

# Approximate Gaussian Elimination for Laplacian Systems

MA4291 Presentation

Ang Yan Sheng  
A0144836Y

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## Definition

A *Laplacian matrix* is a symmetric matrix  $\mathbf{L}$  such that:

- $L_{ii} \geq 0$ , and  $L_{ij} \leq 0$  for  $i \neq j$ ; and
- the entries in each row sum to 0.

Laplacians

$$\mathbf{L} \in \mathbb{R}^{n \times n}$$



Weighted graphs

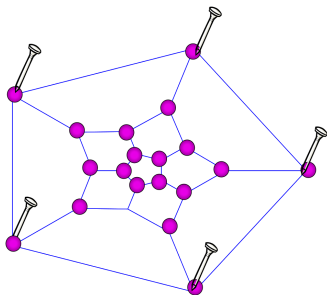
$$G = ([n], E), w : E \rightarrow \mathbb{R}_{\geq 0}$$

$$\mathbf{L} = \sum_{i,j} w_{ij} \times \begin{matrix} i & j \\ j & \begin{pmatrix} +1 & -1 \\ -1 & +1 \end{pmatrix} \end{matrix}$$

$$= \sum_{i,j} w_{ij} (\mathbf{e}_i - \mathbf{e}_j)(\mathbf{e}_i - \mathbf{e}_j)^T$$

$$\mathbf{x}^T \mathbf{L} \mathbf{x} = \sum_{i,j} w_{ij} (x_i - x_j)^2$$

## Example: springy graphs



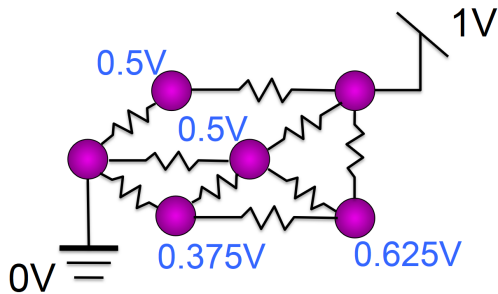
Vertex positions  $(x_i, y_i)$ , spring constants  $w_{ij}$

Elastic potential energy:  $\frac{1}{2} \sum_{i,j} w_{ij} (x_i - x_j)^2$

Energy minimised when

$$x_i = \frac{\sum_{j \neq i} w_{ij} x_j}{\sum_j w_{ij}} \implies \mathbf{Lx} = \mathbf{b}$$

## Example: resistor networks

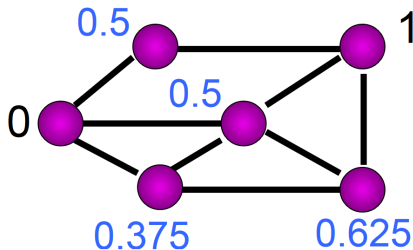


Voltages  $x_i$ , resistances  $w_{ij}^{-1}$

Voltages minimise power dissipated  $\frac{1}{2} \sum_{i,j} w_{ij} (x_i - x_j)^2$   
(Dirichlet Principle)

$$x_i = \frac{\sum_{j \neq i} w_{ij} x_j}{\sum_j w_{ij}} \implies \mathbf{Lx} = \mathbf{b}$$

## Example: learning on graphs



Function values  $x_i$ , edge weights  $w_{ij}$

Minimise  $\frac{1}{2} \sum_{i,j} w_{ij} (x_i - x_j)^2$

$$x_i = \frac{\sum_{j \neq i} w_{ij} x_j}{\sum_j w_{ij}} \implies \mathbf{Lx} = \mathbf{b}$$

## Main problem

Given Laplacian  $\mathbf{L} \in \mathbb{R}^{n \times n}$  with  $m$  nonzero entries, and  $\mathbf{b} \in \mathbb{R}^n$ , efficiently solve  $\mathbf{L}\mathbf{x} = \mathbf{b}$  to accuracy  $\varepsilon$ .

LU/Cholesky factorisation:  $O(n^3)$ , even for sparse  $\mathbf{L}$

Spielman-Teng 2004:  $O(m \ln^{50} n \ln(1/\varepsilon))$

Cohen et al. 2014:  $O(m \ln^{1/2} n \ln(1/\varepsilon))$

Kyng 2017:  $O(m \ln^2 n \ln(1/\varepsilon))$ , simple

$$\mathbf{Ax} = \mathbf{b}$$

$$\mathbf{x} = \mathbf{A}^{-1}\mathbf{b}$$

Iterative method:  $\mathbf{x}_{k+1} = \mathbf{Mx}_k + \mathbf{Nb}$

$$\mathbf{x}_* = \mathbf{Mx}_* + \mathbf{Nb}$$

Convergence:  $\mathbf{e}_{k+1} = \mathbf{Me}_k$

$$\implies \|\mathbf{M}\| < 1$$

Consistency:  $\mathbf{x} = \mathbf{x}_* = (\mathbf{I} - \mathbf{M})^{-1}\mathbf{Nb}$

$$\implies \mathbf{M} = \mathbf{I} - \mathbf{NA}$$

## Definition

$$\mathbf{B} \approx_c \mathbf{A} \iff \|\mathbf{B}^{-1}\mathbf{A} - \mathbf{I}\| \leq c$$

Want: approximate Cholesky factorisation

$$\mathbf{U} \text{ sparse upper triangular, } \mathbf{U}^T \mathbf{U} \approx_{1/2} \mathbf{L}$$

# Cholesky factorisation

$$\begin{pmatrix} 16 & -4 & -8 & -4 \\ -4 & 5 & 0 & -1 \\ -8 & 0 & 9 & -1 \\ -4 & -1 & -1 & 6 \end{pmatrix} = \mathbf{c}_1 \mathbf{c}_1^T + \begin{pmatrix} 4 & -2 & -2 \\ -2 & 5 & -3 \\ -2 & -3 & 5 \end{pmatrix} \quad \mathbf{c}_1 = \begin{pmatrix} 4 \\ -1 \\ -2 \\ -1 \end{pmatrix}$$

$$\begin{pmatrix} 4 & -2 & -2 \\ -2 & 5 & -3 \\ -2 & -3 & 5 \end{pmatrix} = \mathbf{c}_2 \mathbf{c}_2^T + \begin{pmatrix} 4 & -4 \\ -4 & 4 \end{pmatrix} \quad \mathbf{c}_2 = \begin{pmatrix} 0 \\ 2 \\ -1 \\ -1 \end{pmatrix}$$

$$\begin{pmatrix} 4 & -4 \\ -4 & 4 \end{pmatrix} = \mathbf{c}_3 \mathbf{c}_3^T \quad \mathbf{c}_3 = \begin{pmatrix} 0 \\ 0 \\ 2 \\ -2 \end{pmatrix}$$



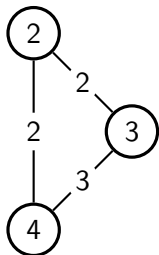
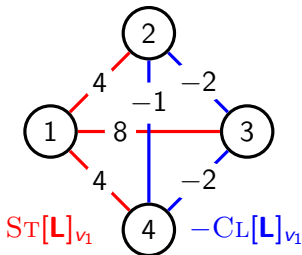
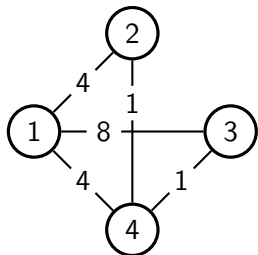
# Cholesky factorisation

$$\begin{pmatrix} 16 & -4 & -8 & -4 \\ -4 & 5 & 0 & -1 \\ -8 & 0 & 9 & -1 \\ -4 & -1 & -1 & 6 \end{pmatrix} = \begin{pmatrix} \mathbf{c}_1 & \mathbf{c}_2 & \mathbf{c}_3 & \mathbf{0} \end{pmatrix} \begin{pmatrix} \mathbf{c}_1 & \mathbf{c}_2 & \mathbf{c}_3 & \mathbf{0} \end{pmatrix}^T \\ = \mathbf{U}^T \mathbf{U}$$

$$\mathbf{U} = \begin{pmatrix} 4 & -1 & -2 & -1 \\ & 2 & -1 & -1 \\ & & 2 & -1 \\ & & & 0 \end{pmatrix}$$

# Cholesky factorisation

$$\begin{pmatrix} 16 & -4 & -8 & -4 \\ -4 & 5 & 0 & -1 \\ -8 & 0 & 9 & -1 \\ -4 & -1 & -1 & 6 \end{pmatrix} = \begin{pmatrix} 16 & -4 & -8 & -4 \\ -4 & 1 & 2 & 1 \\ -8 & 2 & 4 & 2 \\ -4 & 1 & 2 & 1 \end{pmatrix} + \begin{pmatrix} & & & \\ 4 & -2 & -2 & \\ -2 & 5 & -3 & \\ -2 & -3 & 5 & \end{pmatrix}$$



Remove one vertex, add a clique to its neighbours

# The algorithm

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## CHOLFAC(L)

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Split each edge into  $\rho = 12 \ln^2(1/\delta)$  copies

Pick random permutation of vertices  $v_1, \dots, v_n$

$\mathbf{S}_0 \leftarrow \mathbf{L}$

**for**  $i = 1, \dots, n$  **do**

$$\mathbf{c}_i \leftarrow \begin{cases} \frac{1}{\sqrt{\mathbf{S}_{i-1}(v_i, v_i)}} \mathbf{S}_{i-1}(v_i, :) & \text{if } \mathbf{S}_{i-1}(v_i, v_i) \neq 0 \\ \mathbf{0} & \text{else} \end{cases}$$

$$\mathbf{C}_i \leftarrow \text{CL}[\mathbf{S}_{i-1}]_{v_i}$$

$$\mathbf{S}_i \leftarrow \mathbf{S}_{i-1} - \text{ST}[\mathbf{S}_{i-1}]_{v_i} + \mathbf{C}_i$$

**end for**

$$\mathbf{U} \leftarrow \begin{pmatrix} \mathbf{c}_1 & \cdots & \mathbf{c}_n \end{pmatrix}^T$$

**return**  $\mathbf{U}$

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# The algorithm

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## CHOLAPX'( $\mathbf{L}$ , $\delta$ )

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Split each edge into  $\rho = 12 \ln^2(1/\delta)$  copies

Pick random permutation of vertices  $v_1, \dots, v_n$

$\mathbf{S}_0 \leftarrow \mathbf{L}$

**for**  $i = 1, \dots, n$  **do**

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$\mathbf{C}_i \leftarrow \text{CLIQUE SAMPLE}(\mathbf{S}_{i-1}, v_i)$

$\mathbf{S}_i \leftarrow \mathbf{S}_{i-1} - \text{ST}[\mathbf{S}_{i-1}]_{v_i} + \mathbf{C}_i$

**end for**

$\mathbf{U} \leftarrow \begin{pmatrix} \mathbf{c}_1 & \cdots & \mathbf{c}_n \end{pmatrix}^T$

**return**  $\mathbf{U}$

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Idea: add  $\deg(v)$  random edges instead of  $\binom{\deg(v)}{2}$

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CLIQUESAMPLE( $\mathbf{S}, v$ )

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**for**  $e = 1, \dots, \text{deg}_{\mathbf{S}}(v)$  **do**

    Sample  $(v, u_1)$  with probability  $w(v, u_1)/w_{\mathbf{S}}(v)$

    Sample  $(v, u_2)$  uniformly

$\mathbf{Y}_e \leftarrow \frac{w(v, u_1)w(v, u_2)}{w(v, u_1) + w(v, u_2)} (\mathbf{e}_{u_1} - \mathbf{e}_{u_2})(\mathbf{e}_{u_1} - \mathbf{e}_{u_2})^T$

**end for**

**return**  $\sum_e \mathbf{Y}_e$

▷ expected value =  $\text{CL}[\mathbf{S}]_v$

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**Theorem (Kyng 2017)**

$\text{CHOLAPX}'(\mathbf{L}, \delta)$  ( $\delta < n^{-100}$ ) returns  $\mathbf{U}$  with  $O(m \ln^2(1/\delta) \ln n)$  nonzero entries such that  $\mathbf{U}^T \mathbf{U} \approx_{1/2} \mathbf{L}$  with probability  $1 - O(\delta)$ . Moreover,  $\text{CHOLAPX}'(\mathbf{L}, \delta)$  runs in  $O(tm \ln^2(1/\delta) \ln n)$  time with probability  $1 - n^{-t}$  for  $t > 1$ .

# The matrix martingale

$$\begin{aligned} \mathbf{c}_i &\leftarrow \frac{1}{\sqrt{\mathbf{S}_{i-1}(\mathbf{v}_i, \mathbf{v}_i)}} \mathbf{S}_{i-1}(\mathbf{v}_i, :) \quad \text{if } \mathbf{S}_{i-1}(\mathbf{v}_i, \mathbf{v}_i) \neq 0 \\ \mathbf{C}_i &\leftarrow \text{CLIQUE SAMPLE}(\mathbf{S}_{i-1}, \mathbf{v}_i) \\ \mathbf{S}_i &\leftarrow \mathbf{S}_{i-1} - \text{ST}[\mathbf{S}_{i-1}]_{\mathbf{v}_i} + \mathbf{C}_i \end{aligned}$$

Let  $\mathbf{L}_i = \mathbf{S}_i + \sum_{j=1}^i \mathbf{c}_j \mathbf{c}_j^T$ . Note that  $\mathbf{L}_n = \mathbf{U}^T \mathbf{U}$ .

$$\begin{aligned} \mathbf{L}_i - \mathbf{L}_{i-1} &= \mathbf{S}_i - \mathbf{S}_{i-1} + \mathbf{c}_i \mathbf{c}_i^T \\ &= \mathbf{C}_i - \text{ST}[\mathbf{S}_{i-1}]_{\mathbf{v}_i} + \mathbf{c}_i \mathbf{c}_i^T \\ &= \mathbf{C}_i - \text{CL}[\mathbf{S}_{i-1}]_{\mathbf{v}_i} \end{aligned}$$

$(\mathbf{L}_i - \mathbf{L})_{i=0}^n$  is a zero-mean martingale!

We want to bound

$$\mathbb{P} \left( \|\mathbf{L}^{-1} \mathbf{L}_n - \mathbf{I}\| \geq \frac{1}{2} \right) = \mathbb{P} \left( \|\overline{\mathbf{L}}_n - \mathbf{I}\| \geq \frac{1}{2} \right),$$

where  $\overline{\mathbf{A}} := \mathbf{L}^{-1/2} \mathbf{A} \mathbf{L}^{-1/2}$  if  $\mathbf{A}$  symmetric with  $\ker(\mathbf{L}) \subseteq \ker(\mathbf{A})$ .

# First try

$$\mathbf{Y}_{i,e} \leftarrow \frac{w(v,u_1)w(v,u_2)}{w(v,u_1)+w(v,u_2)} (\mathbf{e}_{u_1} - \mathbf{e}_{u_2})(\mathbf{e}_{u_1} - \mathbf{e}_{u_2})^T$$

Let  $\mathbf{X}_{i,e} = \mathbf{Y}_{i,e} - \mathbb{E}_{\langle(i,e)\rangle} \mathbf{Y}_{i,e}$ :

$$\mathbf{L}_j - \mathbf{L}_{j-1} = \mathbf{C}_j - \text{CL}[\mathbf{S}_{j-1}]_{v_j} = \sum_e \mathbf{X}_{j,e}.$$

Can show  $\|\overline{\mathbf{Y}_{i,e}}\| \leq 1/\rho$ , so

$$\|\overline{\mathbf{X}_{i,e}}\| \leq \max(\|\overline{\mathbf{Y}_{i,e}}\|, \|\mathbb{E}_{\langle(i,e)\rangle} \overline{\mathbf{Y}_{i,e}}\|) \leq 1/\rho.$$

Matrix Azuma: martingale length  $\sim m\rho[\frac{1}{n} + \dots + \frac{1}{2} + 1] \sim m\rho \ln n$ ,

$$\begin{aligned} \mathbb{P}(\|\overline{\mathbf{L}}_n - \mathbf{I}\| \geq t) &\leq \exp\left(\frac{-t^2}{8 \sum 1/\rho^2}\right) \\ &\leq \exp\left(\frac{-Kt^2}{m\rho \ln n/\rho^2}\right) \\ &= \exp\left(\frac{-K' t^2 \ln n}{m}\right) \end{aligned}$$

$$\mathbf{Y}_{i,e} \leftarrow \frac{w(v,u_1)w(v,u_2)}{w(v,u_1)+w(v,u_2)} (\mathbf{e}_{u_1} - \mathbf{e}_{u_2})(\mathbf{e}_{u_1} - \mathbf{e}_{u_2})^T$$

$$\mathbf{X}_{i,e} = \mathbf{Y}_{i,e} - \mathbb{E}_{\langle(i,e)\rangle} \mathbf{Y}_{i,e}$$

$$\mathbf{L}_i - \mathbf{L}_{i-1} = \sum_e \mathbf{X}_{i,e}$$

$$\|\overline{\mathbf{X}_{i,e}}\| \leq 1/\rho$$

Define a new martingale with stopping condition:

$$\mathbf{Z}_{i,e} = \begin{cases} \overline{\mathbf{X}_{i,e}} & \text{if } \|\sum_{j<i} \sum_f \mathbf{Z}_{j,f}\| \leq \frac{1}{2} \\ \mathbf{0} & \text{else} \end{cases}$$

$$\mathbf{T}_{i,e} = \sum_{(j,f) \leq (i,e)} \mathbf{Z}_{j,f}$$

Then

$$\mathbb{P} \left( \|\overline{\mathbf{L}_n} - \mathbf{1}\| \geq \frac{1}{2} \right) \leq \mathbb{P} \left( \exists (i, e) : \|\mathbf{T}_{i,e}\| \geq \frac{1}{2} \right).$$



## Theorem (Freedman 1975)

Let  $(A_k)_{k \geq 0}$  be a real-valued martingale with  $B_k \leq R$ , where  $B_k = A_k - A_{k-1}$ . Let  $W_k = \sum_{j=1}^k \mathbb{E}_{<j}(B_j^2)$ .  
Then for all  $t \geq 0$  and  $\sigma^2 > 0$ ,

$$\mathbb{P}(\exists k : A_k \geq t \text{ and } W_k \leq \sigma^2) \leq \exp\left(\frac{-t^2/2}{\sigma^2 + Rt/3}\right).$$

## Theorem (Tropp 2011)

Let  $(\mathbf{A}_k)_{k \geq 0}$  be a symmetric  $d \times d$ -matrix martingale with  $\lambda_{\max}(\mathbf{B}_k) \leq R$ , where  $\mathbf{B}_k = \mathbf{A}_k - \mathbf{A}_{k-1}$ . Let  $\mathbf{W}_k = \sum_{j=1}^k \mathbb{E}_{<j}(\mathbf{B}_j^2)$ .  
Then for all  $t \geq 0$  and  $\sigma^2 > 0$ ,

$$\mathbb{P}(\exists k : \lambda_{\max}(\mathbf{A}_k) \geq t \text{ and } \|\mathbf{W}_k\| \leq \sigma^2) \leq 2d \exp\left(\frac{-t^2/2}{\sigma^2 + Rt/3}\right).$$

## Freedman inequality: proof

The function  $g(x) = \frac{e^x - 1 - x}{x^2}$  is increasing.

$$e^{\lambda x} \leq 1 + \lambda x + (e^\lambda - 1 - \lambda)x^2 \text{ for all } \lambda \geq 0, x \leq 1.$$

Let  $B$  be a r.v. with  $B \leq 1$ ,  $\mathbb{E}B = 0$ . Then

$$\begin{aligned}\mathbb{E} \exp(\lambda B) &\leq 1 + (e^\lambda - 1 - \lambda)\mathbb{E}(B^2) \\ &\leq \exp((e^\lambda - 1 - \lambda)\mathbb{E}(B^2)).\end{aligned}$$

Take  $B = B_n$ :

$$\begin{aligned}&\exp(\lambda A_{k-1} - (e^\lambda - 1 - \lambda)W_{k-1}) \\ &\geq \mathbb{E}_{<k} \exp(\lambda(A_{k-1} + B_k) - (e^\lambda - 1 - \lambda)(W_{k-1} + \mathbb{E}_{<k}(B_k^2))) \\ &= \mathbb{E}_{<k} \exp(\lambda A_k - (e^\lambda - 1 - \lambda)W_k)\end{aligned}$$

Hence  $(\exp(\lambda A_k - (e^\lambda - 1 - \lambda)W_k))_k$  is a supermartingale.

## Freedman inequality: proof

Let  $s = \min\{k : A_k \geq t\}$  if defined,  $\infty$  otherwise. Then

$$\mathbb{E} \left( \mathbb{1}_{s < \infty} \exp(\lambda A_s - (e^\lambda - 1 - \lambda) W_s) \right) \leq 1.$$

Let  $E$  be the event that  $A_k \geq t$  and  $W_k \leq \sigma^2$  for some  $k$ .  
Now  $s < \infty$  on  $E$ , so

$$\begin{aligned} 1 &\geq \mathbb{E} \left( \mathbb{1}_E \exp(\lambda A_s - (e^\lambda - 1 - \lambda) W_s) \right) \\ &\geq \mathbb{P}(E) \exp(\lambda t - (e^\lambda - 1 - \lambda) \sigma^2) \\ \mathbb{P}(E) &\leq \exp(-\lambda t + (e^\lambda - 1 - \lambda) \sigma^2). \end{aligned}$$

Use  $e^\lambda - 1 - \lambda \leq \frac{\lambda^2}{2!} \left( 1 + \frac{t}{3} + \left(\frac{t}{3}\right)^2 + \dots \right) = \frac{\lambda^2/2}{1-\lambda/3}$ ,  $\lambda = \frac{t}{\sigma^2+t/3}$ :

$$\mathbb{P}(E) \leq \exp \left( \frac{-t^2/2}{\sigma^2 + t/3} \right).$$

# Matrix Freedman: proof sketch

If  $\mathbf{B}$  is a symmetric r.v. with  $\mathbb{E}\mathbf{B} = \mathbf{0}$  and  $\lambda_{\max}(\mathbf{B}) \leq 1$ , then

$$\mathbb{E} \exp(\theta \mathbf{B}) \preceq \exp\left(\left(e^\theta - \theta - 1\right)\mathbb{E}(\mathbf{B}^2)\right).$$

Let  $S_k(\theta) := \text{Tr} \exp(\theta \mathbf{A}_k - (e^\theta - \theta - 1)\mathbf{W}_k)$ . Then  $S_0 = d$ , and

$$\begin{aligned} S_{k-1} &= \text{Tr} \exp(\theta \mathbf{A}_{k-1} - (e^\theta - \theta - 1)\mathbf{W}_{k-1}) \\ &= \text{Tr} \exp(\theta \mathbf{A}_{k-1} - (e^\theta - \theta - 1)(\mathbf{W}_k - \mathbb{E}_{<k}(\mathbf{B}_j^2))) \\ &\geq \text{Tr} \exp(\theta \mathbf{A}_{k-1} - (e^\theta - \theta - 1)\mathbf{W}_k + \ln \mathbb{E}_{<k} \exp(\theta \mathbf{B}_j)) \\ &\stackrel{*}{\geq} \mathbb{E}_{<k} \text{Tr} \exp(\theta \mathbf{A}_{k-1} - (e^\theta - \theta - 1)\mathbf{W}_k + \theta \mathbf{B}_k) \\ &= \mathbb{E}_{<k} S_k. \end{aligned}$$

## Theorem (Lieb 1973)

*If  $\mathbf{H}$  is symmetric, then  $\mathbf{A} \mapsto \text{Tr} \exp(\mathbf{H} + \ln \mathbf{A})$  is concave on the set of positive definite matrices.*

Hence  $(S_k)_k$  is a supermartingale, finish as before.

# Main theorem: proof sketch

$$\|\mathbf{Z}_{i,e}\| \leq 1/\rho$$

$$\mathbf{T}_{i,e} = \sum_{(j,f) \leq (i,e)} \mathbf{Z}_{j,f}$$

Let  $\mathbf{W}_{i,e} = \sum_{(j,f) \leq (i,e)} \mathbb{E}_{<(j,f)}(\overline{\mathbf{Z}}_{j,f}^2)$ . Then

$$\begin{aligned} \mathbb{P}\left(\exists(i,e) : \|\mathbf{T}_{i,e}\| \geq \frac{1}{2}\right) &\leq \mathbb{P}\left(\exists(i,e) : \|\mathbf{T}_{i,e}\| \geq \frac{1}{2} \text{ and } \|\mathbf{W}_{i,e}\| \leq \sigma^2\right) \\ &\quad + \mathbb{P}\left(\exists(i,e) : \|\mathbf{W}_{i,e}\| \geq \sigma^2\right) \end{aligned}$$

First term: Matrix Freedman ( $\sigma^2 = \ln(1/\delta)/\rho$ ,  $R = 1/\rho$ ,  $t = 1/2$ )

$$\mathbb{P}_1 \leq n \exp\left(\frac{-t^2/2}{\sigma^2 + Rt/3}\right) \leq 2\delta.$$

Second term: Matrix Freedman

$$\begin{aligned} \mathbf{W}_i &= \mathbf{W}_{i, \epsilon_{\text{last}}} & \mathbf{V}_i &= \mathbf{W}_i - \mathbb{E}_{<i} \mathbf{W}_i \\ \mathbf{R}_i &= \sum_{j=1}^i \mathbf{V}_j & \mathbf{M}_i &= \sum_{j=1}^i \mathbb{E}_{<j} \mathbf{V}_j^2 \end{aligned}$$

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CHOLAPX( $\mathbf{L}, \delta$ )

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...

Pick  $v_i$  uniformly from vertices with **at most twice average degree**

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**Theorem (Kyng 2017)**

CHOLAPX( $\mathbf{L}, \delta$ ) ( $\delta < n^{-100}$ ) returns  $\mathbf{U}$  with  $O(m \ln^2(1/\delta) \ln n)$  nonzero entries such that  $\mathbf{U}^T \mathbf{U} \approx_{1/2} \mathbf{L}$  with probability  $1 - O(\delta)$ . Moreover, CHOLAPX( $\mathbf{L}, \delta$ ) **runs in  $O(m \ln^2(1/\delta) \ln n)$  time.**

Random Gaussian row elimination

- Consistent runtimes for different graph families
- Open problem: why does this work?

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