] to study random matrices, we prove:

Theorem 4.2 (Sampling). Let $A$ be a non-negative symmetric matrix and let $c \geq 1$. Let $d(i)=\sum_{j} a_{i, j}$, and let $D=\operatorname{diag}(d(1), \ldots, d(n))$. Let $\tilde{A}$ be the output of Sample ( $\left.A, c\right)$. Then, for all $\alpha \geq 1$,

$$
\operatorname{Pr}\left[\lambda_{\max }\left(D^{-1}(\tilde{A}-A)\right) \geq \frac{4 \alpha(2+\log n)}{\sqrt{c}}\right]<\alpha^{-\log n}
$$

Proof. Our goal is to show that it is unlikely that the largest eigenvalue of $\Delta \stackrel{\text { def }}{=} D^{-1}(\tilde{A}-A)$ is large. To this end, we note that for even $k,\left(\lambda_{\max }(\Delta)\right)^{k} \leq \operatorname{Tr}\left(\Delta^{k}\right)$, and so it suffices to upper bound $\mathbf{E}\left[\operatorname{Tr}\left(\Delta^{k}\right)\right]$. We first observe that

$$
\Delta_{i, j}= \begin{cases}\frac{a_{i, j}}{d(i)}\left(\frac{1}{p_{i, j}}-1\right) & \text { with probability } p_{i, j} \\ -\frac{a_{i, j}}{d(i)} & \text { with probability } 1-p_{i, j}\end{cases}
$$

We then observe that the $i$-th diagonal element of $\Delta^{k}$ corresponds to the sum over all length $k$ walks in $A$ that start and end at $i$ of the product of the weights encountered during the walk. Formally,

$$
\left(\Delta^{k}\right)_{v_{0}, v_{0}}=\sum_{v_{1}, . ., v_{k-1}} \Delta_{v_{k-1}, v_{0}} \prod_{i=0}^{k-1} \Delta_{v_{i}, v_{i+1}}
$$

and

$$
\mathbf{E}\left[\left(\Delta^{k}\right)_{v_{0}, v_{0}}\right]=\sum_{v_{1}, \ldots, v_{k-1}} \mathbf{E}\left[\Delta_{v_{k-1}, v_{0}} \prod_{i=0}^{k-1} \Delta_{v_{i}, v_{i+1}} \cdot\right]
$$

As the expectation of the product of independent variables is the product of the expectation, and $\mathbf{E}\left[\Delta_{i, j}\right]=0$ for all $i$ and $j$, we need only consider walks that traverse no edge just once. So that we can distinguishing which edges in the walk are repeats, we will carefully code the walks. We first let $S$ denote the set of time steps $i$ such that the edge between $v_{i-1}$ and $v_{i}$ does not appear earlier in the walk. We then let $\tau$ denote the map from $[k]-S \rightarrow S$, indicating for each time step not in $S$ the time step in which the edge traversed first appeared (regardless of in which direction it is traversed). We let $p=|S|$, and note that we need only consider the cases in which $p \leq k / 2$ as otherwise some edge appears only once in the walk.

For each $S$ and $\tau$, we let $\left\{s_{1}, \ldots, s_{p}\right\}=S$, and consider an assignment of $v_{s_{1}}, \ldots, v_{s_{p}}$. We will call an assignment of $v_{s_{1}}, \ldots, v_{s_{p}}$ valid if it corresponds to a walk on the non-zero variables of $\Delta$. Formally, the assignment is valid if

- It corresponds to a walk. That is at each $i \notin S, v_{i-1} \in\left\{v_{\tau(i)-1}, v_{\tau(i)}\right\}$. And,
- If we let $v_{i}$ denote the vertex reached at the $i$ th step, for $0 \leq i \leq k$, then for no $i$ does $a_{v_{i}, v_{i+1}}=0$ or $p_{v_{i}, v_{i+1}}=1$.
We have

$$
\begin{aligned}
\mathbf{E}\left[\left(\Delta^{k}\right)_{v_{0}, v_{0}}\right] & =\sum_{S, \tau} \sum_{\substack{\text { valid } \\
v_{s_{1}}, \ldots, v_{s_{p}}}} \mathbf{E}\left[\Delta_{v_{k-1}, v_{0}} \prod_{i=0}^{k-1} \Delta_{v_{i}, v_{i+1}}\right] \\
& =\sum_{S, \tau} \sum_{\substack{\text { valid } \\
v_{s_{1}}, \ldots, v_{s_{p}}}} \prod_{j=1}^{p} \mathbf{E}\left[\Delta_{v_{s_{j}-1}, v_{s_{j}}} \prod_{i: \tau(i)=s_{j}} \Delta_{v_{i-1}, v_{i}}\right]
\end{aligned}
$$

We now associate a weight with each vertex $v_{s_{j}}$ and each valid assignment $v_{s_{1}}, \ldots, v_{s_{p}}$ by

$$
\begin{aligned}
w\left(v_{s_{j}}\right) & \left.=\frac{a_{v_{s_{j}-1}, v_{s_{j}}}}{d\left(v_{s_{j}-1}\right.}\right) \\
w\left(v_{s_{1}}, \ldots, v_{s_{p}}\right) & =\prod_{i=1}^{p} w\left(v_{s_{i}}\right) .
\end{aligned}
$$

As $w\left(v_{s_{j}}\right)$ is the probability that vertex $v_{s_{j}}$ follows $v_{s_{j}-1}$ in the random walk on $A$, we have

$$
\sum_{\substack{\text { valid } \\ v_{s_{1}}, \ldots, v_{s_{p}}}} \prod_{j=1}^{p} w\left(v_{s_{j}}\right) \leq 1
$$

A simple calculation reveals

$$
\mathbf{E}\left[\Delta_{v_{s_{j}-1}, v_{s_{j}}} \prod_{i: \tau(i)=s_{j}} \Delta_{v_{i-1}, v_{i}}\right] \leq \frac{1}{c^{\left|\left\{i: \tau(i)=s_{j}\right\}\right|}} w\left(v_{s_{j}}\right),
$$

from which it follows that

$$
\sum_{\substack{\text { valid } \\ v_{s_{1}}, \ldots, v_{s_{p}}}} \prod_{j=1}^{p} \mathbf{E}\left[\Delta_{v_{s_{j}-1}, v_{s_{j}}} \prod_{i: \tau(i)=s_{j}} \Delta_{v_{i-1}, v_{i}}\right] \leq \frac{1}{c^{k-p}}
$$

As there are $n$ choices for $v_{0}$, at most $2^{k}$ choices for $S$, and at most $k^{k}$ choices for $\tau$, we have

$$
\mathbf{E}\left[\operatorname{Tr}\left(\Delta^{k}\right)\right] \leq \frac{n(2 k)^{k}}{c^{k / 2}}
$$

By choosing $k=\lceil\lg n\rceil$ or $\lceil\lg n\rceil+1$, whichever is even, we may apply Markov's inequality to show

$$
\operatorname{Pr}\left[\lambda_{\max }(\Delta)>\alpha n^{1 / k} 2 k c^{-1 / 2}\right] \leq \alpha^{-k} .
$$

Lemma 4.3 (Close weighted degrees). Let $A$ be the adjacency matrix of an unweighted graph, and let $\tilde{A}$ be the output of $\operatorname{Sample}(A, c)$. Let $d(1), \ldots, d(n)$ be the degrees of the vertices of $A$ and let $\tilde{d}(1), \ldots, \tilde{d}(n)$ be the corresponding terms for $\tilde{A}$. Then, for $\delta<1$,
(a) for all $i$, $\operatorname{Pr}\left[\left|1-d(i)^{-1} \tilde{d}(i)\right|>\delta\right]<2 e^{-c \delta^{2} / 3}$, and
(b) the probability that $\tilde{A}$ has more than $2 n c$ edges is at most $(4 / e)^{-c n / 2}$.

Proof. For any vertex $i$, each edge $(i, j)$ of $A$ appears in $\tilde{A}$ with weight $\min (d(i), d(j)) / c$ with probability $c / \min (d(i), d(j))$. Thus, $d(i)^{-1} \tilde{d}(i)$ has expectation 1 and is the sum of random variables each of which is always at most $1 / c$. So, part (a) now follows directly from the Hoeffding inequality in Lemma B.1 We could derive a bound for part (b) directly from part
(a). But, we obtain a stronger bound by letting $X_{i, j}$ be the random variable that is 1 if edge $(i, j)$ appears in $\tilde{A}$. Then,

$$
\mathbf{E}\left[\sum X_{i, j}\right]=\sum_{(i, j)} \frac{c}{\min (d(i), d(j))} \leq \sum_{(i, j)}\left(\frac{c}{d(i)}+\frac{c}{d(j)}\right)=c n .
$$

We can similarly show that $\mathbf{E}\left[\sum X_{i, j}\right] \geq c n / 2$. Applying Lemma B.1] we obtain

$$
\operatorname{Pr}\left[\sum X_{i, j}>2 c n\right]<(4 / e)^{-c n / 2}
$$

Theorem 4.4 (Preconditioning by Sampling). Let $A$ be the adjacency matrix of an unweighted graph, $L$ be its Laplacian, $D$ the diagonal matrix of its degrees, and let $\lambda_{\min }\left(D^{-1} A\right) \geq \lambda$. Let $B$ be the adjacency matrix of a subgraph of $A$. For any $\beta<1$, let $\tilde{B}$ be the output of Sample on inputs $B$ and $c=52,000 \log ^{2} n /\left(\beta^{2} \lambda^{2}\right)$. If we then let $\tilde{A}=\tilde{B}+(A-B)$, and let $\tilde{L}$ be its Laplacian, then

$$
\operatorname{Pr}\left[\sigma_{f}(L, \tilde{L})>1+\beta / 3 \quad \text { and } \quad \sigma_{f}(\tilde{L}, L)>1+2 \beta / 3\right]<2 n^{-4}
$$

for $n$ sufficiently large.
Proof. Let $D_{B}$ be the diagonal matrix of the degrees of $B$ and $D_{\tilde{B}}$ the corresponding matrix for $\tilde{B}$. We then have $L-\tilde{L}=D_{B}-D_{\tilde{B}}-(B-\tilde{B})$. Applying Theorem 4.2 with $\alpha=16$, we find

$$
\operatorname{Pr}\left[\lambda_{\max }\left(D_{B}^{-1}(B-\tilde{B})\right) \geq \frac{64(2+\log n)}{\sqrt{c}}\right]<n^{-4} .
$$

Applying Lemma 4.3 with $\delta=2 \lg n /(\sqrt{c})$, we find that

$$
\operatorname{Pr}\left[\lambda_{\max }\left(D_{B}^{-1}\left(D_{B}-D_{\tilde{B}}\right)\right)>\frac{2 \lg n}{\sqrt{c}}\right]<2 n e^{-4 \lg ^{2} n / 3}<n^{-4}
$$

for $n \geq 7$. So,

$$
\operatorname{Pr}\left[\lambda_{\max }\left(D_{B}^{-1}(L-\tilde{L})\right) \geq \frac{64(2+\lg n)}{\sqrt{c}}+\frac{2 \lg n}{\sqrt{c}}\right]<2 n^{-4} .
$$

By observing that for sufficiently large $n$, we have

$$
\frac{66 \lg n+128}{\sqrt{c}}<\frac{67 \lg n}{\sqrt{c}}<\frac{\beta \lambda}{3},
$$

and applying Proposition A.2 we obtain

$$
\operatorname{Pr}\left[\lambda_{\max }\left(D^{-1}(L-\tilde{L})\right) \geq \frac{\lambda \beta}{3}\right]<2 n^{-4} .
$$

So, by applying Lemma 4.1] we find that

$$
\operatorname{Pr}\left[\sigma_{f}(L, \tilde{L})>1+\beta / 3 \quad \text { and } \quad \sigma_{f}(\tilde{L}, L)>1+2 \beta / 3\right]<2 n^{-4}
$$

## 5 Unweighted Sparsifiers

In this section, we show how to specify an unweighted graph. We will use the algorithm developed in this section as a subroutine for specifying general weighted graphs.

Unweighted Sparsifier $(A, \beta)$,
$A$ is the adjacency matrix of an unweighted graph $G=(V, E)$ and $\beta<1$.
(0) Set

$$
\theta=\frac{1}{\log _{6 / 5} m \cdot \lg m \cdot \lg (8 \lg m)}
$$

and $\lambda=\theta_{*}^{2} / 2$, where

$$
\theta_{*}=\frac{\theta^{3}}{2^{8} \cdot 20^{3} \cdot \lg ^{8} m \cdot \ln \left(m e^{4}\right)}
$$

as defined by Equation (11).
(1) Apply Partition with input parameter $\theta$ on $G$ to obtain multi-way partition $\mathcal{C}$.
(2) Let $S$ be the set of edges whose endpoints are in different components in $\mathcal{C}$ and $A_{S}$ be the adjacency matrix of the graph defined by edges in $S$.
(3) For each component $C \in \mathcal{C}$ let $A_{C}$ be the adjacency matrix of the graph defined by $C$ and $\tilde{A}_{C}$ be the output of Sample on inputs $C$ and $c=52000 \lg ^{2} n /\left(\beta^{2} \lambda^{2}\right)$. Let $\tilde{A}_{\mathcal{C}}=\sum_{C \in \mathcal{C}} \tilde{A}_{C}$.
(4) Let $\tilde{A}_{S}$ be the output of the recursive application of Unweighted Sparsifier on inputs $A_{S}$, the adjacency matrix of the graph defined by $S, \beta$.
(5) Return $\tilde{A}=\tilde{A}_{S}+\tilde{A}_{\mathcal{C}}$.

Lemma 5.1 (Unweighted Sparsifier). Let $A$ be the adjacency matrix of an unweighted graph $G=(V, E)$ that has $n$ vertices and $m$ edges. For any $\beta<1$, let $\tilde{A}$ be the output adjacency matrix of Unweighted Sparsifier on inputs $A$ and $\beta$. Let $L$ and $\tilde{L}$ be the Laplacian of $A$ and $\tilde{A}$ respectively. Let $c$ be defined as in the Unweighted Sparsifier. Then
$\operatorname{Pr}\left[\tilde{A}\right.$ has at most $2 c n \lg m$ edges $\left.\& \sigma_{f}(L, \tilde{L})>(1+\beta / 3)^{\lg m} \& \sigma_{f}(\tilde{L}, L)>(1+2 \beta / 3)^{\lg m}\right]<\lg m / n^{2}$,
where we note $c=1 / \lg ^{O(1)} m$.
Proof. Let $A_{\mathcal{C}}=\sum_{C \in \mathcal{C}} A_{C}$. We can express $A$ as $A=A_{\mathcal{C}}+A_{S}$. Let $\left\{W_{C}: C \in \mathcal{C}\right\}$ be the set of pair-wise disjoint sets defined in Theorem 3.3] $\Phi_{W_{C}} \geq \theta_{*}$ and the graph induced by $W_{C}$ contains the graph induced by $C$ for all $C \in \mathcal{C}$. By setting $\lambda=\theta_{*}^{2} / 2$, we can then use Lemma 5.2 to establish a lower bound of $\lambda$ on the smallest eigenvalue of the Laplacian (scaled by one over the degrees) of the graph induced by $W_{C}$.

Let $A_{\mathcal{W}}=\sum_{C \in \mathcal{C}} A_{W_{C}}$ and $\tilde{A}_{\mathcal{W}}=\sum_{C \in \mathcal{C}} \tilde{A}_{W_{C}}$. We can write $A=\left(A-A_{\mathcal{W}}\right)+A_{\mathcal{W}}$ where $A_{\overline{\mathcal{W}}}=\left(A-A_{\mathcal{W}}\right)$ is the adjacency matrix of the graph defined by edges that is not in the graph of $A_{\mathcal{W}}$.

As $c=52000 \lg ^{2} n /\left(\beta^{2} \lambda^{2}\right)$, by Lemma 5.3 and Theorem 4.4 and a union bound, we obtain

$$
\operatorname{Pr}\left[\sigma_{f}\left(L_{\mathcal{W}}, \tilde{L}_{\mathcal{W}}\right)>1+\beta / 3 \quad \text { and } \quad \sigma_{f}\left(\tilde{L}_{\mathcal{W}}, L_{\mathcal{W}}\right)>1+2 \beta / 3\right]<2|\mathcal{C}| n^{-4} \leq 2|\mathcal{C}| n^{-4} \leq 1 / n^{2}
$$

where $L_{\mathcal{W}}$ and $\tilde{L}_{\mathcal{W}}$ are the Laplacian matrices of $A_{\mathcal{W}}$ and $\tilde{A}_{\mathcal{W}}$. Let $L_{\overline{\mathcal{W}}}$ be the Laplacian matrix of the $\left(A-A_{\mathcal{W}}\right)$.

Again by Lemma 5.3

$$
\operatorname{Pr}\left[\sigma_{f}\left(L, L_{\overline{\mathcal{W}}}+\tilde{L}_{\mathcal{W}}\right)>1+\beta / 3 \quad \text { and } \quad \sigma_{f}\left(L_{\overline{\mathcal{W}}}+\tilde{L}_{\mathcal{W}}, L\right)>1+2 \beta / 3\right]<1 / n^{2}
$$

We now use the key observation that in constructing $\tilde{A}_{\mathcal{W}}$ we did not change any edge in $S$. Therefore, we can rewrite $A_{\overline{\mathcal{W}}}+\tilde{A}_{\mathcal{W}}$ as

$$
A_{\overline{\mathcal{W}}}+\tilde{A}_{\mathcal{W}}=A_{S}+\tilde{A}_{\mathcal{C}}
$$

where $\tilde{A}_{\mathcal{C}}$ is defined in step (3) of Unweighted sparsifier.
The algorithm construct $\tilde{A}_{S}$ recursively (or iteratively). By our choice of $\theta$, it follows from Theorem 3.3 $|S| \leq m / 2$ and each recursion reduces the number of edges by at least $1 / 2$. Thus, Unweighted Sparsifier uses at most $O(\lg m)$ levels of recursions.

We can inductively bound

$$
\operatorname{Pr}\left[\sigma_{f}\left(L_{S}, \tilde{L}_{S}\right)>(1+\beta / 3)^{\lg m-1} \quad \text { and } \quad \sigma_{f}\left(\tilde{L}_{S}, L_{S}\right)>(1+2 \beta / 3)^{\lg m-1}\right]<(\lg m-1) / n^{2}
$$

Thus by Lemma 5.3
$\operatorname{Pr}\left[\sigma_{f}\left(L_{\mathcal{W}}+\tilde{L}_{\mathcal{W}}, \tilde{L}\right)>(1+\beta / 3)^{\lg m-1} \quad\right.$ and $\left.\quad \sigma_{f}\left(\tilde{L}, L_{\overline{\mathcal{W}}}+\tilde{L}_{\mathcal{W}}\right)>(1+2 \beta / 3)^{\lg m-1}\right]<(\lg m-1) / n^{2}$.
Consequently,

$$
\operatorname{Pr}\left[\sigma_{f}(L, \tilde{L})>(1+\beta / 3)^{\lg m} \quad \text { and } \quad \sigma_{f}(\tilde{L}, L)>(1+2 \beta / 3)^{\lg m}\right]<\lg m / n^{2}
$$

Finally, by Lemma 4.3 (b), with exponentially small probability, $\tilde{A}$ has more than $2 c n \lg m$ non-zeros.

Lemma 5.2 (Jerrum and Sinclair [SJ89]). Let $L$ be the Laplacian of an unweighted graph $G=(V, E)$. Then $\lambda_{\min }\left(D^{-1} L\right) \geq\left(\Phi_{V}\right)^{2} / 2$.

Lemma 5.3 (Splitting Lemma). Let $A=\sum_{i=1}^{k} A_{i}$ and $B=\sum_{i=1}^{k} B_{i}$. For any $\sigma>0$, if $A_{i} \preccurlyeq \sigma \cdot B_{i}$ for all $i \in[1: k]$, then $A \preccurlyeq \sigma \cdot B$.

## 6 Preconditioning and Sparsifying Weighted Graphs

In this section, we use Unweighted Sparsify and a procedure Rewire to both sparsify and ultrasparsify weighted graphs. One could use Unweighted Sparsify directly to sparsify weighted graphs by dividing the edges of the graphs into classes separated by powers of $(1+\epsilon)^{i}$, and then applying this sparsifier separately on each class. However, the graphs output by this
procedure would have degree depending on the number of weight classes. Instead, we state an algorithm Sparsify that outputs a graph with a number of edges that may be bounded without reference to the number of weight classes. We then apply Sparsify in algorithm Ultra-Sparsify. We remark that if one merely desired an algorithm for dense graphs that takes time $O\left(n^{2} \log { }^{O(1)} n \log (1 / \epsilon)\right)$ to produce solutions $\tilde{\boldsymbol{x}}$ satisfying $|A \tilde{\boldsymbol{x}}-\boldsymbol{b}|<\epsilon$, it would suffice to apply Sparsify to the dense graph, and then apply the preconditioned Conjugate Gradient algorithm using the Conjugate Gradient algorithm as an exact algorithm to solve the inner system (see ST03 for background).

So that we can state Rewire in Ultra-Sparsify, we need the following variation of a definition from [ST03]:

Definition 6.1. For a graph $G=(V, E)$, and another set of edges $F$, we define an $F$-decomposition of $G$ to be a pair $(\mathcal{W}, \pi)$ where $\mathcal{W}$ is a collection of subsets of $V$ and $\pi$ is a map from $F$ into sets or pairs of sets in $\mathcal{W}$ satisfying

1. for each set $W_{i} \in \mathcal{W}$, the graph induced by $E$ on $W_{i}$ is connected,
2. $\left|W_{i} \cap W_{j}\right| \leq 1$ for all $i \neq j$,
3. each edge of $E$ lies in exactly one set in $\mathcal{W}$,
4. for each edge in $e \in F$, if $|\pi(e)|=1$, then both endpoints of $e$ lie in $\pi(e)$; otherwise, one endpoint of e lies in one set in $\pi(e)$, and the other endpoint lies in the other.

For now, it is probably best to first consider the case in which $E=F$ and all the sets in $\mathcal{W}$ are disjoint, in which case $\pi$ merely maps each edge to the names of subsets in which its endpoints lie. This is how the definition is used in Sparsify. We note that, in general, this definition allows there to be sets $W \in \mathcal{W}$ containing just one vertex of $V$.
$\operatorname{Rewire}\left(A, F,\left(\left\{W_{1}, \ldots, W_{l}\right\}, \pi\right), \widetilde{H}\right)$,
$A$ is the weight matrix of a weighted graph $G=(V, E)$,
$F$ is set of unit-weight edges on $V$,
$\left(\left\{W_{1}, \ldots, W_{l}\right\}, \pi\right)$ is an $F$-decomposition of $G$, and
$\widetilde{H}$ is a weighted graph on vertex set $\{1, \ldots, l\}$ with weight matrix $\widetilde{C}$.
(1) Construct a map $\tau$ from $\widetilde{H}$ to $F$ as follows:
(a) For each $(i, j) \in \widetilde{H}$, choose an arbitrary edge $(u, v) \in F$ with $u \in W_{i}, v \in W_{j}$ and $\pi(u, v)=\left\{W_{i}, W_{j}\right\}$. Set $\tau(i, j)=(u, v)$.
(2) For each edge $(u, v)$ in the range of $\tau$, set $\tilde{f}_{u, v}=\sum_{(i, j): \tau(i, j)=(u, v)} \tilde{c}_{i, j}$.
(3) Let $\widetilde{F}$ be the set of all the weighted edges $\tilde{f}_{u, v}$. Output $\widetilde{F}$.

Before analyzing Rewire, we define the weighted length of a path containing edges of weights $\omega_{1}, \ldots, \omega_{l}$ to be $\left(1 / \omega_{1}+1 / \omega_{2}+\cdots+1 / \omega_{l}\right)^{-1}$. In particular, the weighted length of a path is less then the weight of each of its edges. We will make use of the following inequality, which may be derived from the Rank-One Support Lemma of BH ]

Lemma 6.2. Let $u_{0}, u_{1}, \ldots, u_{l}$ be a path in a graph in which the edge from $u_{i}$ to $u_{i+1}$ has weight $\omega_{i}$. Let $\omega$ be the weighted length of the path. Then, for all $\boldsymbol{x} \in \mathbb{R}^{n}$,

$$
\omega\left(x_{u_{0}}-x_{u_{l}}\right)^{2} \leq \sum_{i=0}^{l-1} \omega_{i}\left(x_{u_{i}}-x_{u_{i+1}}\right)^{2}
$$

Lemma 6.3 (Rewire). Let $G=(V, E)$ be a weighted graph with weight matrix $A$, and let $F$ be a set of weight-1 edges on $V$. Let $\left(\left\{W_{1}, \ldots, W_{l}\right\}, \pi\right)$ be an $F$-decomposition of $G$ such that for each $f \in F,|\pi(f)|=2$. Let $\widetilde{H}$ be a weighted graph on $\{1, \ldots, l\}$ with weight matrix $\widetilde{C}$. Let $\widetilde{F}$ be the output of Rewire on these inputs. Let $H$ be the graph on $\{1, \ldots, l\}$ with weight matrix $C$ such that for $i \neq j$,

$$
c_{i, j}=\left|\left\{(u, v) \in F: u \in W_{i}, v \in W_{j}, \pi(u, v)=\left\{W_{i}, W_{j}\right\}\right\}\right|
$$

For each $i$, let $d_{i}=\sum_{j} c_{i, j}$, the weighted degree of node $i$ in $H$. Let $d_{\max }=\max \left(d_{i}\right)$. Assume that for each $i$, the induced graph $G\left(W_{i}, E\right)$ contains a vertex $w_{i}$ such that for each edge $\left(u_{i}, u_{j}\right) \in F$ such that $u_{i} \in W_{i}$ and $\pi\left(u_{i}, u_{j}\right)=\left\{W_{i}, W_{j}\right\}$, the weighted length of the path from $u_{i}$ to $w_{i}$ is at least $\gamma d_{\text {max }}$. Then

$$
\begin{equation*}
\mathcal{L}(F) \preccurlyeq \mathcal{L}(E)\left(1+\sigma_{f}(H, \widetilde{H})^{2}(1+2 /(\gamma-2))\right)+\mathcal{L}(\widetilde{F})\left(\sigma_{f}(H, \widetilde{H})(1+2 /(\gamma-2))^{2}\right) \tag{14}
\end{equation*}
$$

and

$$
\begin{equation*}
\mathcal{L}(\widetilde{F}) \preccurlyeq \mathcal{L}(E)\left(1+\sigma_{f}(H, \widetilde{H})^{2}(1+2 /(\gamma-2))\right)+\mathcal{L}(F)\left(\sigma_{f}(H, \widetilde{H})(1+2 /(\gamma-2))^{2}\right) \tag{15}
\end{equation*}
$$

Proof. We begin by creating a multiset of edges $K$ on $\left\{w_{1}, \ldots, w_{l}\right\}$. For each $i \neq j, K$ contains an edge $k_{i, j}$ with endpoints $\left(w_{i}, w_{j}\right)$ and weight $c_{i, j}$. We note that $K$ is almost isomorphic to $H$ : the only difference is that some vertices may be identified in $K$ as the $w_{1}, \ldots, w_{l}$ are not necessarily distinct. However, by treating $K$ as a multigraph, we have a one-to-one correspondence between the edges of $H$ and $K$. Let $\widetilde{K}$ be the multigraph on $\left\{w_{1}, \ldots, w_{l}\right\}$ with edges $\tilde{k}_{i, j}$ having endpoints $\left(w_{i}, w_{j}\right)$ and weight $\tilde{c}_{i, j}$. We also note that $\widetilde{K}$ is almost isomorphic to $\widetilde{H}$, subject to the same identification of vertices. Thus,

$$
\begin{equation*}
\sigma_{f}(K, \widetilde{K}) \leq \sigma_{f}(H, \widetilde{H}) \quad \text { and } \quad \sigma_{f}(\widetilde{K}, K) \leq \sigma_{f}(\tilde{H}, H) \tag{16}
\end{equation*}
$$

As each node $\underset{\sim}{\sim} \underset{\sim}{r} H$ has weighted degree at most $d_{\max }$, each node in $\widetilde{H}$ has weighted degree at $\operatorname{most} d_{\max } \sigma_{f}(\widetilde{H}, H)$. Thus, $d_{\max } \sigma_{f}(\widetilde{H}, H)$ is an upper bound on the weight of each edge in $\widetilde{H}$, and therefore each on edge in $\widetilde{K}$.

We will now prove that

$$
\begin{equation*}
F \preccurlyeq E+\frac{\gamma}{\gamma-2} K \tag{17}
\end{equation*}
$$

Consider any edge $(u, v) \in F$, and let $u \in W_{i}, v \in W_{j}$, and $\rho(u, v)=\left\{W_{i}, W_{j}\right\}$. Let $u=$ $u_{0}, u_{1}, \ldots, u_{r}=w_{i}$ be a path in $G\left(W_{i}, E\right)$ of weighted length at least $\gamma d_{\text {max }}$, and let $v=$ $v_{0}, v_{1}, \ldots, v_{s}=w_{j}$ be an analogous path in $W_{j}$. The union of a $1 / d_{\max }$ fraction of these two paths
with an edge from $w_{i}$ to $w_{j}$ with weight $\gamma /(\gamma-2)$ has weighted length $(1 / \gamma+1 / \gamma+(\gamma-2) / \gamma)=1$. So, we obtain the inequality

$$
\begin{aligned}
\left(x_{u}-x_{v}\right)^{2} \leq & \sum_{\nu=0}^{r-1}\left(a_{x_{u_{\nu}}, x_{u_{\nu+1}}} / d_{\max }\right)\left(x_{u_{\nu}}-x_{u_{\nu+1}}\right)^{2} \\
& +\sum_{\nu=0}^{s-1}\left(a_{x_{v_{\nu}}, x_{v_{\nu+1}}} / d_{\max }\right)\left(x_{v_{\nu}}-x_{v_{\nu+1}}\right)^{2} \\
& +(\gamma /(\gamma-2))\left(x_{w_{i}}-x_{w_{j}}\right)^{2} .
\end{aligned}
$$

Summing these inequalities over all edges $a_{u, v} \in F$, we obtain $F \preccurlyeq E+(\gamma /(\gamma-2)) K$. We similarly obtain the inequalities

$$
\begin{aligned}
\left(x w_{i}-x w_{j}\right)^{2} \leq & \sum_{\nu=0}^{r-1}\left(a_{x_{u_{\nu}}, x_{u_{\nu+1}}} / d_{\max }\right)\left(x_{u_{\nu}}-x_{u_{\nu+1}}\right)^{2} \\
& +\sum_{\nu=0}^{s-1}\left(a_{x_{v_{\nu}}, x_{v_{\nu+1}}} / d_{\max }\right)\left(x_{v_{\nu}}-x_{v_{\nu+1}}\right)^{2} \\
& +(\gamma /(\gamma-2))\left(x_{u}-x_{v}\right)^{2}
\end{aligned}
$$

which when summed over all $a_{u, v} \in F$, implies

$$
\begin{equation*}
K \preccurlyeq E+(\gamma /(\gamma-2)) F \text {. } \tag{18}
\end{equation*}
$$

We will next prove

$$
\begin{equation*}
\widetilde{K} \preccurlyeq \sigma_{f}(\widetilde{H}, H) E+(\gamma /(\gamma-2)) \widetilde{F} . \tag{19}
\end{equation*}
$$

For any edge $\tilde{k}_{i, j} \in \widetilde{K}$, let $(u, v)=\tau(i, j)$. The weight of $\tilde{f}_{u, v}$ will be the sum of the weights of all such edges $\tilde{k}_{i, j}$. For this $\tilde{k}_{i, j}$, let $u=u_{0}, \ldots, u_{r}=w_{i}$ be a path in $W_{i}$ of weighted length at least $\gamma d_{\max }$ and let $v=v_{0}, \ldots, v_{s}=w_{j}$ be an analogous path in $W_{j}$. As $\tilde{k}_{i, j} \leq d_{\max } \sigma_{f}(\widetilde{H}, H)$, the weighted length of the union of $\sigma_{f}(\widetilde{H}, H)$ times these two paths with an edge from $u$ to $v$ with weight $(\gamma /(\gamma-2)) \tilde{k}_{i, j}$ is at least $\tilde{k}_{i, j}$. Thus, we obtain the inequality

$$
\begin{aligned}
\tilde{k}_{i, j}\left(x_{w_{i}}-x_{w_{j}}\right)^{2} \leq & \sum_{\nu=0}^{r-1} \sigma_{f}(\widetilde{H}, H) a_{x_{u_{\nu}}, x_{u_{\nu+1}}}\left(x_{u_{\nu}}-x_{u_{\nu+1}}\right)^{2} \\
& +\sum_{\nu=0}^{s-1} \sigma_{f}(\widetilde{H}, H) a_{x_{v_{\nu}}, x_{v_{\nu+1}}}\left(x_{v_{\nu}}-x_{v_{\nu+1}}\right)^{2} \\
& +(\gamma /(\gamma-2)) \tilde{k}_{i, j}\left(x_{u}-x_{v}\right)^{2} .
\end{aligned}
$$

Recalling that no edge of $E$ lies in two sets in $\mathcal{W}$, we see that the sum of these inequalities over
all $(i, j) \in \widetilde{K}$ yields (19). We may similarly obtain the inequality

$$
\begin{aligned}
\tilde{k}_{i, j}\left(x_{u}-x_{v}\right)^{2} \leq & \sum_{\nu=0}^{r-1} \sigma_{f}(\widetilde{H}, H) a_{x_{u_{\nu}}, x_{u_{\nu+1}}}\left(x_{u_{\nu}}-x_{u_{\nu+1}}\right)^{2} \\
& +\sum_{\nu=0}^{s-1} \sigma_{f}(\widetilde{H}, H) a_{x_{v_{\nu}}, x_{v_{\nu+1}}}\left(x_{v_{\nu}}-x_{v_{\nu+1}}\right)^{2} \\
& +(\gamma /(\gamma-2)) \tilde{k}_{i, j}\left(x_{w_{i}}-x_{w_{j}}\right)^{2}
\end{aligned}
$$

which when summed over all $(i, j) \in \widetilde{K}$ yields

$$
\begin{equation*}
\widetilde{F} \preccurlyeq \sigma_{f}(\widetilde{H}, H) E+(\gamma /(\gamma-2)) \widetilde{K} \tag{20}
\end{equation*}
$$

Inequality (14) now follows from inequalities (17), (16), and (19). Inequality (15) similarly follows from inequalities (18), (16), and (20).

## Sparsify $(A, \epsilon)$,

where $A$ is the weight matrix of a weighted graph $G=(V, E)$ normalized to have maximum weight 1.
(0) Set $\gamma=2+4 / \epsilon$.
(1) Partition the edges into classes so that class $C^{t}$ contains all edges with weights in the range $\left((1+\epsilon)^{-t-1},(1+\epsilon)^{-t}\right]$.
(2) For $t=0, \ldots$,
(a) Let $\left\{W_{1}, \ldots, W_{l}\right\}$ be the partition of $V$ obtained by contracting all edges in classes with index less that $t-\log _{1+\epsilon}\left(\gamma n m \lg (n) / \epsilon^{3}\right)$.
(b) Let $H^{t}$ be the graph on $\{1, \ldots, l\}$ such that for each $i \neq j$, the weight of $h_{i, j}^{t}$ is $(1+\epsilon)^{-t} \mid\left\{(u, v) \in C^{t}: u \in W_{i}\right.$ and $\left.v \in W_{j}\right\} \mid$.
(c) Divide the edges in $H^{t}$ into classes $H_{q}^{t}$ of edges of weight $\left((1+\epsilon)^{t+q-1},(1+\epsilon)^{t+q}\right)$. Let $C_{q}^{t}$ be the set of edges in $C^{t}$ that are used to make edges in $H_{q}^{t}$.
(d) For each $q$, let $\widetilde{H}_{q}^{t}=$ Unweighted $\operatorname{Sparsify}\left(H_{q}^{t}, \epsilon\right)$.
(e) Let $\widetilde{C}_{q}^{t}$ be the output of Rewire on input $C_{q}^{t},\left(\left\{W_{1}, \ldots, W_{l}\right\},\right)$ and $\widetilde{H}_{q}^{t}$.
(f) Set $\widetilde{C}^{t}=\cup_{q} \widetilde{C}_{q}^{t}$, and add the edges of $\widetilde{C}^{t}$ to $\tilde{A}$.

Theorem 6.4 (Sparsify). Let $\epsilon^{*}<1 / 2$. Algorithm Sparsify can be implemented so that runs in time $O\left(m \log ^{O(1)} m\right)$. With probability at least $1-1 / n$ the graph $\tilde{A}$ output by Sparsify has at most $O\left(n \log ^{O(1)}\left(n / \epsilon^{*}\right) / \epsilon^{*}\right)$ edges and

$$
\begin{equation*}
\sigma_{f}(A, \tilde{A}) \leq 1+\epsilon^{*} \text { and } \sigma_{f}(\tilde{A}, A) \leq 1+\epsilon^{*} \tag{21}
\end{equation*}
$$

Proof. To establish the bound on the running time, we note that steps (2.c), (2.d) and (2.e) take time quasi-linear in the number of edges in class $C_{i}$. All the operations in steps (2.a) and (2.b) over the course of the algorithm can take at most $O(m \log m)$ operations if properly implemented.

Let $a$ and $b$ be constants such that on input $\epsilon$ Unweighted Sparsify outputs a graph with average degree at most $a \log ^{b} n$ and support ratio $1+\epsilon$, with probability at least $1 n^{2}$. Thus, with probability at least $1-1 / n$, each of the at most $n$ outputs of Unweighted Sparsify satisfy these conditions, and we will perform the remainder of the analysis under the assumption that they do.

To bound the number of edges in the output graph, note that for each $a \log ^{b} n$ edges that we add to $\tilde{A}$, a vertex is contracted out $\log _{1+\epsilon}(\gamma m \lg (n) / \epsilon)$ steps later. Thus, the output graph will have at most

$$
n \log _{1+\epsilon}(\gamma m \lg (n) / \epsilon) a \log ^{b} n=n \log ^{O(1)}(n / \epsilon) / \epsilon
$$

edges.
To prove (21), let $A_{t}$ be the weighted graph

$$
A_{t}=\sum_{k<t-\log _{1+\epsilon}\left(\gamma n m \lg (n) / \epsilon^{3}\right)} \gamma n m(1+\epsilon)^{-(t-k)} C_{k} .
$$

Note that the weight of each edge in $A^{t}$ is at least $\gamma n m(1+\epsilon)^{-t}$. Thus, each edge of $A_{t}$ is at least $\gamma n m$ times the weight of every edge in $C^{t}$, and each component of $W_{r}$ is spanned by such edges. Thus, if we choose any vertex $w_{r} \in W_{r}$, each other vertex of $W_{r}$ is connected to $w_{r}$ by a path of weighted length at most $\gamma m$ times the largest weight in $C^{t}$. So, we may apply Lemma 6.3 to show

$$
\begin{align*}
C_{q}^{t} & \preccurlyeq\left(1+(1+\epsilon)^{2}(1+\epsilon)\right) A_{t}+(1+\epsilon)(1+\epsilon)^{2} \widetilde{C}_{t}  \tag{22}\\
& \preccurlyeq(2+4 \epsilon) A_{t}+(1+4 \epsilon) \widetilde{C}_{q}^{t}, \tag{23}
\end{align*}
$$

for $\epsilon \leq$ ?. As $H^{t}$ has at most $\log _{(1+\epsilon)} n \leq 2 \ln (n) / \epsilon$ weight classes,

$$
C^{t} \preccurlyeq(4 / \epsilon) \ln (n)(1+2 \epsilon) A^{t}+(1+4 \epsilon) \widetilde{C}^{t} .
$$

Summing these inequalities over all $t$, we obtain

$$
A \preccurlyeq(1+2 \epsilon)(4 / \epsilon) \ln (n)\left(\sum_{t} \sum_{k<t-\log _{1+\epsilon}\left(\gamma n m \ln (n) / \epsilon^{3}\right)}(1+\epsilon)^{-(t-k)} \gamma n m C_{k}\right)+(1+5 \epsilon) \tilde{A} .
$$

As

$$
\begin{aligned}
& \sum_{t} \sum_{k<t-\log _{1+\epsilon}\left(\gamma n m \ln (n) / \epsilon^{3}\right)} C_{k} \gamma n m(1+\epsilon)^{-(t-k)} \\
& \leq \sum_{k} C_{k} \sum_{t \geq k+\log _{1+\epsilon}\left(\gamma n m \ln (n) / \epsilon^{3}\right)} \gamma n m(1+\epsilon)^{-(t-k)} \\
& \leq \sum_{k} C_{k}\left(\epsilon^{3} / \ln (n)\right) \sum_{i \geq 0}(1+\epsilon)^{-i} \\
& =\sum_{k} C_{k} \epsilon^{2}(1+\epsilon) / \ln (n) \\
& =A \epsilon^{2}(1+\epsilon) / \ln (n) .
\end{aligned}
$$

We thereby obtain the inequality

$$
A \preccurlyeq\left(4 \epsilon+8 \epsilon^{2}\right) A+(1+4 \epsilon) \tilde{A},
$$

which implies

$$
A \preccurlyeq\left(\frac{1+4 \epsilon}{1-4 \epsilon-8 \epsilon^{2}}\right) \tilde{A} .
$$

We may similarly show that

$$
\tilde{A} \preccurlyeq\left(\frac{1+4 \epsilon}{1-4 \epsilon-8 \epsilon^{2}}\right) A .
$$

As $\frac{1+4 \epsilon}{1-4 \epsilon-8 \epsilon^{2}}<1+11 \epsilon$ for $\epsilon<1 / 20$, the theorem now follows from setting $\epsilon^{*}=\epsilon / 11$.
Our ultra-sparsifiers will build upon the low-stretch spanning trees of Alon, Karp, Peleg and West AKPW95, which we will refer to as AKPW trees. As observed by Boman and Hendrickson [BH], if one runs the AKPW algorithm with the reciprocals of the weights in the graph, then one obtains the following guarantee:

Theorem 6.5 (AKPW). On input a weighted connected graph G, AKPW outputs a spanning tree $T \subseteq G$ such that

$$
\sum_{e \in E} \boldsymbol{w} \boldsymbol{d}_{T}(e) \leq m 2^{O(\sqrt{\log n \log \log n})},
$$

where $\boldsymbol{w} \boldsymbol{d}_{T}(e)$ is the reciprocal of the weighted length of the unique path in $T$ connecting the endpoints of $e$, times the weight of $e$.

We remark that this algorithm can be implemented to run in time $O(m \log m)$. We also note that if the path in $T$ connecting the endpoints of $e$ has edges with weights $w_{1}, \ldots, w_{l}$, then

$$
\mathbf{w d}_{T}(e)=\sum_{i=1}^{l} w_{e} / w_{i} .
$$

Ultra-Sparsify $(A, k)$
where $A$ is the weight matrix of a weighted graph $G=(V, E)$ with maximum weight 1 .
(0) $\widehat{A}=\operatorname{Sparsify}(A, 1 / 2)$. let $\widehat{E}$ be the edge set of $\widehat{A}$. Let $\hat{m}$ be the number of edges in $\widehat{E}$.
(1) $T=\operatorname{AKPW}(\widehat{A})$.
(2) For every edge $e \in \widehat{E}$, compute $\mathbf{w d}_{T}(e)$.

Add to $\tilde{A}$ every edge $e$ with $\mathbf{w d}_{T}(e)>n$. Partition the remaining edges into classes $E_{0}, \ldots, E_{\log n}$ where $E_{z}$ contains the edges with $\mathbf{w d}_{T}(e)$ in the range $\left[2^{z}, 2^{z+1}\right)$, and $E_{0}$ also contains all edges with $\mathbf{w d}_{T}(e)<1$.
(3) For $z=0, \ldots, \log n$
(a) For $t \geq 1$, let $R^{t}$ denote the forrest containing the edges in $T$ of weight greater than $2^{-t}$. Partition the edges in $E_{z}$ into classes $C^{1}, C^{2}, \ldots$ in which class $C^{t}$ contains the edges in $E_{z}$ that go between different trees in $R^{t-1}$ and the same tree in $R^{t}$.
(b) For $t=1,2, \ldots$, and $q=-1-\log _{2} z, \ldots, 0,1, \ldots, 3 \log _{2} n$,
i. Let $C_{q}^{t}$ be the set of edges in $C^{t}$ with weights in the range $\left(2^{-t-q}, 2^{-t-q+1}\right]$.
ii. Apply the algorithm tree-decomposition from [ST03] to produce a $C_{q^{-}}^{t}$ decomposition of $R^{t},\left(\left\{W_{1}, \ldots, W_{s}\right\}, \pi\right)$, such that for each non-singleton set $W_{i},\left|\left\{(u, v) \in C_{q}^{t}: W_{i} \in \pi(u, v)\right\}\right| \leq 4 \hat{m} / k 2^{z}$ and $s \leq\left|C_{q}^{t}\right| k 2^{z} / \hat{m}$.
iii. Form the graph $H$ on vertex set $\{1, \ldots, s\}$ by setting the weight of the edge $(i, j)$ to

$$
h_{i, j}=\left|\left\{(u, v) \in C_{q}^{t}: u \in W_{i}, v \in W_{j}, \pi(u, v)=\left\{W_{i}, W_{j}\right\}\right\}\right|
$$

iv. if $s>1$,

Let $\widetilde{H}$ be the output of Unweighted $\operatorname{Sparsify}(H, 1 / 2)$.
Let $\widehat{C}_{q}^{t}$ be the output of Rewire on inputs $R^{t}, C_{q}^{t},\left(\left\{W_{1}, \ldots, W_{s}\right\}, \pi\right)$ and $\widetilde{H}$.
Let $\widetilde{C}_{q}^{t}$ be the subgraph of $C_{q}^{t}$ containing the edges that have non-zero weight in $\widehat{C}_{q}^{t}$.
Add the edges of $\widetilde{C}_{q}^{t}$ to $\tilde{A}$.
(4) Output $T \cup \tilde{A}$.

Theorem 6.6 (Ultra-Sparsify). Algorithm Ultra-Sparsify can be implemented so that runs in time $O\left(m \log ^{O(1)} m\right)$. With probability at least $1-2^{O(\sqrt{\log n \log \log n})} / n$, the graph $T \cup \tilde{A}$ output by Ultra-Sparsify has at most $n-1+k 2^{O(\sqrt{\log n \log \log n})}$ edges and

$$
\begin{equation*}
\kappa_{f}(A, \tilde{A}) \leq(n / k) \log ^{O(1)} n \tag{24}
\end{equation*}
$$

Proof. In our analysis, we assume that the call to Sparsify and each of the calls to Unweighted Sparsify is successful. We will see below that Unweighted Sparsify is called at most $2^{O(\sqrt{\log n \log \log n})} k$ times. So, the probability that this assumption is wrong is at most $1-2^{O(\sqrt{\log n \log \log n})} / n$. In particular, we will assume that $\hat{m}=n 2^{O(\sqrt{\log n \log \log n})}$.

We now justify our claimed bound on the running time. The first complicated task is the computation of $\mathbf{w d}_{T}(e)$ for each edge $e \in \widehat{E}$. To perform this computation in time $O((n+$ $|\widehat{E}|) \log n$ ), note that every tree contains a center vertex whose removal breaks the tree into components having at most $2 n / 3$ vertices, and that this vertex can be identified in linear time. In time $O(n+|\widehat{E}|)$, one can compute $\mathbf{w d}_{T}(e)$ for each edge $e$ whose endpoints lie in different components after the center is removed. One can then remove the center vertex, and recursively apply this computation in the resulting components.

The second complicated task is the partitioning of the edges in $E_{z}$ into sets $C^{1}, C^{2}, \ldots$ This can be accomplished in time $O\left(\left(n+\left|E_{z}\right|\right) \log n\right)$ by a simple merging procedure. The components of $R^{t}$ are obtained by merging components of $R^{t-1}$. An edge is eliminated and assigned a class when its two endpoints become part of the same cluster. By only re-labeling the vertices and edges of the smaller cluster in a merge, and measuring size as the sum of vertices and edges, we bound the total work by $O\left(\left(n+\left|E_{z}\right|\right) \log n\right)$.

The implementations of the other steps of the algorithm are straightforward.
To bound the number of edges in $\tilde{A}$, we note that at most $2^{O(\sqrt{\log n \log \log n})}$ edges $e \in \widehat{A}$ have $\mathbf{w d}_{T}(e)>n$ and are added to $\tilde{A}$ in step (2). By Theorem 6.5

$$
\sum_{e \in E_{z}} 2^{z}\left|E_{z}\right| \leq \hat{m} 2^{O(\sqrt{\log n \log \log n})}
$$

If each call to Unweighted Sparsify is successful, then the number of edges in $\widetilde{C}_{q}^{t}$ is at most $\left(\log ^{O(1)} n\right)\left|C_{q}^{t}\right| k 2^{z} / \hat{m}$. So, for each $z$, the number of edges added is at most

$$
\left(\log ^{O(1)} n\right)\left(k 2^{z} / \hat{m}\right) \sum_{t, q}\left|C_{q}^{t}\right| \leq\left(\log ^{O(1)} n\right)\left(k 2^{z} / \hat{m}\right)\left|E_{z}\right|
$$

Summing over $z$, we find that the total number of edges added to $\tilde{A}$ is at most

$$
\left(\log ^{O(1)} n\right)(k / \hat{m}) \sum_{z} 2^{z}\left|E_{z}\right| \leq\left(\log Q^{O(1)} n\right) 2^{O(\sqrt{\log n \log \log n})} k=2^{O(\sqrt{\log n \log \log n})} k .
$$

We may similarly show that the total number of calls to Unweighted Sparsify is at most $2^{O(\sqrt{\log n \log \log n})} k$.

To prove (24), we first note that step (b.iv) ensures that $T \cup \tilde{A}$ is a subgraph of $\widehat{A}$, and so $T \cup \tilde{A} \preccurlyeq \widehat{A} \preccurlyeq(3 / 2) A$, implying

$$
\sigma_{f}(T \cup \tilde{A}, A) \leq 3 / 2
$$

To complete the proof, we will show that

$$
\begin{equation*}
A \preccurlyeq\left((n / k) \lg ^{O(1)} n\right)(T \cup \tilde{A}), \tag{25}
\end{equation*}
$$

which implies

$$
\sigma_{f}(A, T \cup \tilde{A}) \leq(n / k) \lg ^{O(1)} n
$$

In particular, we will prove for each $z$ that

$$
E_{z} \preccurlyeq\left((n / k) \lg ^{O(1)} n\right)(T \cup \tilde{A}),
$$

which implies (25) by summing over $z$. For the rest of the argument, we restric our attention to an arbitrary $z$.

For each $z$, we note that each edge in $C^{t}$ has weight at most $2^{-t+z+2}$. To see why this is true, note that the endpoints of each such edge $e$ are connected by a path in $T$ that contains an edge of weight at most $2^{-t+1}$. Thus, $2^{z+1}>\mathbf{w d}_{T}(e)>w_{e} / 2^{-t+1}$. So, each edge in $C^{t}$ will lie in a class $C_{q}^{t}$ for $q \geq-1-\log _{2} z$.

We now define $S^{t}$, a weighted sub-graph of $R^{t}$, by

$$
S^{t}=\left(R^{t}-R^{t-\lg (n)}\right)+\sum_{i \geq 1} 2^{-i}\left(R^{t-\lg (n)-i}-R^{t-\lg (n)-i-1}\right) .
$$

That is, $S^{t}$ has the same set of edges as $R^{t}$, but every edge in $R^{t}$ with weight greater than $2^{-t} n$ has weight between $2^{-t} n$ and $2^{-t+1} n$ in $S^{t}$. The following critical inequality is immediate from the definition of $S^{t}$ :

$$
\sum_{t} S^{t} \preccurlyeq(1+\lg n) T .
$$

We now establish

$$
\forall e \in C^{t}, \quad \mathbf{w d}_{S^{t}}(e) \leq \mathbf{w d}_{R^{t}}(e)+1 \leq 2^{z+1}+1
$$

To see this, note that the path in $S^{t}$ connecting the endpoints of $e$ contains a bunch of edges of the same weight as in $R^{t}$, plus at most $n$ edges of weight at least $n$ times the weight of $e$, which can contribute at most 1 to $\mathbf{w d}_{S^{t}}(e)$.

For each $q$, let $D_{q}^{t}$ be the set of edges $e$ in $C_{q}^{t}$ for which $|\pi(e)|=2$. As the maximum degree of a vertex in $H$ is at most $4 \hat{m} / k 2^{z}$, we may apply Lemma 6.3 with $\gamma=4$ to show that

$$
D_{q}^{t} \preccurlyeq(128 \hat{m} / k) S^{t}\left(1+(3 / 2)^{2} 2\right)+\widehat{C}_{q}^{t}((3 / 2) 4) \preccurlyeq(768 \hat{m} / k) S^{t}+6 \widehat{C}_{q}^{t} .
$$

Let $B_{q}^{t}=C_{q}^{t}-D_{q}^{t}$. To show that

$$
B_{q}^{t} \preccurlyeq(16 \hat{m} / k) \cdot S^{t},
$$

we apply Lemma 6.2 to obtain an inequality for each edge in $B_{q}^{t}$ routed over $\left(2^{z+1}+1\right) S^{t}$. The inequality follows by recalling that each component in $S^{t}$ will be involved in at most $\left(4 \hat{m} / k 2^{z}\right)$ of these inequalities. We thus obtain

$$
C_{q}^{t} \preccurlyeq 784(\hat{m} / k) S^{t}+6 \widehat{C}_{q}^{t} .
$$

As

$$
\widehat{C}_{q}^{t} \leq\left(4 \hat{m} / k 2^{z}\right) \widetilde{C}_{q}^{t} \leq(4 \hat{m} / k) \widetilde{C}_{q}^{t},
$$

we obtain

$$
C_{q}^{t} \preccurlyeq 784(\hat{m} / k) S^{t}+24(\hat{m} / k) \widetilde{C}_{q}^{t} .
$$

Summing these inequalities over the $(4 \lg n+1)$ values for $q \leq 3 \lg n$, we obtain

$$
\sum_{q \leq 3 \lg n} C_{q}^{t} \preccurlyeq(4 \lg n+1) 784 S^{t}+24 \sum_{q \leq 3 \lg n} \widetilde{C}_{q}^{t} .
$$

For those edges in $C_{q}^{t}$ for $q>3 \lg n$, we note that each of these edges has $\mathbf{w d}_{S^{t}}(e) \leq 1 / n^{2}$, and there are at most $n^{2}$ of them, so they are all supported by $S^{t}$. Thus,

$$
C^{t} \preccurlyeq 3921(\hat{m} / k) \lg n S^{t}+24(\hat{m} / k) \sum_{q \leq 3 \lg n} \widetilde{C}_{q}^{t} .
$$

Summing over $t$, we find

$$
E_{z} \preccurlyeq 3921(\hat{m} / k)(\lg n)(\lg n+1) T+6(\hat{m} / k) \tilde{A}
$$

By recalling that $\hat{m}=n \log ^{O(1)} n$, we complete the proof.

## $7 \quad$ Solving Linear Systems

In this section, we will show how the output of UltraSparsify can be used to solve linear systems in $A$ with the preconditioned Chebyshev method. It should be possible to prove similar results for the preconditioned conjugate gradient.

We begin by recalling the basic outline of the use of sparsifiers established by Vaidya Vai90. Given a matrix $A$ and an ultra-sparsifier $B=T \cup \tilde{A}$ of $A$, after appropriatedly reordering the vertices of $A$ and $B$, we can perform partial Cholesky factorization of $B$ to obtain $B=$ $L\left[I, 0 ; 0, A_{1}\right] L^{T}$. Here, $L$ is a lower-triangular matrix with at most $O(n)$ non-zero entries and $A_{1}$ is a square matrix of size at most $4|\tilde{A}|$ with at most $10|\tilde{A}|$ non-zero entries, where $|\tilde{A}|$ denotes the number of edges in $\tilde{A}$ (see ST03, Proposition 1.1]). Moreover, if $A$ is $\operatorname{SDD}$ then $A_{1}$ is as well.

We can then solve linear systems in $B$ by solving a corresponding linear system in $A_{1}$ and performing $O(n)$ additional work: given $b$, one can solve $B y=b$ by solving for $s$ in $\left[I, 0 ; 0, A_{1}\right] s=$ $L^{-1} b$, and then computing $y=L^{-T} s$ by back-substitution.

If we use the output of UltraSparsify with $k=\sqrt{n}$ as a preconditioner and solve systems in $A_{1}$ using the conjugate gradient method as an exact solver, we obtain the followin "one-shot" result

Theorem 7.1 (One-Shot Algorithm). Let $A$ be an n-by-n SDD matrix with mon-zero entries. If one solves $A$ using the preconditioned conjugate gradient using $B=\mathrm{UltraSparsify}(A, \sqrt{n})$ as a preconditioner, factors $B$ into $\left[I, 0 ; 0, A_{1}\right]$, and solves systems in $A_{1}$ using conjugate gradient as an exact solver, then one can produce solutions to the system $A \boldsymbol{x}=\boldsymbol{b}$ with residual error $\epsilon$ in time $m\left(\log ^{O(1)} m+n^{1 / 4+o(1)} \log (1 / \epsilon)\right)$, with probability $1-o(1)$.

Proof. The time taken by UltraSparsify is $m \log ^{O(1)} m$, and the time taken by the Cholesky factorization is $O(n)$. Having produced $B$ and $A_{1}$, the algorithm solves $A \boldsymbol{x}=\boldsymbol{b}$ to accuracy $\epsilon$ by applying at most $\sqrt{\kappa_{f}(A, B)} \log (1 / \epsilon)$ iterations of the preconditioned conjugate gradient. Using the conjugate gradient as an exact algorithm, we can solve the system in $A_{1}$ in time $O\left(\left|A_{1}\right|^{2}\right)$. Thus, each iteration of the PCG takes time $O\left(m+n+|\tilde{A}|^{2}\right)$. Setting $k=\sqrt{n}$, and assuming that UltraSparsify succedes, we obtain $\kappa_{f}(A, B) \leq n^{1 / 2+o(1)}$ and $|\tilde{A}| \leq n^{1 / 2+o(1)}$. So, the time taken by the PCG algorithm will be $m n^{1 / 4+o(1)} \log (1 / \epsilon)$.

Alternatively, we may solve the system $A_{1}$ by a recursive application of our algorithm. In this case, we let $A_{0}=A$, and let $B_{1}$ denote the output of UltraSparsify on input $A_{0}$. Generally, we will let $B_{i+1}$ denote the output of UltraSparsify on input $A_{i}$, and be $L_{i}\left[D_{i}, 0 ; 0, A_{i}\right] L_{i}^{T}$ the partial Cholesky factorization of $B_{i}$. We will let the recursion depth be $r$, and we will
solve system $A_{r}$ using the conjugate gradient as an exact method. As observed in the proof of Theorem 5.2 of [ST03], if one solves the system in $A_{i}$ to accuracy

$$
\epsilon_{i}=\left(128 n^{i(1+o(1))}\left(2 n^{3 / 2} \kappa(A)\right)\right)^{-1}
$$

by using the preconditioned Chebyshev iteration, then after $O\left(\kappa_{f}\left(A_{0}, B_{1}\right) \log \left(\kappa_{f}\left(A_{0}, B_{1}\right) / \epsilon\right)\right)$ iterations the outer loop will produce a solution with residual error at most $\epsilon$. By carefully choosing $r$ and $k_{i}$, we obtain the following bound on the time of a recursive algorithm.

Theorem 7.2 (Recursive). Let $A$ be an $n$-by-n SDD matrix with $m$ non-zero entries. Using the recursive algorithm, one can produce a solution to $A \boldsymbol{x}=\boldsymbol{b}$ with residual error $\epsilon$ in time

$$
\left.m\left(\log (1 / \epsilon) \log (\kappa(A)) 2^{O(\sqrt{\log n \log \log n}}\right)\right)
$$

with probability 1-o(1). By first precondioning using Sparsify, one can produce the same result in time

$$
\left.m\left(\log ^{O(1)} m+\log (1 / \epsilon)\right)+n\left(\log (\kappa(A))^{2} \log (1 / \epsilon) 2^{O(\sqrt{\log n \log \log n}}\right)\right)
$$

with probability $1-o(1)$.
Proof. We begin with the first result. Let $c$ be the constant greater than 1 such that the $\tilde{A}$ output by UltraSparsify has at most $2^{c \sqrt{\log n \log \log n}}$ edges, and let $a$ be the constant hidden in the $O(1)$ in (24). We will set $r$ so that

$$
n^{1 / 2 r}=\log \left(1 / \epsilon_{\sqrt{\log n}}\right) 2^{(c / 2) \sqrt{\log n \log \log n}} \log ^{a / 2} n
$$

As $c \geq 1$, we have that $r \leq \sqrt{\log n}$. We then let $B_{i+1}=\operatorname{UltraSparsify}\left(A_{i}, k_{i}\right)$, where $k_{i}=$ $n^{1-i / r} / 2^{c \sqrt{\log n \log \log n}}$. Thus, $A_{i}$ will have at most $n^{1-i / r}$ edges. Let $n_{i}=n^{1-i / r}$. We now prove by induction that, for $r \geq i \geq 1$, we can produce a solution to system $A_{i}$ with residual error $\epsilon_{i}$ in time $O\left(n^{(r+1-i) / r}\right)$. Our base case is when $i=r$, which is trivial as the system only has constant size. Assuming that the assertion has been proved for $i+1$, we now prove it for $A_{i}$. The number of iterations of the preconditioned Chebyshev method will be at most

$$
\sqrt{\kappa_{f}\left(B_{i+1}, A_{i}\right)} \log \left(1 / \epsilon_{i}\right) \leq n^{1 / 2 r} 2^{c / 2 \sqrt{\log n \log \log n}} \log ^{a / 2} n \log \left(1 / \epsilon_{\sqrt{\log n}}\right) \leq n^{1 / r}
$$

Moreover, each iteration will take time

$$
O\left(n_{i}+n^{(r+1-(i+1)) / r}\right)=O\left(n^{(r-i) / r}\right)
$$

Thus, the time taken will be

$$
O\left(n^{(r+1-i) / r}\right)
$$

Finally, to produce a solution of residual error $\epsilon$ to $A_{0}$, the algorithm will perform

$$
\begin{aligned}
\sqrt{\kappa_{f}\left(B_{1}, A_{0}\right)} \log (1 / \epsilon) & \leq n^{1 / 2 r} 2^{c / 2 \sqrt{\log n \log \log n}} \log ^{a / 2} n \log (1 / \epsilon) \\
& \leq n^{1 / 2 r} 2^{O(\sqrt{\log n \log \log n})} \log (1 / \epsilon) \\
& \leq \log \left(1 / \epsilon \sqrt{\sqrt{\log n})} 2^{O(\sqrt{\log n \log \log n})} \log (1 / \epsilon)\right. \\
& \leq \log (\kappa(A)) 2^{O(\sqrt{\log n \log \log n})} \log (1 / \epsilon)
\end{aligned}
$$

iterations, each at a cost of

$$
O(m+n),
$$

for a total cost of

$$
O\left(m \log (\kappa(A)) 2^{O(\sqrt{\log n \log \log n})} \log (1 / \epsilon)\right) .
$$

To obtain the second result, we set $A_{0}=\operatorname{Sparsify}(A, 1 / 2)$. If we then use $A_{0}$ as a preconditioner for $A$ and produce solutions to $A_{0}$ with residual error $(128 \kappa(A))^{-1}$, then after $\log (1 / \epsilon)$ iterations of the outer loop, we will obtain a solution to $A \boldsymbol{x}=\boldsymbol{b}$ with residual error $\epsilon$. Each iteration will take time $O\left(m+n\left(\log { }^{O(1)} n\right) \log (\kappa(A))^{2} 2^{O(\sqrt{\log n \log \log n})}\right)$

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## A Algebraic Facts

Proposition A.1. If $D$ is a non-negative diagonal matrix and $A$ is a symmetric matrix, then the sets of eigenvalues of $D^{-1} A$ and $D^{-1 / 2} A D^{-1 / 2}$ are identical. If $L$ and $\tilde{L}$ are symmetric positive-semi definite matrices with identical null-spaces, then

$$
\sigma_{f}\left(D^{-1} L, D^{-1} \tilde{L}\right)=\sigma_{f}\left(D^{-1 / 1} L D^{-1 / 2}, D^{-1 / 2} \tilde{L} D^{-1 / 2}\right)=\sigma_{f}(L, \tilde{L})
$$

Proof. The first fact is standard. The second follows from [BH, Proposition 3.12].
Proposition A.2. Let $M$ be a matrix and let $D_{A}$ and $D_{B}$ be non-negative diagonal matrices such that $D_{A} \geq D_{B}$. Then,

$$
\lambda_{\max }\left(D_{A}^{-1} M\right) \leq \lambda_{\max }\left(D_{B}^{-1} M\right) .
$$

## B A Hoeffding Bound

The following lemma is sometimes attributed to Hoeffding Hoe63. However, its proof does not appear in his work. We prove it by following the exposition of Motwani and Raghavan [MR95]

Lemma B. 1 (A Hoeffding Bound). Let $\alpha_{1}, \ldots, \alpha_{n}$ all lie in $[0,1]$ and let let $X_{1}, \ldots, X_{n}$ be independent random variables such that $X_{i}$ equals $\alpha_{i}$ with probability $p_{i}$ and 0 with probability $1-p_{i}$. Let $X=\sum_{i} X_{i}$ and $\mu=\mathbf{E}[X]=\sum \alpha_{i} p_{i}$. Then,

$$
\operatorname{Pr}[X>(1+\delta) \mu]<\left(\frac{e^{\delta}}{(1+\delta)^{1+\delta}}\right)^{\mu}
$$

For $\delta<1$, we remark that this probability is at most $e^{-\mu \delta^{2} / 3}$. Also, for $\delta<1$,

$$
\operatorname{Pr}[X<(1-\delta) \mu]<e^{-\mu \delta^{2} / 2} .
$$

Proof. Applying Markov's inequality and using the fact that the $X_{i}$ s are independent, we have
that for all $t>0$

$$
\begin{aligned}
\operatorname{Pr}[X>(1+\delta) \mu] & <\frac{\prod \mathbf{E}\left[\exp \left(t X_{i}\right)\right]}{\exp (t(1+\delta) \mu)} \\
& =\frac{\prod\left(p_{i} e^{\alpha_{i} t}+1-p_{i}\right)}{\exp (t(1+\delta) \mu)} \\
& \leq \frac{\prod\left(\exp \left(p_{i}\left(e^{\alpha_{i} t}-1\right)\right)\right.}{\exp (t(1+\delta) \mu)}, \quad \text { applying } 1+x \leq e^{x} \text { with } x=p_{i}\left(e^{\alpha_{i} t}-1\right), \\
& \leq \frac{\prod\left(\exp \left(p_{i} \alpha_{i}\left(e^{t}-1\right)\right)\right)}{\exp (t(1+\delta) \mu)}, \quad \text { as } \alpha_{i} \leq 1, \\
& =\frac{\exp \left(\mu\left(e^{t}-1\right)\right)}{\exp (t(1+\delta) \mu)}, \\
& \leq\left(\frac{e^{\delta}}{(1+\delta)^{1+\delta}}\right)^{\mu},
\end{aligned}
$$

by the choice of $t=\ln (1+\delta)$. To bound this last term for $\delta<1$, we take the Taylor series $(1+\delta) \ln (1+\delta)$, and observe that in this case it is alternating and decreasing after the first term, and so we may bound

$$
(1+\delta) \ln (1+\delta) \geq \delta+\delta^{2} / 2-\delta^{3} / 6=\delta+\delta^{2} / 3
$$

The other inequality follows from a similar argument using

$$
\operatorname{Pr}[X>(1-\delta) \mu]<\frac{\prod \mathbf{E}\left[\exp \left(-t X_{i}\right)\right]}{\exp (-t(1+\delta) \mu)}
$$

by applying the identity $e^{-a t}-1 \leq a\left(e^{-t}-1\right)$ and setting $t=\ln (1 /(1-\delta))$.


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[^1]:    ${ }^{1}$ This new variant could be useful for other applications.

