Hiding in Multilayer Networks—Supplementary Materials

Paper #6275

1 Proofs of Theoretical Results

Observation 1. The problem of Multilayer Global Hiding is in P given the degree centrality measure. In fact, for a given problem instance either any A^* that connects \hat{v} with all contacts is a solution, or there are no solutions at all.

Proof. Any valid solution to the problem A^* must connect the evader \widehat{v} with all contacts. Therefore, after the addition of A^* the degree centrality of \widehat{v} is |F|, while the degree centrality of every contact increases by 1. Hence, the degree centrality ranking in the network does not depend on the choice of layers in which \widehat{v} gets connected with its contacts. \square

Theorem 1. The problem of Multilayer Global Hiding is NP-complete given the closeness centrality measure.

Proof. The problem is trivially in NP, since after the addition of a given A^* the closeness centrality ranking can be computed in polynomial time.

Next, we prove that the problem is NP-hard. To this end, we show a reduction from the NP-complete problem of *Exact 3-Set Cover*. The decision version of this problem is defined by a set of subsets $S = \{S_1, \ldots, S_m\}$ of universe $U = \{u_1, \ldots, u_{3k}\}$, such that $\forall_i |S_i| = 3$. The goal is to determine whether there exist k pairwise disjoint elements of S the sum of which equals U.

Given an instance of the problem of *Exact 3-Set Cover*, let us construct a multilayer network, $M = (V_L, E_L, V', L)$, as follows (Figure 1 depicts an instance of this network):

- The set of nodes V': For every u_i ∈ U we create a node u_i, as well as 3 nodes w_{i,1}, w_{i,2}, w_{i,3}. We will denote the set of all nodes u_i by U, and the set of all nodes w_{i,j} by W. We also create the evader node v̂, the node v', and the following four sets of nodes:
 - 1. $A = \{a_1, \ldots, a_m\};$
 - 2. $B = \{b_1, \ldots, b_{2k+2m}\};$
 - 3. $B' = \{b'_1, \dots, b'_{k+2m+1}\};$
 - 4. $B'' = \{b''_1, \dots, b''_{2k+m-1}\}.$
- The set of layers L: For every $S_i \in S$ we create a layer α_i . We also create an additional layer β .
- The set of occurrences of nodes in layers V_L : Node $u_j \in U$ appears in layer α_i if and only if $u_j \in S_i$. Node $w_{i,j} \in U$ appears only in layer α_i . The evader \widehat{v} , as well as all

nodes in A appear in every layer α_i . Node v', as well as all nodes in B, B', and B'' appear only in layer β .

• The set of edges E_L: For every node that appears in multiple layers, we connect all occurrences of this node in a clique. For node u_j in layer α_i we connect it with node a_i. In every layer α_i we connect all nodes in A into a clique. Moreover, we connect every node b_i with node v', and connect every node b'_i with node b_i. Finally, we connect every node b''_i with node b'_i.

Now, consider the following instance of the problem of Multilayer Global Hiding, (M, \hat{v}, F, c, d) , where:

- M is the multilayer network we just constructed;
- \widehat{v} is the evader;
- $F = U \cup W$ is the set of contacts;
- c is the closeness centrality measure;
- d = 1.

Next, let us analyze the closeness centrality values of nodes in the network. Notice that every node $w_{i,j}$ appears only in a single layer α_i , hence \widehat{v} has to connect with $w_{i,j}$ in layer α_i . Assume that the evader \widehat{v} has connections with nodes in U in exactly x layers, i.e., $x = |\{\alpha_i \in L : \exists u_j(\widehat{v}^{\alpha_i}, u_j^{\alpha_i}) \in A^*\}|$. We then have:

- $c_{clos}(\widehat{v}) = 3k + 3m + \frac{x}{2} + \frac{m-x}{3} \ge 3k + 3\frac{1}{3}m$ as \widehat{v} is a neighbor of 3k nodes in U and 3m nodes in W, while for any $a_i \in A$ the distance between a_i and \widehat{v} is 2 if \widehat{v} is connected with any u_j in layer α_i and 3 otherwise;
- $c_{clos}(u_i) \leq 1 + m + \frac{3k-1}{2} + \frac{3m}{2} = 1\frac{1}{2}k + 2\frac{1}{2}m + \frac{1}{2} < c_{clos}(\widehat{v})$ as u_i is a neighbor of \widehat{v} and at most m nodes in A, while the distance to all other nodes is at least 2;
- $c_{clos}(a_i) \leq 3 + m 1 + \frac{1}{2} + \frac{3k 3}{2} + \frac{3m}{3} = 1\frac{1}{2}k + 2m + 1 < c_{clos}(\widehat{v})$ as a_i is a neighbor of 3 nodes from U and all other m-1 nodes in A, while the distance to \widehat{v} and all other nodes in U is 2, and the distance to all nodes is W is at least 3;
- $c_{clos}(w_{i,j}) < c_{clos}(\widehat{v})$ as for any other node v we have $\lambda(w_{i,j},v) = \lambda(\widehat{v},v) + 1$, since the shortest paths between $w_{i,j}$ and all other nodes go through \widehat{v} ;
- $c_{clos}(v')=2k+2m+\frac{k+2m+1}{2}+\frac{2k+m-1}{3}=3k+3m+\frac{k}{2}+\frac{m-k}{3}+\frac{1}{6}$ as v' is a neighbor of all 2k+2m nodes in

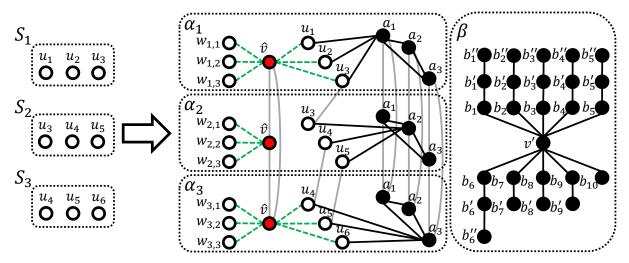


Figure 1: An illustration of the network used in the proof of Theorem 1. Edges connecting occurrences of the same node in different layers are highlighted in grey. The red node represents the evader, while the white nodes represent the contacts. Dashed (green) edges represent the solution to this problem instance.

B, the distance to all k + 2m + 1 nodes in B' is 2, while the distance to all m - k + 1 nodes in B'' is 3.

We have shown that all nodes in A, U, and W have smaller closeness centrality than \widehat{v} . It is easy to check that v' has greater closeness centrality than all other nodes occurring in layer β . Hence, \widehat{v} is hidden if and only if v' has greater closeness centrality than \widehat{v} . This is true when:

$$3k + 3m + \frac{x}{2} + \frac{m - x}{3} < 3k + 3m + \frac{k}{2} + \frac{m - k}{3} + \frac{1}{6}$$

which can be simplified to x < k + 1. Since both x and k are in $\mathbb N$ this is equivalent to $x \le k$. Therefore, \widehat{v} is hidden if and only if it has connections with nodes in U in at most k layers.

Now we will show that if there exists a solution to the given instance of the Exact 3-Set Cover problem, then there also exists a solution to the constructed instance of the Multilayer Global Hiding problem. Let S^* be an exact cover of U. In layer α_i we connect \widehat{v} with all nodes from W that occurr in this layer. For every $S_i \in S^*$ we connect \widehat{v} with $u_j \in S_i$ in layer α_i . This way, \widehat{v} becomes connected to all 3k contacts from U, since all the sets in S^* are pairwise disjoint.

To complete the proof, we have to show that if there exists a solution A^* to the constructed instance of the Multilayer Global Hiding problem, then there also exists a solution to the given instance of the Exact 3-Set Cover problem. We have shown above that if \widehat{v} is hidden, then it is connected to nodes in U in at most k layers from $\{\alpha_1,\ldots,\alpha_m\}$. However, since \widehat{v} must be connected with all 3k nodes in U in order for A^* to be a correct solution, then $\{S_i:\exists u_j(\widehat{v}^{\alpha_i},u_j^{\alpha_i})\in A^*\}$ is a solution to the given instance of the Exact 3-Set Cover problem. This concludes the proof.

Theorem 2. The problem of Multilayer Global Hiding is NP-complete given the betweenness centrality measure.

Proof. The problem is trivially in NP, since after the addition of a given A^* the betweenness centrality rankings can be computed in polynomial time.

Next, we prove that the problem is NP-hard. To this end, we show a reduction from the NP-complete problem of *Finding k-Clique*. The decision version of this problem is defined by a simple network, G=(V,E), and a constant, $k\in\mathbb{N}$. The goal is to determine whether there exist k nodes in G that form a clique.

Given an instance of the problem of *Finding k-Clique*, defined by k and a simple network G=(V,E), let us construct a multilayer network, $M=(V_L,E_L,V',L)$, as follows (Figure 2 depicts an instance of this network):

- The set of nodes V': For every node, $v_i \in V$, we create a node v_i . Additionally, we create the evader node \widehat{v} , node a, and the following three sets of nodes:
 - 1. $B = \{b_1, b_2\};$
 - 2. $W = \{w_1, \dots, w_k\};$
 - 3. $C = \{c_1, \ldots, c_{n+k}\}.$
- The set of layers L: We create a layer α , a layer γ , as well as n layers β_1, \ldots, β_n .
- The set of occurrences of nodes in layers V_L : Node \widehat{v} and node a appear in layer α and all layers $\{\beta_1, \ldots, \beta_n\}$. Each node v_i appears in layer α and β_i . Nodes in W appear in all layers $\{\beta_1, \ldots, \beta_n\}$. Nodes in B and C appear only in layer γ .
- The set of edges E_L: In layer α we create an edge between two nodes v_i, v_j ∈ V if and only if this edge was present in G. In every layer where a appears we connect it with all occurring nodes from V and W. Finally, we connect every node c_i with both b₁ and b₂.

Now, consider the following instance of the problem of Multilayer Local Hiding, $(M, \hat{v}, F, c, (d^{\alpha})_{\alpha \in L})$, where:

- M is the multilayer network we just constructed;
- \hat{v} is the evader;
- $F = V \cup W$ is the set of contacts;

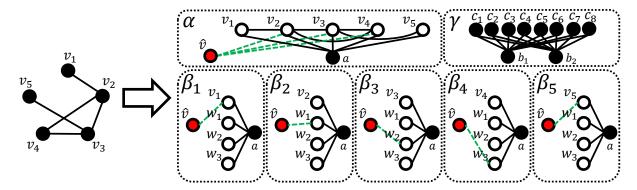


Figure 2: An illustration of the network used in the proof of Theorem 2. Edges connecting occurrences of the same node in different layers are highlighted in grey. The red node represents the evader, while the white nodes represent the contacts. Dashed (green) edges represent the solution to this problem instance.

- c is the betweenness centrality measure;
- d = 2n + 2k + 3 is the safety margin.

Notice that, since d=2n+2k+3, all other nodes must have greater betweenness centrality than the evader in order for \widehat{v} to be hidden. Notice also that the betweenness centrality of every node c_i is $\frac{1}{n+k}$. Moreover, after adding A^* all nodes other than \widehat{v} have non-zero betweenness centrality. If \widehat{v} gets connected to at least two nodes from F that are not connected to each other, then \widehat{v} controls one of at most n+k-1 shortest path between them (other paths can only go through nodes in $V \cup W \cup \{a\}$) and thus the betweenness centrality of \widehat{v} is at least $\frac{1}{n+k-1}$. Therefore, in order to get hidden, \widehat{v} cannot control any shortest paths in the network. This implies that, if \widehat{v} is hidden then all nodes that are connected to \widehat{v} in layer α must form a clique, and also implies that in every layer β , the evader \widehat{v} can be connected to at most one node (otherwise \widehat{v} controls one of the shortest paths between its two neighbors without an edges between them).

Now we will show that if there exists a solution to the given instance of the Finding k-Clique problem, then there also exists a solution to the constructed instance of the Multilayer Global Hiding problem. Let V^* be a group of k nodes forming a clique in G. Let us create A^* by connecting \widehat{v} to nodes from V^* in layer α . Now, we connect every $v_i \in V \setminus V^*$ to \widehat{v} in layer β_i . In the remaining layers from $\{\beta_1,\ldots,\beta_n\}$ (corresponding to elements $v_i \in V^*$) we connect \widehat{v} to all nodes in W. As argued above, for such A^* , the evader \widehat{v} is hidden, hence A^* is a solution to the constructed instance of the Multilayer Global Hiding problem.

To complete the proof we have to show that if there exists a solution A^* to the constructed instance of the Multilayer Global Hiding problem, then there also exists a solution to the given instance of the Finding k-Clique problem. As argued above, in each layer β_i the evader \widehat{v} can be connected to at most one node. Since all k nodes from W appear only in layers from $\{\beta_1,\ldots,\beta_n\}$, the evader \widehat{v} can be connected to at most n-k nodes from V in layers from $\{\beta_1,\ldots,\beta_n\}$. Therefore, \widehat{v} has to have at least k neighbors from V in layer α As shown above, in order for \widehat{v} to be hidden in α , all of its neighbors must form a clique. Hence, the neighbors of \widehat{v} in

layer α form a clique in G. This concludes the proof. \square

Theorem 3. The problem of Multilayer Local Hiding is NP-complete given the degree centrality measure.

Proof. The problem is trivially in NP, since after the addition of a given A^* the degree centrality rankings for all layers can be computed in polynomial time.

Next, we prove that the problem is NP-hard. To this end, we show a reduction from the NP-complete problem of *Exact 3-Set Cover*. The decision version of this problem is defined by a set of subsets $S = \{S_1, \ldots, S_m\}$ of universe $U = \{u_1, \ldots, u_{3k}\}$, such that $\forall_i |S_i| = 3$. The goal is to determine whether there exist k pairwise disjoint elements of S the sum of which equals U.

Given an instance of the problem of *Exact 3-Set Cover*, let us construct a multilayer network, $M = (V_L, E_L, V', L)$, as follows (Figure 3 depicts an instance of this network):

- The set of nodes V': For every element, $u_i \in U$, we create a node u_i . We also create 2(m-k) nodes $w_1, \ldots, w_{2(m-k)}$. Additionally, we create the evader node \widehat{v} and three nodes a_1, a_2, a_3 . We will denote the set of all nodes a_i as A, the set of all nodes u_i as U, and the set of all nodes w_i as W.
- The set of layers L: For every $S_i \in S$ we add a layer α_i .
- The set of occurrences of nodes in layers V_L: Node u_j ∈ U appears in layer α_i if and only if u_j ∈ S_i. The evader v̂, as well as all nodes in A and W, appear in all layers.
- The set of edges E_L: In every layer we connect every node u_j ∈ U occurring in this layer to every node in A.

Now, consider the following instance of the problem of Multilayer Local Hiding, $(M, \widehat{v}, F, c, (d^{\alpha})_{\alpha \in L})$, where:

- *M* is the multilayer network we just constructed;
- \widehat{v} is the evader;
- $F = U \cup W$ is the set of contacts;
- c is the degree centrality measure;
- $d^{\alpha_i} = 3$ for every $\alpha_i \in L$.

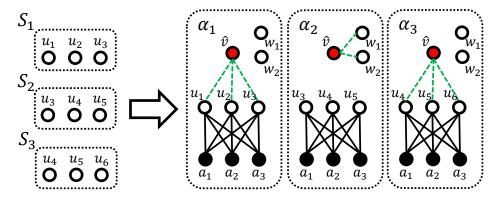


Figure 3: An illustration of the network used in the proof of Theorem 3. The red node represents the evader, while the white nodes represent the contacts. Dashed (green) edges represent the solution to this problem instance.

Next, let us consider what are the sets of edges that can be added between the evader \widehat{v} and the contacts F in each layer, so that the evader is hidden. In every layer α_i the nodes in A as well as the nodes $u_j \in S_i$ have degree 3, while all other nodes have degree 0. We can connect \widehat{v} to any two or less contacts and \widehat{v} will still be hidden. If we connect the evader to three contacts, they have to be nodes in S_i (as these are the only nodes that potentially can have degree greater than 3). We cannot connect \widehat{v} to more than three contacts and still have \widehat{v} hidden.

Now we will show that if there exists a solution to the given instance of the Exact 3-Set Cover problem, then there also exists a solution to the constructed instance of the Multilayer Local Hiding problem. Let S^* be an exact cover of U. For every $S_i \in S^*$ we connect \widehat{v} to every $u_j \in S_i$ in layer α_i . This way, \widehat{v} becomes connected to all 3k contacts from U, since all the sets in S^* are pairwise disjoint. For every $S_i \notin S^*$ we connect \widehat{v} to two nodes from W in layer α_i (since there are m-k such layers, we can connect \widehat{v} to all 2(m-k) contacts from W this way).

To complete the proof we have to show that if there exists a solution to the constructed instance of the Multilayer Local Hiding problem, then there also exists a solution to the given instance of the Exact 3-Set Cover problem. Let x be the number of layers from $\{\alpha_1,\ldots,\alpha_m\}$ in which \widehat{v} has at most two neighbors, and let m-x be the number of layers from $\{\alpha_1, \dots, \alpha_m\}$ where \hat{v} has exactly three neighbors. Since \hat{v} has to be connected to all 3k + 2(m - k) contacts, we have $2x + 3(m - x) \ge 3k + 2(m - k)$, which gives us $x \leq m - k$. However, since \widehat{v} can connect to nodes from W in layer α_i if and only if it connects to at most two nodes in α_i , we also have $2x \geq 2(m-k)$. Hence, we have x=m-k, i.e., \hat{v} is connected with all nodes from W in m-k layers from $\{\alpha_1, \ldots, \alpha_m\}$. Therefore, in the remaining k layers from $\{\alpha_1, \ldots, \alpha_m\}$, the evader \widehat{v} has to connect to all 3knodes from U. Since the evader cannot connect to more than three nodes in any layer α_i , all these sets of neighbors from U have to be disjoint, thus forming the solution to the given instance of the Exact 3-Set Cover problem. This concludes the proof.

Theorem 4. The problem of Multilayer Local Hiding is NP-

complete given the closeness centrality measure.

Proof. The problem is trivially in NP, since after the addition of a given A^* the closeness centrality rankings for all layers can be computed in polynomial time.

Next, we prove that the problem is NP-hard. To this end, we show a reduction from the NP-complete problem of Exact 3-Set Cover. The decision version of this problem is defined by a set of subsets $S = \{S_1, \ldots, S_m\}$ of universe $U = \{u_1, \ldots, u_{3k}\}$, such that $\forall_i |S_i| = 3$. The goal is to determine whether there exist k pairwise disjoint elements of S the sum of which equals U.

Given an instance of the problem of *Exact 3-Set Cover*, let us construct a multilayer network, $M = (V_L, E_L, V', L)$, as follows (Figure 4 depicts an instance of this network):

- The set of nodes V': For every $u_i \in U$ we create a node u_i . In addition, we create the nodes $w_1, \ldots, w_{2(m-k)}$ and $a_1, \ldots, a_{2(m-k)}$. Finally, we create the evader node \widehat{v} and 5 nodes c_1, \ldots, c_5 . We will denote the set of all nodes a_i by A, the set of all nodes c_i by C, the set of all nodes u_i by U, and the set of all nodes w_i by W.
- The set of layers L: For every $S_i \in S$ we add a layer α_i .
- The set of occurrences of nodes in layers V_L : Node $u_j \in U$ appears in layer α_i if and only if $u_j \in S_i$. The evader \widehat{v} , as well as all nodes in A, C, and W, appear in all layers.
- The set of edges E_L : In all layers we connect every node w_i with the node a_i , and we create edges $(c_1, c_2), (c_1, c_3), (c_1, c_4), (c_4, c_5)$.

Now, consider the following instance of the problem of Multilayer Local Hiding, $(M, \widehat{v}, F, c, (d^{\alpha})_{\alpha \in L})$, where:

- M is the multilayer network we just constructed;
- \hat{v} is the evader:
- $F = U \cup W$ is the set of contacts;
- c is the closeness centrality measure;
- $d^{\alpha_i} = 1$ for every $\alpha_i \in L$.

Next, let us consider what are the sets of edges that can be added between the evader \widehat{v} and the contacts F in each layer, so that the evader is hidden. Notice that closeness centrality

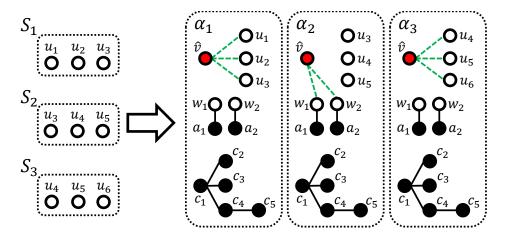


Figure 4: An illustration of the network used in the proof of Theorem 4. The red node represents the evader, while white the nodes represent the contacts. Dashed (green) edges represent the solution to this problem instance.

of the node c_1 is $3\frac{1}{2}$ and it is not affected by the edges added to \widehat{v} . Assume that we connect node \widehat{v} with x nodes from U and y nodes from W. We then have the following (for easier comparison we express the centrality values as fractions with the common denominator 6):

- $c_{clos}(\widehat{v}) = x + \frac{3y}{2} = \frac{6x + 9y}{6};$
- $c_{clos}(w_i) = \frac{x}{2} + \frac{5y}{6} + \frac{7}{6} = \frac{3x+5y+7}{6}$ if $w_i \in N(\widehat{v})$;
- $c_{clos}(c_1) = \frac{7}{2} = \frac{21}{6}$;

No other node can have greater closeness centrality than \widehat{v} . We can connect \widehat{v} with at most two of any of the contacts, as node c_1 will still have greater closeness centrality. If we want to connect \widehat{v} with three contacts, these contacts have to be nodes from U. If x+y=3 and y>0, or if x+y>3, then the closeness centrality of \widehat{v} is the highest in the network, meaning that \widehat{v} is not hidden.

Now we will show that if there exists a solution to the given instance of the Exact 3-Set Cover problem, then there also exists a solution to the constructed instance of the Multilayer Local Hiding problem. Let S^* be an exact cover of U. For every $S_i \in S^*$ we connect \widehat{v} to every $u_j \in S_i$ in layer α_i . This way, \widehat{v} becomes connected to all 3k contacts from U, since all the sets in S^* are pairwise disjoint. For every $S_i \notin S^*$ we connect \widehat{v} to two nodes from W in layer α_i (since there are m-k such layers, we can connect \widehat{v} to all 2(m-k) contacts from W this way).

To complete the proof, we have to show that if there exists a solution A^* to the constructed instance of the Multilayer Local Hiding problem, then there also exists a solution to the given instance of the Exact 3-Set Cover problem. Let z be the number of layers from $\{\alpha_1,\ldots,\alpha_m\}$ where \widehat{v} has at most two neighbors, and let z-x be the number of layers from $\{\alpha_1,\ldots,\alpha_m\}$ where \widehat{v} has exactly three neighbors. Since we have to connect \widehat{v} to all 3k+2(m-k) contacts, we have $2z+3(m-z)\geq 3k+2(m-k)$, which gives us $z\leq m-k$. However, since \widehat{v} can connect to nodes from W in layer α_i if and only if it connects to at most two nodes in α_i , we also have $2z\geq 2(m-k)$. Hence, we have z=m-k, i.e., \widehat{v} connects to all nodes from W in m-k layers from $\{\alpha_1,\ldots,\alpha_m\}$.

Therefore, in the remaining k layers from $\{\alpha_1, \ldots, \alpha_m\}$, the evader \widehat{v} has to connect with all 3k nodes from U. Since the evader cannot connect to more than three nodes in any layer α_i , all these sets of neighbors from U have to be disjoint, thus forming a solution to the given instance of the Exact 3-Set Cover problem. This concludes the proof.

2 Simulation Results

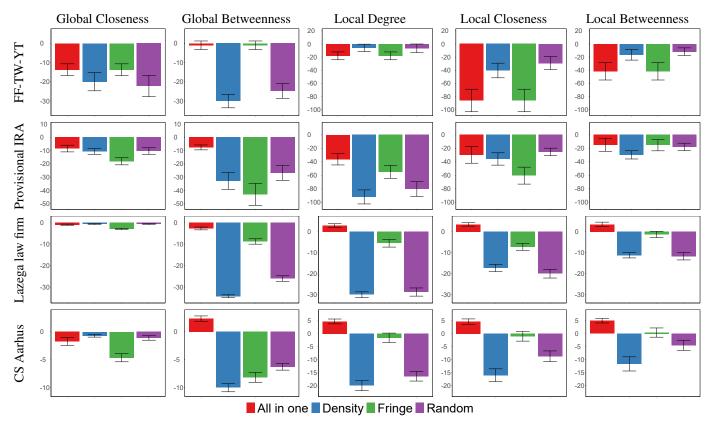


Figure 5: Given different centrality measures and different networks, the figure depicts the average change in centrality ranking of 10 different evaders as a result of execution of different hiding heuristics. For the randomly generate networks the experiment is repeated 100 times, with a new network generated each time. Error bars represent 95% confidence intervals.