

Randomized Algos

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WWH 430.

Thursdays.

- Webpage
- Homeworks
- Topics
-

Why randomized algos?

- Amazing algorithmic resource. "superpower"
- simpler / better / faster algorithms
- elegant algo / analysis
- for some problems, we know randomized algos but no deterministic algo(yet). In some models of computation, randomness gives ~~an~~ extra power (e.g. streaming, online algos, distributed algos).
- working without randomness is like tying ^{one} hands behind back.
Probably still OK, but why do it?
Sometimes good as a challenge... 😊

Full disclosure:

Some reasons to be cautious -

- getting true random bits can be challenging, so may want to remove dependence on randomness.
- + though work on using weak random sources to amplify randomness (assuming complexity assumptions)
- + often times enough to work with limited randomness.
- + sometimes: generic "derandomization" theorems.
- asking whether randomness is really needed is a fundamental question in the theory of computational complexity.

is $P = RP?$ $P = BPP?$

Our goal is to understand!

↖ ↗ whatever these are ... (randomized ~~algorithms~~ complexity classes)

Several Algorithmic Reasons to use Randomness

- Random Sampling

e.g. Know many good solutions in some set but don't know how to find one (don't understand structure).

- Random Walk

Set up a process that ~~lets~~ lets us explore the structure of the sample space quickly (either explore all of it, or sample uniformly from it)
(Markov Chain Monte Carlo)

- Sparsification

A random subset preserves the structure of the object we're looking for. Then can focus on that in this smaller subset.

- Load Balancing / Symmetry Breaking

~~Throwing~~ Throwing balls into bins should give us (approx) equal load on each bin. No bin has too many or too few.

- Making Algorithm Unpredictable (for Adversary)

In online / streaming models, adversary can destroy us if it knows the algorithm's actions. Adding randomness (with "oblivious" adversary) can give us more power.

- Powerful Language of Probability theory

• E.g. Arguing about high dimensional geometry is difficult / cumbersome but often probabilistic arguments / methods give convenient tools

- and more...

- not to mention: Existence Proofs via the Probabilistic Method !!

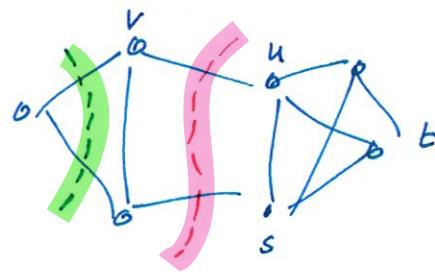
Randomized Minimum Cut Algorithm

Given undirected graph $G=(V,E)$ say unweighted for now.

find the (global) minimum cut.

- Partition of vertices with fewest edges crossing it.

In the example: both red and green cuts are min-cuts.



- Formally: ~~let~~ given $S \subseteq V$, let ∂S be edges with one end in S and one end not in S .
 ← "boundary of S " / "cut of S "

want $S \subseteq V$ st $S \neq \emptyset, S \neq V$
that minimizes $|\partial S|$.

Strawman Algo:

- enumerate over all cuts. (duh!)
- since we can find minimum s - t cuts (using maximum flow techniques)

~~[these are even better / searching over all $S \subseteq V$ and $S \neq \emptyset$]~~

Given $s, t \in V$ called "source" and "sink"

find ~~the~~ $S \subseteq V$ with $s \in S$ and $t \notin S$ and min $|\partial S|$

can use this to find (global) mincut in time

- $O(n^2) \times$ time to find s - t min cut
~~try~~ try all possible s, t pairs

- $O(n) \times$ (s - t min cut runtime)

if $|\partial S|$ is mincut then $|\partial(V \setminus S)|$ also.

so can assume mincut set S has vertex 1 (any fixed vtx) in it.

Now try all others, in $(n-1)$ tries find mincut.

maybe larger
than mincut

Here's a lovely algorithm [Karger 1999]

④

(Assume G connected, else problem is trivial)

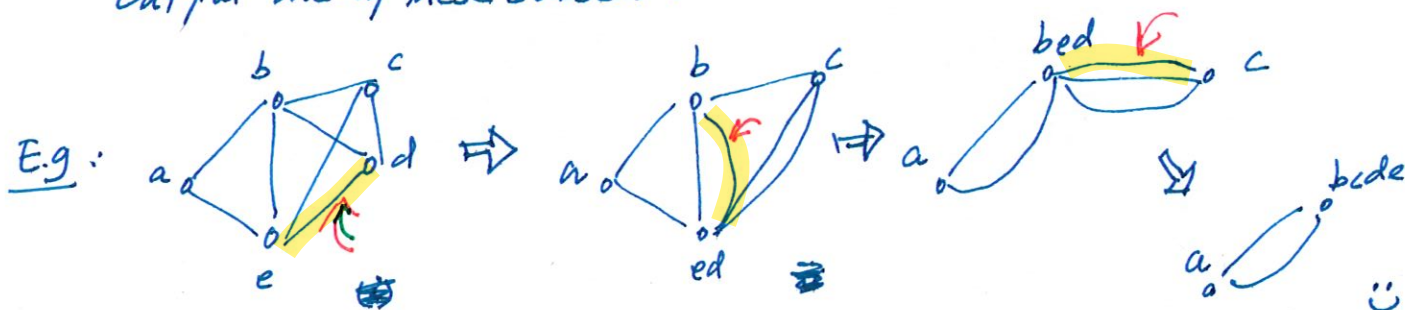
While G has more than 2 vertices:

Pick a uniformly random edge of G
Contract it
- delete self loops
- keep parallel edges

"Contraction Algorithm"

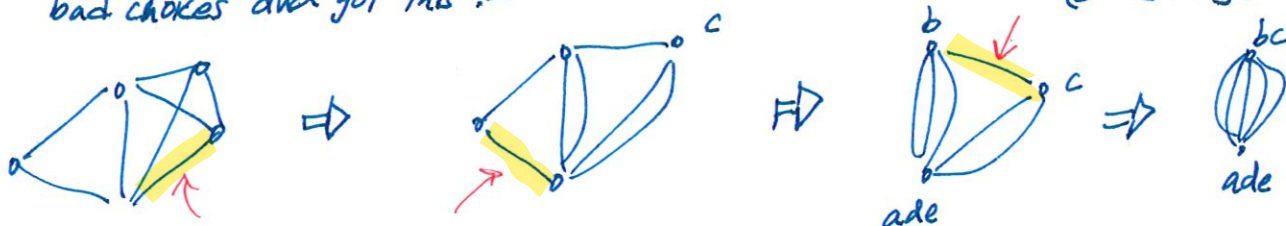
When process ends (after $n-2$ rounds), graph has 2 nodes, each corresponds to some subset of nodes contracted into it.

Output one of these subsets.



of course we got lucky: we may have picked.

bad choices and got this:-



output $S=a$
or $S=bcd$
(same thing)

in which case $|S \cap \{b,c\}| = 5$ ☹️

Q: What is the probability that the algorithm outputs the min-cut?

could be many mincuts!

Claim 1: Fix a mincut ∂S with λ edges, say

~~Suppose we have not~~ Probability that [we contract edge in ∂S] $\leq 2/n$ in first step.

Pf: min cut ∂S has λ edges.

Note: any vertex v is a singleton cut ∂S , with $\text{degree}(v)$ edges. must be no better than min cut.

$$\Rightarrow \text{degree}(v) \geq \lambda \quad \forall v. \quad \Rightarrow \sum \text{degree}(v) \geq n\lambda$$

||
 $2m$ (handshake lemma)
↑ # of edges.

$$\Rightarrow \Pr[\text{contract edge in } \partial S] = \frac{|\partial S|}{m} \leq \frac{\lambda}{(n\lambda/2)} = \frac{2}{n}.$$

□

$$\Rightarrow \Pr[\text{mincut } \partial S \text{ survives at first step}] \geq 1 - 2/n = \frac{n-2}{n}$$

$$\Rightarrow \Pr[\text{mincut } \partial S \text{ survives 1st step, 2nd step, 3rd } \dots, n-2^{\text{th}} \text{ step}]$$

$$\geq \frac{n-2}{n} \cdot \frac{n-3}{n-1} \cdot \frac{n-4}{n-2} \cdot \dots \cdot \frac{2}{4} \cdot \frac{1}{3} = \frac{2}{n(n-1)} = \frac{1}{\binom{n}{2}}$$

Important: mincut in G is also min cut in contracted graph!

↑ if it survives

Thm 2: In a single run of contraction algo, $\Pr[\text{mincut } \underline{\partial S} \text{ survives}] \geq \frac{1}{\binom{n}{2}}.$

Good news: min-cut survives with (small) probability

Bad news: probability is small. (☹)

What to do? Repeat the experiment!

Lemma 3: Suppose we succeed in some experiment with probability p .
Then succeed in at least one of $\frac{1}{p} \cdot \log \frac{1}{\delta}$ runs with probability $1-\delta$.

Proof: $Pr(\text{fail in all } T \text{ rounds}) = (1-p)^T \leq e^{-pT}$
 so if $T = \frac{1}{p} \ln \frac{1}{\delta}$
 $\Rightarrow e^{-pT} = e^{-\ln \frac{1}{\delta}} = e^{\ln \delta} = \delta$.
 $\Rightarrow Pr(\text{succeed in at least one round}) \geq 1-\delta$.

□

Boosted Contraction Algorithm

Repeat $T = \binom{n}{2} \ln(n^{10})$ times

run Contraction Algo.

Return smallest cut found in those T runs

$1 - 1/\text{poly}(n)$
 ("with high probability")

Thm 4: Boosted CA returns the mincut w.p. $\geq 1 - \frac{1}{n^{10}}$ (or whp)
 $\uparrow$ "with probability"

————— x —————

Runtime:

Naive implementation of C.A. takes $O(m) = O(n^2)$ time
 $\uparrow$ #edges $\uparrow$ (#vertices)²

$\Rightarrow$ repeating $O(\ln^2 \log n)$ time gives $O(n^4 \log n)$.

Not amazing. (ಁ)

Can do better using a nice idea, let me sketch it here.

Recursive Contraction Algo

Note: $\Pr(\text{success of C.A.}) \geq \underbrace{\frac{n-2}{n} \cdot \frac{n-3}{n-1} \cdot \dots \cdot \frac{k}{k+2} \cdot \frac{k-1}{k+1}}_{\text{good chance}} \dots \underbrace{\frac{2}{4} \cdot \frac{1}{3}}_{\text{low prob.}}$

What if we stop at some $k = c \cdot n$ where $c \in [0, 1]$ constant.

$\Rightarrow \Pr(\text{cut survives until this point}) \geq \frac{n-2}{n} \dots \frac{k-1}{k+1} = \frac{k(k-1)}{n(n-1)} \approx \frac{k^2}{n^2} = c^2$

So get from graph $G = G_n$ to G_k

① succeed in maintaining min cut w.p. c^2

② G_k is smaller, of size cn .

Repeating n this costs less!

Smart recursion!

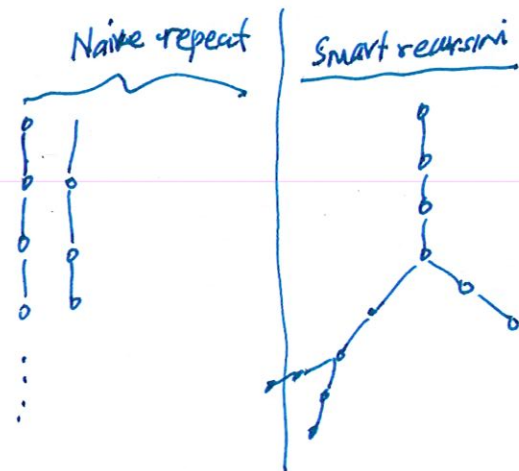
Recursive Contraction Algo

Contract until get to $k = cn$ vertices.

Let this contracted graph be G_k .

Repeat RCA twice on G_k .

Return the best.



[Karger-Stein]

Thm 5: Setting $c = 1/\sqrt{2}$ gives the following guarantee

(a) $\Pr[\text{min cut returned}] \geq \frac{1}{\log n}$

(b) Runtime = $O(n^2 \log n)$.

Now can do naive repeats if desired.

Not proving in class / lecture. Plenty of proofs online.

Aside: The Probabilistic Method.

We picked a min cut ∂S .

Showed that Contracting Algo returns ∂S w.p. $\geq \frac{1}{\binom{n}{2}}$.

Now suppose there is another min cut ∂T

C.A. will return ∂T w.p. $\frac{1}{\binom{n}{2}}$.

And these are disjoint events ($\partial S \neq \partial T$). !

————— x —————

Thm: Any graph G (connected, undirected) has $\leq \binom{n}{2}$ minimum cuts.

Pf: Each min cut is returned by C.A. w.p. $\geq \frac{1}{\binom{n}{2}}$.

But these are disjoint events.

$$\text{So } (\# \text{ min cuts}) \cdot \frac{1}{\binom{n}{2}} \leq 1 \quad (\text{total probability})$$

$$\Rightarrow \# \text{ min cuts} \leq \binom{n}{2}.$$



Fact: Tight.



Any 2 edges gives a min cut
 $\Rightarrow \binom{n}{2}$ min cuts.

————— x —————

Theorem is fact about graphs.

No probability, no algorithms, no nothing.

But proof uses a randomized argument, a randomized algorithm.

~~Called~~ One example of The Probabilistic Method

more to come...