# Link Stream Compression for Multiscale Analysis of Temporal Interactions

Hindol Rakshit, Tiphaine Viard, and Robin Lamarche-Perrin



# complexnetworks.fr



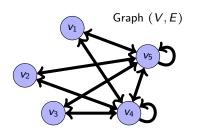


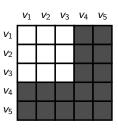


**Vertices**  $V = \{v_1, \ldots, v_n\}$ 

**Directed Edges**  $E \subseteq V \times V$ 

**Vertex Neighbourhood**  $N(v) = (\{v' : (v, v') \in E\}, \{v' : (v', v) \in E\})$ 



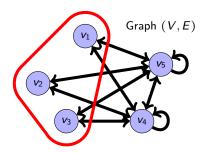


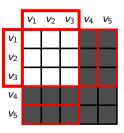
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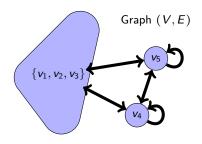


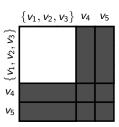
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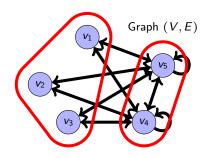
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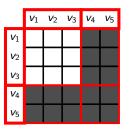
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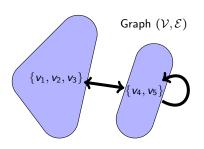
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	$\{\textit{v}_1,\textit{v}_2,\textit{v}_3\}$	$\{v_4,v_5\}$
<sup>3</sup> €		
$v_1, v_2, v_3$		
Ź,		
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{V4, V5		

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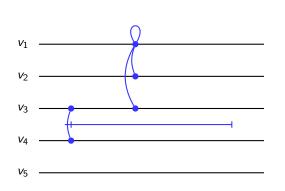
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### **Combinatorial Problem**

Given a graph (V, E), find a modular partition  $\mathcal{V}^*$  with minimal size  $|\mathcal{V}^*|$ .

# I. From Static to Dynamic Graphs



#### **Vertices**

$$V = \{v_1, \ldots, v_n\}$$

#### Time interval

$$T = [\alpha, \omega] \in \mathbb{R}$$

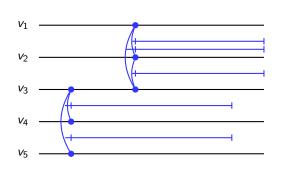
### ST Edges

 $E\subseteq V\times V\times T$ 

### **ST** Neighbours

$$N(v,t) = (\{v' : (v,v',t) \in E\}, \{v' : (v',v,t) \in E\})$$





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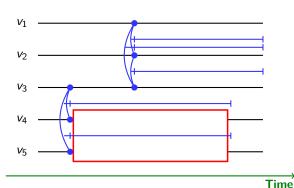
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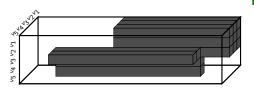
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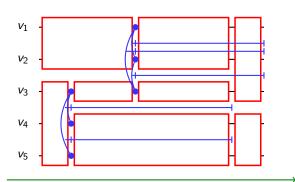
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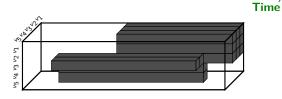
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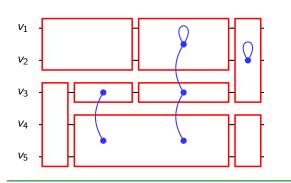
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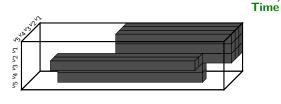
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#### **ST Modular Partition**

$$\mathcal{V} = \{ (M_1, P_1), \dots, (M_m, P_m) \}$$
s.t.  $(M_i \times P_i) \cap (M_j \times P_j) = \emptyset$ 
and  $\bigcup_i (M_i \times P_i) = (V \times T)$ 





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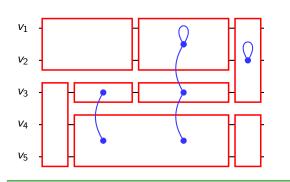
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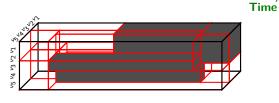
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$$\mathcal{E} = \{ ((M_i, P_i), (M_j, P_j)) \in \mathcal{V}^2 : \\ \forall (v, v', t) \in M_i \times M_j \times P_i \cap P_j, \\ (v, v', t) \in E \}$$





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# From Static to Dynamic Notations

Static	Gran	hs
Static	Siup	

## $F \subset V \times V$

$$N(v) = (\{v' : (v, v') \in E\}, \\ \{v' : (v', v) \in E\})$$

### Module

Edges

$$M \subseteq V$$
,  
s.t.  $\forall (v, v') \in M^2$ ,  
 $N(v) = N(v')$ 

### Modular **Partition**

$$V = \{M_1, \dots, M_m\},$$
  
s.t.  $M_i \cap M_j = \emptyset$   
and  $\bigcup_i M_i = V$ 

# Edge

$$\mathcal{E} = \{ (M_i, M_j) \in \mathcal{V}^2 : \\ \forall (v, v') \in M_i \times M_j, \\ (v, v') \in E \}$$

### Dynamic Graphs

$$E \subseteq V \times V \times T$$

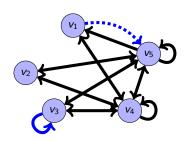
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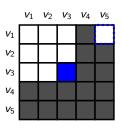
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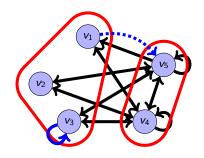
# II. From Lossless to Lossy Compression

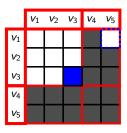




**Aggregate**  $M \subseteq V$ 

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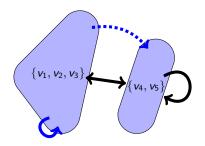


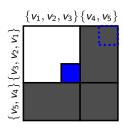


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Edge Compression  $\mathcal{E} = \{(M_i, M_j) \in \mathcal{V}^2 : \delta(M_i, M_j) > \frac{1}{2}\}$ 





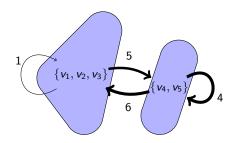
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**Edge Compression**  $\mathcal{E} = \{(M_i, M_j) \in \mathcal{V}^2 : w(M_i, M_j) > 0\}$ 

**Aggregate Weight**  $w(M_i, M_j) = \sum_{(v,v') \in M_i \times M_i} w(v, v')$ 

**Aggregate Density**  $\delta(M_i, M_j) = \frac{w(M_i, M_j)}{|M_i| |M_j|}$ 



	$\{v_1,v_2,v_3\}$	$\{v_4,v_5\}$
$\{v_5, v_4\}\{v_3, v_2, v_1\}$	1	5
$\{v_5, v_4\}$	6	4

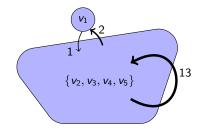
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$\{v_1\}\{v_2,v_3,v_4,v_5\}$										
[N <sub>1</sub> ]	0	1								
$\{v_5, v_4, v_3, v_2\}$	2	13								

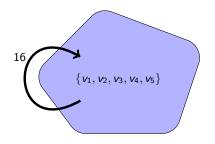
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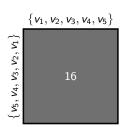
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#### Combinatorial Problem

Given a graph (V, E), an information measure f, and a threshold  $\tau \in \mathbb{R}^+$ , find a partition  $\mathcal{V}^*$  such that  $f(\mathcal{V}^*) \leq \tau$  with minimal size  $|\mathcal{V}^*|$ .

Cosine Similarity on neighbours vectors

Pearson Coefficient on common neighbours

Jaccard Similarity Index on neighbourhoods

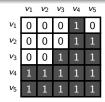
$$Q_{J}(M) = \min_{(v,v') \in M^{2}} \frac{|N(v) \cap N(v')|}{|N(v) \cup N(v')|} \in [0,1]$$

### Average Squared Errors of densities

$$E_{\delta}(M_i, M_j) = \frac{1}{|M_i| |M_j|} \sum_{\substack{v \in M_i \\ v' \in M_j}} (\delta(v, v') - \delta(M_i, M_j))^2$$

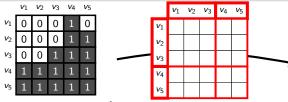
### Log-likelihood of the Stochastic Block Model

$$\log \mathcal{L}(\mathcal{V}) = \sum_{(M_{i}, M_{j}) \in \mathcal{V}} w(M_{i}, M_{j}) \log w(M_{i}, M_{j}) + (|M_{i}| |M_{j}| - w(M_{i}, M_{j})) \log(|M_{i}| |M_{j}| - w(M_{i}, M_{j})) - |M_{i}| |M_{j}| \log |M_{i}| |M_{j}|$$



**Empirical Distribution:**  $X \in V^2$ 

$$p_X(v,v') = \frac{w(v,v')}{|E|}$$

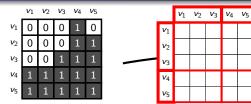


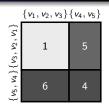
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Compression Variable: 
$$\hat{X} \in \mathcal{V}^2$$

$$\rho_{\hat{X}|X}(M_i,M_j|v,v')=\mathbf{1}_{M_i\times M_j}(v,v')$$





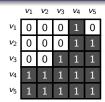
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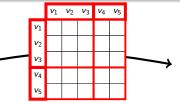
$$p_{\hat{X}|X}(M_i,M_j|v,v') = \mathbf{1}_{M_i \times M_j}(v,v')$$

$$p_{\hat{X}}(M_i, M_j) = \frac{w(M_i, M_j)}{|E|}$$



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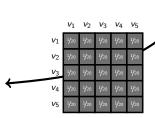
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$$\begin{cases}
 v_1, v_2, v_3 \\
 v_4, v_5 \\
 v_5 \\
 v_5 \\
 v_6 \\
 v_7 \\
 v_8 \\
 v_$$

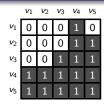
Compressed Distribution

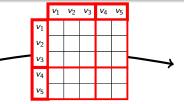
$$p_{\hat{X}}(M_i, M_j) = \frac{w(M_i, M_j)}{|E|}$$



Decompression Variable:  $X^* \in V^2$ 

$$u_{X^*}(v,v')=\frac{1}{|V|^2}$$





 $\begin{cases}
 \langle v_1, v_2, v_3 \rangle \{ v_4, v_5 \rangle \\
 \langle v_1, v_2, v_3 \rangle \{ v_4, v_5 \rangle \\
 \langle v_1, v_2, v_3 \rangle \{ v_4, v_5 \rangle \\
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 \langle v_1, v_2, v_3 \rangle \{ v_4, v_5 \rangle \\
 \langle v_1, v_2, v_3 \rangle \{ v_4, v_5 \rangle \\
 \langle v_1, v_2, v_3 \rangle \{ v_4, v_5 \rangle \\
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 \langle v_1, v_2, v_3 \rangle \{ v_4, v_5 \rangle \\
 \langle v_1, v_2, v_3 \rangle \{ v_4, v_5 \rangle \\
 \langle v_1, v_2, v_3 \rangle \{ v_4, v_5 \rangle \\
 \langle v_1, v_2, v_3 \rangle \{ v_4, v_5 \rangle \\
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 \langle v_1, v_2, v_3 \rangle \{ v_4, v_5 \rangle \\
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 \langle v_1, v_2, v_3 \rangle \{ v_4, v_5 \rangle \\
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 \langle v_1, v_2, v_3 \rangle \{ v_4, v_5 \rangle \\
 \langle v_1, v_2, v_3 \rangle \{ v_4, v_5 \rangle \\
 \langle v_1, v_2, v_3 \rangle \{ v_4, v_5 \rangle \\
 \langle v_1, v_2, v_3 \rangle$ 

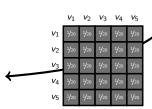
Empirical Distribution:  $X \in V^2$ 

$$p_X(v,v') = \frac{w(v,v')}{|E|}$$

Compression Variable:  $\hat{X} \in \mathcal{V}^2$ 

$$p_{\hat{X}|X}(M_i,M_j|v,v') = \mathbf{1}_{M_i \times M_j}(v,v')$$

$$p_{\hat{X}}(M_i, M_j) = \frac{w(M_i, M_j)}{|E|}$$

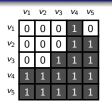


Decompression Variable:  $X^* \in V^2$ 

$$u_{X^*}(v,v')=\frac{1}{|V|^2}$$

Decompressed Distribution

$$q_X(v,v') = \frac{w(M_i,M_j)}{|M_i| |M_j| |E|}$$







# Empirical Distribution: $X \in V^2$

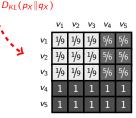
$$p_X(v,v') = \frac{w(v,v')}{|E|}$$

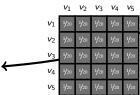
Compression Variable: 
$$\hat{X} \in \mathcal{V}^2$$

$$p_{\hat{X}|X}(M_i, M_j|v, v') = \mathbf{1}_{M_i \times M_j}(v, v')$$

$$p_{\hat{X}}(M_i, M_j) = \frac{w(M_i, M_j)}{|F|}$$

### Information Loss



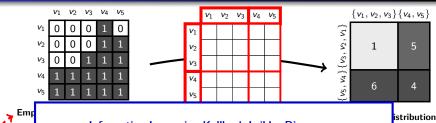


Decompression Variable:  $X^* \in V^2$ 

$$u_{X^*}(v,v')=\frac{1}{|V|^2}$$

Decompressed Distribution

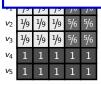
$$q_X(v,v') = \frac{w(M_i,M_j)}{|M_i| |M_i| |E|}$$



Informat  $D_{KL}(p_X)$ 

### Information Loss using Kullback-Leibler Divergence

$$D_{KL}(p_X || q_X) = \frac{1}{|E|} \sum_{\substack{(M_i, M_j) \in \mathcal{V}^2 \\ (v, v') \in M \times M}} w(v, v') \log_2 \left( \frac{w(v, v')}{w(M_i, M_j)} |M_i| |M_j| \right)$$





**Decompressed Distribution** 

Decompression Variable:  $X^* \in V^2$ 

$$q_X(v,v') = \frac{w(M_i,M_j)}{|M_i||M_i||F|}$$

$$u_{X^*}(v,v')=\frac{1}{|V|^2}$$

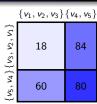
istribution

 $v(M_i, M_i)$ 

|E|







### Empirical Distribution: $X \in V^2$

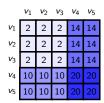
$$p_X(v,v') = \frac{w(v,v')}{|E|}$$

Compression Variable: 
$$\hat{X} \in \mathcal{V}^2$$

$$p_{\hat{X}|X}(M_i, M_j|v, v') = \mathbf{1}_{M_i \times M_j}(v, v')$$

$$p_{\hat{X}}(M_i, M_j) = \frac{w(M_i, M_j)}{|F|}$$

### Information Loss $D_{KL}(p_X||q_X)$



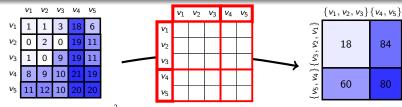
**Decompressed Distribution** 

$$q_X(v, v') = \frac{w(M_i, M_j)}{|M_i| |M_j| |E|}$$

Decompression Variable:  $X^* \in V^2$ 

$$u_{X^*}(v,v')=\frac{1}{|V|^2}$$

$$u_{X^*}(v,v')=\frac{1}{|V|^2}$$



Empirical Distribution:  $X \in V^2$ 

$$p_X(v,v') = \frac{w(v,v')}{|E|}$$

Compression Variable:  $\hat{X} \in \mathcal{V}^2$ 

$$p_{\hat{X}|X}(M_i,M_j|v,v') = \mathbf{1}_{M_i \times M_j}(v,v')$$

Compressed Distribution

$$p_{\hat{X}}(M_i, M_j) = \frac{w(M_i, M_j)}{|E|}$$

# Information Loss $D_{KI}(p_X || q_X)$

	$v_1$	<b>V</b> <sub>2</sub>	<i>V</i> <sub>3</sub>	<i>V</i> <sub>4</sub>	<i>V</i> <sub>5</sub>
$v_1$	1	2	2	14	10
<b>v</b> 2	2	2	2	16	11
<i>v</i> <sub>3</sub>	2	3	2	20	14
<i>V</i> <sub>4</sub>	8	12	9	23	16
		10	10	0.	17

 v1
 v2
 v3
 v4
 v5

 v1
 3
 4
 3
 12
 8

 v2
 3
 4
 3
 13
 9

 v3
 4
 6
 4
 17
 11

 v4
 6
 9
 7
 27
 19

 v5
 6
 10
 7
 29
 20

**Decompressed Distribution** 

$$q_X(v, v') = \frac{w(M_i, M_j) w(v, .) w(., v')}{w(M_i, .) w(., M_j) |E|}$$

**Decompression Variable:**  $X^* \in V^2$ 

$$u_{X^*}(v, v') = \frac{w(v, .) w(., v')}{|r|}$$

**External Information** 

#### Information Loss in the Static case

$$D_{KL}(p_X || q_X) = \frac{1}{|E|} \sum_{\substack{M_i \in V \\ M_j \in V \\ (v,v') \in M_i \times M_j}} w(v,v') \log_2 \left( \frac{w(v,v')}{w(M_i,M_j)} |M_i| |M_j| \right)$$

where

$$w(v, v') = \mathbf{1}_{E}(v, v')$$
  
$$w(M_i, M_j) = \sum_{(v, v') \in M_i \times M_j} w(v, v')$$

#### Information Loss in the Dynamic case

$$D_{KL}(p_X || q_X) = \frac{1}{|E|} \sum_{\substack{(M_i, P_i) \in \mathcal{V} \\ (M_j, P_j) \in \mathcal{V} \\ (v, v') \in M_i \times M_j}} \int_{t \in P_i \cap P_j} w(v, v', t) \log_2 \left( \frac{w(v, v', t)}{w(M_i, M_j, P_i \cap P_j)} |M_i| |M_j| |P_i \cap P_j| \right) dt$$

where

w(
$$v, v', t$$
) =  $\mathbf{1}_{E}(v, v', t)$   

$$w(M_{i}, M_{j}, P_{i} \cap P_{j}) = \sum_{(v, v') \in M_{i} \times M_{j}} \int_{t \in P_{i} \cap P_{j}} w(v, v', t) dt$$

# III. From Modular to Power Graph Compression

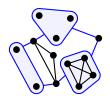
# Constraints in Graph Compression



Initial graph

01000111 01110010 01100001 01110000 01101000 01100101 00100000 01111010 01101001 01110000 01110000 11000011 10101001 00100001

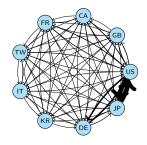
Unconstrained compression (no constraint)



Modular Decomposition (generic constraints)

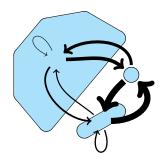


**Graph Rewriting** (strong constraints)



	GB	CA	FR	TW	IT	KR	DE	JP	US
GВ		3	5	1	2	0	11	23	82
CA	3		3	2	1	0	6	15	89
FR	5	3		1	3	1	14	28	83
TW	2	3	2		1	3	4	22	62
IT	2	1	3	1		0	7	12	31
KR	2	1	2	2	1		3	47	44
DE	11	6	12	2	6	1		78	167
JP	24	14	23	9	9	14	66		504
US	86	87	75	37	29	16	161	519	

National Patent Citations. Unit: 100 patents; Period: 1990–1999;

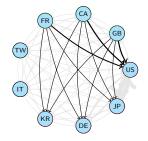


	GB CA FR TW IT KR	DE JP	US
GB			
CA			
FR	50	192	391
тw	59		
IТ			
KR			
DE	404		
JР	131	144	671
US	330	680	

National Patent Citations. Unit: 100 patents; Period: 1990–1999;

Aggregate

 $M \subseteq V, N \subseteq V$ 

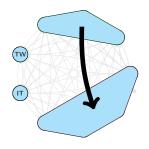


	GB	CA	FR	TW	IT	KR	DE	JP	US
GB		3	5	1	2	0	11	23	82
CA	3		3	2	1	0	6	15	89
FR	5	3		1	3	1	14	28	83
TW	2	3	2		1	3	4	22	62
IT	2	1	3	1		0	7	12	31
KR	2	1	2	2	1		3	47	44
DE	11	6	12	2	6	1		78	167
JP	24	14	23	9	9	14	66		504
US	86	87	75	37	29	16	161	519	

National Patent Citations. Unit: 100 patents; Period: 1990–1999;

**Aggregate** 
$$M \subseteq V, N \subseteq V$$

**Aggregate Weight** 
$$w(M_i, N_i) = \sum_{(v,v') \in M_i \times N_i} w(v, v')$$



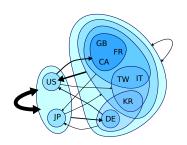
	GB	CA	FR	TW	ΙΤ	KR	DE	JP	US	
GB		3	5	1	2					
CA	3		3	2	1	352				
FR	5	3		1	3					
TW	2	3	2		1	3	4	22	62	
IT	2	1	3	1		0	7	12	31	
KR	2	1	2	2	1		3	47	44	
DE	11	6	12	2	6	1		78	167	
JP	24	14	23	9	9	14	66		504	
US	86	87	75	37	29	16	161	519		

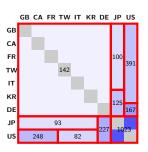
National Patent Citations. Unit: 100 patents; Period: 1990–1999;

**Aggregate**  $M \subseteq V, N \subseteq V$ 

**Aggregate Weight**  $w(M_i, N_i) = \sum_{(v,v') \in M_i \times N_i} w(v, v')$ 

Partition  $\mathcal{V} = \{ (M_1, N_1), \dots, (M_m, N_m) \}$  s.t.  $(M_i \times N_i) \cap (M_j \times N_j) = \emptyset$  and  $\bigcup_i (M_i \times N_i) = V^2$ 





National Patent Citations. Unit: 100 patents; Period: 1990-1999;

# Link Stream Compression for Multiscale Analysis of Temporal Interactions

Hindol Rakshit, Tiphaine Viard, and Robin Lamarche-Perrin



# complexnetworks.fr





