Embeddings of the Heisenberg group, uniform rectifiability, and the Sparsest Cut problem

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June 2018

A.N. was supported by BSF grant 2010021, the Packard Foundation and the Simons Foundation. R.Y. was supported by NSF grant DMS 1612061, the Sloan Foundation, and the Fall 2016 program at MSRI. The research that is presented here was conducted under the auspices of the Simons Algorithms and Geometry (A&G) Think Tank.

Distortion

Let X be a metric space.

Let f : X → Y and let D ≥ 1. We say that f has distortion at most D if there is an r > 0 such that

$$\frac{d(f(a), f(b))}{d(a, b)} \in [r, Dr]$$

for all $a, b \in X$, $a \neq b$.

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For p > 0, the L_p-distortion of X is the infimal D ∈ [1,∞] such that there is an embedding f : X → L_p such that d(a, b) ≤ ||f(a) - f(b)||_p ≤ Dd(a, b) for every a, b ∈ M.

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- ▶ (Bourgain) If X is an *n*-point metric space, then $c_p(X) \lesssim \log n$ for any $1 \le p \le \infty$.
- (Matoušek) If X is an *n*-point expander graph, and $1 \le p < \infty$, then $c_p(X) \gtrsim \log n$.

Theorem (Naor-Y.)

Let $k \ge 2$ and let $B_{\mathbb{Z}}^{2k+1}(n)$ be the set of integer points in the ball of radius n in the Heisenberg group H^{2k+1} . Then

$$c_1(B^{2k+1}_{\mathbb{Z}}(n)) \asymp \sqrt{\log n}.$$

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Theorem (Naor-Y.)

Let $B^3_{\mathbb{Z}}(n)$ be the set of integer points in the ball of radius n in the Heisenberg group H^3 . Then

 $c_1(B^3_{\mathbb{Z}}(n)) \asymp (\log n)^{\frac{1}{4}}.$

c_1 and the Sparsest Cut problem

For n > 0, let

 $\alpha(n) = \max\{c_1(X) \mid X \text{ is an } n\text{-point metric space of negative type}\}.$

This is the Goemans-Linial integrality gap.

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Theorem (Lee-Naor)

The Heisenberg group is bilipschitz equivalent to a metric of negative type.

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- $\alpha(n) \gtrsim (\log \log n)^c$ (Khot-Vishnoi)
- ▶ $\alpha(n) \gtrsim (\log n)^{c'}$ (with $c' \approx 2^{-60}$) (Cheeger-Kleiner-Naor)

The Heisenberg group

Let $H^{2k+1} \subset M_{k+2}$ be the (2k+1)-dimensional nilpotent Lie group

$$H^{2k+1} = \left\{ egin{pmatrix} 1 & x_1 & \ldots & x_k & z \ 0 & 1 & 0 & 0 & y_1 \ 0 & 0 & \ddots & 0 & dots \ 0 & 0 & 0 & 1 & y_k \ 0 & 0 & 0 & 0 & 1 \end{pmatrix} \, \Bigg| \, x_i, y_i, z \in \mathbb{R}
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This contains a lattice

$$\begin{aligned} H^{\mathbb{Z}}_{2k+1} &= \langle x_1, \dots, x_k, y_1, \dots, y_k, z \\ &\mid [x_i, y_i] = z, \text{ all other pairs commute} \rangle. \end{aligned}$$





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- The z-axis has Hausdorff dimension 2

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That is, on sufficiently small scales, f is close to a homomorphism. But any homomorphism sends z to 0 – so any Lipschitz map to \mathbb{R}^N collapses the z direction. Pansu's theorem does not work for L_1 because Lipschitz maps to L_1 may not be differentiable anywhere.

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Example

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The map f:[0,1] \rightarrow L_1([0,1])
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$$f(t) = \mathbf{1}_{[0,t]},$$

is an isometric embedding that cannot be approximated by a linear map.

Regardless, Cheeger and Kleiner showed:

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The proof involves a version of differentiation based on cut metrics.

Cut metrics

Let X be a set. A *cut metric* on X is a semimetric of the form

$$d_{\mathcal{S}}(i,j) = |\mathbf{1}_{\mathcal{S}}(i) - \mathbf{1}_{\mathcal{S}}(j)|$$
 where $\mathcal{S} \subset X$.

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 where $\mathcal{S} \subset X$.

The metric induced by any map $f : X \to L_1$ is a linear combination of cut metrics:

Lemma

If $f: X \to L_1$, then there is a measure μ (the cut measure) on 2^X such that

$$d(f(x), f(y)) = \int d_S(x, y) \ d\mu(S).$$

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Lemma

If $B \subset H^{2k+1}$ is the unit ball and $f : B \to L_1$ is Lipschitz, then the cut measure μ is supported on sets S with area $(\partial S) < \infty$ and

$$\int \operatorname{area}(\partial S) \ d\mu(S) \lesssim \operatorname{vol}(B) \operatorname{Lip}(f).$$

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If area $\partial S < \infty$, then near almost every $x \in \partial S$, ∂S is close to a plane containing the z-axis (the tangent plane at x.)

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- ► Therefore, f|_{B'} is close to a map that is constant on vertical lines.
- So f is not a bilipschitz map.

Quantitative nonembeddability

Cheeger, Kleiner, and Naor quantified this result:

Theorem (Cheeger-Kleiner-Naor)

Let $B \subset H^3$ be the ball of radius 1. There is a $\delta > 0$ such that for any $\epsilon > 0$ and any 1–Lipschitz map $f : B \to L_1$, there is a ball B'of radius at least ϵ such that $f|_{B'}$ is $\approx |\log \epsilon|^{-\delta}$ –close to a map that is constant on vertical lines.

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Corollary

There is a $\delta > 0$ such that the Goemans-Linial integrality gap $\alpha(n)$ is bounded by

 $\alpha(n)\gtrsim (\log n)^{\delta}.$

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There is a $\delta > 0$ such that the Goemans-Linial integrality gap $\alpha(n)$ is bounded by

 $\alpha(n)\gtrsim (\log n)^{\delta}.$

But δ is tiny – around 2^{-60} .

Theorem (Naor-Y.)

Let $k \ge 2$ and let $B \subset H^{2k+1}$ be the unit ball. Let $Z \in H^{2k+1}$ generate the z-axis. If $f : H^{2k+1} \to L_1$ is Lipschitz, then

$$\int_0^1 \left(\int_B \frac{\|f(x) - f(xZ^t)\|_1}{d(x, xZ^t)} dx\right)^2 \frac{dt}{t} \lesssim \operatorname{Lip}(f)^2.$$

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B does not embed bilipschitzly in L_1 .

And this gives sharp bounds on the scale of the distortion:

Corollary

When $k \geq 2$,

$$c_1(B^{2k+1}_{\mathbb{Z}}(n)) \asymp \sqrt{\log n}.$$

Reducing to surfaces

The sharp bound on Lipschitz embeddings follows from the following *horizontal–vertical isoperimetric inequality*:

Theorem (Naor-Y.) Let $k \ge 2$ and let $S \subset H^{2k+1}$ be a set with area $\partial S < \infty$. Let

$$S \bigtriangleup T = (S \setminus T) \cup (T \setminus S)$$

Then

$$\int_0^\infty \left(\frac{\operatorname{vol}(S \bigtriangleup SZ^t)}{d(0,Z^t)}\right)^2 \ \frac{dt}{t} \lesssim \operatorname{area}(\partial S)^2.$$

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Theorem (David-Semmes)

A set $E \subset \mathbb{R}^k$ is uniformly rectifiable if and only if E has a corona decomposition. (Roughly, for all but a few balls B, the intersection $B \cap E$ is close to the graph of a Lipschitz function with small Lipschitz constant.)

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► Naor-Y.: Surfaces in H^{2k+1} are made of uniformly rectifiable pieces.

Decompositions in \mathbb{R}^k and H^{2k+1}

Theorem (Y.)

If T is a mod-2 d-cycle in \mathbb{R}^k , d < k, it can be decomposed as a sum $T = \sum_i T_i$ such that supp T_i is uniformly rectifiable and $\sum_i \text{mass } T_i \lesssim \text{mass } T$.

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Theorem (Naor-Y.)

If $E \subset H^{2k+1}$, then E can be decomposed into sets E_i so that each ∂E_i has a corona decomposition that approximates ∂E_i by intrinsic Lipschitz graphs.

An intrinsic Lipschitz graph



The isoperimetric inequality for graphs

Theorem (Austin-Naor-Tessera, Naor-Y.) If $k \ge 2$ and $S \subset B \subset H^{2k+1}$ is bounded by an intrinsic Lipschitz graph with bounded Lipschitz constant, then

$$\int_0^\infty \left(rac{\operatorname{\mathsf{vol}}(S igtriangleq SZ^t)}{d(0,Z^t)}
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Theorem (Naor-Y.) If $k \ge 2$ and $S \subset B \subset H^{2k+1}$ is a set such that ∂S has a corona decomposition, then

$$\int_0^\infty \left(\frac{\operatorname{\mathsf{vol}}(S \bigtriangleup SZ^t)}{d(0,Z^t)}\right)^2 \; \frac{dt}{t} \lesssim \operatorname{\mathsf{area}}(\partial S)^2.$$

This proves the main theorem for H^{2k+1} when $k \ge 2$.

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- ► We can still decompose sets in H³ into uniformly rectifiable pieces, but the isoperimetric inequality fails for intrinsic Lipschitz graphs in H³.
- In fact, graphs in H^3 satisfy a different inequality!

Proposition

$$\int_0^\infty \left(\frac{\operatorname{vol}(S \bigtriangleup SZ^t)}{d(0,Z^t)}\right)^p \ \frac{dt}{t} \gtrsim \alpha^{4-p}.$$

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The three-dimensional case: foliated corona decompositions

Proposition (Naor-Y.) For any $S \subset H^3$,

$$\int_0^\infty \left(\frac{\operatorname{vol}(S \bigtriangleup SZ^t)}{d(0,Z^t)}\right)^4 \ \frac{dt}{t} \lesssim \operatorname{area}(\partial S)^4.$$

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The proof is based on *foliated corona decompositions*: decompositions of a graph into quadrilaterals of varying shapes and sizes on which the graph is nearly foliated by horizontal curves.



Question

Uniform rectifiability in R^k has definitions in terms of singular integrals, β-coefficients, corona decompositions, the big-pieces-of-Lipschitz-graphs property, and many more. We've used corona decompositions to study one class of surfaces in the Heisenberg group – do the rest of the definitions also generalize?