CS 498ABD: Algorithms for Big Data

Graph Streaming and Sketching

Lecture 20 Nov 10, 2020

Part I

Matchings

Matchings

Definition

A matching $M \subseteq E$ in a graph G = (V, E) is a set of edges that do not intersect (share vertices).

Definition

A matching $M \subseteq E$ in a graph G = (V, E) is a perfect matching if all vertices are matched.

Matchings

Definition

A matching $M \subseteq E$ in a graph G = (V, E) is a set of edges that do not intersect (share vertices).

Definition

A matching $M \subseteq E$ in a graph G = (V, E) is a perfect matching if all vertices are matched.

- Given a graph G does it have a perfect matching?
- Find a maximum cardinality matching.
- Find a maximum weight matching.
- Find a minimum cost perfect matching.
- Count number of (perfect) matchings.

Matching theory: extensive, fundamental in theory and practice, beautiful, · · ·

Chandra (UIUC)

Algorithms

- Given a graph G does it have a perfect matching?
- Find a maximum cardinality matching.
- Find a maximum weight matching.
- Find a minimum cost perfect matching.

•(Count number of (perfect) matchings.)

All of the above solvable in polynomial time.

- Bipartite graphs: via flow techniques
- Non-bipartite/general graphs: more advanced techniques
- Classical topics in combinatorial optimization

Semi-streaming setting

Edges e_1, e_2, \ldots, e_m come in some (adversarial) order

Questions:

- With $\tilde{O}(n)$ memory approximate maximum cardinality matching
- With $\tilde{O}(n)$ memory approximate maximum weight matching
- Multiple passes
- Estimate size of maximum cardinality matching

••••

Substantial literature on upper and lower bounds

Maximum cardinality



Lemma

If **M** is maximal then $|M| \ge |M^*|/2$ for any matching **M**^{*}. Hence, a maximal matching is a 1/2-approximation.





Maximal matching in streams

```
M = \emptyset
While (stream is not empty) do
e is next edge in stream
If (M + e) is a matching
M \leftarrow M + e
EndWhile
Output M
```

Offline algorithm: greedy after sorting.

```
Sort edges such that w(e_1) \ge w(e_2) \ge \ldots \ge w(e_m)

M = \emptyset

For (i = 1 \text{ to } m) do

If (M + e_i) is a matching

M \leftarrow M + e_i

EndWhile

Output M
```



Offline algorithm: greedy after sorting.

```
Sort edges such that w(e_1) \ge w(e_2) \ge \ldots \ge w(e_m)

M = \emptyset

For (i = 1 \text{ to } m) do

If (M + e_i) is a matching

M \leftarrow M + e_i

EndWhile

Output M
```

Claim: $w(M) \ge w(M^*)/2$.

Offline algorithm: greedy after sorting.

```
Sort edges such that w(e_1) \ge w(e_2) \ge \ldots \ge w(e_m)

M = \emptyset

For (i = 1 \text{ to } m) do

If (M + e_i) is a matching

M \leftarrow M + e_i

EndWhile

Output M
```

Claim: $w(M) \ge w(M^*)/2$.

Streaming setting? Cannot sort!









1 1+E (1+E) Weight of new edge should be "significantly" more than weight of edge being kicked out



```
M = \emptyset
For (i = 1 \text{ to } m) do
C = \{e' \in M \mid e' \cap e_i \neq \emptyset\}
If (w(e_i) > w(C)) then
M \leftarrow M - C + e_i
EndWhile
Output M
```

Can be arbitrarily bad compared to optimum weight.

$$M = \emptyset$$

For $(i = 1 \text{ to } m)$ do
$$C = \{e' \in M \mid e' \cap e_i \neq \emptyset\}$$

If $(w(e_i) > (1 + \gamma)w(C))$ then
$$M \leftarrow M - C + e_i$$

EndWhile
Output M



γ= 0.1 =1

 $\frac{1}{7} \frac{(1+\gamma)}{7} \frac{(1+\gamma)^2}{7}$

Theorem

 $w(M) \geq f(\gamma)w(M^*).$ -

Consider edge $e \in M$ at end of algorithm. Let T_e set of edges in G that were "killed" by e.

Consider edge $e \in M$ at end of algorithm. Let T_e set of edges in G that were "killed" by e.

Claim: $w(T_e) \leq w(e)/\gamma$.

Consider edge $e \in M$ at end of algorithm. Let T_e set of edges in G that were "killed" by e.

Claim: $w(T_e) \leq w(e)/\gamma$.

 $e = C_0$ killed C_1 which killed $C_2 \dots$ killed C_h

 $w(C_i) \ge (1 + \gamma)w(C_{i+1})$ for $i \ge 0$ and adding up

 $w(e) + w(T_e) \ge (1 + \gamma)w(T_e)$

Claim: $w(M^*) \leq (1 + \gamma) \sum_{e \in M} (w(T_e) + 2w(e))$.

Claim: $w(M^*) \le (1 + \gamma) \sum_{e \in M} (w(T_e) + 2w(e))$.

Fix any $f \in M^*$.

- If $f \in M$ at some point then $f \in T_e$ for some $e \in M$. or $f \in M$. Charge f to itself.
- When f considered it was not added to M. Let C_f conflicting edges at that time. $w(f) \leq (1 + \gamma)w(C_f)$.
 - If $|C_f| = 1$ charge f to single edge $e \in C_f$.
 - If $|C_f| = 2$ charge f in proportion to weights of edges in C_f .
 - If f charges e' and e' gets killed by e'', transfer charge of f from e' to e''.

Claim: $w(M^*) \le (1 + \gamma) \sum_{e \in M} (w(T_e) + 2w(e))$.

Fix any $f \in M^*$.

- If $f \in M$ at some point then $f \in T_e$ for some $e \in M$. or $f \in M$. Charge f to itself.
- When f considered it was not added to M. Let C_f conflicting edges at that time. $w(f) \leq (1 + \gamma)w(C_f)$.
 - If $|C_f| = 1$ charge f to single edge $e \in C_f$.
 - If $|C_f| = 2$ charge f in proportion to weights of edges in C_f .
 - If f charges e' and e' gets killed by e'', transfer charge of f from e' to e''.

12

• If $e \in M$ can be charged twice hence total is $2(1 + \gamma)w(e)$

Claim: $w(M^*) \le (1 + \gamma) \sum_{e \in M} (w(T_e) + 2w(e)).$

Fix any $f \in M^*$.

- If $f \in M$ at some point then $f \in T_e$ for some $e \in M$. or $f \in M$. Charge f to itself.
- When f considered it was not added to M. Let C_f conflicting edges at that time. $w(f) \leq (1 + \gamma)w(C_f)$.
 - If $|C_f| = 1$ charge f to single edge $e \in C_f$.
 - If $|C_f| = 2$ charge f in proportion to weights of edges in C_f .
 - If f charges e' and e' gets killed by e'', transfer charge of f from e' to e''.
- If $e \in M$ can be charged twice hence total is $2(1 + \gamma)w(e)$
- If $e' \in T_e$ then only one edge of M^* leaves charge on e'. Why?

Claim: $w(T_e) \leq w(e)/\gamma$.

Claim: $w(M^*) \leq (1+\gamma) \sum_{e \in M} (w(T_e) + 2w(e)).$

Setting $\gamma = 1$ we obtain $w(M^*) \leq 6w(M)$. $\frac{1}{6} \quad w(M^*)$

Claim: $w(T_e) \leq w(e)/\gamma$.

Claim: $w(M^*) \le (1 + \gamma) \sum_{e \in M} (w(T_e) + 2w(e)).$

Setting $\gamma = 1$ we obtain $w(M^*) \leq 6w(M)$.

A clever and simple $(\frac{1}{2} - \epsilon)$ -approximation [Paz-Schwartzman'17] Stores more than a matching and then postprocesses.

Many other results on matchings in streaming: multipass, random arrival order, lower bounds, ...

Part II

Cut Sparsifiers

Graph Sparsification

G = (V, E) input graph and could be dense

- *n* is reasonable to store
- n^2 may be unreasonable to store
- edges are some times implicit and may be generated on the fly

Sparsification: Given G = (V, E) create a *sparse* graph H = (V, F) such that H mimics G for some property of interest

Graph Sparsification

G = (V, E) input graph and could be dense

- *n* is reasonable to store
- n^2 may be unreasonable to store
- edges are some times implicit and may be generated on the fly

Sparsification: Given G = (V, E) create a *sparse* graph

H = (V, F) such that H mimics G for some property of interest

- Connectivity
- Distances (spanners and variants)
- Cuts (cut sparsifiers)

O ...

Cut Sparsifier

Definition

Given an edge weighted graph G = (V, E) with $w : E \to \mathbb{R}_+$ an edge weighted graph H = (V, F) with $w' : F \to \mathbb{R}_+$ is an ϵ -approximate cut sparsifier if for all $S \subset V$, $(1 - \epsilon)w(\delta_G(S)) \leq w'(\delta_H(S)) \leq (1 + \epsilon)w(\delta_G(S))$.





Cut Sparsifier

Definition

Given an edge weighted graph G = (V, E) with $w : E \to \mathbb{R}_+$ an edge weighted graph H = (V, F) with $w' : F \to \mathbb{R}_+$ is an ϵ -approximate cut sparsifier if for all $S \subset V$, $(1 - \epsilon)w(\delta_G(S)) \leq w'(\delta_H(S)) \leq (1 + \epsilon)w(\delta_G(S))$.

Very important concept and many powerful applications in graph algorithms and beyond

Cut Sparsifier

Definition

Given an edge weighted graph G = (V, E) with $w : E \to \mathbb{R}_+$ an edge weighted graph H = (V, F) with $w' : F \to \mathbb{R}_+$ is an ϵ -approximate cut sparsifier if for all $S \subset V$, $(1 \to w(\delta_G(S)) \leq w'(\delta_H(S)) \leq (1 + \epsilon)w(\delta_G(S)).$



Fundamental results

Theorem (Benczur-Karger'00)

Given a graph G = (V, E) on m edges and n nodes and any $\epsilon > 0$, one can construct in randomized $O(m \log^3 n)$ time a cut-sparsifier with $O(\frac{1}{\epsilon^2} n \log n)$ edges.

Theorem (Batson-Spielman-Srivastava'08)

Given a graph G = (V, E) on m edges and n nodes and any $\epsilon > 0$, one can construct in deterministic polynomial time a cut-sparsifier with $O(\frac{1}{\epsilon^2}n)$ edges.

Fundamental results

Theorem (Benczur-Karger'00)

Given a graph G = (V, E) on m edges and n nodes and any $\epsilon > 0$, one can construct in randomized $O(m \log^3 n)$ time a cut-sparsifier with $O(\frac{1}{\epsilon^2} n \log n)$ edges.

Theorem (Batson-Spielman-Srivastava'08)

Given a graph G = (V, E) on m edges and n nodes and any $\epsilon > 0$, one can construct in deterministic polynomial time a cut-sparsifier with $O(\frac{1}{\epsilon^2}n)$ edges.

What is a cut-sparsifier of a complete graph K_n ?

Chandra (UIUC)



-> Spanipy it ? ex panden

Fundamental results

Theorem (Benczur-Karger'00)

Given a graph G = (V, E) on m edges and n nodes and any $\epsilon > 0$, one can construct in randomized $O(m \log^3 n)$ time a cut-sparsifier with $O(\frac{1}{\epsilon^2} n \log n)$ edges.

Theorem (Batson-Spielman-Srivastava'08)

Given a graph G = (V, E) on m edges and n nodes and any $\epsilon > 0$, one can construct in deterministic polynomial time a cut-sparsifier with $O(\frac{1}{\epsilon^2}n)$ edges.

What is a cut-sparsifier of a complete graph K_n ? An expander graph!

Chandra (UIUC)

Question: Can we create a cut-sparsifier on the fly in roughly O(n polylog(n)) space as edges come by?

Can use cut-sparsifier algorithms as a black box.

Merge and Reduce

Observation (Merge): If $H_1 = (V, F_1)$ is a α -approximate sparsifier for $G_1 = (V, E_1)$ and $H_2 = (V, F_2)$ is a α -approximate cut-sparsifier for $G_2 = (V, E_2)$ then $H_1 \cup H_2 = (V, F_1 \cup F_2)$ is a α -approximate cut-sparsifier for $G_1 \cup G_2 = (V, E_1 \cup E_2)$.



Merge and Reduce

Observation (Merge): If $H_1 = (V, F_1)$ is a α -approximate sparsifier for $G_1 = (V, E_1)$ and $H_2 = (V, F_2)$ is a α -approximate cut-sparsifier for $G_2 = (V, E_2)$ then $H_1 \cup H_2 = (V, F_1 \cup F_2)$ is a α -approximate cut-sparsifier for $G_1 \cup G_2 = (V, E_1 \cup E_2)$.

Observation (Reduce): If H = (V, F) is a α -approximate sparsifier for $G = (V, E_1)$ and H' = (V, F') is a β -approximate cut-sparsifier for H then H' is a $(\alpha\beta)$ -approximate cut-sparsifier for



Chandra (L	Л	U	С
------------	---	---	---

Question: Can we create a cut-sparsifier on the fly in roughly $O(n \operatorname{polylog}(n))$ space as edges come by?

Can use cut-sparsifier algorithms as a black box.

Merge and Reduce via a binary tree approach over the m edges in the stream. Seen this approach twice already: range queries in CountMin sketch and quantile summaries.





- Split stream of *m* edges into *k* graphs of *m/k* edges each. Let *G*₁, *G*₂,..., *G*_k be the *k* graphs. Assume for simplicity that *k* is a power of 2.
- Imagine a binary tree with G_1, \ldots, G_k as leaves
- Build a sparsifier bottom up. At each internal node merge the sparisfiers and reduce with approximation α

- Split stream of *m* edges into *k* graphs of *m/k* edges each. Let *G*₁, *G*₂,..., *G*_k be the *k* graphs. Assume for simplicity that *k* is a power of 2.
- Imagine a binary tree with G_1, \ldots, G_k as leaves
- Build a sparsifier bottom up. At each internal node merge the sparisfiers and reduce with approximation α

Questions:

- What is α to ensure that final sparsifier is ϵ -approximate?
- How much space needed in streaming setting?

- What is α to ensure that final sparsifier is ϵ -approximate?
- How much space needed in streaming setting?

Depth of tree is $\leq \log(m/n) \leq \log n$. Due to reduce operations final approximation is $(1 + \alpha)^d$. Hence $(1 + \alpha)^d \leq (1 + \epsilon)$ implies $\alpha \simeq \epsilon/(ed) \simeq \epsilon/(e \log n)$

- What is α to ensure that final sparsifier is ϵ -approximate?
- How much space needed in streaming setting?

Depth of tree is $\leq \log(m/n) \leq \log n$. Due to reduce operations final approximation is $(1 + \alpha)^d$. Hence $(1 + \alpha)^d \leq (1 + \epsilon)$ implies $\alpha \simeq \epsilon/(ed) \simeq \epsilon/(e \log n)$

Memory analysis: Sparsifier size with $\alpha = \epsilon / \log n$ is $O(n \log^2 n / \epsilon^2)$ (if one uses BSS sparsifier, otherwise another log factor for Benczur-Karger sparsifier). Need another $\log n$ factor to store sparsfiers at $\log n$ levels for streaming.