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Hypercube $V = \{0,1\}^d$

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 $\frac{\mu}{2}$

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Eigenvector *v* maps to line. Cut along line.

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Find $x \perp \mathbf{1}$ with Rayleigh quotient, $\frac{x^T M x}{x^T x}$ close to 1.

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Tight example for upper bound for Cheeger.

Eigenvalues: $\cos \frac{2\pi k}{n}$.

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Probability distrubtion after choose a random neighbor.

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Converge to uniform distribution.
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Recall drunken sailor.

Eigenvalues, random walks, volume estimation, counting.

Sampling.

Sampling: Random element of subset $S \subset \{0,1\}^n$ or $\{0,\ldots,k\}^k$.

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Easy to choose randomly from [k]ⁿ which is big.

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Works.

But *P* could be exponentially small compared to $|[k]^n|$.

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Takes a long time to even find a point in *P*.

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- Sample Space: S.
- Graph on grid points inside P or on Sample Space.
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How big is graph?

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One neighbor in each direction for each dimension (if neighbor is inside *P*.) Degree: 2*d*.

How big is graph? Big! So big it ..it INSERT JOKE HERE. $O(k^n)$ if coordinates in [*k*].

 $S \subset [k]^n$ is set of grid points inside Convex Body.

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How to find a random node?

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When close to uniform distribution...have a sample point.

How long does this take? More later.

But remember power method...which finds first eigenvector.

Problem: How many?

Problem: How many?

Another Problem: find a random one.

Problem: How many?

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Algorithm:

Problem: How many?

Another Problem: find a random one.

Algorithm:

Start with spanning tree.

Problem: How many?

Another Problem: find a random one.

Algorithm: Start with spanning tree. Repeat:

Problem: How many?

Another Problem: find a random one.

Algorithm:

Start with spanning tree.

Repeat:

Swap a random nontree edge with a random tree edge.

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How long?

Sample space graph (BIG GRAPH) of spanning trees.

Problem: How many?

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Sample space graph (BIG GRAPH) of spanning trees. Node for each tree.

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Sample space graph (BIG GRAPH) of spanning trees.

Node for each tree.

Neighboring trees differ in two edges.

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Sample space graph (BIG GRAPH) of spanning trees.

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Neighboring trees differ in two edges.

Algorithm is random walk on BIG GRAPH (sample space graph.)

Each element of S may have associated weight.

Each element of *S* may have associated weight.

Sample element proportional to weight.

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Example?

Each element of *S* may have associated weight.

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Example?

2 or 3 dimensional grid of particles.

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Example? 2 or 3 dimensional grid of particles. Particle State ± 1 .

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2 or 3 dimensional grid of particles.

Particle State ± 1 . System State $\{-1, +1\}^n$.

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Example?

2 or 3 dimensional grid of particles.

Particle State ± 1 . System State $\{-1, +1\}^n$.

Energy on local interactions: $E = \sum_{(i,j)} -\sigma_i \sigma_j$.

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"Ferromagnetic regime": same spin is good.

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Metropolis Algorithm:

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Metropolis Algorithm:

At x, generate y with a single random flip.

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Metropolis Algorithm:

At x, generate y with a single random flip. Go to y with probability min(1, w(y)/w(x))
Each element of *S* may have associated weight.

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2 or 3 dimensional grid of particles.

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Random walk in sample space graph (BIG GRAPH ALERT)

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2 or 3 dimensional grid of particles.

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Random walk in sample space graph (BIG GRAPH ALERT) (not random walk in 2d grid of particles.)

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Random walk in sample space graph (BIG GRAPH ALERT) (not random walk in 2d grid of particles.)

Markov Chain on statespace of system.

Sampling Algorithms \equiv Random walk on BIG GRAPH.

Sampling Algorithms \equiv Random walk on BIG GRAPH. Small degree.

Vertices Grid points in convex body. Neighbors

Degree (ish)

Sampling Algorithms \equiv Random walk on BIG GRAPH. Small degree.

Vertices Grid points in convex body. Neighbors Change one dimension Degree (ish)

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Vertices Grid points in convex body. Spanning Trees. Neighbors Change one dimension Degree (ish) 2d

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Vertices Grid points in convex body. Spanning Trees. Spin States.

Neighbors Change one dimension

Degree (ish) 2d Change two edges. $< |V|^2$ neighbors per node

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Vertices Grid points in convex body. Spanning Trees. Spin States. Neighbors Change one dimension Change two edges. Change one spin $\begin{array}{l} \text{Degree (ish)}\\ 2d\\ \leq |V|^2 \text{ neighbors per node} \end{array}$

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Degree (ish) 2d $\leq |V|^2$ neighbors per node O(n) neighbors.

Start at vertex, go to random neighbor.

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How to analyse?

Start at vertex, go to random neighbor. For *d*-regular graph: eventually uniform. if not bipartite. Odd /even step!

How to analyse?

Random Walk Matrix: M.

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Random Walk Matrix: M.

M - normalized adjacency matrix.

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Probability distribution at time t: v_t .

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Evolution? Random walk

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Evolution? Random walk starts at 1,

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Doh! What if bipartite?

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Negative eigenvalues of value -1:

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Negative eigenvalues of value -1: (+1, -1) on two sides.

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Random Walk Matrix: M.

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Analyzing random walks on graph.

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Doh! What if bipartite?

Negative eigenvalues of value -1: (+1, -1) on two sides. Side question: Why the same size? Assumed regular graph.

"Lazy" random walk:

"Lazy" random walk: With probability 1/2 stay at current vertex.

"Lazy" random walk: With probability 1/2 stay at current vertex. Evolution Matrix: $\frac{l+M}{2}$

"Lazy" random walk: With probability 1/2 stay at current vertex. Evolution Matrix: $\frac{l+M}{2}$ Eigenvalues: $\frac{1+\lambda_i}{2}$

"Lazy" random walk: With probability 1/2 stay at current vertex.

Evolution Matrix: $\frac{I+M}{2}$ Eigenvalues: $\frac{1+\lambda_i}{2}$ $\frac{1}{2}(I+M)v_i = \frac{1}{2}(v_i + \lambda_i v_i) = \frac{1+\lambda_i}{2}v_i$

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Eigenvalues in interval [0,1].

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Eigenvalues in interval [0,1].

Spectral gap: $\frac{1-\lambda_2}{2} = \frac{\mu}{2}$.

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Uniform distribution: $\pi = [\frac{1}{N}, \dots, \frac{1}{N}]$

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Spectral gap: $\frac{1-\lambda_2}{2} = \frac{\mu}{2}$.

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"Lazy" random walk: With probability 1/2 stay at current vertex.

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- Spectral gap: $\frac{1-\lambda_2}{2} = \frac{\mu}{2}$.
- Uniform distribution: $\pi = [\frac{1}{N}, \dots, \frac{1}{N}]$ Distance to uniform: $d_1(v_t, \pi) = \sum_i |(v_t)_i - \pi_i|$

"Lazy" random walk: With probability 1/2 stay at current vertex. Evolution Matrix: $\frac{l+M}{2}$ Eigenvalues: $\frac{1+\lambda_i}{2}$ $\frac{1}{2}(l+M)v_i = \frac{1}{2}(v_i + \lambda_i v_i) = \frac{1+\lambda_i}{2}v_i$ Eigenvalues in interval [0, 1]. Spectral gap: $\frac{1-\lambda_2}{2} = \frac{\mu}{2}$.

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Recall volume of convex body.

Recall volume of convex body. Grid graph on grid points inside convex body.

Recall volume of convex body. Grid graph on grid points inside convex body. Recall Cheeger:

Recall volume of convex body.

Grid graph on grid points inside convex body.

Recall Cheeger: $\frac{\mu}{2} \leq h(G) \leq \sqrt{2\mu}$.

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Lower bound expansion

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Lower bound expansion \rightarrow lower bounds on spectral gap μ

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Lower bound expansion \rightarrow lower bounds on spectral gap μ

 \rightarrow Upper bound mixing time.

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Edges \propto surface area, Assume $Diam(P) \le p'(n)$ $\rightarrow h(G) \ge 1/p'(n)$

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 \rightarrow Rapidly mixing chain:

Given partial order on x_1, \ldots, x_n .

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Sample from uniform distribution over total orders.

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Start at an ordering.

Given partial order on x_1, \ldots, x_n .

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Start at an ordering. Swap random pair

Given partial order on x_1, \ldots, x_n .

Sample from uniform distribution over total orders.

Start at an ordering.

Swap random pair and go if consistent with partial order.

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Rapidly mixing chain?

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Rapidly mixing chain?

Map into *d*-dimensional unit cube.

Given partial order on x_1, \ldots, x_n .

Sample from uniform distribution over total orders.

Start at an ordering. Swap random pair and go if consistent with partial order.

Rapidly mixing chain?

Map into *d*-dimensional unit cube.

 $x_i < x_j$ corresponds to halfspace (one side of hyperplane) of cube.

Given partial order on x_1, \ldots, x_n .

Sample from uniform distribution over total orders.

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Swap random pair and go if consistent with partial order.

Rapidly mixing chain?

Map into *d*-dimensional unit cube.

 $x_i < x_j$ corresponds to halfspace (one side of hyperplane) of cube. "dimension *i* = dimension *j*"

Given partial order on x_1, \ldots, x_n .

Sample from uniform distribution over total orders.

Start at an ordering. Swap random pair and go if consistent with partial order.

Rapidly mixing chain?

Map into *d*-dimensional unit cube.

 $x_i < x_j$ corresponds to halfspace (one side of hyperplane) of cube. "dimension *i* = dimension *j*" total order is intersection of *n* halfspaces.

Given partial order on x_1, \ldots, x_n .

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Map into *d*-dimensional unit cube.

```
x_i < x_j corresponds to halfspace (one side of hyperplane) of cube.
"dimension i = dimension j"
total order is intersection of n halfspaces.
each of volume: \frac{1}{n!}.
```

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```
x_i < x_j corresponds to halfspace (one side of hyperplane) of cube.

"dimension i = dimension j"

total order is intersection of n halfspaces.

each of volume: \frac{1}{n!}.

since each total order is disjoint
```

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 $x_1 > x_2$





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Number of orders \equiv volume of intersection of partial order relations.



Number of orders \equiv volume of intersection of partial order relations. Diameter: $O(\sqrt{n})$



Number of orders \equiv volume of intersection of partial order relations. Diameter: $O(\sqrt{n})$ Isoperimetry:



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$$Vol_{n-1}(S,\overline{S}) = \frac{E(S,\overline{S})}{(n-1)!} \ge \frac{|S|}{n!\sqrt{n}}$$



Number of orders \equiv volume of intersection of partial order relations. Diameter: $O(\sqrt{n})$

Isoperimetry:

 $Vol_{n-1}(S,\overline{S}) = \frac{E(S,\overline{S})}{(n-1)!} \ge \frac{|S|}{n!\sqrt{n}}$ Edge Expansion: the degree *d* is $O(n^2)$,



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 $h(S) = \frac{|E(S,\overline{S})|}{d|S|} \ge \frac{1}{n^{7/2}}$



Number of orders \equiv volume of intersection of partial order relations. Diameter: $O(\sqrt{n})$

$$\begin{aligned} & \text{Vol}_{n-1}(S,\overline{S}) = \frac{E(S,S)}{(n-1)!} \geq \frac{|S|}{n!\sqrt{n}} \\ & \text{Edge Expansion: the degree } d \text{ is } O(n^2), \\ & h(S) = \frac{|E(S,\overline{S})|}{d|S|} \geq \frac{1}{n^{7/2}} \text{ Mixes in time } O(n^7 \log N) \end{aligned}$$



Number of orders \equiv volume of intersection of partial order relations. Diameter: $O(\sqrt{n})$

$$\begin{split} & \textit{Vol}_{n-1}(S,\overline{S}) = \frac{E(S,\overline{S})}{(n-1)!} \geq \frac{|S|}{n!\sqrt{n}} \\ & \text{Edge Expansion: the degree } d \text{ is } O(n^2), \\ & h(S) = \frac{|E(S,\overline{S})|}{d|S|} \geq \frac{1}{n^{7/2}} \text{ Mixes in time } O(n^7 \log N) = O(n^8 \log n). \end{split}$$



Number of orders \equiv volume of intersection of partial order relations. Diameter: $O(\sqrt{n})$

Isoperimetry:

 $\begin{aligned} & Vol_{n-1}(S,\overline{S}) = \frac{E(S,\overline{S})}{(n-1)!} \geq \frac{|S|}{n!\sqrt{n}} \\ & \text{Edge Expansion: the degree } d \text{ is } O(n^2), \\ & h(S) = \frac{|E(S,\overline{S})|}{d|S|} \geq \frac{1}{n^{7/2}} \text{ Mixes in time } O(n^7 \log N) = O(n^8 \log n). \\ & \text{Do the polynomial dance!!!} \end{aligned}$


Eigenvectors for hypercubes.



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Tight example for LHI of Cheeger. Eigenvectors for cycle.



Eigenvectors for hypercubes. Tight example for LHI of Cheeger. Eigenvectors for cycle. Tight example for RHI of Cheeger.

Summary.

Eigenvectors for hypercubes.

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Random Walks and Sampling.

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Partial Order Application.