## Exercise 3

## Advanced SDPs

1. (Variational Characterization of Eigenvalues) Let M be a symmetric real matrix with eigenvalues  $\lambda_1 \leq \ldots \leq \lambda_n$ . Then

$$\lambda_{1} = \min_{x \in \mathbb{R}^{n} - \{\mathbf{0}\}} \frac{x^{T} M x}{x^{T} x}$$
$$\lambda_{k} = \max_{S: dim(S) = n - k + 1} \min_{x \in S - \{\mathbf{0}\}} \frac{x^{T} M x}{x^{T} x}$$
$$\lambda_{k} = \min_{S: dim(S) = k} \max_{x \in S - \{\mathbf{0}\}} \frac{x^{T} M x}{x^{T} x}$$

Hint: Use the spectral decomposition for symmetric matrices that  $M = \sum_{i} \lambda_{i} u_{i} u_{i}^{T}$  where  $\lambda_{i}$  are real, and  $u_{i}$  are orthonormal.

- 2. Let G be a d-regular graph and  $L_G = I A/d$  be the normalized Laplacian of G, Let  $\lambda_1 \leq \ldots \leq \lambda_n$  denote the eigenvalues of  $L_G$ . Then show that
  - (a)  $\lambda_1 = 0$  and  $\lambda_n \leq 2$ . The all 1 vector is an eigenvector for  $\lambda_1$ .
  - (b) For any integer k,  $\lambda_k = 0$  iff G has at least k components.
  - (c)  $\lambda_n = 2$  iff G has a component that is bipartite.
- 3. If  $X_1, \ldots, X_n$  are random variables taking values in [0, 1]. Let  $\mu_i = \mathbb{E}[X_i]$  and let  $\mu = (\sum_i \mu_i)/n$ . Then show that at least  $\mu/2$  fraction of the random variables have mean at least  $\mu/2$ .
- 4. If d and d' are two  $\ell_1$  metrics on a point set X. Then d + d' is also an  $\ell_1$  metric.
- 5. We will show that any  $\ell_2$  metric can be embedded isometrically into  $\ell_1$ . In particular one can map any point  $v \in \mathbb{R}^d$  to some  $\pi(v)$  so that  $||v w||_2 = |\pi(v), \pi(w)|_1$  for every pair of points v, w. Consider the random Gaussian projection  $v \to \langle g, v \rangle$  and show why this gives the desired map.

Hint: Think of one coordinate for each Gaussian. Also, setting u = v - w, it suffices to relate  $||u||_2$  and  $E_g[|\langle u, g \rangle|]$ .

6. Consider the 4 points a = (1, 1, 0, 0), b = (0, 1, 1, 0), c = (0, 0, 1, 1) and d = (1, 0, 0, 1) in the  $\ell_1$  metric. So, d(a, c) = d(b, d) = 2 and all other distances are 1. Show that they cannot be embedded isometrically into  $\ell_2$ .