CS 498ABD: Algorithms for Big Data

Graph Streaming

Lecture 22 Nov 15, 2022

Graphs

- G = (V, E) is an *undirected* graph
- n = |V| and m = |E|
- Edges e_1, e_2, \ldots, e_m seen as a stream, n known

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Questions:

- What graph problems can be solve with small space?
- Can we handle edge deletions?

Focus is on undirected graphs partly because directed graphs are hard to work with.

Semi-streaming Model

Most problems require us to compute a structure of size $\Theta(n)$. Lower bounds show that we require $\Omega(n)$ memory for even estimation problems

Assume we have $\Theta(n \operatorname{polylog}(n))$ memory. About polylog per vertex of the graph

Can solve several interesting problems. Essentially reduce dense graphs to sparse graphs.

Connectivity

- Is G connected? Output a spanning tree if it is.
- Output an MST of **G** in the weighted case.
- Is *G k*-edge connected?

Basic Connectivity

- Maintain spanning forest: need only O(n) edges
- When edge e_i = (u, v) arrives. If u and v are in different components add e_i to spanning forest. Otherwise discard e_i.

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Note: we did not focus on time to process each edge in stream. Can use data structures to implement in $O(\log n)$ time per operation.

k-edge-connectivity

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Lemma

A graph **G** is **k**-edge connected iff $|\delta(S)| \ge k$ for all $S \subset V$.

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Theorem

Given a graph G finding the smallest 2-edge-connected subgraph is NP-Hard.

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Constructive proof via algorithm.

For i = 1 to k do Let F_i be a spanning forest in $(V, E \setminus \cup_{j=1}^{i-1} F_j)$ Output $H = (V, F_1 \cup F_2 \ldots \cup F_k)$

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Chandra (UIUC)

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Easy to see that **H** as at most k(n-1) edges.

Lemma H is k-edge-connected if G is.

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Streaming setting

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For i = 1 to k do
Let F_i be a spanning forest in (V, E \setminus \cup_{j=1}^{i-1} F_j)
Output H = (V, F_1 \cup F_2 \ldots \cup F_k)
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Algorithm can be implemented in streaming setting. How?

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A graph G = (V, E) is *k*-node-connected (or *k*-vertex-connected) if deleting any k - 1 nodes leaves a connected graph.

Theorem

An edge-minimal k-edge-connected graph on n nodes has at most kn edges.

Above theorem is much more tricky than for the edge case.

See [Zelke] for references and streaming algorithm.

Part I

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

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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 $S \subset V$,

 $w(\delta_{G}(S)) \leq w'(\delta_{H}(S)) \leq (1+\epsilon)w(\delta_{G}(S))$

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

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.

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

Chandra	(UIUC)
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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

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 $G_1 \cup G_2 = (V, E_1 \cup E_2)$.

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Observation (Reduce): If H = (V, F) is a α -approximate cut 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 G.

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

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Collect $N = \Theta(n \log^c n)$ edges before processing since we can afford roughly that much space. So each leaf corresponds to a graph with N edges

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

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Space 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. So total space is $O(N + n \log^3 n/\epsilon^2)$. Hence choose $N = O(n \log^3 n)$.

Spectral Sparsifier

Spectral sparisifer is a stronger notion than cut sparsifier. Comes from linear algebraic view of graphs.

Definition

The Laplacian L_G of a *n*-vertex undirected graph G = (V, E) with non-negative edge-weights $w : E \to \mathbb{R}_+$ is a $n \times n$ symmetric diagonally dominant matrix where (i) $L_G(ii) = deg(i)$ for each $i \in [n]$ and $L_G(ij) = L_G(ij) = -w(ij)$ if $ij \in E$ and 0 otherwise.

- L_G is a positive semi-definite matrix and has rank < n
- Since L_G is psd it has non-negative real eigenvalues and $x^T L_G x \ge 0$ for all $x \in \mathbb{R}^n$
- $x^T L_G x = \sum_{ij \in E} w(ij)(x_i x_j)^2$
- Suppose $x = 1_S$ the indicator of a set $S \subseteq V$ then $x^T L_G x = w(\delta(S))$

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Given G = (V, E) with edge weights $w : E \to \mathbb{R}_+$ a weighted graph $H = (V, E_H)$ with $w' : E_H \to \mathbb{R}_+$ is a $(1 + \epsilon)$ -spectral sparsifier for G if

$$x^{\mathsf{T}} L_{\mathsf{G}} x \leq x^{\mathsf{T}} L_{\mathsf{H}} x \leq (1+\epsilon) x^{\mathsf{T}} L_{\mathsf{G}} x$$

for all $x \in \mathbb{R}^n$. Equivalently, $L_G \preceq L_H \preceq (1 + \epsilon)L_G$.

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for all $x \in \mathbb{R}^n$. Equivalently, $L_G \preceq L_H \preceq (1 + \epsilon)L_G$.

Observation: An α -approximate spectral sparisfier is an α -approximate cut sparsifier but converse is not necessarily true.

Spectral Sparisfier

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 spectral-sparsifier with $O(\frac{1}{\epsilon^2}n)$ edges.

Reduce and Merge framework extends easily for spectral sparsifiers as well so one can compute spectral sparisfiers in $O(n \operatorname{poly}(\log n))$ space in the streaming setting.