

Flow polytope volume bounds via polynomial capacity

Jonathan Leake

Technische Universität Berlin

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1 Capacity Basics

- Definition and intuition
- Gurvits' original application: Computing permanents
- Coefficient approximation

2 Log-concave Polynomials

- Various classes of log-concave polynomials
- Capacity bounds

3 Contingency Tables and Transportation/Flow Polytopes

- Contingency tables: Definition and generating function
- Capacity bounds for counting contingency tables
- Capacity bounds for transportation/flow polytope volume

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Polynomial capacity

Let $\mathbb{R}_+[\mathbf{x}]$ denote the set of n -variate polynomials with all coefficients ≥ 0 .

Definition: Given $p \in \mathbb{R}_+[\mathbf{x}]$ and $\alpha \in \mathbb{R}_+^n$, we define

$$\text{Cap}_\alpha(p) := \inf_{\mathbf{x} > 0} \frac{p(\mathbf{x})}{\mathbf{x}^\alpha} = \inf_{x_1, x_2, \dots, x_n > 0} \frac{p(x_1, x_2, \dots, x_n)}{x_1^{\alpha_1} x_2^{\alpha_2} \dots x_n^{\alpha_n}}.$$

Applications include bounds/approximations for:

- Permanent and mixed discriminant (Gurvits)
- Contingency tables (Barvinok, Barvinok-Hartigan, Gurvits, Brändén-L-Pak)
- Eulerian orientations (Csikvári-Schweitzer)
- Biregular bipartite k -matchings (Gurvits-L)
- Counting/optimization on stable matroids (Straszak-Vishnoi, Anari-Oveis Gharan) and intersection of two general matroids (Anari-Liu-Oveis Gharan-Vinzant)
- Matrix/operator scaling and invariant theory (Allen-Zhu, Bürgisser, Franks, Garg, Gurvits, Li, Oliveira, Reichenbach, Walter, Wigderson)

Intuitions/interpretations of capacity

Definition: Given $p \in \mathbb{R}_+[x]$ and $\alpha \in \mathbb{R}_+^n$, we define

$$\text{Cap}_\alpha(p) := \inf_{x>0} \frac{p(x)}{x^\alpha} = \inf_{x_1, x_2, \dots, x_n > 0} \frac{p(x_1, x_2, \dots, x_n)}{x_1^{\alpha_1} x_2^{\alpha_2} \dots x_n^{\alpha_n}}.$$

Given $p \in \mathbb{R}_+[x]$ with $p(\mathbf{1}) = 1$, we associate a distribution $\mu \sim p$ supported on $\text{supp}(p) \subset \mathbb{Z}_+^n$ with probability mass function given by:

$$\mu(\kappa) = p_\kappa \quad \text{where} \quad p(x) = \sum_{\kappa \in \mathbb{Z}_+^n} p_\kappa x^\kappa.$$

Intuitions/interpretations of capacity:

- 1 **Combinatorial:** $\text{Cap}_\alpha(p) > 0$ iff $\alpha \in \text{Newt}(p) = \text{hull}(\text{supp}(p))$.
- 2 **Convexity/optimization:** $\log p(e^y) = \log \sum_{\kappa} p_\kappa e^{\langle y, \kappa \rangle}$ is convex, and $\text{Cap}_\alpha(p) = \inf_{x>0} \sum_{\kappa} p_\kappa x^{\kappa - \alpha}$ is a geometric program.
- 3 **Entropic:** Over all distributions ν with $\text{supp}(\nu) = \text{supp}(\mu)$ and $\mathbb{E}[\nu] = \alpha$, the minimum relative entropy $D_{\text{KL}}(\nu \parallel \mu)$ is $-\log \text{Cap}_\alpha(p)$.
- 4 **Invariant theory:** Scaling problems (positive torus acting on p), null-cone membership, geodesic optimization, etc.

Gurvits' original application: Computing permanents

Given a matrix M with entries in \mathbb{R}_+ , define the **permanent** of M :

$$\text{per}(M) := \sum_{\sigma \in \mathcal{S}_n} \prod_{i=1}^n m_{i, \sigma(i)}.$$

Barvinok (I think?): “Like the determinant, but simpler.” **Hilarious!**

Why? Exact permanent computation is the canonical #P-hard problem.

Already #P-hard for 0-1 matrices, which is equivalent to counting perfect matchings of a bipartite graph.

Another formulation: Defining $q(\mathbf{x}) := \prod_{i=1}^n \sum_{j=1}^n m_{ij} x_j$, we have

$$\text{per}(M) = \langle x_1 x_2 \cdots x_n \rangle q(\mathbf{x}) = \partial_{x_1} \Big|_{x_1=0} \cdots \partial_{x_n} \Big|_{x_n=0} q(\mathbf{x}).$$

Crucial capacity concept: q is easy to evaluate, but coefficients are hard to compute. **And:** Sequence of partial derivative operators successively increases hardness from #P-easy to #P-hard.

Theorem (Gurvits '05)

Given any n -homogeneous, n -variate, “real stable” $p \in \mathbb{R}_+[x]$, we have

$$\text{Cap}_1(\partial_{x_n}|_{x_n=0} p) \geq \left(\frac{n-1}{n}\right)^{n-1} \text{Cap}_1(p),$$

where the length of $\mathbf{1}$ corresponds to the number of remaining variables.

Corollary: Apply inductively ($\partial_{x_k}|_{x_k=0}$ preserves real stability) to get

$$\text{per}(M) \geq \left(\frac{0}{1}\right)^0 \left(\frac{1}{2}\right)^1 \cdots \left(\frac{n-1}{n}\right)^{n-1} \text{Cap}_1(q) = \frac{n!}{n^n} \cdot \text{Cap}_1(q)$$

where $q(\mathbf{x}) = \prod_{i=1}^n \sum_{j=1}^n m_{ij} x_j$.

When M doubly stochastic (row sums = col sums = $\mathbf{1}$):

$\text{Cap}_1(q) = 1 \implies$ van der Waerden bound (Egorychev, Falikman \sim '80).

This gives a **closed-form bound** via some analysis of a convex program.

Theorem (Gurvits '08)

Given any d -homogeneous, n -variate, “strongly log-concave” (SLC) $p \in \mathbb{R}_+[x]$ and any $\kappa \in \text{supp}(p)$, we have

$$\langle \mathbf{x}^\kappa \rangle p(\mathbf{x}) \geq \binom{d}{\kappa} \frac{\kappa_1^{\kappa_1} \cdots \kappa_n^{\kappa_n}}{d^d} \text{Cap}_\kappa(p).$$

Other direction: $\langle \mathbf{x}^\kappa \rangle p(\mathbf{x}) \leq \inf_{\mathbf{x} > 0} \frac{p(\mathbf{x})}{\mathbf{x}^\kappa} = \text{Cap}_\kappa(p)$. **For example:**

$$\text{Cap}_1(q) \geq \langle x_1 x_2 \cdots x_n \rangle q(\mathbf{x}) = \text{per}(M) \geq \frac{n!}{n^n} \cdot \text{Cap}_1(q) \geq e^{-n} \cdot \text{Cap}_1(q).$$

Upshot: Coefficient approximation via convex programming.

Now: Coefficients of generating functions count combinatorial objects.

Corollary: If “SLC” generating function, we can approximately count.

What is real stable / SLC? What other classes of polynomials?

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Real stable polynomials

Definition: $p \in \mathbb{R}[x]$ is **real stable** if

$$z_1, \dots, z_n \in \mathcal{H}_+ \text{ (upper half-plane of } \mathbb{C}) \implies p(z_1, \dots, z_n) \neq 0.$$

Univariate case: Equivalent to real-rooted due to conjugate pairs.

Classic examples: Elementary symmetric polynomials, $\det(\sum_i x_i A_i)$ for PSD A_i , product of linear forms with non-negative entries, etc.

Newton's inequalities: If $p(t) = \sum_{k=0}^d p_k t^k$ is real-rooted, then

$$\left(\frac{p_k}{\binom{d}{k}} \right)^2 \geq \left(\frac{p_{k-1}}{\binom{d}{k-1}} \right) \left(\frac{p_{k+1}}{\binom{d}{k+1}} \right).$$

Another name is **ultra log-concave** coefficients (implies log-concavity).

Generalizes to real stable $p \in \mathbb{R}[x]$ via the **strong Rayleigh inequalities**.

Upshot: Real stability is a certain strong form of log-concavity.

Next question: Is real-rooted equivalent to Newton's inequalities? **No...**

Definition: d -homogeneous, n -variate $p \in \mathbb{R}_+[x]$ is **strongly log-concave** (Gurvits) / **completely log-concave** (Anari-Liu-Ovies Gharan-Vinzant) / **Lorentzian** (Brändén-Huh) if one of the following equiv. conditions holds:

- ① $\nabla_{\mathbf{v}_1} \cdots \nabla_{\mathbf{v}_k} p$ is log-concave in \mathbb{R}_+^n for all $k \geq 0$ and $\mathbf{v}_i \in \mathbb{R}_+^n$.
- ② $\partial_{x_{k_1}} \cdots \partial_{x_{k_{d-2}}} p$ is a quadratic form with signature $(+, -, \dots, -)$ for all choices $k_i \in [n]$, and the support of p is “matroidal”.
- ③ $(\nabla_{\mathbf{v}_1} \cdots \nabla_{\mathbf{v}_d} p)^2 \geq (\nabla_{\mathbf{v}_1} \nabla_{\mathbf{v}_1} \nabla_{\mathbf{v}_3} \cdots \nabla_{\mathbf{v}_d} p) \cdot (\nabla_{\mathbf{v}_2} \nabla_{\mathbf{v}_2} \nabla_{\mathbf{v}_3} \cdots \nabla_{\mathbf{v}_d} p)$ for all choices of $\mathbf{v}_i \in \mathbb{R}_+^n$. (Alexandrov-Fenchel)

Hot topic: Hodge theory for matroids, resolution of Mason’s conjectures, approximating intersection of two matroids, etc.

Examples: $\text{vol}(\sum_i x_i K_i)$ for compact convex K_i , matroid basis generating polynomials, normalized Schur polynomials [HMMD ’19], more?

Bivariate homogeneous case: $p(t, s) = \sum_{k=0}^d p_k t^k s^{d-k}$. Condition (2) implies p is SLC iff coefficients are ultra log-concave (with no “gaps”).

Denormalized Lorentzian polynomials

Definition: d -homogeneous, n -variate $p \in \mathbb{R}_+[x]$ is **denormalized Lorentzian** (DL) if its normalization is Lorentzian:

$$N[p] := \sum_{\kappa \in \text{supp}(p)} \binom{d}{\kappa} p_{\kappa} x^{\kappa}.$$

Examples: Schur polynomials, contingency tables generating polynomials, bivariate homogeneous polynomials with log-concave coefficients, more?

Log-concave polynomials:

- 1 Real stability generalizes real-rootedness, which is stronger than ultra log-concave coefficients (Newton's inequalities).
- 2 Lorentzian generalizes real stable to give the "correct" generalization of ultra log-concavity. (**Downside:** No root location condition.)
- 3 Denormalized Lorentzian polynomials piggyback off Lorentzian to give the "correct" generalization of log-concave coefficients.

Super bonus: All classes closed under taking products of polynomials.

Capacity and denormalized Lorentzian polynomials

Before: Coefficient bounds for SLC (and real stable) polynomials.

Theorem (Brändén-L-Pak '20)

Given any d -homogeneous, n -variate, denormalized Lorentzian $p \in \mathbb{R}_+[x]$ and any $\kappa \in \text{supp}(p)$, we have

$$\langle \mathbf{x}^\kappa \rangle p(\mathbf{x}) \geq \left[\prod_{i=2}^n \frac{\kappa_i^{\kappa_i}}{(\kappa_i + 1)^{\kappa_i + 1}} \right] \text{Cap}_\kappa(p).$$

A few things to note:

- Starting at $i = 2$ is **not** a typo.
- No dependence on the degree d , but a stronger/more symmetric version of the theorem depends on per-variable degree.
- Approximate coefficients of denormalized Lorentzian polynomials.

Corollary: $\langle \mathbf{x}^\kappa \rangle p(\mathbf{x}) \geq e^{-(n-1)} \left[\prod_{i=2}^n \frac{1}{\kappa_i + 1} \right] \text{Cap}_\kappa(p).$

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Contingency tables

Definition: Given $\alpha \in \mathbb{N}^m$ and $\beta \in \mathbb{N}^n$, a **contingency table** is an $m \times n$ matrix of non-negative integers such that the row sums and column sums are α and β respectively (α and β called the **marginals** of M).

Examples: The permutation matrices are the contingency tables with $\alpha = \beta = \mathbf{1}$. The d -regular bipartite multigraphs are the contingency tables with $\alpha = \beta = d \cdot \mathbf{1}$. Contingency tables with $\alpha = (1, 4)$ and $\beta = (1, 2, 2)$:

$$\begin{bmatrix} 1 & 0 & 0 \\ 0 & 2 & 2 \end{bmatrix}, \quad \begin{bmatrix} 0 & 1 & 0 \\ 1 & 1 & 2 \end{bmatrix}, \quad \begin{bmatrix} 0 & 0 & 1 \\ 1 & 2 & 1 \end{bmatrix}$$

Generating function: Fix matrix M , and to entry m_{ij} associate $(x_i y_j)^{m_{ij}}$. M has marginals (α, β) iff $\prod_{i=1}^m \prod_{j=1}^n (x_i y_j)^{m_{ij}} = \mathbf{x}^\alpha \mathbf{y}^\beta$. **Therefore:**

$$g(\mathbf{x}, \mathbf{y}) := \prod_{i=1}^m \prod_{j=1}^n \frac{1}{1 - x_i y_j} = \prod_{i=1}^m \prod_{j=1}^n \sum_{k=0}^{\infty} (x_i y_j)^k = \sum_{\alpha, \beta} \text{CT}(\alpha, \beta) \cdot \mathbf{x}^\alpha \mathbf{y}^\beta,$$

where $\text{CT}(\alpha, \beta)$ counts contingency tables with the given marginals.

Capacity bounds for contingency tables

Goal: Apply capacity bounds to generating function.

Problems: Not a polynomial, not homogeneous. **We can fix it though:**

$$\prod_{i=1}^m \prod_{j=1}^n \sum_{k=0}^{\infty} (x_i y_j)^k \rightarrow \prod_{i=1}^m \prod_{j=1}^n \sum_{k=0}^K x_i^k y_j^{K-k} = \sum_{\alpha, \beta} \text{CT}_K(\alpha, \beta) \cdot \mathbf{x}^\alpha \mathbf{y}^{mK \cdot \mathbf{1} - \beta},$$

where $\text{CT}_K(\alpha, \beta)$ is the number of tables with entries bounded by K .

Now: Generating function is a product of $x_i^K + x_i^{K-1} y_j + \dots + y_j^K$, which is a bivariate homogeneous polynomial with log-concave coefficients.

Therefore: The new generating function is denormalized Lorentzian.

Pick large K and apply the capacity bound (omitting some details) to get:

$$\text{CT}_K(\alpha, \beta) \geq e^{-(m+n-1)} \left[\prod_{i=2}^m \frac{1}{\alpha_i + 1} \prod_{j=1}^n \frac{1}{\beta_j + 1} \right] \text{Cap}_{(\alpha, mK \cdot \mathbf{1} - \beta)}(\tilde{g}_K),$$

where \tilde{g}_K is the above twisted, truncated generating function.

Capacity bounds for the original generating function

Last slide: For K large, we have

$$\text{CT}_K(\alpha, \beta) \geq e^{-(m+n-1)} \left[\prod_{i=2}^m \frac{1}{\alpha_i + 1} \prod_{j=1}^n \frac{1}{\beta_j + 1} \right] \text{Cap}_{(\alpha, mK \cdot 1 - \beta)}(\tilde{g}_K).$$

Notice: $\text{Cap}_{(\alpha, \beta)}(q) = \inf_{\mathbf{x}, \mathbf{y} > 0} \frac{q(\mathbf{x}, \mathbf{y})}{\mathbf{x}^\alpha \mathbf{y}^\beta} = \inf_{\mathbf{x}, \mathbf{y} > 0} \frac{\mathbf{y}^{L \cdot 1} \cdot q(\mathbf{x}, \mathbf{y}^{-1})}{\mathbf{x}^\alpha \mathbf{y}^{L \cdot 1 - \beta}}.$

Now: The constant without the capacity factor is independent of K , and $\text{CT}(\alpha, \beta) = \text{CT}_K(\alpha, \beta)$ for large enough K . **So twist back and limit:**

$$\text{CT}(\alpha, \beta) \geq e^{-(m+n-1)} \left[\prod_{i=2}^m \frac{1}{\alpha_i + 1} \prod_{j=1}^n \frac{1}{\beta_j + 1} \right] \text{Cap}_{(\alpha, \beta)}(g).$$

New problem: What does $\text{Cap}_{(\alpha, \beta)}(g)$ mean? **Answer:**

$$\text{Cap}_{(\alpha, \beta)}(g) := \inf_{\mathbf{x} \in (0,1)^m, \mathbf{y} \in (0,1)^n} \frac{\prod_{i=1}^m \prod_{j=1}^n (1 - x_i y_j)^{-1}}{\mathbf{x}^\alpha \mathbf{y}^\beta}.$$

Transportation/flow polytopes

Definition: Given $\alpha \in \mathbb{N}^m$ and $\beta \in \mathbb{N}^n$, the associated **transportation polytope** is the set of all $m \times n$ matrices with \mathbb{R}_+ entries such that the row sums and column sums are α and β respectively. Given K , the associated **flow polytope** has the extra constraint that all entries are bounded by K .

That is: Contingency tables are the integer points of these polytopes.

Therefore: We can extract volume from $\text{CT}(M\alpha, M\beta)$ as $M \rightarrow \infty$.

How? E.g., the Ehrhart polynomial of an integral polytope counts its integer points, and its leading coefficient is the volume of the polytope.

Now: Since the dimension of the transportation polytope $\mathcal{T}(\alpha, \beta)$ is $(m-1)(n-1)$, we want to bound

$$\text{vol}(\mathcal{T}(\alpha, \beta)) = \lim_{M \rightarrow \infty} \frac{\text{CT}(M\alpha, M\beta)}{M^{(m-1)(n-1)}}$$

via our capacity bound on $\text{CT}(M\alpha, M\beta)$.

Volume bounds via capacity

Last slide: $\text{vol}(\mathcal{T}(\alpha, \beta)) = \lim_{M \rightarrow \infty} \frac{\text{CT}(M\alpha, M\beta)}{M^{(m-1)(n-1)}}.$

From before, we have our capacity bound:

$$\begin{aligned} \text{CT}(M\alpha, M\beta) &\geq e^{-(m+n-1)} \left[\prod_{i=2}^m \frac{1}{M\alpha_i + 1} \prod_{j=1}^n \frac{1}{M\beta_j + 1} \right] \text{Cap}_{(M\alpha, M\beta)}(g) \\ &= (eM)^{-(m+n-1)} \left[\prod_{i=2}^m \frac{1}{\alpha_i + \frac{1}{M}} \prod_{j=1}^n \frac{1}{\beta_j + \frac{1}{M}} \right] \text{Cap}_{(M\alpha, M\beta)}(g). \end{aligned}$$

Now add in the limit:

$$\begin{aligned} \lim_{M \rightarrow \infty} \frac{\text{CT}(M\alpha, M\beta)}{M^{mn-(m+n-1)}} &= e^{-(m+n-1)} \prod_{i=2}^m \frac{1}{\alpha_i} \prod_{j=1}^n \frac{1}{\beta_j} \\ &\quad \times \lim_{M \rightarrow \infty} \left[\inf_{\mathbf{x} \in (0,1)^m, \mathbf{y} \in (0,1)^n} \frac{\prod_{i=1}^m \prod_{j=1}^n (1 - x_i y_j)^{-1}}{M^{mn} \cdot \mathbf{x}^{M\alpha} \mathbf{y}^{M\beta}} \right]. \end{aligned}$$

Volume bounds via capacity

Last piece: $\lim_{M \rightarrow \infty} \left[\inf_{0 < \mathbf{x}, \mathbf{y} < 1} \frac{\prod_{i=1}^m \prod_{j=1}^n (1 - x_i y_j)^{-1}}{M^{mn} \cdot \mathbf{x}^{M\alpha} \mathbf{y}^{M\beta}} \right]$.

Omitting details, this limit actually has a nice form:

$$\inf_{0 < \mathbf{x}, \mathbf{y} < 1} \frac{\prod_{i=1}^m \prod_{j=1}^n (-\log(x_i y_j))^{-1}}{\mathbf{x}^\alpha \mathbf{y}^\beta} = \text{Cap}_{(\alpha, \beta)} \left(\prod_{i=1}^m \prod_{j=1}^n \frac{-1}{\log(x_i y_j)} \right).$$

Further, when $\alpha = \alpha_0 \cdot \mathbf{1}$ and $\beta = \beta_0 \cdot \mathbf{1}$, we have the **closed-form** bound:

$$\text{vol}(\mathcal{T}_{\alpha_0 \cdot \mathbf{1}, \beta_0 \cdot \mathbf{1}}) \geq \frac{(e \cdot m \alpha_0)^{(m-1)(n-1)}}{m^{m(n-1)+1} n^{n(m-1)}}.$$

For the **Birkhoff polytope** with $\alpha_0 = \beta_0 = 1$ and $m = n$:

$$\text{vol}(\mathcal{T}_{\mathbf{1}, \mathbf{1}}) \geq \frac{(en)^{(n-1)^2}}{n^{2n^2-2n+1}} = \frac{e^{(n-1)^2}}{n^{n^2}} = e^{-n^2 \log n + n^2 - 2n + 1}.$$

First two terms coincide with the true asymptotics [Canfield-McKay '07].