Graph Sketching

Michael Kapralov EPFL

- edges of G arrive in an arbitrary order in a stream
- algorithm can only use $\tilde{O}(n)$ space
- several passes over the stream



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Construct a spanning tree of the graph G in a single pass?

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Very easy in insertion only streams:

- maintain a spanning forest
- add incoming edge if it connects two components, discard otherwise

































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Many modern networks evolve over time, edges both inserted and deleted



Construct spanning trees in dynamic streams in small space?





















Very different algorithms are needed...

Main idea: sketch the edge-vertex incidence matrix of G!



Each row of *B*=potential edge in *G*.

If $e = (u, v) \in E$, then $b_e = \chi_u - \chi_v$, otherwise $b_e = 0$

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For every $S \subseteq V$ let

$$\delta(C) := E \cap (C \times (V \setminus C))$$

denote the set of edges crossing the cut and let

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Proof

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Proof by picture.

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Proof by picture.



- Graph streaming
- Connectivity via sketching

Graph streaming

Connectivity via sketching



 $F_0 \leftarrow \emptyset$ $\mathscr{C}_0 \leftarrow \bigcup_{u \in V} \{u\}$ for t = 0 to T

> for each $C \in \mathscr{C}_t$ choose an edge in $\delta(C)$

(current components)

(nonzero of $B \cdot \mathbf{1}_{C}$)

 $F_{t+1} \leftarrow F_t \cup \{\text{spanning forest on selected edges}\}$

 $\mathscr{C}_{t+1} \leftarrow \{\text{new connected components}\}$



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> for each $C \in C_t$ choose an edge in $\delta(C)$

$$\begin{split} F_{t+1} \leftarrow F_t \cup \{ \text{spanning forest on selected edges} \} \\ \mathscr{C}_{t+1} \leftarrow \{ \text{new connected components} \} \end{split}$$

return F_{T+1}

(current components)

(?? nonzero of $B \cdot \mathbf{1}_{C}$??)

Connectivity via sketching (Ahn-Guha-McGregor'12)



 $F_0 \leftarrow \emptyset$ $\mathscr{C}_0 \leftarrow \bigcup_{u \in V} \{u\}$ for t = 0 to T

> for each $C \in \mathscr{C}_t$ choose an edge in $\delta(C)$

Run *Dec*(*S*^t*B*·**1**_{*C*})

 $S^0, \ldots, S^T \leftarrow \ell_0$ -samplers

Maintain $S^0 B$ $S^T B$

 $F_{t+1} \leftarrow F_t \cup \{\text{spanning forest on selected edges}\}$ $\mathscr{C}_{t+1} \leftarrow \{\text{new connected components}\}$

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A: adaptivity

Very surprising: decoding is adaptive ($T = O(\log n)$ rounds), but sketch is not

Nelson, Yu'19, Yu'21 – $\Omega(n \log^3 n)$ bits of space are needed

Input: Each $u \in V$ holds list of its neighbors N(u)Each $u \in V$ sends a sketch of N(u) to coordinator (assume shared randomness)

Output: Spanning forest of G



Every party $u \in V$ sends a function of their neighborhood to coordinator
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Nelson, Yu'19, Yu'21 – $\Omega(n \log^3 n)$ bits of communication are needed

Spectral sparsification of graphs

- G = (V, E) an undirected graph, |V| = n, |E| = m
- ► Find sparse subgraph G' of G that approximates G



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$$\sum_{e=(u,v)\in E} (x_u - x_v)^2$$



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value of cut =
$$\sum_{e=(u,v)\in E} (x_u - x_v)^2 = ||z||^2$$



$$Z = \begin{bmatrix} 0 \\ x_1 - x_2 \\ 0 \\ x_4 - x_3 \\ 0 \\ x_4 - x_5 \\ \vdots \end{bmatrix}$$

value of cut =
$$\sum_{e=(u,v)\in E} (x_u - x_v)^2 = ||z||^2$$



$$z = \begin{bmatrix} 0 \\ x_1 - x_2 \\ 0 \\ x_4 - x_3 \\ 0 \\ x_4 - x_5 \\ \vdots \end{bmatrix} = Bx$$

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value of cut =
$$\sum_{e=(u,v)\in E} (x_u - x_v)^2 = ||Bx||^2 = x^T B^T B x$$

 $L = \mathbf{B}^T \mathbf{B}$ is the Laplacian of G



Definition (Karger'94, Cut sparsifiers) G' is an ε -cut sparsifier of G if

$$(1-\varepsilon)x^T Lx \le x^T L'x \le (1+\varepsilon)x^T Lx$$

for all $x \in \{0, 1\}^V$ (all cuts).

Theorem (Karger'94, Benczur-Karger'96)

For any G there exists an ε -cut sparsifier G' with $O(\frac{1}{\varepsilon^2} n \log n)$ edges, and it can be constructed in $\widetilde{O}(m)$ time.

Definition (Spielman-Teng'04, Spectral sparsifiers) G' is an ε -spectral sparsifier of G if

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Theorem (Spielman-Teng'04, Spielman-Srivastava'09) For any *G* there exists an ε -spectral sparsifier *G'* with $O(\frac{1}{\varepsilon^2}n\log n)$ edges, and it can be constructed in $\widetilde{O}(m)$ time. Definition (Spielman-Teng'04, Spectral sparsifiers) G' is an ε -spectral sparsifier of G if

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Theorem (Spielman-Teng'04, Spielman-Srivastava'09) For any *G* there exists an ε -spectral sparsifier *G*' with $O(\frac{1}{\varepsilon^2}n\log n)$ edges, and it can be constructed in $\widetilde{O}(m)$ time.

Central role in numerical linear algebra, combinatorial optimization etc

Constructing spectral sparsifiers

Theorem (Spielman-Srivastava'09)

Let G = (V, E) be an undirected graph. Let G' be obtained by including every edge $e \in E$ independently with probability proportional to its effective resistance:

$$p_e \ge \min\left\{1, \frac{C\log n}{\epsilon^2}R_{uv}\right\}.$$

Assigning weight $1/p_e$ if sampled. Then $(1-\epsilon)L < L' < (1+\epsilon)L$ whp.

Sample edges according to a measure of importance, assign weights to make estimate unbiased





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Classical data stream application: approximating frequency moments.

Goal: approximate $||x||_2^2 = \sum_i x_i^2$ using $\ll n$ space

Maintain $x^T v_i = 1, ..., O(1/\epsilon^2)$ for random Gaussians $v_i \in \mathbb{R}^n$. Output average of $(x^T v_i)^2$.

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 $(1 \pm \varepsilon)$ -approximation with $O(\frac{1}{\varepsilon^2} \log n)$ space

Take (randomized) linear measurements of the input



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Can get constant approximation using $\log^{O(1)} n$ rows

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Easy to maintain linear sketches in the (dynamic) streaming model

Ahn-Guha-McGregor'SODA12 – connectivity in $O(n \cdot \log^3 n)$ space.



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Every vertex sketches its own neighborhood independently – single round distributed algorithms

Reconstruct edges of a sparsifier quickly from a small sketch?

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Theorem (K.-Nouri-Sidford-Tardos'19)

Can recover a spectral sparsifier from an oblivious sketch of size $\tilde{O}(n)$ space in time $\tilde{O}(n)$.

Known before:

 $\tilde{O}(n)$ space and $\Omega(n^2)$ recovery time K.-Lee-Sidford-Musco-Musco'FOCS'14

 $\tilde{O}(n^{5/3})$ space and time Ahn-Guha-McGregor'APPROX'14

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Note: edges *e* with resistance $R_{uv} = \Omega(1/\log n)$ included w.p. 1

Core primitive: recover edges of large resistance

Goal: design a sketch *S* that allows recovery of high resistance $(\geq 1/\log n)$ edges of *G* given

► S · B (sketch of edge incidence matrix)

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Effective resistance

$$\mathbf{R}_{\boldsymbol{u}\boldsymbol{v}} = \mathbf{b}_{\boldsymbol{u}\boldsymbol{v}}^T L^+ \mathbf{b}_{\boldsymbol{u}\boldsymbol{v}}$$

Note: defined for any pair (u, v).

Inject current at u, take out at v.


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Inject current at *u*, take out at *v*. $\phi = L^+ \mathbf{b}_{uv}$ =vertex potentials $f_{xy} = \phi_y - \phi_x = \mathbf{b}_{xy}^T L^+ \mathbf{b}_{uv}$

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Inject current at u, take out at v.

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We have

$$R_{\boldsymbol{u}\boldsymbol{v}} = \frac{f_{\boldsymbol{u}\boldsymbol{v}}^2}{||f||^2}.$$

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- crude sparsifier \tilde{G}
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Linear sketching and sparse recovery

Let *y* be a vector of reals. Then $i \in [n]$ is an ℓ_2 -heavy hitter if

 $y_i^2 \ge \eta ||y||_2^2.$

Lemma (*l*₂-heavy hitters; COUNTSKETCH)

For any $\eta > 0$ there exists a (randomized) sketch in dimension $\frac{1}{\eta} \log^{O(1)} n$ from which one reconstruct all η -heavy hitters. The recovery works in time $\frac{1}{\eta} \cdot \log^{O(1)} n$.

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$$\boldsymbol{S} \cdot \boldsymbol{B} = \boldsymbol{S} \cdot \begin{bmatrix} 1 & -1 & 0 & 0 & 0 & 0 \\ 0 & 1 & -1 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \\ -1 & 0 & 1 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 & 0 & -1 \\ 0 & 0 & 0 & 0 & 0 & 0 \\ \vdots & & & \vdots \end{bmatrix}$$

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- ▶ pair $(\boldsymbol{u}, \boldsymbol{v}) \in \boldsymbol{V} \times \boldsymbol{V}$

Need:

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Need:

• is (u, v) an edge in *G* of resistance $\Omega(1/\log n)$?



Compute $\phi = \widetilde{\mathbf{L}}^+ \mathbf{b}_{uv}$ – vertex potentials

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-0.16



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Need:



Connect a battery to a pair of vertices $u, v \in V$



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Edge *e* is high effective resistance iff the heat created by this edge in this setting is a non-trivial fraction of the total heat.



Find all heavy edges with O(n) experiments?

Find shortcuts in wiring

Find shortcuts in wiring

Find wires with high effective resistance

Edges with high effective resistance



Edges with high effective resistance



Find shortcuts in wiring

Find wires with high effective resistance

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Find wires with high effective resistance









- 1. Spectral sparsification
- 2. Dynamic streaming and linear sketching
- 3. Spectral sparsification using small sketches
- 4. Fast decoding

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Inject current at u, take out at v.

 $\phi = L^+ \mathbf{b}_{UV}$ =vertex potentials

 $f = \mathbf{B} \phi =$ currents on edges

We have

$$R_{uv} = \frac{f_{uv}^2}{||f||^2} = \frac{(\phi_u - \phi_v)^2}{R_{uv}}.$$



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$$\frac{(\tau_u - \tau_v)^2}{R_{ab}} \gtrsim 1/\log n$$

where $\tau = L^+ \mathbf{b}_{ab}$.



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Reciprocity theorem



 $u \rightarrow v$ flow results in potentials $\phi = L^+ \mathbf{b}_{uv}$ $a \rightarrow b$ flow results in potentials $\tau = L^+ \mathbf{b}_{ab}$

$$\boldsymbol{\tau}_{\boldsymbol{v}} - \boldsymbol{\tau}_{\boldsymbol{u}} = \boldsymbol{b}_{\boldsymbol{u}\boldsymbol{v}}^{T} \boldsymbol{\tau} = \boldsymbol{b}_{\boldsymbol{u}\boldsymbol{v}}^{T} \boldsymbol{L}^{+} \boldsymbol{b}_{ab}$$

and

$$\phi_b - \phi_a = \mathbf{b}_{ab}^T \phi = \mathbf{b}_{ab}^T L^+ \mathbf{b}_{uv}$$



Find pair $a, b \in V$ such that (u, v) carries a lot of $a \rightarrow b$ flow?

$$\frac{(\tau_u - \tau_v)^2}{R_{ab}} \approx \frac{(\phi_u - \phi_v)^2}{R_{uv}}$$

where $\tau = L^+ \mathbf{b}_{ab}$.





For $x \in V$

$$\phi_{\mathbf{V}} - \phi_{\mathbf{U}} = (\phi_{\mathbf{V}} - \phi_{\mathbf{X}}) + (\phi_{\mathbf{X}} - \phi_{\mathbf{U}})$$



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 $\phi_{\mathbf{v}} - \phi_{\mathbf{u}} = (\phi_{\mathbf{v}} - \phi_{\mathbf{x}}) + (\phi_{\mathbf{x}} - \phi_{\mathbf{u}}) = \mathbf{b}_{\mathbf{x}\mathbf{v}}L^{+}\mathbf{b}_{\mathbf{u}\mathbf{v}} + \mathbf{b}_{\mathbf{u}\mathbf{x}}L^{+}\mathbf{b}_{\mathbf{u}\mathbf{v}}$



For $x \in V$

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Potential embedding of (u, v):



Let $\tau = L^+ \mathbf{b}_{X \mathbf{U}}$ denote $x \to \mathbf{U}$ flow potentials:

$$(\tau_{\boldsymbol{u}} - \tau_{\boldsymbol{v}})^2 = (\mathbf{b}_{\boldsymbol{u}\boldsymbol{x}}L^+\mathbf{b}_{\boldsymbol{u}\boldsymbol{v}})^2 \ge \frac{1}{4}(\phi_{\boldsymbol{u}} - \phi_{\boldsymbol{v}})^2$$

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So (u, v) carries a lot of $x \rightarrow u$ flow?

Potential embedding of (u, v):



So



Potential embedding of (u, v):



So

$$\frac{(\tau_{\textit{u}}-\tau_{\textit{v}})^2}{R_{\textit{x}\textit{u}}} \gtrsim \frac{(\varphi_{\textit{u}}-\varphi_{\textit{v}})^2}{R_{\textit{u}\textit{v}}}?$$

Yes... as long as $R_{XU} \lesssim R_{UV}$

To discover edge (u, v) with $R_{uv} \ge 1/\log n$:

- 1. Choose $x \in V$ with $R_{ux} \leq \log^{O(1)} n$
- 2. Send flow from x to u, list heavy edges
- 3. Send flow from x to v, list heavy edges





Partition vertices into clusters of bounded effective resistance diameter



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Pick representative vertex x in every cluster, try flows from x to all vertices in same cluster





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Partitioning via Locality Sensitive Hashing Resistive embedding maps v to $\mathbb{R}^{\binom{n}{2}}$:

$$y \rightarrow \mathbf{B} L^+ \mathbf{1}_y$$

Then

$$\boldsymbol{R}_{\boldsymbol{u}\boldsymbol{v}} = ||\boldsymbol{B}\boldsymbol{L}^{+}\boldsymbol{b}_{\boldsymbol{u}\boldsymbol{v}}||_{2}^{2} = ||\boldsymbol{B}\boldsymbol{L}^{+}\boldsymbol{1}_{\boldsymbol{u}} - \boldsymbol{B}\boldsymbol{L}^{+}\boldsymbol{1}_{\boldsymbol{v}}||_{2}^{2}.$$

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Final algorithm*:

- 1. Construct resistive embedding (after dimensionality reduction)
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Set 'near' distance to \approx 1: a heavy edge is likely to not be cut, but diameter bounded by $\log^{O(1)} n$ Fast recovery for matrices+implications for numerical linear algebra and optimization?

Remarks, related results, open problems

Weighted graphs?

Can one support turnstile updates to the weights?

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Chen, Khanna, Li'22. – lower bound of $\Omega(n^{21/20})$ for vertex incidence sketches!

A subgraph *H* is a *t*-spanner of *G* if for every $u, v \in V$ one has

$$d_G(u,v) \le d_H(u,v) \le t \cdot d_G(u,v)$$

Every graph *G* on *n* vertices admits a (2k-1)-spanner of size $\approx n^{1+1/k}$ (optimal assuming the Erdős girth conjecture).

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Single pass sketching algorithm?

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Single pass sketching algorithm?

Theorem (Fitser-K.-Nouri'21) A $\tilde{O}(n^{2/3})$ -spanner in $\tilde{O}(n)$ space(+space/stretch tradeoffs). Algorithm: take any spectral sparsifier, drop weights on edges.

Lower bounds

Input: Each $u \in V$ holds list of its neighbors N(u)

Each $u \in V$ sends a sketch of N(u) to coordinator

(assume shared randomness)

Output: $n^{2/3-\Omega(1)}$ -spanner of G



Lower bounds

 $sk(N(u_3))$

 $sk(N(u_n))$

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(assume shared randomness)

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 \rightarrow Coordinator \rightarrow spanner

Show that *n*^{Ω(1)} communication per node is needed? Recent progress:Assadi-K.-Yu'23 prove that Filtser-K.-Nouri'21 tradeoffs are optimal for a natural class of sketches

Expander decompositions in sketching

Filtser-K.-Makarov'23 – expander decompositions by sketching

Filtser-K.-Makarov'23, Chen-K.-Makarov-Mazzali'?? – sparsity-independent expander decompositions!

Turn sketching algorithms into low space dynamic algorithms? Prove that decoded solution is 'stable'?