Analyse en moyenne de problèmes NP-complets : pourquoi tant d'algorithmes ont une complexité n^{c log n} ?

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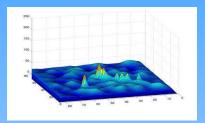
13 février 2013



Plan of the talk

- Complexity landscapes
- A constraint satisfaction problem (CSP): Maximum independent set (MIS)
- Its average complexity (asymptotics)
- Ubiquity of n^{ln n}
- Mathematics behind

Complexity landscape of algorithms



Worst-case complexity: $Max_x T(x)$ Average-case complexity: $E_x[T(x)]$

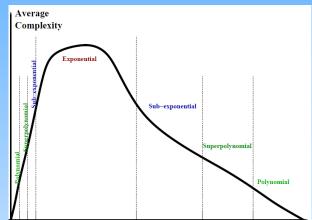
Smoothed complexity: $Max_x E_{\epsilon}[T(x + \epsilon)]$ \longrightarrow what are the difficult regions?

Smoothed Analysis of Algorithms (~20 articles so far):

- Why The Simplex Algorithm Usually Takes Polynomial Time [Spielman & Teng 01]
- Smoothed analysis of three combinatorial problems [Banderier & Beier & Mehlhorn 03]

Complexity landscape of graph algorithms... (with respect to the density)

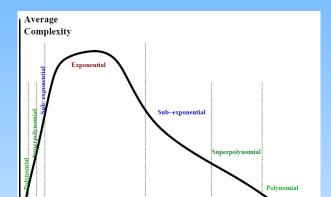
For discrete combinatorial structures: no unique notion of perturbation/vicinity/neighboorhoud". \rightarrow A natural measure of "similarity" for graphs: the density $\frac{\# \text{ edges}}{\# \text{ vertices}}$.



Complexity landscapes and $P \neq NP$

If one could prove a superpolynomial average complexity for a problem (and not only for an algorithm), this would prove $P \neq NP$.

We prove such a superpolynomial average complexity for a infinite class of algorithms.



Introduction to Constraint Satisfaction Problems

Constraint Satisfaction Problems

The class of problems known as Max–CSP plays a key rôle in Computer Science.

CSP

- *n* variables x_1, \dots, x_n belonging to finite domains.
- A set of constraints (clauses) over these variables: a constraint is a relation between the variables defining *authorized* combinations of them.
- Decision problem: does it exist an assignment of the variables (aka, a solution) satisfying all the constraints?
- Optimization problem: maximize the number of satisfied constraints.

Constraint Satisfaction Problem: Einstein Problem



Constraint Satisfaction Problem: Einstein Problem

The author of this problem is Albert Einstein who said that 98% of the people in the world couldn't solve it.

Facts:

1. There are 5 houses (along the street) in 5 different colors: blue, green, red, white and yellow.

2. In each house lives a person of a different nationality: Brit, Dane, German, Norwegian and Swede.

3. These 5 owners drink a certain beverage: beer, coffee, milk, tea and water, smoke a certain brand of cigar:

Blue Master, Dunhill, Pall Mall, Prince and blend, and keep a certain pet: cat, bird, dog, fish and horse.

4. No owners have the same pet, smoke the same brand of cigar, or drink the same beverage.

Hints:

- 1. The Brit lives in a red house.
- 2. The Swede keeps dogs as pets.
- 3. The Dane drinks tea.
- 4. The green house is on the left of the white house (next to it).
- 5. The green house owner drinks coffee.
- 6. The person who smokes Pall Mall rears birds.
- 7. The owner of the yellow house smokes Dunhill.
- 8. The man living in the house right in the center drinks milk.
- 9. The Norwegian lives in the first house.
- 10. The man who smokes blend lives next to the one who keeps cats.
- 11. The man who keeps horses lives next to the man who smokes Dunhill.
- 12. The owner who smokes Blue Master drinks beer.
- 13. The German smokes Prince.
- 14. The Norwegian lives next to the blue house.
- 15. The man who smokes blend has a neighbor who drinks water.



Who keeps the fish?

Constraint Satisfaction Problem: a less sexy example

Domains: $(x, y) \in \{0, 1\}^2, (z, t) \in \{0, 1, 2, 3\}^2$

Constraints:

$$\begin{cases} (x, y) \in \{(1, 0), (0, 1)\} \\ x \neq z \\ y + z = 0 \mod 2 \\ t \geq y \end{cases}$$

Definition: Max-2-CSP

• Each constraint concerns at most 2 variables.

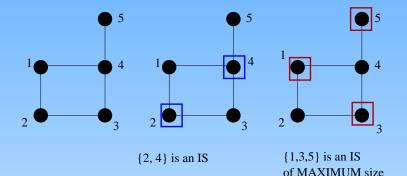
Examples of Max-2-CSP problems

Max-2-CSP is very general paradigm:

- Maximum bipartite subgraph (or Max-2-COL)
- Max-CUT
- Max-2-SAT, Max-2-XORSAT
- graph colorability...
- Maximum Independent Set (MIS).

IS (independent set) and MIS (maximum independent set)

IS = set of nodes not linked together. MIS = set of nodes not linked together and one cannot get larger.



N.B.: MIS not always unique.

Why the MIS problem?

Stable maximum (Maximum Independent Set or MIS).

Motivations

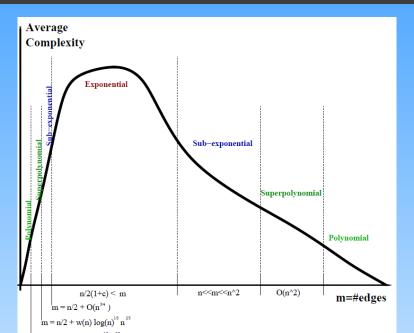
- Numerous applications (coloration, finances, codes, distributed systems, ...)
- The typical NP-complete problem (cf. Karp's original list [KARP 72]).
- Instant State 1 approximate Hastad 99.
- Many works including those of [TARJAN 77, CHVÀTAL 77, PITTEL 82, BALAS, YU 86, KARMARKAR, RESENDE 89, ...,].

Finding a MIS: some remarkable works

- [TARJAN, TROJANOWSKI 77] A seminal paper for worst-case analysis: introduce the idea of reductions.
- ② [CHVÀTAL 77] Complexity theory (Length of recursive proofs) for finding a MIS. W. h. p., lengths are of order e^{⊖(log n²)}.
- **③** [PITTEL 82] W. h. p. when the graph is dense, $e^{\Theta(\log n^2)}$ iterations are required.

OUR WORK: More precise average-case analysis using various analytical approaches: generating functions, Laplace transforms, ..., for a full class of algorithms, for any density.

OVERVIEW OF OUR RESULTS



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Main ideas of the proof

• WEST SIDE.

We analyze a very general algorithm working on all MAX-2-CSP. We use reductions (transformations of the underlying graph) mainly on vertices of degree < 3. We "branch" only on vertices of degree ≥ 3 .

② EAST SIDE.

We analyze an exhaustive algorithm.

Remark.

In both cases, the algorithms are exact and ALWAYS RETURN a MIS. As input, the underlying graphs of the constraints are random $\mathbb{G}(n, m)$ and $\mathbb{G}(n, p)$. Our results quantify the average number of global iterations of the algorithms.

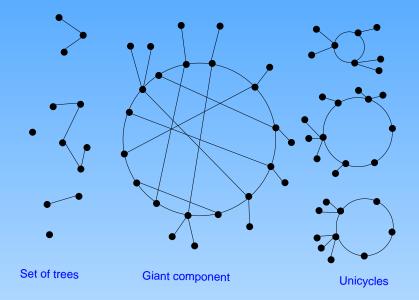
West Side Story

WEST SIDE: algorithm for MAX-2-CSP, main ideas and analysis

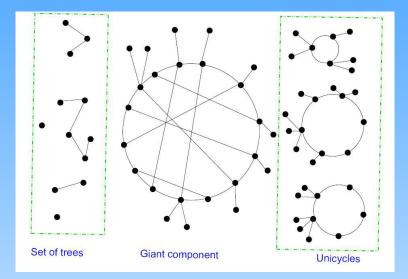
- Reduce all vertices of degree 1 and 2. (as in [TARJAN 77]).
- These reductions cost polynomial time.
- Branch on vertices of degree \geq 3.
- On graphs of excess r, the cost is $<\sqrt{2}^r$ ([SCOTT, SORKIN 03]
- The average cost for graphs of $\mathbb{G}(n, m)$ is therefore upper bounded by

$$\sum_{r=0}^{m} 2^{r/2} \underbrace{\operatorname{Proba}\left[\operatorname{graph} n \operatorname{vertices}, m \operatorname{edges} \operatorname{has} \operatorname{excess} r\right]}_{\operatorname{Pr}(n,m)}$$

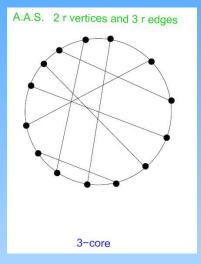
WEST SIDE: graph before the reductions



WEST SIDE: graph before the reductions



WEST SIDE: graph after reductions

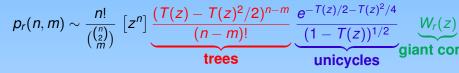


WEST SIDE: computing $p_r(n, m)$

Theorem. The proba. that a graph with *n* vertices and $m = \frac{n}{2} + \mu n^{2/3}$ edges has a connected component of excess $r = \frac{16}{3}\mu^3 + O(\mu^{3/2})$ is

$$\mathsf{p}_{\mathsf{r}}(\mathsf{n},\mathsf{m}) \sim \left(\frac{3}{160\pi\mu^3}\right)^{1/2} \exp\left(-\frac{3}{160}\frac{\left(\mathsf{r}-\frac{16}{3}\mu^3\right)^2}{\mu^3}\right)$$

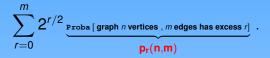
(with uniform error terms as r, μ , $n \to \infty$ et $|r - \frac{16}{3}\mu^3| \le O(\mu^{3/2}), r \le O(n^{1/4})$ and $\mu \le O(n^{1/12})$). **Proof. Use GF (here** $T \equiv T(z) = ze^{T(z)}$)



where *W_r* is Wright's GF for graphs of excess *r* (+saddle-point method [KNUTH-JANSON-ŁUCZAK-PITTEL 93, FLAJOLET-SEDGEWICK 09]).

WEST SIDE: results

Recall that the desired average cost of the reduction algorithm is



Theorem. Let $m = \frac{n}{2} + \mu n^{2/3}$ with $\mu = o(n^{1/3})$. The average cost of ALGO on $\mathbb{G}(n, m)$ is at most

$$\exp\left(\frac{2\log 2}{3} (5\log 2 + 4) \mu^3\right) (1 + o(1)).$$

If $m = \frac{n}{2}(1 + \varepsilon)$ with $n^{-1/4} \le \varepsilon < \delta$, the average cost of ALGO is at most

$$\exp\left(\frac{5(\log 2)^2}{12}\varepsilon^3 \,\mathsf{n} + \frac{\log 2(\varepsilon^2 - \sigma^2)}{4(1+\varepsilon)}\,\mathsf{n}\right) \Big(1 + \mathsf{o}(1)\Big)$$

with σ defined by $(1 + \varepsilon)e^{-\varepsilon} = (1 - \sigma)e^{\sigma}$. Our theorem holds for all MAX-2-CSP problems and not only for ALGO-MIS!

East Side Story: Exhaustive Algorithms

EAST SIDE: an exhaustive algorithm

Procedure MAXIS(G = (V, E): labeled graph) Pick the least vertex v in V;

(* EITHER v is not in the MIS \longrightarrow remove it *) $V_1 := V \setminus \{v\};$ $E_1 := E \setminus \{ \text{ incident edges of } v \};$ maxis₁ := Card(MaxIS(G₁));

(* OR v is in a MIS \longrightarrow remove v and all its neighbors *) $V_2 := V \setminus \Gamma(v);$ (* $\Gamma(v) = \{v\} \bigcup$ its neighbors *) $E_2 := E \setminus \{$ incident edges of the vertices in $\Gamma(v)\} ;$ maxis₂ := 1 + Card(MaxIS(G_2));

RETURN: max (maxis₁, maxis₂)

EAST SIDE: analysis of the exhaustive algorithm (1/2)

Let M_n = be the mean number of iterations of the algorithm whenever the input are graphs from $\mathbb{G}(n, p)$. We have

$$M_n = M_{n-1} + \sum_{i=0}^{n-1} \binom{n-1}{i} p^i (1-p)^{n-1-i} M_{n-1-i}$$

Theorem. As $p \rightarrow 0$,

$$M_n = \frac{1-\frac{W(np-p)}{np-p}}{1+W(np-p)} \, \left(1-\frac{W(np-p)}{np-p}\right)^{-n} \left(1+O(p)\right), \label{eq:Mn}$$

where *W* is the Lambert function. Example 1: $\mathbf{p} = \frac{\log n}{n}$. Roughly $\exp\left(n\frac{\log \log n}{\log n}\right)$ iterations. Example 2: $\mathbf{p} = \frac{1}{n^{1/2}}$. Roughly $\exp\left(\frac{1}{2}n^{1/2}\log n\right)$ iterations. Sub-exponential!

Theorem. If 0 (fixed),

$$M_n \sim \frac{e^{(\rho/2)(\log(1/r))^2}G(\rho\log(1/r))}{r^{\rho+1/2}\sqrt{2\pi\rho\log(1/r)}},$$

where $\rho = 1/\log(1/(1-\rho))$, $r = \frac{W(n/\rho)}{n/\rho}$ and *G* is continuous and 1-periodic function:

$$G(u) = q^{(\{u\}^2 + \{u\})/2} \sum_{-\infty < j < \infty} rac{q^{j(j+1)/2}}{1 + q^j q^{-\{u\}}} \, q^{-(j+1)\{u\}}.$$

Roughly: n^{O(log n)}. Superpolynomial!

Discussions

Robustness of our classifications

- These very simple algorithms are amongst the fastest ones.
- Our classifications are robust:
 - Most of existing algorithms are "Tarjan-Chvàtal-like":

 $\mathsf{T}(\mathsf{n}) \leq \mathsf{T}(\mathsf{n}-\mathsf{6}) + \mathsf{T}(\mathsf{n}-\mathsf{4}) \longrightarrow \mathsf{O}((\mathsf{1}+arepsilon)^{\mathsf{n}})$.

Even if one day a genious finds a fast algorithm leading to a recurrence of the type

 $T(n) = T(n - A) + T(\lceil cn \rceil),$ A fixed and c < 1

or

$$\label{eq:generalized_states} F(n) = T(n-A) + \sum_{i=0}^{n-A-1} \binom{n-A-1}{i} p^i (1-p)^{n-A-1} T(i) \, ,$$

all of them are expected to lead to a superpolynomial complexity!!!!

Open problems

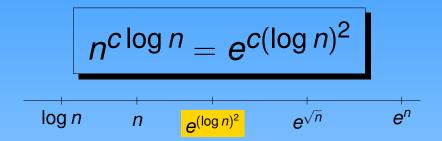
A WELL-KNOWN and LONGSTANDING PROBLEM (cf. [KARP] and [FRIEZE] 70++):

Is there a POLYNOMIAL TIME algorithm that finds a MIS in $\mathbb{G}(n, p = 1/2)$?

OUR WORK suggests an intermediate CHALLENGE:

Is there a $n^{o(\log n)} = n^{\text{SMALL-OH}(\log n)}$ algorithm which finds a MIS in $\mathbb{G}(n, p = 1/2)$?

Recall that the Metropolis algorithm [JERRUM] "works" in $n^{O(\log n)} = n^{\text{BIG-OH}(\log n)}$.

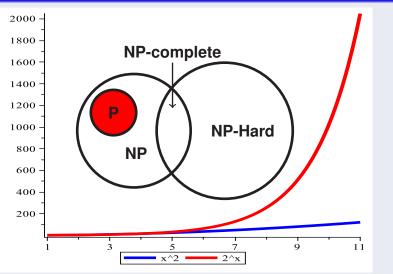


Ubiquity of the scale $n^{\ln(n)}$ in several worlds



POLYNOMIAL VS EXPONENTIAL

n^{lpha} vs $lpha^n$



LOG-NORMAL DISTRIBUTION

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- Contribuer
 Premiers pas
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 Faire un don
- Imprimer / exporter
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Autres langues

Loi log-normale

 $f(x) = \frac{1}{\sqrt{2\pi}\,\sigma x} \exp \left(\frac{1}{\sqrt{2\pi}\,\sigma x} - \frac{1}{\sqrt{2\pi}\,\sigma x} + \frac{1}{\sqrt{2\pi}\,\sigma x} +$

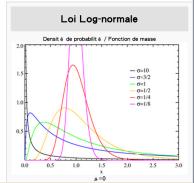
En thé orie des probabilités et statistique, une variable al é atoire X est dite suivre une loi log-normale de param è tres μ et σ^2 si la variable $Y = \ln(X)$ suit une loi normale d'esp é rance μ et de variance σ^2 .

Cette loi est parfois é galement appel é e loi de Galton.

Une variable peut à tre mod à lis à e par une loi log-normale si elle est le r à sultat de la multiplication d'un grand nombre de petits facteurs ind à pendants.

Sommaire [masquer] 1 Caract ē risation





 $\frac{(\log x - \mu)^2}{2\sigma^2}$

 $x^{c \log x}$ with c < 0

$\prod_{k \ge 0} \left(1 + xq^k \right) \left(0 < q < 1 \right)$

q-Pochhammer or *q*-shifted factorial extending to infinity (also #(parts) of partitions into distinct parts)

Asymptotics when $x \to \infty$?

 $q = \frac{1}{2}$ (often in digital search tree): $\prod_{k \ge 0} \left(1 + \frac{x}{2^k}\right) \approx$?

$$\prod_{k \ge 0} \left(1 + \frac{x}{2^k} \right) \approx \prod_{0 \le k < \log_2 x} \left(1 + \frac{x}{2^k} \right) \approx \prod_{0 \le k < \log_2 x} \frac{x}{2^k}$$
$$\approx x^{\log_2 x} 2^{-\frac{1}{2}(\log_2 x)^2 + \frac{1}{2}\log_2 x} = \frac{e^{\frac{(\log x)^2}{2\log^2}}}{e^{\frac{2}{2\log^2}}} e^{\frac{1}{2}\log x}$$

Mellin transform

$$\sum_{k \ge 0} \log\left(1 + \frac{z}{2^k}\right) = \frac{(\log z)^2}{2\log 2} + \frac{1}{2}\log z + \underbrace{P(\log_2 z)}_{\text{Periodic function}} + O\left(\frac{1}{|z|}\right)$$

$$[z^n]e^{\log^2\frac{1}{1-z}}$$

Saddle-point method (singularity analysis \implies polynomial growth)

$$[z^{n}]e^{\log^{2}\frac{1}{1-z}} = \frac{1}{2\pi i} \oint_{|z|=r<1} z^{-n-1}e^{\log^{2}\frac{1}{1-z}} dz$$
$$= \frac{1}{2\pi i} \oint_{|w|=r<1} (1-w)^{-n-1}e^{(\log w)^{2}} dw$$
$$\sim \frac{1}{2\pi i} \oint_{|w|=r<1} e^{nw+(\log w)^{2}} dw$$

 $w = re^{it}, \frac{n}{2} = \frac{1}{r}\log\frac{1}{r}$ (Lambert W-function)

$$[z^n]e^{\log^2\frac{1}{1-z}} \sim \frac{e^{nr+(\log r)^2}}{2\pi} \int e^{-\frac{1}{2}(nr+2)t^2} \mathbf{d}t$$
$$\sim \frac{n}{2\sqrt{\pi\log n}} \exp\left(\left(\log\frac{n/2}{\log(n/2)}\right)^2\right)$$

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WHY AND HOW *n^{c log n}* IS IMPORTANT?

EXHAUSTIVE SEARCH FOR MAXIMUM INDEPENDENT SETS IN RANDOM GRAPHS

& other examples

MAXIMUM INDEPENDENT SET

Independent (stable) set of a graph

A set of vertices no two of which share the same edge.



$$MIS = \{1, 3, 5, 7\}$$

The MIS (maximum independent set) problem

Search for an independent set with the largest size.

NP hard!!

MAXIMUM INDEPENDENT SET

Equivalent versions

- MIS = MAXIMUM CLIQUE on the complementary graph (clique = complete subgraph).

 MIS = MINIMUM VERTEX COVERING (every edge connects at least one vertex) since the complement of a vertex cover in any graph is an independent set.

Among Karp's (1972) original list of 21 NP-complete problems

Many applications

Computer vision, Pattern recognition, Coding theory, Map labeling, Molecular biology, Chess games, Stock market, ...

ALTERNATIVE FORMULATIONS

Harant (2000), Abello et al. (2001)

$$|\mathbf{MIS}(G)| = \max_{(x_1,\dots,x_n)\in[0,1]^n} \left(\sum_{1\leqslant i\leqslant n} x_i - \sum_{(i,j)\in E} x_i x_j\right)$$

Classical: Motzkin and Straus (1965, Canad. J. Math)

$$2 \max_{\substack{x_1 + \dots + x_n = 1 \\ 0 \leqslant x_1, \dots, x_n \leqslant 1}} \sum_{(i,j) \in E} x_i x_j = 1 - rac{1}{|\mathsf{max clique}|}$$

Widely addressed

Algorithmic, theoretical and practical connections of many other formulations. (Ref: Butenko's 2003 PhD Thesis)

THEORETICAL RESULTS

Random model: Erdős–Rényi's G_{n,p}

Vertex set = $\{1, 2, ..., n\}$ and all edges occur independently with the same probability *p*.

The cardinality of an MIS in $G_{n,p}$

Matula (1970), Grimmett and McDiarmid (1975), Bollobás and Erdős (1976), Frieze (1990): If $pn \to \infty$, then

$$|\mathsf{MIS}_n| \sim 2 \log_{1/q} pn$$
 whp,

where q = 1 - p; and $\exists k = k_n$ such that

 $|\mathbf{MIS}_n| = k \text{ or } k + 1 \text{ whp.}$

 $k_n = 2 \log_{1/q} n - 2 \log_{1/q} \log_{1/q} n + O(1)$

A GREEDY ALGORITHM

Adding vertices one after another whenever possible

The size of the resulting IS ($S_0 \equiv 0$)

$$S_n \stackrel{d}{=} 1 + S_{n-1-\operatorname{Binom}(n-1;p)} \qquad (n \ge 1).$$

 $S_n \equiv |$ right arm of a random digital search tree|

$$\mu_n = 1 + \sum_{0 \le k < n} \binom{n-1}{k} p^k q^{n-1-k} \mu_{n-1-k}$$

$$\tilde{f}'(z) + \tilde{f}(z) = 1 + \tilde{f}(qz), \quad \tilde{f}(z) := e^{-z} \sum_{j \ge 0} \frac{\mu_j}{j!} z^n$$

Greedy is $\frac{1}{2}$ -optimal (analytic approach): Poisson generating function, Rice's integrals (finite differences)

$$\mathbb{E}(S_n) \sim \log_{1/q} n + \operatorname{\mathsf{Periodic}}(\log_{1/q} n).$$

ANALYSIS OF THE GREEDY ALGORITHM

GREEDY IS is $\frac{1}{2}$ -optimal (probabilistic approach)

Grimmett and McDiarmid (1975), Karp (1976), Fernandez de la Vega (1984), Gazmuri (1984), McDiarmid (1984), ...

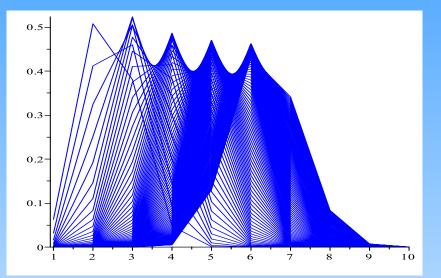
Same analytic approach

- Variance: $\mathbb{V}(S_n) \sim$ a bounded periodic function.
- Limit distribution does not exist: $\mathbb{E}\left(e^{(X_n - \log_{1/q} n)y}\right) \sim F(\log_{1/q} n; y)$, where

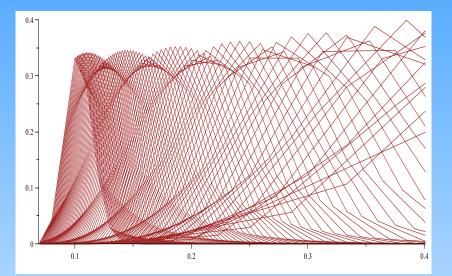
$$F(u; y) := \frac{1 - e^y}{\log(1/q)} \left(\prod_{\ell \geqslant 1} \frac{1 - e^y q^\ell}{1 - q^\ell} \right) \sum_{j \in \mathbb{Z}} \Gamma\left(-\frac{y + 2j\pi i}{\log(1/q)} \right) e^{2j\pi i u}.$$

unpublished manuscript

HISTOGRAMS OF S_n FOR $n = 5, \ldots, 100$ ($p = \frac{1}{2}$)



HISTOGRAMS OF S_n FOR $n = 5, \ldots, 100$ (p = 0.3)



Normalized to unit interval

Jerrum's Metropolis algorithm

He studied a class of algorithms and showed that $\forall \lambda \ge 1, \exists$ an initial state from which the expected time for the Metropolis process to reach a clique of size at least $(1 + \varepsilon) \log_{1/q}(pn)$ exceeds $n^{\Omega(\log pn)}$.

Frieze and McDiarmid (1997, RSA) Research Problem 15

Construct a polynomial time algorithm that finds an independent set of size at least $(\frac{1}{2} + \varepsilon)|MIS_n|$ whp or show that such an algorithm does not exist ...

Recent advances: Coja-Oghlan and Efthymiou (2011)

Anything beyond $(1 + \varepsilon) \log_{1/q} n$ is very difficult.

EXACT AND APPROXIMATE ALGORITHMS

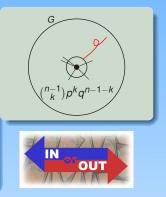
Exact algorithms

A huge number of algorithms proposed in the literature; see Bomze et al.'s survey (in *Handbook of Combinatorial Optimization*, 1999).

A simple exhaustive search algorithm

$$\alpha(G) = \max \begin{cases} \underbrace{\alpha \left(G \setminus \{v\}\right)}_{\substack{v \notin \mathsf{MIS}(G) \\ 1 + \alpha \left(G \setminus N^{*}(v)\right) \\ \underbrace{v \in \mathsf{MIS}(G)}_{v \in \mathsf{MIS}(G)} \end{cases}$$

where $N^*(v)$ denotes the union of v and all its neighbors.



AIM: A MORE PRECISE ANALYSIS OF THE EXHAUSTIVE ALGORITHM

MIS contains either v or not

$$X_n \stackrel{d}{=} X_{n-1} + X^*_{n-1-Binom(n-1;p)}$$
 $(n \ge 2),$
 $(X_0 = 0 \text{ and } X_1 = 1)$

Special cases

- If $p \sim 1$, then the second term is small, so we expect a *polynomial* time bound.
- If $\rho \sim$ 0, then the second term is large, and we expect an *exponential* time bound.
- What happens for *p* in between?

 X_n and X_n^* are strongly dependent

MEAN VALUE

The expected value $\mu_n := \mathbb{E}(X_n)$ satisfies

$$\mu_n = \mu_{n-1} + \sum_{0 \le j < n} \binom{n-1}{j} p^j q^{n-1-j} \mu_{n-1-j} \quad (n \ge 2).$$

$$(\mu_0 = 0 \text{ and } \mu_1 = 1)$$

Poisson generating function: $\tilde{f}(z) := e^{-z} \sum_{n \ge 0} \mu_n z^n / n!$

$$\widetilde{f}'(z) = \widetilde{f}(qz) + e^{-z}$$

will prove

$$\log \mu_n = \frac{\left(\log \frac{n}{\log_{\kappa} n}\right)^2}{2\log \kappa} + \left(\frac{1}{2} + \frac{1}{\log \kappa}\right)\log n - \log\log n$$
$$+ \operatorname{Periodic}\left(\log_{\kappa} \frac{n}{\log n}\right) + o(1) \quad (\kappa := 1/q)$$

EXHAUSTIVE MIS: LITERATURE

Exhaustive search algorithms

- Tarjan and Trojanowski (1977): an improved *exhaustive* algorithm of complexity $O(2^{n/3})$.
- Chvátal (1977) proposes *exhaustive* algorithms where almost all $G_{n,1/2}$ creates at most $n^{2(1+\log_2 n)}$ subproblems.

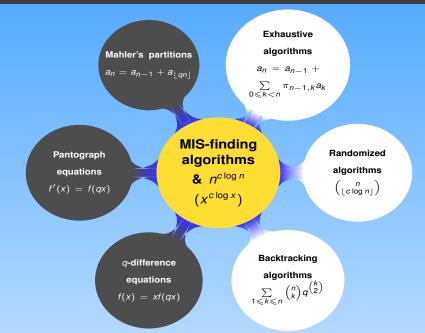
- Pittel (1982): (
$$\kappa := 1/q$$
)

$$\mathbb{P}\left(\underline{n^{\frac{1-\varepsilon}{4}\log_{\kappa}n}} \leqslant \mathsf{Time}_{\mathsf{Chvátal's algo}}^{\mathsf{used by}} \leqslant \underline{n^{\frac{1+\varepsilon}{2}\log_{\kappa}n}}\right) \geqslant 1 - n^{-c\log n}$$

Wilf's (1986) Algorithms and Complexity

 a backtracking algorithm enumerating all
 independent sets with time complexity n^{O(log n)}.

WHY *n^{c log n}*?



n^{c log n}-ASYMPTOTICS: ALGORITHMS

A simple randomized algorithm

Since $\mathbb{P}(|MIS| = k_n \text{ or } |MIS| = k_n + 1) \rightarrow 1$, check all

$$\binom{n}{k_n} + \binom{n}{k_n+1} \leqslant \frac{2}{k!} n^{k_n+1} = O\left(n^{2\log_{\kappa} n}\right)$$
 subsets.

If none is independent (\mathbb{P} very small), use exhaustive.

n^{c log n}-ASYMPTOTICS: MAHLER'S PARTITIONS

Approximate
$$\mu_n = \mu_{n-1} + \sum_{0 \leq j < n} {n-1 \choose j} p^j q^{n-1-j} \mu_{n-1-j}$$
 by

$$a_n = a_{n-1} + a_{\lfloor qn \rfloor}.$$

(most mass centers around pn)

Mahler's (1940) partitions (when $\kappa = 1/q \in \mathbb{Z}$)

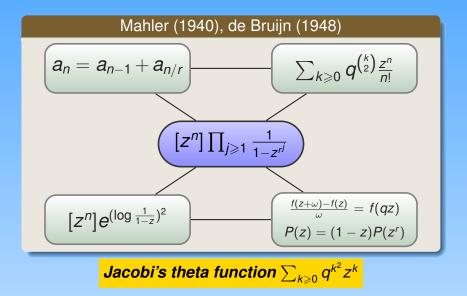
Number of partitions of κn into positive powers of κ .

de Bruijn (1948)

$$\log a_n = \frac{\left(\log \frac{n}{\log_{\kappa} n}\right)^2}{2\log \kappa} + \left(\frac{1}{2} + \frac{1}{\log \kappa}\right)\log n - \log\log n$$
$$+ \operatorname{Periodic}\left(\log_{\kappa} \frac{n}{\log n}\right) + o(1)$$

 $|\log \mu_n - \log a_n| = \operatorname{Periodic}(\cdot) + o(1)$, AIMD

MAHLER'S PARTITIONS



n^{c log n}-ASYMPTOTICS: PANTOGRAPH EQUATIONS

Continuous version A(x) - A(x - 1) = A(qx)

Since $A(x) - A(x - 1) \approx A'(x)$ for large *x*, consider

A'(x) = A(qx)

which is a special case of the so-called *"pantograph equations"*

$$A'(x) = \alpha A(qx) + \beta A(x)$$



n^{c log n}-ASYMPTOTICS: PANTOGRAPH EQUATIONS

Original paper

Ockendon & Tayler (1971, *Proc. Royal Soc. A*) "The dynamics of a current collection system for an electric locomotive"

Important papers

- de Bruijn (1953, Indagationes Math.)
- Kato & McLeod (1971, Bull. AMS)
- Iserles (1993, European J. Appl. Math)

$$A'(x) = lpha A(qx), \, lpha > 0 \; (\kappa := 1/q)$$

de Bruijn (1953) and Kato & McLeod (1971):

$$\log A(x) = \frac{\left(\log \frac{x}{\log_{\kappa} x}\right)^2}{2\log \kappa} + \left(\frac{1}{2} + \frac{1}{\log \kappa} + \frac{\log \alpha}{\log \kappa}\right)\log x$$
$$-\left(1 + \frac{\log \alpha}{\log \kappa}\right)\log\log x + \operatorname{Periodic}\left(\log_{\kappa} \frac{x}{\log x}\right) + o(1)$$

n^{c log n}-ASYMPTOTICS: FORMAL ASPECTS

$$A'(x) = A(qx)$$
Try $A(x) = x^{c \log x}$ (x^{α} & c^{x} fail). Then c satisfies
$$x^{1-2c \log \kappa} = 2ce^{c(\log \kappa)^{2}} \log x$$
Thus $c = \frac{1}{2 \log \kappa} + O\left(\frac{\log x}{x}\right)$ and
$$\log A(x) \sim \frac{(\log x)^{2}}{2 \log \kappa}.$$
A formal solution
$$\sum_{j \ge 0} \frac{q^{\binom{j}{2}}}{j!} x^{j}$$

q-difference equation f(x) = xf(qx)

A formal solution $\exp\left(\frac{(\log(x/\sqrt{q}))^2}{2\log\kappa}\right)$

$n^{c \log n}$ -ASYMPTOTICS: \mathbb{E} (# INDEPENDENT SETS)

Expected cost of Wilf's backtracking algorithms: $a_n := \sum_{1 \le k \le n} {n \choose k} q^{\binom{k}{2}}$

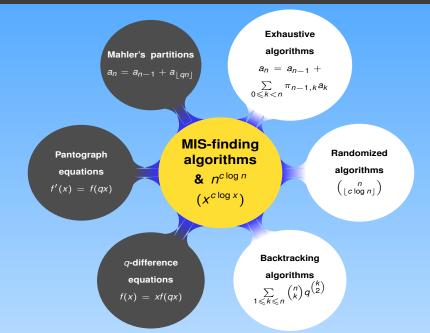
$$a_n = 1 + a_{n-1} + \sum_{0 \leq k < n} {n-1 \choose k} p^k q^{n-1-k} a_{n-1-k}$$

Same pattern of asymptotic behaviors

$$a_n \sim \sum_{k \geqslant 1} rac{q^{\binom{k}{2}}}{k!} n^k$$

The series $\sum_{k\geq 0} \frac{q^{\binom{k}{2}}}{k!} n^k$, first appeared in Mahler (1940), also arises in many applications.

ANALYTIC & ALGORITHMIC SOURCES OF n^{c log n}



n^{c log n}-ASYMPTOTICS: OTHER OCCURRENCES

- Algorithmics: isomorphism testing, random digital trees, autocorrelations of strings, information theory, and asymptotics of recurrences;
- Combinatorics : partitions into powers, palindromic compositions, combinatorial number theory, and universal tree of minimum complexity;
- Probability: log-normal distribution, renewal theory, and total positivity;
- Algebra : commutative ring theory, and semigroups;
- Analysis: pantograph equations, eigenfunctions of operators, geometric partial differential equations, and q-difference equations.

n^{c log n}: KNUTH (1966)

$\phi_n = \phi_{n-1} + \phi_{\lfloor n/2 \rfloor} \ (\phi_0 = 1)$

In the remainder of this paper we will determine the true rate of growth of the sequence $\boldsymbol{\phi}_n$; it will be proved by elementary methods that

(6)
$$\ln \phi_{n} - \frac{1}{\ln 4} (\ln n)^{2} ,$$

$$\phi_{n} = e^{\frac{1}{\ln 4} (\ln n)^{2} + o((\ln n)^{2})} .$$

n^{c log n}-ASYMPTOTICS: ALGORITHMS

Miller (1978, STOC): Group isomorphisms

On the n^{log n} Isomorphism Technique^{*†} A preliminary report

Gary L. Miller Department of Mathematics Massachusetts Institute of Technology Cambridge, Massachusetts 02139

Tarjan has given an algorithm for deciding isomorphism of two groups of order n (given as multiplication tables) which runs in $O(n^{(\log_2 n + O(1))})$ steps where n is the order of the groups. Tarjan uses the fact that a group of n is generated by log n elements. In this paper, we show that Tarjan's technique

RECENT ADVANCES

Breaking the $n^{\log n}$ Barrier for Solvable-Group Isomorphism

David Rosenbaum University of Washington, Department of Computer Science & Engineering Email: djr@cs.washington.edu

July 7, 2012

Abstract

We consider the group isomorphism problem: given two finite groups G and H specified by their multiplication tables, decide if $G \cong H$. The $n^{\log n}$ barrier for group isomorphism has withstood all attacks — even for the special cases of p-groups and solvable groups — ever since the $n^{\log n+O(1)}$ generator-enumeration algorithm. In this work, we present the first significant improvement over $n^{\log n}$ by showing that group isomorphism is $n^{(1/2)\log_p n+O(1)}$ Turing reducible to composition-series isomorphism where p is the smallest prime dividing the order of the group. Combining our reduction with an $n^{O(p/\log p)}$ algorithm for p-group composition-series isomorphism, we obtain an $n^{(1/2)\log n+O(1)}$ algorithm for p-group isomorphism. We then generalize our techniques from p-groups using Sylow bases to derive an $n^{(1/2)\log n+O(\log n/\log \log n)}$ algorithm for solvable-group isomorphism. Finally, we relate group isomorphism to the collision problem which allows us replace the 1/2 in the exponents with 1/4 using randomized algorithms and 1/6using quantum algorithms.

n^{c log n}: WIGDERSON & YEHUDAYOFF (2012)

Population recovery and partial identification

PRP - Results

Facts: μ =0 obliterates all information. - No polytime algorithm for μ = o(1)

Thm 3 [DRWY] A poly(k, n, ε) algorithm, from lossy samples, for every μ > .365...

Thm 4 [WY]: A poly($k^{\log k}$, n, ϵ) algorithm, from lossy and/or noisy samples, for every $\mu > 0$

Kearns, Mansour, Ron, Rubinfeld, Schapire, Sellie exp(k) algorithm for this discrete version Moitra, Valiant exp(k) algorithm for Gaussian version (even when noise is unknown)

n^{c log n}: GUIBAS & Odlyzko (1981, *JCT-A*)

6. Counting the Correlations

In this section we use the recursive predricate Ξ to obtain bounds on the number of distinct correlations of length n.

THEOREM 6.1 (the number of correlations). The number $\kappa(n)$ of distinct correlations of length n satisfies

$$\left(\frac{1}{2\ln 2} + o(1)\right)\ln^2 n \leq \ln \kappa(n) \leq \left(\frac{1}{2\ln(3/2)} + o(1)\right)\ln^2 n,$$

as $n \to \infty$.

n^{c log n}: CHUNG & GRAHAM (1981)

OFFPRINTS FROM THE THEORY OF APPLICATIONS OF GRAPHS EDITED BY Dr. Gary Chartrand COPYRIGHT © 1981 BY JOHN WILEY & SONS, INC.

On Trees Containing All Small Trees

F.R.K. CHUNG R.L. GRAHAM* D. COPPERSMITH

ABSTRACT

In this paper we investigate trees (i.e., connected, acyclic graphs) which contain all trees on n vertices as subgraphs. Let us denote by u(n) the minimum number of vertices such a "universal" tree can have. We prove that:

$$u(n) = n (\log n-2 \log \log n+O(1))/2 \log 2),$$

resolving an earlier conjecture of the authors.

n^{c log n}: Cameron & Erdős (1990)

1.3. All partial sums distinct

Let f(n) be the number of sequences

$$a_i < \ldots < a_i \leq n$$

for which all sums $\sum \epsilon_i a_i$ ($\epsilon_i = 0,1$) are distinct.

Proposition 1.6.

$$n^{(1+o(1))\log n/\log 3} \leq f(n) \leq n^{(1+o(1))\log n/\log 2}$$

.

n^{c log n}: REZNYKOV & SUSHCHANSKY (2006)



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Journal of Algebra 304 (2006) 712-754

JOURNAL OF Algebra

www.elsevier.com/locate/jalgebra

On the 3-state Mealy automata over an *m*-symbol alphabet of growth order $[n^{\log n/2 \log m}]$

Illya I. Reznykov^{a,*}, Vitaliy I. Sushchansky^b

Theorem 2.6. The growth functions have the following sharp estimates:

$$\delta_{S_{J_m}}(n) \sim n^{\frac{\log n}{2\log m}};$$

$$\gamma_{J_m}(n) = \gamma_{S_{J_m}}(n) \sim \frac{1}{m} (m(n+1))^{\frac{\log(m(n+1))}{2\log m}}$$

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n^{c log n}: DE MARCHIS (2010)



Available online at www.sciencedirect.com



Journal of Functional Analysis 259 (2010) 2165-2192

JOURNAL OF Functional Analysis

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Generic multiplicity for a scalar field equation on compact surfaces

Francesca De Marchis

$$-\Delta_g u + \frac{\rho}{\int_{\Sigma} dV_g} = \rho \frac{h(x)e^u}{\int_{\Sigma} h(x)e^u dV_g} \quad x \in \Sigma, \ u \in H^1_g(\Sigma), \tag{*}$$

For any Σ , as $k \ge k_0$, $k_0 \in \mathbb{N}^*$ (independent of Σ),

$$\#\{\text{solutions of } (*)\} \ge C\left(\frac{\lfloor\frac{k}{2}\rfloor}{\log\lfloor\frac{k}{2}\rfloor}\right)^{\frac{1}{2l_2}\log(\frac{\lfloor\frac{k}{2}\rfloor}{\log\lfloor\frac{k}{2}\rfloor})+1+\frac{l_2}{l_2}}\left\lfloor\frac{k}{2}\right\rfloor^{(\frac{1}{l_2}-\frac{1}{2})}, \tag{1.4}$$

where by $[\frac{k}{2}]$ we mean the integer part of $\frac{k}{2}$, $l_2 := \log 2$ and $ll_2 =: \log \log 2$; so in particular

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n^{clog n}: KARLIN & ZIEGLER (1996)

Remarks. (1) The special choice of $P(z) = (1+z)^m$ (where (4.6) is satisfied for all r, thus generates a PF_{∞} sequence), leads to $p_i = \binom{2m}{i}$, if Q_1 is

chosen, and $p_i = \binom{2m+1}{i}$ if Q_2 is chosen. In this case the inequality (4.2), for a > 1, is $\sum_{i=0}^n \binom{n}{i} a^{(n+2-i)i} < \sum_{i=0}^n \binom{n}{i} a^{(n+1-i)(i+1)}.$ (4.9)

For this example, the function

$$f(x) = f_a(x) = \sum_{n=0}^{\infty} \left(a^{-n(n+1)/2} \right) \frac{x^n}{n!}$$
(4.10)

WHY PRECISE ASYMPTOTIC EXPANSION?

$$\log \mu_n = \frac{\left(\log \frac{n}{\log_{\kappa} n}\right)^2}{2\log \kappa} + \left(\frac{1}{2} + \frac{1}{\log \kappa}\right)\log n - \log\log n$$
$$+ \operatorname{Periodic}\left(\log_{\kappa} \frac{n}{\log n}\right) + o(1) \quad (\kappa := 1/q)$$

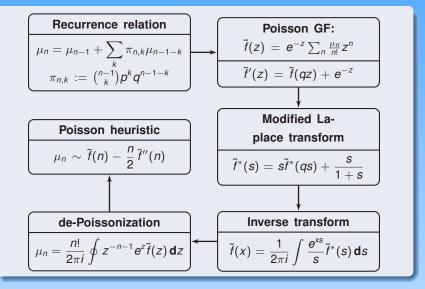
Some reasons

- Asymptotics: *n^{c log n}* is less precise

$$\frac{\mu_n}{n^{\frac{1}{2}\log_{\kappa}n}} \asymp \frac{(\log n)^{\frac{1}{2}\log_{\kappa}\log n - 1 - \frac{\log\log\kappa}{\log\kappa}}}{n^{\log_{\kappa}\log n - \frac{1}{2} - \frac{1}{\log\kappa} - \frac{\log\log\kappa}{\log\kappa}}} \ll n^{-K} \to 0,$$

- Numerical "opacity"
- Methodology: new tools developed
- Generality: discovered

OUR ANALYTIC APPROACH



RESOLUTION OF THE RECURRENCE

$ilde{f}'(z) = ilde{f}(qz) + e^{-z}$

The Laplace transform of \tilde{f}

$$\mathscr{L}(s) = \int_0^\infty e^{-xs} \tilde{f}(x) \,\mathrm{d}x$$

satisfies

$$s\mathscr{L}(s) = rac{1}{q}\mathscr{L}\left(rac{s}{q}
ight) + rac{1}{s+1}.$$

Exact solutions

$$\mathscr{L}(s) = \sum_{j \geqslant 0} rac{q^{\binom{j+1}{2}}}{s^{j+1}(s+q^j)}.$$

Hard part: asymptotics of $\mathscr{L}(s)$ as $s \to 0$ in C

RESOLUTION OF THE RECURRENCE

Exact solutions

$$\mathscr{L}(s) = \sum_{j \geqslant 0} rac{q^{\binom{j+1}{2}}}{s^{j+1}(s+q^j)}.$$

Inverting gives
$$\tilde{f}(z) = \sum_{j \ge 0} \frac{q^{\binom{j+1}{2}}}{j!} z^{j+1} \int_0^1 e^{-q^j u z} (1-u)^j \, \mathrm{d} u$$
.
Thus $\mu_n = \sum_{1 \le j \le n} \binom{n}{j} (-1)^j \sum_{1 \le \ell \le j} (-1)^\ell q^{j(\ell-1) - \binom{\ell}{2}}$, or

$$\mu_n = n \sum_{0 \leq j < n} \binom{n-1}{j} q^{\binom{j+1}{2}} \sum_{0 \leq \ell < n-j} \binom{n-1-j}{\ell} \frac{q^{j\ell} (1-q^j)^{n-1-j-\ell}}{j+\ell+1}.$$

Neither is useful for numerical purposes for large n.

A MORE PRECISE EXPANSION FOR $\tilde{f}(x)$

Method of proof: functional eq. + saddle-point $\tilde{f}(x) = \frac{1}{2\pi i} \int_{1-i\infty}^{1+i\infty} e^{xs} \mathscr{L}(s) \, \mathrm{d}s$

Asymptotics of $\tilde{f}(x)$

Let kappa = 1/q and $R \log R = x \log \kappa$. Then

$$\tilde{f}(x) \sim \frac{R^{1/\log \kappa + 1/2} e^{(\log R)^2/(2\log \kappa)} G(\log_{\kappa} R)}{\sqrt{2\pi \log_{\kappa} R}} \left(1 + \sum_{j \ge 1} \frac{\phi_j(\log_{\kappa} R)}{(\log_{\kappa} R)^j}\right),$$

as $x \to \infty$, where $G(u) := q^{(\{u\}^2 + \{u\})/2} F(q^{-\{u\}})$,

$${\sf F}(s) = \sum_{-\infty < j < \infty} rac{q^{j(j+1)/2}}{1+q^j s}\, s^{j+1},$$

and the $\phi_j(u)$'s are bounded, 1-periodic functions of u.

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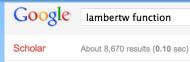
A MORE EXPLICIT ASYMPTOTIC APPROXIMATION

 $R = x \log \kappa W(x \log \kappa)$, Lambert's W-function: $W(x)e^{W(x)} = x$

$$W(x) = \log x - \log \log x + \frac{\log \log x}{\log x} + \frac{(\log \log x)^2 - 2\log \log x}{2(\log x)^2} + \cdots$$

So that

$$\tilde{f}(x) \sim \frac{G\left(\log_{\kappa} \frac{x}{\log_{\kappa} x}\right)}{\sqrt{2\pi}} \cdot \frac{x^{1/\log \kappa + 1/2}}{\log_{\kappa} x} \exp\left(\frac{\left(\log \frac{x}{\log_{\kappa} x}\right)^{2}}{2\log \kappa}\right)$$



Did you mean: lambert w function

On the LambertW function

<u>RM Corless, GH Gonnet</u>, DEG Hare, <u>DJ Jeffrey</u>... - Advances in ..., 1996 - Springer The LambertW function is defined to be the multivalued inverse of the functionm→ we w. It has many applications in pure and applied mathematics, some of which are briefly described here. We present a new discussion of the complex branches ofW, an asymptotic ... Cited by 2243 Related articles BL Direct All 69 versions Import into BibTeX

JUSTIFICATION OF THE POISSON HEURISTIC

$$\mu_n = \frac{n!}{2\pi i} \oint_{|z|=n} z^{-n-1} e^z \tilde{f}(z) \,\mathrm{d}z$$

$$\mu_n \sim \frac{G\left(\log_{\kappa} \frac{n}{\log_{\kappa} n}\right)}{\sqrt{2\pi}} \cdot \frac{n^{1/\log \kappa + 1/2}}{\log_{\kappa} n} \exp\left(\frac{\left(\log \frac{n}{\log_{\kappa} n}\right)^2}{2\log \kappa}\right)$$

Four properties are sufficient: $\mu_n \sim \tilde{f}(n)$

$$\begin{aligned} &-\tilde{f}'(z) = \tilde{f}(qz) + e^{-z};\\ &-F(s) = sF(qs) \left(F(s) = \sum_{j \in \mathbb{Z}} \frac{q^{j(j+1)/2}s^{j+1}}{1+q^j s}\right);\\ &-\frac{\tilde{f}^{(j)}(x)}{\tilde{f}(x)} \sim \left(\frac{\log_{\kappa} x}{x}\right)^j;\\ &-|f(z)| \leqslant f(|z|) \text{ where } f(z) := e^{z}\tilde{f}(z).\end{aligned}$$

EXHAUSTIVE ALGORITHM: BEYOND THE MEAN

Intractable due to strong dependence

$$X_{n} \stackrel{d}{=} \underbrace{X_{n-1} + X_{n-1-\text{Binom}(n-1;p)}^{*}}_{\text{dependent}}$$

$$Idealized: Y_{n} \stackrel{d}{=} \underbrace{Y_{n-1} + Y_{n-1-\text{Binom}(n-1;p)}^{*}}_{independent}$$

$$M_{n}(t) = M_{n-1}(t) \sum_{0 \le j < n} \underbrace{\binom{n-1}{j} p^{j} q^{n-1-j}}_{\pi_{nj}} M_{n-1-j}(t)$$

$$\overline{\pi}_{nj}$$

$$\overline{M}_{n}(t) := \mathbb{E}(e^{(Y_{n}-\mu_{n})t}) (\Delta_{n,j} := \mu_{j} + \mu_{n-1} - \mu_{n})$$

$$\overline{M}_{n}(t) = \overline{M}_{n-1}(t) \sum_{0 \le j < n} \pi_{n,j} \overline{M}_{n-1-j}(y) e^{\Delta_{n,j}t}$$

ASYMPTOTIC NORMALITY OF Y_n

Convergence in distribution

The distribution of Y_n is asymptotically normal

$$\frac{Y_n - \mu_n}{\sigma_n} \xrightarrow{d} \mathcal{N}(0, 1),$$

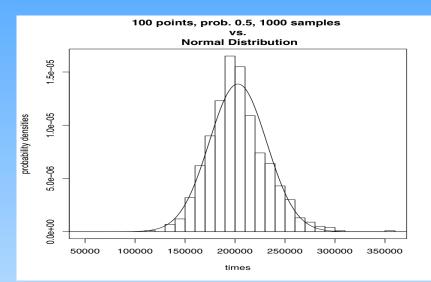
with convergence of all moments.

Proof by the method of moments

- Derive recurrence for $\mathbb{E}(Y_n \mu_n)^m$.
- Prove by induction (using the asymptotic transfer) that

$$\mathbb{E}(Y_n - \mu_n)^m \begin{cases} \sim \frac{(m)!}{(m/2)!2^{m/2}} \sigma_n^m, & \text{if } 2 \mid m, \\ = o(\sigma_n^m), & \text{if } 2 \nmid m, \end{cases}$$

HISTOGRAMS OF X_n (DEPENDENT) FOR n = 100 $(p = \frac{1}{2})$



A NATURAL VARIANT: BINOMIAL \longrightarrow UNIFORM

What happens if $Z_n \stackrel{d}{=} Z_{n-1} + Z^*_{\text{uniform}[0,n-1]}$?

$$\mu_n = \mu_{n-1} + \frac{1}{n} \sum_{0 \leqslant j < n} \mu_j,$$

satisfies $\mu_n \sim cn^{-1/4}e^{2\sqrt{n}}$. Note: $\mu_n \approx \mu_{n-1} + \mu_{n/2}$ fails.

$$c := \frac{1}{2} \sqrt{\frac{e}{\pi}} \left(e^{-1} - \int_{1}^{\infty} v^{-1} e^{-v} \, \mathrm{d}v \right) \approx 0.06906\,46192\dots$$

Limit law not Gaussian (by method of moments)

$$\frac{Z_n}{\mu_n} \stackrel{d}{\to} Z_n$$

where $g(z) := \sum_{m \geqslant 1} \mathbb{E}(Z^m) z^m / (m \cdot m!)$ satisfies

$$z^2g''+zg'-g=zgg'$$

AN INTERESTING PROPERTY

By the psi-series method for nonlinear DEs

$$\mathbb{E}(Z^m) = m \cdot m! \rho^{-m} \left(2 + \frac{2}{3 m^2} + O(m^{-3}) \right),$$

(Chern, Fernández-Camacho, Hwang, Martínez, RSA)

Original motivation: $p_n = n^{-2} \sum_{0 \le j < n} p_j p_{n-1-j}$ $(p_0 = 1)$

Equality of two random binary search trees $zP'' + P' = P^2$

$$p_n = \rho^{-n-1} \left(6n + \frac{18}{5} + \frac{336}{3125 n^5} + O(n^{-6}) \right)$$

Applied to > 10 structures

CONCLUSION

n^{log n} est ainsi une échelle

- au carrefour de nombreux problèmes
- signature intrinsèque de récurrences "mixtes" (additif/multiplicatif) et des mathématiques associées
- connecte des structures à priori diverses
- oblige à développer de nouvelles mathématiques
- riche domaine pour la combinatoire (graphes, analytique)
- améliore notre compréhension des paysages de complexité de problèmes (NP-complets ou pas)

