

Towards Analysis of Information Content in Dynamic Networks*

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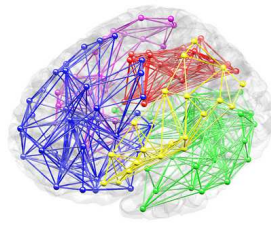
Dedicated to P. Flajolet and **D. E. Knuth**

*Joint work with Y. Choi, A. Grama, T. Luczak, A. Magner, and J. Sreedharan

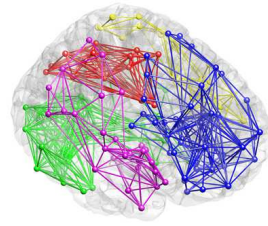
Outline

1. [Dynamic Networks: Motivation and Challenges](#)
2. Models of Dynamic Networks
3. Structural Compression
 - Structural Entropy vs Graph Entropy
 - Preferential Attachment Graphs: Algorithms and Analysis
 - Duplication Model (preliminary results)
4. **TIMES: Temporal Information Maximally Extracted from Structure**
 - Problem Formulation
 - Precision vs Density Optimal Curve
 - Peeling Algorithm
5. Application

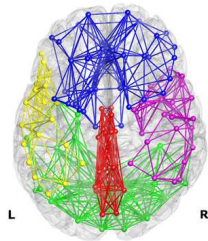
Dynamic Networks



left lateral view



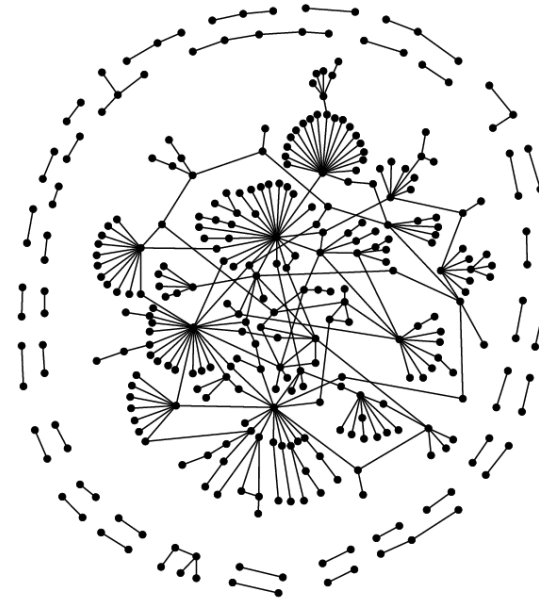
right lateral view



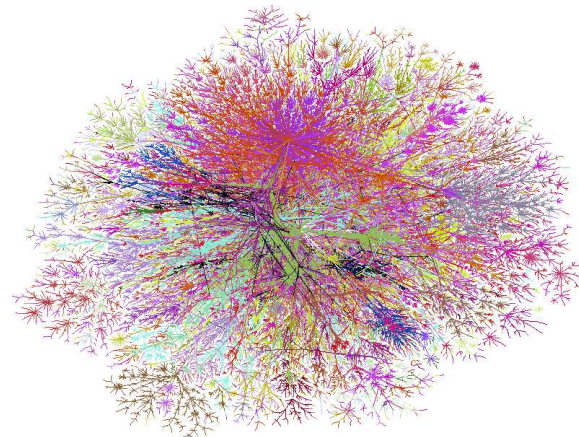
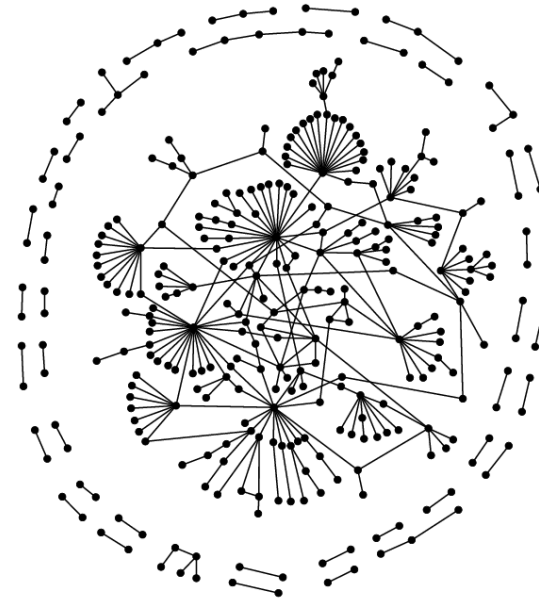
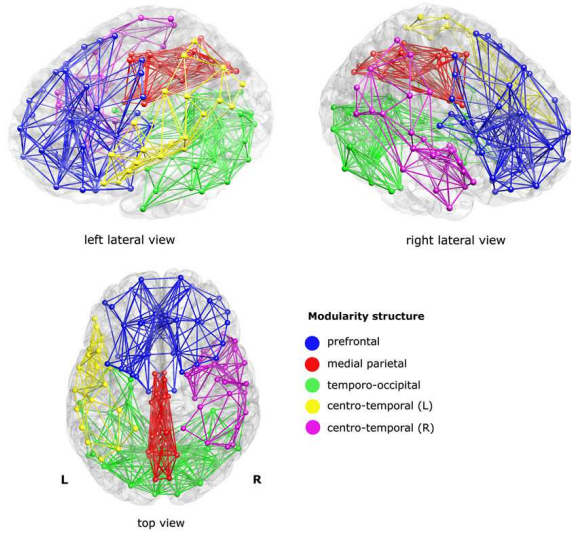
top view

Modularity structure

- prefrontal
- medial parietal
- temporo-occipital
- centro-temporal (L)
- centro-temporal (R)



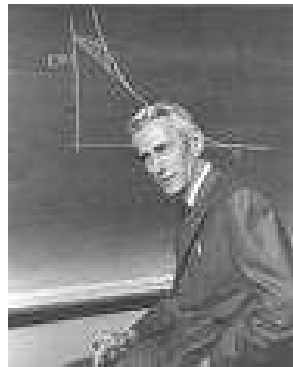
Dynamic Networks



Dynamic Network Challenges

- **Inferring underlying dynamic processes** governing network evolution.
- Determine **minimum # bits to describe dynamic networks**.
- **Infer spatio-temporal properties** (e.g., node arrivals, network features including modularity, centrality, and clustering coefficient).
- Derive **control strategies** that optimize given objectives.
- Predict **long term forward evolution** of the network state

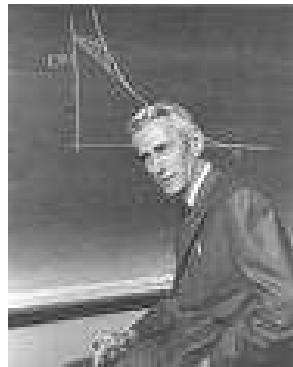
Goal: **Fundamental limits** and **efficient algorithms** that achieves these limits.



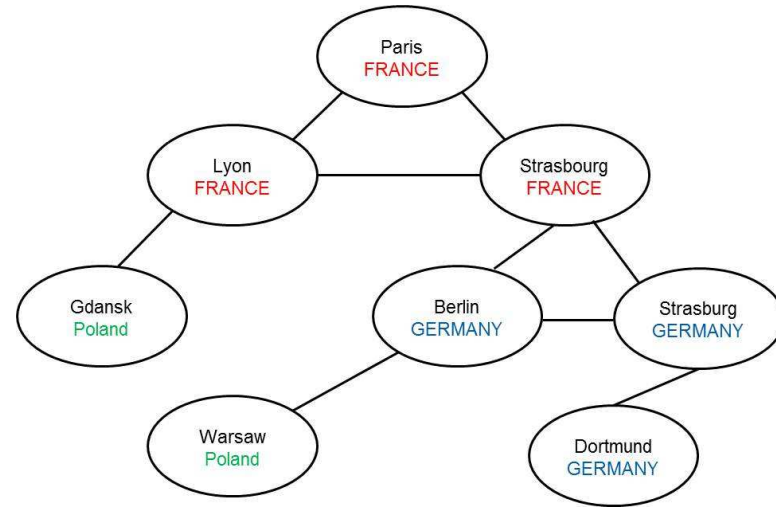
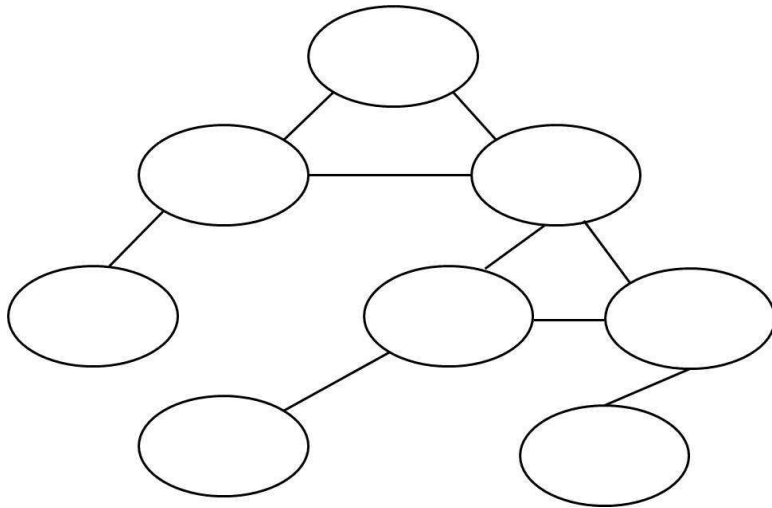
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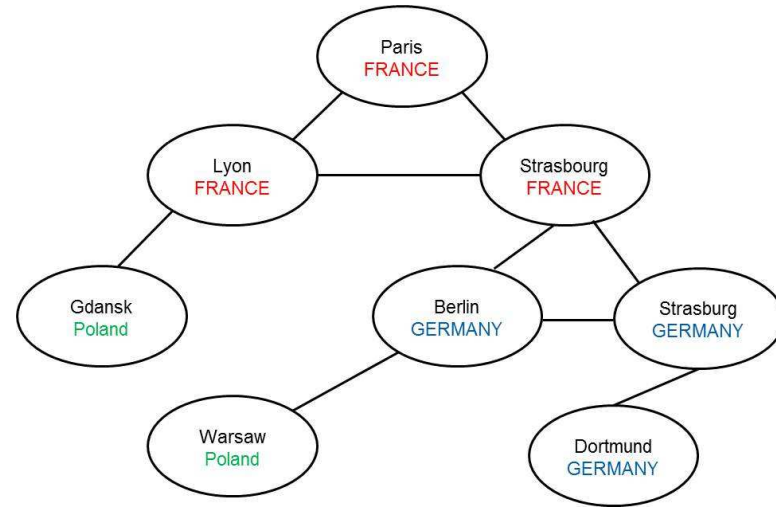
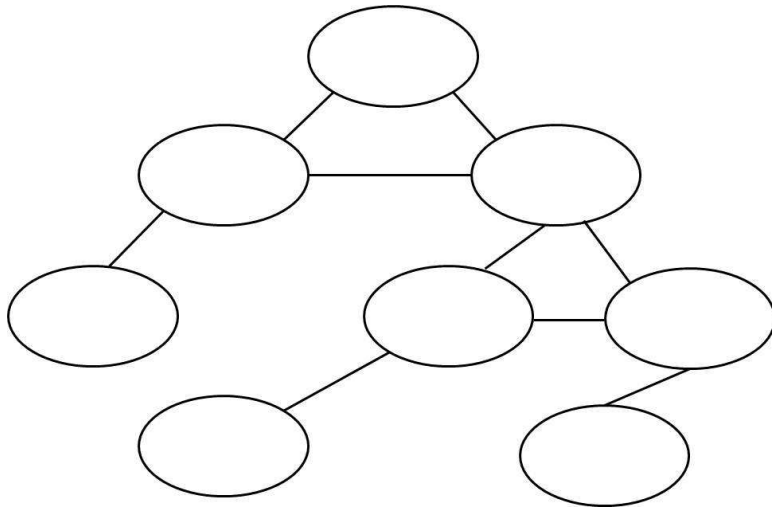


Motivation: Aim#1: Structural Compression



How many **bits** are required to describe the **unlabeled graph**, and how many **additional bits** one needs to represent the **correlated labels**?

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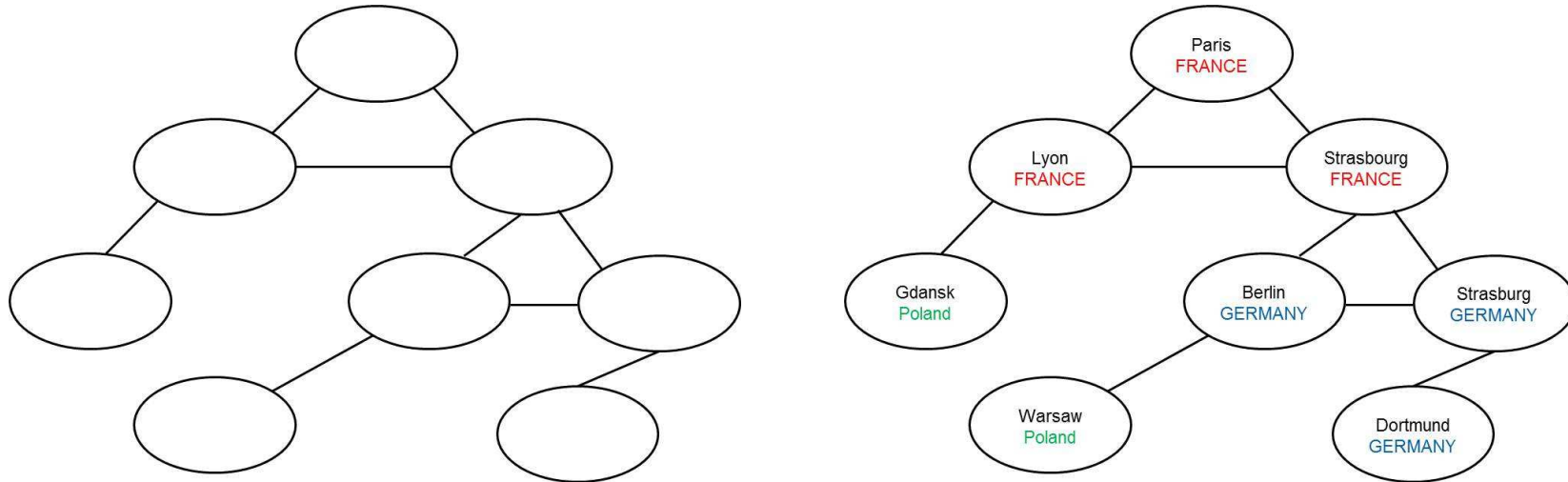


How many **bits** are required to describe the **unlabeled graph**, and how many **additional bits** one needs to represent the **correlated labels**?

One snapshot versus **many snapshots** of a dynamic graph.

Multimodal and **mixed** dynamic networks.

Motivation: Aim#1: Structural Compression



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One snapshot versus **many snapshots** of a dynamic graph.

Multimodal and **mixed** dynamic networks.

F. Brooks, jr. (JACM, 2003, “**Three Great Challenges . . .**”):



“We have **no theory** that gives us a metric for the **Information** embodied in **structure** . . . this is the most **fundamental gap** in the theoretical underpinning of **Information** and computer science”.

Outline Update

1. Dynamic Networks: Motivation and Challenges

Goal: efficient algorithms to infer properties and to control and predict network evolution

2. Models of Dynamic Networks

3. Structural Compression

Three Graph Models

Erdős-Rényi Model $G(n, p)$:

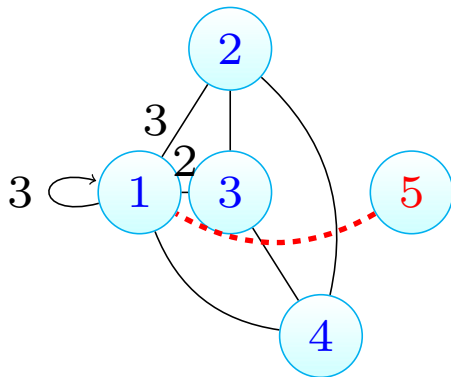
Every pair of nodes receives an edge independently with probability p .
If $G(n, p)$ has k edges, then

$$P(G) = p^k (1 - p)^{\binom{n}{2} - k}.$$

Preferential Attachment Graph Model $PA(n, m)$:

1: Vertex 1 arrives and has m self-edges.

2: $1 < t \leq n$: Vertex t makes m choices of connections, with probability of a vertex choice proportional to vertex current degree.



$$\Pr[t \rightarrow v | G_{t-1}] = \frac{\text{deg}_{t-1}(v)}{2m(t-1)}.$$

v	$\text{deg}_4(v)$
1	9
2	5
3	4
4	3

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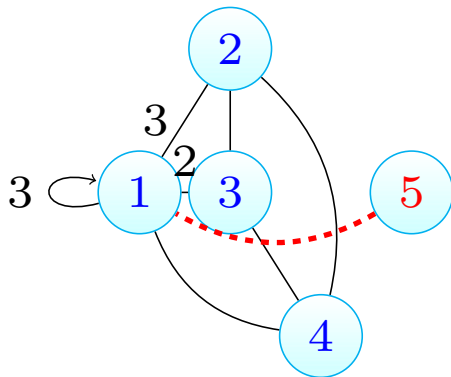
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Duplication Model $DM(p)$:

In this model a new node v copies/connects with probability p nodes in the neighbor of a uniformly selected existing node.

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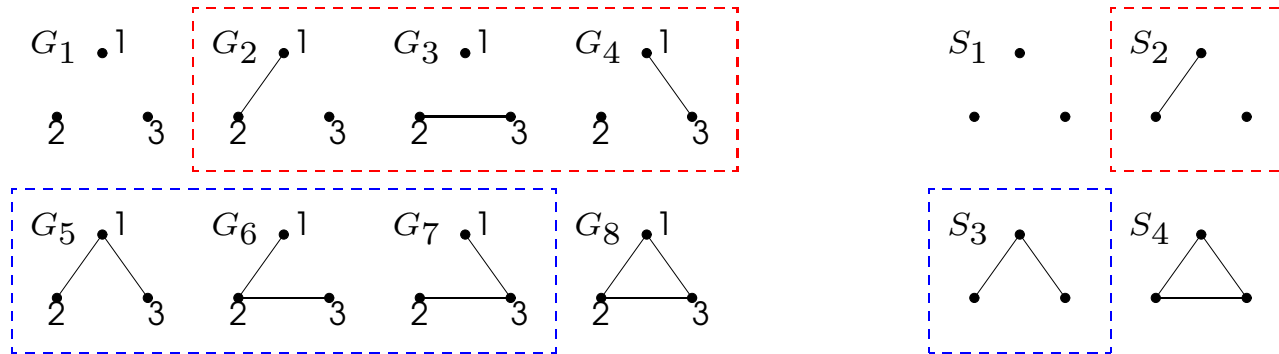
Erdős-Rényi, preferential attachment, duplication

3. Structural Compression

- Preferential Attachment Graphs
- Duplication Model

Graphs vs Structure

A structure model S of a graph G is defined as an **unlabeled version** of G .



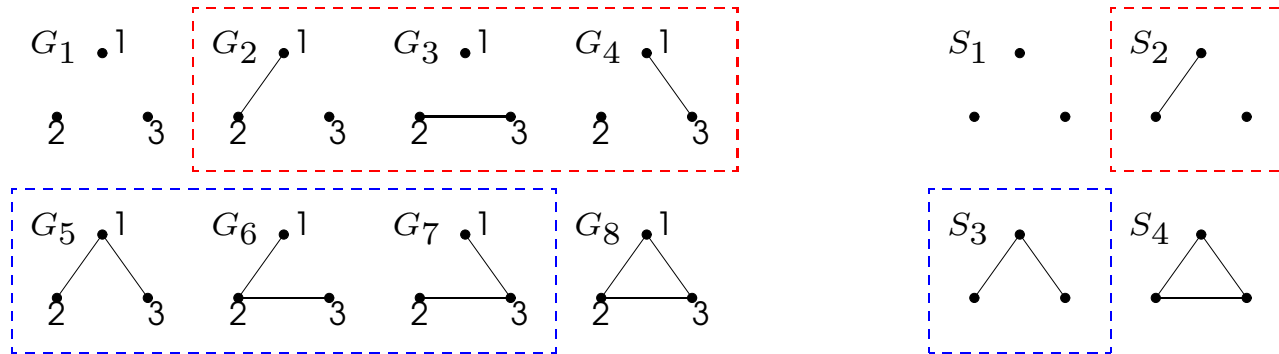
Graph Entropy vs **Structural Entropy**:

$$H(G) = \mathbb{E}[-\log P(G)] = - \sum_{G \in \mathcal{G}} P(G) \log P(G), \quad \text{graph entropy}$$

$$H(S(G)) = \mathbb{E}[-\log P(S)] = - \sum_{S \in \mathcal{S}} P(S) \log P(S) \quad \text{structural entropy}$$

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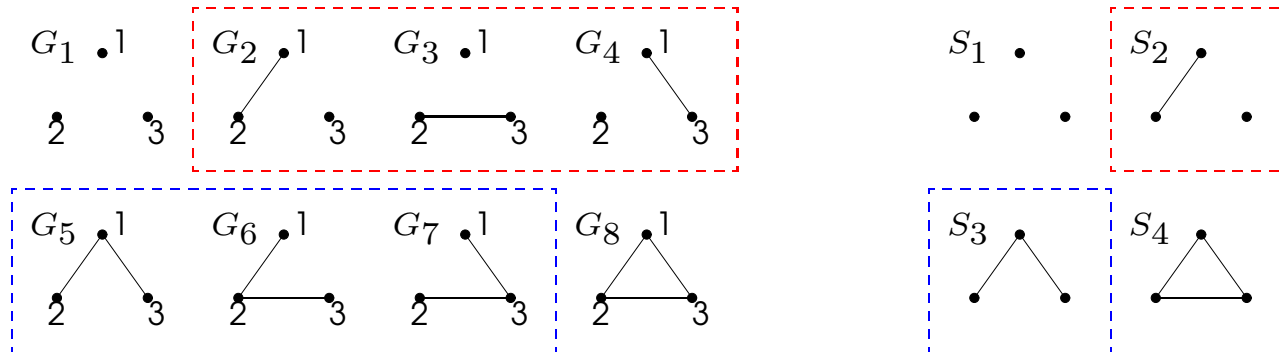
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How $H(G)$ and $H(S)$ are related?

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How $H(G)$ and $H(S)$ are related?

Most papers deal with algorithmic issues of **labeled graph compression**.

Provably optimal: Aldous & Ross, 2014, Anantharam & Delgosha, 2017, Suresh et al, 2015, (for trees Kieffer & Yang, 2005).

Symmetries, Admissibility, and Feasibility

Graph Automorphism: An automorphism of G is adjacency preserving permutation of vertices of G (i.e., a form of symmetry).

The collection $\text{Aut}(G)$ of all automorphism of G is called *the automorphism group* of G .

Set of feasible permutations $\Gamma(G)$:

$\sigma \in S_n$ such that $\sigma(G)$ has positive probability (of generation):

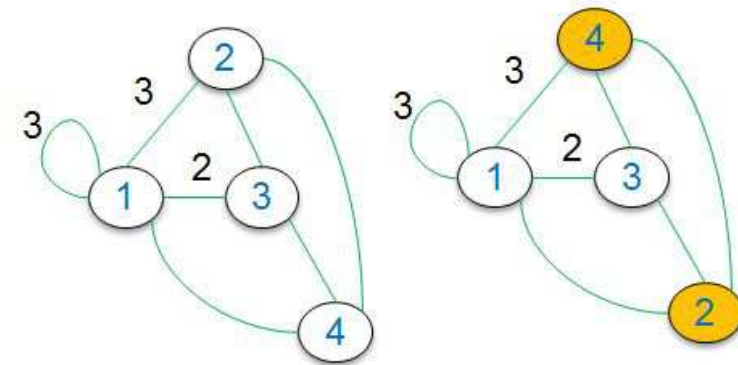
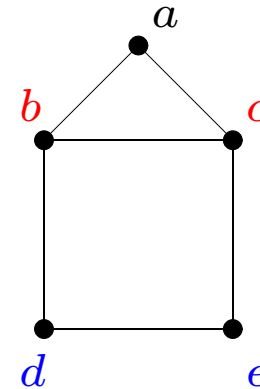
$\Gamma(G) \subseteq S_n$, where S_n is the set of all permutations.

Set of admissible graphs:

$$\text{Adm}(G) := \{\sigma(G) : \sigma \in \Gamma(G)\}.$$

Note that by orbit-stabilizer like property we have

$$|\text{Adm}(G)| = \frac{|\Gamma(G)|}{|\text{Aut}(G)|}.$$



$H(G)$ versus $H(S)$

Lemma 1. Assume that all *positive probability* labeled graphs $G(S)$ of the *same structure* $S(G)$ **have the same probability**. Then

$$H(G) = H(S) + \mathbb{E}[\log |\text{Adm}(G)|] = H(S) + \mathbb{E}[\log |\Gamma(G)|] - \mathbb{E}[\log |\text{Aut}(G)|].$$

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Proof. Consider the following implications

$$H(G) = H(G, S) = H(S) + H(G|S).$$

Under our *uniformity assumption* we have

$$P(G|S) = \frac{1}{|\text{Adm}(G)|} = \frac{|\text{Aut}(G)|}{|\Gamma(G)|},$$

hence $H(G|S) = \mathbb{E}[\log |\text{Adm}(G)|]$.

Remark. Lemma 1 does not hold for the *duplication model*.

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Erdős-Rényi, preferential attachment, duplication

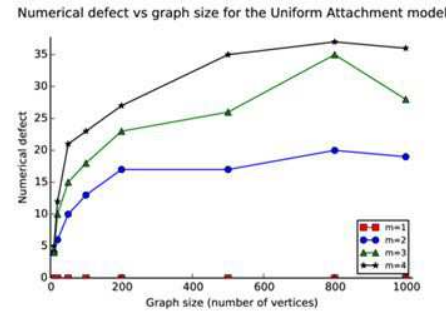
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Symmetry Behavior of $PA(n, m)$

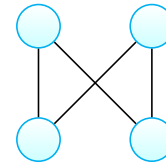
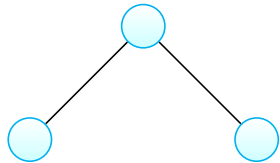
Theorem 1 (Symmetry behavior for $m = 1, 2$: Janson, Magnier, Kollias, W.S., EJC 2014). Consider $G \sim PA(n, m)$ for $m = 1$. Then

$$P(|\text{Aut}(G)| > \Omega(n)] \rightarrow 1$$



For $m = 2$, there is some $c > 0$ for which: $P(|\text{Aut}(G)| > 1) > c$.

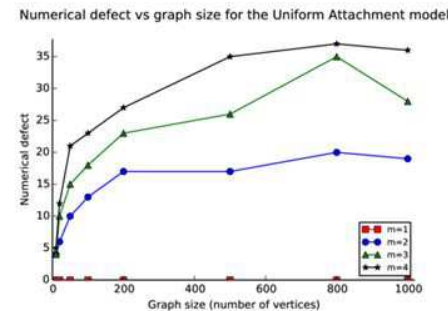
Proof: By counting certain subgraphs (Pólya urns + birthday paradox):



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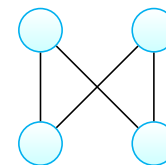
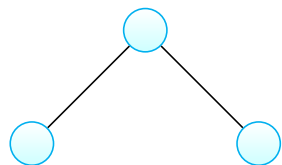
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Theorem 2 (Asymmetry for $m \geq 3$: Luczak, Magner, W.S., RSA 2019). Consider $G \sim PA(n, m)$ for $m \geq 3$. Then, for some fixed $\delta > 0$,

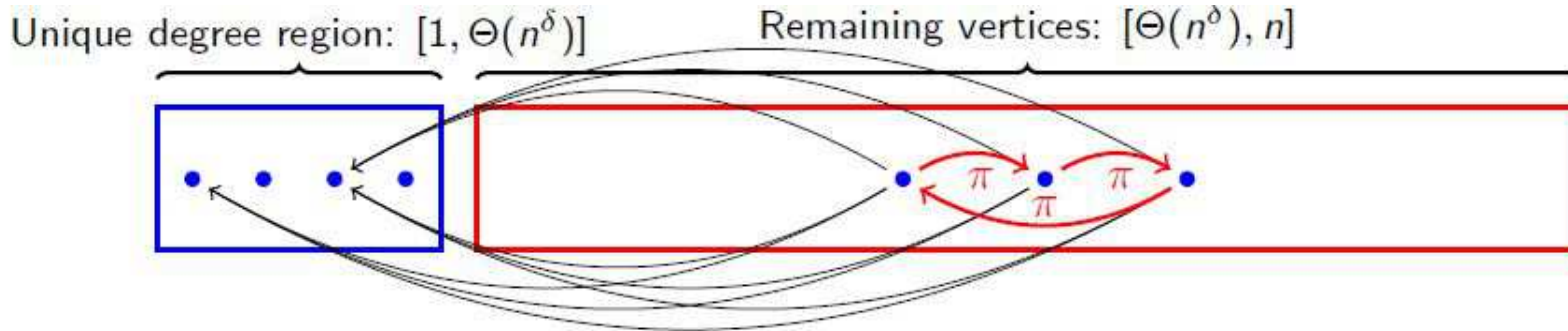
$$\Pr[|\text{Aut}(G)| > 1] = O(n^{-\delta}).$$

Proof of Asymmetry of $\text{PA}(n, m)$ for $m \geq 3$

Let $k = n^\delta$. Define two properties:

(A) No two vertices t_1, t_2 , where $k < t_1 < t_2$, are adjacent to the same m neighbors from the set $[t_1 - 1]$.

(B) The degree of every vertex $s \leq k$ is unique, that is, $\deg_n(s) \neq \deg_n(s')$, $s < k$ and $s' < n$.

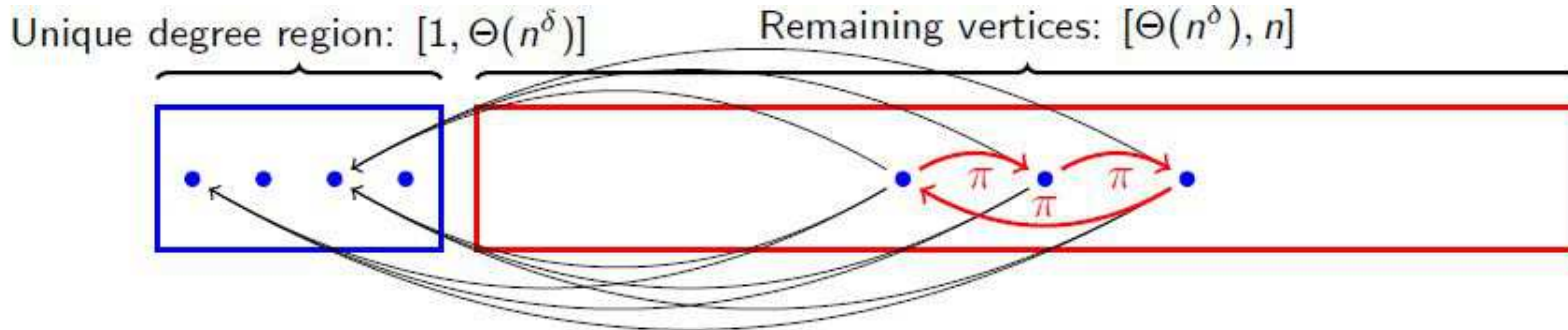


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Easy to see that if \mathfrak{A} and \mathfrak{B} hold, then $G_n(m) := \text{PA}(n, m)$ is asymmetric:

$$P(|\text{Aut}(G_n(m))| = 1) \geq P(G_n(m) \in \mathfrak{A} \cap \mathfrak{B}).$$

Indeed, let $G_n(m)$ satisfies \mathfrak{A} and \mathfrak{B} and $\sigma \in \text{Aut}(G_n(m))$ which is **not identity** of $\text{Aut}(G)$. Then:

- Let t_1 be **smallest vertex** such that $t_2 = \sigma(t_1) \neq t_1 > k$;
- By \mathfrak{B} for $s \in [k]$ we have $\sigma(s) = s$, that is, σ is **fixed** for $s < k$.
- By \mathfrak{A} , we know t_1 and t_2 have **different neighbourhoods** in $[k]$ with **fixed** σ .
- This **contradiction** show that σ is identity, so that $|\text{Aut}(G)| = 1$.

Property \mathfrak{A} holds with small probability

1. Observe that for $k < t_1 < t_2$ we have

$$P(G_n(m) \notin \mathfrak{A}) \leq \sum_{k < t_1 < t_2} \sum_{1 \leq r_1 \leq r_2 \dots \leq r_m < t_1} P(t_1, t_2 \text{ choose } r_1, \dots, r_m).$$

2. We now assume **uniform attachment** ($P(t \rightarrow v | G_{t-1}) = 1/t$). The

$$P(t_1, t_2 \text{ choose } r_1, \dots, r_m) = \frac{1}{t_1^m} \frac{1}{t_2^m}.$$

3. Now we proceed as follows:

$$\begin{aligned} P(G_n(m) \notin \mathfrak{A}) &\leq \sum_{k < t_1 < t_2} \sum_{1 \leq r_1 \leq r_2 \dots \leq r_m < t_1} \frac{1}{t_1^m} \frac{1}{t_2^m} \\ &\leq \sum_{t_1=k}^{\infty} \sum_{t_2=t_1}^{\infty} \binom{t_1}{m} \frac{1}{t_1^m} \frac{1}{t_2^m} \\ &\leq \sum_{t_1=k}^{\infty} \frac{1}{m!} \sum_{t_2=t_1}^{\infty} \frac{1}{t_2^m} \\ &\leq \sum_{t_1=k}^{\infty} \frac{1}{m!} \frac{1}{t_1^{m-1}} \leq \frac{1}{k^{m-2}} \rightarrow 0 \quad m \geq 3. \end{aligned}$$

Graph Entropy and Structural Entropy

Theorem 3 (Structural entropy; Luczak, Magner, W.S., 2019). Let $m \geq 3$ be fixed. Consider $G \sim \text{PA}(n, m)$. We have (see Sauerhoff, 2016)

$$H(G) = mn \log n + m(\log 2m - 1 - \log m! - A(m))n + o(n)$$

where $A(m) = \sum_{d=m}^{\infty} \frac{\log d}{(d+1)(d+2)}$. Furthermore:

$$\mathbb{E}[\log |\Gamma(G)|] = n \log n + O(n \log \log n) \quad \text{which implies}$$

$$H(S(G)) = H(G) - \mathbb{E}[\log |\Gamma(G)|] + o(n) = (m - 1)n \log n + O(n \log \log n),$$

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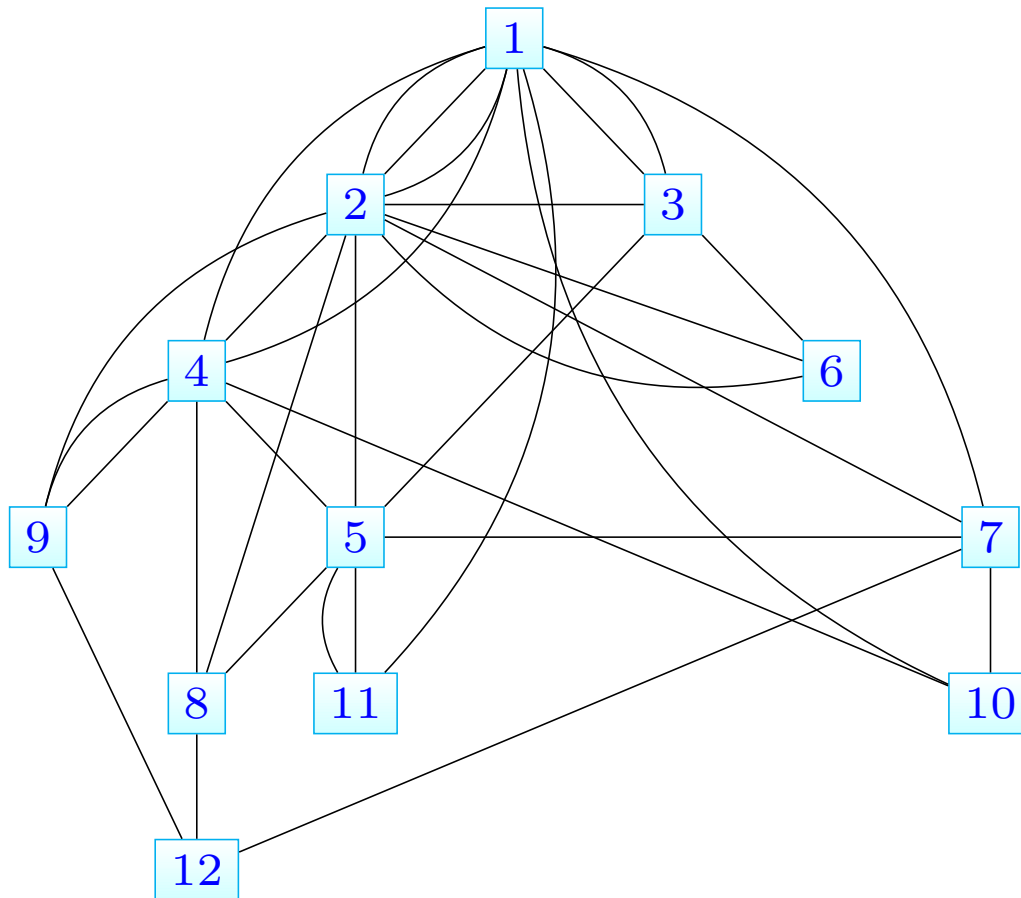
Proof. Observe that $H(G_n) = \sum_{t=1}^n H(v_{t+1}|G_t)$, and

$$H(v_{t+1}|G_t) = m \sum_{d=m}^t \mathbb{E}[N_{t,d}] p_{t,d} \log(1/p_{t,d})$$

where $\mathbb{E}[N_{t,d}(G)]$ denotes the expected number of vertices of degree d in the fixed graph G , and $p_{t,d} = \frac{d}{2mt}$. But

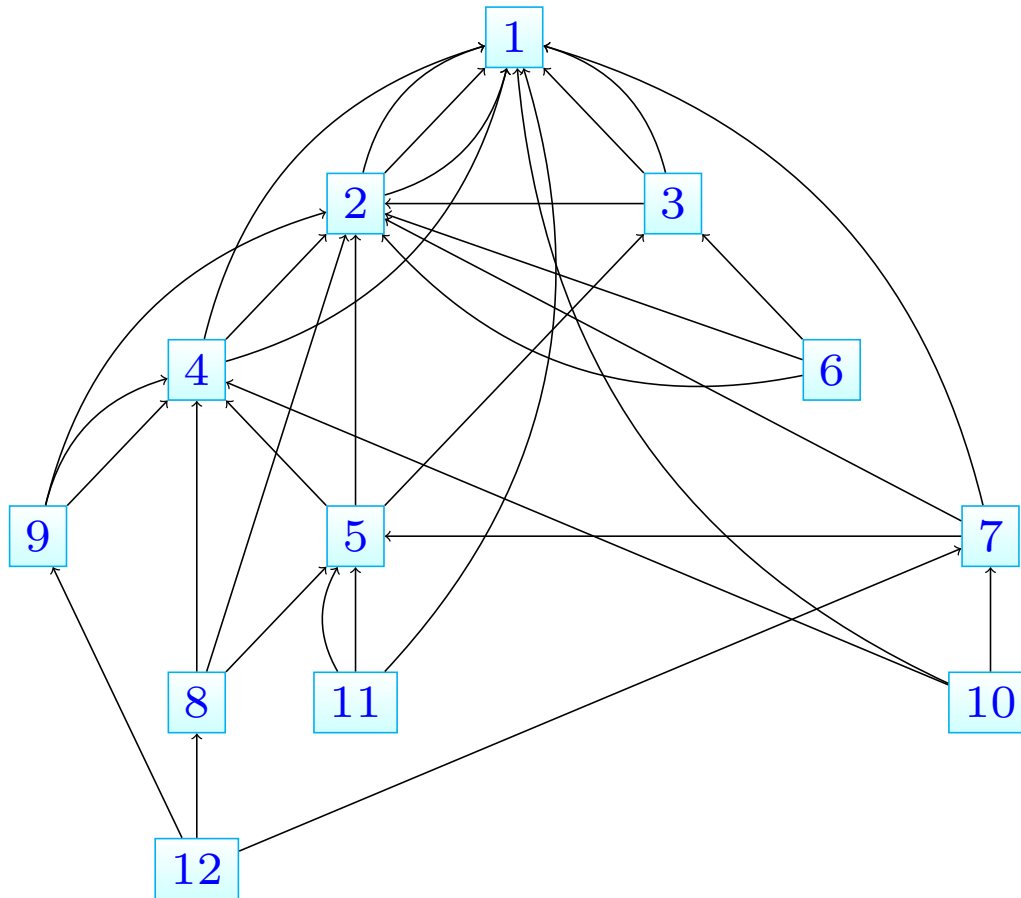
$$\left| \mathbb{E}[N_{t,d}] - \frac{2m(m+1)t}{d(d+1)(d+2)} \right| \leq C.$$

Structural Compression Algorithm



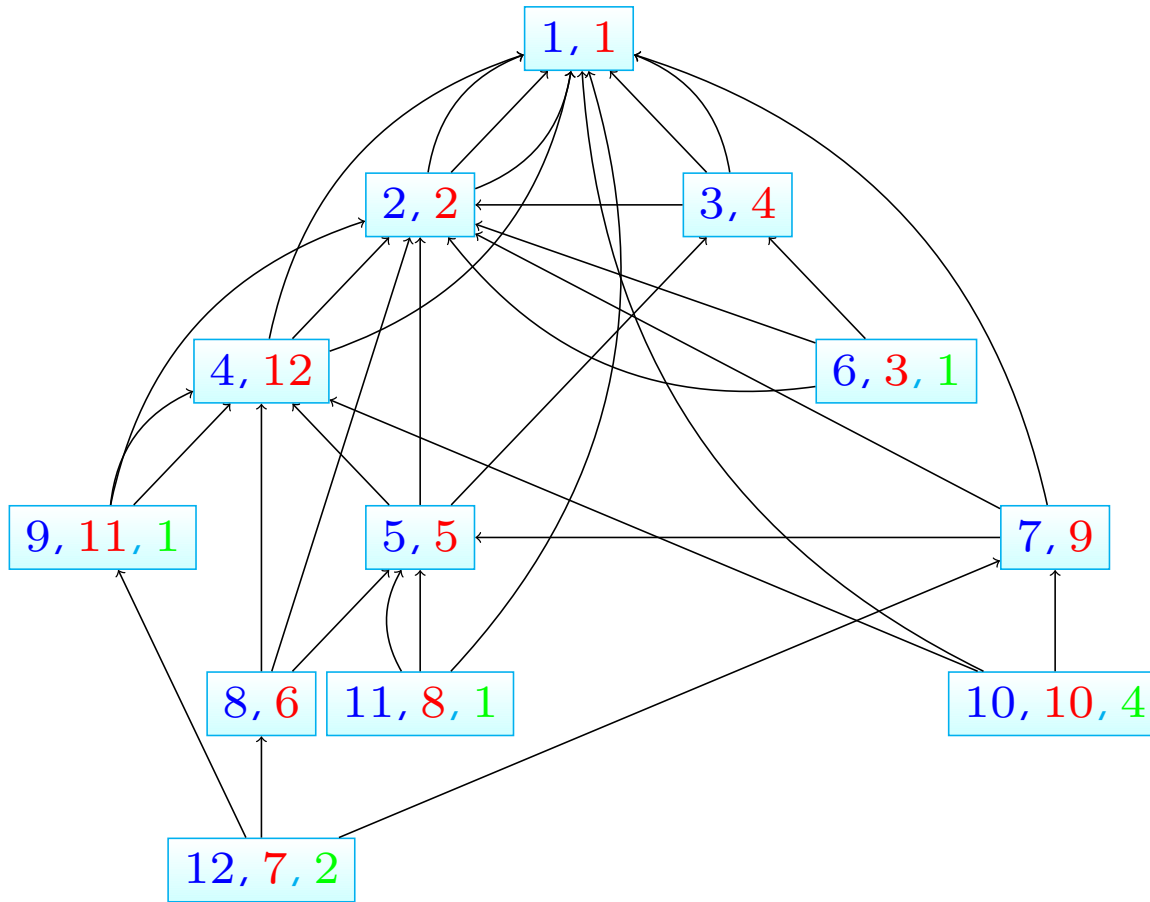
1. Recover $\text{DAG}(G)$ from the input graph.
2. Label nodes with **directed DFS** and **backtracking numbers** $B_j = \#$ of nodes to pop immediately after visiting node j .

Algorithm



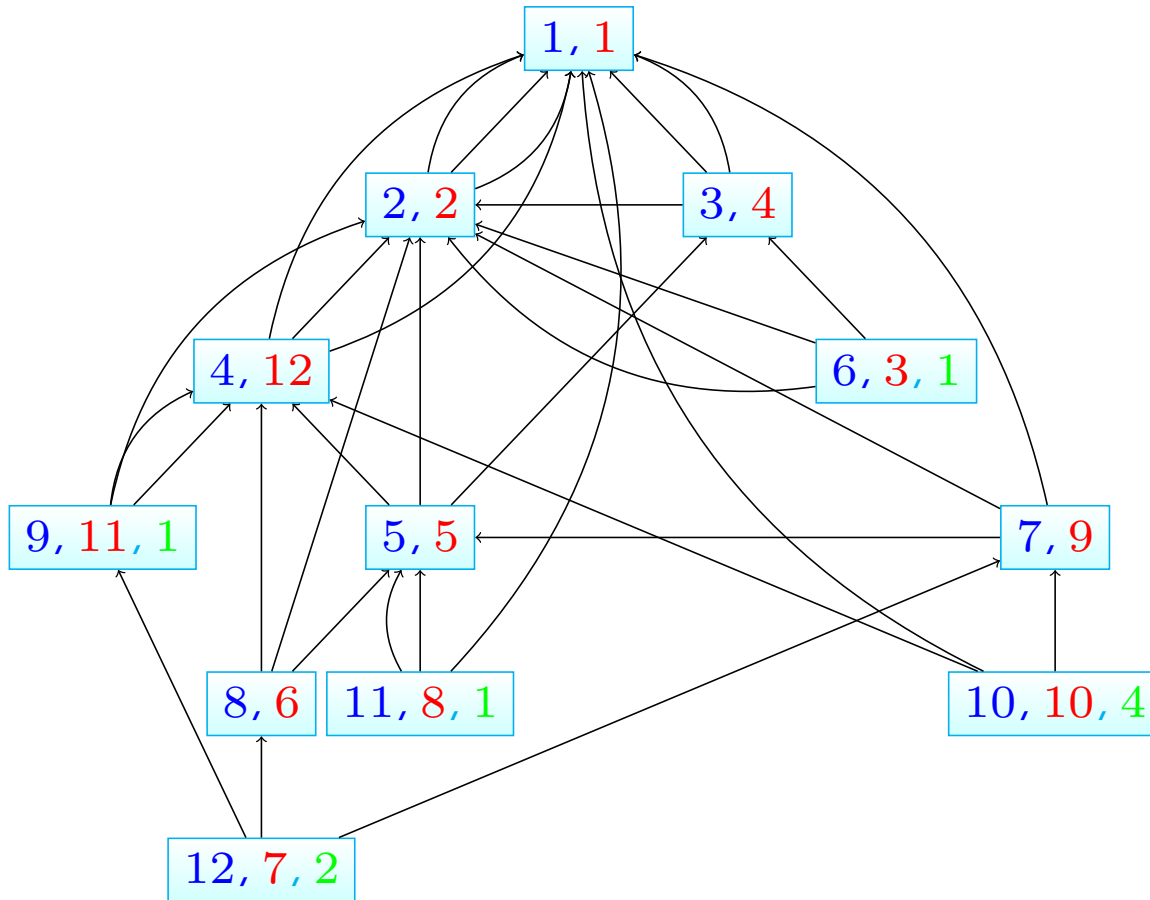
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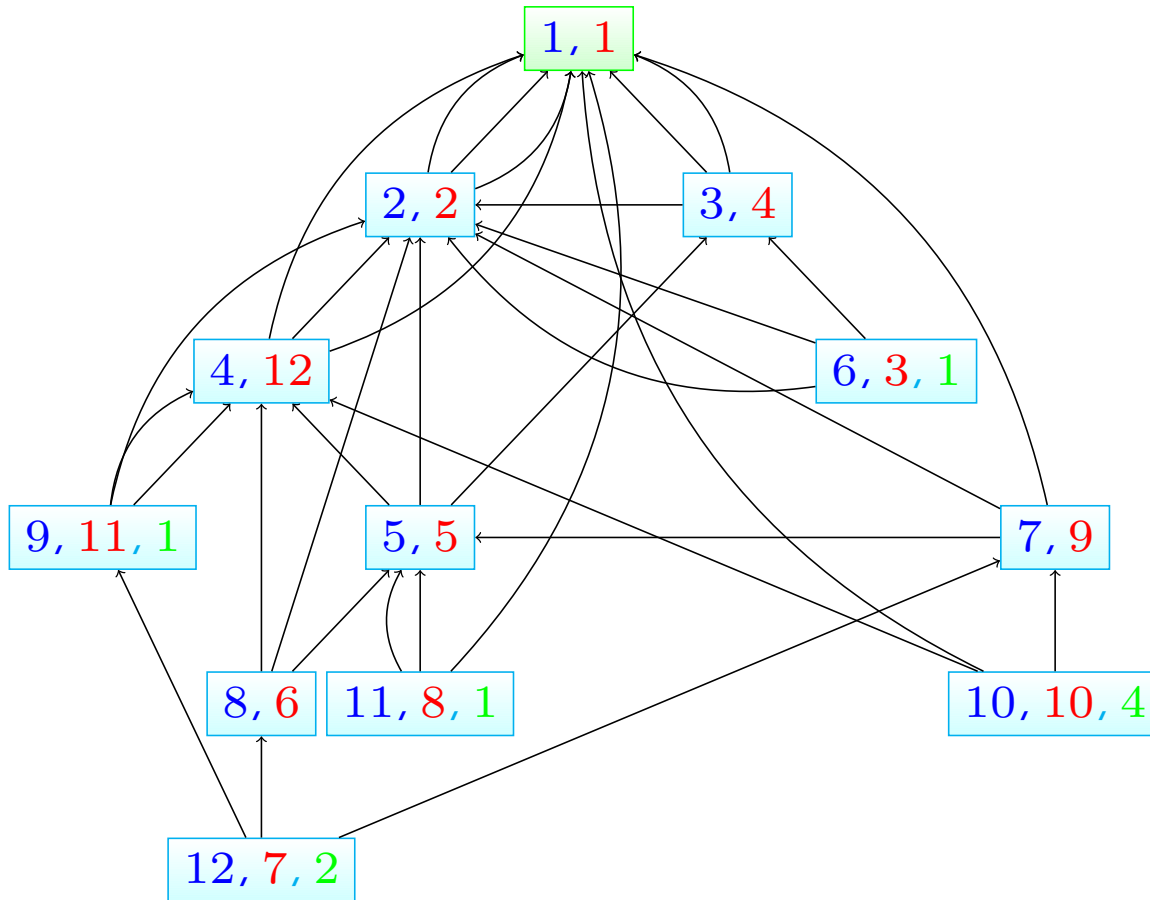
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Output: (Bookkeeping info)

1. Empirical distribution for backtracking B_j : $[\frac{7}{12}, \frac{3}{12}, \frac{1}{12}, \frac{0}{12}, \frac{1}{12}]$.
Construct Huffman code $C(x)$.
2. Conduct DFS again in the same order. For each visited node, encode destinations of all out-edges **besides its predecessor**, plus encoding of its backtracking number.

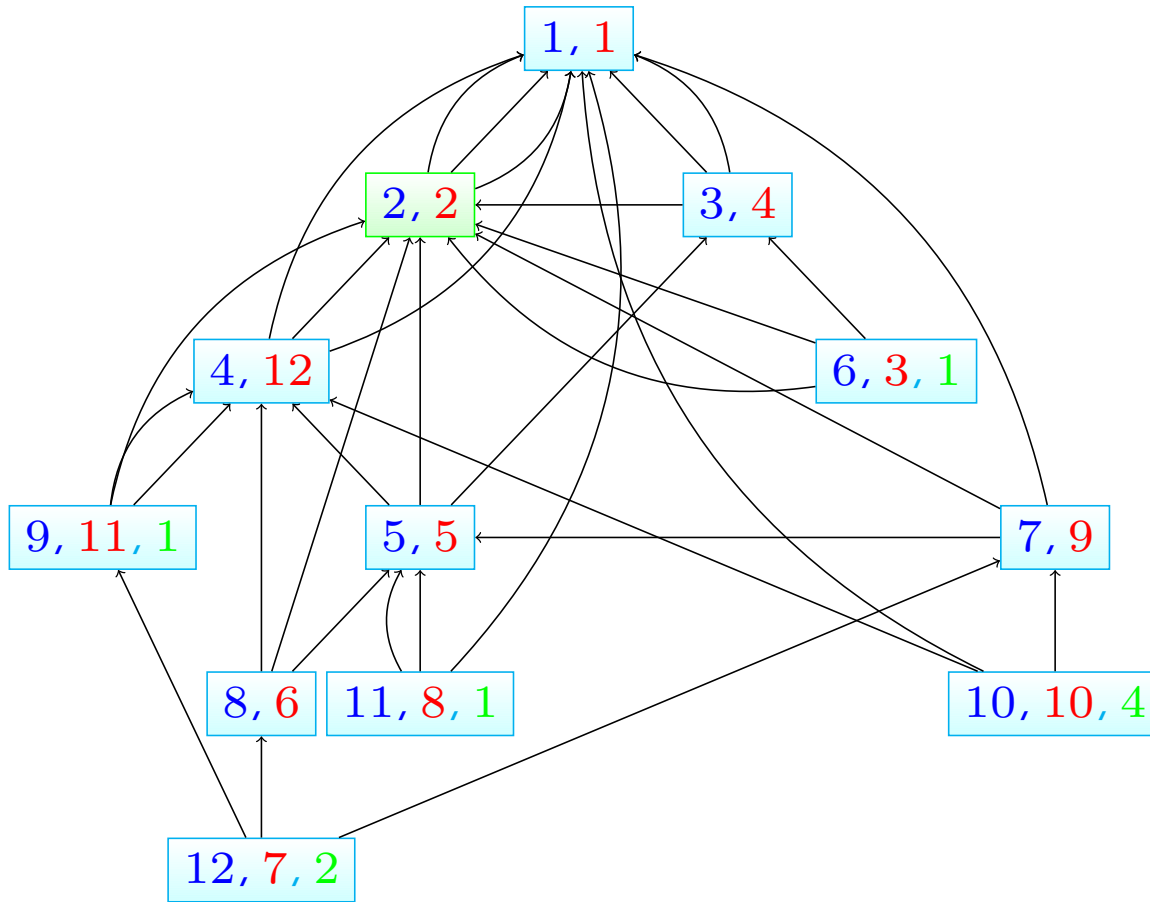
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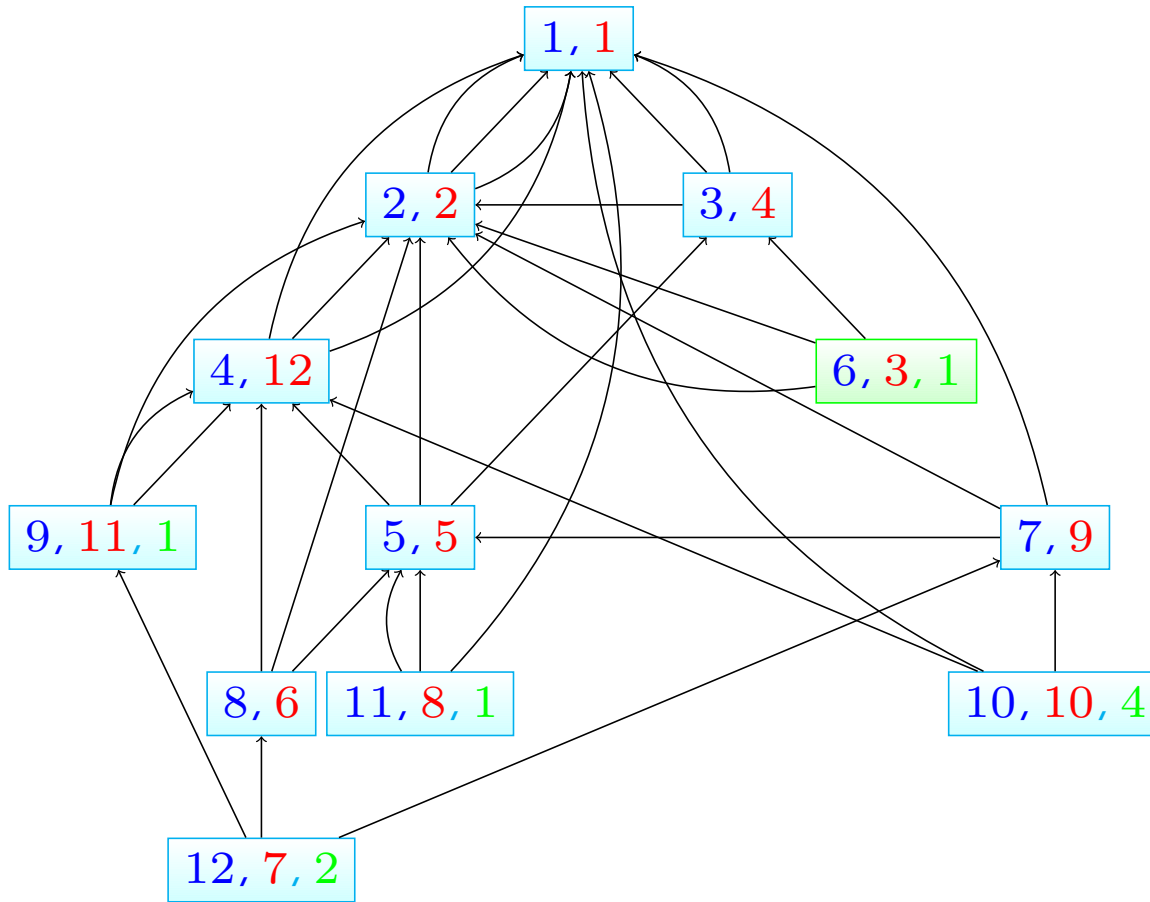
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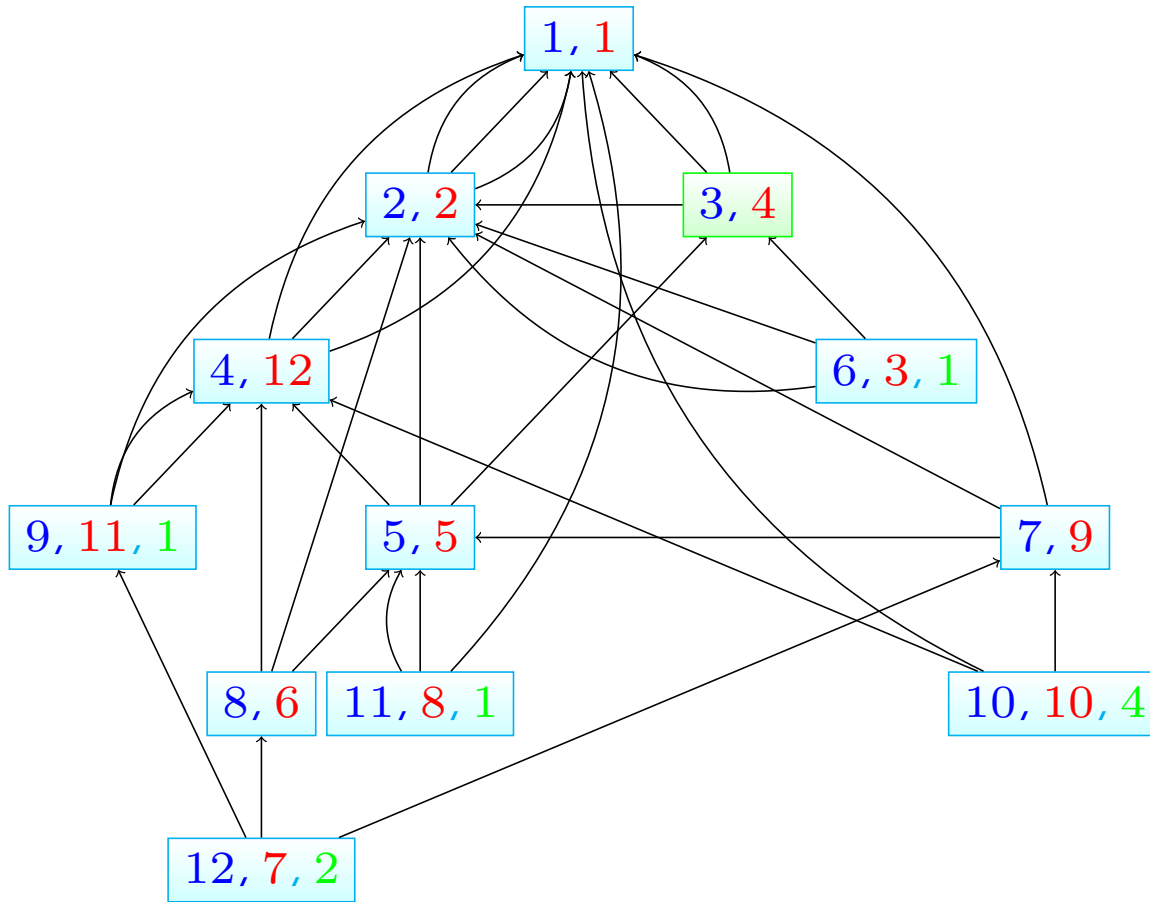
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2. Conduct DFS again in the same order. For each visited node, encode destinations of all out-edges **besides its predecessor**, plus encoding of its backtracking number.

Output: (Bookkeeping info) $| (1)_2(1)_2C(0)(2)_2(4)_2C(1)$

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Analysis of the Algorithm

Average code length:

- Bookkeeping: $\Theta(n)$ bits.
- Encoding of neighbors: $(m - 1)n \log n + O(n)$ bits.
- How much encoding of **backtracking numbers** cost?

$$\frac{1}{n} \sum_{j=1}^n |C(B_j)| \approx H(B) \leq \log(\max_j B_j),$$

and $\max_j B_j$ is upper bounded by the **height** of the DAG.

Lemma 2 (Luczak, Magner, W.S., RSA 2019). The **height** of DAG(G) is

$\Theta(\log n)$ with high probability.

End result: expected code length is $(m - 1) \log n + O(n \log \log n)$ bits.

Asymptotically optimal!

Outline

1. Dynamic Networks: Motivation and Challenges
2. Models of Dynamic Networks
3. Structural Compression
 - Structural Entropy vs Graph Entropy
 - Preferential Attachment Graphs: Algorithms and Analysis
 - [Duplication Model \(preliminary results\)](#)

Duplication Model

Pastor-Satorras Model $DD(G_{n_0}, n, p, r,)$ Given a seed graph G_{n_0} on n_0 nodes, at time $t \leq n$ do:

Duplication: select a node u uniformly at random with probability $1/t$ and connect to all neighbors of u .

Divergence: (a) New connections are deleted with probability $1 - p$.
(b) Furthermore, for all nodes not connected to a selected node, add a new edge with probability r/t where n is the number of nodes.

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Some parameters of $DD(n, p, r)$ model

Degree: $\deg_t(s)$ – degree of node $s \leq n$ at time $s \leq t \leq n$.

Mean degree

$$D_n(G) = \frac{1}{n} \sum_s \deg_n(s).$$

Relation between $D_n(G)$ and $\deg_t(t)$

Lemma 3. For any $t \geq t_0$ it holds that

$$\mathbb{E}[\deg_{t+1}(t+1)|G_t] = \left(p - \frac{r}{t}\right) D(G_t) + r.$$

Recurrences

We have the following two recurrences:

$$\mathbb{E}[\deg_{t+1}(s)] = \mathbb{E}[\deg_t(s)] \left(1 + \frac{p}{t} - \frac{r}{t^2}\right) + \frac{r}{t}$$

and

$$\mathbb{E}[D_{t+1}(G)] = \mathbb{E}[D_t(G)] \left(1 + \frac{2p-1}{t+1} - \frac{2r}{t(t+1)}\right) + \frac{2r}{t+1}.$$

Both recurrences fall under the following general recurrence

$$\mathbb{E}[f(G_{n+1})] = f(G_n)g_1(n) + g_2(n)$$

that can be solve as follows

$$\mathbb{E}f(G_n) = f(G_{n_0}) \prod_{k=n_0}^{n-1} g_1(k) + \sum_{j=n_0}^{n-1} g_2(j) \prod_{k=j+1}^{n-1} g_1(k).$$

For example, with $c_1 = \frac{p+\sqrt{p^2+4r}}{2}$, $c_2 = \frac{p-\sqrt{p^2+4r}}{2}$

$$\begin{aligned} \mathbb{E}[\deg_t(s)] &= \mathbb{E}[\deg_s(s)] \prod_{k=s}^{t-1} \left(1 + \frac{p}{k} - \frac{r}{k^2}\right) + \sum_{j=s}^{t-1} \frac{r}{j} \prod_{k=j+1}^{t-1} \left(1 + \frac{p}{k} - \frac{r}{k^2}\right) \\ &= \frac{\Gamma(t+c_1)\Gamma(t+c_2)}{\Gamma(t)^2} \left(\mathbb{E}[\deg_s(s)] \frac{\Gamma(s)^2}{\Gamma(s+c_1)\Gamma(s+c_2)} + \sum_{j=s}^{t-1} \frac{r}{j} \frac{\Gamma(j)^2}{\Gamma(j+c_1)\Gamma(j+c_2)} \right) \end{aligned}$$

Asymptotics for $\mathbb{E}[D_n(G)]$

Using standard asymptotics of gamma function we prove the following.

Theorem 4. For all $t \geq t_0$ we have

$$\mathbb{E}[D(G_t)] = \frac{\Gamma(t + c_3)\Gamma(t + c_4)}{\Gamma(t)\Gamma(t + 1)} \left(D(G_{t_0}) \frac{\Gamma(t_0)\Gamma(t_0 + 1)}{\Gamma(t_0 + c_3)\Gamma(t_0 + c_4)} + \sum_{j=t_0}^{t-1} \frac{2r}{j + 1} \frac{\Gamma(j)\Gamma(j + 1)}{\Gamma(j + c_3)\Gamma(j + c_4)} \right),$$

where $c_3 = p + \sqrt{p^2 + 2r}$, $c_4 = p - \sqrt{p^2 + 2r}$, and $\Gamma(z)$ is the Euler gamma function.

Furthermore, asymptotically as $t \rightarrow \infty$ we find

$$\mathbb{E}[D(G_t)] = \begin{cases} \frac{2r}{1-2p}(1 + o(1)) & \text{if } p < \frac{1}{2}, \\ 2r \ln t (1 + o(1)) & \text{if } p = \frac{1}{2}, \\ \frac{\Gamma(t_0)\Gamma(t_0+1)}{\Gamma(t_0+c_3)\Gamma(t_0+c_4)} t^{2p-1} \left(D(G_{t_0}) + \frac{2r}{t_0+1} {}_4F_3 \left[\begin{matrix} t_0, t_0+1, t_0+1, 1 \\ t_0+2, t_0+c_3, t_0+c_4 \end{matrix}; 1 \right] \right) (1 + o(1)) & \text{if } p > \frac{1}{2} \end{cases}$$

where $D(G_{t_0})$ is the mean degree of the initial graph G_{t_0} and ${}_4F_3 \left[\begin{matrix} t_0, t_0+1, t_0+1, 1 \\ t_0+2, t_0+c_3, t_0+c_4 \end{matrix}; 1 \right]$ is the hypergeometric series.

Asymptotics of $\mathbb{E}[\text{deg}_t(s)]$

We only present asymptotics for $s = O(1)$ and $s = O(t)$ for $\mathbb{E}[\text{deg}_t(s)]$.

Theorem 5. *Asymptotically as $t \rightarrow \infty$:*

(i) *for $s = O(1)$*

$$\begin{aligned} \mathbb{E}[\text{deg}_t(s)] = t^p & \left[\left(p - \frac{r}{s-1} \right) \frac{\Gamma(s+c_3)\Gamma(s+c_4)}{s\Gamma(s+c_1)\Gamma(s+c_2)} \right. \\ & \left(D(G_{t_0}) \frac{\Gamma(t_0)\Gamma(t_0+1)}{\Gamma(t_0+c_3)\Gamma(t_0+c_4)} + \sum_{j=t_0}^{s-1} \frac{2r}{j+1} \frac{\Gamma(j)\Gamma(j+1)}{\Gamma(j+c_3)\Gamma(j+c_4)} \right) \\ & \left. + \frac{r\Gamma(s)^2}{\Gamma(s+c_1)\Gamma(s+c_2)} \left(1 + {}_4F_3 \left[\begin{matrix} s, s, s, 1 \\ s+1, s+c_1, s+c_2 \end{matrix}; 1 \right] s^{-1} \right) \right] (1 + o(1)). \end{aligned}$$

(ii) *for $s \rightarrow \infty$*

$$\mathbb{E}[\text{deg}_t(s)] = \begin{cases} \frac{2rp}{1-2p} \left(\frac{t}{s}\right)^p (1 + o(1)) & \text{if } p < \frac{1}{2} \\ 2rp \sqrt{\frac{t}{s}} \log s (1 + o(1)) & \text{if } p = \frac{1}{2} \\ \frac{p\Gamma(t_0)\Gamma(t_0+1)}{\Gamma(t_0+c_3)\Gamma(t_0+c_4)} \left(D(G_{t_0}) + \frac{2r}{t_0+1} {}_4F_3 \left[\begin{matrix} t_0, t_0+1, t_0+1, 1 \\ t_0+2, t_0+c_3, t_0+c_4 \end{matrix}; 1 \right] \right) \\ \quad \left(\frac{t}{s}\right)^p s^{2p-1} (1 + o(1)) & \text{if } p > \frac{1}{2}. \end{cases}$$

Thank you!

