COMS E6998-15: Algorithms for Massive Data (Fall'23)

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Lecture 3: Streaming Number of Triangles

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1 Triangle counting

G graph with n nodes and m edges, T = number of triangles

Algorithm 1 Algorithm for counting number of triangles in a streamed graph

Pick 3-size sets S_1, \ldots, S_k Compute $X_{S_i} = \#$ edges in $S_i, i \in [k]$ Estimate $\hat{T} = \frac{M}{k} \# \{i : X_{S_i} = 3\}$ where M = #sets of size 3 in $[n] = \binom{n}{3}$

2 Probability tools

Theorem 1 (Markov's inequality). X random variable, $X \ge 0, \lambda > 0 \Rightarrow P[X \ge \lambda] \le \frac{E[X]}{\lambda}$,

Corollary 2. $P[X < 10E[X]] \ge .9$

Theorem 3 (Chebyshev's inequality). X random variable, $\lambda > 0 \Rightarrow P[|X - E[X] \ge \lambda] \le \frac{Var[X]}{\lambda^2}$,

Corollary 4. $\lambda^2 = 10Var[X] \Rightarrow P[X \in [E[X] - \lambda, E[X] + \lambda]] \ge .9$

Remarks:

1. $X_1, X_2, ..., X_k$ i.i.d. $r.v \Rightarrow Var[X_1 + ... + X_k] = kVar[X_1]$ 2. $X = \begin{cases} 1, & \text{with probability } p \in (0, 1) \\ 0, & \text{otherwise} \end{cases}$ E[X] = pVar[X] = p(1-p)

Theorem 5 (Chebyshev/Hoeffding inequality). $X = X_1 + \ldots + X_k, X_1, \ldots X_k \in [0, 1]$ independent random variables, $\mu = E[X] \Rightarrow P[|X - \mu| \ge \epsilon \mu] \le 2e^{\frac{-\epsilon^2 \mu}{3}}$,

3 Analysis of triangle counting

Claim 6. $E[\hat{T}] = T$ *Proof.* $E[\hat{T}] = \frac{M}{k} \sum_{i=1}^{k} E[\mathbbm{1}[X_{S_i} = 3]] = \frac{M}{k} \sum_{i=1}^{k} P_{S_i}[X_{S_i} = 3] = \frac{M}{k} \sum_{i=1}^{k} \frac{T}{M} = T$ Claim 7. $Var[\hat{T}] \leq \frac{MT}{k}$ *Proof.* $Var[\hat{T}] = \frac{M^2}{k^2} \sum_{i=1}^k Var[\mathbbm{1}[X_{S_i} = 3]] \le \frac{M^2}{k^2} P[X_{S_i} = 3] = \frac{M^2}{k^2} k \frac{T}{M} = \frac{MT}{k}$ where the inequality comes from remark 2 and the fact that $(1-p) \leq 1$.

We want $\hat{T} \in T \pm \epsilon T = (1 \pm \epsilon)T$, so we set $\lambda = \epsilon T$.

To use the corollary of Chebyshev/Hoeffding, $\lambda^2 = \frac{10MT}{k} \Leftrightarrow \epsilon^2 T^2 = \frac{10MT}{k} \Leftrightarrow k = \frac{10M}{\epsilon^2 T}$ We need a lower bound on T. Suppose we are given t such that $T \ge t$. Then, the space bound is $O(\frac{M}{\epsilon^2 t}) \le O(\frac{n^3}{\epsilon^2 t}).$

Motivation for Algorithm 2: if m = O(n), since $T \leq nm = O(n^2)$ and there are $O(n^3)$ possible sets, picking tuples at random is unlikely to give any triangles.

Algorithm 2 Algorithm for counting number of triangles in a streamed graph with $m \ll n^2$

Pick k random sets S_1, \ldots, S_k from the family \mathcal{F} of sets S such that $X_S \ge 1$

(Problem: we need the edges to pick sets from \mathcal{F} but the edges are in the stream. This problem will be dealt with in another lecture)

Estimate $\hat{T}' = \frac{M'}{k} \#\{i : X_{S_i} = 3\}$ where M' = #sets such that $X_S \ge 1$

This algorithm has space $k' = O(\frac{M'}{\epsilon^2 t}) = O(\frac{nm}{\epsilon^2 t}).$

Dynamic sampling 4

Setting: in streaming, keep a vector $\mathbf{x} \in \mathbb{Z}^n$.

General Turnstile Model: stream is composed of updates to x at position i: $(i_t, \delta_t), \delta_t \in \mathbb{Z}$ sets $x_{i_t} := x_{i_{t-1}} + \delta_t.$

 ℓ_0 dynamic sampling: at the end of the stream, output a random (i, x_i) with $P[i] = \frac{(1 \pm \epsilon) \mathbb{1}[x_i \neq 0]}{||\mathbf{x}||_0} \pm \frac{1}{n^3}$, where $||\mathbf{x}||_0 = \operatorname{supp}(x) = \#\operatorname{nonzeros}$ in \mathbf{x} .

Essentially, we want to pick a uniformly random i where $x_i \neq 0$, with the probability having some small multiplicative and additive error.

Goal: solve using $\log n^{O(1)}$ space.

For triangle counting, $\mathbf{x} \in \mathbb{Z}^{\hat{M}}, x_S = \#$ edges in S, supp(x) = M'.

- Case 1: supp(x) = 1
 - $\alpha = \sum_{i=1}^{n} x_i i, \beta = \sum_{i=1}^{n} x_i$ $\alpha_t = \alpha_{t-1} + \delta_t x_{i_t}, \beta_t = \beta_{t-1} + \delta_t$

This is possible because this sketch is linear with respect to **x**.

$$A = \begin{bmatrix} 1 & 2 & \dots & n \\ 1 & 1 & \dots & 1 \end{bmatrix}, \begin{bmatrix} \alpha_t \\ \beta_t \end{bmatrix} = A\mathbf{x}^t = \mathbf{A}(\mathbf{x}^{t-1} + \mathbf{e}_{i_t} + \delta_t) = \mathbf{A}\mathbf{x}^{t-1} + \mathbf{A}(\mathbf{e}_{i_t} + \delta_t)$$

Output $(\frac{\alpha}{\beta}, \beta)$.

- Case 2: either output when $\operatorname{supp}(x) \leq 1$ or output when $\operatorname{supp}(x) > 1$
 - Case 2.1: if $\mathbf{x} \ge 0, \gamma = \sum_{i=1}^{n} x_i i^2$ Test: check that $\alpha^2 = \beta \gamma$, if not, say "supp > 1"

- Case 2.2: general $\mathbf{x} \in \mathbb{Z}^n$ $p = \text{prime} > n^3, \gamma = (\sum_i x_i z^i) \mod p, z \in \mathbb{Z}_p$ Test: $\gamma = \beta z^{\frac{\alpha}{\beta}} \mod p$. Claim 8. *if* $supp(x) > 1, P_z[\text{test passes}] \leq \frac{n}{p}$