Dense sub-graphs

Introduction to Network Science Carlos Castillo Topic 13



Sources

- Barabási 2016 Chapter 9
- Networks, Crowds, and Markets Ch 3
- C. Castillo (2017) Dense Sub-Graphs
- Tutorial by A. Beutel, L. Akoglu, C. Faloutsos [Link]
- Frieze, Gionis, Tsourakakis: "Algorithmic techniques for modeling and mining large graphs (AMAzING)" [Tutorial]
- A survey of algorithms for dense sub-graph discovery [link]

Communities

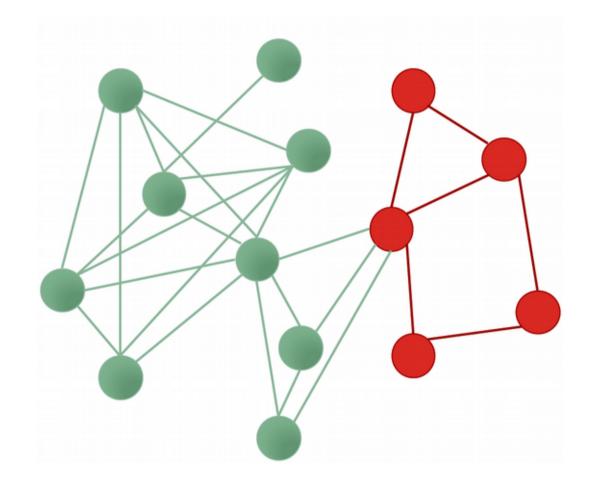
2 communities [previous topic]

1 community [this topic]

3+ communities [next topic]

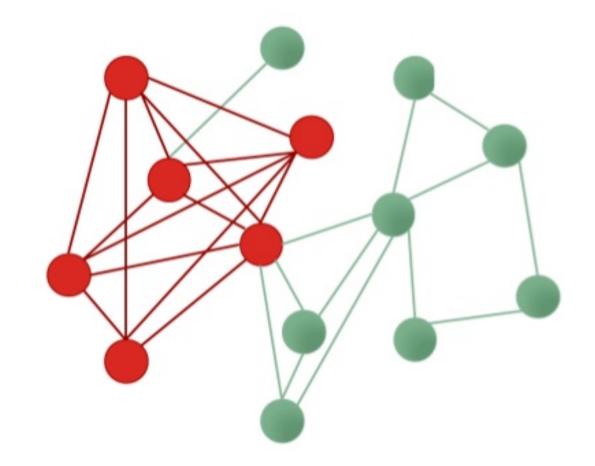
What is a sub-graph?

Subset of nodes, and edges among those nodes



Densest sub-graph

Sub-graph having the maximum density



Many graphs look like "hairballs"

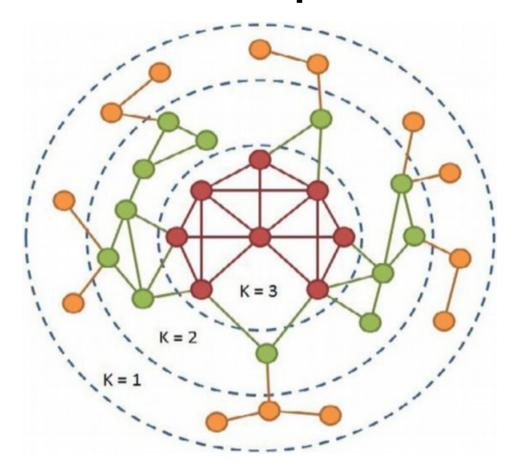
Sometimes, at the center these graphs may have an interesting dense sub-graph

k-core decomposition

k-core decomposition

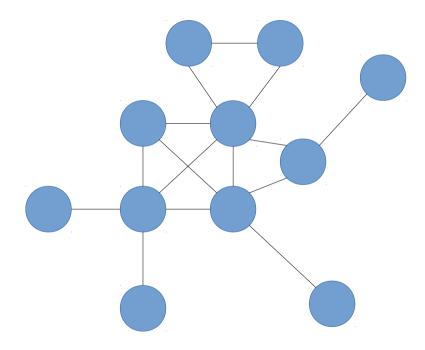
- Remove all nodes having degree 1
 - Those are in the 1-core
- Remove all nodes having degree 2 in the remaining graph
 - Those nodes are in the 2-core
- Remove all nodes having degree 3 in the remaining graph
 - Those nodes are in the 3-core
- Etc.

Example



Try it!

How many nodes are there in each core of this graph?



http://www.cpt.univ-mrs.fr/~barrat/NHM.pdf

Density-based methods

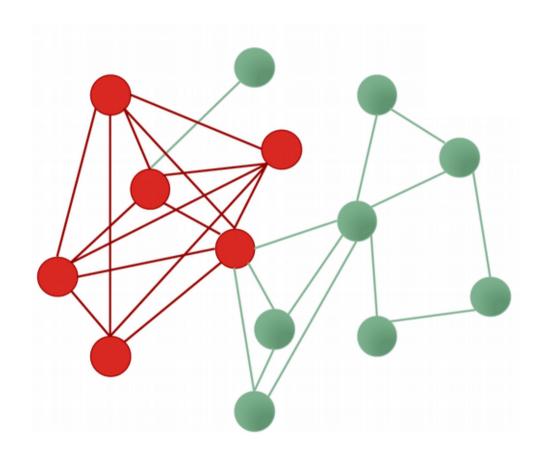
Density measures

- Density = Average degree = 2|E|/|V|
 - Sometimes just |E|/|V|

• Edge ratio =
$$\frac{2|E|}{|V|(|V|-1)}$$

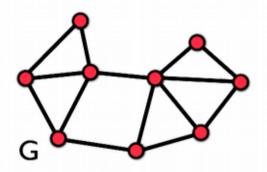
• What is |V|(|V|-1)/2?

Densest sub-graph



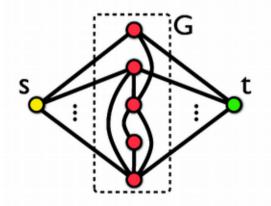
Goldberg's algorithm (1)

• 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?



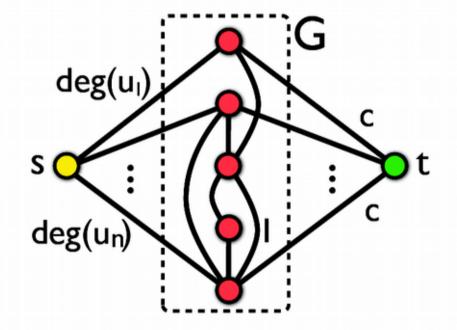
Goldberg's algorithm (2)

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

here
$$S$$
 with $d(S) \ge c$?
$$\frac{2|E(S,S)|}{|S|} \ge c$$
$$2|E(S,S)| \ge c|S|$$
$$\sum_{u \in S} \deg(u) - |E(S,\bar{S})| \ge c|S|$$
$$\sum_{u \in \bar{S}} \deg(u) - \sum_{u \in \bar{S}} \deg(u) - |E(S,\bar{S})| \ge c|S|$$
$$\sum_{u \in \bar{S}} \deg(u) + |E(S,\bar{S})| + c|S| \le 2|E|$$

Goldberg's algorithm (3)

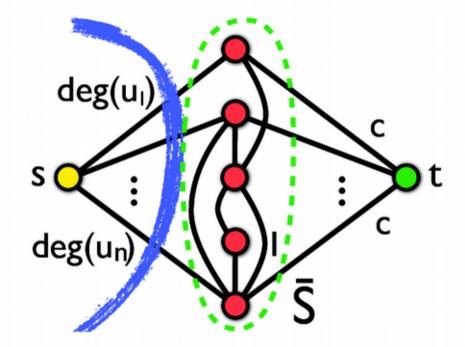
transformation to min-cut instance



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

Goldberg's algorithm (4)

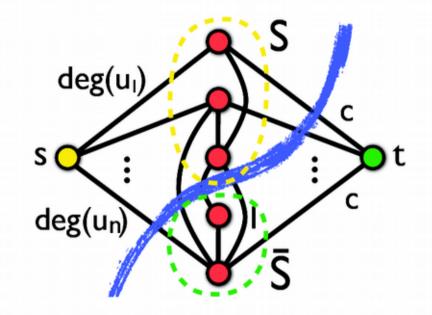
• transform to a min-cut instance



- 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 $S=\emptyset$

Goldberg's algorithm (5)

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 $\sum_{u \in \bar{S}} \deg(u) + |e(S, \bar{S})| + c|S|$

If this exists for non-empty S, then S is a sub-graph of density c

Goldberg's algorithm (6)

- to find the densest subgraph perform binary search on c
 - logarithmic number of min-cut calls
 - each min-cut call requires O(|V||E|) time
- problem can also be solved with one min-cut call using the parametric max-flow algorithm

A faster algorithm

- Charikar, M. (2000). Greedy approximation algorithms for nding dense components in a graph. In APPROX.
- Approximate algorithm (by a factor of 2)

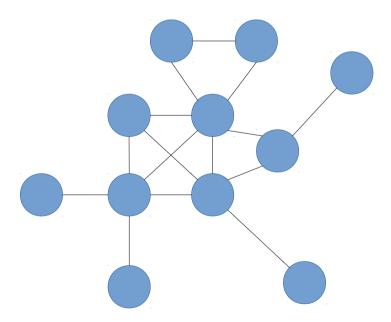
Greedy algorithm

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

Try it!

Compute density as |V|/|E|

input: undirected graph G = (V, E)output: S, a dense subgraph of G1 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 $G_n, G_{n-1}, \ldots, G_1$



Approximation guarantee

- S* = optimal sub-graph (highest density)
- density(S*) = $\lambda = |e(S*)| / |S*|$
- For all v in S*, $deg(v) >= \lambda$, because

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

Because of optimality of S*

Approximation guarantee (cont)

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

Hence,

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

Approximation guarantee (cont.)

- Now, let's consider when greedy removes the **first** vertex of the optimal solution $v \in S^*$
- At that point, all the vertices of the remaining subgraph (S) have degree >= λ, because v has degree >= λ
- Hence, this subgraph has more than $\frac{\lambda |S|}{2}$ edges, and density more than $\frac{\lambda |S|}{\frac{2}{|S|}} = \frac{\lambda}{2}$

Hence this is a 2-approximate algorithm