

Graph Sparsification while Maintaining Cuts

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Strand Life Sciences

8 May 2011

The Setting

- Graph G with n nodes and m edges.
- Unweighted for this talk (weighted cases work similarly).
- $m \gg n \log n$
- Obtain G' with fewer edges but with all cuts of G preserved approximately.
- G' will be weighted.

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- Two nodes with m edges connected the two.
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- Sample each edge e with probability p_e and give it weight $1/p_e$.
- For any cut, its expected weight in the new graph G' equals its weight in G .
- Do ALL cuts in G have weight in G' that is $(1 \pm \epsilon)$ of the corresponding weight in G , w.h.p?
- And how many edges does G' have?

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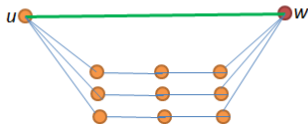
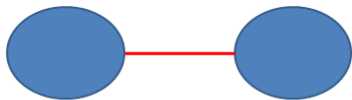
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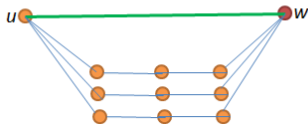
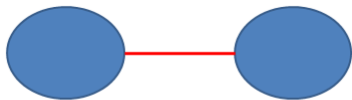
What should p_e be?

- $p_e \sim \frac{1}{d_e}$? (d_e is min of the degrees of e 's endpoints). NO!
- $p_e \sim \frac{1}{k_e} \geq \frac{1}{d_e}$? (k_e is the connectivity of e). NO!
- $p_e \sim \frac{\log n}{\epsilon^2} \frac{1}{k_e}$? MAYBE!



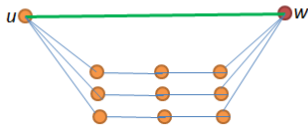
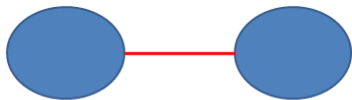
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Chernoff Bound for Sampled Cut Weight.

- Focus on a particular cut of size Δ .
- Group edges in this cut into doubling value categories based on sampling probability.
- Consider one group \mathcal{S} of edges with sampling probabilities $\sim \frac{\log n}{\epsilon^2} \frac{1}{2^i}$.
- For any $\Delta' \geq |\mathcal{S}|$,

$$\Pr(|\mathcal{S}_{\text{samp}} - |\mathcal{S}|| \geq \epsilon \Delta') \leq e^{-\Theta(\epsilon^2 \frac{\log n}{\epsilon^2 2^i} \Delta')} = n^{-\Theta(\frac{\Delta'}{2^i})}$$

- We need $\epsilon \Delta'$ to add up at most $\epsilon \Delta$ over all groups.
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How many cuts?

- Focus on a particular cut of size Δ , and the subset of edges with connectivity $\sim 2^i$.
- How many such distinct sets of edges exist, over all cuts?
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Putting it Together

- Focus on a particular cut of size Δ , and the group \mathcal{S} of edges with sampling probabilities $\sim \frac{\log n}{\epsilon^2 2^i}$.
- For this group,

$$\Pr(|\mathcal{S}_{\text{samp}} - |\mathcal{S}|| \geq \epsilon\Delta) \leq n^{-\Theta(\frac{\Delta}{2^i})}$$

- The number of distinct groups of edges \mathcal{S} over all cuts of size Δ is $n^{O(\frac{\Delta}{2^i})}$ (to be shown).
- So in every cut of size Δ , the corresponding group contributes a deviation of $\epsilon\Delta$.
- There are at most $\log n$ groups in each cut.
- So every cut has deviation at most $\epsilon\Delta \log n$. But we need Δ !

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- Up sampling probabilities to $\sim \frac{\log^2 n}{\epsilon^2 k_e}$.
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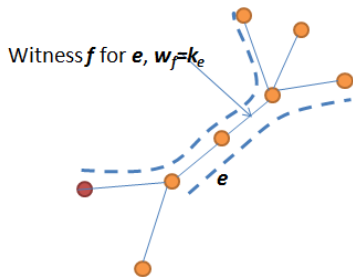
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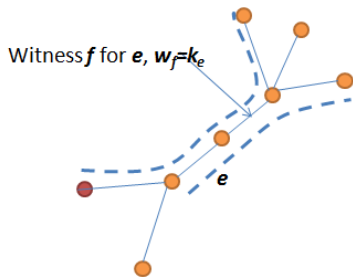
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- We show that $\sum_e \frac{1}{k_e} \leq n - 1$. So the expected number of edges in the sampled graph is $\leq \frac{\log^2 n}{\epsilon^2} (n - 1)$.
- Consider the Gomory-Hu (GH) tree. Each Gomory-Hu edge f has weight w_f equal to the number of graph edges that cross it.
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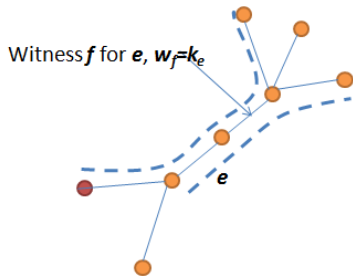
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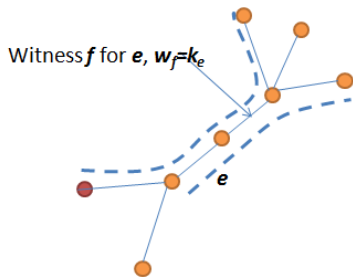
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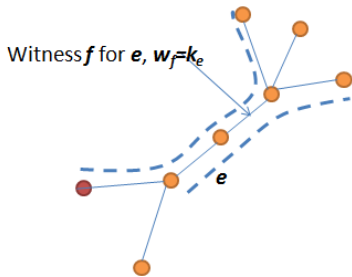
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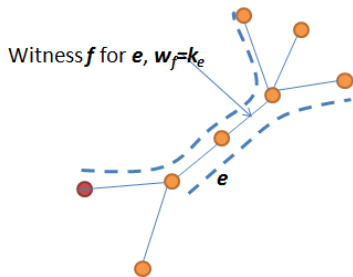
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- Sample edge e with probability $\frac{\log^2 n}{\epsilon^2 k_e}$ (k_e is the connectivity of e).
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- The expected number of edges in the sampled graph is $O(n \frac{\log^2 n}{\epsilon^2})$.
- And each cut is preserved within a $(1 \pm \epsilon)$ multiplicative factor, with inverse polynomial failure probability.

Counting Cuts

- Consider a cut of size Δ .
- Define its 2^i -projection to be the subset of edges with connectivity $\sim 2^i$.
- How many distinct 2^i -projections exist over all cuts of size Δ ? We show $n^{O(\Delta/2^i)}$.

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Recall Karger's Cut Counting Method

- Randomly choose edges and compress.
- Let k be the min-cut size.
- Probability of being left with a particular cut of size Δ is

$$\begin{aligned} &\geq \left(1 - \frac{\Delta}{nk/2}\right) \left(1 - \frac{\Delta}{(n-1)k/2}\right) \cdots \left(1 - \frac{\Delta}{\left(\frac{2\Delta}{k} + 1\right)k/2}\right) \\ &\geq \left(\frac{n - 2\Delta/k}{n}\right) \left(\frac{n-1 - 2\Delta/k}{n-1}\right) \cdots \left(\frac{n - \left(n - \frac{2\Delta}{k} - 1\right) - 2\Delta/k}{\frac{2\Delta}{k} + 1}\right) \\ &\geq n^{-\frac{2\Delta}{k}} \end{aligned}$$

- So the number of distinct cuts of size Δ in a graph with min-cut k is at most $n^{\frac{2\Delta}{k}}$.

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- Randomly choose edges and compress.
- If min-cut was 2^i then done.
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- Edges incident on such vertices are not part of a 2^i -projection.
- So **split-off** these vertices.

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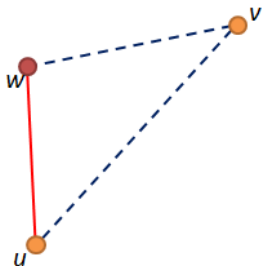
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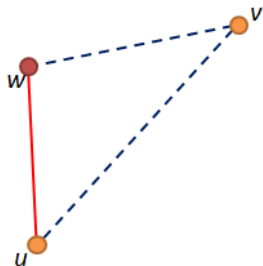
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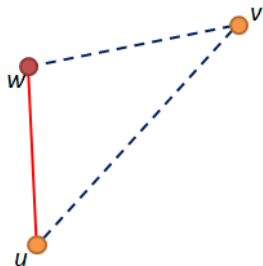
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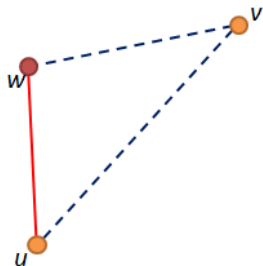
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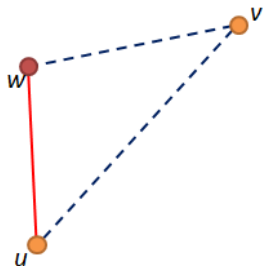
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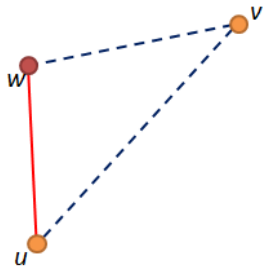
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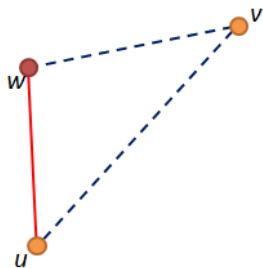
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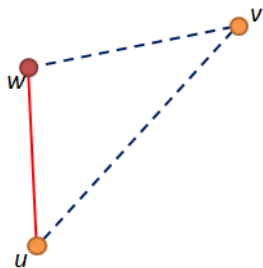
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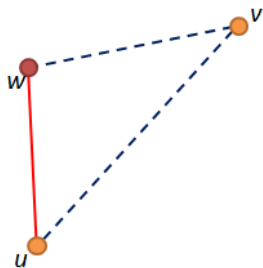
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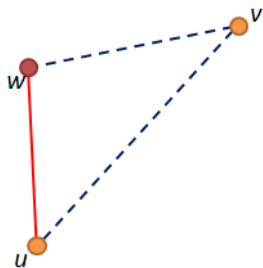
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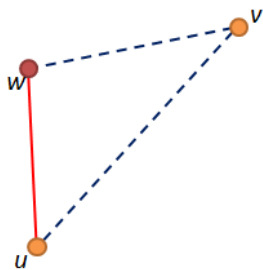
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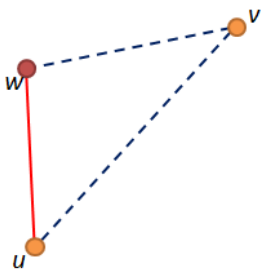
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- Given edge uv , there exists w such that:
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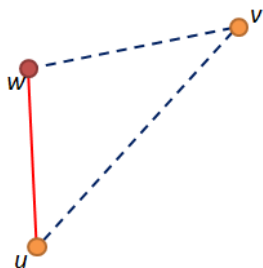
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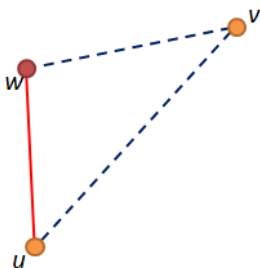
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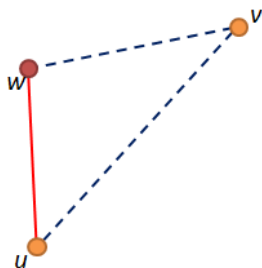
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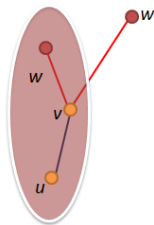
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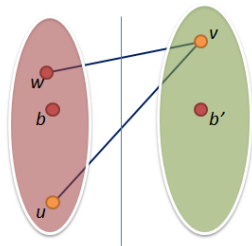


The Challenge with Splitting Off

- The only cuts that reduce in size are those which split u and v .
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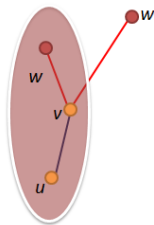


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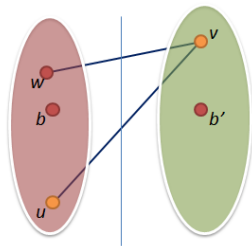


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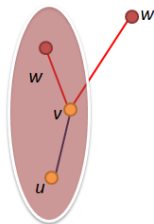


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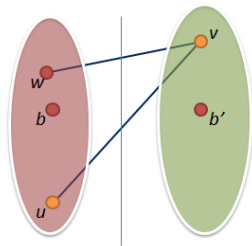


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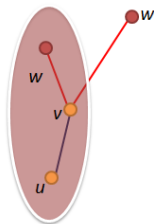


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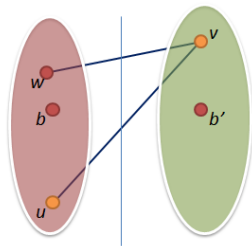


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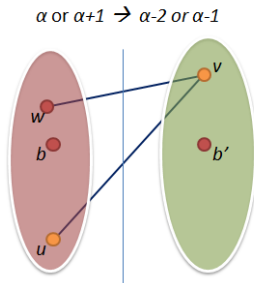


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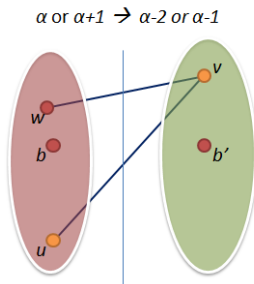
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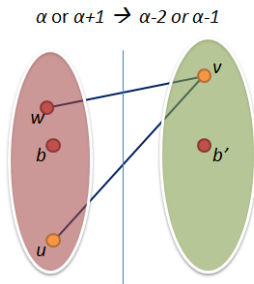
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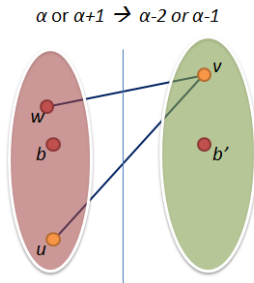
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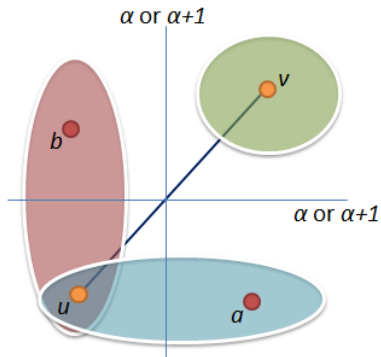
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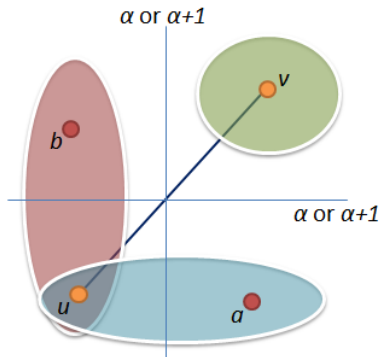
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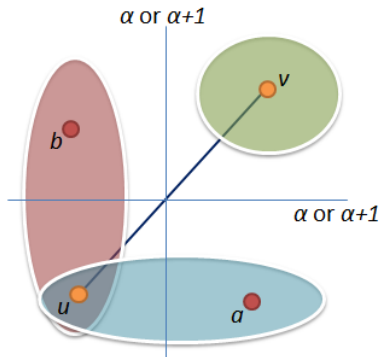
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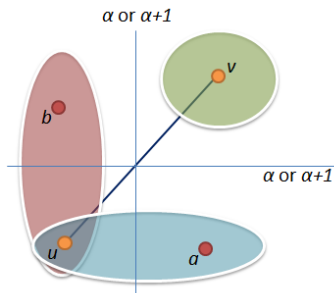
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Critical Cuts do not cross.

- If all vertices have even degrees!



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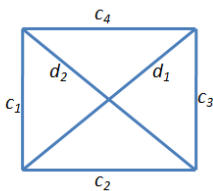
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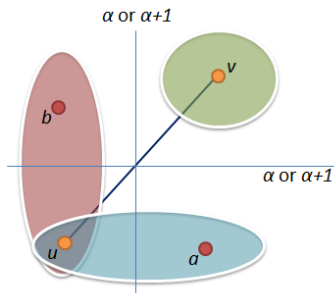
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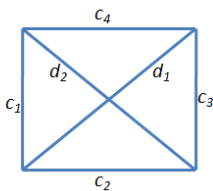
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Splitting Off: Wrapping Up.

- How do we handle odd degrees?
- Simply double each edge! Cut sizes and connectivities double. Still good enough to estimate number of cuts.
- And splitting off and edge compression preserve evenness.

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Computing Sampling Probabilities

- It suffices to underestimate edge connectivities, i.e., compute $k'_e \leq k_e$.
- Because sampling probabilities are used only in the Chernoff bound, which has the form:

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Sampling using Nagamochi-Ibaraki Trees

- A collection of edge-disjoint forests.
- If u and v are connected in forest i , they are also connected in forests $1 \dots i - 1$.
- If edge $e = uv$ is in tree i , then $i = k'_e \leq k_e$.
- So sampling with probability $\frac{\log^2 n}{\epsilon^2 k'_e}$ preserves all cuts within $1 \pm \epsilon$ w.h.p.
- $\sum \frac{1}{k'_e} \leq n \log n$ (as opposed to $\sum \frac{1}{k_e} \leq n$)
- Expected number of edges in the sparsified graph
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- Define the 2^i -projection of a cut to be the subset of its edges with $k'_e \sim 2^i$.
- Consider those cuts \mathcal{C} where the size of the 2^i -projection plus the size of 2^{i-1} -projection is Δ_i .
- We show that the number of distinct 2^i -projections over cuts in \mathcal{C} is $n^{O(\frac{\Delta_i}{2^i})}$.
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- Process vertices in (a to be specified) order; for the chosen vertex, add all incident edges (these are incident on yet unprocessed vertices).
- For each vertex v , define $I(v)$ as the index of the first NI tree where v is singleton.
- For each edge $e = uv$ processed, add e to tree $\min(I(u), I(v))$.
- Increment the smaller of $I(u), I(v)$ by 1; if both are equal, increment both.
- Successively pick the vertex with the largest $I()$ value for processing.

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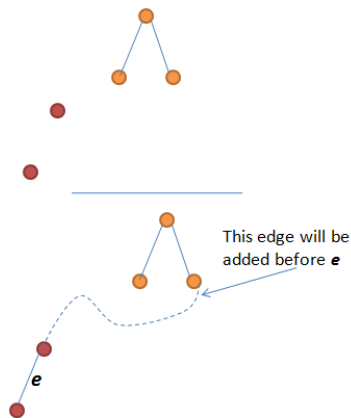
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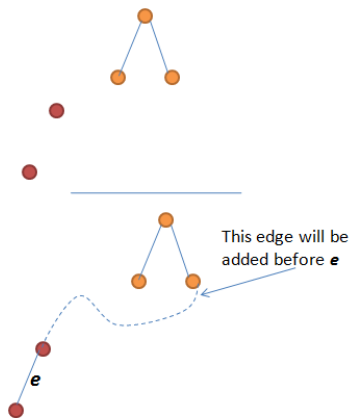
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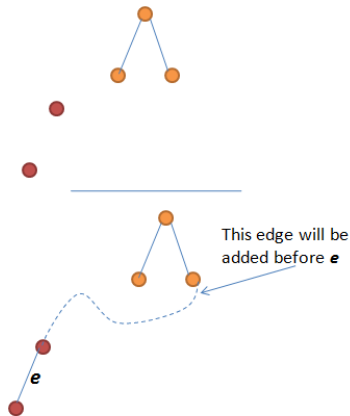
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- Sample edge e with probability $\frac{\log n}{\epsilon^2 k'_e}$ (k'_e is the index of the NI tree containing e).
- Every cut is preserved within a $1 \pm 2\epsilon$ factor, with inverse polynomial failure probability.

The size of the sampled graph is $O(n \frac{\log^2 n}{\epsilon^2})$.

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Effective Resistances

- The Effective Resistance r_e of an edge e is defined as follows:
- Treat the graph as a network of unit resistances.
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- Sample edge e with probability $\frac{\log^2 n}{\epsilon^2 c_e}$ (where $c_e = 1/r_e$).
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- Recall that underestimating k_e 's suffices.
- $\sum_e \frac{1}{c_e} = \sum_e r_e = n - 1$ (use the spanning tree fraction interpretation).
- So sampling with effective conductance yields a graph with $O(n \frac{\log^2 n}{\epsilon^2})$ edges that preserves all cuts within a $(1 \pm \epsilon)$ factor, w.h.p.

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Proving Rayleigh's Monotonicity Principle: Energy

- A feasible flow is an assignment of current to the edges satisfying current conservation at each vertex, except the endpoints of e which have a deficit/excess of 1, respectively.
- The energy of a feasible flow is $\sum_f i_f^2$ over all edges f .
- The energy of a feasible flow is also the voltage drop across e , which is the effective resistance of e (easy proof using current conservation).
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Another Nagamochi-Ibaraki Sampling Scheme

- Sample edge e with probability $\frac{\log n}{\epsilon^2 k_e''}$ (k_e'' is the index of the first NI tree where the endpoints of e are not in the same connected component).
- Consider the graph G'' comprising edges e with $k_e'' \geq 2^{i-1}$.
- Any edge e with $k_e'' \geq 2^i$ is $\Theta(k_e'')$ connected in G'' .
- Replicate an edge in G'' with $k_e'' \sim 2^j, j \geq i-1$, $n/2^j$ times, to obtain graph H'' .
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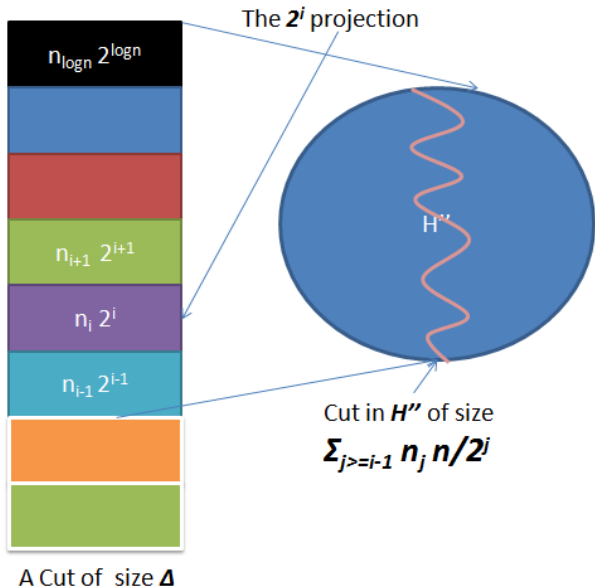
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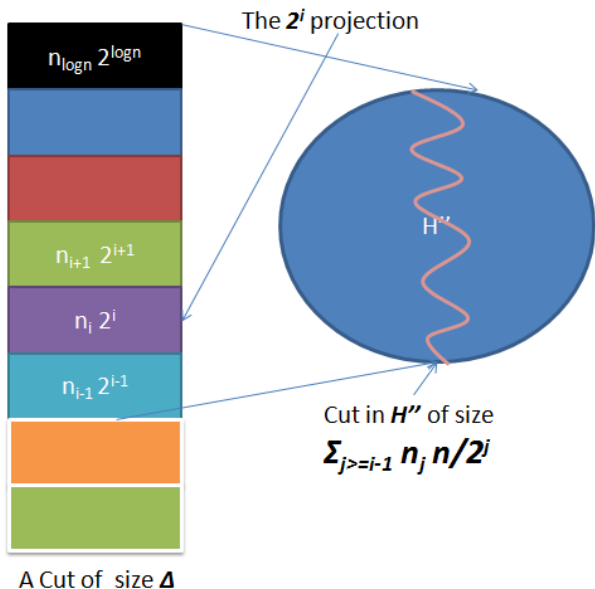


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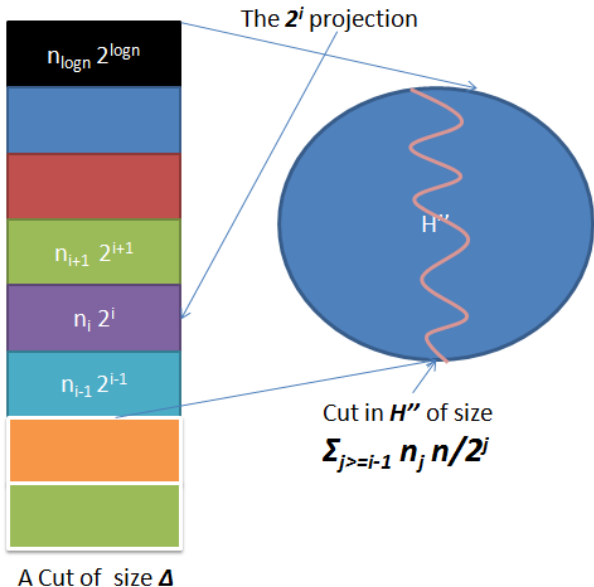


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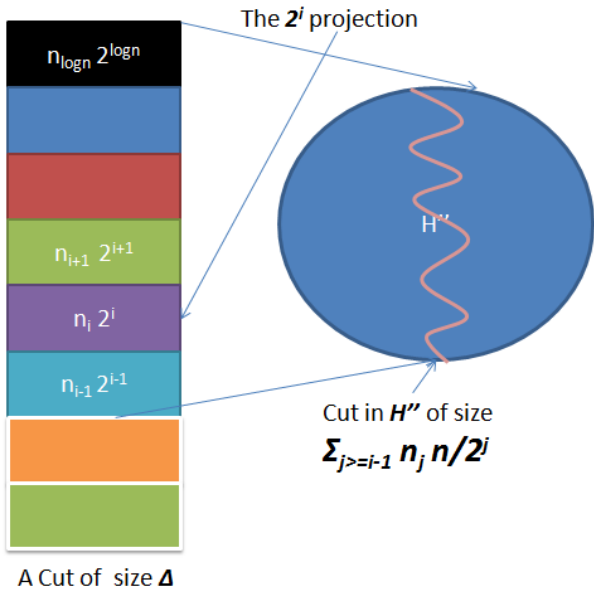


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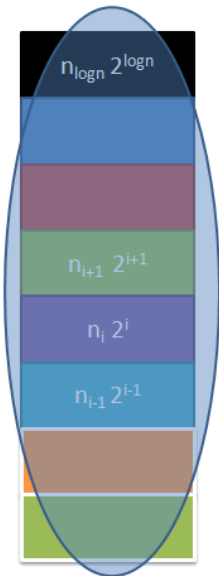
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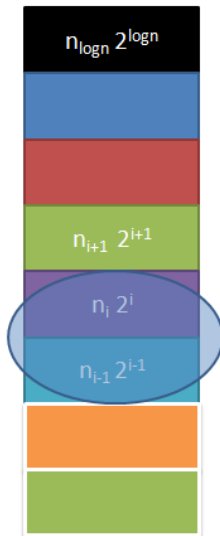
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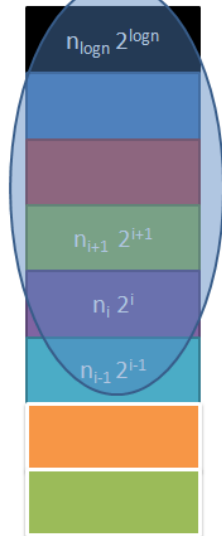
A Cut of size Δ
 $dev = \Delta$

NI Index 1



A Cut of size Δ
 $dev = n_i + n_{i-1}$

NI Index 2 Strong Connectivity



A Cut of size Δ
 $dev = \sum_{j>i-1} n_j / 2^{j-i}$

Other Results

- An $O(n \frac{\log n}{\epsilon^2})$ size sparsifier in time $O(n \log n + m)$ (Hariharan and Panigrahy)
- Sampling by conductance yields an $O(n \frac{\log n}{\epsilon^2})$ size sparsifier (Spielman, Srivastava); this is more general as well, but conductances are more complex to compute.
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