# Dense Subgraph Discovery (DSD)

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KDD 2015

# Tutorial website

slides and links to relevant papers :

https://densesubgraphdiscovery.wordpress.com/tutorial

can also be found via KDD 2015 website

## What this tutorial is about ...

given a graph (network), static or dynamic (social network, biological network, information network, ...)

find a subgraph that ...

... has many edges

... is densely connected

why I care?

what does dense mean?

review of main problems, and main algorithms

# Outline

- motivating applications
- preliminaries and measures of density
- algorithms for static graphs
- algorithms for dynamic graphs
- problem variants
- conclusions and open problems

# Motivating applications

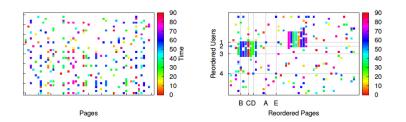
## Motivation – correlation mining

correlation mining: a general framework with many applications

- data is converted into a graph
- vertices correspond to entities
- an edge between two entities denotes strong correlation
  1 stock correlation network: data represent stock timeseries
  2 gene correlation networks: data represent gene expression
- dense subsets of vertices correspond to highly correlated entities
- applications:
  - 1 analysis of stock market dynamics
  - 2 detecting co-expression modules

#### Motivation – fraud detection

 dense bipartite subgraphs in page-like data reveal attempts to inflate page-like counts [Beutel et al., 2013]



source: [Beutel et al., 2013]

# Motivation – e-commerce

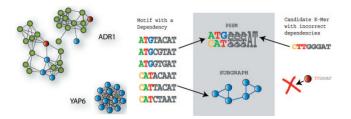


#### e-commerce

- weighted bipartite graph  $G(A \cup Q, E, w)$
- set A corresponds to advertisers
- set Q corresponds to queries
- each edge (a, q) has weight w(a, q)
   equal to the amount of money advertiser
   a is willing to spend on query q

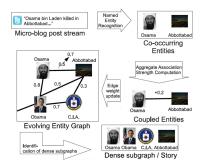
large almost bipartite cliques correspond to sub-markets

# Motivation – bioinformatics



- DNA motif detection [Fratkin et al., 2006]
  - vertices correspond to k-mers
  - edges represent nucleotide similarities between k-mers
- gene correlation analysis
- detect complex annotation patterns from gene annotation data [Saha et al., 2010]

# Motivation - mining twitter data

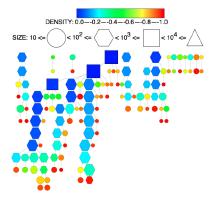


#### real-time story identification [Angel et al., 2012]

- mining of twitter data
- vertices correspond to entities
- edges correspond to co-occurence of entities
- dense subgraphs capture news stories

## Motivation – graph mining

understanding the structure of real-world networks [Sarıyüce et al., 2015] nucleus decomposition of a graph



#### (3,4)-nuclei forest for facebook

#### applications :

- driving directions
- indoor/terrain navigation
- routing in comm./sensor networks
- moving agents in game maps
- proximity in social/collab. networks

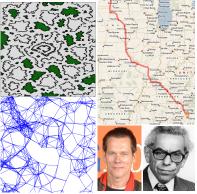
#### existing solutions :

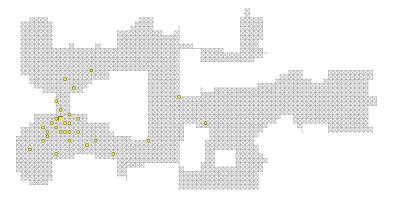
- graph searches are too slow
- fast algorithms are often heuristics
- or tailored to specific graph classes

#### goals :

- fast exact queries
- scalability to large graphs
- wide range of inputs



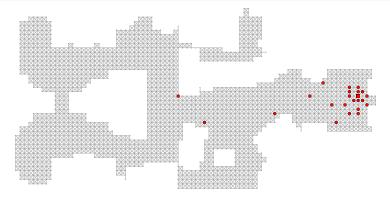




•  $L(u) \equiv \text{set of pairs } (v, \text{dist}(u, v))$ 

L(u) is the *label* of u; each v is a *hub* for u.

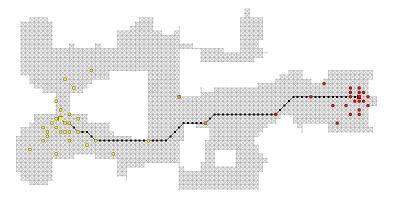
figure from [Delling et al., 2014]



- preprocessing : compute a label set for every vertex
- cover property : for all s, t intersection  $L(s) \cap L(t)$  must hit an s-t shortest path

figure from [Delling et al., 2014]

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• to answer an s-t query :

find hub v in  $L(s) \cap L(t)$  minimizing dist(s, v) + dist(v, t)

figure from [Delling et al., 2014]

hub label queries are trivial to implement :

- entries sorted by hub id
- linear sweep to find matches
- access to only two contiguous blocks (cache-friendly)

#### method is practical if labels sets are small

- can we find small labels sets?
- 2-hop labeling algorithm relies on dense-subgraph discovery to find such label sets (!) [Cohen et al., 2003]
- state-of-art 2-hop labeling scheme : [Delling et al., 2014]
- more work on the topic : [Peleg, 2000, Thorup, 2004]

## Motivation – frequent pattern mining

- given a set of transactions over items
- find item sets that occur together in a  $\theta$  fraction of the transactions



| issue  | heroes                            |  |  |  |  |
|--------|-----------------------------------|--|--|--|--|
| number |                                   |  |  |  |  |
| 1      | Iceman, Storm, Wolverine          |  |  |  |  |
| 2      | Aurora, Cyclops, Magneto, Storm   |  |  |  |  |
| 3      | Beast, Cyclops, Iceman, Magneto   |  |  |  |  |
| 4      | Cyclops, Iceman, Storm, Wolverine |  |  |  |  |
| 5      | Beast, Iceman, Magneto, Storm     |  |  |  |  |

e.g., {Iceman, Storm} appear in 60% of issues

## Motivation – frequent pattern mining

- one of the most well-studied area in data mining
- many efficient algorithms
   Apriori, Eclat, FP-growth, Mafia, ABS, ...
- main idea: monotonicity

a subset of a frequent set must be frequent, or a superset of an infrequent set must be infrequent

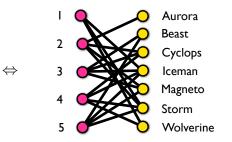
• algorithmically:

start with small itemsets proceed with larger itemset if all subsets are frequent

enumerate all frequent itemsets

#### Motivation – frequent itemsets and dense subgraphs

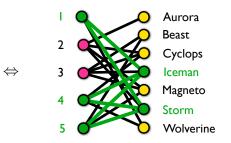
| id | heroes                            |   |         | ABCIMSW |
|----|-----------------------------------|---|---------|---------|
| 1  | Iceman, Storm, Wolverine          |   | 1       | 0001011 |
| 2  | Aurora, Cyclops, Magneto, Storm   |   | 2       | 1011100 |
| 3  | Beast, Cyclops, Iceman, Magneto   |   | 3       | 0111100 |
| 4  | Cyclops, Iceman, Storm, Wolverine | 4 | 0011011 |         |
| 5  | Beast, Iceman, Magneto, Storm     |   | 5       | 0101110 |



• transaction data  $\Leftrightarrow$  binary data  $\Leftrightarrow$  bipartite graphs

#### Motivation – frequent itemsets and dense subgraphs

| id | heroes                            | $\Leftrightarrow$ |   | ABCIMSW |
|----|-----------------------------------|-------------------|---|---------|
| 1  | Iceman, Storm, Wolverine          |                   | 1 | 0001011 |
| 2  | Aurora, Cyclops, Magneto, Storm   |                   | 2 | 1011100 |
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- transaction data ⇔ binary data ⇔ bipartite graphs
- frequent itemsets ⇔ bi-cliques

Dense Subgraph Discovery (DSD)

# Motivation – finding web communities

[Kumar et al., 1999]

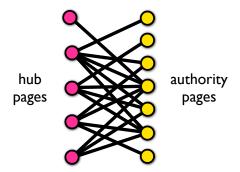
• hypothesis: web communities consist of hub-like pages and authority-like pages

e.g., luxury cars and luxury-car aficionados

- key observations:
- 1. let G = (U, V, E) be a dense web community then G should contain some small core (bi-clique)
- 2. consider a web graph with no communities then small cores are unlikely
  - both observations motivated from theory of random graphs

## Motivation – finding web communities

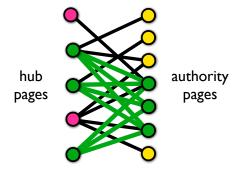
a web community



#### [Kumar et al., 1999]

## Motivation – finding web communities

web communities containts small cores



#### [Kumar et al., 1999]

# Motivation – social piggybacking

#### [Gionis et al., 2013]







event feeds: majority of activity in social networks

Dense Subgraph Discovery (DSD)

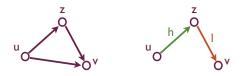
# Motivation – social piggybacking

- system throughput proportional to the data transferred between data stores
- feed generation important component to optimize

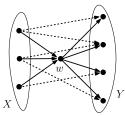


- primitive operation: transfer data between two data stores
- can be implemented as push or pull strategy
- optimal strategy depends on production and consumption rates of nodes

## Motivation – social piggybacking

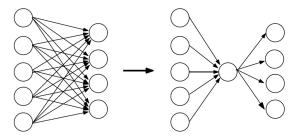


- hub optimization turns out to be a good idea
- depends on finding dense subgraphs



#### Motivation – graph compression

- compress web graphs by finding and compressing bi-cliques [Karande et al., 2009]
- many graph mining tasks that can be formulated as matrix-vector multiplication, are more efficient on the compressed graph [Kang et al., 2009]



# Motivation – more applications

- graph visualization [Alvarez-Hamelin et al., 2005]
- community detection [Chen and Saad, 2012]
- epilepsy prediction [lasemidis et al., 2003]
- event detection in activity networks [Rozenshtein et al., 2014a]
- many more

# Motivation – big and dynamic graphs

- size of graphs increases
  - e.g., in 2012, Facebook reported more than 1 billion users and 140 billion friend connections
- graphs change constantly
  - e.g., in Facebook friendships are created and deleted all the time
- need to design efficient algorithms on new computational models that handle large-scale processing
  - map-reduce, streaming models, etc.





## Landscape of related work

- brute force [Johnson and Trick, 1996]
- heuristics [Bomze et al., 1999]
  - spectral algorithms [Alon et al., 1998, McSherry, 2001, Papailiopoulos et al., 2014]
  - belief-propagation methods [Kang et al., 2011]
- enumerating maximal cliques, e.g., [Bron and Kerbosch, 1973, Eppstein et al., 2010, Makino and Uno, 2004]
- NP-hard formulations and various relaxations
  - maximum clique problem [Karp, 1972, Hastad, 1999]
  - k-densest subgraph problem
     [Bhaskara et al., 2010, Feige et al., 2001]
  - optimal quasi-cliques [Tsourakakis et al., 2013]
- polynomial-time solvable objectives
  - densest subgraph problem [Goldberg, 1984]
  - "The densest subgraph problem lies at the core of large scale data mining" [Bahmani et al., 2012]

# Preliminaries, measures of density

#### notation

- graph G = (V, E) with vertices V and edges  $E \subseteq V \times V$
- degree of a node  $u \in V$  with respect to  $X \subseteq V$  is

 $\deg_X(u) = |\{v \in X \text{ such that } (u, v) \in E\}|$ 

- degree of a node  $u \in V$  is  $\deg(u) = \deg_V(u)$
- edges between  $S \subseteq V$  and  $T \subseteq V$  are

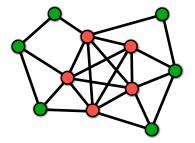
 $E(S, T) = \{(u, v) \text{ such that } u \in S \text{ and } v \in T\}$ 

use shorthand E(S) for E(S, S)

- graph cut is defined by a subset of vertices  $S \subseteq V$
- edges of a graph cut  $S \subseteq V$  are  $E(S, \overline{S})$
- induced subgraph by  $S \subseteq V$  is G(S) = (S, E(S))
- triangles:  $T(S) = \{(u, v, w) \mid (u, v), (u, w), (v, w) \in E(S)\}$

## density measures

- undirected graph G = (V, E)
- subgraph induced by  $S \subseteq V$
- clique: all vertices in S are connected to each other



# density measures

• edge density (average degree):

$$d(S) = \frac{2|E(S,S)|}{|S|} = \frac{2|E(S)|}{|S|}$$

(sometimes just drop 2)

• edge ratio:

$$\delta(S) = \frac{|E(S,S)|}{\binom{|S|}{2}} = \frac{|E(S)|}{\binom{|S|}{2}} = \frac{2|E(S)|}{|S|(|S|-1)}$$

• triangle density:

$$t(S) = \frac{|T(S)|}{|S|}$$

 $\tau(S) = \frac{|T(S)|}{\binom{|S|}{2}}$ 

• triangle ratio:

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## other density measures

- k-core: every vertex in S is connected to at least k other vertices in S
- $\alpha$ -quasiclique: the set S has at least  $\alpha \binom{|S|}{2}$  edges
  - i.e., *S* is  $\alpha$ -quasiclique if  $E(S) \ge \alpha \binom{|S|}{2}$

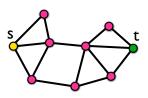
## and more

not considered in this tutorial

- *k*-cliques: subset of vertices with pairwise distances at most *k*
- distances defined using intermediaries, outside the set
- not well connected
- *k*-club: a subgraph of diameter  $\leq k$
- k-plex: a subgraph S in which each vertex is connected to at least |S| - k other vertices
- 1-plex is a clique

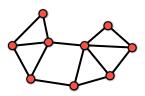
## reminder: min-cut and max-cut problems

min-cut problem



- source  $s \in V$ , destination  $t \in V$
- find  $S \subseteq V$ , s.t.,
- $s \in S$  and  $t \in \overline{S}$ , and
- minimize  $e(S, \overline{S})$

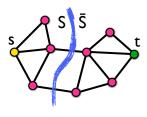
max-cut problem



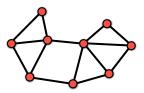
- find  $S \subseteq V$ , s.t.,
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## reminder: min-cut and max-cut problems

min-cut problem



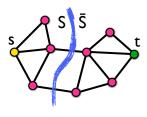
max-cut problem



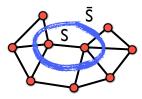
- source  $s \in V$ , destination  $t \in V$
- find  $S \subseteq V$ , s.t.,
- $s \in S$  and  $t \in \overline{S}$ , and
- minimize  $e(S, \overline{S})$
- polynomially-time solvable
- equivalent to max-flow problem
- find  $S \subseteq V$ , s.t.,
- maximize  $e(S, \overline{S})$

# reminder: min-cut and max-cut problems

#### min-cut problem



#### max-cut problem

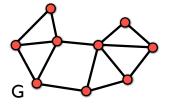


- source  $s \in V$ , destination  $t \in V$
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- minimize  $e(S, \overline{S})$
- polynomially-time solvable
- equivalent to max-flow problem
- find  $S \subseteq V$ , s.t.,
- maximize  $e(S, \overline{S})$
- NP-hard
- approximation algorithms (0.868 based on SDP)

Dense Subgraph Discovery (DSD)

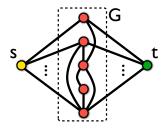
# Efficient algorithms for static graphs

• consider first degree density d



- is there a subgraph S with  $d(S) \ge c$ ?
- transform to a min-cut instance

- on the transformed instance:
- is there a cut smaller than a certain value?



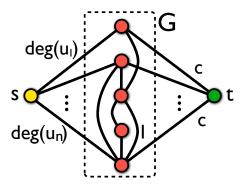
is there S with  $d(S) \ge c$ ?

$$\frac{2|E(S,S)|}{|S|} \geq c$$

 $2|E(S,S)| \geq c|S|$ 

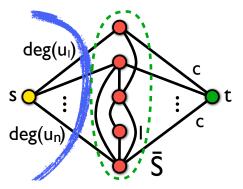
$$\sum_{u \in S} \deg(u) - |E(S, \overline{S})| \geq c|S|$$
$$\sum_{u \in \overline{S}} \deg(u) + \sum_{u \in \overline{S}} \deg(u) - \sum_{u \in \overline{S}} \deg(u) - |E(S, \overline{S})| \geq c|S|$$
$$\sum_{u \in \overline{S}} \deg(u) + |E(S, \overline{S})| + c|S| \leq 2|E|$$

• transformation to min-cut instance



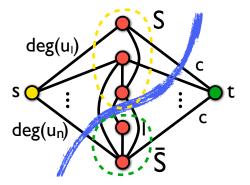
• is there S s.t.  $\sum_{u \in \bar{S}} \deg(u) + |e(S, \bar{S})| + c|S| \le 2|E|$  ?

• transform to a min-cut instance



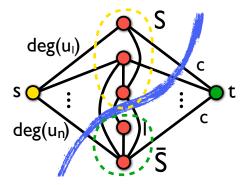
- is there S s.t.  $\sum_{u \in \bar{S}} \deg(u) + |e(S, \bar{S})| + c|S| \le 2|E|$  ?
- a cut of value 2|E| always exists, for  $S = \emptyset$

• transform to a min-cut instance



- is there S s.t.  $\sum_{u \in \bar{S}} \deg(u) + |e(S, \bar{S})| + c|S| \le 2|E|$ ?
- $S \neq \emptyset$  gives cut of value  $\sum_{u \in \bar{S}} \deg(u) + |e(S, \bar{S})| + c|S|$

• transform to a min-cut instance



- is there S s.t.  $\sum_{u \in \bar{S}} \deg(u) + |e(S, \bar{S})| + c|S| \le 2|E|$  ?
- YES, if min cut achieved for  $S \neq \emptyset$

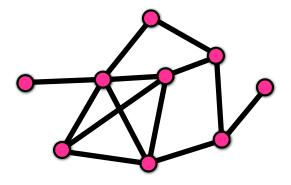
[Goldberg, 1984]

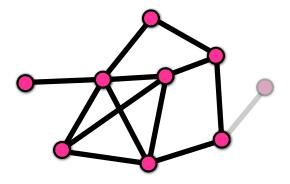
input: undirected graph G = (V, E), number c output: S, if  $d(S) \ge c$ 

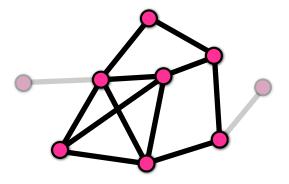
- 1 transform G into min-cut instance  $G' = (V \cup \{s\} \cup \{t\}, E', w')$
- 2 find min cut  $\{s\} \cup S$  on G'
- 3 if  $S \neq \emptyset$  return *S*
- 4 else return NO
  - to find the densest subgraph perform binary search on c
  - logarithmic number of min-cut calls
  - problem can also be solved with one min-cut call using the parametric max-flow algorithm

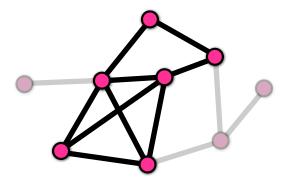
### densest subgraph problem – discussion

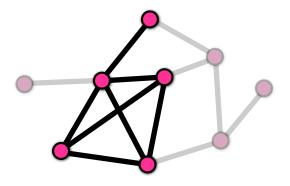
- Goldberg's algorithm polynomial algorithm, but
- $\mathcal{O}(nm)$  time for one min-cut computation
- not scalable for large graphs (millions of vertices / edges)
- faster algorithm due to [Charikar, 2000]
- greedy and simple to implement
- approximation algorithm

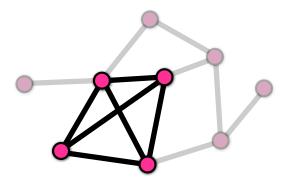


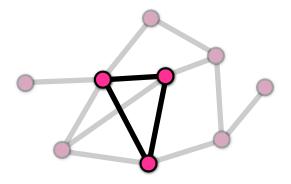


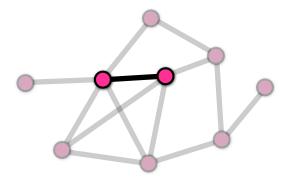


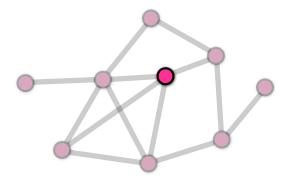


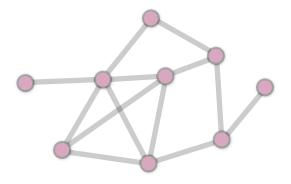


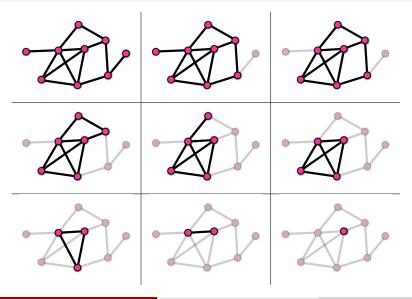


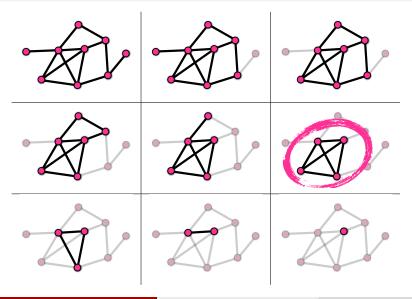












# greedy algorithm for densest subgraph

#### [Charikar, 2000]

- input: undirected graph G = (V, E)output: S, a dense subgraph of G
- 1 set  $G_n \leftarrow G$
- 2 for  $k \leftarrow n$  downto 1
- 2.1 let v be the smallest degree vertex in  $G_k$
- 2.2  $G_{k-1} \leftarrow G_k \setminus \{v\}$
- 3 output the densest subgraph among  $G_n, G_{n-1}, \ldots, G_1$

#### proof of 2-approximation guarantee

a neat argument due to [Khuller and Saha, 2009]

- let S\* be the vertices of the optimal subgraph
- let  $d(S^*) = \lambda$  be the maximum degree density
- notice that for all  $v \in S^*$  we have  $\deg_{S^*}(v) \ge \lambda$
- (why?) by optimality of S\*

$$\frac{|e(S^*)|}{|S^*|} \ge \frac{|e(S^*)| - \deg_{S^*}(v)}{|S^*| - 1}$$

and thus

$$\deg_{S^*}(v) \geq \frac{|e(S^*)|}{|S^*|} = d(S^*) = \lambda$$

# proof of 2-approximation guarantee (continued)

([Khuller and Saha, 2009])

- consider greedy when the first vertex  $v \in S^* \subseteq V$  is removed
- let S be the set of vertices, just before removing v
- total number of edges before removing v is  $\geq \lambda |S|/2$
- therefore, greedy returns a solution with degree density at least  $\frac{\lambda}{2}$

QED

# the greedy algorithm

- factor-2 approximation algorithm
- runs in linear time O(n+m)
- for a polynomial problem ... but faster and easier to implement than the exact algorithm
- everything goes through for weighted graphs using heaps:  $O(m + n \log n)$
- things are not as straightforward for directed graphs

### Dense subgraphs on directed graphs – history

• goal: find sets  $S, T \subseteq V$  to maximize

$$d(S,T) = \frac{e[S,T]}{\sqrt{|S||T|}}$$

- first introduced in unpublished manuscript [Kannan and Vinay, 1999]
- they provided a  $\mathcal{O}(\log n)$ -approximation algorithm
- left open the problem complexity
- polynomial-time solution using linear programming (LP) [Charikar, 2000]

# Dense subgraphs on directed graphs – history

#### [Charikar, 2000]

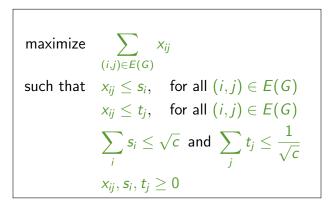
- exact LP-based algorithm
- greedy 2-approximation algorithm running in  $O(n^3 + n^2m)$

#### [Khuller and Saha, 2009]

- first max-flow based exact algorithm
- improved running time of the 2-approximation greedy algorithm to O(n + m)!

# Directed graphs – algorithms

- reduced problem to  $O(n^2)$  LP calls
- one LP call for each possible ratio  $\frac{|S|}{|T|} = c$



[Charikar, 2000]

## Dense subgraphs on directed graphs – greedy

[Charikar, 2000]

3

4

8

9

input: directed graph G = (V, E), ratio  $c = \frac{|S|}{|T|}$ 

- $S \leftarrow V. T \leftarrow V$ 1
- 2 while both S, T non-empty
  - $i_{\min} \leftarrow$  the vertex  $i \in S$  that minimizes  $|E(\{i\}, T)|$

$$d_{S} \leftarrow |E(\{i_{\min}\}, T)|$$

- 5  $j_{\min} \leftarrow$  the vertex  $j \in T$  that minimizes  $|E(S, \{j\})|$
- 6  $d_T \leftarrow |E(S, \{j_{min}\})|$ 7
  - if  $\sqrt{c}d_S \leq \frac{1}{\sqrt{c}}d_T$
  - then  $S \leftarrow S \setminus \{i_{\min}\}$ 
    - else  $ST \leftarrow T \setminus \{j_{\min}\}$
  - execute  $\mathcal{O}(n^2)$  times; one for each  $c = \frac{|S|}{|T|}$
  - report best solution
  - factor 2 approximation guarantee

## Dense subgraphs on directed graphs – greedy

• brute force execution of greedy:  $O(n^2(n+m)) = O(n^3 + nm))$ 

#### [Khuller and Saha, 2009]

- showed that only one execution is needed (instead of  $\mathcal{O}(n^2)$ )
- total running time O(n+m)

# Dense subgraphs on directed graphs – greedy

linear-time greedy [Khuller and Saha, 2009]

definitions:

- let  $v_i, v_o$  be the vertices with minimum in- and out-degree
- if d<sup>−</sup>(v<sub>i</sub>) ≤ d<sup>+</sup>(v<sub>o</sub>) we are in category IN otherwise in category OUT

algorithm:

- greedy deletes the minimum-degree vertex
- if in IN, it deletes all incoming edges
- if in OUT, it deletes all outgoing edges
- if the vertex becomes a singleton, it is deleted.
- return the densest subgraph encountered

### Dense subgraphs on directed graphs - exact

we wish to answer "are there  $S, T \subseteq V$  such that  $d(S, T) \ge g$ ?" consider

- consider  $\alpha = \frac{|S|}{|T|}$  ( $\mathcal{O}(n^2)$  possible values)
- network  $G' = (\{s, t\} \cup V_1 \cup V_2, E)$ , with  $V_1 = V_2 = V$

#### min-cut transformation

- add an edge of capacity m from s to each vertex of  $V_1$  and  $V_2$
- add an edge of capacity  $2m + \frac{g}{\sqrt{\alpha}}$  from each vertex of  $V_1$  to t
- add an edge from each vertex j of  $V_2$  to sink t of capacity  $2m + \sqrt{\alpha}g 2\deg(j)$
- for each  $(i,j) \in E(G)$ , add an edge from  $j \in V_2$  to  $i \in V_1$  with capacity 2

### Dense subgraph problem – summary

- for the degree density measure:
- exact algorithms for undirected and directed graphs
- linear-time 2-approximation achieved by greedy
- how good are these subgraphs?
   study other measures and contrast with degree density
- no control on the size of the subgraph
- what about time-evolving and dynamic graphs?

## Edge-surplus framework

introduced by [Tsourakakis et al., 2013]

• for a set of vertices S define edge surplus

f(S) = g(e[S]) - h(|S|)

where g and h are both strictly increasing

• optimal (g, h)-edge-surplus problem:

find  $S^*$  such that

 $f(S^*) \ge f(S)$ , for all sets  $S \subseteq S^*$ 

## Edge-surplus framework

- edge surplus f(S) = g(e[S]) h(|S|)
- example 1

$$g(x) = h(x) = \log x$$

find S that maximizes  $\log \frac{e[S]}{|S|}$ densest-subgraph problem

• example 2

$$g(x) = x, \quad h(x) = \begin{cases} 0 & \text{if } x = k \\ +\infty & \text{otherwise} \end{cases}$$

k-densest-subgraph problem

## The optimal quasiclique problem

- edge surplus f(S) = g(e[S]) h(|S|)
- consider

$$g(x) = x$$
,  $h(x) = \alpha \frac{x(x-1)}{2}$ 

find S that maximizes  $e[S] - \alpha {\binom{|S|}{2}}$ optimal quasiclique problem [Tsourakakis et al., 2013]

theorem: let g(x) = x and h(x) = αx
 we aim to maximize e(S) - α|S|
 solving O(log n) such problems, solves densest subgraph problem

## The edge-surplus maximization problem

theorem: let g(x) = x and h(x) concave

then the optimal (g, h)-edge-surplus problem is polynomially-time solvable

proof

g(x) = x is supermodular

if h(x) concave h(x) is submodular

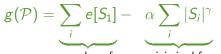
-h(x) is supermodular

g(x) - h(x) is supermodular

maximizing supermodular functions is a polynomial problem

## The edge-surplus maximization problem

- poly-time solvable and interesting objectives have linear h
- the optimal quasiclique problem is NP-hard [Tsourakakis, 2014]
- the partitioning version led to a state-of-art streaming balanced graph-partitioning algorithm: FENNEL
- goal: maximize  $g(\mathcal{P})$  over all possible k-partitions
- notice:



number of edges cut

minimized for balanced partition!

- for more details: [Tsourakakis et al., 2014]

## Finding optimal quasicliques

adaptation of the greedy algorithm of [Charikar, 2000]

input: undirected graph G = (V, E)output: a quasiclique S1 set  $G_n \leftarrow G$ 2 for  $k \leftarrow n$  downto 1 2.1 let v be the smallest degree vertex in  $G_k$ 2.2  $G_{k-1} \leftarrow G_k \setminus \{v\}$ 3 output the subgraph in  $G_n, \ldots, G_1$  that maximizes f(S)

additive approximation guarantee [Tsourakakis et al., 2013]

## Motivating research question

- despite rich landscape of algorithmic tools, until recently, no polynomial algorithm for finding large near-cliques
- can we combine the best of both worlds, namely
- have poly-time solvable formulation(s) which ...
- ... consistently succeeds in finding large near-cliques on real-world networks?
- yes! the k-clique densest subgraph problem [Tsourakakis, 2015]

## k-clique densest subgraph problem

#### Definition (k-clique density)

For any  $S \subseteq V$  we define its k-clique density  $\rho_k(S)$ ,  $k \ge 2$  as  $\rho_k(S) = \frac{c_k(S)}{s}$ , where  $c_k(S)$  is the number of k-cliques induced by S and s = |S|

### Problem (*k*-clique DSP)

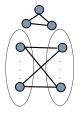
Given G(V, E), find a subset of vertices  $S^*$  such that  $\rho_k(S^*) = \rho_k^* = \max_{S \subseteq V} \rho_k(S)$ 

- Notice that the 2-clique DSP is simply the DSP
- We shall refer to the 3-clique DSP as the *triangle densest* subgraph problem

$$\max_{S\subseteq V}\tau(S)=\frac{t(S)}{s}$$

• How different can the densest subgraph be from the triangle densest subgraph?

In principle, they can be radically different! Consider  $G = K_{n,n} \cup K_3$ 



- The interesting question is what happens on real-data
- Can we solve the triangle DSP in polynomial time?
- Can we solve the k-clique DSP in polynomial time?

#### Theorem

There exists an algorithm which solves the TDSP and runs in  $O(m^{3/2} + nt + \min(n, t)^3)$  time

We will sketch here the idea behind a  $O\left(m^{3/2} + (nt + \min(n, t)^3) \log n\right)$  algorithm Furthermore,

#### Theorem

We can solve the k-clique DSP in polynomial time for any  $k = \Theta(1)$ 

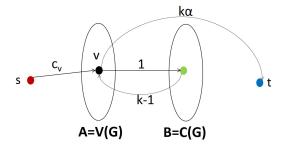
• Even if our construction solves the DSP, Goldberg's algorithm is more efficient

- Perform binary searches:
- $\exists S \subseteq V$  such that  $t(S) > \alpha |S|$  ?
- $\mathcal{O}(\log n)$  queries suffice in order to solve the TDSP
- Any two distinct triangle density values are at least  $\mathcal{O}(1/n^2)$  way from each other
- The optimal density  $0 \le \frac{t}{n} \le \tau^* \le \frac{\binom{n}{3}}{n}$
- But what does a binary search correspond to? ...

Construct-Network  $(G, \alpha, \mathcal{T}(G))$ 

- $V(H) \leftarrow \{s\} \cup V(G) \cup \mathcal{T}(G) \cup \{t\}$
- For each vertex v ∈ V(G) add an arc of capacity 1 to each triangle t<sub>i</sub> it participates in
- For each triangle Δ = (u, v, w) ∈ T(G) add arcs to u, v, w of capacity 2
- Add directed arc  $(s, v) \in A(H)$  of
- <sup>t</sup> capacity  $t_v$  for each  $v \in V(G)$
- Add weighted directed arc (v, t) ∈ A(H) of capacity 3α for each v ∈ V(G)
- Return network  $H(V(H), A(H), w), s, t \in V(H)$

## k-clique densest subgraph problem



Exact-TDS

- List the set of triangles  $\mathcal{T}(G)$ ,  $t = |\mathcal{T}(G)|$
- $l \leftarrow \frac{t}{n}, u \leftarrow \frac{(n-1)(n-2)}{6}$
- $S^* \leftarrow \emptyset$
- While  $(u \ge l + \frac{1}{n(n-1)})$ 
  - $-\alpha \leftarrow \frac{l+u}{2}$
  - $H_{\alpha} \leftarrow \text{Construct-Network}(G, \alpha, \mathcal{T}(G))$
  - $(S, T) \leftarrow$  minimum *st*-cut in  $H_{\alpha}$
  - If(  $\mathcal{S} = \{ \mathbf{s} \}$  ), then  $\mathbf{u} \leftarrow \alpha$
  - otherwise set  $S^* \leftarrow (S \setminus \{s\}) \cap V(G)$  and  $I \leftarrow lpha$
- Return S\*
- **1** Run time:  $O(m^{3/2} + (nt + \min(n, t)^3) \log n)$
- **2** Space complexity: O(n + t). Typically  $n \ll t$  on real networks

- $\bullet \quad \mathsf{Set} \ G_n \leftarrow G$
- **2** for  $k \leftarrow n$  downto 1
  - Let v be the smallest triangle count vertex in  $G_k$
  - $G_{k-1} \leftarrow G_k \setminus \{v\}$
- **3** Output the triangle densest subgraph among  $G_n, G_{n-1}, \ldots, G_1$
- The above peeling algorithm is a 3-approximation algorithm
- The same peeling idea generalizes to the *k*-clique DSP, providing a *k*-approximation algorithm

## Some experimental findings

| Method            | Measure               | Football |  | Method             | Measure               | Football |  |
|-------------------|-----------------------|----------|--|--------------------|-----------------------|----------|--|
| DS                | $\frac{ S }{ V }$ (%) | 100      |  | TDS                | $\frac{ S }{ V }(\%)$ | 15.7     |  |
|                   | $2\delta$             | 10.6     |  |                    | $2\delta$             | 8.22     |  |
|                   | f <sub>e</sub>        | 0.094    |  |                    | $f_e$                 | 0.48     |  |
|                   | 3	au                  | 21.12    |  |                    | 3	au                  | 28       |  |
| $\frac{1}{2}$ -DS | $\frac{ S }{ V }$ (%) | 100      |  | $\frac{1}{3}$ -TDS | $\frac{ S }{ V }(\%)$ | 15.7     |  |
|                   | $2\delta$             | 10.66    |  |                    | $2\delta$             | 8.22     |  |
|                   | f <sub>e</sub>        | 0.094    |  |                    | $f_e$                 | 0.48     |  |
|                   | 3	au                  | 21.12    |  |                    | 3	au                  | 28       |  |

- Observation 1. Approximate counterparts are close to the optimal exact methods
- Observation 2. The TDS is closer to being a large near-clique compared to the DS

### Important remark

- Charikar's algorithm despite being a 2-approximation algorithm performs optimally or close to optimally on real data. This suggests that real-data are "far away" from being adversarial
- Here is one adversarial instance that shows that the 2-approximation is tight
- $G = G_1 \cup G_2$  where  $G_1 = K_{d,D}, G_2$  is the disjoint union of D cliques, each of size d + 1
- Let  $d \ll D$
- How does the Charikar's algorithm perform?
  - Instead of returning the bipartite clique with density  $dD/(d+D) \approx d$ , it returns a clique of size d+1 with density d/2

## Computational issues

- The main issue is the size of the bipartite network
- Both space-wise ...
- and time-wise, as any max-flow computation depends on its size
- *k*-clique counting is not the main issue. We can count fast based on arboricity based ordering heuristics *k*-cliques efficiently on large networks
- When the counting part becomes an issue, high-quality approximation algorithms exist, e.g., [Kolountzakis et al., 2012, Tsourakakis et al., 2011, Pagh and Tsourakakis, 2012]

## Datasets

| Name                            | n       | т         |
|---------------------------------|---------|-----------|
| Web-Google                      | 875 713 | 3 852 985 |
| ★ Epinions                      | 75 877  | 405 739   |
| • CA-Astro                      | 18772   | 198 050   |
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| ★ IMDB-G-B                      | 21 258  | 42 197    |
| <ul> <li>Bookmarks-B</li> </ul> | 71090   | 437 593   |

# Experimental findings

#### k-cliques

| G       | k  | = 2      | 2 k =          |          |                |                | <i>k</i> =     | = 5      |  |  |
|---------|--|----------|----------------|----------|----------------|----------------|----------------|----------|--|--|
|         | f <sub>e</sub>   | S        | f <sub>e</sub> | <i>S</i> | f <sub>e</sub> | S              | f <sub>e</sub> | <i>S</i> |  |  |
| *       | 0.12   | 1012     | 0.26           | 432      | 0.40           | ) 235          | 0.50           | 172      |  |  |
| $\odot$ | 0.11   | 18 686   | 0.80           | 76       | 0.96           | 6 62           | 0.96           | 62       |  |  |
|         | 0.19   | 16714    | 0.54           | 102      | 0.59           | 9 92           | 0.63           | 84       |  |  |
| $\odot$ | 0.13   | 553      | 0.38           | 167      | 0.48           | 3 122          | 0.53           | 104      |  |  |
| (p,q)   | (p,q)-bicliques  |          |                |          |                |                |                |          |  |  |
| G       | $G \mid (p,q) = (1,1) \mid (p,q) = (2,2) \mid (p,q) = (3,3)$ |          |                |          |                |                |                | )        |  |  |
|         | f <sub>e</sub>   | <i>S</i> | $f_e$          |          | 5              | f <sub>e</sub> | <i>S</i>       |          |  |  |
| *       | 0.001  | 9177     | 0.06           | 18       | 181            |                | 40             |          |  |  |
| *       | 0.001  | 6 4 3 7  | 0.41           | 1        | 18             |                | 17             |          |  |  |

## Densest subgraph sparsifiers

Abstraction: We shall abstract both the *k*-clique DSP and the (p, q)-biclique DSP as a densest subgraph problem in a hypergraph. Let  $\mathcal{H}$  be the resulting hypergraph and  $\epsilon > 0$  be an accuracy parameter

Theorem

- Sample each hyperedge  $e \in E_{\mathcal{H}}$  independently with probability  $p = rac{6}{\epsilon^2} rac{\log n}{D}$
- Then, the following statements hold simultaneously with high probability:
- For all  $U \subseteq V$  such that  $\rho(U) \ge D$ ,  $\tilde{\rho}(U) \ge (1 \epsilon)C \log n$  for any  $\epsilon > 0$
- For all  $U \subseteq V$  such that  $\rho(U) < (1 2\epsilon)D$ ,  $\tilde{\rho}(U) < (1 - \epsilon)C \log n$  for any  $\epsilon > 0$

## Densest subgraph sparsifiers

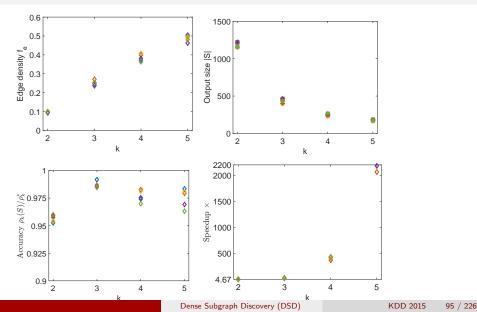
#### Technical difficulty

 Notice that taking Chernoff bounds and a union bound does not work since by Chernoff the failure probability is 1/poly(n) whereas there exists an exponential number of potential bad events

From the previous theorem, we obtain the following corollaries

- $(1 + \Theta(\epsilon))$ -approximation, expected speedup  $\mathcal{O}(\frac{1}{p_D^2})$ , expected space reduction is  $\mathcal{O}(\frac{1}{p_D})$
- Naturally results in a single pass (1 + Θ(ε))-approximation semi-streaming algorithm for a dynamic stream of edges. Same result obtained independently by [Esfandiari et al., 2015, McGregor et al., 2015]

## Sampling effect, Epinions network



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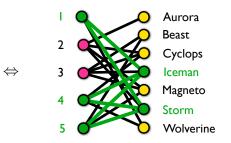
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- $(1 + \Theta(\epsilon))$ -approximation, expected speedup  $\mathcal{O}(\frac{1}{p_D^2})$ , expected space reduction is  $\mathcal{O}(\frac{1}{p_D})$
- We can sample with probability  $p = \Theta(rac{n\log n}{\epsilon^2 m_{\mathcal{H}}})$ , where  $m_{\mathcal{H}} = |E_{\mathcal{H}}|$
- Our sampling scheme results in a single pass  $(1 + \Theta(\epsilon))$ -approximation semi-streaming algorithm for DSP. Same result obtained later independently by [Esfandiari et al., 2015, McGregor et al., 2015]

## Large Near Bicliques

| id | heroes                            |
|----|-----------------------------------|
| 1  | Iceman, Storm, Wolverine          |
| 2  | Aurora, Cyclops, Magneto, Storm   |
| 3  | Beast, Cyclops, Iceman, Magneto   |
| 4  | Cyclops, Iceman, Storm, Wolverine |
| 5  | Beast, Iceman, Magneto, Storm     |

| Γ |   | ABCIMSW |
|---|---|---------|
|   | 1 | 0001011 |
|   | 2 | 1011100 |
|   | 3 | 0111100 |
|   | 4 | 0011011 |
|   | 5 | 0101110 |



 $\Leftrightarrow$ 

- transaction data ⇔ binary data ⇔ bipartite graphs
- frequent itemsets ⇔ bi-cliques

Dense Subgraph Discovery (DSD)

## Large Near Bicliques

- We generalize the idea of *k*-cliques by maximizing the average (p, q)-biclique densities
- For p = q = 1 we obtain the well-known densest subgraph problem
- We provide general network construction techniques which can be used to maximize the (p,q)-biclique density for any  $p,q=\Theta(1)$
- Our network construction techniques can be used to maximize densities of other types of subgraphs as well
- We can justify speedups of the order O(ρ<sup>\*2</sup>/log<sup>2</sup> n), compared to the exact maximum flow computation based algorithm

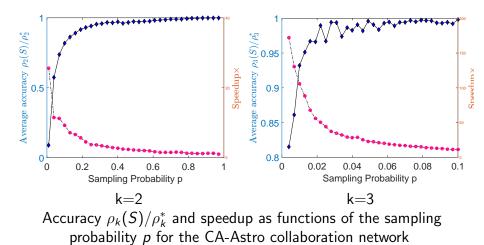
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| <ul> <li>Bookmarks-B</li> </ul> | 71090   | 437 593   |

# k-clique and (p, q)-biclique counts and run times

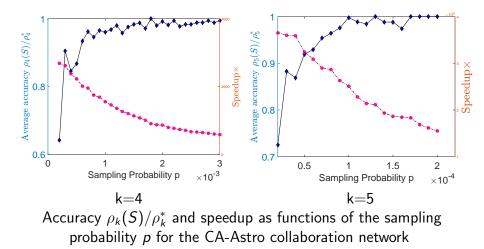
| Name                            | <i>C</i> 3              | T                       |   | <i>C</i> <sub>4</sub> |         | Т                       | <i>C</i> 5 | Т    |
|---------------------------------|-------------------------|-------------------------|---|-----------------------|---------|-------------------------|------------|------|
| Web-Google                      | 11.4M                   | 11.4M 8.5               |   | 32.5M                 |         | 16.5                    | 82M        | 36.4 |
| ★ Epinions                      | 16M                     | 1.6                     |   | 5.8                   | М       | 4.8                     | 17.5M      | 13.4 |
| • CA-Astro                      | 13M                     | 0.6                     |   | 9.6                   | М       | 3.94                    | 65M        | 27.2 |
| Pol-blogs                       | 101K                    | 0.05                    |   | 422K                  |         | 0.2                     | 1.4M       | 0.7  |
| ⊙ Email-all                     | 383K                    | 0.4                     |   | 1.1M                  |         | 0.9                     | 2.7M       | 1.9  |
| Name                            | <i>c</i> <sub>2,2</sub> | <i>C</i> <sub>2,2</sub> |   | Т                     |         | <i>C</i> <sub>3,3</sub> | Т          |      |
| LastFm-B 18                     |                         | 18 266 703              |   | 27.8                  | -       |                         | -          |      |
| ★ IMDB-B                        | 6915                    | 691 594                 |   | 3.6                   | 261 330 |                         | 3.3        |      |
| ★ IMDB-G-B                      | 149                     | 14919                   |   | 0.1                   | 2 288   |                         | 0.1        |      |
| <ul> <li>Bookmarks-B</li> </ul> | 431 9                   | 996                     | ( | 0.82                  | 14      | 4901                    | 0.53       |      |

## Ranging p, k = 2, 3



Dense Subgraph Discovery (DSD)

Ranging p, k = 4, 5

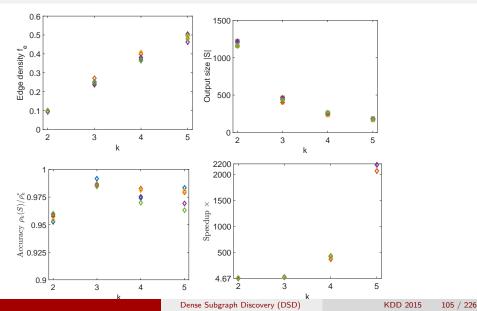


## Observations – Ranging p

• Notice that 
$$\frac{c_k}{n} \le \rho_k^* \le \frac{\binom{n}{k}}{n}$$

- We observe that an efficient strategy is to guess a large value of  $\rho_k^*$ , i.e., sample with smallest value for p Then, while concentration is not deduced, keep doubling p
- The speedups for k = 2 -while valuable- are not impressive as the graphs are pretty sparse to begin with
- However, for  $k \ge 3$  the speedups start becoming significant, reaching the order of  $4 \times 10^4$  for k = 5, which achieving excellent accuracies

# Sampling effect, Epinions



## Accuracies and speedups

- Runtimes (exact), accuracies and speedups (random sampling)
- Exact: For k = 2 the slowest run time was 33.9 secs
- Sampling: We obtain a speedup of  $\approx 3\times$  using sampling Accuracies greater always than 95%
- Exact: For k = 5, the exact algorithm cannot run on one dataset Run times for other datasets, 37 939.6, 2 107.2, 24.04, 52.4
- Sampling: Speedups range from 410.3 $\times$  to 77 288 $\times$ . Accuracies close to 100%
- The results for *k* = 3, 4 interpolate. For the detailed findings, please look at our paper

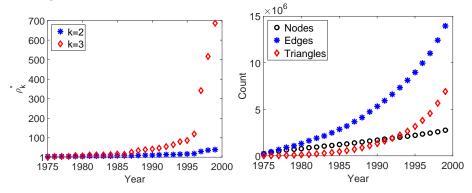
# Effect of hierarchy

#### k-cliques

| G       | k = 2   |          | <i>k</i> =     | <i>k</i> = 3 |                | = 4            | k =            | = 5      |    |  |
|---------|---|----------|----------------|--------------|----------------|----------------|----------------|----------|----|--|
|         | f <sub>e</sub>  | <i>S</i> | f <sub>e</sub> | <i> S </i>   | f <sub>e</sub> | S              | f <sub>e</sub> | <i>S</i> |    |  |
| *       | 0.12  | 1012     | 0.26           | 432          | 0.40           | ) 235          | 0.50           | 172      |    |  |
| $\odot$ | 0.11  | 18 686   | 0.80           | 76           | 0.96           | 5 62           | 0.96           | 62       |    |  |
|         | 0.19  | 16714    | 0.54           | 102          | 0.59           | 9 92           | 0.63           | 84       |    |  |
| $\odot$ | 0.13  | 553      | 0.38           | 167          | 0.48           | 3 122          | 2 0.53         | 104      |    |  |
| (p,q)   | (p,q)-bicliques   |          |                |              |                |                |                |          |    |  |
| G       | $\overline{G \mid (p,q) = (1,1) \mid (p,q) = (2,2) \mid (p,q) =}$ |          |                |              |                |                | ) = (3,3       | )        |    |  |
|         | f <sub>e</sub>  | <i>S</i> | $f_e$          |              | 5              | f <sub>e</sub> | S              |          |    |  |
| *       | 0.001   | 9177     | 0.06           | 18           | 181            |                | 40             |          |    |  |
| *       | 0.001   | 6 4 3 7  | 0.41           | 1            | 18             |                | 18             |          | 17 |  |

## Time evolving networks

**Patents citation network** that spans 37 years, specifically from January 1, 1963 to December 30, 1999.

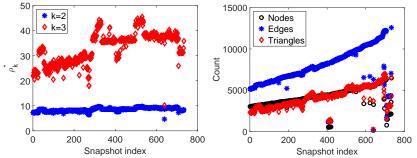


#### Time evolving networks

- We observe in the left Figure that both  $\rho_2^*$  and  $\rho_3^*$  exhibit an increasing trend.
- This increasing trend becomes is mild for  $\rho_{\rm 3}^{*}$  up to 1995, but then it takes off
- What makes this finding even more interesting as the number of edges grows faster than the number of triangles
- We are seeing an outlier the company Allergan, Inc. This company tends to cite all their previous patents with each new patent and creates a dense subregion in the graph

### Time evolving networks

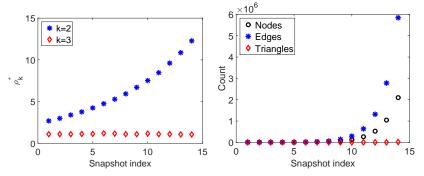
**Autonomous systems dataset** contains 733 daily instances which span an interval of 785 days from November 8 1997 to January 2 2000



- Despite the average degree increases over time, the optimal density for k = 2 remains roughly the same
- The optimal density for k = 3 exhibits a mild increasing trend

#### Time evolving networks

This is how density evolves in stochastic Kronecker graphs with seed matrix [0.9 0.5;0.5 0.2] as we increase the number of nodes as  $2^i$  for i = 8 up to i = 21



• This and other popular seed matrices can't reproduce what we observe in real-networks with respect to the optimal density

#### Peeling in batches

The following algorithm due to Bahmani, Vassilvitski and Kumar leads to efficient MapReduce and streaming algorithms [Bahmani et al., 2012]

1 Set 
$$S, \tilde{S} \leftarrow V$$
  
2 while  $S \neq \emptyset$  do  
-  $A(S) \leftarrow \{i \in S : D_i(S) \le 2(1 + \epsilon)\rho(S)\}$   
-  $S \leftarrow S \setminus A(S)$   
- if  $\rho(S) \ge \rho(\tilde{S})$  then  $\tilde{S} \leftarrow S$ 

8 Return S

### Peeling in batches

- Claim. The previous algorithm achieves a (2 + 2ε) approximation. Furthermore, it outputs after O(log<sub>1+ε</sub>(n)) rounds
- Proof .
- Approximation guarantee: Fix any optimal solution  $S^*$ . Consider the first round when a node  $v \in S^*$  becomes removed. Let U be the set of vertices at that point. Then,
  - $\rho^* \leq D_{\nu}(S^*) \leq D_{\nu}(U) \leq (2+2\epsilon)\rho(U).$  QED
- Number of rounds is  $\mathcal{O}(\log_{1+\epsilon}(n))$ : The idea is that in each round, we throw away a constant fraction of the vertices  $2e(S) > \sum_{v \notin A(S)} D_v(S) > (|S| - |A(S)|)2(1 + \epsilon)\rho(S) \rightarrow |A(S)| > \frac{\epsilon}{1+\epsilon}|S| \rightarrow |S| - |A(S)| < \frac{|S|}{1+\epsilon}$

### Peeling in batches

Few more remarks

- The previous claim results directly in a  $(2 + \epsilon)$  approximation algorithm, using  $\tilde{O}(n)$  space and  $O(\log n/\epsilon)$
- Similar claim holds for MapReduce. In each round we need to compute degrees and remove A(S)
- Many believed that  $\mathcal{O}(\log n/\epsilon)$  passes were likely to be necessary
- However, the densest subgraph sparsifier theorem results directly in a single pass streaming algorithm that uses Õ(n) space and provides a (1 + ε) approximation guarantee. See also, [Esfandiari et al., 2015, McGregor et al., 2015]

#### Variations of the DSP

$$\begin{array}{ll} \textit{k-densest subgraph} & \delta(S) = \frac{2e[S]}{|S|}, |S| = k \quad \textbf{NP-hard} \\ \\ & \textbf{DalkS} \quad \delta(S) = \frac{2e[S]}{|S|}, |S| \ge k \quad \textbf{NP-hard} \\ \\ & \textbf{DamkS} \quad \delta(S) = \frac{2e[S]}{|S|}, |S| \le k \quad \textit{L-reduction to DkS} \end{array}$$

Dense Subgraph Discovery (DSD)

#### Densest k subgraph problem

- Does not admit a PTAS unless P=NP
- Feige, Peleg and Kortsarz gave a  $\mathcal{O}(n^{\frac{1}{3}})$  approximation algorithm [Feige et al., 2001]
- State of the art algorithm due to Bhaskara et al. provides *O*(n<sup>1/4+ϵ</sup>) approximation guarantee for any ϵ > 0
   [Bhaskara et al., 2010]
- Closing the gap between lower and upper bounds is a significant problem

## DalkS is **NP**-hard

#### Proof sketch.

- We reduce the DkS to the DalkS. We are given a graph G and a value k we wish to know whether ∃S ⊆ V such that ρ(S) ≥ λ, |S| = k
- Construct  $H = K_{n^2} \cup G$  and run DalkS with lower bound on the number of vertices  $n^2 + k$
- Turns out that the part of the optimal DalkS solution on *H* is the answer to DkS

For the details, see [Khuller and Saha, 2009]

#### 2-approximation for DalkS [Khuller and Saha, 2009]

- The algorithm starts with  $G_0 \leftarrow G, D_0 \leftarrow \emptyset$
- In the *i*-th iteration, we compute the densest subgraph  $H_i$  from  $G_{i-1}$
- If  $|V(D_{i-1})| + |V(H_i)| \ge k$ , terminate
- else
- $D_i \leftarrow D_{i-1} \cup H_i$
- Remove  $H_i$  from  $G_{i-1}$
- For every  $v \in G_{i-1} \setminus H_i$  add a selfloop of weight  $w_v$  where  $w_v = |N(v) \cap H_i|$
- When the algorithm stops, each  $D_i$  is padded with arbitrary vertices to make their size k, let  $D'_i$  be the resulting subgraph
- The algorithm returns the subgraph  $D'_j$  with maximum density among the  $D'_i$ s

#### 2-approximation for DalkS - example

Suppose this is the input to the DalkS

- $k = n + \sqrt{2n}$
- $G = H_1 \cup H_2 \cup H_3 \cup H_4$
- $H_1$  is a clique on  $\sqrt{2n}$  vertices
- $-H_2$  is a tree on *n* vertices
- $H_3$  is a cycle on  $n^2$  vertices
- $H_4$  is a set of *n* disjoint vertices

#### 2-approximation for DalkS - example

#### Let's run the 2-approximation algorithm on G

- First we find  $H_1$  as it is the densest subgraph of G
- In the second iteration it will find  $H_3$
- Therefore, the algorithm has two options:
- Return  $H_1 \cup H_3$
- Append n arbitrary vertices to  $H_1$ . These could well be the n isolated vertices
- In both cases the resulting subgraph has density  $\approx 1$
- However  $H_1 \cup H_2$  has density  $\frac{2n}{n+\sqrt{2n}} \approx 2$

#### Some more remarks

• [Andersen and Chellapilla, 2009] proved that an  $\alpha$  approximation for DamkS implies a  $\mathcal{O}(\alpha^2)$  approximation algorithm for the DkS

- [Khuller and Saha, 2009] improved this, by showing that an  $\alpha$  approximation for DamkS implies a  $4\alpha$  approximation algorithm for the DkS
- The algorithmic ideas we showed for undirected case work for DalkS as well

#### Efficient algorithms for dynamic graphs

### Dynamic setting

We say that an algorithm is a fully-dynamic  $\gamma$ -approximation algorithm for the densest subgraph problem if it can process the following operations.

- INITIALIZE(n): Initialize the algorithm with an empty n-node graph.
- INSERT(u, v): Insert edge (u, v) to the graph.
- DELETE(u, v): Delete edge (u, v) from the graph.
- QUERYVALUE: Output a  $\gamma$ -approximate value of  $\rho^*(G) = d^*$

### Dynamic setting

The performance of a data structure is measured in term of four different metrics.

- Space-complexity: This is given by the total space (in terms of bits) used by the data structure.
- Update-time: This is the time taken to handle an INSERT or DELETE operation.
- Query-time: This is the time taken to handle a QUERYVALUE operation.
- Preprocessing-time: This is the time taken to handle the INITIALIZE operation. Unless explicitly mentioned otherwise, in this paper the preprocessing time will always be  $\tilde{\mathcal{O}}(n)$ .

### Streaming vs. Dynamic efficiency

- Streaming algorithms' community cares primarily about the space efficiency.
- Dynamic algorithms' community care primarily about the update and query times.
- [Bhattacharya et al., 2015] provide the first result that successfully combines both types of efficiencies simultaneously for the densest subgraph problem
- Research direction: Can we develop similar type of results for other graph theoretic problems?

#### Theorem ([Bhattacharya et al., 2015])

We can process a dynamic stream of updates in the graph G in  $\tilde{\mathcal{O}}(n)$ space, and with high probability return a  $(2 + \mathcal{O}(\epsilon))$ -approximation of  $d^* = \max_{S \subseteq V} \rho(S)$  at the end of the stream.

 Remark: To obtain both results we introduce the (α, d, L)-decomposition. It generalizes the well-known d-core, namely the (unique) largest induced subgraph with every node having degree at least d.

#### $(\alpha, d, L)$ -decomposition – Definition

- Fix any  $\alpha \geq 1$ ,  $d \geq 0$ , and any positive integer L.
- Consider a family of subsets  $Z_1 \supseteq \cdots \supseteq Z_L$ .
- The tuple (Z<sub>1</sub>,..., Z<sub>L</sub>) is an (α, d, L)-decomposition of the input graph G = (V, E) iff:
- $Z_1 = V$  and,

- for every  $i \in [L-1]$ , we have

$$Z_{i+1} \supseteq \{ \mathbf{v} \in Z_i : D_{\mathbf{v}}(Z_i) > \alpha \mathbf{d} \}$$

and

$$Z_{i+1} \cap \{v \in Z_i : D_v(Z_i) < d\} = \emptyset.$$

### $(\alpha, d, L)$ -decomposition – Key property

Theorem

- Fix any  $\alpha \geq 1$ ,  $d \geq 0$ ,  $\epsilon \in (0, 1)$ ,  $L \leftarrow 2 + \lceil \log_{(1+\epsilon)} n \rceil$ .
- Let  $(Z_1, \ldots, Z_L)$  be an  $(\alpha, d, L)$ -decomposition of G = (V, E).

- If 
$$d > 2(1 + \epsilon)d^*$$
, then  $Z_L = \emptyset$ .

- If  $d < d^*/\alpha$ , then  $Z_L \neq \emptyset$  and there is an index  $j \in [L]$  such that  $\rho(Z_j) \ge d/(2(1+\epsilon))$ .

Remark 1: A key property of the densest subgraph that prior work [Charikar, 2000] and our work use throughout our work is that  $D_v(S^*) \ge d^*$  for any  $S^* \subseteq V$  such that  $\rho(S^*) = d^*$ . Remark 2: Notice that  $\frac{m}{n} \le d^* < n-1$ .

#### $(\alpha, d, L)$ -decomposition – Algorithmic aspect

(Rough) Idea of how to turn the previous theorem into an algorithm.

- Discretize the range of d<sup>\*</sup> as d<sub>k</sub> ← (1 + ε)<sup>k-1</sup> ⋅ m/n, k ∈ [K] where K = O(log<sub>1+ε</sub>(n)).
- For every  $k \in [K]$ , construct an  $(\alpha, d_k, L)$ -decomposition  $(Z_1(k), \ldots, Z_L(k))$ , where  $L = \mathcal{O}(\log_{1+\epsilon}(n))$ .
- Let  $k' \leftarrow \max\{k \in [K] : Z_L(k) \neq \emptyset\}.$

Then we have the following guarantees:

- $d^*/(\alpha(1+\epsilon)) \leq d_{k'} \leq 2(1+\epsilon) \cdot d^*.$
- 2 There exists an index  $j' \in [L]$  such that  $\rho(Z_{j'}) \ge d_{k'}/(2(1+\epsilon))$ .

Our streaming algorithm relies on the fact that if we sample independently each edge with probability (roughly)  $\tilde{\mathcal{O}}(\frac{1}{d})$ , we can create an  $(\alpha, d, L)$ -decomposition whp.

#### Lemma

Fix a d > 0, and let S be a collection of  $cm(L-1)\log n/d$  mutually independent simple random samples from the edge-set E of the input graph G = (V, E). With high probability we can construct from S an  $(\alpha, d, L)$ -decomposition  $(Z_1, \ldots, Z_L)$  of G, using  $\tilde{O}(n)$  bits of space.

#### Emulating Charikar's peeling paradigm.

The algorithm works by partitioning the samples in S evenly among (L-1) groups  $\{S_i\}, i \in [L-1]$ 

• Set  $Z_1 \leftarrow V$ .

• For 
$$i = 1$$
 to  $(L - 1)$ : Set  
 $Z_{i+1} \leftarrow \{ v \in Z_i : D_v(Z_i, S_i) \ge (1 - \epsilon) \alpha c \log n \}.$ 

Here,  $D_v(Z_i, S_i)$  is the number of neighbors of v in set  $Z_i$  connected through the set of edges  $S_i$ .

- "Guess" the number of edges *m*.
- For each guess of *m*, build O(log *n*/ε)
   (α, *d<sub>k</sub>* = (1 + ε)<sup>k-1</sup> m/n, L)-decompositions, one for each density guess *d<sub>k</sub>*. Set α = 1+ε/1-ε.
- For each guess of  $d_k$  maintain a sample S of  $cm(L-1)\log n/d_k = \tilde{O}(n)$  random edges.
- Perform peeling and find k'.

Few remarks.

• The case of dynamic streams is dealt with by using  $\ell_0$  samplers [Jowhari et al., 2011].

2 For the dynamic case, we wish to find an  $\alpha$  large enough to be lazy enough when we update our data structures, small enough to achieve a good approximation.

# Fully dynamic $(4 + \epsilon)$ -approximation algorithm $ilde{\mathcal{O}}(n)$ space

Theorem ([Bhattacharya et al., 2015])

- Let  $\epsilon \in (0, 1)$ ,  $\lambda > 1$  constant and  $T = \lceil n^{\lambda} \rceil$ .
- There is an algorithm that processes the first T updates in the dynamic stream such that:
- It uses  $\tilde{\mathcal{O}}(n)$  space (Space efficiency)
- It maintains a value  $OUTPUT^{(t)}$  at each  $t \in [T]$  such that for all  $t \in [T]$  whp

$$\operatorname{OPT}^{(t)}/(4+\Theta(\epsilon)) \leq \operatorname{OUTPUT}^{(t)} \leq \operatorname{OPT}^{(t)}.$$

Also, the total amount of computation performed while processing the first T updates in the dynamic stream is  $\mathcal{O}(T \text{ poly} \log n)$ . (Time efficiency)

# Fully dynamic (4 + $\epsilon$ )-approximation algorithm $\mathcal{O}(n + m)$ space

- As before, we discretize the range of d<sup>\*</sup> in the same way, i.e., in powers of (1 + ε) by defining the values {d<sub>k</sub>}, k ∈ [K].
- For each d<sub>k</sub> we are able to maintain an (α, d<sub>k</sub>, L)-decomposition of G in time O(L/ε) = O(log n/ε<sup>2</sup>) per edge update.
- The total time for all K decompositions is O(log<sup>2</sup> n/e<sup>3</sup>) per update operation.
- Remark: We find an  $\alpha$  large enough to be lazy enough, small enough to achieve a good approximation. It turns out using a fine tuned potential function analysis, that for  $\alpha = 2 + \Theta(\epsilon)$  we achieve good amortized time and a  $(4 + \Theta(\epsilon))$ -approximation.

Remark: How to maintain efficiently a random sample of  $\tilde{O}(n)$  edges when the graph changes?

- Q1 How do we maintain dynamically the random sample(s) of  $\tilde{\mathcal{O}}(n)$  edges?
  - If we naively run an  $\ell_0$  sampler responsible for an edge in the sample for each update, we need  $\tilde{\mathcal{O}}(n)$  time per update.

Idea: When an update takes place, only one  $\ell_0$  sampler needs to be invoked. Let  $E = {[n] \choose 2} \supseteq E^{(t)}$ .

- Let  $h: E \to [s_k]$  be an  $\ell$ -wise independent hash function
- The *i*-th "bucket" Q<sub>i</sub><sup>(t)</sup> is responsible for all edges such that h(e) = i, for each i = 1,..., s<sub>k</sub>. We also run an independent copy of an ℓ<sub>0</sub> sampler.

#### Few more remarks

- To make Chernoff+union bound work we need *l* = Õ(*n*). To construct our hash function we invoke the construction due to [Pagh and Pagh, 2008].
- The previous theorem [Bhattacharya et al., 2015] opens the direction towards single-pass semi-streaming algorithms over dynamic streams with polylogarithmic update and query times.
- [Epasto et al., 2015] provided a  $(2 + \epsilon)$ -approximation algorithm,  $\mathcal{O}(polylog(n)) = \tilde{\mathcal{O}}(1)$  amortized time per update,  $\mathcal{O}(n + m)$  space under the assumption that deletions are *random*.

Problem variants

#### Problem variants II : top-k dense subgraphs

#### Top-*k* dense subgraphs

- in many cases we want to find more than one dense subgraph
- idea: find all dense subgraphs (e.g., denser than a threshold)
- cut enumeration techniques to output all near-optimal dense subgraphs ([Saha et al., 2010])
- in practice, this method suffers from output degeneracies:
  - many subsets of a dense subgraph tend to be near-optimally dense as well

### Top-*k* dense subgraphs

• another approach

(i) find a dense subgraph S
(ii) remove all vertices and edges of S
(iii) iterate

- reported subgraphs are disjoint
- certain degree of overlap can be desirable [Balalau et al., 2015]

#### Top-k dense subgraphs with limited overlap

problem formulation ([Balalau et al., 2015])

- given graph G = (V, E), and parameters k and  $\alpha$
- find k subgraphs  $S_1, \ldots, S_k$
- in order to maximize

$$\sum_{i=1}^{k} d(S_i)$$

subject to

$$\frac{|S_i \cap S_j|}{|S_i \cup S_j|} \le \alpha, \text{ for all } 1 \le i < j \le k$$

#### Top-k dense subgraphs with limited overlap

algorithm MINANDREMOVE ([Balalau et al., 2015])

input: undirected graph G = (V, E), parameters k and  $\alpha$ output: k subgraphs  $G_1, \ldots, G_k$  with overlap at most  $\alpha$ 1 while less than k subgraphs found and G non-empty 2 find minimal densest subgraph  $G_i = (V_i, E_i)$ 3 for each  $v \in V_i$ 4  $\Delta_G(v) \leftarrow$  the set of neighbors of v in G5 remove  $\lceil (1 - \alpha) |V_i| \rceil$  nodes with minimum  $|\Delta_G(v) \setminus V_i|$ 6 and all their edges from G

### Top-k dense subgraphs with limited overlap

summary of results ([Balalau et al., 2015])

- MINANDREMOVE finds optimal solution, if this contains disjoint subgraphs
- $\bullet\ \mathrm{MinAndRemove}$  works shown to work well in practice
- faster algorithm, at small loss of accuracy

#### Problem variants III : core decomposition

# *k*-core decomposition

widely used technique for partitioning graphs

k-core = largest subgraph with vertex degrees  $\geq k$ 

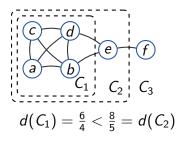
cores form a chain, k-core  $\subseteq (k-1)$ -core; let

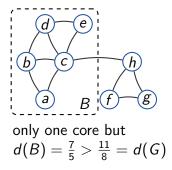
k-shell = vertices in k-core but not in (k + 1)-core

algorithm to find shells:

- 1. while *G* is not empty
- 2.  $v \leftarrow$  vertex with the smallest degree
- 3. assign v to k-shell
- 4. remove v from G

### core decomposition and density are not compatible





# density-friendly decomposition

goal:

adapt *k*-core decomposition for density obtain a nested sequence of increasingly dense subgraphs [Tatti and Gionis, 2015]

# locally-dense subgraphs

informally,

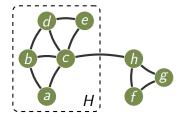
subgraph H is locally-dense = any subgraph of H is denser than any subgraph outside H

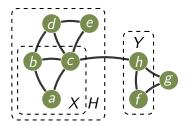
formally, define augmented density

$$d(X,Y)=rac{|E(X)|+|E(X,Y)|}{|X|}, ext{ for } X\cap Y=\emptyset$$

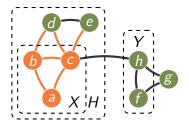
subgraph H is locally-dense if

 $d(X, H \setminus X) > d(Y, H),$  for any  $X \subsetneq H, Y \cap H = \emptyset$ 



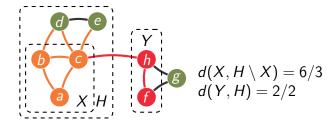


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$$d(X, H \setminus X) = 6/3$$

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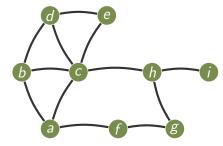
### properties

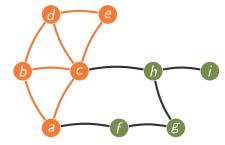
locally-dense subgraphs form a chain

$$\emptyset = B_0 \subsetneq B_1 \subsetneq B_2 \subsetneq \cdots \subsetneq B_k = G$$

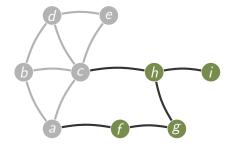
 $B_i$  is the densest subgraph containing  $B_{i-1}$ 

$$egin{aligned} B_1 &= ext{densest subgraph} \ B_2 &= ext{arg max}_{B \supseteq B_1} d(B \setminus B_1, B_1) \ & \dots \ & B_i &= ext{arg max}_{B \supseteq B_{i-1}} d(B \setminus B_{i-1}, B_{i-1}) \end{aligned}$$



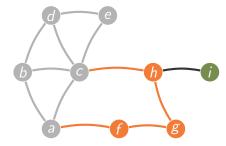




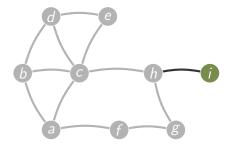


find  $B_1$ delete  $B_1$ 

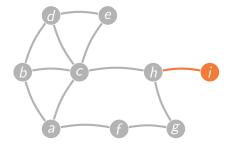
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find  $B_1$ delete  $B_1$ find  $B_2$ 



find  $B_1$ delete  $B_1$ find  $B_2$ delete  $B_2$ 



find  $B_1$ delete  $B_1$ find  $B_2$ delete  $B_2$ find  $B_3$ 

# computing the subgraphs

#### define

$$F(\alpha) = \arg \max_{X} |E(X)| - \alpha |X|$$

Goldberg showed that

- $F(\alpha)$  can be solved with a min-cut
- there is  $\alpha$  such that  $F(\alpha)$  is the densest subgraph we can show that
  - $F(\alpha)$  is locally-dense
  - for every  $B_i$  there is  $\alpha$  such that  $B_i = F(\alpha)$

# computing the subgraphs

find all  $B_i$  by varying  $\alpha$  (with divide-and-conquer)

algorithm: EXACT(X, Y)

- 1. select  $\alpha$  such that  $X \subseteq F(\alpha) \subsetneq Y$
- 2.  $Z \leftarrow F(\alpha)$
- 2. **if**  $(Z \neq X)$
- 3. **output** *Z*
- 3. EXACT(X, Z)
- 3. EXACT(Z, Y)
  - we need only 2k 3 calls of  $F(\alpha)$

(k is the number of locally-dense subgraphs)

- $O(n^2m)$  total running time, in practice much faster
- $X \subset F(\alpha) \subset Y$  allows optimizations

# approximation with profiles

approximation guarantees are tricky:

• algorithm may return different number of subgraphs

define a profile:

$$p(i;\mathcal{B}) = egin{cases} d(B_1) & ext{if } i \leq |B_1| \ d(B_2 \setminus B_1, B_1) & ext{if } |B_1| < i \leq |B_2| \ \ldots \end{cases}$$

# core decomposition

let  $\ensuremath{\mathcal{C}}$  be the core decomposition

let  ${\mathcal B}$  be the optimal locally-dense decomposition

then

 $p(i; C) \ge p(i; B)/2$ , for every *i* 

for i = 1, this implies

 $d(C_1) \geq d(B_1)/2$ 

# extending Charikar's algorithm

 $C_{1} \leftarrow \text{densest subgraph of form } v_{1}, \dots v_{|C_{1}|}$   $C_{2} \leftarrow \text{subgraph maximizing } d(v_{1}, \dots v_{|C_{2}|} \setminus C_{1}, C_{1})$   $C_{3} \leftarrow \text{subgraph maximizing } d(v_{1}, \dots v_{|C_{3}|} \setminus C_{2}, C_{2})$   $\dots$ 

The graphs  $C_i$ 

- can be found in  $O(n^2)$ -time naively
- can be found in O(n)-time with PAV algorithm
   [Ayer et al., 1955]

# greedy decomposition

let  $\mathcal{C}$  be the greedy decomposition

(found by the extension of Charikar's algorithm)

let  $\ensuremath{\mathcal{B}}$  be the optimal locally-dense decomposition

then

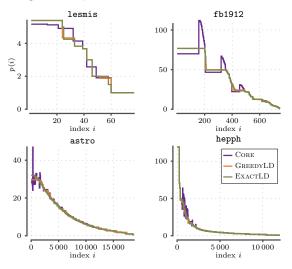
$$p(i; C) \ge p(i; B)/2$$
, for every *i*

for i = 1, this implies

 $d(C_1) \geq d(B_1)/2$ 

### experiments

how well these algorithm perform?



Dense Subgraph Discovery (DSD)

# summary (density-friendly decomposition)

- decomposition based on average density
- can be computed exactly in  $\mathcal{O}(n^2m)$  time, faster in practice
- can be 1/2-approximated in linear time by
  - *k*-core decomposition
  - greedy algorithm

future work:

- consider different density functions
- control the size of the decomposition

# Problem variants IV : community search

# community detection problems

- typical problem formulations require non-overlapping and complete partition of the set of vertices
- quite restrictive
- inherently ambiguous: research group vs. bicycling club

- additional information can resolve ambiquity
- community defined by two or more people

# the community-search problem

- given graph G = (V, E), and
- given a subset of vertices  $Q \subseteq V$  (the query vertices)
- find a community H that contains Q

#### applications

- find the community of a given set of users (cocktail party)
- recommend tags for an image (tag recommendation)
- form a team to solve a problem (team formation)

### center-piece subgraph

[Tong and Faloutsos, 2006]

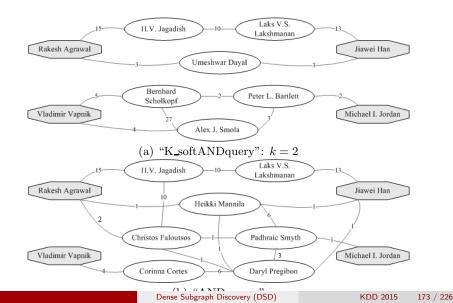
- given: graph G = (V, E) and set of query vertices  $Q \subseteq V$
- find: a connected subgraph H that
  - (a) contains Q
  - (b) optimizes a goodness function g(H)
- main concepts:
- k\_softAND: a node in H should be well connected to at least k vertices of Q
- r(i,j) goodness score of j wrt  $q_i \in Q$
- r(Q,j) goodness score of j wrt Q
- g(H) goodness score of a candidate subgraph H
- $H^* = \arg \max_H g(H)$

### center-piece subgraph

[Tong and Faloutsos, 2006]

- r(i,j) goodness score of j wrt q<sub>i</sub> ∈ Q
   probability to meet j in a random walk with restart to q<sub>i</sub>
- r(Q, j) goodness score of j wrt Q
   probability to meet j in a random walk with restart to k vertices of Q
- proposed algorithm:
- 1. greedy: find a good destination vertex j ito add in H
- 2. add a path from each of top-k vertices of Q path to j
- 3. stop when H becomes large enough

### center-piece subgraph — example results

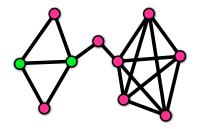


### the community-search problem

- given: graph G = (V, E) and set of query vertices  $Q \subseteq V$
- find: a connected subgraph H that
  - (a) contains Q
  - (b) optimizes a density function d(H)
  - (c) possibly other constraints
- density function (b):

average degree, minimum degree, quasiclique, etc. measured on the induced subgraph H

## free riders



- remedy 1: use min degree as density function
- remedy 2: use distance constraint

$$d(Q,j) = \sum_{q \in Q} d^2(q_i,j) \leq B$$

# the community-search problem

adaptation of the greedy algorithm of [Charikar, 2000]

input: undirected graph G = (V, E), query vertices  $Q \subseteq V$ output: connected, dense subgraph H

- 1 set  $G_n \leftarrow G$
- 2 for  $k \leftarrow n$  downto 1
- 2.1 remove all vertices violating distance constraints
- 2.2 let v be the smallest degree vertex in  $G_k$ among all vertices not in Q
- 2.3  $G_{k-1} \leftarrow G_k \setminus \{v\}$
- 2.4 if left only with vertices in Q or disconnected graph, stop
- 3 output the subgraph in  $G_n, \ldots, G_1$  that maximizes f(H)

# properties of the greedy algorithm

- returns optimal solution if no size constraints
- upper-bound constraints make the problem **NP**-hard (heuristic solution, also adaptation of the greedy)
- generalization for monotone constraints and monotone objective functions

# experimental evaluation (qualitative summary)

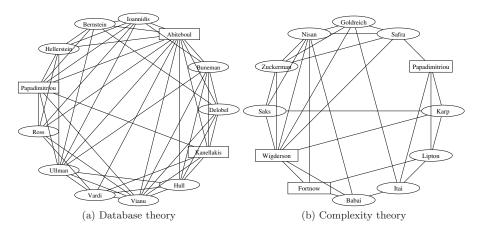
baseline: increamental addition of vertices

- start with a Steiner tree on the query vertices
- greedily add vertices
- return best solution among all solutions constructed

#### example result in DBLP

- proposed algorithm: min degree = 3, avg degree = 6
- baseline algorithm: min degree = 1.5, avg degree = 2.5

### the community-search problem — example results



(from [Sozio and Gionis, 2010])

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# monotone functions

```
function f is monotone non-increasing if
for every graph G and
for every subgraph H of G it is
```

### $f(H) \leq f(G)$

the following functions are monotone non-increasing:

- the query nodes are connected in H(0/1)
- are the nodes in *H* able to perform a set of tasks?
- upper-bound distance constraint
- lower-bound constraint on the size of H

## generalization to monotone functions

generalized community-search problem

#### given

- a graph G = (V, E)
- a node-monotone non-increasing function f
- $f_1, \ldots, f_k$  non-increasing boolean functions

#### find

- a subgraph H of G
- satisfying  $f_1, \ldots, f_k$  and
- maximizing *f*

## generalized greedy

- 1 set  $G_n \leftarrow G$
- 2 for  $k \leftarrow n$  downto 1
- 2.1 remove all vertices violating any constraint  $f_1, \ldots, f_k$
- 2.2 let v minimizing  $f(G_k, v)$
- 2.3  $G_{k-1} \leftarrow G_k \setminus \{v\}$
- 3 output the subgraph H in  $G_n, \ldots, G_1$  that maximizes f(H, v)

# generalized greedy

#### theorem

generalized greedy computes an optimum solution for the generalized community-search problem

#### running time

- depends on the time to evaluate the functions  $f_1, \ldots, f_k$
- formally  $\mathcal{O}(m + \sum_i nT_i)$
- where  $T_i$  is the time to evaluate  $f_i$

## Problem variants V : heavy subgraphs

## discovering heavy subgraphs

• given a graph G = (V, E, d, w)with a distance function  $d : E \to \mathbb{R}$  on edges

and weights on vertices  $w: V \to \mathbb{R}$ 

- find a subset of vertices S ⊆ V so that
- 1. total weight in S is high
- 2. vertices in S are close to each other

[Rozenshtein et al., 2014a]

### discovering heavy subgraphs

- what does total weight and close to each other mean?
- total weight

$$W(S) = \sum_{v \in S} w(v)$$

• close to each other

$$D(S) = \sum_{u \in S} \sum_{v \in S} d(u, v)$$

- want to maximize W(S) and minimize D(S)
- maximize

$$Q(S) = \lambda W(S) - D(S)$$

# applications of discovering heavy subgraphs

- finding events in networks
- vertices correspond to locations
- weights model activity recorded in locations
- distances between locations
- find compact regions (neighborhoods) with high activity

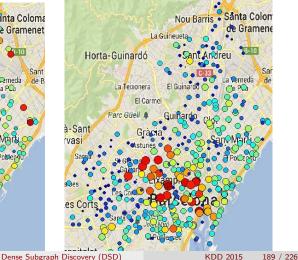
### event detection

#### • sensor networks and traffic measurements



event detection

#### 11.09.2012 Catalunya national day

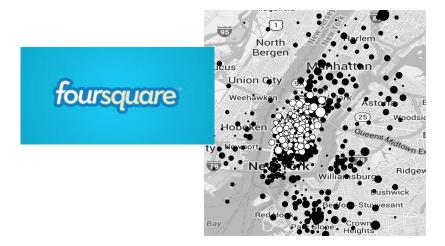




15.11.2012

#### event detection

location-based social networks



Dense Subgraph Discovery (DSD)

# discovering heavy subgraphs

- maximize  $Q(S) = \lambda W(S) D(S)$
- objective can by negative
- add a constant term to ensure non-negativity
- maximize  $Q(S) = \lambda W(S) D(S) + D(V)$

## discovering heavy subgraphs

- maximize  $Q(S) = \lambda W(S) D(S) + D(V)$
- objective is submodular (but not monotone)
- can obtain <sup>1</sup>/<sub>2</sub>-approximation guarantee [Buchbinder et al., 2012]
- problem can be mapped to the max-cut problem which gives 0.868-approximation guarantee [Rozenshtein et al., 2014a]

#### events discovered with bicing and 4square data



(a) Barcelona: 11.09.12 (b) Minneapolis: 4.07.12 ( National Day of Catalonia Independence Day

(c) Washington, DC: 27.05.13 Memorial Day

(d) Los Angeles: 31.05.10 (e) New York: 6.09.10 Memorial Day Labor Day

Figure 4: Public holiday city-events discovered using the SDP algorithm.



Problem variants VI :

dense subgraphs in interaction networks

## dense subgraphs in interaction networks

- interaction networks : networks with temporal information
- phonecall networks
- SMS networks
- email networks
- conversation in social-media platforms
- hypothesis : analysis of temporal information can reveal hidden structure

[Rozenshtein et al., 2014b]

## problem formulation

- given interaction network G = (V, E)
- where edges  $E = \{(u, v, t)\}$  have time-stamps
- find

subset of vertices  $S \subseteq V$ , and set T of k time intervals of bounded length

 so that the subgraph induced by S and projected in T is as dense as possible

#### iterative approach

- decompose the problem in two subproblems
  - **1** given fixed set of intervals find densest subgraph
  - 2 given fixed set of vertices find optimal set of intervals
- iterate until convergence

#### the two subproblems

- subproblem 1 : find optimal vertices given intervals
  - standard densest subgraph problem
  - use the algorithms of Goldberg, or Charikar, etc.
- subproblem 2 : find optimal intervals given vertices
  - NP-hard problem
  - develop greedy heuristic based on the generalized maximum coverage problem
    - iteratively add k intervals
    - select a new interval to maximize density per unit of time
  - due to concavity property

searching the next interval can be done in linear time

#### sample experimental results — enron email network

| dataset |      |            |      |      |             |       |
|---------|------|------------|------|------|-------------|-------|
| Name    | V    | $ \pi(E) $ | E    | T    | $d(\pi(G))$ | d(H)  |
| Enron   | 1143 | 2019       | 6245 | 8080 | 3.53        | 14.38 |

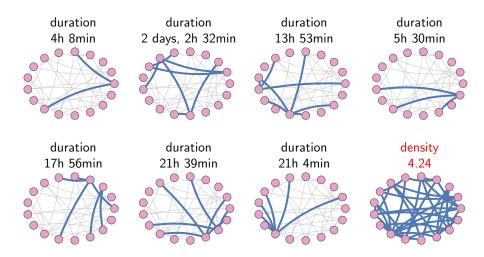
dynamic dense subgraphs

|         |        |                              | Community density                            |  |  | Community size                   |                                  |  |
|---------|--------|------------------------------|--|--|--|----------------------------------|----------------------------------|--|
| Dataset | В      | Κ                            | GA   | ВА   | BASE   | GA                               | BA                               | BASE                                   |
| Enron   | 1<br>7 | 1<br>5<br>10<br>1<br>5<br>10 | 6.18<br>10<br>12.2<br>6.36<br>11.26<br>13.07 | 6.18<br>10.37<br>12.38<br>6.36<br>11.23<br>13.07 | 6.18<br>6.18<br>6.18<br>6.36<br>6.36<br>6.36 | 11<br>17<br>20<br>11<br>19<br>28 | 11<br>16<br>21<br>11<br>26<br>28 | 11<br>11<br>11<br>11<br>11<br>11<br>11 |

#### sample experimental results — twitter network

| Method | Size | Density | Hashtags   |
|--------|------|---------|--|
| GA     | 9    | 4.9     | aaltoes, startup, vc, summerofstartups, web,<br>startups, entrepreneur, slush10, skype, funrank,<br>africa, mobile, demoday, design, linkedin, aalto |

### sample experimental results — facebook network



Open problems

# Open problems I

- can we improve the  $(4 + \epsilon)$  approximation guarantee?
- what about weighted graphs?
- polylogarithmic worst-case update time?
- space- and time-efficient fully dynamic algorithm for other graph problems, e.g., single-source shortest paths?
  - remark: for the connectivity problem, one can combine the space-efficient streaming algorithm of [Ahn et al., 2012] with the fully-dynamic algorithm of [Kapron et al., 2013]

# Open problems II

- improve lower bounds for dynamic case [Henzinger et al., 2015]
- for which graph problems does uniform sampling result in high-quality approximation?
  - triangle sparsifiers [Tsourakakis et al., 2011]
  - densest subgraphs [Bhattacharya et al., 2015], [Mitzenmacher et al., 2015]
  - d-max cut, d-sum max clustering [Esfandiari et al., 2015]
  - main difficulty: Chernoff + union bound does not work because of exponential number of bad events

# Open problems III

- further study of top-k densest subgraph problem, and develop approximation guarantees
- incorporate temporal and/or spatial information application: finding local events in social networks
- dense subgraphs with query nodes in graph streams preprocessing vs. query-time processing trade-off
- incorporate developed techniques into real-time analytics systems
- deploy existing tools on more real-world applications (for code see https://github.com/tsourolampis)

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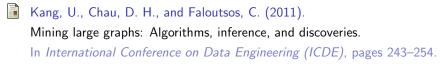
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