## CS 498ABD: Algorithms for Big Data

## Graph Streaming and Sketching <br> Lecture 2 1 <br> 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, . . .

## 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 $e_{1}, e_{2}, \ldots, e_{\boldsymbol{m}}$ 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

## Definition

A matching $M$ is maximal if for all $e \in E \backslash M, M+e$ is not a matching.

## Lemma

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

$\longrightarrow$


## Maximal matching in streams

$$
\begin{aligned}
& M=\emptyset \\
& \text { While (stream is not empty) do } \\
& \quad \boldsymbol{e} \text { is next edge in stream } \\
& \text { If }(M+\boldsymbol{e}) \text { is a matching } \\
& \qquad M \leftarrow M+\boldsymbol{e} \\
& \text { EndWhile } \\
& \text { Output } M
\end{aligned}
$$

## Maximum-weight matching

Offline algorithm: greedy after sorting.

$$
\begin{aligned}
& \text { Sort edges such that } w\left(e_{1}\right) \geq w\left(e_{2}\right) \geq \ldots \geq w\left(e_{m}\right) \\
& M=\emptyset \\
& \text { For } \quad(i=1 \text { to } m) \text { do } \\
& \quad \text { If }\left(M+e_{i}\right) \text { is a matching } \\
& \quad M \leftarrow M+e_{i} \\
& \text { EndWhile } \\
& \text { Output } M
\end{aligned}
$$



## Maximum-weight matching

Offline algorithm: greedy after sorting.

$$
\begin{aligned}
& \text { Sort edges such that } w\left(e_{1}\right) \geq w\left(e_{2}\right) \geq \ldots \geq w\left(e_{m}\right) \\
& M=\emptyset \\
& \text { For } \quad(i=1 \text { to } \boldsymbol{m}) \text { do } \\
& \quad \text { If }\left(M+e_{i}\right) \text { is a matching } \\
& \qquad M \leftarrow M+e_{i} \\
& \text { EndWhile } \\
& \text { Output } M
\end{aligned}
$$

Claim: $w(M) \geq w\left(M^{*}\right) / 2$.

## Maximum-weight matching

Offline algorithm: greedy after sorting.

$$
\begin{aligned}
& \text { Sort edges such that } w\left(e_{1}\right) \geq w\left(e_{2}\right) \geq \ldots \geq w\left(e_{m}\right) \\
& M=\emptyset \\
& \text { For } \quad(\boldsymbol{i}=\mathbf{1} \text { to } \boldsymbol{m}) \text { do } \\
& \quad \text { If }\left(M+e_{i}\right) \text { is a matching } \\
& \quad M \leftarrow M+e_{i} \\
& \text { EndWhile } \\
& \text { Output } M
\end{aligned}
$$

Claim: $w(M) \geq w\left(M^{*}\right) / 2$.
Streaming setting? Cannot sort!

weight of new edfe should be "sijnijicantl" more than wrigelt o edpe beirg kiched out


## Maximum-weight matching

$$
\begin{aligned}
& M=\emptyset \\
& \text { For } \quad(\boldsymbol{i}=\mathbf{1} \text { to } \boldsymbol{m}) \text { do } \\
& \qquad C=\left\{\boldsymbol{e}^{\prime} \in M \mid \boldsymbol{e}^{\prime} \cap \boldsymbol{e}_{\boldsymbol{i}} \neq \emptyset\right\} \\
& \quad \text { If }\left(\boldsymbol{w}\left(\boldsymbol{e}_{\boldsymbol{i}}\right)>\boldsymbol{w}(C)\right) \text { then } \\
& \qquad M \leftarrow M-C+\boldsymbol{e}_{\boldsymbol{i}} \\
& \text { EndWhile } \\
& \text { Output } M
\end{aligned}
$$

## Maximum-weight matching

$$
\begin{aligned}
& M=\emptyset \\
& \text { For }(\boldsymbol{i}=\mathbf{1} \text { to } \boldsymbol{m}) \text { do } \\
& \qquad C=\left\{\boldsymbol{e}^{\prime} \in M \mid \boldsymbol{e}^{\prime} \cap \boldsymbol{e}_{\boldsymbol{i}} \neq \emptyset\right\} \\
& \qquad \quad \operatorname{If}\left(\frac{w\left(e_{i}\right)}{M \leftarrow w(C))}\right. \text { then } \\
& \text { EndWhile } \\
& \text { Output } M
\end{aligned}
$$

# $\omega(e c)$ $>\omega(c)$ 

Can be arbitrarily bad compared to optimum weight.

## Maximum-weight matching

$$
\begin{aligned}
& M=\emptyset \\
& \text { For }(i=1 \text { to } m) \text { do } \\
& \quad C=\left\{e^{\prime} \in M \mid e^{\prime} \cap e_{i} \neq \emptyset\right\} \\
& \quad \text { If }\left(w\left(e_{i}\right)>(1+\gamma) w(C)\right) \text { then } \\
& \quad M \leftarrow M-\overline{C+e_{i}} \\
& \text { EndWhile } \\
& \text { Output } M
\end{aligned}
$$




## Maximum-weight matching

$$
\begin{aligned}
& M=\emptyset \\
& \text { For }(i=1 \text { to } m) \text { do } \\
& \quad C=\left\{e^{\prime} \in M \mid e^{\prime} \cap e_{i} \neq \emptyset\right\} \\
& \quad \text { If }\left(w\left(e_{i}\right)>(1+\gamma) w(C)\right) \text { then } \\
& \quad M \leftarrow M-C+e_{i} \\
& \text { EndWhile } \\
& \text { Output } M
\end{aligned}
$$

## Theorem

$w(M) \geq f(\gamma) w\left(M^{*}\right)$.

## Analysis

Consider edge $\boldsymbol{e} \in M$ at end of algorithm. Let $\boldsymbol{T}_{\boldsymbol{e}}$ set of edges in $\boldsymbol{G}$ that were "killed" by $\boldsymbol{e}$.

## Analysis

Consider edge $\boldsymbol{e} \in M$ at end of algorithm. Let $\boldsymbol{T}_{\boldsymbol{e}}$ set of edges in $\boldsymbol{G}$ that were "killed" by e.

Claim: $w\left(T_{e}\right) \leq w(e) / \gamma$.

## Analysis

Consider edge $\boldsymbol{e} \in M$ at end of algorithm. Let $\boldsymbol{T}_{\boldsymbol{e}}$ set of edges in $\boldsymbol{G}$ that were "killed" by $\boldsymbol{e}$.

Claim: $w\left(T_{e}\right) \leq w(e) / \gamma$.
$e=C_{0}$ killed $C_{1}$ which killed $C_{2} \ldots$ killed $C_{h}$
$w\left(C_{i}\right) \geq(1+\gamma) w\left(C_{i+1}\right)$ for $i \geq 0$ and adding up
$w(e)+w\left(T_{e}\right) \geq(1+\gamma) w\left(T_{e}\right)$

## Analysis

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

## Analysis

Claim: $w\left(M^{*}\right) \leq(1+\gamma) \sum_{e \in M}\left(w\left(T_{e}\right)+2 w(e)\right)$.
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. $w(f) \leq(1+\gamma) w\left(C_{f}\right)$.
- If $\left|C_{f}\right|=1$ charge $\boldsymbol{f}$ to single edge $\boldsymbol{e} \in \boldsymbol{C}_{\boldsymbol{f}}$.
- If $\left|\boldsymbol{C}_{\boldsymbol{f}}\right|=2$ charge $\boldsymbol{f}$ in proportion to weights of edges in $\boldsymbol{C}_{\boldsymbol{f}}$.
- If $\boldsymbol{f}$ charges $\boldsymbol{e}^{\prime}$ and $\boldsymbol{e}^{\prime}$ gets killed by $\boldsymbol{e}^{\prime \prime}$, transfer charge of $\boldsymbol{f}$ from $\boldsymbol{e}^{\prime}$ to $\boldsymbol{e}^{\prime \prime}$.


## Analysis

Claim: $w\left(M^{*}\right) \leq(1+\gamma) \sum_{e \in M}\left(w\left(T_{e}\right)+2 w(e)\right)$.
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. $w(f) \leq(1+\gamma) w\left(C_{f}\right)$.
- If $\left|C_{f}\right|=1$ charge $\boldsymbol{f}$ to single edge $\boldsymbol{e} \in \boldsymbol{C}_{\boldsymbol{f}}$.
- If $\left|\boldsymbol{C}_{\boldsymbol{f}}\right|=2$ charge $\boldsymbol{f}$ in proportion to weights of edges in $\boldsymbol{C}_{\boldsymbol{f}}$.
- If $\boldsymbol{f}$ charges $\boldsymbol{e}^{\prime}$ and $\boldsymbol{e}^{\prime}$ gets killed by $\boldsymbol{e}^{\prime \prime}$, transfer charge of $\boldsymbol{f}$ from $\boldsymbol{e}^{\prime}$ to $\boldsymbol{e}^{\prime \prime}$.
- If $e \in M$ can be charged twice hence total is $2(1+\gamma) w(e)$


## Analysis

Claim: $w\left(M^{*}\right) \leq(1+\gamma) \sum_{e \in M}\left(w\left(T_{e}\right)+2 w(e)\right)$.
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. $w(f) \leq(1+\gamma) w\left(C_{f}\right)$.
- If $\left|C_{f}\right|=1$ charge $\boldsymbol{f}$ to single edge $\boldsymbol{e} \in \boldsymbol{C}_{\boldsymbol{f}}$.
- If $\left|\boldsymbol{C}_{\boldsymbol{f}}\right|=2$ charge $\boldsymbol{f}$ in proportion to weights of edges in $\boldsymbol{C}_{\boldsymbol{f}}$.
- If $\boldsymbol{f}$ charges $\boldsymbol{e}^{\prime}$ and $\boldsymbol{e}^{\prime}$ gets killed by $\boldsymbol{e}^{\prime \prime}$, transfer charge of $\boldsymbol{f}$ from $\boldsymbol{e}^{\prime}$ to $\boldsymbol{e}^{\prime \prime}$.
- If $e \in M$ can be charged twice hence total is $2(1+\gamma) w(e)$
- If $e^{\prime} \in T_{e}$ then only one edge of $M^{*}$ leaves charge on $e^{\prime}$. Why?


## Analysis

Claim: $w\left(T_{e}\right) \leq w(e) / \gamma$.
Claim: $w\left(M^{*}\right) \leq(1+\gamma) \sum_{e \in M}\left(w\left(T_{e}\right)+2 w(e)\right)$.
Setting $\gamma=1$ we obtain $w\left(M^{*}\right) \leq 6 w(M)$.
$\frac{1}{6} w\left(M^{*}\right)$

## Analysis

Claim: $w\left(T_{e}\right) \leq w(e) / \gamma$.
Claim: $w\left(M^{*}\right) \leq(1+\gamma) \sum_{e \in M}\left(w\left(T_{e}\right)+2 w(e)\right)$.
Setting $\gamma=1$ we obtain $w\left(M^{*}\right) \leq 6 w(M)$.

A clever and simple $\left(\frac{1}{2}-\epsilon\right)$ - -pproximation [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 $\boldsymbol{H}$ mimics $G$ for some property of interest

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


## Cut Sparsifier

## Definition

Given an edge weighted graph $G=(V, E)$ with $w: E \rightarrow \mathbb{R}_{+}$an edge weighted graph $H=(V, F)$ with $w^{\prime}: F \rightarrow \mathbb{R}_{+}$is an $\epsilon$-approximate cut sparsifier if for all $S \subset V$, $(1-\epsilon) w\left(\delta_{G}(S)\right) \leq w^{\prime}\left(\delta_{H}(S)\right) \leq(1+\epsilon) w\left(\delta_{G}(S)\right)$.


## Cut Sparsifier

## Definition

Given an edge weighted graph $G=(V, E)$ with $w: E \rightarrow \mathbb{R}_{+}$an edge weighted graph $H=(V, F)$ with $w^{\prime}: F \rightarrow \mathbb{R}_{+}$is an $\epsilon$-approximate cut sparsifier if for all $S \subset V$, $(1-\epsilon) w\left(\delta_{G}(S)\right) \leq w^{\prime}\left(\delta_{H}(S)\right) \leq(1+\epsilon) w\left(\delta_{G}(S)\right)$.

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

## Cut Sparsifier

## Definition

Given an edge weighted graph $G=(V, E)$ with $\boldsymbol{w}: E \rightarrow \mathbb{R}_{+}$an edge weighted graph $H=(V, F)$ with $w^{\prime}: F \rightarrow \mathbb{R}_{+}$is an $\epsilon$-approximate cut sparsifier if for all $S \subset V$, (1. $w\left(\delta_{G}(S)\right) \leq w^{\prime}\left(\delta_{H}(S)\right) \leq(1+\epsilon) w\left(\delta_{G}(S)\right)$.


## 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 $O\left(m \log ^{3} n\right)$ time a cut-sparsifier with $O\left(\frac{1}{\epsilon^{2}} n \log n\right)$ edges.

## Theorem (Batson-Spielman-Srivastava'08)

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

## Theorem (Batson-Spielman-Srivastava'08)

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

What is a cut-sparsifier of a complete graph $\boldsymbol{K}_{\boldsymbol{n}}$ ?


## 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 $O\left(m \log ^{3} n\right)$ time a cut-sparsifier with $O\left(\frac{1}{\epsilon^{2}} n \log n\right)$ edges.

## Theorem (Batson-Spielman-Srivastava'08)

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

What is a cut-sparsifier of a complete graph $K_{\boldsymbol{n}}$ ? An expander graph!

## Cut sparsifiers in streaming

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

Can use cut-sparsifier algorithms as a black box.

Merge and Reduce
Observation (Merge): If $H_{1}=\left(V, F_{1}\right)$ is a $\alpha$-approximate sparsifier for $G_{1}=\left(V, E_{1}\right)$ and $H_{2}=\left(V, F_{2}\right)$ is a $\alpha$-approximate cut-sparsifier for $G_{2}=\left(V, E_{2}\right)$ then $H_{1} \cup H_{2}=\left(V, F_{1} \cup F_{2}\right)$ is a $\alpha$-approximate cut-sparsifier for $G_{1} \cup G_{2}=\left(V, E_{1} \cup E_{2}\right)$.

$\mathrm{H}_{1}$

$\mathrm{H}_{2}$

## Merge and Reduce

Observation (Merge): If $H_{1}=\left(V, F_{1}\right)$ is a $\alpha$-approximate sparsifier for $G_{1}=\left(V, E_{1}\right)$ and $H_{2}=\left(V, F_{2}\right)$ is a $\alpha$-approximate cut-sparsifier for $G_{2}=\left(V, E_{2}\right)$ then $H_{1} \cup H_{2}=\left(V, F_{1} \cup F_{2}\right)$ is a $\alpha$-approximate cut-sparsifier for $G_{1} \cup G_{2}=\left(V, E_{1} \cup E_{2}\right)$.

Observation (Reduce): If $H=(V, F)$ is a $\boldsymbol{\alpha}$-approximate sparsifier for $G=\left(V, E_{1}\right)$ and $H^{\prime}=\left(V, F^{\prime}\right)$ is a $\boldsymbol{\beta}$-approximate cut-sparsifier for $H$ then $H^{\prime}$ is a $(\underset{\sim}{\alpha} \boldsymbol{\beta})$-approximate cut-sparsifier for G .


## Cut sparsifiers in streaming

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 via a binary tree approach over the $\boldsymbol{m}$ edges in the stream. Seen this approach twice already: range queries in CountMin sketch and quantile summaries.
$m$ edges $e_{1}, e_{2}, \ldots, e_{m}$

$$
m \leq n^{2}
$$



## Cut sparsifiers in streaming

- Split stream of $\boldsymbol{m}$ edges into $\boldsymbol{k}$ graphs of $\boldsymbol{m} / \boldsymbol{k}$ edges each. Let $G_{1}, G_{2}, \ldots, G_{k}$ 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 $\boldsymbol{\alpha}$


## Cut sparsifiers in streaming

- Split stream of $\boldsymbol{m}$ edges into $\boldsymbol{k}$ graphs of $\boldsymbol{m} / \boldsymbol{k}$ edges each. Let $G_{1}, G_{2}, \ldots, G_{k}$ 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 $\boldsymbol{\alpha}$


## Questions:

- What is $\boldsymbol{\alpha}$ to ensure that final sparsifier is $\boldsymbol{\epsilon}$-approximate?
- How much space needed in streaming setting?


## Cut sparsifiers in streaming

- What is $\boldsymbol{\alpha}$ to ensure that final sparsifier is $\boldsymbol{\epsilon}$-approximate?
- How much space needed in streaming setting?

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

## Cut sparsifiers in streaming

- What is $\boldsymbol{\alpha}$ to ensure that final sparsifier is $\boldsymbol{\epsilon}$-approximate?
- How much space needed in streaming setting?

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

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

