

Eric Buras Thesis: Methodology

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1 Graph Partitioning

In studying 'small world' networks proposed by Watts and Strogatz [7] Fan Chung and Linyuan Lu propose an algorithm that separates a graph into a locally connected component and a teleportation component. This essentially breaks a graph into a group of edges between highly connected nodes with many paths between them, and the remainder of the edges between far sparsely connected nodes. Given integers $k \geq 2$ and $l \geq 2$, a (k, l) locally connected graph will have at least l paths connecting any given two nodes with distinct edges in each path. The length of each path can be at most k edges for this pair. A grid network can be described locally with $k = 3$ and $l = 3$, and is a good example of how a planar graph is connected. I set these values for k and l for the remainder of the paper. Given graph, G , its maximum k, l -locally connected subgraph is the union of all k, l -locally connected subgraphs within the entire graph. It is important that this maximum is unique, and can be found through an iterative edge deletion algorithm [3]. Search through all edges in the graph, and remove an edge if it does not have at least l edge-disjoint paths of length less than or equal to k . Repeat this cycle until no edges can be removed. Chung and Lu prove that this algorithm succeeds regardless of the order of edges removed [3].

1.1 Partitioning Algorithm

Graph G

$P = \text{copy}(G)$

While: $\text{Deleted_edges} == \text{True}$:

$\text{Deleted_edges} = \text{False}$

 For edge in $P.\text{edges}$:

$(\text{start_node}, \text{end_node}) = \text{edge}$

 Search through paths of length $i = 2 : k$ from start_node to end_node

$\text{count} = \text{number of edge-disjoint paths}$

 if $\text{count} \leq l$:

$P.\text{remove}(\text{edge})$

$\text{Deleted_edges} = \text{True}$

P is the maximum k, l -locally connected subgraph of G .



(a) G , grid with random edges (b) P , max (3,3)-l. c. subgraph of G

Figure 1: Partitioning algorithm results in planar locally connected subgraph

1.2 NetworkX Library and My Additions

There is an open source Python library for graph theory and computation called NetworkX written by Hagberg, Schult, and Swart from Los Alamos National Lab. I use many of their functions for reading through edgelist, computing node degrees, converting graphs to Laplacian matrices, etc which are incredibly useful for simple graph work [5]. Included in this package is a function for finding the locally connected subgraph of a graph based upon the work of Chung-Lu above (cite?). Throughout much of the course of my work I used this function to partition my graphs. However for graphs with many edges, this function adds a huge time complexity overhead because it utilizes a shortest path algorithm (cite Dijkstra?) to test each edge's connectivity. This algorithm has similar complexity for any given k, l connected subgraphs, however I only care about $k, l = 3$. Thus I wrote an optimized code that simply searches through all potential paths of length 2 and 3 in the graph. This requires much less work than running a shortest path algorithm several thousand times. In the process, and after much debugging and testing, I think that the established NetworkX function has some errors. I now only use my simplified code which speeds up the overall algorithm greatly. Results for partitioning timing are included in the Results section. I hope to work more on my code and submit it as an open-source contribution to the NetworkX package. The established function for partitioning a graph is still important, however, and I hope to work further to find the errors in the function.

2 Laplacian Solver

I have partitioned a graph into its locally connected subgraph, P , and the graph of the teleportation edges, T . These subgraphs can be converted to Laplacian form with P_L matrix of connections and degree information for the locally connected part, and T_L , similar for the teleportation part. With a minor diagonal operation on T_L , we have $L = P_L + T_L$ where L is the Laplacian for the entire graph. To solve a Laplacian linear system $Lx = b$ we now solve the

two subgraph Laplacians and use linear algebra.

2.1 Linear Algebra: Woodbury Matrix Identity

I utilize the Woodbury matrix Identity:

$$(A + UCV)^{-1} = A^{-1} - A^{-1}U(C^{-1} + VA^{-1}U)^{-1}VA^{-1}$$

with A replaced by P_L , U and V component matrices of the SVD of T_L , and C replaced by a diagonal of the singular values of T_L . For a class of graphs we will assume that P_L is very large and sparse, and T_L is very sparse and low rank. Here is a breakdown of how I solve the Laplacian linear system:

$$\begin{aligned} Lx &= b \\ x &= L^{-1}b \\ x &= (P_L + T_L)^{-1}b \\ x &= (P_L + USV)^{-1}b \\ x &= (P_L^{-1} - P_L^{-1}U(S^{-1} + VP_L^{-1}U)^{-1}VP_L^{-1})b \\ x &= P_L^{-1}b - P_L^{-1}U(S^{-1} + VP_L^{-1}U)^{-1}VP_L^{-1}b \end{aligned}$$

2.2 Algebraic Multigrid of Locally Connected Subgraph

The locally connected subgraph is planar, meaning it can be drawn on a piece of paper without any edges crossing (proof it is planar?). Using work beginning with Gary Miller [6], we know that an Algebraic Multigrid solver is optimal for this planar graph laplacian matrix as the solution space is split into multiple cycles of coarsened solving [2]. Previous approaches to using multigrid (LAMG, CMG, Cascadic) to solve Laplacian linear systems do not have a systematic method of graph coarsening. They are based on heuristics for identifying which edges to keep in the multiple levels. Whereas these algorithms are prone to losing edge information in the multiple coarsening cycles, my algorithm runs multigrid only on the planar portion, preserving correct edge information in the coarse levels. (do i need to cite?) There are many multigrid solves in this algorithm, and it is important to optimize performance. Thus I use the Portable, Extensible Toolkit for Scientific Computation (PETSc) and its python library petsc4py to run multigrid solves [1, 4]

2.3 Low Rank SVD of Teleportation Subgraph

The Woodbury matrix identity requires use of the singular value decomposition for the teleportation laplacian T_L . For graphs I am interested in, the number of edges in the Teleportation subgraph is very small relative to the size of the

original graph. This causes the laplacian matrix of teleportation subgraph, T_L , to have very low rank structure. Currently I am taking the full-rank SVD of T_L and removing the columns of U and rows of V that correspond to negligible singular values. Given $n \times n$ matrix T_L with rank r , we compute $USV = T_L$ where T_L has r non-negligible singular values. Thus U is tall-skinny $n \times r$, S is an $r \times r$ diagonal matrix of the non-negligible singular values, and V is short-fat $r \times n$. The full rank SVD has $O(n^3)$ complexity and dominates the complexity of the entire method. However, in future work I can take the low rank singular value decomposition (cite?) to solve this small portion which has $O(r^2n)$ complexity. This change will be very valuable in solving many-node networks.

3 Model Complexity

3.1 Graph Splitting

The small-world networks that Watts-Strogatz and Chung-Lu worked with roughly follow a power law degree distribution where the proportion of nodes with d degree scales with $d^{-\gamma}$ usually with $2 < \gamma < 3$ [3, 7]. In lay terms, there are less and less nodes with increasing degree. This is similar to an exponential distribution, however there is a much longer and fatter tail (cite something). Given probability density function of the degree distribution: $P(d)$, we can compute the expected degree in a sequence $E[d]$ with $\zeta(x)$, the Riemann-zeta function:

$$P(d) = \frac{d^{-\gamma}}{\zeta(\gamma)}, \zeta(s) = \sum_{n=1}^{\infty} \frac{1}{n^s}$$

$$E[d] = \sum_{d=1}^{\infty} d \frac{d^{-\gamma}}{\zeta(\gamma)}$$

$$E[d] = \frac{\zeta(\gamma - 1)}{\zeta(\gamma)}$$

For now, let's assume our degree sequence follows this distribution. To partition the graph using Chung-Lu for $k = 3$ and $l = 3$, for each node we must search through all paths of lengths 1, 2, and 3 away from the node. We only continue if path of length 1 exists. If so, we take the expected value of the degree sequence and raise it to the second power to give number of paths of length 2. We do it similarly for the third power. This gives us expected number of paths: $(E[d])^2 + (E[d])^3$. Then it is simple to count the number of edge-disjoint paths. If there are two or less edge-disjoint paths, the edge (path length 1) is removed. For a graph with m edges, this requires $m * ((E[d])^3)$ searches for one iteration of the cycle. We continue iterating this cycle until no edges can be removed. I do not have a bound on the number of iterations required to remove

all teleportation edges, however in experiments with real-world graphs, it seems they require two iterations at most (see results).

4 Linear Algebra and Solves

After splitting the entire graph into locally-connected subgraph and teleportation subgraph, we must count the number of floating point operations (FLOPs) for each operation in the method. Listed are the operations with flop count for $n \times n$ matrices P_L and rank- r T_L , $n \times r$ matrix U , $r \times r$ matrix S , $r \times n$ matrix V , and $n \times 1$ vector, b :

Operation	O(FLOPs)
$USV = T_L$	$O(n^3)$
S^{-1}	$O(r)$
$y = P_L^{-1}b$ (MG)	$O(n)$
$y_1 = Vy$	$O(rn)$
$Q = P_L^{-1}U$ (r MG solves)	$O(rn)$
$Q_1 = VQ$	$O(r^2n)$
$Q_2 = S^{-1} + Q_1$	$O(r^2)$
$y_2 = Q_2^{-1}y_1$	$O(r^3)$
$y_3 = Uy_2$	$O(rn)$
$y_4 = P_L^{-1}y_3$ (MG)	$O(n)$
$x = y - y_4$	$O(n)$

In summary: given $n \times n$ graph Laplacian matrix and rank- r teleportation matrix, the method is $O(n^3)$, however with work to implement the low rank SVD, it is $O(r^3 + r^2n)$. It is clear that the complexity of the solve depend on r , the rank of the teleportation matrix T_L . We will show in the results section how the theoretical complexity of the algorithm compares to the calculated timings for the graph partitioning and each operation in the linear system solve.

References

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