Embedding the Diamond Graph in L_p and Dimension Reduction in L_1

James R. Lee Assaf Naor U.C. Berkeley and Microsoft Research Microsoft Research

Abstract

We show that any embedding of the level k diamond graph of Newman and Rabinovich [4] into L_p , $1 , requires distortion at least <math>\sqrt{k(p-1)} + 1$. An immediate corollary is that there exist arbitrarily large *n*-point sets $X \subseteq L_1$ such that any *D*-embedding of X into ℓ_1^d requires $d \ge n^{\Omega(1/D^2)}$. This gives a simple proof of a recent result of Brinkman and Charikar [2] which settles the long standing question of whether there is an L_1 analogue of the Johnson-Lindenstrauss dimension reduction lemma [3].

1 The diamond graphs

We recall the definition of the diamond graphs $\{G_k\}$ whose shortest path metrics are known to be uniformly bi-lipschitz equivalent to a subset of L_1 . The diamond graphs were used in [4] to obtain lower bounds for the Euclidean distortion of planar graphs. The same graphs were used in [2], but our proof is entirely independent, and unlike the linear programming based argument appearing there, relies on geometric intuition.

 G_0 consists of a single edge of length 1. G_i is obtained from G_{i-1} as follows. Given an edge $(u, v) \in G_{i-1}$, it is replaced by a quadrilateral u, a, v, b with edge lengths 2^{-i} . In what follows, (u, v) is called an edge of level i - 1, and (a, b) is called the level i anti-edge corresponding to (u, v).

2 Proof

Lemma 2.1. Fix $1 and <math>x, y, z, w \in L_p$. Then,

$$||y - z||_p^2 + (p - 1)||x - w||_p^2 \le ||x - y||_p^2 + ||y - w||_p^2 + ||w - z||_p^2 + ||z - x||_p^2.$$

Proof. For every $a, b \in L_p$, $||a + b||_p^2 + (p - 1)||a - b||_p^2 \le 2(||a||_p^2 + ||b||_p^2)$. A simple proof of this classical fact can be found, for example, in [1]. Now,

$$||y - z||_p^2 + (p - 1)||y - 2x + z||_p^2 \le 2||y - x||_p^2 + 2||x - z||_p^2$$

and

$$||y - z||_p^2 + (p - 1)||y - 2w + z||_p^2 \le 2||y - w||_p^2 + 2||w - z||_p^2.$$

Averaging these two inequalities yields

$$||y-z||_{p}^{2} + (p-1)\frac{||y-2x+z||_{p}^{2} + ||y-2w+z||_{p}^{2}}{2} \le ||x-y||_{p}^{2} + ||y-w||_{p}^{2} + ||w-z||_{p}^{2} + ||z-x||_{p}^{2}.$$

The required inequality follows by convexity.

The required inequality follows by convexity.

Lemma 2.2. Let A_i denote the set of anti-edges at level i and let $\{s,t\} = V(G_0)$, then for $1 and any <math>f: G_k \to L_p$,

$$||f(s) - f(t)||_{p}^{2} + (p-1)\sum_{i=1}^{k}\sum_{(x,y)\in A_{i}}||f(x) - f(y)||_{p}^{2} \leq \sum_{(x,y)\in E(G_{k})}||f(x) - f(y)||_{p}^{2}$$

Proof. Let (a, b) be an edge of level i and (c, d) its corresponding anti-edge. By Lemma 2.1, $||f(a) - f(b)||_p^2 + (p-1)||f(c) - f(d)||_p^2 \le ||f(a) - f(c)||_p^2 + ||f(b) - f(c)||_p^2 + ||f(d) - f(a)||_p^2 + ||f(d) - f(b)||_p^2$. Summing over all such edges and all $i = 0, \ldots, k-1$ yields the desired result.

Theorem 2.3. Any embedding of G_k into L_p , $1 , incurs distortion at least <math>\sqrt{1 + (p-1)k}$.

Proof. Let $f: G_k \to L_p$ be a non-expansive *D*-embedding. Since $|A_i| = 4^{i-1}$ and the length of a level *i* anti-edge is 2^{1-i} , applying Lemma 2.2 yields $\frac{k(p-1)+1}{D^2} \leq 1$.

Corollary 2.4. For every $n \in \mathbb{N}$, there exists an n-point subset $X \subseteq L_1$ such that for every D > 1, if X D-embeds into ℓ_1^d , then $d \ge n^{\Omega(1/D^2)}$.

Proof. Since ℓ_1^d is O(1)-isomorphic to ℓ_p^d when $p = 1 + \frac{1}{\log d}$ and G_k is O(1)-equivalent to a subset $X \subset L_1$, it follows that $\sqrt{1 + \frac{O(\log n)}{\log d}} = O(D)$.

References

- K. Ball, E. A. Carlen and E. Lieb, Sharp uniform convexity and smoothness inequalities for trace norms, Invent. Math. 115, 463-482 (1994).
- [2] B. Brinkman and M. Charikar, On the Impossibility of Dimension Reduction in ℓ_1 . Preprint (2003).
- [3] W. B. Johnson and J. Lindenstrauss, Extensions of Lipschitz mappings into a Hilbert space. In Conference in modern analysis and probability (New Haven, Conn., 1982), pages 189-206. Amer. Math. Soc., Providence, RI, 1984.
- [4] I. Newman and Y. Rabinovich, A Lower Bound on the Distortion of Embedding Planar Metrics into Euclidean Space, Discrete Computational Geometry, 29 no. 1, 77-81 (2003).