Graph Sparsification III: Ramanujan Graphs, Lifts, and Interlacing Families

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The Last Two Lectures

Lecture 1. Every weighted undirected *G* has a weighted subgraph *H* with $O\left(\frac{n \log n}{\epsilon^2}\right)$ edges which satisfies

$$L_G \leq L_H \leq (1+\epsilon)L_G$$



random sampling

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Lecture 2. Improved this to $4n/\epsilon^2$.

Suboptimal for K_n in two ways: weights, and $2n/\epsilon^2$.

Good Sparsifiers of K_n

 $G=K_n$ H = random d-regular x (n/d)



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Regular Unweighted Sparsifiers of K_n Rescale weights back G=K_n **H** = random d-regular to 1 $|E_{G}| = O(n^{2})$ $|E_{H}| = dn/2$ $---- d = 2/\epsilon^2$ $d(1-\epsilon) \leq L_H \leq d(1+\epsilon)$

Regular Unweighted Sparsifiers of K_n

 $G=K_n$ H = random d-regular



Regular Unweighted Sparsifiers of K_n



Why do we care so much about K_n ?

Unweighted d-regular approximations of K_n are called **expanders.**

They behave like random graphs: the right # edges across cuts fast mixing of random walks

Prototypical 'pseudorandom object'. Many uses in CS and math (Routing, Coding, Complexity...)

Switch to Adjacency Matrix

Let G be a graph and A be its adjacency matrix



eigenvalues $\lambda_1 \geq \lambda_2 \geq \cdots \lambda_n$

$$L = dI - A$$

Switch to Adjacency Matrix

Let G be a graph and A be its adjacency matrix



Definition: *G* is a good expander if all non-trivial eigenvalues are small



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e.g. K_d and $K_{d,d}$ have all nontrivial eigs 0.

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The meaning of $2\sqrt{d-1}$ 9 The infinite d-ary tree $\lambda(A_T) = \left[-2\sqrt{d-1}, 2\sqrt{d-1}\right]$

The meaning of $2\sqrt{d-1}$



$$\lambda(A_T) = [-2\sqrt{a} - 1, 2\sqrt{a} - 1]$$

Alon-Boppana'86: This is the best possible spectral expander.

Definition: G is **Ramanujan** if all non-trivial eigs have absolute value at most $2\sqrt{d-1}$

$$-\frac{1}{-d} \quad -\frac{1}{2\sqrt{d-1}} \quad 0 \quad \frac{1}{2\sqrt{d-1}} \quad d$$

Definition: G is **Ramanujan** if all non-trivial eigs have absolute value at most $2\sqrt{d-1}$

$$-\frac{1}{d} -\frac{1}{2\sqrt{d-1}} = 0 \qquad \frac{1}{2\sqrt{d-1}} \qquad \frac{1}{d}$$

Friedman'08: A random d-regular graph is almost Ramanujan : $2\sqrt{d-1} + o(1)$

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$$friedman'08: A random d-regular What about d \neq p + 1?$$

$$Margulis, Lubotzky-Phillips-Sarnak'88: Infinite sequences of Ramanujan graphs exist for $d = p + 1$$$

[Marcus-Spielman-S'13]

Theorem. Infinite families of bipartite Ramanujan graphs exist for every $d \ge 3$.

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Proof is elementary, doesn't use number theory. Not explicit.

Based on a new existence argument: method of interlacing families of polynomials.

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Bilu-Linial'06 Approach

Find an operation which doubles the size of a graph without blowing up its eigenvalues.

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Find an operation which doubles the size of a graph without blowing up its eigenvalues.







duplicate every vertex



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for every pair of edges: leave on either side (parallel), or make both cross



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Eigenvalues of 2-lifts (Bilu-Linial)

Given a 2-lift of G, create a signed adjacency matrix A_s with a -1 for crossing edges and a 1 for parallel edges



Eigenvalues of 2-lifts (Bilu-Linial)

Theorem:

The eigenvalues of the 2-lift are: $\{\lambda_1, \dots, \lambda_n\} = eigs(A)$ $\{\lambda'_1 \dots \lambda'_n\} = eigs(A_s)$ -1 0 0 1 $A_s = \begin{smallmatrix} -1 & 0 & 1 & 0 & 1 \\ 0 & 1 & 0 & -1 & 0 \end{smallmatrix}$
Theorem:

The eigenvalues of the 2-lift are the union of the eigenvalues of A (old) and the eigenvalues of A_s (new)

Conjecture:

Every *d*-regular graph has a 2-lift in which all the new eigenvalues have absolute value at most $2\sqrt{d-1}$

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Conjecture:

Every d-regular adjacency matrix A has a signing A_s with $||A_s|| \le 2\sqrt{d-1}$

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Every d-regular adjacency matrix A has a signing A_s with $||A_s|| \le 2\sqrt{d-1}$

Bilu-Linial'06: This is true with $O(\sqrt{d \log^3 d})$

Conjecture:

Every d-regular adjacency matrix A has a signing A_s with $||A_s|| \le 2\sqrt{d-1}$

We prove this in the bipartite case.

Theorem:

Every d-regular adjacency matrix A has a signing A_s with $\lambda_1(A_s) \le 2\sqrt{d-1}$

Theorem:

Every d-regular **bipartite** adjacency matrix A has a signing A_s with $||A_s|| \le 2\sqrt{d-1}$

Trick: eigenvalues of bipartite graphs are symmetric about 0, so only need to bound largest

Idea 1: Choose $s \in \{-1,1\}^m$ randomly.

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Unfortunately, $\mathbb{E}\|A_s\| \gg 2\sqrt{d-1}$ (Bilu-Linial showed $O(\sqrt{d\log^3 d})$ when A is nearly Ramanujan)

Idea 2: Observe that $\lambda_1(A_s) = \lambda_{max}(\chi_{A_s})$ where $\chi_{A_s}(x) := \det(xI - A_s)$

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Consider
$$\mathbb{E}_{s \in \{\pm 1\}^m} \chi_{A_s}(x)$$

Usually useless, but **not here**!

$$\{\chi_{A_s}\}_{s \in \{\pm 1\}^m}$$
 is an *interlacing family*.

 $\exists s \text{ such that } \lambda_{max}(\chi_{A_s}) \leq \lambda_{max}(\mathbb{E}\chi_{A_s})$

1. Show that some poly does as well as the \mathbb{F} .

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3-Step F NOT
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Step 2: The expected polynomial

Theorem [Godsil-Gutman'81]

For any graph *G*, $\mathbb{E}_{s} [\chi_{A_{s}}(x)] = \mu_{G}(x)$ the matching polynomial of *G*

The matching polynomial (Heilmann-Lieb '72)

$$\mu_G(x) = \sum_{i \ge 0} x^{n-2i} (-1)^i m_i$$

 m_i = the number of matchings with *i* edges



 $\mu_G(x) = x^6 - 7x^4 + 11x^2 - 2$



$\mu_G(x) = x^6 - 7x^4 + 11x^2 - 2$ **C** one matching with 0 edges



$\mu_G(x) = x^6 - 7x^4 + 11x^2 - 2$

7 matchings with 1 edge





Proof that $\mathbb{E}\left[\chi_{A_s}(x)\right] = \mu_G(x)$

x ± 1 00 ± 1 ± 1 ± 1 x ± 1 0000 ± 1 x ± 1 0000 ± 1 x ± 1 0 ± 1 00 ± 1 x ± 1 ± 1 00 ± 1 x ± 1 ± 1 00 ± 1 x ± 1

Proof that $\mathbb{E}\left[\chi_{A_s}(x)\right] = \mu_G(x)$

same edge: same value (



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Proof that $\mathbb{E}\left[\chi_{A_s}(x)\right] = \mu_G(x)$



Get 0 if hit any 0s

Proof that $\mathbb{E}\left[\chi_{A_s}(x)\right] = \mu_G(x)$



Get 0 if take just one entry for any edge

Proof that $\mathbb{E}\left[\chi_{A_s}(x)\right] = \mu_G(x)$



Only permutations that count are involutions

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Proof that $\mathbb{E}\left[\chi_{A_s}(x)\right] = \mu_G(x)$

Expand $\mathbb{E}\left[\det(xI - A_s)\right]$ using permutations Х ±1 Х (± 1) x ±1 0 0 ± 1 ± 1 ± 1 ± 1 $\left(\right)$ Х ±1 0 0 0 ± 1 Х

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Correspond to matchings

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2. Calculate the expected polynomial. $\mathbb{E}\chi_{A_s}(x) = \mu_G(x)$ [Godsil-Gutman'81]

$$\lambda_{max}(\mu_G(x)) \le 2\sqrt{d-1}$$

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Theorem (Heilmann-Lieb) all the roots are real and have absolute value at most $2\sqrt{d-1}$



3-Step Proof Strategy

1. Show that some poly does as well as the \mathbb{F} .

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2. Calculate the expected polynomial. $\mathbb{E}\chi_{A_s}(x) = \mu_G(x)$ [Godsil-Gutman'81]

3. Bound the largest root of the expected poly. $\lambda_{max}(\mu_G(x)) \le 2\sqrt{d-1}$ [Heilmann-Lieb'72]

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Implied by:

" $\{\chi_{A_s}\}_{s\in\{\pm1\}^m}$ is an interlacing family."

Averaging Polynomials

Basic Question: Given p_0, p_1 when are the roots of the $p_i(x)$ related to roots of $\mathbb{E}_i p_i(x)$?

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Answer: Certainly not always...

1

$$\frac{1}{2} \times \qquad p(x) = (x-1)(x-2) = x^2 - 3x + 2$$
$$\frac{1}{2} \times \qquad q(x) = (x-3)(x-4) = x^2 - 7x + 12$$

 $(x - 2.5 + \sqrt{3}i)(x - 2.5 - \sqrt{3}i) = x^2 - 5x + 7$

Averaging Polynomials Basic Question: Given p_0, p_1 when are the roots of the $p_i(x)$ related to roots of $\mathbb{E}_i p_i(x)$?

But sometimes it works:



A Sufficient Condition

Basic Question: Given p_0, p_1 when are the roots of the $p_i(x)$ related to roots of $\mathbb{E}_i p_i(x)$?

Answer: When they have a common interlacing. Definition. $q = \prod_{i=1}^{n-1} (x - \alpha_i)$ interlaces $p = \prod_{i=1}^{n} (x - \beta_i)$ if $\beta_n \le \alpha_{n-1} \le \beta_{n-1} \dots \le \alpha_1 \le \beta_1.$









Proof.



So $\lambda_{max}(\mathbf{f_o}) \leq \lambda_{max}(\mathbb{E}p_i)$

Proof.



So $\lambda_{max}(\mathbf{f_o}) \leq \lambda_{max}(\mathbb{E}p_i)$















Proof: By common interlacing, one of p_0 , p_1 has $\lambda_{max} \leq \lambda_{max}(p_{\emptyset})$



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An interlacing family



To prove interlacing family

Let
$$p_{s_1,...,s_k}(x) = \mathbb{E}_{s_{k+1},...,s_m} [p_{s_1,...,s_m}(x)]$$

Leaves of tree = signings $s_1, ..., s_m$ Internal nodes = partial signings $s_1, ..., s_k$



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How to Prove Common Interlacing

Lemma (Fisk'08, folklore): Suppose p(x) and q(x) are monic and real-rooted. Then:



To prove interlacing family

Let
$$p_{s_1,...,s_k}(x) = \mathbb{E}_{s_{k+1},...,s_m} [p_{s_1,...,s_m}(x)]$$

Need to prove that for all s_1, \ldots, s_k , $\lambda \in [0, 1]$

$$\lambda p_{s_1, \dots, s_k, 1}(x) + (1 - \lambda) p_{s_1, \dots, s_k, -1}(x)$$

is real rooted
$$p_{\emptyset} \qquad p_{01} \qquad p_{10} \qquad p_{10} \qquad p_{11}$$

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$$\lambda p_{s_1,\ldots,s_k,1}(x) + (1-\lambda)p_{s_1,\ldots,s_k,-1}(x)$$

is real rooted

 s_1, \ldots, s_k are fixed s_{k+1} is 1 with probability λ -1 with $1 - \lambda$ s_{k+2}, \ldots, s_m are uniformly ± 1

Generalization of Heilmann-Lieb

Suffices to prove that

 $\mathop{\mathbb{E}}_{s \in \{\pm 1\}^m} \left[p_s(x) \right] \quad \text{is real rooted}$

for **every** product distribution on the entries of *s*
Generalization of Heilmann-Lieb



Suffices to show real rootedness of

 $\mathbb{E}_{s\in\{\pm1\}^m} p_s(x-d) = \mathbb{E}_{s\in\{\pm1\}^m} \det(xI - (dI - A_s))$

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Why is this useful? $A_s = \sum_{ij \in E} s_{ij} (\delta_i \delta_j^T + \delta_j \delta_i^T)$

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 $\mathbb{E}_{s \in \{\pm 1\}^m} p_s(x - d) = \mathbb{E}_{s \in \{\pm 1\}^m} \det(xI - (dI - A_s))$

Why is this useful? $A_s = \sum_{ij \in E} s_{ij} \left(\delta_i \delta_j^T + \delta_j \delta_i^T \right)$ $dI - A_s = \sum (\delta_i - \delta_j)(\delta_i - \delta_j)^T$ $s_{ij} = 1$ + $\sum (\delta_i + \delta_j)(\delta_i + \delta_j)^T$ $s_{ii} = -1$

$$dI - A_s = \sum_{\substack{s_{ij}=1}} (\delta_i - \delta_j) (\delta_i - \delta_j)^T + \sum_{\substack{s_{ij}=-1}} (\delta_i + \delta_j) (\delta_i + \delta_j)^T$$

$$dI - A_s = \sum_{s_{ij}=1} (\delta_i - \delta_j) (\delta_i - \delta_j)^T + \sum_{s_{ij}=-1} (\delta_i + \delta_j) (\delta_i + \delta_j)^T \mathbb{E}_s \det(xI - (dI - A_s)) = \mathbb{E} \det\left(xI - \sum_{ij \in E} v_{ij} v_{ij}^T\right)$$

where
$$v_{ij} = \begin{cases} (\delta_i - \delta_j) \text{ with probability } \lambda_{ij} \\ (\delta_i + \delta_j) \text{ with probability } (1 - \lambda_{ij}) \end{cases}$$

1

Master Real-Rootedness Theorem

Given any independent random vectors $v_1, \ldots, v_m \in \mathbb{R}^d$, their expected characteristic polymomial

$$\mathbb{E}\det\left(xI - \sum_{i} \boldsymbol{v}_{i}\boldsymbol{v}_{i}^{T}\right)$$

has real roots.

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has real roots.
How to prove this?

The Multivariate Method

A. Sokal, 90's-2005:

"...it is often useful to consider the multivariate polynomial ... even if one is ultimately interested in a particular one-variable specialization"

Borcea-Branden 2007+: prove that univariate polynomials are real-rooted by showing that they are nice transformations of *real-rooted multivariate polynomials*.

Definition. $p \in \mathbb{R}[x_1, ..., x_n]$ is *real stable* if every univariate restriction in the strictly positive orthant: $p(t) \coloneqq f(\vec{x} + t\vec{y}) \qquad \vec{y} > 0$

is real-rooted.

If it has real coefficients, it is called *real stable*.

Definition. $p \in \mathbb{C}[x_1, ..., x_n]$ is *real stable* if every univariate restriction in the strictly positive orthant: $p(t) \coloneqq f(\vec{x} + t\vec{y}) \qquad \vec{y} > 0$



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A Useful Real Stable Poly

Borcea-Brändén '08: For PSD matrices A_1, \ldots, A_k $\det(\sum_i z_i A_i)$

is real stable

A Useful Real Stable Poly

Borcea-Brändén '08: For PSD matrices A_1, \ldots, A_k $det(\sum_i z_i A_i)$

is real stable

Proof: Every positive univariate restriction is the characteristic polynomial of a symmetric matrix.

$$\det\left(\sum_{i} x_{i}A_{i} + t\sum_{i} y_{i}A_{i}\right) = \det(tI + S)$$

Excellent Closure Properties

Definition: $p \in \mathbb{R}[z_1, \ldots, z_n]$ is *real stable* if $\operatorname{imag}(z_i) > 0$ for all *i* Implies $p(z_1, \ldots, z_n) \neq 0$.

If $p \in \mathbb{R}[z_1, \dots, z_n]$ is real stable, then so is

1. $p(\alpha, z_2, ..., z_n)$ for any $\alpha \in \mathbb{R}$

2. $(1 - \partial_{z_i})p(z_1, \dots z_n)$ [Lieb-Sokal'81]

A Useful Real Stable Poly

Borcea-Brändén '08: For PSD matrices A_1, \ldots, A_k $det(\sum_i z_i A_i)$

is real stable

Plan: apply closure properties to this to show that $\mathbb{E}det(xI - \sum_{i} v_{i}v_{i}^{T})$ is real stable.

Central Identity

$$\mathbb{E}\det\left(xI - \sum_{i} \boldsymbol{v}_{i}\boldsymbol{v}_{i}^{T}\right)$$
$$= \prod_{i=1}^{m} \left(1 - \frac{\partial}{\partial z_{i}}\right) \det\left(xI + \sum_{i} z_{i}A_{i}\right)\Big|_{z_{1} = \dots = z_{m} = 0}$$

Central Identity

Suppose $v_1, ..., v_m$ are **independent** random vectors with $A_i \coloneqq \mathbb{E} v_i v_i^T$. Then

$$\mathbb{E}\det\left(xI - \sum_{i} \boldsymbol{v}_{i}\boldsymbol{v}_{i}^{T}\right)$$
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Key Principle: random rank one updates $\equiv (1 - \partial_z)$ operators.

$$\mathbb{E}\det\left(xI - \sum_{i} \boldsymbol{v}_{i}\boldsymbol{v}_{i}^{T}\right)$$
$$= \prod_{i=1}^{m} \left(1 - \frac{\partial}{\partial z_{i}}\right) \det\left(xI + \sum_{i} z_{i}A_{i}\right)\Big|_{z_{1} = \dots = z_{m} = 0}$$

Suppose v_1, \ldots, v_m are **independent** random peal Stauble Borcea-Brava Borcea-Brava vectors with $A_i \coloneqq \mathbb{E} v_i v_i^T$. Then $\mathbb{E}\det\left(xI - \sum v_i v_i^T\right)$ $= \prod_{i=1}^{n} \left(1 - \frac{\partial}{\partial z_i} \right) \det \left(xI + \sum_{i} z_i A_i \right)$







$\mathbb{E}\det(xI - \sum_i v_i v_i^T)$ is real-rooted for all indep. v_i .

rank one structure naturally reveals interlacing.

 $\mathbb{E}\chi_{A_s}(d-x)$ is real-rooted for all product distributions on signings.

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$$\exists s \text{ such that } \lambda_{max}(\chi_{A_s}) \leq \lambda_{max}(\mathbb{E}\chi_{A_s})$$

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3-Step Proof Strategy

1. Show that some poly does as well as the \mathbb{F} .

$$\exists s$$
 such that $\lambda_{max}(\chi_{A_s}) \leq \lambda_{max}(\mathbb{E}\chi_{A_s})$

2. Calculate the expected polynomial.

$$\mathbb{E}\chi_{A_s}(x) = \mu_G(x)$$

3. Bound the largest root of the expected poly.

$$\lambda_{max}(\mu_G(x)) \le 2\sqrt{d-1}$$

Infinite Sequences of Bipartite Ramanujan Graphs

Find an operation which doubles the size of a graph without blowing up its eigenvalues.



Main Theme

Reduced the existence of a good matrix to: 1. Proving real-rootedness of an expected polynomial.

2. Bounding roots of the expected polynomial.

Main Theme

Reduced the existence of a good matrix to: 1. Proving real-rootedness of an expected polynomial. (rank-1 structure + real stability)

 Bounding roots of the expected polynomial. (matching poly + combinatorics)

Beyond complete graphs

Unweighted sparsifiers of general graphs?
Beyond complete graphs



Weights are Required in General



What if all edges are equally important?





Theorem [MSS'13]: If all edges have resistance O(n/m), there is a partition of **G** into **unweighted** $1 + \epsilon$ -sparsifiers, each with $O\left(\frac{n}{\epsilon^2}\right)$ edges.



Theorem [MSS'13]: If all edges have resistance $\leq \alpha$, there is a partition of **G** into **unweighted** O(1)-sparsifiers, each with $O(m\alpha)$ edges.



Theorem [MSS'13]: If all edges have resistance α , there is a partition of **G** into two **unweighted** $1 + \alpha$ -approximations, each with **half** as many edges.



Theorem [MSS'13]: Given any vectors $\sum_i v_i v_i^T = I$ and $|v_i| \le \epsilon$, there is a partition into approximately 1/2-spherical quadratic forms, each $\frac{I}{2} \pm O(\epsilon)$.

Proof: Analyze expected charpoly of a random partition:

$$\mathbb{E}\det(xI - \sum_{i} v_{i}v_{i}^{T}) \det(xI - \sum_{i} v_{i}v_{i}^{T})$$



Theorem [MSS'13]: Given any vectors $\sum_i v_i v_i^T = I$ and $|v_i| \le \epsilon$, there is a partition into approximately 1/2-spherical quadratic forms, each $\frac{I}{2} \pm O(\epsilon)$.



 $|v_i| \le \epsilon$, there is a partition into approximately 1/2-spherical quadratic forms, each $\frac{l}{2} \pm O(\epsilon)$.

Summary of Algorithms





Random Sampling with Effective Resistances

Summary of Algorithms

| Result | Edges | Weights | Time |
|----------------------|----------|---------|----------|
| Spielman-S'08 | O(nlogn) | Yes | 0~(m) |
| Batson-Spielman-S'09 | O(n) | Yes | $O(n^4)$ |



Summary of Algorithms

| Result | Edges | Weights | Time |
|----------------------|----------|---------|------------|
| Spielman-S'08 | O(nlogn) | Yes | 0~(m) |
| Batson-Spielman-S'09 | O(n) | Yes | $O(n^4)$ |
| Marcus-Spielman-S'13 | O(n) | No | $O(2^{n})$ |



Open Questions

Non-bipartite graphs

Algorithmic construction (computing generalized μ_G is hard)

More general uses of interlacing families

Open Questions

Nearly linear time algorithm for $4n/\epsilon^2$ size sparsifiers

Improve to
$$2n/\epsilon^2$$
 for graphs?

Fast combinatorial algorithm for approximating resistances