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METRIC EMBEDDINGS WITH RELAXED GUARANTEES*

T.-H. HUBERT CHAN†, KEDAR DHAMDHERE‡, ANUPAM GUPTA§, JON KLEINBERG¶, AND ALEKSANDRS SLIVKINS‖

Abstract. We consider the problem of embedding finite metrics with slack: We seek to produce embeddings with small dimension and distortion while allowing a (small) constant fraction of all distances to be arbitrarily distorted. This definition is motivated by recent research in the networking community, which achieved striking empirical success at embedding Internet latencies with low distortion into low-dimensional Euclidean space, provided that some small slack is allowed. Answering an open question of Kleinberg, Slivkins, and Wexler [in Proceedings of the 45th IEEE Symposium on Foundations of Computer Science, 2004], we show that provable guarantees of this type can in fact be achieved in general: Any finite metric space can be embedded, with constant slack and constant distortion, into constant-dimensional Euclidean space. We then show that there exist stronger embeddings into ℓp which exhibit gracefully degrading distortion: There is a single embedding into ℓp that achieves distortion at most O(log 1/ϵ) on all but at most an ϵ fraction of distances simultaneously for all ϵ > 0. We extend this with distortion O(log 1/ϵ)p to maps into general ℓp, p ≥ 1, for several classes of metrics, including those with bounded doubling dimension and those arising from the shortest-path metric of a graph with an excluded minor. Finally, we show that many of our constructions are tight and give a general technique to obtain lower bounds for ϵ-slack embeddings from lower bounds for low-distortion embeddings.

Key words. metric embeddings, low-distortion embeddings, metric spaces, metric decompositions, randomized algorithms

AMS subject classifications. 68Q25, 68W40, 68W20, 51F99, 54C25

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1. Introduction. Over the past decade, the field of metric embeddings has gained much importance in algorithm design. The central genre of problem in this area is the mapping of a given metric space into a “simpler” one, in such a way that the distances between points do not change too much. More formally, an embedding of a finite metric space (V, d) into a target metric space (V′, d′) is a map ϕ : V → V′. Recent work on embeddings has used distortion as the fundamental measure of quality; the distortion of an embedding is the worst multiplicative factor by which distances
are increased by the embedding\textsuperscript{1}. The popularity of distortion has been driven by its applicability to approximation algorithms: If the embedding \( \varphi : V \to V' \) has a distortion of \( D \), then the cost of solutions to some optimization problems on \( (V, d) \) and on \( (\varphi(V), d') \) can differ only by some function of \( D \); this idea has led to numerous approximation algorithms [24].

In parallel with theoretical work on embeddings, there has been a surge of interest in the networking community on network embedding problems closely related to the framework above (see, e.g., [13, 37, 42]). This work is motivated by different applications: One takes the point-to-point latencies among nodes in a network such as the Internet, treats this as a distance matrix,\textsuperscript{2} and embeds the nodes into a low-dimensional space so as to approximately preserve the distances. In this way, each node is assigned a short sequence of virtual “coordinates,” and distances between nodes can be approximated simply by looking up their coordinates and computing the distance, rather than having to interact with the relevant nodes themselves. As location-aware applications in networks become increasingly prevalent—for example, finding the nearest server in a distributed application with replicated services or finding the nearest copy of a file or resource in a peer-to-peer system—having such distance information in a compact and easily usable form is an issue of growing importance (see, e.g., the discussion in [13]).

In the context of these networking applications, however, distortion as defined above has turned out to be too demanding an objective function—many metrics cannot be embedded into Euclidean space with constant distortion; many of those that can be so embedded require a very large number of dimensions; and the algorithms to achieve these guarantees require a type of centralized coordination (and extensive measurement of distances) that is generally not feasible in Internet settings. Instead, the recent networking work has provided empirical guarantees of the following form: If we allow a small fraction of all distances to be arbitrarily distorted, we can embed the remainder with (apparently) constant distortion in constant-dimensional Euclidean space. Such guarantees are natural for the underlying networking applications; essentially, a very small fraction of the location-based lookups may yield poor performance (due to the arbitrary distortion), but for the rest the quality of the embedding will be very good.

These types of results form a suggestive contrast with the theoretical work on embeddings. In particular, are the strong empirical guarantees for Internet latencies the result of fortuitous artifacts of this particular set of distances, or is something more general going on? To address this, Kleinberg, Slivkins, and Wexler [28] defined the notion of embeddings with slack: In addition to the metrics \((V, d)\) and \((V', d')\) in the initial formulation above, we are also given a slack parameter \( \epsilon \), and we want to find a map \( \varphi \) whose distortion is bounded by some quantity \( D(\epsilon) \) on all but an \( \epsilon \) fraction of the pairs of points in \( V \times V \). (Note that we allow the distortion on the remaining \( \epsilon n^2 \) pairs of points to be arbitrarily large.) Roughly, Kleinberg, Slivkins, and Wexler [28] showed that any metric of bounded doubling dimension—in which every ball can be covered by a constant number of balls of half the radius—can be embedded with...
constant distortion into constant-dimensional Euclidean space, allowing a constant slack $\epsilon$. Such metrics, which have been extensively studied in their own right, have also been proposed on several occasions as candidates for tractable abstractions of the set of Internet latencies (see, e.g., [16, 26, 37, 39]).

There were two main open questions posed in [28].

1. There was no evidence that the main embedding result of [28] needed to be restricted to metrics of bounded doubling dimension. Could it be the case that for every finite metric space, and every $\epsilon > 0$, there is an embedding of the metric with distortion $f(\epsilon)$ into Euclidean space?

2. Rather than have the embedding depend on the given slack parameter $\epsilon$, a much more flexible and powerful alternative would be to have a single embedding of the metric with the property that, for some (slowly growing) function $D(\epsilon)$, it achieved distortion $D(\epsilon)$ on all but an $\epsilon$ fraction of distance pairs for all $\epsilon > 0$. We call such an embedding gracefully degrading [28] and ask whether such an embedding (with a polylogarithmic function $D(\epsilon)$) could exist for all metrics.

In this paper we resolve the first of these questions in the affirmative, showing constant distortion with constant slack for all metrics. Moreover, the embedding we design to achieve this guarantee is beacon-based, requiring only the measurement of distances involving a small set of distinguished “beacon nodes”; see section 2. Approaches that measure only a small number of distances are crucial in networking applications, where the full set of distances can be enormous; see, e.g., [21, 17, 29, 37, 38, 43] for beacon-based approaches and further discussions. We then resolve the second question in the affirmative for metrics that admit an $O(1)$-padded decomposition (a notion from previous work on embeddings that we specify precisely in section 1.1); this includes several well-studied classes of metrics including those with bounded doubling dimension and those arising from the shortest-path metric of a graph with an excluded minor. We further show that gracefully degrading distortion can be achieved in the $\ell_1$ norm for all metrics. The second question has been subsequently solved in full in [2] (see also the bibliographic notes in what follows), providing an embeddings with gracefully degrading distortion for all metrics in $\ell_p$ for every $p \geq 1$. Finally, we show that many of our constructions are tight and give a general technique to obtain lower bounds for $\epsilon$-slack embeddings from lower bounds for low-distortion embeddings.

**Basic definitions.** Before we formally present our results, let us present some of the notions that will be used throughout the paper. We will assume that the metric space $(V, d)$ is also represented as a graph on the nodes $V$, with the length of edge $uv$ being $d(u, v) = d_{uv}$. We imagine this graph as having $n^2$ edges, one for each pair $u, v \in V \times V$; this makes the exposition cleaner and does not change the results in any significant way. For a map $\varphi : V \rightarrow V'$ let us define the notion of the distortion of a set $S$ of edges under embedding $\varphi$ as the smallest $D \geq 1$ such that for some positive constant $K$ and all edges $(u, v) \in S$ we have

$$d(u, v) \leq d'(\varphi(u), \varphi(v))/K \leq D \cdot d(u, v).$$

Note that the distortion of $\varphi$ (as given in Footnote 1) is the same as the distortion of the set of all edges.

**Definition 1.1 ($\epsilon$-slack distortion).** Given $\epsilon$, an embedding $\varphi : V \rightarrow V'$ has distortion $D$ with $\epsilon$-slack if a set of all but an $\epsilon$-fraction of edges has distortion at most $D$ under $\varphi$. 
We will also consider a stronger notion of slack, for which we need the following definition. Let \( \rho_u(\epsilon) \) be the radius of the smallest ball around \( u \) that contains at least \( \epsilon n \) nodes. Call an edge \( uv \) \( \epsilon \)-long if \( d_{uv} \geq \min(\rho_u(\epsilon), \rho_v(\epsilon)) \). Then there are at least \((1 - \epsilon)n^2\) edges that are \( \epsilon \)-long. For any such edge \( uv \), at least one end point \( u \) is at least as far from the other end point \( v \) as the \((\epsilon n)\)th closest neighbor of \( v \).

**Definition 1.2** \((\epsilon\text{-}unifor\text{m} \text{ slack distortion)}\). Given \( \epsilon \), an embedding \( \varphi : V \to V' \) has distortion \( D \) with \( \epsilon\text{-}unifor\text{m} \) slack if the set of all \( \epsilon\text{-}long \) edges has distortion at most \( D \).

Note that for an \( \epsilon\text{-}unifor\text{m} \) slack embedding, the number of ignored edges incident on any node is at most \( \epsilon n \).

While the above notions of embeddings with slack allow the map \( \varphi \) to depend on the slack \( \epsilon \), the following notion asks for a single map that is good for all \( \epsilon \) simultaneously.

**Definition 1.3** \((\text{gracefully degrading distortion)}\). An embedding \( \psi : V \to V' \) has a gracefully degrading distortion \( D(\epsilon) \) if, for each \( \epsilon > 0 \), the distortion of the set of all \( \epsilon\text{-}long \) edges is at most \( D(\epsilon) \).

**Our results.** We now make precise the main results described above and also describe some further results in the paper. Our first result shows that if we are allowed\( \epsilon n \) nodes. Call an edge \( uv \epsilon\text{-}long \) if \( d_{uv} \geq \min(\rho_u(\epsilon), \rho_v(\epsilon)) \). Then there are at least \((1 - \epsilon)n^2\) edges that are \( \epsilon\text{-}long \). For any such edge \( uv \), at least one end point \( u \) is at least as far from the other end point \( v \) as the \((\epsilon n)\)th closest neighbor of \( v \).

**Theorem 1.4.** For any source metric space \((V, d)\), any target metric space \( \ell_p, p \geq 1 \), and any parameter \( \epsilon > 0 \), we give the following two \( O(\log^{2 \epsilon} 1) \)-distortion embeddings:

(a) with \( \epsilon\text{-}slack \) into \( O(\log^{2 \epsilon} 1) \) dimensions, and

(b) with \( \epsilon\text{-}uniform \) slack into \( O(\log n \log^{2 \epsilon} 1) \) dimensions.

Both embeddings can be computed with high probability by randomized beacon-based algorithms.

These results extend Bourgain’s theorem on embedding arbitrary metrics into \( \ell_p, p \geq 1 \), with distortion \( O(\log^2 n) \) \([10]\) and are proved in a similar manner.

Note that the bounds on both the distortion as well as the dimension in Theorem 1.4(a) are independent of the number of nodes \( n \), which suggests that they could be extended to infinite metrics; this is further discussed in section 2. In part (b), the dimension is proportional to \( \log n \); we show that, for arbitrary metrics, this dependence on \( n \) is indeed inevitable. As an aside, let us mention that metrics of bounded doubling dimension do not need such a dependence on \( n \); in Slivkins \([43]\), these metrics are embedded into any \( \ell_p, p \geq 1 \), with \( \epsilon\text{-}uniform \) slack, distortion \( O(\log^{2 \epsilon} 1 \log n) \), and dimension \( (\log^{2 \epsilon} 1)O(\log^{2 \epsilon} 1) \).

We then study embeddings into trees. We extend the known results of probabilistic embedding into trees \([5, 6, 14, 7]\) to obtain embeddings with slack. In particular, we use the technique of Fakcharoenphol, Rao, and Talwar \([14]\) to obtain the following two results.

**Theorem 1.5.** For any input metric space \((V, d)\) and any parameter \( \epsilon > 0 \) there exists an embedding into a tree metric with \( \epsilon\text{-}uniform \) slack and distortion \( O(\frac{\log^{2 \epsilon} 1}{1}) \).

In fact, the tree metric in Theorem 1.5 is induced by a hierarchically separated tree (HST) \([5]\), which is a rooted tree with edge weights \( w_e \) such that \( w_e < w_{e'}/2 \) whenever \( e' \) is on the path from the root to edge \( e \).

**Theorem 1.6.** For any input metric space \((V, d)\), the randomized embedding of \([14]\) into tree metrics has expected gracefully degrading distortion \( D(\epsilon) = O(\frac{\log^{2 \epsilon} 1}{1}) \).\(^3\)

\(^3\)More formally, we show that if an edge \( uv \) is \( \epsilon\text{-}long \), then \( d_{uv} \leq E_T[d_T(u, v)] \leq O(\frac{\log^{2 \epsilon} 1}{1}) d_{uv} \), where \( d_T \) is the tree metric generated by the randomized algorithm in \([14]\).
Since tree metrics are isometrically embeddable into $L_1$, this immediately implies that we can embed any metric into $L_1$ with gracefully degrading distortion $D(\epsilon) = O(\log \frac{1}{\epsilon})$.

However, the dimension of the above embedding into $L_1$ may be prohibitively large. To overcome this hurdle and to extend this embedding to $\ell_p$, $p > 1$, we explore a different approach.

**Theorem 1.7.** Consider a metric space $(V,d)$ which admits $\beta$-padded decompositions. Then it can be embedded into $\ell_p$, $p \geq 1$, with $O(\log^2 n)$ dimensions and gracefully degrading distortion $D(\epsilon) = O(\beta)(\log \frac{1}{\epsilon})^{1/p}$.

For the reader unfamiliar with padded decompositions, let us mention that $\beta \leq O(\dim(V))$, the doubling dimension of the metric, which in turn is always bounded above by $O(\log n)$. Moreover, doubling metrics and metrics induced by planar graphs have $\beta = O(1)$; hence Theorem 1.7 implies that such metrics admit embeddings into $\ell_p$, $p \geq 1$, with gracefully degrading distortion $O(\log \frac{1}{\epsilon})^{1/p}$. Note that for $p > 1$ this result can be seen as a strengthening of Theorem 1.4(b) on embeddings with $\epsilon$-uniform slack.

The proof of Theorem 1.7 is technically the most involved part of the paper; at a high level, we develop a set of scale-based embeddings which are then combined together (as in most previous embeddings)—however, since the existing ways to perform this do not seem to guarantee gracefully degrading distortion, we construct new ways of defining distance scales.

Finally, we prove lower bounds on embeddings with slack: We give a very general theorem that allows us to convert lower bounds on the distortion and dimension of embeddings that depend only on $n = |V|$ into lower bounds in terms of the slack parameter $\epsilon$. This result works under very mild conditions and allows us to prove matching or nearly matching lower bounds for all of our results on $\epsilon$-slack embeddings. These lower bounds are summarized in Table 5.1 on page 2322.

**Related work.** This work is closely related to the large body of work on metric embeddings in theoretical computer science; see the surveys [24, 25] for a general overview of the area. Our results build on much of the previous work on embeddings into $\ell_p$, including [10, 33, 41, 34, 19, 30, 31], and on embeddings of metrics into distributions of trees [3, 5, 6, 20, 14, 7]. Among the special classes of metrics we consider are doubling metrics [4, 19, 44, 22]; the book by Heinonen [23] gives more background on the analysis of metric spaces.

All of these papers consider low-distortion embeddings without slack. Note that an embedding with $\epsilon = 1/2n^2$-slack or $\epsilon = 1/2n$-uniform-slack is the same as an embedding with no slack; for many of our results, plugging in these values of $\epsilon$ gives us the best known slackless results—hence our results can be viewed as extensions of these previous results.

The notion of embedding with slack can be viewed as a natural variant of metric Ramsey theory. The first work on metric Ramsey-type problems was by Bourgain, Figiel, and Milman [11], and a comprehensive study was more recently developed by Bartal and coworkers [8, 9]. In the original metric Ramsey problem we seek a large subset of the points in the metric space which admit a low-distortion embedding, whereas an embedding with slack provides low distortion for a subset of the pairs of points.

**Bibliographic note.** The results in this paper have been obtained independently by Abraham, Bartal, and Neiman, which led to a merged publication [1]. The results on lower bounds (section 5) and on embedding into distributions of trees (Theorem 1.6) were proved similarly by both groups. For the rest of the results, the
techniques are quite different. The two groups of authors have agreed to write up the full versions of their results separately.

**Extensions and further directions.** The main question left open by this work is whether every metric admits a low-dimensional embedding into $\ell_p$, $p \geq 1$, with gracefully degrading distortion $D(\epsilon)$. This has been answered affirmatively in Abraham, Bartal, and Neiman [2], with $D(\epsilon) = O(\log \frac{1}{\epsilon})$ and dimension $O(\log n)$, using a new type of more advanced metric decomposition. They also show a tight result of $O(1/\sqrt{\epsilon})$ distortion for $\epsilon$-slack embedding into a tree metric and improve the distortion in Theorem 1.7 by a factor of $\beta^{1/p}$.

For specific families of metrics it is still interesting to provide embeddings into $\ell_p$ with gracefully degrading distortion $D(\epsilon) = o(\log \frac{1}{\epsilon})$; recall that Theorem 4.1 gives such embeddings for decomposable metrics. In particular, we would like to ask this question for embedding arbitrary subsets of $\ell_1$ into $\ell_2$.

### 1.1. Notation and preliminaries.

Throughout the paper $(V, d)$ is the metric space to be embedded, and $d_{uv} = d(u, v)$ is the distance between nodes $u, v \in V$. Define the closed ball $B_u(r) = \{ v \in V \mid d_{uv} \leq r \}$. The distance between a node $u$ and set $S \subseteq V$ is denoted $d(u, S) = \min_{v \in S} d_{uv}$, and hence $d(u, V \setminus B_u(r)) > r$. We will assume that the smallest distance in the metric is 1 and the largest distance (or the diameter) is $\Phi_d$.

A coordinate map $f$ is a function from $V$ to $\mathbb{R}$; for an edge $uv$ define $f(uv) = |f(u) - f(v)|$. Call such map 1-Lipschitz if for every edge $f(uv) \leq d_{uv}$. For $k \in \mathbb{N}$ define $[k]$ as the set $\{0, 1, \ldots, k-1\}$.

**Doubling metrics and measures.** A metric space $(V, d)$ is $s$-doubling if every set $S \subseteq V$ of diameter $\Delta$ can be covered by $s$ sets of diameter $\Delta/2$; the doubling dimension of such a metric is $\lceil \log s \rceil$ [23, 19]. A doubling metric is one whose doubling dimension is bounded. A measure is $s$-doubling if the measure of any ball $B_u(r)$ is at most $s$ times larger than the measure of $B_u(r/2)$. It is known that for any $s$-doubling metric there exists an $s$-doubling measure; moreover, such measure can be efficiently computed [23, 22].

**Padded decompositions.** Let us recall the definition of a padded decomposition (see, e.g., [19, 30]). Given a finite metric space $(V, d)$, a positive parameter $\Delta > 0$, and $\beta : V \to \mathbb{R}$, a $\Delta$-bounded $\beta$-padded decomposition is a distribution $\Pi$ over partitions of $V$ such that the following conditions hold:

(a) For each partition $P$ in the support of $\Pi$, the diameter of every cluster in $P$ is at most $\Delta$.

(b) If $P$ is sampled from $\Pi$, then each ball $B_u(\Delta_{sP})$ is partitioned by $P$ with probability at most $\frac{1}{\beta(sP)}$.

For simplicity say that a metric admits $\beta$-padded decompositions (where $\beta$ is a number) if for every $\Delta > 0$ it admits a $\Delta$-bounded $\beta$-padded decomposition. It is known that any finite metric space admits $O(\log n)$-padded decomposition [5]. Moreover, metrics of doubling dimension $\dim_V$ admit $O(\dim_V)$-padded decompositions [19]; furthermore, if a graph $G$ excludes a $K_r$-minor (e.g., if it has treewidth $\leq r$), then its shortest-path metric admits $O(r^2)$-padded decompositions [27, 41, 15].

### 2. Embeddings with slack into $\ell_p$.

In this section we show that for any $\epsilon > 0$ any metric can be embedded into $\ell_p$ for $p \geq 1$ with $\epsilon$-slack and distortion $O(\log \frac{1}{\epsilon})$, thus resolving one of the two main questions left open by [28].

Let us fix $\epsilon > 0$ and write $\rho_u = \rho_u(\epsilon)$. Recall that an edge $uv$ is $\epsilon$-long if $d_{uv} \geq \min(\rho_u, \rho_v)$; call it $\epsilon$-good if $d_{uv} \geq 4 \min(\rho_u, \rho_v)$. We partition all of the $\epsilon$-long
edges into two groups, namely, those which are \(\epsilon\)-good and those which are not, and use a separate embedding (i.e., a separate block of coordinates) to handle each of the groups. Specifically, we handle \(\epsilon\)-good edges using a Bourgain-style embedding from [28], and for the rest of the \(\epsilon\)-long edges we use an auxiliary embedding such that for any edge \(uv\) the embedded \(uv\)-distance is \(\Theta(p_u + p_v)\). The combined embedding has dimension \(O(\log^2 \frac{1}{\epsilon})\) and achieves distortion \(O(\log \frac{1}{\epsilon})\) on a set of all but an \(\epsilon\)-fraction of edges.

There are several ways in which this result can be refined. First, we can ask for low \(\epsilon\)-uniform-slack distortion and require distortion \(O(\log \frac{1}{\epsilon})\) on the set of all \(\epsilon\)-long edges; we can indeed get this, but we have to boost the number of dimensions to \(O(\log n \log \frac{1}{\epsilon})\). As Theorem 2.2 shows, this increase is indeed required. We note that this logarithmic increase in the number of dimensions is not the case for doubling metrics: Slivkins [43] shows how these metrics are embedded into any \(\ell_p\) metrics with any \(\epsilon\)-uniform slack, distortion \(O(\log \frac{1}{\epsilon} \log \log \frac{1}{\epsilon})\), and dimension \(O(\log \frac{1}{\epsilon})\).

Second, this embedding can be computed in a distributed beacon-based framework. Here a small number of nodes are selected independently and uniformly at random and designated as beacons. Then the coordinates of each node are computed as a (possibly randomized) function of its distances to the beacons.

Third, note that, for the \(\epsilon\)-slack result, the target dimension is independent of \(n\), which suggests that this result can be extended to infinite metrics. To state such an extension, let us modify the notion of slack accordingly. Following [43], let us assume that an infinite metric space is equipped with a probability measure \(\mu\) on nodes. This measure induces a product measure \(\mu \times \mu\) on edges. We say that a given embedding \(\phi\) has distortion \(D\) with \((\epsilon, \mu)\)-slack if some set of edges of product measure at least \(1 - \epsilon\) incurs distortion at most \(D\) under \(\phi\). Note that, in the finite case, \(\epsilon\)-slack coincides with \((\epsilon, \mu)\)-slack when \(\mu\) is the counting measure, i.e., when all nodes are weighted equally.

In the embedding algorithm, instead of selecting beacons uniformly at random (i.e., with respect to the counting measure) we select them with respect to measure \(\mu\). The proof carries over without much modification; we omit it from this version of the paper.

**Theorem 2.1.** For any source metric space \((V, d)\), any target metric space \(\ell_p, p \geq 1\), and any parameter \(\epsilon > 0\), we give the following two \(O(\log \frac{1}{\epsilon})\)-distortion embeddings:

(a) with \(\epsilon\)-slack into \(O(\log^2 \frac{1}{\epsilon})\) dimensions, and

(b) with \(\epsilon\)-uniform slack into \(O(\log n \log \frac{1}{\epsilon})\) dimensions.

These embeddings can be computed with high probability by randomized beacon-based algorithms that use, respectively, only \(O(\frac{1}{\epsilon} \log \frac{1}{\epsilon})\) and \(O(\frac{1}{\epsilon} \log n)\) beacons.

**Proof.** Let \(\delta > 0\) be the desired total failure probability. The embedding algorithm is essentially the same for both parts, with one difference: We let \(k = O(\log \frac{1}{\epsilon} + \log \frac{1}{\epsilon})\) for part (a) and \(k = O(\log \frac{1}{\epsilon} + \log n)\) for part (b). We describe a centralized algorithm first and prove that it indeed constructs the desired embedding. Then we show how to make this algorithm beacon-based.

We use two blocks of coordinates of size \(kt\) and \(k\), respectively, where \(t = \lceil \log \frac{1}{\epsilon} \rceil\). The first block comes from a Bourgain-style embedding without the smaller distance scales. For each \(i \in [t]\) choose \(k\) independent random subsets of \(V\) of size \(2^i\) each; call them \(S_{ij}\), \(j \in [k]\). The first-block coordinates of a given node \(u\) are

\[
 f_{ij}(u) = (kt)^{-1/p} d(u, S_{ij}), \quad \text{where } i \in [t], \ j \in [k].
\]

For every node \(u\) and every \(j \in [k]\), choose a number \(\beta_{ui} \in \{-1, 1\}\) independently and
uniformly at random. The second-block coordinates of $u$ are $g_j(u) = k^{-1/p} \rho_u \beta_{uj}$, where $j \in [k]$. This completes the embedding.

For an edge $uv$, let $f(uv)$ and $g(uv)$ denote the $\ell_p$-distance between $u$ and $v$ in the first and the second block of coordinates, respectively. By construction, $f(uv) \leq d_{uv}$ and $g(uv) \leq \rho_u + \rho_v$. Moreover,

\begin{equation}
(2.2) \quad \text{for every } \epsilon\text{-good edge } uv, f(uv) \geq \Omega(d_{uv}/t) \text{ with probability } \geq 1 - t/2^{\Omega(k)}.
\end{equation}

Indeed, fix an $\epsilon$-good edge $uv$ and let $d = d_{uv}$. Let $\alpha_i$ be the minimum of the following three quantities: $\rho_u(2^{-i}), \rho_v(2^{-i})$, and $d/2$. The numbers $\alpha_i$ are nonincreasing; $\alpha_0 = d/2$. Moreover, since $uv$ is $\epsilon$-good, we have $\alpha_t \leq \min(\rho_u, \rho_v, d/2) \leq d/4$. By a standard Bourgain-style argument it follows that for each $i$ the event

$$\sum_j |d(u, S_{ij}) - d(v, S_{ij})| \geq \Omega(k)(\alpha_i - \alpha_{i+1})$$

happens with failure probability at most $1/2^{\Omega(k)}$. (We omit the details from this version of the paper.) Therefore, with failure probability at most $t/2^{\Omega(k)}$, this event happens for all $i \in [t]$ simultaneously, in which case

$$\sum_{ij} |d(u, S_{ij}) - d(v, S_{ij})| \geq \sum_{i \in [t]} \Omega(k)(\alpha_i - \alpha_{i+1}) = \Omega(k)(\alpha_0 - \alpha_t) \geq \Omega(kd),$$

so $f(uv) \geq \Omega(d/t)$ for the case $p = 1$. It is easy to extend this to $p > 1$ using standard inequalities. This proves the claim (2.2).

Furthermore, we claim that for each edge $uv$, $g(uv) = \Omega(\rho_u + \rho_v)$ with failure probability at most $1/2^{\Omega(k)}$. Indeed, let $N_j$ be the indicator random variable for the event $\beta_{uj} \neq \beta_{vj}$. Since $N_j$’s are independent and their sum $N$ has expectation $k/2$, by Chernoff bounds (Lemma A.1(a)) $N \geq k/4$ with the desired failure probability. This completes the proof of the claim.

Now fix an $\epsilon$-long edge $uv$ and let $d = d_{uv}$. Without loss of generality assume $\rho_u \leq \rho_v$; note that $\rho_u \leq d$. Since $B_u(\rho_u) \subseteq B_v(\rho_u + d)$, the cardinality of the latter ball is at least $\epsilon u$. It follows that $\rho_v \leq \rho_u + d$, so $g(uv) \leq \rho_u + \rho_v \leq 3d$. Since $f(uv) \leq d$, the embedded $uv$-distance is $O(d)$.

To lower-bound the embedded $uv$-distance, note that with failure probability at most $t/2^{\Omega(k)}$ the following happens: If edge $uv$ is $\epsilon$-good, then this distance is $\Omega(d/t)$ due to $f(uv)$; else it is $\Omega(d)$ due to $g(uv)$. For part (a) we use the Markov inequality to show that with failure probability at most $\delta$ this happens for all but an $\epsilon$-fraction of $\epsilon$-long edges. For part (b) we take a union bound to show that with failure probability at most $\delta$ this happens for all $\epsilon$-long edges. This completes the proof of correctness for the centralized embedding.

It remains to provide the beacon-based version of the algorithm. Let $S$ be the union of all sets $S_{ij}$. The Bourgain-style part of the algorithm depends only on distances to the $\Theta(k/\epsilon)$ nodes in $S$, so it can be seen as beacon-based, with all nodes in $S$ acting as beacons. To define the second block of coordinates we need to know the $\rho_u$’s, which we do not. However, we will estimate them using the same set $S$ of beacons.

Fix a node $u$. Let $B$ be the open ball around $u$ of radius $\rho_u$, i.e., the set of all nodes $v$ such that $d_{uv} < \rho_u$. Let $B'$ be the smallest ball around $u$ that contains at least $4\epsilon n$ nodes. Note that $S$ is a set of $ck/\epsilon$ beacons chosen independently and uniformly at random for some constant $c$. 

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In expectation at most $ck$ beacons land in $B$ and at least $4ck$ beacons land in $B'$. By Chernoff bounds (Lemma A.1(a) and (b) with failure probability at most $1/2^{Ω(k)}$) the following event $E_u$ happens: At most $2ck$ beacons land in $B$ and at least $2ck$ beacons land in $B'$. Rank the beacons according to their distance from $u$, and let $w$ be the $(2ck)$th closest beacon. Define our estimate of $\rho_u$ as $\rho_u = d_{uw}$. Note that if event $E_u$ happens, then $\rho_u$ lies between $\rho_u$ and $\rho_u(4\epsilon)$.

Consider a $4\epsilon$-good edge $uv$ such that $E_u$ and $E_v$ happen. Then (as in the non-beacon-based proof) we can upper-bound the embedded $uv$-distance by $O(d_{uv})$ and lower-bound it by $Ω(d_{uv}/t)$ with high probability. For part (a) we use the Markov inequality to show that with failure probability at most $δ$ event $E_u$ happens for all but an $ε$-fraction of nodes. For part (b) we take a union bound to show that with failure probability at most $δ$ this event happens for all nodes.

The following theorem lower-bounds the target dimension required for $ε$-uniform slack, essentially showing that in part (b) of the above theorem the dependence on $\log n$ is indeed necessary.

**Theorem 2.2.** For any $ε < \frac{1}{4}$ there is a metric space $(V, d)$ such that any $ε$-uniform slack embedding into $l_p$, $p \geq 1$, with distortion $D$ requires $Ω(\log_D n)$ dimensions.

**Proof.** Take a clique on $εn$ red and $(1 - ε)n$ blue nodes, assign length two to each of the blue-blue edges, and assign unit lengths to all of the remaining edges. Consider the metric induced by this graph. Now all of the blue-blue edges are $ε$-long, and thus any distortion-$D$ $ε$-uniform-slack embedding must maintain all of the distances between the blue vertices. But this is just a uniform metric on $(1 - ε)n$ nodes, and the lower bound follows by a simple volume argument.

**3. Embeddings into trees.** Probabilistic embedding of finite metric space into trees was introduced in [5]. Fakcharoenphol, Rao, and Talwar [14] proved that finite metric space embeds into a distribution of dominating trees with distortion $O(\log n)$ (slightly improving the result of [6]); other proofs can be found in [7]. In this section we exploit the technique of [14] to obtain embeddings with slack. First we show that it gives a probabilistic embedding of arbitrary metrics into tree metrics with expected gracefully degrading distortion $D(ε) = O(\log 1/ε)$. For technical convenience, we will treat $n$-point metrics as functions from $[n] \times [n]$ to reals. Note that all metrics $d_T$ generated by the algorithm in [14] are dominating; i.e., for any edge $uv$ we have $d(u, v) \leq d_T(u, v)$.

**Theorem 3.1.** For any input metric space $(V, d)$, let $d_T$ be the dominating HST metric on $V$ constructed by the randomized algorithm in Fakcharoenphol, Rao, and Talwar [14]. Then the embedding from $(V, d)$ to $(V, d_T)$ has expected gracefully degrading distortion $D(ε) = O(\log 1/ε)$. Specifically, for any parameter $ε > 0$ and any $ε$-long edge $uv$ we have

$$d_{uv} \leq E[|d_T(u, v)] \leq O(\log 1/ε) d_{uv}. \tag{3.1}$$

Since tree metrics are isometrically embeddable into $l_1$, it follows that we can embed any metric into $L_1$ with gracefully degrading distortion $D(ε) = O(\log 1/ε)$.

**Proof.** For simplicity let us assume that all distances in $(V, d)$ are distinct; otherwise we can perturb them a little bit and make them distinct, without violating the triangle inequality; see the full version of this paper for details. In what follows we will assume a working knowledge of the decomposition scheme in [14].

Let us fix the parameter $ε > 0$ and an $ε$-long edge $uv$, and let $d = d(u, v)$. Let us assume without loss of generality that $ρ_u(ε) \leq ρ_v(ε)$. Then $ρ_u(ε) \leq d$, so $|B_u(d)| \leq cn.$
Run the randomized algorithm of [14] to build a tree $T$ and the associated tree metric $d_T$. The decomposition scheme will separate $u$ and $v$ at some distance scale $2^i \geq d/2$. Let $\Delta$ be the maximum distance in the input metric. Under the distribution over tree metrics $d_T$ that is induced by the algorithm, the expected distance $E[d_T(u, v)]$ between $u$ and $v$ in tree $T$ is equal to the sum
\[
\sum_{i \geq \log d - 1} 4 \cdot 2^i \times \Pr[(u, v) \text{ first separated at level } 2^i].
\]
Look at the sum for $i$ such that $d/2 \leq 2^i < 4d$; this is at most $48d$. By the analysis of [14], the rest of the sum, i.e., the sum for $i \geq \log 4d$, is at most
\[
\sum_{i \geq \log 4d} 4 \cdot 2^i \times \frac{2d}{2^i \log |B_u, 2^i|}.
\]
Since the above sum telescopes, it is at most
\[8d \cdot 2\log(n/|B_u(d)|) \leq O(d \log 1/\epsilon),\]
which proves the second inequality in (3.1). The first inequality in (3.1) holds trivially because all metrics $d_T$ generated by the algorithm in [14] are dominating.

The above embedding into $\ell_1$ can be made algorithmic by sampling from the distribution and embedding each sampled tree into $\ell_1$ using a fresh set of coordinates; however, the number of trees now needed to give a small distortion may be as large as $\Omega(n \log n)$. We will see how to obtain gracefully degrading distortion with a smaller number of dimensions in the next section.

A slightly modified analysis yields an embedding into a single tree.

**Theorem 3.2.** For any source metric space $(V, d)$ and any parameter $\epsilon > 0$ there exists an embedding into a dominating HST metric with $\epsilon$-uniform slack and distortion $O(\frac{1}{\epsilon} \log \frac{1}{\epsilon})$.  

**4. Low-dimensional embeddings with gracefully degrading distortion.**  
In this section we prove our result on embeddings into $\ell_p$, $p \geq 1$, with gracefully degrading distortion.

**Theorem 4.1.** Consider a metric space $(V, d)$ which admits $\beta$-padded decompositions. Then it can be embedded into $\ell_p$, $p \geq 1$, with $O(\log^2 n)$ dimensions and gracefully degrading distortion $D(\epsilon) = O(\beta)(\log \frac{1}{\epsilon})^{1/p}$. The embedding procedure is given as a randomized algorithm which succeeds with high probability.

The proof of this theorem builds on the well-known embedding algorithms of Bourgain [10] and Linial, London, and Rabinovich [33] and combines ideas given in [41, 19, 28, 43, 30] with some novel ones. To the best of our understanding, the embeddings given in the previous papers do not directly give us gracefully degrading distortion, and hence the additional machinery indeed seems to be required.

Let us fix $k = O(\log n)$, where the constant will be specified later. We will construct an embedding $\varphi : V \to \ell_p$ with $7k^2$ dimensions; the coordinates of $\varphi$ will be indexed by triples $(i, j, l) \in [k] \times [k] \times [7]$.

We will show how to construct the map $\varphi$ in the rest of this section, which has the following conceptual steps. We first define a concrete notion of “distance scales” in section 4.1, in terms in which we can cast many previous embeddings, and specify the desired properties for the distance scales in our embedding. We then show how to construct the distance scales as well as the claimed embedding $\varphi$ in section 4.2 and show that it has gracefully degrading distortion in section 4.3.
4.1. Distance scales and scale bundles. Our algorithm, just like the algorithms in [10, 33, 41, 19, 28, 30, 31], operates on distance scales that start around the diameter of the metric and go all the way down to the smallest distance in the metric. Informally, the embedding $\varphi$ has a block of coordinates for each distance scale such that if the true $uv$-distance for some edge $uv$ is within this scale, then the $uv$-distance in these coordinates of $\varphi$ is roughly equal to the true distance. These blocks of coordinates are then combined into an embedding that works for all scales simultaneously.

Different embeddings use very different notions of distance scales; in cases like the Rao-style embeddings [41, 19], there are clear coordinates for each distance that is a power of 2—but in Bourgain-style embeddings, this is not the case. To be able to give a unified picture, let us formally define a distance scale $f$ to be a coordinate map $f : V \to \mathbb{R}$. A scale bundle $\{f_{ij}\}$ is then a collection of coordinate maps $f_{ij}$ such that, for every fixed index $j$ and node $u$, the values $f_{ij}(u)$ are decreasing with $i$.

We can now cast and interpret previous embeddings in this language: In the Bourgain-style embeddings [10, 33], $f_{ij}(u)$ is the radius of the smallest ball around $u$ containing $2^{n-1}$ nodes, and hence the cardinality of $B_u(f_{ij}(u))$ halves as we increase $i$. In the Rao-style embeddings, the scales are $f_{ij}(u) = \text{diameter}(V)/2^i$, and hence the distance scales halve as we increase $i$. The measured descent embedding in [30] essentially ensures a judicious mixture of the above two properties: As we increase $i$, the ball $B_u(f_{ij}(u))$ either halves in radius or halves in cardinality, whichever comes first.

For our embedding, we need both the radius and the cardinality of $B_u(f_{ij}(u))$ to halve—and hence we have to define the scale bundles accordingly. This would be easy to achieve by itself; however, to give good upper bounds on the embedded distance, we also need each distance scale to be sufficiently smooth, by which we mean that all of the distance scales $f_{ij}$ must themselves be 1-Lipschitz. In other words, we want that $|f_{ij}(u) - f_{ij}(v)| \leq d(u,v)$. The construction of the scale bundle $\{f_{ij}\}$ with both halving and smoothness properties turns out to be a bit nontrivial, the details of which are given in the next section.

4.2. The embedding algorithm. Let us construct the embedding for Theorem 4.1. We have not attempted to optimize the multiplicative constant for distortion, having chosen the constants for ease of exposition while ensuring that the proofs work.

First we will construct a scale bundle $\{f_{ij} : i, j \in [k]\}$. For a fixed $j$, the maps $f_{ij}$ are constructed by an independent random process, inductively from $i = 0$ to $i = k - 1$. We start with $f_{0,j}(\cdot)$ equal to the diameter $\Phi_d$ of the metric. Given $f_{ij}$, we construct $f_{i+1,j}$ as follows. Let $U_{ij}$ be a random set such that each node $u$ is included independently with probability $1/|B_u(4f_{ij}(u))|$. Assuming $U_{ij}$ is nonempty, define $f_{i+1,j}(u)$ as the minimum of $d(u,U_{ij})$ and $f_{ij}(u)/2$. If $U_{ij}$ is empty, set $f_{i+1,j}(u) = f_{ij}(u)/2$. This completes the construction of the scale bundle.

To proceed, let us state a lemma that captures, for our purposes, the structure of the source metric space: This is the only place in the proof of Theorem 4.1 where we use padded decomposition.

**Lemma 4.2.** Consider a metric space $(V,d)$ which admits $\beta$-padded decompositions. Then for any 1-Lipschitz coordinate map $f$ and any $p \geq 1$ there is a randomized embedding $g$ into $\ell_p$ with $t = 6$ dimensions so that

(a) each coordinate of $g$ is positive, 1-Lipschitz, and upper-bounded by $f$; and

(b) if $f(u)/d_{uv} \in [\frac{1}{4}; 4]$ for some edge $uv$, then, with probability $\Omega(1)$,

\begin{equation}
\|g(u) - g(v)\|_p \geq \Omega(d_{uv} t^{1/p}/\beta).
\end{equation}
In short, this lemma transforms a “smooth” distance scale \( f \) into a “smooth” low-dimensional embedding \( g \) which approximately preserves distances along the “relevant” edges. Here “smooth” means “1-Lipschitz,” an edge \((u, v)\) is relevant to \( f \) if \( d_{uv} \approx f(u) \) or \( d_{uv} \approx f(v) \), and distances are preserved in the sense of (4.1). Once the relevant edges are taken care of, we want the coordinates of \( g \) to be as small as possible in order to upper-bound the embedded distance on larger distance scales.

Sections 4.4 and 4.6 contain two different proofs of this lemma; the first one uses padded decomposition techniques from [19, 30], and the other uses some Bourgain-style ideas [10, 33] which we believe are novel and possibly of independent interest.\(^4\)

Fix a pair \( i, j \in [k] \). Apply Lemma 4.2 to the map \( f_{ij} \), and obtain a 6-dimensional embedding; denote these 6 coordinates as \( g_{(i, j, l)} \), \( 1 \leq l \leq 6 \). Let \( W_{ij} \) be a random set such that each node \( u \) is included independently with probability \( 1 / |B_u(f_{ij}(u)/2)| \). Define \( g_{(i, j, 0)}(u) \) as the minimum of \( f_{ij}(u) \) and \( d(u, W_{ij}) \). Finally, we set

\[
\varphi_{(i, j, l)} = k^{-1/p} g_{(i, j, l)}.
\]

**Lemma 4.3.** The maps \( f_{ij} \), \( g_{ij} \), and \( \varphi_{(i, j, l)} \) are 1-Lipschitz.

**Proof.** Indeed, \( f_{(0,j)} \) is 1-Lipschitz by definition, and the inductive step follows since the min of two 1-Lipschitz maps is 1-Lipschitz. For the same reason, the maps \( g_{(i, j, l)} \) are 1-Lipschitz as well, and therefore so are the maps \( \varphi_{(i, j, l)} \). \( \square \)

Since \( k = O(\log n) \), it immediately follows that the embedded distance is at most \( O(\log n) \) times the true distance. In the next section we will prove a sharper upper bound of \( O(d_{uv})(\log \frac{1}{\epsilon})^{1/p} \) for any \( \epsilon \)-long edge \( uv \) and a lower bound \( \Omega(d_{uv}/\beta) \) for any edge.

**4.3. Analysis.** In this section we complete the proof of Theorem 4.1 by giving bounds on the stretch and contraction of the embedding \( \varphi \). The following definition will be useful: For a node \( u \), an interval \([a, b]\) is \( u \)-broad if \( a \) or \( b \) is equal to \( d_{uv} \) for some \( v \), \( a \leq b/4 \) and \( |B_u(a)| \leq \frac{1}{32} |B_u(b)| \).

Let us state two lemmas that capture the useful properties of the maps \( f_{ij} \) and \( g_{(i, j, 0)} \), respectively; note that these properties are independent of the doubling dimension of the underlying metric. The proofs are deferred to section 4.5.

**Lemma 4.4.** With high probability it is the case that

(a) for any 1-Lipschitz maps \( f_{ij}' \) \( \leq f_{ij} \) and any \( \epsilon \)-long edge \( uv \) it is the case that \( \sum_{ij} f_{ij}(uv) \leq O(kd_{uv} \log \frac{1}{\epsilon}) \).

(b) for any node \( u \) each \( u \)-broad interval contains values \( f_{ij} \) for \( \Omega(k) \) different values of \( j \).

**Lemma 4.5.** Fix edge \( uv \) and indices \( ij \); let \( R = f_{ij}(uv) \) and \( d = d_{uv} \). Given that \( R \geq 4d \) and \( |B_u(d/4)| = c |B_u(R)| \), the event \( g_{(i, j, 0)}(uv) \geq \Omega(d) \) happens with conditional probability \( \Omega(c) \).

**Proof of Theorem 4.1.** Recall that the final embedding \( \varphi \) is defined by (4.2). Fix an \( \epsilon \)-long edge \( uv \), and let \( d = d_{uv} \). Since \( g_{(i, j, l)} \leq f_{ij} \) for each \( l \), by Lemma 4.4(a) the embedded \( uv \)-distance is upper-bounded by \( O(d \log \frac{1}{\epsilon}) \) for \( p = 1 \); the same argument gives an upper bound of \( O(d)(\log \frac{1}{\epsilon})^{1/p} \) for \( p > 1 \).

It remains to lower-bound the embedded \( uv \)-distance by \( \Omega(d/\beta) \), where \( \beta \) is the parameter in Theorem 4.1 and Lemma 4.2. Denote by \( g_{ij}(uv) \) the total \( f_p \)-distance between \( u \) and \( v \) in the coordinates \( g_{(i, j, l)} \), \( l \geq 1 \). Denote by \( \mathcal{E}_{ij} \) the event that

\(^4\) More precisely, the second proof is for the important special case when \( \beta \) is the doubling dimension. In this proof the target dimension becomes \( t = O(\beta \log \beta) \), which results in target dimension \( O(\log^2 n)(\beta \log \beta) \) in Theorem 4.1.
and a mapping \( f \) is at least \( \Omega(d/\beta) \). It suffices to prove that with high probability events \( E_{ij} \) happen for at least \( \Omega(k) \) \((i, j)\)-pairs. We consider two cases, depending on whether \( \rho_u(\varepsilon/32) \geq d/4 \).

Case a. If \( \rho_u(\varepsilon/32) \geq d/4 \), then the interval \( I = [d/4; d] \) is \( u \)-broad, so by Lemma 4.4(b) there are \( \Omega(k) \) different \( j \)'s such that \( f_{ij}(u) \in I \) for some \( i \). By Lemma 4.2 and Chernoff bounds (Lemma A.1(a)) for \( \Omega(k) \) of these \( ij \) pairs, we have \( g_{ij}(uv) \geq \Omega(d/\beta) \), Case a complete.

Case b. Assume \( \rho_u(\varepsilon/32) < d/4 \); consider interval \( I = [d; \max(4d, \rho_u(32\varepsilon))] \). We claim that

\[
\Pr[E_{ij} \mid f_{ij}(u) \in I] \geq \Omega(1) \quad \text{for each } (i, j)\text{-pair.}
\]

Indeed, fix \( ij \) and suppose \( f = f_{ij}(u) \in I \). There are two cases \( f \in [d; 4d] \) and \( f \in (4d; \rho_u(32\varepsilon)) \). In the first case by Lemma 4.2 \( g_{ij}(uv) \geq \Omega(d/\beta) \) with conditional probability at least \( \Omega(1) \). In the second case

\[
|B_u(d/4)| \geq \varepsilon n/32 \geq 2^{-10} (32\varepsilon n) \geq 2^{-10} |B_u(f)|,
\]

so by Lemma 4.5 \( g_{(i, j, 0)}(uv) \geq \Omega(d) \) with conditional probability \( \Omega(1) \). This completes the proof of (4.3).

Let \( X_j \) be the indicator variable of the following random event: \( E_{ij} \) and \( f_{ij}(u) \in I \) for some \( i \). Since the interval \( I \) is \( u \)-broad, by Lemma 4.4(b) there are \( \Omega(k) \) different \( j \)'s such that \( f_{ij}(u) \in I \) for some \( i \). Let \( J \) be the set of all such \( j \)'s. Then, conditional on \( J \), \( \{X_j, j \in J\} \) are \( \Omega(k) \) independent 0-1 random variables of expectation \( \Omega(1) \). By Chernoff bounds (Lemma A.1(a)) their sum is \( \Omega(1) \) with high probability, completing the proof for Case b.

4.4. Analysis: Proof of Lemma 4.2. In this section we use padded decomposition techniques from [19, 30] to prove Lemma 4.2. Let us recall the definitions of a padded decomposition and a decomposition bundle [19, 30].

DEFINITION 4.6. Given a finite metric space \((V, d)\), a positive parameter \( \Delta > 0 \), and a mapping \( \beta : V \rightarrow \mathbb{R} \), a \( \Delta \)-bounded \( \beta \)-padded decomposition is a distribution \( \Pi \) over partitions of \( V \) such that the following conditions hold.

(a) For each partition \( P \) in the support of \( \Pi \), the diameter of every cluster in \( P \) is at most \( \Delta \).

(b) If \( P \) is sampled from \( \Pi \), then each ball \( B_x(\Delta/\beta(x)) \) is partitioned by \( P \) with probability \( > 1/3 \).

Given a function \( \beta : V \times \mathbb{Z} \rightarrow \mathbb{R} \), a \( \beta \)-padded decomposition bundle on \( V \) is a set of padded decompositions \( \{\eta(i) : i \in \mathbb{Z}\} \) such that each \( \eta(i) \) is a \( 2^i \)-bounded \( \beta(\cdot, i) \)-padded decomposition of \( V \).

If a metric admits a \( \beta \)-padded decomposition bundle such that \( \beta \) is constant, we simply say that this metric admits \( \beta \)-padded decompositions.

The randomized construction. Let \( \eta \) be a \( \beta \)-padded decomposition bundle. For each \( s \in \mathbb{Z} \), let the decomposition \( P_s \) be chosen according to the distribution \( \eta(s) \). We denote \( P_s(x) \) to be the unique cluster in \( P_s \) containing \( x \).

Moreover, for \( s \in \mathbb{Z} \), let \( \{\sigma_s(C) : C \subseteq V\} \) be independently and identically distributed (i.i.d.) unbiased \( \{0, 1\}\}-random variables. Let \( T = \{0, 1, \ldots, 5\} \). Let \( s(x) := \lceil \log_2 f(x) \rceil \). For each \( t \in T \), we define a (random) subset

\[
W^t := \{ x \in V : \sigma_{s(x)-t}(P_{s(x)-t}(x)) = 0 \},
\]

from which we obtain \( g_t(\cdot) = \min\{d(\cdot, W^t), f(\cdot)\} \).
Bounding the contraction of the embedding. We fix vertices \( x, y \in V \) and let \( d = d(x, y) \). Consider the embedded distance between them. The aim is to show that, under some condition, there exists \( t \) such that \( |g_t(x) - g_t(y)| \geq \rho d \) happens with constant probability, where \( \rho \) depends on the \( \beta \)-padded decomposition bundle.

**Lemma 4.7.** Suppose \( f(x) \in [\frac{d}{4}, 4d] \) and \( t \in \mathbb{T} \) is the integer such that \( s := s(x) - t \) satisfies \( 2^s \in [d/8, d/4] \). Let \( J := \{-1, 0, 1\} \) and \( \rho := \min\left\{ \frac{1}{32s(x, y)} : s \in x + J \right\} \). Then the event \( |g_t(x) - g_t(y)| \geq \rho d \) happens with probability at least \( 1/64 \).

**Proof.** Consider the random process that determines the coordinate \( g_t \). We like to show that the union of the following two disjoint events happens with constant probability, which implies our goal. There are two cases.

**Case 1.** The set \( W^t \) contains \( x \) but is disjoint with \( B_y(\rho d) \).

**Case 2.** The set \( W^t \) contains no points from \( B_x(2\rho d) \) but at least one point from \( B_y(\rho d) \).

Let us define the following auxiliary events.

- Event \( E_1 \) occurs when \( x \) is contained in \( W^t \).
- Event \( E_2 \) occurs when \( W^t \) is disjoint with \( B_y(\rho d) \).
- Event \( E_3 \) occurs when, for all \( z \in B_x(2\rho d) \) and \( s \in s + J \), \( x \) and \( z \) are in the same cluster in \( \eta(s) \).
- Event \( E_4 \) occurs if, for all \( s \in s + J \), \( \sigma_s(P_s(x)) = 1 \).

Observe that the event \( E_1 \cap E_2 \) implies the event in Case 1. Note that, given a decomposition \( \eta(s) \), the point \( x \) lies in a cluster different from those intersecting \( B_y(\rho d) \), because \( 2^s < \frac{d}{4} < (1 - \rho)d \). Hence the events \( E_1 \) and \( E_2 \) are conditionally independent, given \( \eta(s) \); this in turn implies that

\[
\Pr[E_1 \cap E_2 | \eta(s)] = \Pr[E_1 | \eta(s)] \Pr[E_2 | \eta(s)] = \frac{1}{4} \Pr[E_2 | \eta(s)].
\]

Since this fact holds for all decompositions \( \eta(s) \), it follows that \( \Pr[E_1 \cap E_2] = \frac{1}{4} \Pr[E_2] \).

Observe that the event \( E_3 \cap E_4 \cap \overline{E_2} \) implies the event in Case 2. This follows from the fact that \( |s(x) - s(z)| \in J \). Since \( f(x) \geq \frac{d}{4} \), \( f \) is 1-Lipschitz, and \( d(x, z) \leq 2\rho d \leq \frac{d}{4} \), it follows that \( f(x) \) and \( f(z) \) are within a multiplicative factor of 2 from each other. Hence \( s(x) \) and \( s(z) \) differ by at most one. Again, given the decompositions \( \eta(s) \), \( s \in s + J \), the event \( E_4 \) is independent of the event \( E_3 \cap \overline{E_2} \). Hence

\[
\Pr[E_3 \cap E_4 \cap \overline{E_2}] = \Pr[E_4] \Pr[E_3 \cap \overline{E_2}] = \frac{1}{16} \Pr[E_3 \cap \overline{E_2}].
\]

Finally, it follows that the union of the events in Cases 1 and 2 happens with probability at least

\[
\frac{1}{2} \Pr[E_2] + \frac{1}{8} \Pr[E_3 \cap \overline{E_2}] \geq \frac{1}{8} \Pr[E_3 \cap \overline{E_2}] = \frac{1}{8} \Pr[E_3].
\]

In order to show that \( E_3 \) happens with constant probability, we make use of the properties of \( \beta \)-padded decomposition bundle. Since for all \( s \in s + J \) we have

\[
2\rho d \leq \frac{d}{32} \beta(x, s) \cdot d \leq 2^s / \beta(x, s),
\]

it follows that \( E_3 \) happens with probability at least \( 1/8 \). Therefore, it follows that the desired event happens with probability at least \( 1/64 \). \( \square \)

**4.5. Analysis: Maps \( f_{ij} \) and \( g_{(i, j, o)} \).** In this subsection we prove Lemmas 4.4 and 4.5. First we prove part (a) of Lemma 4.4, which is essentially the upper bound on the embedded distance for the case \( p = 1 \). We start with a local smoothness property of the sets \( U_{ij} \).
Claim 4.8. Fix $i,j \in [k]$ and an edge $uv$. Condition on the map $f_{ij}$; i.e., pause our embedding algorithm right after $f_{ij}$ is constructed; let $r = f_{ij}(u)$. If $d_{uv} \leq r/4$, then
\[
\Pr[v \in U_{ij}] \leq 1/|B_u(r)| \leq \Pr[v \in U_{(i+3,j)}].
\]

Proof. Let $B = B_u(r)$. For the right-hand side inequality, letting $r' = f_{(i+3,j)}(v)$ we have
\[
4r' \leq f_{ij}(v)/2 \leq (r + d_{uv})/2 \leq 5r/8,
\]
so $d_{uv} + 4r' < r$. It follows that $B_v(r') \subset B$, so $v \in U_{(i+3,j)}$ with probability $1/|B_v(r')| \geq 1/|B|$.

For the left-hand side inequality, let $r' = f_{ij}(v)$ we have
\[
4r' \geq 4(r - d_{uv}) \geq r + d_{uv},
\]
so $B \subset B_v(r')$. Therefore, $v \in U_{ij}$ with probability $1/|B_v(r')| \geq 1/|B|$. \hfill \square

Fix a node $u$; for simplicity assume $k = 4k_0 + 1$ for some $k_0 \in \mathbb{N}$. Let $B_{ij} = B_u(f_{ij})$, and let $X_{ij}$ be the indicator random variable for the event that $|B_{(4i+4,j)}| \leq |B_{(4i,j)}|/2$. Note that, for a fixed $j$, the random variables $X_{ij}$ are not independent. However, we can show that, given all previous history, the $ij$th event happens with at least a constant probability.

Claim 4.9. For each $i \in [k_0]$, $j \in [k]$, and $q = 1 - e^{-1/2}$ we have
\[
\Pr[X_{ij} = 1 | f_{ij}, l < i] \geq q.
\]

Proof. Indeed, fix $ij$, and let $f = f_{(4i,j)}(u)$ and $f' = f_{(4i+4,j)}(u)$. Let $r$ be the radius of the smallest ball around $u$ that contains at least $|B_{(4i,j)}|/2$ nodes, and let $B = B_u(r)$.

Clearly, $X_{ij} = 1$ if and only if $f' \leq r$. By definition of $f_{ij}$'s we have $f' \leq f/16$, so we are done if $r \geq f/16$. Else by Claim 4.8 any node $v \in B$ included into the set $U_{(4i+3,j)}$ with probability at least $1/2|B|$, so the probability of including at least one node in $B$ into this set (in which case $f' \leq r$) is at least $1 - (1 - 1/2|B|)|B| \geq q$. \hfill \square

For a random variable $X$ define the distribution function $F_X(t) = \Pr[X < t]$. For two random variables $X$ and $Y$, say $Y$ stochastically dominates $X$ (written as $Y \succeq X$ or $X \preceq Y$) if $F_Y(t) \leq F_X(t)$ for all $t \in \mathbb{R}$. Note that if $X \succeq Y$, then $X \preceq Y$. Consider a sequence of i.i.d. Bernoulli random variables $\{Y_i\}$ with success probability $q$. By Claim 4.9 and Lemma A.3 (proved in Appendix A) we have the following:

\[
(4.5) \sum_{i=0}^{t} X_{ij} \geq \sum_{i=0}^{t} Y_i \text{ for any } t \in [k_0] \text{ and each } j \in [k].
\]

We’ll use (4.5) to prove the following crucial claim.

Claim 4.10. Fix node $u$ and $\epsilon > 0$; for each $j$ let $T_j$ be the smallest $i$ such that $f_{ij}(u) \leq \rho_u(\epsilon)$ or $k$ if no such $i$ exists. Then $\sum_j T_j = O(k \log \frac{1}{\epsilon})$ with high probability.

Proof. Let $\alpha = \lceil \log \frac{1}{\epsilon} \rceil$. Let $L_j$ be the smallest $t$ such that $\sum_{i=0}^{t} X_{ij} \geq \alpha$ or $k_0$ if such $t$ does not exist; note that $T_j \leq 4L_j$. For the sequence $\{Y_i\}$, let $Z_r$ be the number of trials between the $(r - 1)$th success and the $r$th success. Let $A_j = \sum_{r=1}^{\alpha} Z_r$ and $Z = \sum_{r=1}^{k_0} Z_r$. By (4.5) for any integer $t \in [k_0]$

\[
(4.6) \Pr[L_j > t] = \Pr \left[ \sum_{i=0}^{t} X_{ij} < \alpha \right] \leq \Pr \left[ \sum_{i=0}^{t} Y_i < \alpha \right] = \Pr \left[ \sum_{r=1}^{\alpha} Z_r > t \right] = \Pr[A_1 > t].
\]
Since \( \{A_j\} \) are i.i.d., by (4.6) and Lemma A.2 it follows that \( \sum_j L_j \geq \sum_j A_j = Z \).

Therefore, by Lemma A.4

\[
\Pr \left[ \sum_j T_j > 8k\alpha/q \right] \leq \Pr \left[ \sum_j L_j > 2k\alpha/q \right] \leq \Pr[Z > 2k\alpha/q] < (0.782)^{k\alpha},
\]

which is at most \( 1/n^3 \) when \( k = O(\log n) \) with large enough constant. \( \square \)

Now we have all tools to prove Lemma 4.4(a).

Proof of Lemma 4.4(a). Use \( T_j = T_j(u) \) from Claim 4.10. Fix some \( \epsilon \)-long edge \( uv \), and let \( d = d_{uv} \). Let \( t_j = \max(T_j(u), T_j(v)) \). Then by the 1-Lipschitz property \( f'_{ij}(uv) \leq d \) for all \( i,j \); moreover, for any \( i,j \) such that \( i \geq t_j \) both \( f_{ij}(u) \) and \( f_{ij}(v) \) are at most \( d/2^{i-t_j} \). Then \( f'_{ij}(uv) \) is at most twice that much (since \( f'_{ij} \leq f_{ij} \)), so taking the sum of the geometric series we see that

\[
\sum_{ij} f'_{ij}(uv) \leq \sum_j \left( dt_j + \sum_{i\geq t_j} \frac{d}{2^{i-t_j}} \right) \leq \sum_j O(dt_j) = O\left( kd\log \frac{1}{\epsilon} \right),
\]

where the last inequality follows by Claim 4.10. \( \square \)

To prove part (b) of Lemma 4.4, let us recall the definition of a \( u \)-broad interval: For a node \( u \), an interval \( [a, b] \) is \( u \)-broad if \( a \) or \( b \) is equal to \( d_{uv} \) for some \( v \), \( a \leq b/4 \) and \( |B_u(a)| \leq \frac{1}{4}|B_u(b)| \).

Proof of Lemma 4.4(b). It suffices to consider the \( u \)-broad intervals \( [a, b] \) such that one of the end points is equal to \( d_{uv} \) for some \( v \) and the other is the largest \( a \) or the smallest \( b \), respectively, such that the interval is \( u \)-broad. Call these intervals \( u \)-interesting; note that there are at most \( 2n \) such intervals for each \( u \).

Fix node \( u \) and a \( u \)-broad interval \( I = [a, b] \), fix \( j \), and let \( r_i = f_{ij}(u) \). It suffices to show that with constant probability some \( r_i \) lands in \( I \). Indeed, then we can use Chernoff bounds (Lemma A.1(a)), and then we can take the union bound over all nodes \( u \) and all \( u \)-interesting intervals.

Denote by \( \mathcal{E}_i \) the event that \( r_i > b \) and \( r_{i+1} < a \); note that these events are disjoint. Since some \( r_i \) lands in \( I \) if and only if none of the \( \mathcal{E}_i \)'s happen, we need to bound the probability of \( \cup \mathcal{E}_i \) away from \( 1 \).

For each integer \( l \geq 0 \) define the interval

\[
I_l = [\rho_u(\epsilon 2^l), \rho_u(\epsilon 2^{l+1})], \text{ where } \epsilon n = |B_u(b)|.
\]

For each \( \alpha \in \{0, 1, 2, 3\} \) let \( N_{(i,\alpha)} \) be the number of \( i \)'s such that \( r_{4i+\alpha} \in I_l \). We claim that \( E[N_{(i,\alpha)}] \leq 1/q \).

Consider the case \( \alpha = 0 \); other cases are similar. Let \( N_l = N_{(i,0)} \), and suppose \( N_l \geq 1 \). Let \( i_0 \) be the smallest \( i \) such that \( r_{4i} \leq I_l \). Then \( N_l \geq t \) implies \( X_{ij} = 0 \) for each \( i \in [i_0; i_0 + t - 2] \). Recall that the construction of the maps \( f_{ij} \) starts with \( f_{(0,j)} \). Given the specific map \( f = f_{(i_0,j)} \), the construction of the maps \( f_{ij}, i > i_0 \), is equivalent to a similarly defined construction that starts with \( f_{(i_0,j)} = f \). Therefore, by (4.5) (applied to this modified construction) we have

\[
\Pr[N_l \geq t] \leq \Pr \left[ \sum_{\beta=0}^{t-2} X_{(i_0+\beta,j)} = 0 \right] \leq \Pr \left[ \sum_{\beta=0}^{t-2} Y_{\beta} = 0 \right] = (1 - q)^{t-1},
\]

\[
E[N_l] = \sum_{t=1}^{\infty} \Pr[N_l \geq t] \leq \sum_{t=1}^{\infty} (1 - q)^{t-1} = \frac{1}{q},
\]
claim proved. For simplicity assume \( k = 4k_0 + 1 \); it follows that
\[
(4.7) \quad \sum_{i=0}^{k-1} \Pr[r_i \in I_l] = \sum_{\alpha=0}^{k_0-1} \sum_{i=0}^{3} \Pr[r_{4i+\alpha} \in I_l] = \sum_{\alpha=0}^{3} E[N_{(l,\alpha)}] \leq 4/q.
\]

By Claim 4.8 if \( r_i \in I_l \), then \( r_{i+1} \leq a \) with conditional probability at most \( |B_u(a)|/|B_u(r_u)| \leq 2^{-l}/32 \). Therefore, \( \Pr[E_i \mid r_i \in I_l] \leq 2^{-l}/32 \). By (4.7) it follows that
\[
\Pr[E_i] = \frac{1}{32} \sum_{l=0}^{\infty} 2^{-l} \sum_{i=0}^{k-1} \Pr[r_i \in I_l] \leq \frac{1}{8q} \sum_{l=0}^{\infty} 2^{-l} = \frac{1}{4q} < 1,
\]
so some \( r_i \) lands in \( I \) with at least a constant probability. \( \square \)

It remains to prove Lemma 4.5 about the maps \( g_{(i,j,0)} \).

**Proof of Lemma 4.5.** Let’s pause our embedding algorithm right after the map \( f_{ij} \) is chosen and consider the probability space induced by the forthcoming random choices. Let \( X_w = f_{ij}(w) \). First we claim that
\[
(4.8) \quad \Pr[|g_{(i,j,0)}(u) - r| \leq X_u/8] \geq \Omega(\beta_r),
\]
where \( \beta_r = |B_u(r)|/|B_u(X_u)| \). Indeed, suppose \( r \leq X_u/8 \), let \( B = B_u(r) \), and consider any \( w \in B \). Then by (4.11)
\[
\Pr[w \in W_{ij}] = 1/|B_w(X_w/2)| \geq 1/|B_u(X)| \geq \beta_r |B|,
\]
\[
\Pr[|g_{(i,j,0)}(u) - r|] = \Pr[W_{ij} \text{ hits } B] \geq 1 - (1 - \beta_r |B|)^{|B|} \geq 1 - e^{-\beta_r} \geq \Omega(\beta_r),
\]
proving (4.8). Now let \( B = B_u(X_u/8) \); then by (4.11) any \( w \in B \) is included into the set \( W_{ij} \) with probability at most \( 1/|B| \), so
\[
(4.9) \quad \Pr[|g_{(i,j,0)}(v) - X_v/8|] = \Pr[W_{ij} \text{ misses } B] \geq (1 - 1/|B|)^{|B|} \geq 1/4.
\]

Finally, let’s combine (4.8) and (4.9) to prove the claim. Let \( r = d/4 \), and suppose \( X \geq 4d \). Since \( X_v \geq X - d_u \geq 3d \), by (4.9) event \( g_{(i,j,0)}(v) \geq 3d/8 \) happens with probability at least \( 1/4 \). This event and the one in (4.8) are independent since they depend only on what happens in the balls \( B_u(d/4) \) and \( B_u(3d/8) \), respectively, which are disjoint. Therefore, with probability at least \( \Omega(\beta_r) \) both events happen, in which case \( g_{(i,j,0)}(uv) \geq d/8 \). \( \square \)

**4.6. A Bourgain-style proof of Lemma 4.2 for doubling metrics.** In this section we use the ideas of [10, 33] to derive an alternative proof of Lemma 4.2 for the important special case when \( \beta \) is the doubling dimension. In this proof the target dimension becomes \( t = O(\beta \log \beta) \), which results in target dimension \( O(\beta \log \beta) \) in Theorem 4.1.

Let us note that in the well-known embedding algorithms of Bourgain [10] and Linial, London, and Rabionovich [33] any two nodes are sampled with the same probability, i.e., with respect to the counting measure. Here use a nontrivial extension of Bourgain’s technique where we sample with respect to a doubling measure transformed with respect to a given 1-Lipschitz map.
We state our result as follows.

**Lemma 4.11.** Consider a finite metric space \((V, d)\) equipped with a nondegenerate measure \(\mu\) and a 1-Lipschitz coordinate map \(f\); write \(f_u = f(u)\). For every node \(u\) let

\[
\beta_\mu(u) = 2\mu[\mathcal{B}_u(f_u)] / \mu[\mathcal{B}_u(f_u/16)].
\]

Then for any \(k, t \in \mathbb{N}\) there is a randomized embedding \(g\) into \(\ell_p\), \(p \geq 1\), with dimension \(kt\) so that

1. each coordinate map of \(g\) is 1-Lipschitz and upper-bounded by \(f\); and
2. \(\|g(u) - g(v)\|_p \geq \Omega(d_{uv}/t)(kt)^{1/p}\) with failure probability at most \(1/t^{2\Omega(k)}\) for any edge \(uv\) such that

\[
(4.10) \quad f(u)/d_{uv} \in [1/4, 4] \text{ and } \max_{w \in \{u, v\}} \beta_\mu(w) \leq 2^t.
\]

To prove Lemma 4.2 for a metric of doubling dimension \(\beta\), recall that for any such metric there exists a \(2^\beta\)-doubling measure \(\mu\). Plug this measure in Lemma 4.11, with \(t = 4\beta + 1\) and \(k = O(\log \beta)\); note that \(\beta_\mu(u) \leq 2^t\) for every node \(u\). We get the embedding in \(\ell_p\) with \(O(\beta \log \beta)\) dimensions that satisfies the conditions in Lemma 4.2.

We’ll need the following simple fact:

(4.11) If \(d_{uv} \leq f(u)/8\) for some edge \(uv\), then \(\mathcal{B}_u(f(u)/8) \subset \mathcal{B}_v(f(v)/2) \subset \mathcal{B}_u(f(u))\).

Indeed, letting \(f_u = f(u)\) the first inclusion follows since \(f_u/2 \geq (f_u - d_{uv})/2 \geq f_u/8 + d_{uv}\), and the second one holds since \(d_{uv} + f_u/2 \leq d_{uv} + (f_u + d_{uv})/2 < f_u/8\).

**Proof of Lemma 4.11.** Define the transformation of \(\mu\) with respect to \(f\) as \(\mu_f(u) = \mu(u)/2\mu(B)\), where \(B = \mathcal{B}_u(f_u/2)\). The coordinates are indexed by \(ij\), where \(i \in [t]\) and \(j \in [k]\). For each \((i, j)\)-pair construct a random set \(U_{ij}\) by selecting \([2\mu_f(V)]\) nodes independently according to the probability distribution \(\mu_f(\cdot)/\mu_f(V)\). Let us define the \(ij\)th coordinate of \(u\) as \(g_{ij}(u) = \min(f_u, d(u, U_{ij}))\).

Note that each map \(g_{ij}\) is 1-Lipschitz as the minimum of two 1-Lipschitz maps. Therefore, part (a) holds trivially. The hard part is part (b). Fix an edge \(uv\); let \(d = d_{uv}\). For any node \(w\) let \(\alpha_w(\epsilon)\) be the smallest radius \(r\) such that \(\mu_f[\mathcal{B}_w(r)] \geq \epsilon\), and let

\[
\rho_i = \max[\psi_u(2^{-i}), \psi_v(2^{-i})], \text{ where } \psi_w(\epsilon) = \min[\alpha_w(\epsilon), d/2, f_w].
\]

**Claim 4.12.** For each \(i \geq 1\) and each \(j \in [k]\) with probability \(\Omega(1)\) we have

\[
g_{ij}(uv) := |g_{ij}(u) - g_{ij}(v)| \geq \rho_i - \rho_{i+1}.
\]

Then by Chernoff bounds (Lemma A.1(a)) with probability at least \(1 - 2^{-\Omega(k)}\)

\[
(4.12) \quad \sum_{ij} g_{ij}(uv) \geq \sum_{i=1}^t \Omega(k)(\rho_i - \rho_{i+1}) = \Omega(k)(\rho_1 - \rho_t).
\]

**Proof of Claim 4.12.** Fix \(i \geq 1\) and \(j\), and note that if \(\rho_{i+1} = d/2\), then \(\rho_i = d/2\), in which case the claim is trivial. So let’s assume \(\rho_{i+1} < d/2\) and without loss of generality suppose \(\psi_u(2^{-i}) \geq \psi_v(2^{-i})\). Consider the open ball \(B\) of radius \(\rho_i\) around \(u\). Since \(\rho_i = \psi_u(2^{-i}) \leq \alpha_u(2^{-i})\), it follows that \(\mu_f(B) \leq 2^{-i}\). Now there are two cases:
• If \(\rho_{i+1} = f_v\), then the desired event \(g_{ij}(uv) \geq \rho_t - \rho_{i+1}\) happens whenever \(U_{ij}\) misses \(B\), which happens with at least a constant probability since \(\mu_f(B) \leq 2^{-i}\).

• If \(\rho_{i+1} < f_v\), then the desired event happens whenever \(U_{ij}\) misses \(B\) and hits \(B' = B_{v(\rho_{i+1})}\). This happens with at least a constant probability by Claim 4.14 since \(\rho_{i+1} > \psi_v(1/2^{i+1}) \geq \alpha_v(1/2^{i+1})\) and therefore \(\mu_f(B') \geq 1/2^{i+1}\), and the two balls \(B\) and \(B'\) are disjoint.

This completes the proof of the claim. \(\square\)

**Claim 4.13.** For any node \(w\) we have \(\alpha_w(\frac{f}{2}) \geq f_w/8\) and \(\alpha_w(1/\beta\mu(w)) \leq f_w/16\).

**Proof.** Let \(B = B_w(f_w/8)\). By (4.11) for any \(w' \in B\)

\[
\mu(w)/2\mu(B_w(f_w)) \leq \mu_f(w') \leq \mu(w)/2\mu(B),
\]

so \(\mu_f(B) \leq \frac{f}{2}\) and \(\mu_f(B_w(f_w/16)) \geq 1/\beta\mu(w)\). \(\square\)

Suppose (4.10) holds; let \(x = \max(f_u, f_v)\). Then by Claim 4.13 and the definitions of \(\rho_1\) and \(\psi_w\) we have

\[
\rho_1 \geq \max_{u \in \{u, v\}} \min(f_w/8, d/2) \geq \min(x/8, d/2),
\]

\[
\rho_t \leq \max_{w \in \{u, v\}} \alpha_w(2^{-t}) \leq \max_{w \in \{u, v\}} \alpha_w(1/\beta\mu(w)) \leq \max_{w \in \{u, v\}} f_w/16 \leq x/16.
\]

By (4.12) for \(p = 1\) it remains to show that \(\rho_1 - \rho_t \geq \Omega(d)\). There are two cases:

• If \(f_v \leq 4d\), then \(\rho_1 \geq x/8\), so \(\rho_1 - \rho_t \geq x/16 \geq \Omega(d)\).

• If \(f_v > 4d\), then \(\rho_1 \geq d/2\) and (since \(f\) is 1-Lipschitz)

\[
\rho_t \leq f_v/16 \leq (f_u + d)/16 \leq 5d/16,
\]

so \(\rho_1 - \rho_t \geq 3d/16\).

This completes the proof for the case \(p = 1\). To extend it to \(p > 1\), note that the embedded \(uv\)-distance is

\[
\left( \sum_{ij} g_{ij}(uv)^p \right)^{1/p} = (kt)^{1/p} \left( \frac{1}{kt} \sum_{ij} g_{ij}(uv)^p \right)^{1/p} \geq (kt)^{1/p} \left( \frac{1}{kt} \sum_{ij} g_{ij}(uv) \right) \geq \Omega \left( \frac{d}{t} \right) (kt)^{1/p}.
\]

This completes the proof of the lemma. \(\square\)

In the above proof we used the following claim which is implicit in [33] and also stated in [28]; we prove it here for the sake of completeness.

**Claim 4.14.** Let \(\mu\) be a probability measure on a finite set \(V\). Consider disjoint events \(E, E' \subseteq V\) such that \(\mu(E) \geq q\) and \(\mu(E') \leq 2q < 1/2\) for some number \(q > 0\). Let \(S\) be a set of \([1/q]\) points sampled independently from \(V\) according to \(\mu\). Then \(S\) hits \(E\) and misses \(E'\) with at least a constant probability.

**Proof.** Obviously, the probability that \(S\) hits \(E\) and misses \(E'\) can decrease only if we set \(\Pr[E] = q\) and \(\Pr[E'] = 2q\). Treat sampling a given point as three independent random choices (which result in exactly the same selection probabilities): First we choose, with probability \(1 - 2q\), whether this point misses \(E'\); then (if it indeed misses) we choose, with probability \(q' = \frac{q}{1 - 2q} \leq 2q\), whether it hits \(E\); and finally the specific point is chosen from, respectively, \(E, E'\), or \(V \setminus (E \cup E')\). Without loss of generality rearrange the order of events: First we choose whether all points miss \(E'\) and then
upon success choose whether at least one point hits $E$. These two events happen independently with probabilities, respectively, $(1 - 2q)^{1/q} \geq 2^{-1/2}$ and

$$1 - (1 - q')^{1/q} \geq 1 - (1 - 2q)^{1/q} \geq 1 - e^{-2}.$$  

So the total success probability is at least $c = (1 - e^{-2})/\sqrt{\epsilon}$, which is an absolute constant as required. \qed

5. Lower bounds on embeddings with slack. In this section we describe a general technique to derive lower bounds for $\epsilon$-slack embeddings from lower bounds for ordinary embeddings. For simplicity of exposition, we will first give a concrete example proving lower bounds for $\epsilon$-slack embeddings into $\ell_p$ (which will follow from a lower bound for embedding expanders into $\ell_p$ [34]). Then we provide the general technique; the bounds obtained by this technique are given in Table 5.1. Let us mention that allowing arbitrary expansions is crucial to our results: If we insisted that none of the pairwise distances should increase, the lower bound of $\Omega(\frac{1}{p} \log n)$ distortion [34] for embeddings into $\ell_p$ holds even with $\epsilon$-slack (see section 5.2 for more details).

**Theorem 5.1.** For an arbitrarily small positive $\epsilon$ there exists a finite metric space on arbitrarily many nodes that requires distortion $\Omega(\frac{1}{p} \log \frac{1}{\epsilon})$ to embed into $\ell_p$, $p \geq 1$, with $\epsilon$-slack.

Proof. Given an $\epsilon$ such that $0 < \epsilon \leq 1/12$, let $k = 1/(3\sqrt{\epsilon})$. Fix $n$, the number of nodes in our counterexample.

We now construct a graph $G$ on $n$ vertices. Consider a constant degree expander graph $H$ on $k$ vertices. Let $(H, d)$ be the shortest path metric defined by $H$. For each vertex $s \in H$, let $L_s$ be a path containing $n/k$ vertices. Attach the path $L_s$ to $s$ at one of its end points. The length of each edge of $L_s$ is small enough so that if $\delta$ is the length of path $L_s$, then $\delta \cdot D \leq 1/2$. Let the new graph be $G$ and the shortest path metric defined on it be $(G, d)$. We now prove that if $(G, d)$ can be embedded into $\ell_p$ with distortion $D$ and $\epsilon$-slack, then $H$ can be embedded into $\ell_p$ with distortion $4D$ without any slack.

Let $\varphi : G \rightarrow \ell_p$ be the embedding of $(G, d)$ into $\ell_p$ with distortion $D$ and $\epsilon$-slack. Let $E$ denote the set of ignored pairs; i.e., let us assume that the complement of $E$ incurs distortion at most $D$. Note that $\epsilon$-slack means that $|E| \leq \epsilon n^2$. We delete all of the vertices that participate in more than $\sqrt{\epsilon} n$ pairs in $E$. By a simple counting argument, at most $\sqrt{\epsilon} n$ vertices of $G$ can be deleted. Therefore, at least one point from each path survives. For each $s \in H$, let $v_s$ denote a survived vertex from the path $L_s$. We define an embedding $\psi$ of $H$ into $\ell_p$ as $\psi(s) = \varphi(v_s)$.

We now bound the distortion of the embedding $\psi$ by $4D$. Let $x, y$ be two vertices in $H$. Then $v_x$ and $v_y$ are the survivors in $L_x$ and $L_y$, respectively. Note that $v_x$ and $v_y$ are the endpoints of a path $L_{xy}$.

<table>
<thead>
<tr>
<th>Type of embedding</th>
<th>Our lower bound</th>
<th>Original example</th>
</tr>
</thead>
<tbody>
<tr>
<td>All metrics into $\ell_p$, $p \geq 1$</td>
<td>$\Omega(\frac{1}{p} \log \frac{1}{\epsilon})$</td>
<td>Constant-degree expanders [34]</td>
</tr>
<tr>
<td>$\mathcal{F}$ into $\ell_p$, $p \in (1, 2]$</td>
<td>$\Omega(p - 1) \sqrt{\log 1/\epsilon}$</td>
<td>Laakso fractal [32]</td>
</tr>
<tr>
<td>Growth-constrained $\ell_2$-metrics into $\ell_1$</td>
<td>$\Omega(\sqrt{\log 4/\epsilon})$</td>
<td>Laakso fractal [32]</td>
</tr>
<tr>
<td>$\mathcal{F}$ into distributions of dominating trees</td>
<td>$\Omega(\log \frac{1}{\epsilon})$</td>
<td>$n \times n$ grid [3]</td>
</tr>
<tr>
<td>All metrics into tree metrics</td>
<td>$\Omega(1/\sqrt{\epsilon})$</td>
<td>$n$-cycle [40, 18]</td>
</tr>
<tr>
<td>$\ell_2^{2m+1}$ into $\ell_2^m$</td>
<td>$\Omega(1/\sqrt{\epsilon})^{1/m}$</td>
<td>[36]</td>
</tr>
</tbody>
</table>
\(v_y\) participate in at most \(\sqrt{\epsilon} n\) pairs in \(E\). Since \(|L_y| = 3\sqrt{\epsilon} n\), it follows that there
is another survivor \(t \in L_y\) such that neither \(\{t, v_x\}\) nor \(\{t, v_y\}\) is in \(E\). Since the
distortion of the map \(\varphi\) is \(D\), we can assume that for edge \((u, v) \notin E\),
\[
    d(u, v) \leq ||\varphi(u) - \varphi(v)||_p \leq D \cdot d(u, v).
\]

Now we can bound \(\psi(xy) := \|\psi(x) - \psi(y)\|_p\) as follows:
\[
    \psi(xy) = \|\varphi(v_x) - \varphi(v_y)\|_p \\
    \leq (\|\varphi(v_x) - \varphi(t)\|_p + \|\varphi(t) - \varphi(v_y)\|_p) \\
    \leq D (d(v_x, t) + d(t, v_y)) \\
    \leq D (1 + 3\delta) d(x, y) \leq 2D d(x, y).
\]

Similarly,
\[
    \psi(xy) \geq \|\varphi(v_x) - \varphi(t)\|_p - \|\varphi(t) - \varphi(v_y)\|_p \\
    \geq d(v_x, t) - Dd(t, v_y) \geq (1 - D\delta)d(x, y) \\
    \geq d(x, y)/2.
\]

Hence \(\frac{1}{2} d(u, v) \leq \psi(\ell_2) \leq 2D \cdot d(u, v)\), and so \(\psi\) is a map from \(H\) to \(\ell_p\) with distortion
\(4D\).

To finish the proof of the theorem, we note that a constant-degree expander on \(k\)
vertices requires \(\Omega(\log k/p)\) distortion to embed into \(\ell_p\) [34].

\subsection{General lower-bounding technique.}

The technique used in Theorem 5.1 of starting with a \(O(1)\)-degree expander \(H_k\) on \(k\)
vertices, replacing each vertex with a path on \(n/k\) vertices to get \(G\), and for suitable \(k \approx O(1/\sqrt{\epsilon})\)
arguing that \(\epsilon\)-slack embeddings of \(G_n\) give us slackless embeddings of \(H_k\) with (roughly) the same
distortion is quite general. In fact, we use it to obtain lower bounds on both the
distortion and dimensions of embeddings into \(\ell_p\) from similar lower bounds for slackless
embeddings; similar results can be obtained for embeddings into trees or distributions
of trees. We summarize these results in Table 5.1.

**Theorem 5.2.** Suppose for each \(k\) there exists a \(k\)-node metric \(H_k\) such that any
embedding of \(H_k\) into \(\ell_p\) with \(L(k)\) dimensions has distortion at least \(D(k)\). Then for
an arbitrarily small positive \(\epsilon\) there exist finite metrics \(M, M^*\) on an arbitrarily large
number of nodes such that any embedding of

(a) \(M\) into \(\ell_p\) with \(L(\frac{1}{2\sqrt{\epsilon}})\) dimensions has \(\epsilon\)-slack distortion
\(\Omega(D(\frac{1}{2\sqrt{\epsilon}}))\).

(b) \(M^*\) into \(\ell_p\) with \(L(\frac{1}{3\epsilon})\) dimensions has \(\epsilon\)-uniform slack distortion
\(\Omega(D(\frac{1}{3\epsilon}))\).

Moreover, if metrics \(\{H_k\}\) are planar (resp., \(K_r\)-minor-free, doubling, \(\ell_p^d\)), then so
are \(M\) and \(M^*\).

Note that this result can be used to translate, e.g., the Brinkman and Charikar [12]
lower bound for dimensionality reduction in \(\ell_1\) into the realm of \(\epsilon\)-slack as well.

Similarly, we provide a lower bound theorem for (probabilistic) embeddings into
trees.

**Theorem 5.3.** Suppose for each \(k\) there exists a \(k\)-node metric \(H_k\) such that any
(probabilistic) embedding of \(H_k\) into trees has distortion at least \(D(k)\). Then for an
arbitrarily small positive \(\epsilon\) there exist finite metrics \(M, M^*\) on an arbitrarily large
number of nodes such that any (probabilistic) embedding of

(a) \(M\) into trees has \(\epsilon\)-slack distortion
\(\Omega(D(\frac{1}{2\sqrt{\epsilon}}))\).

(b) \(M^*\) into trees has \(\epsilon\)-uniform slack distortion
\(\Omega(D(\frac{1}{3\epsilon}))\).

Moreover, if metrics \(\{H_k\}\) are planar (resp., \(K_r\)-minor-free, doubling, \(\ell_p^d\)), then so
are \(M\) and \(M^*\).
For instance, we can now derive a lower bound of $\Omega(1/\sqrt{\epsilon})$ on the distortion incurred when embedding the $n$-cycle into a single tree.

The proofs of the two above theorems are based on the following lemma.

**Lemma 5.4 (master lemma).** Suppose $H$ is a metric on $k$ points and $T$ is a collection of metrics on $k$ points such that any embedding of $H$ into $T$ incurs a distortion at least $D$. Suppose $S$ is a collection of metrics such that every subset of $k$ points in each metric in $S$ embeds into $T$ with distortion at most $\rho$. Setting $\epsilon = 1/(9k^2)$, there exist arbitrarily large metrics that embed into $S$ with $\epsilon$-slack distortion $\Omega(\frac{d}{\rho})$.

**Remark.** In order to obtain lower bounds for $\epsilon$-uniform slack embeddings instead of $\epsilon$-slack embeddings, we need to set $\epsilon = 1/3k$ instead of $\epsilon = 1/9k^2$; the rest of the proof remains essentially unchanged.

Before we prove Lemma 5.4, let us show how to derive the above results from it.

**Proof of Theorem 5.2.** Suppose $\{H_k\}$ is the given family of metrics. Let us fix a large enough $k$ such that $\epsilon = 1/(9k^2)$ is small enough. Now in Lemma 5.4, let us set $H$ to be $H_k$ and $T$ to be the collection of metrics with $k$ points in $\ell_p$ with at most $L(k)$ dimensions. Hence $H$ embeds into $T$ with distortion at least $D(k) = D(\frac{1}{3\sqrt{k}})$. We set $S$ to be the family of metrics in $\ell_p$ with at most $L(k) = L(\frac{1}{3\sqrt{k}})$ dimensions. It follows that any subset of $k$ points in any metric in $S$ embeds into $T$ with distortion $1$. Hence we conclude that there exists a family of metrics, each of which embeds into $\ell_p$ with at most $L(\frac{1}{3\sqrt{k}})$ dimensions with $\epsilon$-slack distortion at least $\Omega(D(\frac{1}{3\sqrt{k}}))$. 

The application of Lemma 5.4 to prove the lower bounds for embeddings into trees is very similar; we sketch it here to emphasize the general patterns, as well as the slight changes required.

**Proof of Theorem 5.3.** Again, we fix a large enough $k$, and set $\epsilon = 1/(9k^2)$. As before, $H$ is set to be $H_k$. We set $T$ to be the family of tree metrics on $k$ points (or distribution of tree metrics on $k$ points). Again, $H$ embeds into $T$ with distortion at least $D(k) = D(\frac{1}{3\sqrt{k}})$. We set $S$ to be the family of tree metrics (or distribution of tree metrics). Note that, by a result of Gupta [18], any subset of $k$ points in any metric in $S$ embeds into $T$ with distortion at most 8. Now the result of Theorem 5.3 follows from Lemma 5.4 as before.

Let us now prove the Lemma 5.4: First we show how to construct a family of metrics with the desired properties. Suppose $H = (S,d)$ is a metric such that $|S| = k$. Moreover, $H$ embeds into $T$ with distortion at least $D$. Without loss of generality, assume that the pairwise distance in $H$ is at least 1. For each $n$ that is a multiple of $3k$, we define a metric $\hat{H}$ with $n$ points in the following way. These would be the family of metrics that exhibits the lower bound for slack embeddings.

Consider a uniform line metric with point set $L$ of size $\frac{2}{\epsilon}$ such that the two terminal points are at distance $\delta$ away from each other, where $\delta$ is small and whose value will be specified later. For each $s \in S$, we identify $s$ with a terminal point of a copy $L_s$ of the line metric $L$. We call the augmented metric $\hat{H} = (V,d)$ with point set $V = \cup_{s \in S} L_s$. If $H$ is already in some host space $X$, we just need the condition that, for each $s \in S$, we can embed a copy of $L$ of length $\delta$ isomorphically into $X$ that identifies one end point with $s$. Common metric spaces like $\ell_p$ certainly satisfy this condition. (Note that to avoid too many symbols, we use $d$ for the various metrics.) Hence, for $u \in L_x$ and $v \in L_y$, $|d(u,v) - d(x,y)| \leq \delta$.

**Proposition 5.5.** Let $H$ and $\hat{H}$ be metrics defined as above. Then (a) if $H$ is a metric induced by a $K_\epsilon$-minor-free graph, then so is $\hat{H}$, and (b) if $H$ is a doubling metric, then so is $\hat{H}$.

The next lemma states a crucial property of the edges that are ignored by any $\epsilon$-slack embedding.
Lemma 5.6. Suppose an $\epsilon$-slack embedding of some metric space $(V,d)$ ignores the set of edges $E$. Then there exists a subset $T \subseteq V$ of size at least $(1-\sqrt{\epsilon})n$ such that each vertex in $T$ intersects with at most $\sqrt{\epsilon}n$ edges in $E$.

Proof. It suffices to show that it is impossible to have a subset $S \subseteq V$ of size greater than $\sqrt{\epsilon}n$ such that each vertex in $S$ intersects more than $\sqrt{\epsilon}n$ edges in $E$. Otherwise, the total number of edges ignored would be greater than $(\sqrt{\epsilon}n)^2/2 > en^2/2 > (\epsilon n^2/2)$.

Note that, for an $\epsilon$-uniform slack embedding, the number of ignored edges incident on any node is at most $\epsilon n$ by definition; this is one place in the proof which changes when considering uniform slack.

The following lemma implies Lemma 5.4.

Lemma 5.7. Let $H = (S,d)$ be a metric space on $k$ points. Suppose $T$ and $S$ are families of metrics such that $H$ embeds into $T$ with distortion at least $\rho$, and every subset of $k$ points in each metric in $S$ embeds into $T$ with distortion at most $\rho$.

Suppose $\delta$ is small enough such that $(\frac{\delta}{4\rho} + 2)\delta \leq \frac{1}{2}$. Let $\tilde{H} = (V,d)$ be the metric space defined as above. Let $\epsilon := 1/9k^2$. Then, $\tilde{H}$ embeds into $S$ with $\epsilon$-slack distortion at least $\rho/4$.

Proof. Suppose, on the contrary, $\varphi$ is an embedding of $\tilde{H}$ into $S$ with $\epsilon$-slack distortion $R < \rho/4$ that ignores the set $E$ of edges. Then, by Lemma 5.6, there exists a subset $T$ of $V$ such that $|T| \geq (1-\sqrt{\epsilon})n$ and, for all $v \in T$, there intersects at most $\sqrt{\epsilon}n$ edges in $E$.

For each $s \in S$, the set $L_s$ contains $\frac{1}{\sqrt{\epsilon}} = 3\sqrt{\epsilon}n$ points, and hence there exists some point $t \in L_s$, which we call $v_s$. We define an embedding $\psi$ of $H$ into $S$ given by $\psi(s) := \varphi(v_s)$. We next bound the distortion of the embedding $\psi$. Let $x, y \in S$. Since $v_x$ and $v_y$ are in $T$, each of them has at most $\sqrt{\epsilon}n$ neighbors. Observing that $|L_y| = 3\sqrt{\epsilon}n$, it follows that there exists a point $t \in L_y$ such that neither $\{v_x,t\}$ nor $\{v_y,t\}$ is contained in $E$. We can assume that for $\{u,v\} \not\in E$, $d(u,v) \leq ||\varphi(u) - \varphi(v)|| \leq R_d(u,v)$.

Hence it follows that

$$||\psi(x) - \psi(y)|| = ||\varphi(v_x) - \varphi(v_y)||$$

$$\leq ||\varphi(v_x) - \varphi(t)|| + ||\varphi(t) - \varphi(v_y)||$$

$$\leq R_d(v_x,t) + d(t,v_y) \leq R_d(x,y) + 3\delta$$

$$\leq R(1 + 3\delta)d(x,y) \leq 2Rd(x,y),$$

and similarly,

$$||\psi(x) - \psi(y)|| \geq ||\varphi(v_x) - \varphi(t)|| - ||\varphi(t) - \varphi(v_y)||$$

$$\geq d(v_x,t) - R_d(t,v_y) \geq d(x,y) - 2\delta - R\delta$$

$$\geq (1 - (R + 2)\delta)d(x,y) \geq d(x,y)/2,$$

where the last inequality follows from the fact that $(R + 2)\delta \leq 1/2$. It then follows that $\psi$ embeds $H$ into $S$ with distortion at most $4R$. However, since any metric in $S$ embeds into $T$ with distortion at most $\rho$, it follows that $H$ embeds into $T$ with distortion at most $4\rho R < D$, from which we obtain the desired contradiction. \qed
5.2. Lower bounds for contracting embeddings. Let us consider contracting embeddings with slack. Formally, a contracting embedding has distortion $D$ with $\epsilon$-slack if no pairwise distance expands and all but $\epsilon$-fraction of the pairs contract by no more than $D$. We show that such embeddings incur an $\Omega(\log n)$ distortion in order to embed constant-degree expander graphs into $\ell_p$, $p \geq 1$.

**Theorem 5.8.** For the shortest-paths metric of a bounded-degree expander on $n$ vertices, distortion of any contracting embedding into $\ell_p$, $p \geq 1$, is $\Omega(\frac{1}{p} \log n)$ even if we allow slack $\epsilon < \frac{1}{2}$.

**Proof.** Let $G = (V, E)$ be a bounded-degree expander on $n$ vertices, and let $\rho$ denote its shortest-path metric. Let $\varphi$ be a contracting embedding of this metric to $\ell_p$, $p \geq 1$, with distortion $D$ and slack $\epsilon < \frac{1}{2}$. Let $\sigma$ denote the metric on $\ell_p$; to simplify the notation, we will denote $\varphi(V) \subseteq \ell_p$ by $V$. Define

$$R(\sigma) = \sqrt{\frac{\sigma^2(V \times V)}{\sigma^2(E)}},$$

$$\sigma^2(S) = \sum_{(x, y) \in S} \sigma(x, y)^2$$

for any set $S \subseteq V \times V$.

First we show that $R(\sigma) \leq O(\sqrt{n})$. The proof is exactly the same as that of Theorem 15.5.1 in Matoušek [35] and works despite the fact that we allow $\epsilon \cdot n^2$ pairwise distances to be as low as 0. Note that

$$\sigma^2(E) = \sum_{(x, y) \in E} \sigma(x, y)^2 \leq \sum_{(x, y) \in E} \rho(x, y)^2 = O(n).$$

Now we bound $\sigma^2(V \times V)$ from below. If all $n^2$ pairs were contracted by at most $D$, then we would get

$$\sigma^2(V \times V) \geq \sum_{(u, v)} \left( \frac{\rho(u, v)}{D} \right)^2 \geq \frac{n^2 \log^2 n}{D^2}.$$\n
However, we need to take into account the fact that $\epsilon \cdot n^2$ pairs of vertices could have distance 0 between them. Therefore, $\sigma^2(V \times V)$ is at least $(n/D)^2(\log^2 n)$ minus the loss due to the slack. To upper-bound this loss, consider a pair $(x, y)$ of nodes for which the distortion is bigger than $D$. The pair will contribute 0 instead of $\rho(x, y)/D$. Thus the loss due to the pair $(x, y)$ is at most $(\log n)/D$. Therefore, the total loss due to the slack is at most $\epsilon (n/D)^2(\log^2 n)$. Therefore, since $R(\sigma) \leq O(\sqrt{n})$, it follows that $D = \Omega(\log n)$.

**Appendix A. Tools from probability theory.** Here we state some tools from probability theory that we used in section 4.

**Lemma A.1** (Chernoff bounds). Consider the sum $X$ of $n$ independent random variables on $[0, \Delta]$.

(a) For any $\mu \leq E(X)$ and any $\epsilon \in (0, 1)$ we have

$$\Pr[X < (1 - \epsilon)\mu] \leq \exp(-\epsilon^2 \mu/2\Delta).$$

(b) For any $\mu \geq E(X)$ and any $\beta \geq 1$ we have $\Pr[X > \beta \mu] \leq \left[\frac{1}{\beta}(\epsilon/\beta)^\beta\right]^\mu/\Delta$.

For a random variable $X$ define the distribution function $F_X(t) = \Pr[X < t]$. For two random variables $X$ and $Y$, say $Y$ stochastically dominates $X$ (written as $Y \geq X$ or $X \leq Y$) if $F_Y(t) \leq F_X(t)$ for all $t \in \mathbb{R}$.

**Lemma A.2.** Consider two sequences of independent random variables $\{X_i\}$ and $\{Y_i\}$ such that all $X_i$ and $Y_i$ have finite domains and $X_i \leq Y_i$ for each $i$. Then for each $k$ we have $\sum_{i=1}^k X_i \leq \sum_{i=1}^k Y_i$.
Lemma A.3. Consider two sequences of Bernoulli random variables \( \{X_i\} \) and \( \{Y_i\} \) such that variables \( \{Y_i\} \) are independent and

\[
\Pr[X_i = 1 \mid X_j, j < i] \geq \Pr[Y_i = 1]
\]

for each \( i \). Then \( \sum_{i=1}^{k} X_i \geq \sum_{i=1}^{k} Y_i \) for each \( k \).

Proof. We first show that for all \( t \in [T] \),

\[
\Pr\left[ \sum_{r=1}^{t} X_r + \sum_{r=t+1}^{T} Y_r \leq m \right] \leq \Pr\left[ \sum_{r=1}^{t-1} X_r + \sum_{r=t}^{T} Y_r \leq m \right],
\]

which would immediately imply the lemma. Observe that for any fixed number \( a \) (or in general any random variable that is measurable in the \( \sigma \)-field generated by the random variables \( \{X_r : r < t\} \)), we have

\[
\Pr[X_t \leq a | X_r, r < t] \leq \Pr[Y_t \leq a] = \Pr[Y_t \leq a | X_r, r < t].
\]

Note that the interesting case is when \( a \in [0, 1) \). The inequality comes from the assumption concerning the conditional probabilities of the sequence \( \{X_r\} \), and the equality comes from the fact that \( Y_t \) is independent of the sequence \( \{X_r\} \).

Since both \( X_t \) and \( Y_t \) are independent of \( \{Y_r : r > t\} \), the above inequality would still hold if we further condition on the random variables \( \{Y_r : r > t\} \). Finally, setting \( a = m - \sum_{i<j} X_i - \sum_{i>t} Y_i \), which is measurable in the \( \sigma \)-field generated by \( J := \{X_r : r < t\} \cup \{Y_r : r > t\} \), we obtain

\[
\Pr\left[ \sum_{r=1}^{t} X_r + \sum_{r=t+1}^{T} Y_r \leq m \mid J \right] \leq \Pr\left[ \sum_{r=1}^{t-1} X_r + \sum_{r=t}^{T} Y_r \leq m \mid J \right].
\]

Taking the expectation on both sides gives (A.1). \( \Box \)

Lemma A.4. Consider a sequence of i.i.d. Bernoulli random variables \( \{Y_i\} \) with success probability \( q \). Let \( Z_r \) be the number of trials between the \((r-1)\)st success and the \( r \)th success. Then

\[
\Pr\left[ \sum_{r=1}^{k} Z_r > 2k/q \right] \leq (0.782)^k.
\]

Proof. Each \( Z_r \) has a geometric distribution with parameter \( q \), so its moment generating function is

\[
E\left[ e^{tZ_r} \right] = \frac{qe^t}{q - (1-q)e^t}.
\]

Let \( Z = \sum_{r=1}^{k} Z_r \). Since \( Z_r \)'s are i.i.d., it follows that

\[
E\left[ e^{tZ} \right] = E\left[ \prod_{r} e^{tZ_r} \right] = \left( E\left[ e^{tZ_r} \right] \right)^k.
\]

By the Markov inequality for any \( t > 0 \) we have

\[
\Pr\left[ Z > \frac{2k}{q} \right] = \Pr\left[ e^{tZ} > e^{2tk/q} \right] \leq E\left[ e^{tZ} \right] e^{-2tk/q} \leq \left( \frac{qe^t}{(1-q)e^t} \right)^k.
\]

Plugging in \( q = 1 - 1/\sqrt{e} \) and \( t = q \) we have (A.2). \( \Box \)
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