## CS 498ABD: Algorithms for Big Data

## Graph Streaming

Lecture 22
Nov 15, 2022

## Graphs

- $G=(V, E)$ is an undirected graph
- $\boldsymbol{n}=|\boldsymbol{V}|$ and $\boldsymbol{m}=|\boldsymbol{E}|$
- Edges $\boldsymbol{e}_{1}, \boldsymbol{e}_{2}, \ldots, \boldsymbol{e}_{\boldsymbol{m}}$ seen as a stream, $\boldsymbol{n}$ 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 $\Theta(\boldsymbol{n})$. Lower bounds show that we require $\Omega(\boldsymbol{n})$ memory for even estimation problems

Assume we have $\Theta(n$ 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 $\boldsymbol{e}_{\boldsymbol{i}}=(\boldsymbol{u}, \boldsymbol{v})$ arrives. If $\boldsymbol{u}$ and $\boldsymbol{v}$ are in different components add $e_{i}$ to spanning forest. Otherwise discard $e_{i}$.


## MST

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Exercise: Prove that algorithm outputs an MST if $G$ is connected.

## MST

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- What if $u$ and $v$ are in same connected component? Check cycle formed by adding $e_{i}$ and discard heaviest edge in cycle.

Exercise: Prove that algorithm outputs an MST if $G$ is connected.
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

Definition
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## Lemma

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

## Sparse certificates for $k$-edge connectivity

Observation: If $\boldsymbol{G}$ is $\boldsymbol{k}$-edge-connected than $\boldsymbol{m} \geq \boldsymbol{k} \boldsymbol{n} / 2$. Why?

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## Theorem

An edge-minimal $\boldsymbol{k}$-edge-connected graph on $\boldsymbol{n}$ nodes has at most $\boldsymbol{k}(\boldsymbol{n}-1)$ edges.

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## Theorem

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

## Sparse certificates for $k$-edge connectivity

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Constructive proof via algorithm.

$$
\begin{aligned}
& \text { For } \boldsymbol{i}=1 \text { to } \boldsymbol{k} \text { do } \\
& \quad \text { Let } \boldsymbol{F}_{\boldsymbol{i}} \text { be a spanning forest in }\left(\boldsymbol{V}, \boldsymbol{E} \backslash \cup_{\boldsymbol{j}=1}^{\boldsymbol{i}-1} \boldsymbol{F}_{\boldsymbol{j}}\right) \\
& \text { Output } \boldsymbol{H}=\left(\boldsymbol{V}, \boldsymbol{F}_{1} \cup \boldsymbol{F}_{2} \ldots \cup \boldsymbol{F}_{\boldsymbol{k}}\right)
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$$

Easy to see that $\boldsymbol{H}$ as at most $\boldsymbol{k}(\boldsymbol{n}-1)$ edges.

## Lemma

$\boldsymbol{H}$ is $\boldsymbol{k}$-edge-connected if $\boldsymbol{G}$ is.

## Streaming setting

$$
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& \text { Output } \boldsymbol{H}=\left(\boldsymbol{V}, \boldsymbol{F}_{1} \cup \boldsymbol{F}_{2} \ldots \cup \boldsymbol{F}_{\boldsymbol{k}}\right)
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Algorithm can be implemented in streaming setting. How?

## $k$-node-connectivity

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## Theorem

An edge-minimal $\boldsymbol{k}$-edge-connected graph on $\boldsymbol{n}$ 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

- $\boldsymbol{n}$ 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 $\boldsymbol{H}=(\boldsymbol{V}, \boldsymbol{F})$ such that $\boldsymbol{H}$ mimics $\boldsymbol{G}$ for some property of interest

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- 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 $\boldsymbol{H}=(\boldsymbol{V}, \boldsymbol{F})$ with $\boldsymbol{w}^{\prime}: \boldsymbol{F} \rightarrow \mathbb{R}_{+}$is an $\boldsymbol{\epsilon}$-approximate cut sparsifier if for all $S \subset V$,

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w\left(\delta_{G}(S)\right) \leq w^{\prime}\left(\delta_{H}(S)\right) \leq(1+\epsilon) w\left(\delta_{G}(S)\right)
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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 $\boldsymbol{G}=(\boldsymbol{V}, \boldsymbol{E})$ on $\boldsymbol{m}$ edges and $\boldsymbol{n}$ nodes and any $\boldsymbol{\epsilon}>0$, one can construct in randomized $\mathbf{O}\left(\boldsymbol{m} \log ^{3} n\right)$ time a cut-sparsifier with $\boldsymbol{O}\left(\frac{1}{\epsilon^{2}} \boldsymbol{n} \log \boldsymbol{n}\right)$ edges.

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

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

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The preceding theorem is stronger. Gives a spectral sparsifier.

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 $O(n$ polylog $(\boldsymbol{n}))$ space as edges come by?

Can use cut-sparsifier algorithms as a black box.

## Merge and Reduce

Observation (Merge): If $\boldsymbol{H}_{1}=\left(\boldsymbol{V}, \boldsymbol{F}_{1}\right)$ is a $\boldsymbol{\alpha}$-approximate sparsifier for $\boldsymbol{G}_{1}=\left(\boldsymbol{V}, \boldsymbol{E}_{1}\right)$ and $\boldsymbol{H}_{2}=\left(\boldsymbol{V}, \boldsymbol{F}_{2}\right)$ is a $\boldsymbol{\alpha}$-approximate cut-sparsifier for $\boldsymbol{G}_{2}=\left(\boldsymbol{V}, \boldsymbol{E}_{2}\right)$ then $\boldsymbol{H}_{1} \cup \boldsymbol{H}_{2}=\left(\boldsymbol{V}, \boldsymbol{F}_{1} \cup \boldsymbol{F}_{2}\right)$ is a $\boldsymbol{\alpha}$-approximate cut-sparsifier for $G_{1} \cup G_{2}=\left(V, E_{1} \cup E_{2}\right)$.

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

## Cut sparsifiers in streaming

Question: Can we create a cut-sparsifier on the fly in roughly $O(n$ polylog $(\boldsymbol{n}))$ 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.

## 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 $\boldsymbol{\alpha}$


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## Questions:

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


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Collect $\boldsymbol{N}=\Theta\left(\boldsymbol{n} \log ^{\boldsymbol{c}} \boldsymbol{n}\right)$ 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 $\leq \log (\boldsymbol{m} / \boldsymbol{N}) \leq \log \boldsymbol{n}$. Due to reduce operations final approximation is $(1+\boldsymbol{\alpha})^{\boldsymbol{d}}$. Choose $\boldsymbol{\alpha}$ such that $(1+\boldsymbol{\alpha})^{\boldsymbol{d}} \leq(1+\boldsymbol{\epsilon})$ which implies $\boldsymbol{\alpha} \simeq \boldsymbol{\epsilon} /(e d) \simeq \boldsymbol{\epsilon} /(\boldsymbol{e} \log n)$

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Space analysis: Sparsifier size with $\alpha=\epsilon / \log n$ is $O\left(n \log ^{2} \boldsymbol{n} / \epsilon^{2}\right)$ (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. So total space is $O\left(N+n \log ^{3} n / \epsilon^{2}\right)$. Hence choose $N=O\left(n \log ^{3} \boldsymbol{n}\right)$.

## 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 $\boldsymbol{n}$-vertex undirected graph $G=(\boldsymbol{V}, \boldsymbol{E})$ with non-negative edge-weights $\boldsymbol{w}: E \rightarrow \mathbb{R}_{+}$is a $\boldsymbol{n} \times \boldsymbol{n}$ symmetric diagonally dominant matrix where (i) $L_{G}(i i)=\operatorname{deg}(i)$ for each $i \in[n]$ and $L_{G}(i j)=L_{G}(i j)=-w(i j)$ if $i j \in E$ and 0 otherwise.

- $L_{G}$ is a positive semi-definite matrix and has rank $<\boldsymbol{n}$
- Since $L_{G}$ is psd it has non-negative real eigenvalues and

$$
x^{\top} L_{G} x \geq 0 \text { for all } x \in R^{n}
$$

- $x^{T} L_{G} x=\sum_{i j \in E} w(i j)\left(x_{i}-x_{j}\right)^{2}$
- Suppose $x=1 s$ the indicator of a set $S \subseteq V$ then

$$
x^{\top} L_{G} x=w(\delta(S))
$$

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Given $G=(V, E)$ with edge weights $w: E \rightarrow \mathbb{R}_{+}$a weighted graph $\boldsymbol{H}=\left(\boldsymbol{V}, E_{H}\right)$ with $\boldsymbol{w}^{\prime}: E_{H} \rightarrow \mathbb{R}_{+}$is a $(1+\boldsymbol{\epsilon})$-spectral sparsifier for $G$ if

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x^{\top} L_{G} x \leq x^{\top} L_{H} x \leq(1+\epsilon) x^{\top} L_{G} X
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for all $x \in R^{n}$. Equivalently, $L_{G} \preceq L_{H} \preceq(1+\epsilon) L_{G}$.

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

## Spectral Sparisfier

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

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

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

