Finding Effective Support-Tree Preconditioners[*]

Bruce M. Maggs
Computer Science Dept.
Carnegie Mellon University
Pittsburgh, PA 15213
bmm@cs.cmu.edu

Gary L. Miller
Computer Science Dept.
Carnegie Mellon University
Pittsburgh, PA 15213
glmiller@cs.cmu.edu

Ojas Parekh
Department of Mathematics
and Computer Science
Emory University
Atlanta, GA 30322
ojas@mathcs.emory.edu

R. Ravi
Tepper School of Business
Carnegie Mellon University
Pittsburgh, PA 15213
ravi@cmu.edu

Shan Leung Maverick Woo
Computer Science Dept.
Carnegie Mellon University
Pittsburgh, PA 15213
maverick@cs.cmu.edu

ABSTRACT

In 1995, Gremban, Miller, and Zagha introduced support-tree preconditioners and a parallel algorithm called support-tree conjugate gradient (STCG) for solving linear systems of the form $A\boldsymbol{x} = \boldsymbol{b}$, where A is an $n \times n$ Laplacian matrix. A Laplacian is a symmetric matrix in which the off-diagonal entries are non-positive, and the row and column sums are zero. A Laplacian A with $2m$ off-diagonal non-zeros can be interpreted as an undirected positively-weighted graph G with n vertices and m edges, where there is an edge between two vertices i and j with weight $c((i,j)) = -A_{i,j} = -A_{j,i}$ if $A_{i,j} = A_{j,i} < 0$. Gremban *et al.* showed experimentally that STCG performs well on several classes of graphs commonly used in scientific computations. In his thesis, Gremban also proved upper bounds on the number of iterations required for STCG to converge for certain classes of graphs. In this paper, we present an algorithm for finding a preconditioner for an arbitrary graph $G = (V, E)$ with n vertices, m edges, and a weight function $c > 0$ on the edges, where w.l.o.g., $\min_{e \in E} c(e) = 1$. Equipped with this preconditioner, STCG requires $O(\log^4 n \cdot \sqrt{\Delta/\alpha})$ iterations, where $\alpha = \min_{U \subset V, |U| \le |V|/2} c(U, V \setminus U)/|U|$ is the minimum edge expansion of the graph, and $\Delta = \max_{v \in V} c(v)$ is the maximum incident weight on any vertex. Each iteration requires $O(m)$ work and can be implemented in $O(\log n)$ steps in parallel, using only $O(m)$ space. Our results generalize to matrices that are symmetric and diagonally-dominant (SDD).

Categories and Subject Descriptors

F.2.1 [**Numerical Algorithms and Problems**]: Computations on Matrices; G.1.3 [**Numerical Linear Algebra**]: Sparse, Structured, and Very Large Systems (Direct and Iterative Methods); E.1 [**Data Structures**]: Graphs and Networks

General Terms

Algorithms, Theory

Keywords

Combinatorial Preconditioner, Iterative Solver, Linear Systems

1. INTRODUCTION

Perhaps the most common and time consuming task that arises in scientific computing applications is to solve a large linear system of the form $A\boldsymbol{x} = \boldsymbol{b}$, where A is a known $n \times n$ matrix, $\boldsymbol{b}$ is a known $n \times 1$ vector in the column space of A, and $\boldsymbol{x}$ is an unknown $n \times 1$ vector. These systems arise, for example, during the discretization of differential or integral equations describing some physical system. The matrix A typically represents the structure of the physical system, while the vector $\boldsymbol{b}$ represents some boundary condition. It is not uncommon for a single application to solve many linear systems involving the same matrix A, but with different boundary conditions $\boldsymbol{b}$. Hence, a distinction can be made between the time spent preprocessing the matrix A, and the time solving linear systems involving A. Our objective is to minimize the time to solve such a system while also minimizing the time required for preprocessing.

The matrices that arise in describing physical systems are generally not arbitrary but are often sparse and display structural properties (mirroring structures in physical systems) that can be exploited. The classic textbook by Golub and Van Loan [13] provides examples in many contexts. The theory community has focused on developing approaches for

structured systems, such as Laplacians, which are described below, in the context of two general approaches, *direct* and *iterative*.

Direct approaches include a class of algorithms known as nested-dissection. The work in this area was pioneered by Lipton, Rose, and Tarjan [19]. Nested dissection works well for graphs with small separators, such as trees and planar graphs. Lipton *et al.* [19], for example, showed that any n-vertex planar system can be solved in $O(n^{1.5})$ time. General-purpose direct methods are typically not attractive, however, for solving systems based on sparse but highly connected graphs like expanders.

An important sub-class of matrices is the class that are symmetric and diagonally-dominant (SDD); our notion of diagonal-dominance is that each diagonal entry is at least as large as the sum of the magnitudes of the off-diagonal entries in the corresponding row or column. SDD matrices arise in many natural applications (see [3, 23]). Iterative methods such as conjugate gradient can be applied to these systems. Our goal is to address this class of matrices; however, we restrict our attention to Laplacians since Gremban [14] showed that an SDD system can be solved by solving a Laplacian system twice as large. A Laplacian can be interpreted as a weighted adjacency matrix of an undirected graph with nonnegative edge weights (see Section 2.2).

Our approach is to design preconditioners for accelerating the convergence of iterative methods like conjugate gradient for solving systems involving Laplacians. The notion of a preconditioner is described in detail in Section 2.1. As we shall see, the number of iterations required to solve such a system using a preconditioned iterative method can be as low as polylogarithmic, where each iteration can be implemented in logarithmic time using linear work and space. This is the case, for example, for approximately-uniformly-weighted expander graphs. There has already been extensive work in the area of preconditioning as described below.

1.1 Related Work

We state the following results in terms of preconditioners for the Laplacian of a graph with n vertices and m edges. As mentioned in the previous section, the results also hold for SDD systems. Strictly speaking, the bounds to follow apply to finding a solution $\boldsymbol{x}$ such that $\|A\boldsymbol{x}-\boldsymbol{b}\| \leq \epsilon\|\boldsymbol{b}\|$, at the cost of an additional multiplicative factor of $O(\log((p\log n)/\epsilon))$ (where each entry in A is specified with p bits of precision), which we have omitted for simplicity.

In seminal work, Vaidya [26, 9, 10] showed how to use combinatorial techniques to construct preconditioners based on sparse spanning subgraphs of the underlying graph of the matrix. Vaidya's preconditioners allow a Laplacian system to be solved with at most $O(n^{1.75})$ work for any bounded-degree weighted graph and $O(n^{1.2})$ work for any weighted planar graph. Reif [22] then analyzed a recursive variant proposed by Vaidya and improved the bound on work for sparse graphs. Boman *et al.* [6] analyzed an extension proposed by Vaidya [26] of his preconditioners to all SDD systems. More recently, Boman and Hendrickson [7] demonstrated that the low-average-stretch spanning trees designed by Alon *et al.* [1] result in preconditioners with a work bound of $O(m^{1.5+o(1)})$ for any weighted graph. Although we do not state it this way, the algorithm described in this paper has a work bound of $O(mn^{1/2})$ times polylogarithmic factors, and hence can be viewed as an improvement on [7].

Gremban, Miller, and Zagha [15] and Gremban [14] considered a different kind of graph-based preconditioner. They demonstrated that the support graph of a good subgraph preconditioner need not be subgraphs of the graph represented by A. Gremban and Miller presented a way to analyze such extended subgraph preconditioners which have additional nodes. They called these *support tree preconditioners*. In particular, they designed support tree preconditioners for the Laplacians of meshes (solving systems based on regular uniform-weight d-dimensional meshes in $O(m\sqrt{dn^{1/d}\log n})$ time), such that the leaves of the support trees correspond precisely to the nodes of the original graph. In order to approximate the topology of the graph, their trees are hierarchically constructed by recursively partitioning the graph. Promising experimentally results are described in [15]. Recently Miller and Richter [20] proved a near-linear lowerbound on the condition number between a square mesh and any of its spanning subgraphs. This provides further theoretical justification to the support tree approach.

All of the work described above has been superseded by two papers by Spielman and Teng [24, 25] and a paper by Emek, Elkin, Spielman, and Teng [12]. The first paper [24] shows that building preconditioners by adding edges to the Alon *et al.* trees, and using recursion, results in a method that requires $O(m^{1.31})$ work (times polylogarithmic factors). The second paper [25] introduces techniques for "sparsifying" a graph that can be used to reduce the size of the preconditioner, reducing the total work to $O(m + n2^{O(\sqrt{\log n \log\log n})})$ times polylogarithmic factors. Finally, the third paper [12] introduces a new construction of low-average-stretch spanning trees. Replacing the trees of Alon et al. [1] with the new trees improves the performance of the algorithm in the second paper to $O(m)$ work (times polylogarithmic factors). The algorithm in [12] can also be parallelized, and as there is a lower bound of $\Omega(m)$ on work, cannot be improved much asymptotically.

1.2 Our Results

The results in this paper are not an improvement on the results of [12], and indeed only match their results in special cases. Written in terms of m and n, our work bound is inferior. Nevertheless, we believe that the paper makes a contribution by presenting the first algorithm and analysis for arbitrary Laplacians based on the support-tree preconditioner approach of Gremban et al. [15], which is the only approach to introduce nodes in the preconditioner that are not present in the graph. We also point out an interesting connection between preconditioners and the hierarchical decomposition trees of weighted undirected graphs, recently introduced by Räcke [21] and Bienkowski, Korzeniowski and Räcke [5]. In particular, we show that these trees can be used directly as preconditioners.

Our main result is that any Laplacian system with n vertices and m edges and weight function c can be solved in $O(\log^4 n \cdot \sqrt{\Delta/\alpha})$ iterations, where $\alpha = \min_{U\subset V, |U|\leq |V|/2} \frac{c(U,V\setminus U)}{|U|}$ is the minimum edge expansion of the graph, $\Delta = \max_{v\in V} c(v)$ is the maximum incident weight on any vertex, and w.l.o.g., $\min_{e\in E} c(e) = 1$. Each iteration requires $O(m)$ work and can be implemented in $O(\log n)$ steps in parallel, using only $O(m)$ space. As mentioned above, the bound on the number of iterations can also be written as $O(\sqrt{n}\log^4 n)$.

One caveat about our work is that all of the previous results cited above include the cost of constructing the preconditioner in the bound on work required to solve the system. Our bound does not. A preconditioner, however, needs only be constructed once to solve a system, $A\boldsymbol{x} = \boldsymbol{b}$ for different values of $\boldsymbol{b}$, and, as noted in the introduction, this is a problem of practical interest.

The present paper analyzes the effectiveness of the decomposition trees by Bienkowski, Korzeniowski and Räcke [5] as preconditioners, *assuming the maximum edge weight is polynomially bounded.* Previously we have also applied our techniques to an earlier proposal by Räcke [21]. If his decomposition trees are used, the iteration count improves by a log factor and the requirement on the maximum edge weight can also be lifted. However, unlike the decomposition trees by Bienkowski *et al.*, there is currently no polynomial time algorithm to compute the trees in [21]. Finally, we note that Harrelson, Hildrum, and Rao [17] have also shown how to build decomposition trees comparable to Bienkowski *et al.* in polynomial time. However, we have not tried to apply our techniques to their decomposition trees.

2. BACKGROUND

Let us first develop the background material and context in which we will present our work. The reader familiar with iterative methods and support theory may choose to consult this section on demand.

2.1 Preconditioners

Suppose we are solving the system $A\boldsymbol{x} = \boldsymbol{b}$. When A is sparse, iterative methods are preferable to direct ones because direct methods have difficulty exploiting the sparsity of A in general. An iterative method is one that produces a sequence of iterates, or guesses, $\{\boldsymbol{x}^{(i)}\}$ that converges to a solution $\boldsymbol{x}$. Typically there are two components to designing such an approach, (1) providing an update step which maps $\boldsymbol{x}^{(i)}$ to $\boldsymbol{x}^{(i+1)}$ and (2) a proof that the iterates indeed converge (rapidly).

2.1.0.1 *Example: The RF Method.*

The basis of iterative methods is the RF method [16], which illustrates the idea behind such approaches very well. For the sake of exposition, we assume we are dealing with nonsingular matrices[1]; however, this is not a requirement imposed by iterative methods.

The update step for the RF method is simply $\boldsymbol{x}^{(i+1)} := \boldsymbol{x}^{(i)} - (A\boldsymbol{x}^{(i)} - \boldsymbol{b})$. The intuition behind is that $A\boldsymbol{x}^{(i)} - \boldsymbol{b}$ represents some notion of error. Indeed, it is desirable to reduce error. However, one may notice that the RF method's implementation of this idea has a shortcoming—thinking of A as a linear mapping, the error $A\boldsymbol{x}^{(i)} - \boldsymbol{b}$ lies in the range of A, whereas the iterates $\boldsymbol{x}^{(i)}$ are sought in the domain of A. Preconditioning is an attempt to address this discrepancy, and it does so by providing a mapping back from the range space to the iterate space. Thus a preconditioned RF update step becomes $\boldsymbol{x}^{(i+1)} := \boldsymbol{x}^{(i)} - B^{-1}(A\boldsymbol{x}^{(i)} - \boldsymbol{b})$, where B^{-1} is a *preconditioner* for the system $A\boldsymbol{x} = \boldsymbol{b}$.

We may also interpret preconditioning as solving the system $B^{-1}A\boldsymbol{x} = B^{-1}\boldsymbol{b}$ rather than $A\boldsymbol{x} = \boldsymbol{b}$. Intuitively, we would like our preconditioner B^{-1} to approximate A^{-1} well, and we see that setting $B^{-1} := A^{-1}$ immediately renders a solution to the system. Of course, this is impractical as it requires inverting A—an operation which we are trying to avoid in the first place. (A^{-1} may *not* be sparse.)

In choosing a preconditioner B^{-1} for the system $A\boldsymbol{x} = \boldsymbol{b}$, our goal is to strike a balance between the total number of iterations and the time required per iteration. Note that each update step requires us to compute $\boldsymbol{x}^{(i)} - B^{-1}(A\boldsymbol{x}^{(i)} - \boldsymbol{b})$. As we may precompute $B^{-1}\boldsymbol{b}$, the computation time is dominated by the time required for the sparse matrix-vector multiplication $\boldsymbol{c} := A\boldsymbol{x}^{(i)}$ and determining $\boldsymbol{z} = B^{-1}\boldsymbol{c}$, which we may re-state as finding a solution $\boldsymbol{z}$ of the system $B\boldsymbol{z} = \boldsymbol{c}$. In fact, this is all we require of B, hence B need not be invertible; in the sequel we refer to either B or B^{-1} as a preconditioner for A. In particular, if we can solve the system $B\boldsymbol{z} = \boldsymbol{c}$ in $O(n)$ time, then each iteration takes a total of $O(n + m)$ time. On the other hand, bounds on the total iteration count depend on the particular iterative method used. We postpone a more detailed discussion of bounding the iteration count, except to remark that the bound we employ roughly measure how well B^{-1} approximates A^{-1}.

In what follows, we first present our notation and state some preliminary definitions. We then review results on convergence bounds for preconditioned iterative methods. We will close this section by presenting some techniques for bounding these convergence rates.

2.2 Notation and Preliminary Definitions

For typographic clarity, the vectors in this paper are typeset in boldface, *e.g.*, $\boldsymbol{x}$. The i-th coordinate of $\boldsymbol{x}$ is specified as $\boldsymbol{x}_i$. Similarly, subscripts are also used to specify elements of a matrix, *e.g.*, $A_{i,j}$.

The *edge-vertex incidence matrix* of a graph $G = (V, E)$ is a $|E| \times |V|$ matrix Γ of elements $\{-1, 0, 1\}$. For each edge $e = (u, v)$, we set $\Gamma_{e,u}$ to -1 and $\Gamma_{e,v}$ to 1 (the ordering of u and v can be arbitrarily fixed). All other entries are set to 0. When G is weighted, let $c(e)$ be the *weight* of an edge e. We introduce a $|E| \times |E|$ diagonal matrix W, where $W_{e,e} = c(e)$. The *Laplacian* of G is defined to be $\Gamma^{\mathsf{T}}W\Gamma$.

Let A be $\Gamma^{\mathsf{T}}W\Gamma$. Clearly, A is a square matrix of size $|V| \times |V|$. Since A can be decomposed into the form $\Gamma^{\mathsf{T}}W\Gamma$, A is symmetric positive semidefinite (SPSD). It is not hard to verify that $A_{i,j} = A_{j,i} = -W_{ij,ij}$ for $i \neq j$, and that the rows and columns of A sum to 0.

For convenience, we use G to refer to the Laplacian of a graph G, relying upon the context for differentiation. We also define the *incident weight* of a vertex $u \in V$ to be $c(u) = \sum_{(u,v) \in E} c((u,v))$ and also generalize this to a set of vertices. Finally, we use $\{m \otimes n\}$ as a shorthand for $\{(i, j) \mid i \in \{1, \ldots, m\}, j \in \{1, \ldots, n\}\}$.

2.3 Support Theory

In this section, we present the definitions and concepts necessary to link the task of bounding the iteration count of an iterative method to the design of a (combinatorial) preconditioner. Note that A and B have the same size within this subsection.

DEFINITION 2.1. *The* support *required by a matrix B for a matrix A is defined as*

$$\sigma(A/B) := \min\{\tau \in \mathbb{R} \mid \forall \boldsymbol{x}, \boldsymbol{x}^{\mathsf{T}}(\tau B - A)\boldsymbol{x} \geq \boldsymbol{0}\}.$$

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[1] In fact, Laplacians are always singular matrices since the row sums are all zero. However, this very particular kind of singularity can be handled with a little care. See Gremban [14] for the details.

We say that $\sigma(A/B)$ is ∞ or $-\infty$ in the cases when the minimum is taken over an empty set or is unbounded respectively. To avoid such complications, we assume that both A and B are positive semidefinite (PSD) and that $\text{null}(A) = \text{null}(B)$, which is certainly true for graph Laplacians.

The notion of support has several interpretations related to electrical networks, graph embeddings, and graph connectivity to which we will appeal through the course of this paper. Support numbers enjoy many nice properties which are proven and catalogued in Boman and Hendrickson [8].

LEMMA 2.2   (TRANSITIVITY).

$$\sigma(A/C) \leq \sigma(A/B) \cdot \sigma(B/C)$$

DEFINITION 2.3. *The* generalized condition number *of a pair of psd matrices* (A, B) *such that* $\text{null}(A) = \text{null}(B)$ *is defined to be* $\kappa(A, B) := \sigma(A/B) \cdot \sigma(B/A)$.

We acknowledge that this is not that standard definition of $\kappa(A, B)$ (say, as in [16]); however, given our restrictions on A and B, this is an equivalent one. It is well-known that Preconditioned Conjugate Gradient (PCG) on a system $A\boldsymbol{x} = \boldsymbol{b}$ with the preconditioner B requires at most $\sqrt{\kappa(A, B)} \log(1/\epsilon)$ iterations [16] to find a solution $\boldsymbol{x}$ such that $\|A\boldsymbol{x} - \boldsymbol{b}\| \leq \epsilon \|\boldsymbol{b}\|$.

We conclude this section by presenting the main combinatorial tool upon which both Vaidya [26] and Gremban and Miller [14] relied. An *embedding* of a *guest* graph G into a *host* graph H is a mapping, $\mathcal{P}$ from the edges of G to simple paths in H. For an edge $g \in E(G)$, $|\mathcal{P}(g)|$ refers to the number of edges in the path $\mathcal{P}(g)$. This quantity is often called the *dilation* of g, or $\text{dil}(g)$. For an edge $h \in E(H)$, we call $\text{cong}(h) := \sum_{\{g \in E(G) \,|\, h \in \mathcal{P}(g)\}} w_G(g)/w_H(h)$ the *congestion* of h.

LEMMA 2.4   (CONGESTION-DILATION). *Given an embedding* $\mathcal{P}$ *from* G *to* H,

$$\sigma(L(G)/L(H)) \leq \left(\max_{h \in E(H)} \text{cong}(h)\right)\left(\max_{g \in E(G)} \text{dil}(g)\right).$$

We note that a proof of the Congestion-Dilation Lemma is given by Bern *et al.* [4]. A more detailed and general account of the material here can also be found in Boman and Hendrickson [8] or Gremban [14].

2.4   Support Tree Conjugate Gradient

Since a support tree preconditioner is defined over a potentially larger graph than the one for which it is created, we need tools that are capable of analyzing the support between matrices of different sizes.

Let A and $B = \begin{pmatrix} T & U \\ U^\mathsf{T} & W \end{pmatrix}$ be SDD matrices such that T is nonsingular and both A and W are $n \times n$ matrices. A case of particular interest is when both A and B are Laplacians, and B corresponds to that of a tree with T representing the connectivity among the internal nodes of the tree, U representing the connectivity between the internal nodes and the leaves, and W a diagonal matrix representing the degrees of the leaves, which are identified with the vertices of A. In this case we say B is a support tree for A. Gremban's thesis describes an extension of PCG, called Support Tree Conjugate Gradient (STCG), which is designed to handle

the case in which we seek to precondition A with the potentially larger matrix B [14]. In particular, he demonstrated the following.

LEMMA 2.5. *Given* A *and* B *as defined above, if* $Q = W - U^\mathsf{T}T^{-1}U$ *then STCG on* A *using* B *as a preconditioner takes at most* $\sqrt{\kappa(A, Q)} \log(1/\epsilon)$ *iterations.*

By convention, Q is called the Schur complement of B (with respect to W). Viewed as a graph, Q represents the connectivity among the vertices of W in B. But as a matrix, it can have a much higher density than B. STCG is in fact designed to efficiently simulate invoking PCG with Q as a preconditioner. The latter requires solving a system of the form $Q\boldsymbol{x} = \boldsymbol{b}$ for $\boldsymbol{x}$ during each iteration, whereas STCG solves for $\boldsymbol{x}$ by solving $B\begin{pmatrix} \boldsymbol{y} \\ \boldsymbol{x} \end{pmatrix} = \begin{pmatrix} \boldsymbol{0} \\ \boldsymbol{b} \end{pmatrix}$ and simply discarding $\boldsymbol{y}$.

PROPOSITION 2.6. *If* $B\begin{pmatrix} \boldsymbol{y} \\ \boldsymbol{x} \end{pmatrix} = \begin{pmatrix} \boldsymbol{0} \\ \boldsymbol{b} \end{pmatrix}$, *then* $Q\boldsymbol{x} = \boldsymbol{b}$.

Since B is a tree, the system in Proposition 2.6 can be directly solved in both time and space linear to the number of leaves.. By Lemma 2.5 we may bound the convergence rate of STCG on A and B by bounding $\sigma(A/Q) \cdot \sigma(Q/A)$; however, in our analysis we will find it more convenient to refer directly to the structure of larger Laplacian B, so we introduce the following definitions.

Let A and B be defined as above, and let $\bar{A} = \begin{pmatrix} \boldsymbol{0} & \boldsymbol{0} \\ \boldsymbol{0} & A \end{pmatrix}$ be the same size as B. The matrix $\bar{A}$ allows us to compare A and B and leads to a natural definition of $\sigma(A/B)$.

DEFINITION 2.7. *The support of* B *for* A, *denoted* $\sigma(A/B)$, *is* $\sigma(\bar{A}/B)$.

The proposition below, which follows from Proposition 6.1 in Boman and Hendrickson [8], demonstrates that the above definition is consistent.

PROPOSITION 2.8. *Given the definitions above, if* T *is nonsingular then* $\sigma(\bar{A}/B) = \sigma(A/Q)$.

We may also think of $\bar{A}$ as a Laplacian, albeit one whose graph has isolated vertices, which gives us an analogue of Lemma 2.4 that we can use to directly bound $\sigma(A/B)$.

COROLLARY 2.9   (EXTENDED CONGESTION-DILATION). *Given an embedding* $\mathcal{P}$ *of the edges of* A *as paths in a potentially larger graph* B, *we have*

$$\sigma(A/B) \leq (\max_{h \in E(B)} \text{cong}_\mathcal{P}(h)) \cdot (\max_{g \in E(A)} \text{dil}_\mathcal{P}(g)).$$

We must take a slightly different approach in defining $\sigma(B/A)$ due to a disparity in the null spaces of $\bar{A}$ and B.

DEFINITION 2.10. *The support of* A *for* B, $\sigma(B/A)$ *is* $\min\{\tau \mid \forall \boldsymbol{x},\ \tau \cdot \boldsymbol{x}^\mathsf{T}A\boldsymbol{x} \geq \begin{pmatrix} \boldsymbol{y} \\ \boldsymbol{x} \end{pmatrix}^\mathsf{T} B \begin{pmatrix} \boldsymbol{y} \\ \boldsymbol{x} \end{pmatrix},\ \text{where } \boldsymbol{y} = -T^{-1}U\boldsymbol{x}\}$.

Although the definition above may not seem as natural as Definition 2.7, it does capture the notion of supporting Q with A.

PROPOSITION 2.11. *We have* $\sigma(B/A) = \sigma(Q/A)$.

3. LAPLACIANS AS CIRCUITS

The lack of techniques to cleanly analyze the support required for a Laplacian by a smaller Laplacian has been a major difficulty in the past and have restricted researchers to analyze only same-sized support graph preconditioners.[2] Here we will explore the interpretation of a Laplacian as an electrical circuit and relate the support bounds presented in the previous sections to power dissipation, which will prove to be useful in our analysis of the decomposition trees by Bienkowski *et al.* as preconditioners. For a more thorough account of this interpretation, one ought to consult Doyle and Snell [11] or Gremban [14], where one can find some of the results to follow.

3.1 Current and Power

We can view an edge-weighted graph G as a resistive network by replacing the edges with wires and interpreting the weight of each edge as the conductance—the reciprocal of the resistance—of the corresponding wire. A vertex in G will then correspond to either an internal *junction* or an external *terminal*. When the distinction is not important, we will refer to both of these as *nodes* for simplicity.

Lemma 3.1 and Theorem 3.2 establish the electrical interpretation of Laplacians (as defined in Section 2.2), which allows us to switch between a weighted graph and its equivalent resistive network to make our theory more intuitive. Their proofs are in the Appendix.

LEMMA 3.1 (NET CURRENT FLOW). *Suppose an $n \times n$ matrix A is the Laplacian of a resistive network G with n nodes. If $\boldsymbol{y}$ is the n-vector specifying the voltage at each node of G, then $A\boldsymbol{y}$ is the n-vector representing the net current flow at each node.*

THEOREM 3.2 (POWER DISSIPATION). *Suppose an $n \times n$ matrix A is the Laplacian of a resistive network G with n nodes. If $\boldsymbol{y}$ is a n-vector specifying the voltage on each node, then $\boldsymbol{y}^\top A \boldsymbol{y}$ is the total power dissipated by G.*

3.2 Power and Support

Given the interpretation in the previous section, we may think of $\sigma(A/B)$ in a new light.

PROPOSITION 3.3. *The support of a Laplacian B for a Laplacian A, $\sigma(A/B)$, is the minimum number such that for all $\tau \geq \sigma(A/B)$, the circuit τB dissipates as much power as the circuit A under any voltage settings on the nodes.*

Proof Definition 2.1 implies $\sigma(A/B) = \min\{\tau \mid \forall \boldsymbol{x}, \tau \cdot \boldsymbol{x}^\top B \boldsymbol{x} \geq \boldsymbol{x}^\top A \boldsymbol{x}\}$, where by the previous section we may interpret $\boldsymbol{x}$ as voltage settings and $\boldsymbol{x}^\top M \boldsymbol{x}$ as the power dissipated by a circuit M under the settings $\boldsymbol{x}$. ∎

We may also extend this interpretation to the results of Section 2.4, in which we compare two circuits with different numbers of nodes. In particular, we will be interested in the case when we wish to support a circuit represented by $B = \begin{pmatrix} T & U \\ U^\top & W \end{pmatrix}$ with a smaller circuit A, where the nodes of A are identified with those of W, the terminals of B.

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[2]Bern *et al.* [4] have also identified this difficulty and proposed new tools. The line of work by Spielman and Teng [24, 25] and the most recent development of Elkin *et al.* [12] all use subgraphs and so the Laplacians are of the same size.

For any voltage settings at the terminals of B, Kirchhoff's Laws dictate a set of naturally occurring voltages for the junctions such that they have a net current flow of 0. Definition 2.10 yields the following.

COROLLARY 3.4. *If the circuit τA dissipates at least as much power as the circuit B under any voltage setting in which the terminal voltages in B match the voltages in A and the internal voltages in B are determined by Kirchhoff's Laws, then $\sigma(B/A) \leq \tau$.*

Proof Let $\boldsymbol{x}$ be the voltage settings applied at the terminals of B and let the voltages at the junctions be determined by Kirchhoff's Laws. Since the net current flow at each of the junctions must be 0 (conservation of current), by Lemma 3.1, we have $B \begin{pmatrix} \boldsymbol{y} \\ \boldsymbol{x} \end{pmatrix} = \begin{pmatrix} \boldsymbol{0} \\ \boldsymbol{b} \end{pmatrix}$ where $\boldsymbol{b}$ specifies the current flow at the terminals. Therefore, $\boldsymbol{y} = -T^{-1}U\boldsymbol{x}$ and the result now follows from Definition 2.10. ∎

We finish the section with a new tool that will be useful in applying the above to our analysis of Räcke's decomposition tree as a Support Tree.

LEMMA 3.5 (POWER CHARGING). *Consider a complete (m, n) bipartite conductive network G containing conductors $c_{i,j}$ for $(i,j) \in \{m \otimes n\}$. Let the conductance of $c_{i,j}$ be $\alpha_i \cdot \beta_j$ such that $\sum_{i=1}^{m} \alpha_i = \delta = \sum_{j=1}^{n} \beta_j$ with nonnegative α_i's and β_j's. Also, let $\boldsymbol{v}$ and $\boldsymbol{w}$ be any m-vector and n-vector respectively. When applying voltages $\boldsymbol{v}$ and $\boldsymbol{w}$ on the left and right hand side of G respectively, the total power consumed by G is no less than a unit conductor across voltages $\sum_{i=1}^{m} \alpha_i \boldsymbol{v}_i$ and $\sum_{j=1}^{n} \beta_j \boldsymbol{w}_j$. Mathematically,*

$$\left(\sum_{i=1}^{m} \alpha_i \boldsymbol{v}_i - \sum_{j=1}^{n} \beta_j \boldsymbol{w}_j \right)^2 \leq \sum_{(i,j) \in \{m \otimes n\}} \alpha_i \beta_j (\boldsymbol{v}_i - \boldsymbol{w}_j)^2$$

4. ANALYZING THE DECOMPOSITION TREES BY BIENKOWSKI ET AL.

The focus of our paper is on analyzing the decomposition trees introduced by Bienkowski, Korzeniowski and Räcke [5] for oblivious routing and proving that they work well as preconditioners for graph Laplacians.

Let G be the n-vertex graph Laplacian for which a preconditioner is sought. Bienkowski *et al.* described how a decomposition tree T can be constructed from G. To analyze the performance of STCG on G preconditioned with T, from Lemma 2.5, we know that this amounts to bounding $\kappa(G, T)$. Our attempt to bound $\kappa(G, T)$ involves several steps, which are shown in the "table of content" in Figure 1. Each step will be explained in the referred subsection. (Expressions $RC(T)$ and $F(G)$ in Figure 1 will be defined in Sections 4.3 and 4.5 respectively.)

4.1 The Decomposition Trees

We first review the tree construction of Bienkowski *et al.* and summarize the relevant notations.
Laminar. Given a graph $G = (V, E)$, the decomposition tree $T = (V_T, E_T)$ introduced by Bienkowski *et al.* corresponds to a laminar decomposition of G. Each node $v_t \in V_T$ corresponds to a cluster $U \subseteq V$ in G to be denoted S_{v_t}. The root node of T corresponds to the whole vertex set V, whereas each leaf of T corresponds to a single vertex in G.

$$\kappa(G,T) = \prod_{\text{Def. 2.3}} \begin{cases} \sigma(G/T) \leq \prod_{\text{Cor. 2.9}} \begin{cases} \text{congestion} \leq 1 \\ \text{dilation} = O(\log n) \end{cases} \\ \sigma(T/G) \leq \prod_{\text{Lem. 2.2}} \begin{cases} \sigma(T/RC(T)) \leq 1 \text{ by electrical argument} \\ \sigma(RC(T)/G) \leq \prod_{\text{Lem. 2.4}} \begin{cases} \text{congestion} = O(\log^4 n) \\ \text{dilation} = O(F(G)\log^2 n) \end{cases} \end{cases} \end{cases} \begin{array}{l} \text{Section 4.2} \\ \text{Section 4.2} \\ \text{Section 4.4} \\ \text{Section 4.6} \\ \text{Section 4.6} \end{array}$$

Figure 1: The Five Steps to Theorem 4.7

To be a laminar decomposition, we further require that there is a leaf for each vertex in G and that the tree node v_t is a child of u_t iff the cluster S_{v_t} is contained within S_{u_t} and *not* any other cluster S_{w_t} that is also contained within S_{u_t}.

By first building T using G and then computing a randomized embedding of T back into G, a routing algorithm can simply route the requests on T instead. The intermediate locations of the actual path to be taken on G is specified by the randomized embedding, whereas the route between intermediate locations are specified by the solutions to a set of concurrent multicommodity flow problems (CMCFPs). Note that T can be computed using G alone and hence it is computed only once. Each CMCFP in turn depends on T only and can also be solved in a preprocessing stage.

Color. The decomposition trees of Bienkowski *et al.* have a very particular form. First take any laminar decomposition tree T and label all its nodes red. We denote the color of a node by its superscript as in v_t^r. Then for each non-root (red) node v_t^r, introduce a new blue node v_t^b. For every edge (u_t^r, v_t^r) with u_t^r being the parent, let v_t^b be the blue node associated with $S_{v_t^r}$. Replace the edge (u_t^r, v_t^r) by two new edges (u_t^r, v_t^b) and (v_t^b, v_t^r). (In our notation, the parent node of a tree edge (u_t, v_t) will always be u_t. Also, the color of a node will be dropped when both colors are applicable.) Notice that v_t^r is the only child of v_t^b and $S_{v_t^r}$ and $S_{v_t^b}$ refer to the same cluster.

Level. The *level* of a node is defined to be the number of red nodes on the root-to-node path, not counting the root itself. For example, each of the children (blue) of the root node and its only child (red) are both on level 1. The level of a cluster is defined to be the level of its associated red node. Note that the root is at level 0. Let V_t^l denote all the nodes in T at level l. The *level l-decomposition* of G corresponds to the clusters specified by the nodes in V_t^l.

Weight. Let $\text{cap}(X,Y) = \sum_{\{(x,y) \in E \mid x \in X, y \in Y\}} c((x,y))$ be the *capacity* between the set $X \subseteq V$ and $Y \subseteq V$. We will use $\text{out}(X)$ as a shorthand for $\text{cap}(X, V \setminus X)$. Let v_t be a level l node and u_t be its parent. The weight of (u_t, v_t) is not explicitly specified by Bienkowski *et al.* since their proofs are based on analyzing the competitive ratio of their algorithm to the optimal offline algorithm. For our purpose (and it is also implicit in their proofs), we will make the following definition.

DEFINITION 4.1. *Consider a non-root node v_t in the decomposition tree. The weight of the edge connecting v_t to its parent is defined to be* $\text{out}(S_{v_t})$.

Furthermore, with respect to a fixed T, we define the *weight function* $w_l(X)$ to be $\text{cap}(X,V) - \sum_{v_t \in V_t^l} \text{cap}(X \cap S_{v_t}, S_{v_t})$ for $X \subseteq V$.

Connectivity Characteristics. Let γ denote the maximum possible ratio between the throughput fraction of a CMCFP and the sparsity of an approximate sparsest cut on G. Note that γ is a function of three things: the CMCFP, the graph G, and the algorithm used to approximate the cut. For instance, using the algorithm by Aumann and Rabani [2] on a k-commodities CMCFP on a general graph, we have $\gamma = O(\log k)$. Bienkowski *et al.* defined two expressions based on γ.

DEFINITION 4.2. *Define* $\lambda = 64\gamma \log n$ *and* $q_{\min} = 1/(24\gamma\lambda)$.

Using γ, the following two characteristics are defined. Let S be a level l cluster. We say that S fulfills the *throughput property* if the solution to the CMCFP in S has a throughput fraction of at least $q_{\min}$. Notice that $q_{\min} = \Omega(1/\log^3 n)$ since all the CMCFPs in this section have at most $O(n^2)$ commodities. Also, we say that S fulfills the *precondition* if

$$\max_{|U| \leq \frac{3}{4}|S|} \frac{w_l(U)}{\text{cap}(U, S \setminus U)} \leq \lambda. \tag{4.1}$$

Among other things, Bienkowski *et al.* proved the following theorem.

THEOREM 4.3 (LEMMA 4, [5]). *Let G be a graph with n vertices. There exists a polynomial time algorithm to compute decomposition tree T from G such that every cluster in the decomposition satisfies both the throughput property and the precondition. Moreover, the height of tree is $O(\log n)$.*

4.2 Bounding $\sigma(G/T)$

To bound $\sigma(G/T)$, it suffices to inspect the embedding of G into T. The dilation is bounded by $O(\log n)$ since this is the diameter of T as in Theorem 4.3. As for the congestion, consider an edge $(x,y) \in E$. It corresponds to a particular leaf-to-leaf path in T that only uses the parent edge of a node v_t iff (x,y) is a boundary edge of S_{v_t}. Now consider each of the tree edge (u_t, v_t) on this path. Let u_t be the parent node. The weight assigned to (u_t, v_t) is $\text{out}(S_{v_t})$ as in Definition 4.1. Therefore, (u_t, v_t) has sufficient weight reserved for (x,y) and the congestion on it cannot exceed 1. By Corollary 2.9, we have

$$\sigma(G/T) = O(\log n). \tag{4.2}$$

4.3 The Räcke Complement

In an initialization phase, Bienkowski *et al.* constructs a CMCFP in S_{u_t} for each u_t in T. Suppose u_t is a level $(l-1)$ node with d children $v_{t1}, \ldots, v_{td}$. (Note that d is 1 when u_t is blue.) In the CMCFP for u_t, there are $|S_{u_t}|^2$ commodities $f_{u,v}$ for each pair of $u, v \in S_{u_t}$. The source and the sink of $f_{u,v}$ are u and v respectively and the demand is

$$\frac{w_l(u) \cdot w_l(v)}{w_l(S_{u_t})}. \tag{4.3}$$

The flows are required to stay within S_{u_t} and must respect the edge weights as link capacities.

Let q be the throughput fraction of a solution to the CM-CFP, *i.e.*, q is the minimum, over all commodities, of the fraction of the commodity's demand that is actually met by the solution. An optimal solution maximizes q.

We view the CMCFP corresponding to u_t as a complete graph K_{u_t} on the vertex set S_{u_t} where the weight of each edge (u, v) inside S_{u_t} is the demand that will be sent between u and v, *i.e.*, $d_{u,v} + d_{v,u}$. (Although these two terms have the same value in the construction of Bienkowski *et al.*, later it will be more intuitive to consider these two terms separately.) We call the overlapping of the $|V_T|$ complete graphs K_{u_t}s the *Räcke complement*[3] of T, denoted $RC(T)$.

DEFINITION 4.4. *The* Räcke complement *of T is a complete graph on the vertex set V. The weight of an edge (u, v) is the sum of its weight in each of the K_{u_t} containing it.*

4.4 Bounding $\sigma(T/RC(T))$

The reason we introduced the analytical tools based on electrical networks in Section 3 is because we need a manageable way to bound the support required for a matrix by a smaller matrix (T by $RC(T)$). We now use Corollary 3.4 to show that $\sigma(T/RC(T)) \leq 1$.

First fix an arbitrary n-vector $\boldsymbol{x}$. We apply $\boldsymbol{x}$ as the voltages at the terminals of T and let the voltages at the junctions be the naturally-occurring voltages as determined by Kirchhoff's Laws. We would like to bound the power dissipation of T under these voltage settings by that of $RC(T)$ under $\boldsymbol{x}$. However, we do not have a clean method to directly obtain a bound for the former. Our solution is to pick the voltages at the junctions at our choice. Apply the Dirichlet Principle (see [11, p. 64]), which says that enforcing any junction voltages other than the naturally-occurring ones can only increase total power dissipation of T, this provides us with an upperbound.

The actual choice of voltages is inspired by the construction of Bienkowski *et al.*. Let v_t be a node at level l and u be a vertex in S_{v_t}. If v_t is blue, then in their construction v_t will be simulated by a vertex u with probability $w_l(u)/w_l(S_{v_t})$. If v_t is red, then the probability is $w_{l+1}(u)/w_{l+1}(S_{v_t})$. In our analysis, we set the voltage of v_t to the weighted sum of the voltages of the leaves that will simulate v_t. More precisely,

$$\text{voltage}(v_t) = \begin{cases} \sum_{u \in S_{v_t}} \frac{w_l(u)}{w_l(S_{v_t})} \boldsymbol{x}_u & \text{if } v_t \text{ is blue, or} \\ \sum_{u \in S_{v_t}} \frac{w_{l+1}(u)}{w_{l+1}(S_{v_t})} \boldsymbol{x}_u & \text{if } v_t \text{ is red.} \end{cases}$$
(4.4)

At this point, we can verify that the voltages at all the junctions ($\boldsymbol{x}$) and terminals (our choices) are all specified.

Let u_t^r be a level $(l-1)$ red node with d blue children $v_{t1}^b, v_{t2}^b, \ldots, v_{td}^b$. Notice that these blue children are at level l and they each have exactly one red child, also at level l. Further let the red child of v_{ti}^b be v_{ti}^r for $i = 1, 2, \ldots, d$. We will bound the power dissipation of the (u_t^r, v_{ti}^b) edges (a star centered at u_t^r spanning its d blue children) and (v_{ti}^b, v_{ti}^r) edges (d parallel edges from a blue parent to a red child) as two groups separately. Recall from circuit theory that $C = 1/R$ (conductance) and $P = C \cdot V^2$ (power dissipation).

---
[3]See Section 5 for the reason behind this naming.

Group 1: (u_t^r, v_{ti}^b) **edges**

The total power dissipation on these edges is

$$\sum_{i=1}^d \left(\overbrace{\text{out}(S_{v_{ti}^b})}^{C:\ \text{conductance of } (u_t^r, v_{ti}^b)} \times \left(\overbrace{\left(\sum_{v \in S_{v_{ti}^b}} \frac{w_l(v)}{w_l(S_{v_{ti}^b})} \boldsymbol{x}_v \right) - \left(\sum_{u \in S_{u_t^r}} \frac{w_l(u)}{w_l(S_{u_t^r})} \boldsymbol{x}_u \right)}^{V:\ \text{voltage difference across } (u_t^r, v_{ti}^b)} \right)^2 \right).$$

We can verify that the two fractions above are both probabilities (sum to 1). By Lemma 3.5 ($\delta = 1$), this is at most

$$\sum_{i=1}^d \left(\text{out}(S_{v_{ti}^b}) \times \sum_{u \in S_{u_t^r}, v \in S_{v_{ti}^b}} \left(\frac{w_l(v)}{w_l(S_{v_{ti}^b})} \cdot \frac{w_l(u)}{w_l(S_{u_t^r})} \right) (\boldsymbol{x}_v - \boldsymbol{x}_u)^2 \right).$$

Since the $S_{v_{ti}^b}$'s form a partition of $S_{u_t^r}$, there are exactly $|S_{u_t^r}|^2$ terms when we expand the sum and we get

$$\sum_{u \in S_{u_t^r}, v \in S_{u_t^r}} \left(\frac{w_l(v)}{w_l(S_{v_{tv}^b})} \cdot \text{out}(S_{v_{tv}^b}) \cdot \frac{w_l(u)}{w_l(S_{u_t^r})} \right) (\boldsymbol{x}_v - \boldsymbol{x}_u)^2$$

where $S_{v_{tv}^b}$ denotes the level l cluster $S_{v_{tv}^b}$ that contains v. Observe that $w_l(S_{v_{tv}^b})$ is actually $\text{out}(S_{v_{tv}^b})$ and so they cancel each other. Using (4.3), this simplifies to $\sum_{u,v \in S_{u_t^r}} (d_{u,v} \cdot (\boldsymbol{x}_v - \boldsymbol{x}_u)^2)$, which is exactly the power dissipated in $K_{u_t^r}$ when the voltage settings are specified by the corresponding coordinates of $\boldsymbol{x}$.

Group 2: (v_{ti}^b, v_{ti}^r) **edges**

The total power dissipation on these edges is

$$\sum_{i=1}^d \left(\overbrace{\text{out}(S_{v_{ti}^r})}^{C:\ \text{conductance of } (v_{ti}^b, v_{ti}^r)} \times \left(\overbrace{\left(\sum_{v \in S_{v_{ti}^r}} \frac{w_{l+1}(v)}{w_{l+1}(S_{v_{ti}^r})} \boldsymbol{x}_v \right) - \left(\sum_{u \in S_{v_{ti}^b}} \frac{w_l(u)}{w_l(S_{v_{ti}^b})} \boldsymbol{x}_u \right)}^{V:\ \text{voltage difference across } (v_{ti}^b, v_{ti}^r)} \right)^2 \right).$$

We can verify that the two fractions are both probabilities. By Lemma 3.5 ($\delta = 1$), this is at most

$$\sum_{i=1}^d \left(\text{out}(S_{v_{ti}^r}) \times \sum_{u \in S_{v_{ti}^b}, v \in S_{v_{ti}^r}} \left(\frac{w_{l+1}(v)}{w_{l+1}(S_{v_{ti}^r})} \cdot \frac{w_l(u)}{w_l(S_{v_{ti}^b})} \right) (\boldsymbol{x}_v - \boldsymbol{x}_u)^2 \right).$$

Observe that $S_{v_{ti}^r}$ and $S_{v_{ti}^b}$ are in fact the same cluster. Hence $w_l(S_{v_{ti}^b})$ equals to $\text{out}(S_{v_{ti}^r})$ and they cancel each other. Furthermore, we can check that $w_l(u) \leq w_{l+1}(u)$. Combining these observations, this is at most

$$\sum_{i=1}^d \left(\sum_{u,v \in S_{v_{ti}^b}} \left(\frac{w_{l+1}(v) \cdot w_{l+1}(u)}{w_{l+1}(S_{v_{ti}^r})} \right) (\boldsymbol{x}_v - \boldsymbol{x}_u)^2 \right).$$

Consider each of these d sums individually. Using (4.3), each sum corresponds to $\sum_{u,v \in S_{v_{ti}^b}} (d_{u,v} \cdot (\boldsymbol{x}_v - \boldsymbol{x}_u)^2)$, which is exactly the power dissipated in $K_{v_{ti}^b}$ when the voltage settings are specified by the corresponding coordinates of $\boldsymbol{x}$.

Combining the results from the two groups, we conclude

$$\sigma(T/RC(T)) \le 1. \tag{4.5}$$

4.5 Flow Shortening

We now specify and analyze the embedding of $RC(T)$ into G, both of which are on the same set of vertices. The vertex sets are embedded straightforwardly, and it remains to show how an edge (u,v) in $RC(T)$ can be embedded into G.

In Definition 4.4, the weight of (u,v) in $RC(T)$ is the sum of the demands between u and v, summing over the CMCFPs inside the clusters containing them. Naturally we embed (u,v) into the overlapping of the flow paths in the solutions to these CMCFPs. Notice that the length of the longest flow path corresponds to the dilation of this embedding. It is straightforward to bound this by n, but we seek a tighter analysis. We will use a recent result by Kolman and Scheideler [18] to achieve this.

First we need two definitions. In a *product multicommodity flow problem* (PMFP) on G, a nonnegative weight $\pi(u)$ is associated with each vertex u. There is a commodity for each ordered pair of nodes (u,v) with demand $\pi(u)\pi(v)$. Let I_0 be the PMFP on G in which $\pi(u) = c(u)/\sqrt{c(V)}$ for each u. The *flow number* of G, denoted $F(G)$, is defined as the minimum, taken over all feasible solutions S of I_0, of the maximum of the congestion and the dilation of S. The following theorem was proved in [18]:

THEOREM 4.5 (PART OF LEMMA 9, [18]). *Given a graph with flow number F. For any $\epsilon \in (0,1]$ and for any feasible solution S to an instance of CMCFP with a throughput fraction of q, there exists a feasible solution with throughput fraction $q/(1+\epsilon)$ that uses paths of length at most $2F(1+1/\epsilon)$.*

For our purpose, we will fix ϵ to be 1. Theorem 4.5 allows us to half the throughput fraction of any flow solution and obtain a bound on the path lengths that can be a lot tighter than $O(n)$. The flow numbers for several common graphs are as follows [18]: $F(\text{line}) = \Theta(n)$, $F(\text{mesh}) = \Theta(\sqrt{n})$, $F(\text{hypercube}) = \Theta(\log n)$, $F(\text{expander}) = \Theta(\log(n))$. In general, the following theorem holds:

THEOREM 4.6 (THEOREM 4, [18]). *Consider a graph $G = (V,E)$. Let $\alpha(G) = \min_{U \subset V, |U| \le |V|/2} \frac{\text{out}(U)}{|U|}$ be the expansion of G and let $\Delta(G) = \max_{v \in V} c(v)$ be the total incident weight of the heaviest vertex in G. The flow number of G satisfies $F(G) = \Omega(\alpha^{-1}(G))$ and also $F(G) = O(\alpha^{-1}(G)\Delta(G)\log n)$.*

4.6 Bounding $\sigma(RC(T)/G)$

To analyze the embedding of $RC(T)$ into G, we will consider the embedding of each K_{v_t} individually. Recall that K_{v_t} is a complete graph on S_{v_t} and the weight of an edge between two vertices is the total demand between them.

By Theorem 4.3, the cluster S_{v_t} satisfies the throughput property, which states that states that the CMCFP set up inside it has a throughput fraction of at least $q_{\min} = \Omega(1/\log^3 n)$. Since all the clusters corresponding to red nodes on level l form a partition of V, their flows can be routed simultaneously without affecting each other. Similarly, this also holds for the flows in the blue clusters. Applying the flow shortening lemma only lower the fraction by a constant. By Theorem 4.3, there are $O(\log n)$ levels. Therefore, the congestion on any edge in G when fully routing the demands in all the CMCFPs simultaneously is $O(\log^4 n)$.

We now bound the length of the (already shortened) flow paths in the CMCFP in S_{v_t} using Theorem 4.6. First, note that $\Delta(G)$ is an upperbound on $\Delta(S_{v_t})$. Then, observe that even though $\alpha(S_{v_t})$ can be smaller than $\alpha(G)$, they are related by the bandwidth ratio λ_{v_t} as follows. Let S_{v_t} be on level l. The precondition states that for each subset U up to $3/4$ of the size S_{v_t}, λ is an upperbound on the ratio $\frac{w_l(U)}{\text{cap}(U, S_{v_t}\setminus U)}$. We can manipulate this ratio to allow us to relate $\alpha(S_{v_t})$ to $\alpha(G)$ as follows. Consider the following inequality:

$$
\begin{aligned}
1 + \lambda \;\ge\; & 1 + \frac{w_l(U)}{\text{cap}(U, S_{v_t}\setminus U)} \\
= \; & \frac{\text{cap}(U, S_{v_t}\setminus U) + w_l(U)}{\text{cap}(U, S_{v_t}\setminus U)} = \frac{\text{out}(U)}{\text{cap}(U, S_{v_t}\setminus U)}
\end{aligned}
$$

Observe that $\text{cap}(U, S_{v_t}\setminus U)$ is in fact $\text{out}(U)$ *within* S_{v_t}. By applying the definition of λ in Definition 4.2, we have $\alpha(S_{v_t}) = \Omega((1+\lambda)\alpha(G)) = \Omega(\alpha(G)/\log^2 n)$. Therefore, we conclude the dilation of any edge in $RC(T)$ is $O(\alpha^{-1}(G)\Delta(G)\log^3 n)$ and with Lemma 2.4 we obtain

$$\sigma(RC(T)/G) \le O(\alpha^{-1}(G)\Delta(G)\log^7 n). \tag{4.6}$$

4.7 Our Bound on $\kappa(G,T)$

Combining the bounds in (4.2), (4.5), (4.6) using Definition 2.3, Lemma 2.2, Lemma 2.4 and Corollary 2.9, our bound on $\kappa(G,T)$ is as follows.

THEOREM 4.7. *Let T be the decomposition tree constructed by the algorithm of Bienkowski et al. [5] on G. Then*

$$\kappa(T,G) = O(\alpha^{-1}(G)\Delta(G)\log^8 n).$$

Finally, let's consider a $\sqrt{n} \times \sqrt{n}$ square mesh M with unit edge weights as an example application. It can be verified that $\alpha(M)$ is $O(1/\sqrt{n})$. Our bound will then be $\kappa(M, T_M) = O(\sqrt{n}\log^8 n)$.

5. CONCLUDING REMARKS

In an earlier version of this paper, our analysis focused on the decomposition trees by Räcke [21]. Later on, Bienkowski, Korzeniowski and Räcke [5] introduced the decomposition trees used in the present paper. Our techniques were in fact developed using the earlier paper ([21]) and as such our techniques can also be used to analyze the decomposition trees in the earlier paper with very little adaption to cope with the differences between the two constructions. (This also explains the naming of Räcke complement in Section 4.3. We feel that this is still appropriate since our idea was inspired by the earlier construction.)

Furthermore, as Bienkowski *et al.* have pointed out in their paper, if an exponential time algorithm is used for computing the sparsest cuts in their construction exactly instead of approximately, then the quality of their decomposition trees will match that of Räcke's [21] and the proofs in the later paper are simpler. This quality improvement can be carried over to Theorem 4.7 using our proof techniques. In particular, two logarithmic factors can be shaved in (4.6)— one in the congestion and the other in the dilation—and the exponent in Theorem 4.7 will drop from 8 to 6. We note that this in fact matches our result in the analysis of the decomposition trees in Räcke's earlier paper.

Acknowledgements

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APPENDIX

A. EXTENSIONS

In this section we present an extension of good preconditioning techniques for Laplacians to solving any real symmetric diagonally-dominant system with a nonnegative diagonal. First we consider matrices M that can be written as $L + D$, where L is a Laplacian and D is a nonnegative diagonal matrix. Then we present a technique presented in Gremban [14] for handling matrices with positive off-diagonal elements. Composing the two gives us the class of all symmetric diagonally-dominant real matrices.

A.1 Strict Diagonal-Dominance

Suppose we are given a matrix $A = L + D$, where L is a Laplacian and D is a nonnegative diagonal matrix, for which we seek to construct a preconditioner. A simple approach, which we consider folklore, is to construct a good preconditioner, P for L and then use $P + D$ as a preconditioner for A. We must slightly modify this approach since our preconditioners are Support Tree Preconditioners.

We may construct a Support Tree Preconditioner, $B = \begin{pmatrix} T & U \\ U^{\mathsf{T}} & W \end{pmatrix}$

for L and to use $B' = \begin{pmatrix} T & U \\ U^{\mathsf{T}} & W + D \end{pmatrix}$ as a preconditioner for A. If we let $Q = W - U^{\mathsf{T}}T^{-1}U$, by Lemma 2.5 it suffices to bound $\sigma(A/Q + D)$ and $\sigma(Q + D/A)$.

PROPOSITION A.1. *If X, Y, and Z are SPSD matrices of the same size then $\sigma(X + Z/Y + Z) \leq \max\{\sigma(X/Y), 1\}$.*

Proof We have $\sigma(X + Z/Y + Z) = \min\{\tau \mid \forall \boldsymbol{x}, \tau \cdot \boldsymbol{x}^{\mathsf{T}}(Y + Z)\boldsymbol{x} \geq \boldsymbol{x}^{\mathsf{T}}(X + Z)\boldsymbol{x}\} = \min\{\tau \mid \forall \boldsymbol{x}, (\tau - 1) \cdot \boldsymbol{x}^{\mathsf{T}}Z\boldsymbol{x} + \tau \cdot \boldsymbol{x}^{\mathsf{T}}Y\boldsymbol{x} \geq \boldsymbol{x}^{\mathsf{T}}X\boldsymbol{x}\} \leq \max\{1, \sigma(X/Y)\}$. ∎

COROLLARY A.2. *If $\sigma(L, Q), \sigma(Q, L) \geq 1$ then $\kappa(A, Q + D) = \kappa(L + D, Q + D) \leq \kappa(L, Q)$.*

Thus our bounds for Laplacians also hold for symmetric diagonally-dominant matrices with non-positive off-diagonals.

A.2 Positive Off-Diagonals

In this section we present a technique of Gremban for solving (symmetric) systems with positive off-diagonals by invoking any method for solving (symmetric) systems with non-positive off-diagonals on an expanded system.

Suppose we seek to solve $A\boldsymbol{x} = \boldsymbol{b}$. If A contains positive off-diagonal elements, we can decompose it as $N + P$, where P contains precisely the positive off-diagonal elements of A, and N contains the diagonal and negative off-diagonal elements of A. Note

that the matrix $A' = \begin{pmatrix} N & -P \\ -P & N \end{pmatrix}$ contains only non-positive off-diagonals while preserving any symmetry in A.

We may instead simply solve the system $A' \begin{pmatrix} \boldsymbol{u} \\ \boldsymbol{v} \end{pmatrix} = \begin{pmatrix} \boldsymbol{b} \\ -\boldsymbol{b} \end{pmatrix}$, since

$$A\left(\frac{\boldsymbol{u}-\boldsymbol{v}}{2}\right) = \frac{N\boldsymbol{u}-P\boldsymbol{v}}{2} - \frac{N\boldsymbol{v}-P\boldsymbol{u}}{2} = b.$$

As stated this is simply a preprocessing trick; however, one can convert a preconditioner, B', for A' into one for A with no worse a generalized condition bound. If B' satisfies some additional symmetry constraints, then one can also solve systems over B in linear time, which would allow one to directly apply STCG to A using B as a preconditioner.

B. PROOFS FOR VIEWING LAPLACIANS AS ELECTRIC CIRCUITS

This appendix contains the proofs omitted in Section 3.

LEMMA B.1. *When $u \neq v$, $A_{u,v}$ equals to the negated weight of the edge (u,v). Otherwise, $A_{v,v}$ is the sum of the weights of the edges incident on the vertex v. Therefore, A is diagonally dominant.*

LEMMA B.2. *The signs on the two entries defining an edge in an edge-vertex incidence matrix Γ can be arbitrary, as long as they differ, and yet this still results in the same Laplacian matrix $A = \Gamma^\mathsf{T} W \Gamma$.*

Proof of Lemma 3.1:
By Lemma B.1, we have

$$(A\boldsymbol{y})_i = -\sum_{j=1}^{i-1} c_j \boldsymbol{y}_j + \sum_{\substack{j=1 \\ j \neq i}}^{n} c_j \boldsymbol{y}_i - \sum_{j=i+1}^{n} c_j \boldsymbol{y}_j = \sum_{\substack{j=1 \\ j \neq i}}^{n} c_j (\boldsymbol{y}_i - \boldsymbol{y}_j).$$

This is precisely the net current flow into the i-th node of G. (The net current flow into a node is the sum, over all incident wires, of the product between the conductance the wire and the potential difference across the wire.) ∎

Proof of Theorem 3.2:
By Lemma B.2, *w.l.o.g.* let every wire in G be oriented in such a way that each wire starts at the vertex with the larger index and ends at the vertex with the smaller index. (So the vertex with the smaller index will correspond to a "+1" in Γ.)

Consider a wire $e_i = (v_{ia}, v_{ib}) \in E$. Observe that $\Gamma \boldsymbol{y} = \sum_{j=1}^{n} \boldsymbol{y}_j \Gamma_{(j)}$ and thus

$$(\Gamma \boldsymbol{y})_i = \sum_{j=1}^{n} \boldsymbol{y}_j \Gamma_{i,j}.$$

By our orientation assumption and the fact that only two entries are nonzero in each row of Γ, we can simplify this to

$$(\Gamma \boldsymbol{y})_i = \boldsymbol{y}_{ia} - \boldsymbol{y}_{ib}$$

for some indices ia and ib. Using the following identity that holds for arbitrary $m \times m$ matrix M and m-vector $\boldsymbol{x}$,

$$\boldsymbol{x}^\mathsf{T} M \boldsymbol{x} = \sum_{i=1}^{m} \boldsymbol{x}_i \left(\sum_{j=1}^{m} \boldsymbol{x}_j M_{i,j} \right) = \sum_{(i,j) \in \{m \otimes m\}} \boldsymbol{x}_i \boldsymbol{x}_j M_{i,j},$$

we have

$$\boldsymbol{y}^\mathsf{T} A \boldsymbol{y} = (\Gamma \boldsymbol{y})^\mathsf{T} W (\Gamma \boldsymbol{y}) = \sum_{(i,j) \in \{|E| \otimes |E|\}} (\boldsymbol{y}_{ia} - \boldsymbol{y}_{ib})(\boldsymbol{y}_{jc} - \boldsymbol{y}_{jd}) W_{i,j}.$$

Since $W_{i,j} = 0$ for $i \neq j$, this yields

$$\sum_{i=1}^{|E|} (\boldsymbol{y}_{ia} - \boldsymbol{y}_{ib})^2 W_{i,i},$$

which is precisely summing the power dissipated over all wires in G. (The power dissipated by a wire is the square of the voltage difference between the two end-points multiplied by the conductance of the wire.) ∎

Proof of Lemma 3.5:

RHS − LHS

$$= \sum_{(i,j) \in \{m \otimes n\}} \alpha_i \beta_j \boldsymbol{v}_i^2 - \sum_{(i,j) \in \{m \otimes n\}} 2\alpha_i \beta_j \boldsymbol{v}_i \boldsymbol{w}_j$$

$$+ \sum_{(i,j) \in \{m \otimes n\}} \alpha_i \beta_j \boldsymbol{w}_j^2 - \left(\sum_{i=1}^{m} \alpha_i \boldsymbol{v}_i \right)^2$$

$$+ 2\left(\sum_{i=1}^{m} \alpha_i \boldsymbol{v}_i \right)\left(\sum_{j=1}^{n} \beta_j \boldsymbol{w}_j \right) - \left(\sum_{j=1}^{n} \beta_j \boldsymbol{w}_j \right)^2$$

(cancelling the second term with the fifth term)

$$= \sum_{(i,j) \in \{m \otimes n\}} \alpha_i \beta_j \boldsymbol{v}_i^2 - \left(\sum_{i=1}^{m} \alpha_i \boldsymbol{v}_i \right)^2$$

$$+ \sum_{(i,j) \in \{m \otimes n\}} \alpha_i \beta_j \boldsymbol{w}_j^2 - \left(\sum_{j=1}^{n} \beta_j \boldsymbol{w}_j \right)^2$$

$$= \sum_{i=1}^{m} \alpha_i \boldsymbol{v}_i^2 \left(\sum_{j=1}^{n} \beta_j \right) - \left(\sum_{i=1}^{m} \alpha_i \boldsymbol{v}_i \right)^2$$

$$+ \sum_{j=1}^{n} \beta_j \boldsymbol{w}_j^2 \left(\sum_{i=1}^{m} \alpha_i \right) - \left(\sum_{j=1}^{n} \beta_j \boldsymbol{w}_j \right)^2$$

(α's and β's both sum to δ)

$$= \delta \sum_{i=1}^{m} \alpha_i \boldsymbol{v}_i^2 - \left(\sum_{i=1}^{m} \alpha_i \boldsymbol{v}_i \right)^2 + \delta \sum_{j=1}^{n} \beta_j \boldsymbol{w}_j^2 - \left(\sum_{j=1}^{n} \beta_j \boldsymbol{w}_j \right)^2$$

$$= \delta \sum_{i=1}^{m} \alpha_i \boldsymbol{v}_i^2 - \left(\sum_{i=1}^{m} \alpha_i^2 \boldsymbol{v}_i^2 + \sum_{\substack{(i,j) \in \{m \otimes m\} \\ i \neq j}} \alpha_i \alpha_j \boldsymbol{v}_i \boldsymbol{v}_j \right)$$

$$+ \delta \sum_{j=1}^{n} \beta_j \boldsymbol{w}_j^2 - \left(\sum_{j=1}^{n} \beta_j^2 \boldsymbol{w}_j^2 + \sum_{\substack{(i,j) \in \{n \otimes n\} \\ i \neq j}} \beta_i \beta_j \boldsymbol{w}_i \boldsymbol{w}_j \right)$$

$$= \sum_{i=1}^{m} \alpha_i (\delta - \alpha_i) \boldsymbol{v}_i^2 - \sum_{\substack{(i,j) \in \{m \otimes m\} \\ i \neq j}} \alpha_i \alpha_j \boldsymbol{v}_i \boldsymbol{v}_j$$

$$+ \sum_{j=1}^{n} \beta_j (\delta - \beta_j) \boldsymbol{w}_j^2 - \sum_{\substack{(i,j) \in \{n \otimes n\} \\ i \neq j}} \beta_i \beta_j \boldsymbol{w}_i \boldsymbol{w}_j$$

(α's and β's both sum to δ)

$$= \sum_{\substack{(i,j) \in \{m \otimes m\} \\ i \neq j}} \alpha_i \alpha_j (\boldsymbol{v}_i^2 - \boldsymbol{v}_i \boldsymbol{v}_j) + \sum_{\substack{(i,j) \in \{n \otimes n\} \\ i \neq j}} \beta_i \beta_j (\boldsymbol{w}_i^2 - \boldsymbol{w}_i \boldsymbol{w}_j)$$

(grouping (i,j) and (j,i) terms together)

$$= \sum_{\substack{(i,j) \in \{m \otimes m\} \\ i < j}} \alpha_i \alpha_j (\boldsymbol{v}_i - \boldsymbol{v}_j)^2 + \sum_{\substack{(i,j) \in \{n \otimes n\} \\ i < j}} \beta_i \beta_j (\boldsymbol{w}_i - \boldsymbol{w}_j)^2$$

(α_i's and β_j's are nonnegative)

$$\geq 0$$ ∎