Cohesive Subgraph Computation over Large Sparse Graphs



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Slides: lijunchang.github.io/icde19_tutorial.pdf



Cohesive Subgraph Computation over Large Sparse Graphs

Algorithms, Data Structures, and Programming Techniques



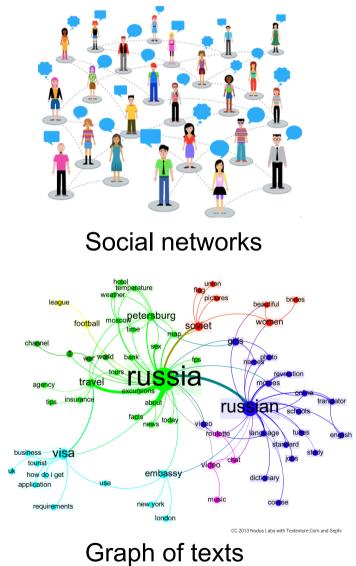


Outline

Background

- Core Decomposition
- Densest Subgraph Computation
- Higher-order Dense Subgraph Computation
- Future Directions

Graphs are Everywhere



 Web graphs

TLA

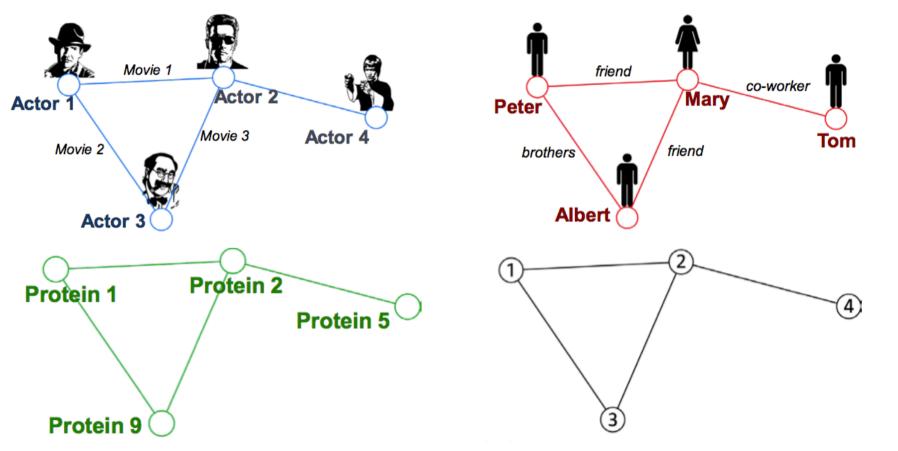
probloggerme



Internet of things

Graph Model is Simple

- A graph G(V, E) consists of a set of vertices V and a set of edges E



We are interested in analyzing the topological structure of real graphs!

Real Graphs are not Random Graphs

- Real graphs are not random graphs (e.g., the Erdos-Renyi random graph model), but have fascinating patterns and properties.
 - The degree distribution is skewed, following a power-law

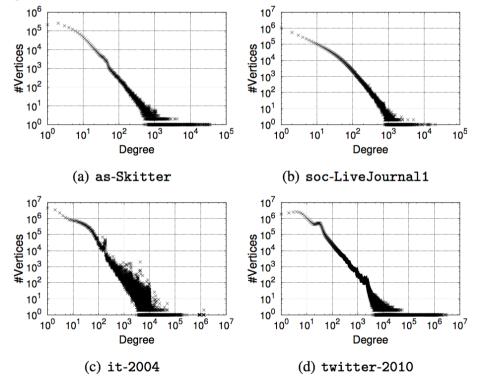


Fig. 1.2: Degree distributions

Real Graphs are not Random Graphs

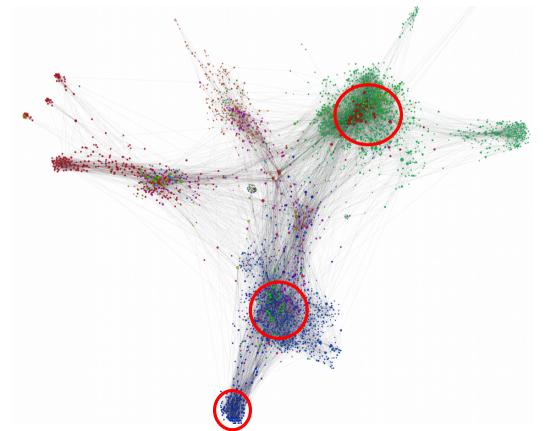
- Real graphs are not random graphs (e.g., the Erdos-Renyi random graph model), but have fascinating patterns and properties.
 - Real graphs are globally sparse but locally dense
 - The entire graph is sparse, but there are groups of vertices with high concentration of edges within them

Graphs	n	m	$d_{avg}(G)$	$d_{max}(G)$	$\omega(G)$
as-Skitter	1,694,616	11,094,209	13.09	35,455	67
<pre>soc-LiveJournal1</pre>	4,843,953	42,845,684	17.69	20,333	321
uk-2005	39,252,879	781,439,892	39.82	1,776,858	589
it-2004	41,290,577	1,027,474,895	49.77	1,326,744	3,222
twitter-2010	41,652,230	1,202,513,046	57.74	2,997,487	

Table 1.1: Statistics of five real graphs ($\omega(G)$ is the clique number of G) We are interested in finding "dense" subgraphs from large real graphs!

Informal Problem Definition

 Given a large sparse graph (e.g., social network, communication network, information network, biological network), find subgraphs that are densely connected or build a hierarchical structure for all dense subgraphs.



Applications of Finding Dense Subgraphs

- It has applications in any context that information can be encoded as a graph
- For example, dense subgraphs correspond to
 - Communities in social networks
 - Groups of web pages dealing with the same or related topics in World Wide Web
 - Groups of proteins having the same specific function within the cell in biology
 - Functional modules such as cycles and pathways in *metabolic networks*
 - Compartments in food webs
 - Stories in twitter data

-

Focus of this Tutorial

- In this tutorial, we mainly focus on the fundamental technical developments of efficient dense subgraph computation
 - Efficiency is an important issue when analysing large graphs

Where to Find Large Real Graphs?

- Stanford Network Analysis Project (SNAP) [Leskovec and Krevl 2014]
 - From medium to large graphs. It includes social networks, web graphs, road networks, internet networks, citation networks, collaboration networks, and communication networks.
 - com-Friendster: 65 million vertices, 1.8 billion edges.
- Laboratory for Web Algorithmics (LAW) [Boldi and Vigna 2004]
 - Large graphs with size up to 1 billion vertices and tens of billions of edges. The networks are mainly web graphs and social networks.
 - eu-2015: 1 billion vertices, 91 billion edges.
- Network Repository [Rossi and Ahmed 2015]
 - Thousands of graphs with up to billions of vertices and tens of billions of edges.

How to Store Large Sparse Graph in Memory?

- Graph representation
 - Adjacency Matrix X



- Cannot store graph with over 10⁵ vertices
- Adjacency Lists



- Better, but requires 4m integers
- Adjacency Array or Compressed Sparse Row (CSR)

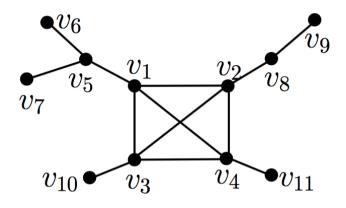


Represents an undirected graph by 2m+n+O(1) integers

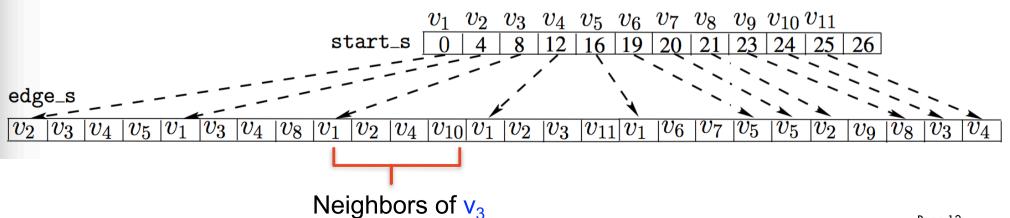
n: the number of vertices m: the number of undirected edges

The Adjacency Array (CSR) Representation

- An example graph



- Its adjacency array representation



Cohesive/Dense Subgraph Computation

- Given a graph G = (V, E) with vertices V and edges $E \subseteq V \times V$, we aim to efficiently compute dense subgraphs in G.
 - Either compute the subgraph with the highest density, or compute all (maximal) subgraphs whose density are larger than a threshold (e.g., k)
 - n = |V|
 - -m = |E|
- How to measure the density of a (sub)-graph?
 - Edge ratio (2m/(n(n-1))): ratio of the number of edges to the maximum possible number of edges
 - However, small graphs usually have higher edge ratio. E.g., triangle
 - Average degree (2m/n)
 - Minimum degree

Cohesiveness Measures

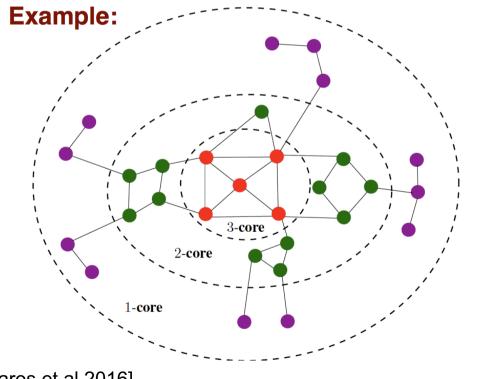
- Minimum degree: core decomposition
 - Minimum number of edges each vertex participates in
- Average degree: densest subgraph
 - Average number of edges each vertex participates in
- Higher order
 - Minimum number of triangles each edge participates in: truss decomposition
 - Average number of k-cliques each vertex participates in: k-clique densest subgraph
- Edge connectivity
- ...

Outline

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- **Ore Decomposition**
- Densest Subgraph Computation
- Higher-order Dense Subgraph Computation
- Future Directions

Core Decomposition

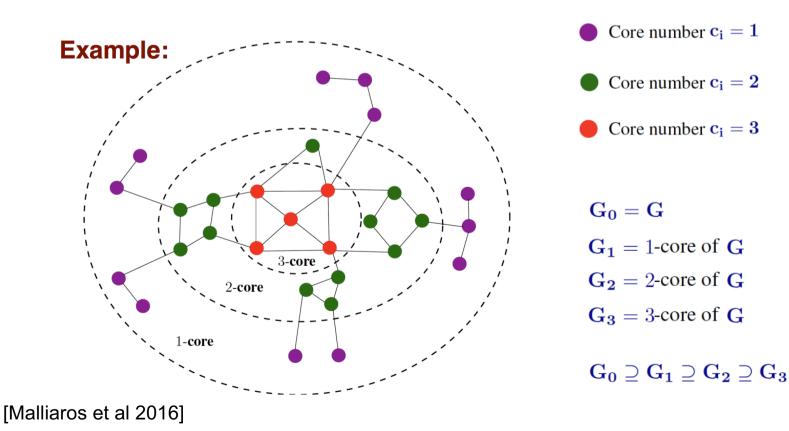
- k-core: the maximal subgraph in which every vertex has degree at least k within the subgraph
- Core number core(u) of a vertex: the largest k for which the kcore contains the vertex



 $G_0 = G$ $G_1 = 1\text{-core of } G$ $G_2 = 2\text{-core of } G$ $G_3 = 3\text{-core of } G$ $G_0 \supset G_1 \supset G_2 \supset G_3$

Core Decomposition

- Core decomposition: compute the core numbers of all vertices
 - k-core is the subgraph induced by all vertices with core numbers at least k



K-core size Distribution

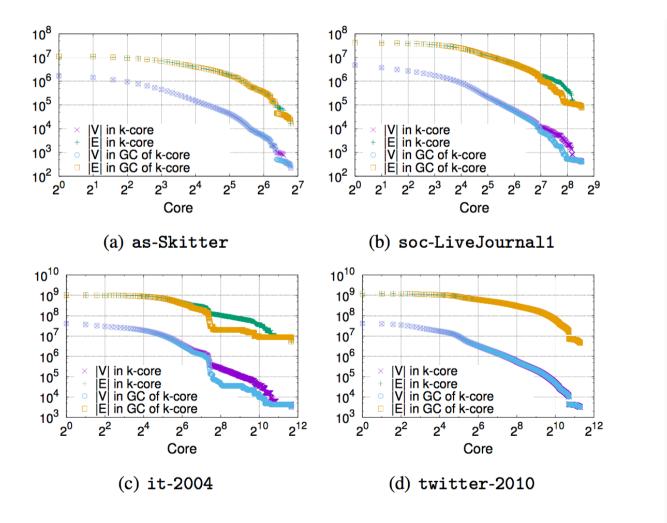
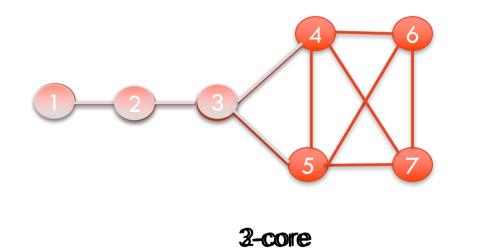


Fig. 3.2: Number of vertices and edges in (Giant Component of) *k*-core (varying *k*)

The Peeling Algorithm

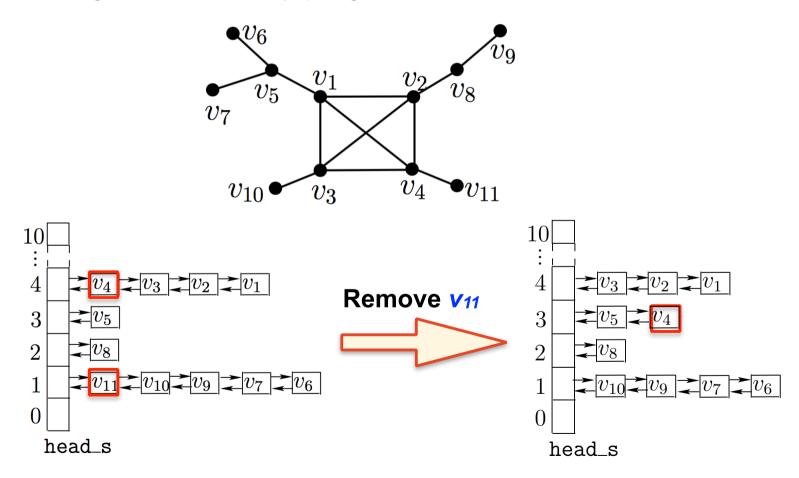
- Basic idea for computing k-core: iteratively remove all vertices whose degree are smaller than k.
 - Core decomposition: iterate the process for k values increasing from 1



- Naively going though all vertices to find a vertex of degree smaller than k in each iteration will result in $O(n^2)$ time algorithm

A Linear-time Implementation

- Using a data structure to dynamically maintain the vertices of a specific degree, results in O(m) algorithm



The Peeling Algorithm

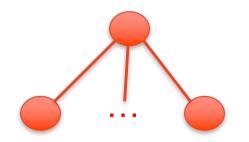
- To compute k-core, we can remove an arbitrary vertex among all vertices of degree smaller than k.
- In practice, the peeling algorithm usually refers to the algorithm that iteratively removes the vertex with the smallest degree.
 - The previous data structure still can implement this algorithm to run in O(m) time.

- It computes the degeneracy $\delta(G)$ of a graph G
 - $\delta(G)$ is the maximum value among the minimum vertex degrees of all subgraphs of G
 - Each subgraph of G has a vertex with small degree (i.e., $\leq \delta(G)$)
 - There exists a subgraph with minimum degree $\delta(G)$
 - $\delta(G)$ equals the largest core number in core decomposition
 - $\ \delta(G) \le \left[\sqrt{2m+n}\right]$
 - $\delta(G)$ measures how sparse a graph is

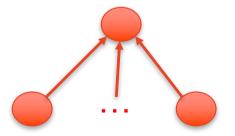
Graphs	n	m	$d_{avg}(G)$	$d_{max}(G)$	$\delta(G)$
as-Skitter	1,694,616	11,094,209	13.09	35,455	111
<pre>soc-LiveJournal1</pre>	4,843,953	42,845,684	17.69	20,333	372
uk-2005	39,252,879	781,439,892	39.82	1,776,858	588
it-2004	41,290,577	1,027,474,895	49.77	1,326,744	3,224
twitter-2010	41,652,230	1,202,513,046	57.74	2,997,487	2,488

Table 1.1: Statistics of five real graphs ($\delta(G)$ is the degeneracy of G)

- It computes the degeneracy $\delta(G)$ of a graph G
- It computes a degeneracy ordering of vertices of G
 - A permutation $(v_1, v_2, ..., v_n)$ of all vertices of G is a degeneracy ordering of G if every vertex v_i has the minimum degree in the subgraph induced by $\{v_i, ..., v_n\}$.
 - If we orient the graph according to a degeneracy ordering, then the maximum out-degree of the resulting directed graph is $\delta(G)$



Maximum degree: n-1



Maximum out-degree: 1

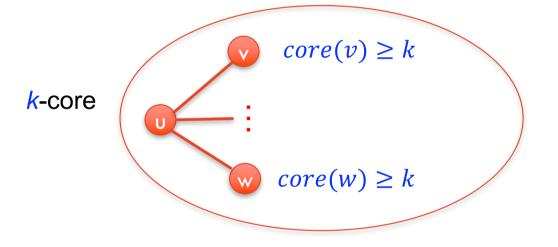
- It computes the degeneracy $\delta(G)$ of a graph G
- It computes a degeneracy ordering of vertices of G
- It computes an approximate value for the arboricity $\alpha(G)$ of a graph G
 - $\alpha(G)$ is the minimum number of forests needed to cover all edges of a graph
 - $\alpha(G)$ is frequently used in analyzing time complexities of algorithms, especially triangle enumeration/counting related algorithms
 - Degeneracy $\delta(G)$ tightly bounds the arboricity $\alpha(G)$ of a graph: $\alpha(G) \leq \delta(G) < 2 \times \alpha(G)$

- It computes the degeneracy $\delta(G)$ of a graph G
- It computes a degeneracy ordering of vertices of G
- It computes an approximate value for the arboricity $\alpha(G)$ of a graph G
- It computes an approximate solution to the densest subgraph (will be covered later)

- The peeling algorithm is inherently sequential, and has limited parallelizability.
- There is an H-index-based local algorithm that works well in practice for different settings
 - e.g., parallel setting, distributed setting, I/O-efficient setting, in-memory
- Given a multi-set S of positive numbers, h-index(S) is the largest integer k such that $|\{s \in S : s \ge k\}| \ge k$
 - E.g. h-index($\{1,1,1,1\}$) = 1
 - $h-index(\{4,3,2,1\}) = 2$

- Fact 1: let $C_u = \{core(v): v \in N(u)\}$, then $core(u) = h-index(C_u)$

- Let $\mathbf{k} = core(u)$, u must have at least k neighbors in the k-core.



- Fact 2: let $\overline{core}(v)$ be an upper bound of core(v) and $\overline{C}_u = \{\overline{core}(v): v \in N(u)\}$, then $h-index(\overline{C}_u)$ is an upper bound of core(u)

- Fact 1: let $C_u = \{core(v): v \in N(u)\}$, then $core(u) = h-index(C_u)$
- Fact 2: let $\overline{C}_u = \{\overline{core}(v) : v \in N(u)\}$, then $core(u) \le h index(\overline{C}_u)$
- Algorithm:
 - Initialize $\overline{core}(v)$ to be the degree of v for all vertices
 - Repeat until converge: reassign $\overline{core}(u)$ as $h-index(\overline{C}_u)$ for all vertices
- h-index is monotone
 - The upper bounds cannot increase
 - The upper bounds converge to the true core numbers.
- Optimization: do not need to update the upper bound for every vertex in each iteration

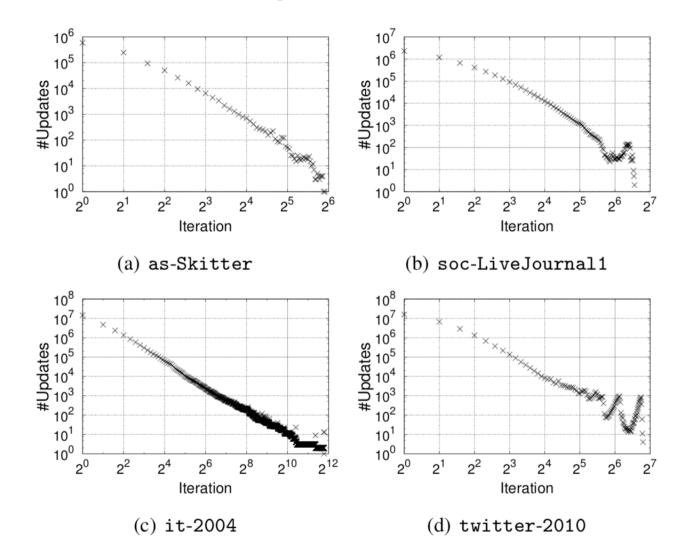


Fig. 3.5: Number of updates in different iterations

- Empirical in-memory running time comparison (in seconds)

Graph G	Peel	CoreD-Local-op	
as-Skitter	0.550	0.645	
<pre>soc-LiveJournal1</pre>	4.232	7.765	
uk-2005	26.338	17.535	
it-2004	28.647	24.810	
twitter-2010	134	369	

- The running time highly depends on the processing order of vertices
 - E.g., if processing vertices in the degeneracy ordering, then the time complexity is linear

Other Works on Core Decomposition

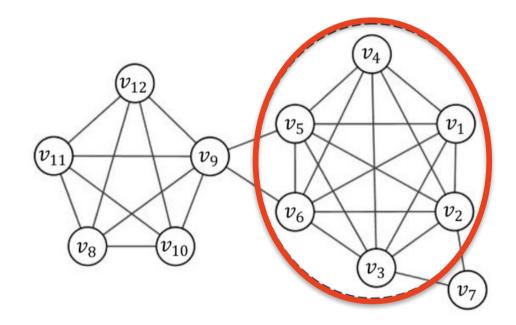
- Core decomposition for dynamic graph
 - How to maintain the core number when graph changes?
 - [Zhang et al 2017]
- Core decomposition for uncertain graph
 - [Bonchi et al 2014]
- Core decomposition for directed graph
 - [Giatsidis et al 2011]

Outline

- Background
- Core Decomposition
- Output Densest Subgraph Computation
- Higher-order Dense Subgraph Computation
- Future Directions

Densest Subgraph

 Find the subset S of vertices in G where the induced subgraph of G by S has the largest average degree among all subsets



Greedy-based Approximation Algorithm

- Iteratively remove the vertex with the minimum degree from the graph (This is the same as the previous peeling algorithm)
 - We obtain **n** subgraphs during the process
 - Return the one with the maximum average degree as the result

- Time complexity: O(m)

Greedy-based Approximation Algorithm

- Approximation ratio
 - Density $\rho(S)$ of S: total number of edges divided by total number of vertices (half of the average degree)
 - Upper bound of the maximum density $\rho(S^*)$

Lemma 4.2. For any graph G, let S^* be the densest subgraph of G, then the minimum degree of S^* is no smaller than $\rho(S^*)$, i.e.,

$$d_{min}(S^*) \geq \rho(S^*).$$

- $\rho(S^*) \leq d_{min}(S^*) \leq \delta(G)$: recall $\delta(G)$ is the maximum value among the minimum vertex degrees of all subgraphs of G
- Let's look at the $\delta(G)$ -core: recall there exists a subgraph with minimum degree $\delta(G)$
 - Its density is at least $\delta(G)/2 \ge \rho(S^*)/2$
- The approximation ratio of the greedy algorithm is 1/2

Goldberg's Algorithm for Densest Subgraph

[Goldberg 1984]

S

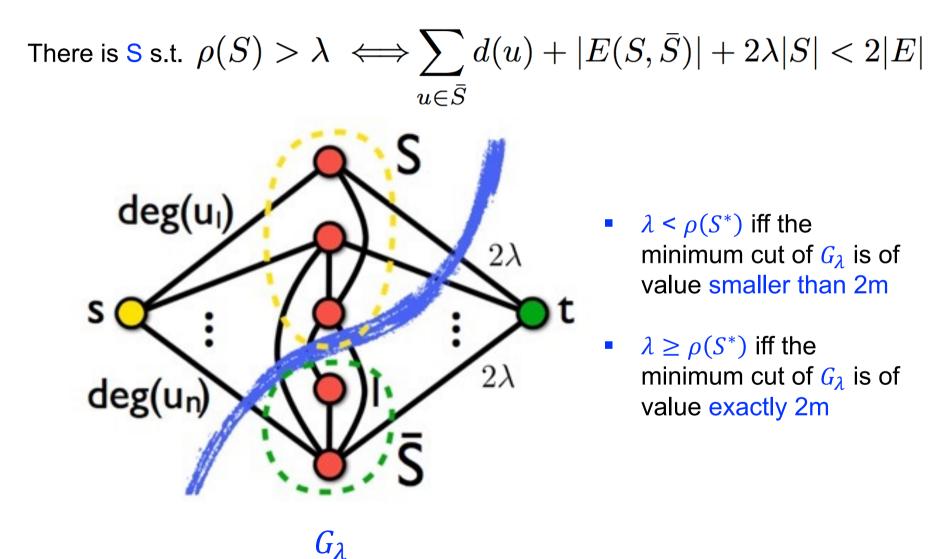
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- Decision version of the densest subgraph problem: Is there a subgraph S with density larger than λ ?
 - $\rho(S)$: density of S (half of the average degree)
 - \overline{S} : vertices of G not in S
 - $E(S, \overline{S})$: edges between S and \overline{S}

$$\begin{split} \rho(S) > \lambda \\ \Longleftrightarrow 2|E(S)| > 2\lambda|S| \\ \Leftrightarrow \sum_{u \in S} d(u) - |E(S,\bar{S})| > 2\lambda|S| \\ \Leftrightarrow \sum_{u \in S} d(u) + \sum_{u \in \bar{S}} d(u) - \sum_{u \in \bar{S}} d(u) - |E(S,\bar{S})| > 2\lambda|S| \\ \Leftrightarrow \sum_{u \in \bar{S}} d(u) + |E(S,\bar{S})| + 2\lambda|S| < 2|E| \end{split}$$

Goldberg's Algorithm for Densest Subgraph

[Goldberg 1984]



Goldberg's Algorithm for Densest Subgraph

[Goldberg 1984]

- Thus, we can do binary search on λ .
 - When λ is smaller than but very close to $\rho(S^*)$, then the minimum cut of the graph G_{λ} corresponds to a densest subgraph of G
- But λ is a fractional number, when to stop?
 - For any two subgraphs S_1 and S_2 with $\rho(S_1) > \rho(S_2)$, it holds that $\rho(S_1) \rho(S_2) \ge \frac{1}{n(n-1)}$
- Time complexity of Goldberg's algorithm
 - $O(\log n)$ minimum cut computations, each for a different λ value
 - By using parametric maximum flow techniques, can be implemented to run in $O(n \cdot m \cdot \log \frac{n^2}{m})$ time

Data Reduction for Densest Subgraph Computation

- Goldberg's algorithm cannot be directly applied to large graphs, due to the high time complexity
- We can reduce the graph instance for Goldberg's algorithm
 - Real-world graphs are power-law graphs, many vertices are of small degree and thus cannot be in the densest subgraph

Lemma 4.2. For any graph G, let S^* be the densest subgraph of G, then the minimum degree of S^* is no smaller than $\rho(S^*)$, i.e.,

$$d_{min}(S^*) \geq \rho(S^*).$$

- The density of the $\delta(G)$ -core is at least $\delta(G)/2$
- Thus, we can remove all vertices whose degree are smaller than $\delta(G)/2$

Data Reduction for Densest Subgraph Computation

- Thus, to exactly compute the densest subgraph, we only need to consider the $\delta(G)/2$ -core, rather than the entire graph

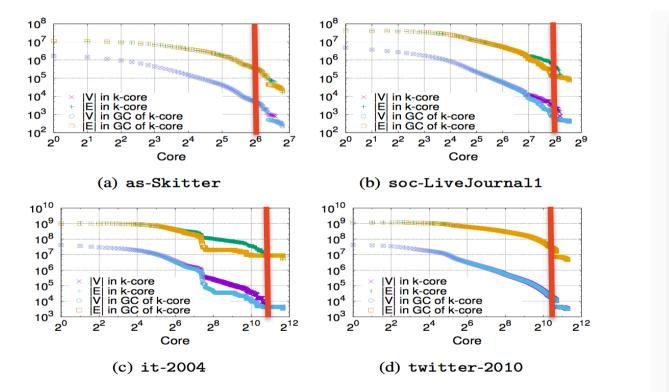


Fig. 3.2: Number of vertices and edges in (Giant Component of) *k*-core (varying *k*)

Data Reduction for Densest Subgraph Computation

- In practice, we can first run the greedy algorithm to get an approximate densest subgraph S, and then run Goldberg's algorithm on the $\lceil \rho(S) \rceil$ -core of G

	Original size		Reduced size		
Graphs	n	m	<i>n'</i>	<i>m</i> ′	Time (s)
as-Skitter	1,694,616	11,094,209	915	73,480	0.8
<pre>soc-LiveJournal1</pre>	4,843,953	42,845,684	3,639	661,891	6
uk-2005	39,252,879	781,439,892	51,784	15,037,470	79
it-2004	41,290,577	1,027,474,895	4,279	8,593,024	59
twitter-2010	41,652,230	1,202,513,046	11,619	17,996,107	360

Table 4.2: Densest subgraph computation

Other Works on Densest Subgraph Computation

- The densest subgraph can also be computed by linear programming
 - [Charikar 2000]
- Densest subgraph computation in dynamic graphs
 - [Epasto et al 2015]
- Locally densest subgraph
 - [Qin et al 2015]
- Density-friendly graph decomposition
 - [Danish et al 2017]

Outline

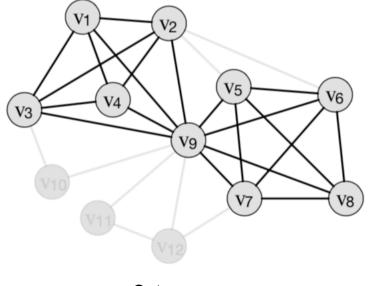
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Higher-order Structures

- Previous, we focused on vertices and edges
- Now, let's consider higher-order structures, k-cliques (complete graphs with k vertices), which usually will find denser subgraphs
 - A vertex is a 1-clique
 - An edge is a 2-clique
 - A triangle is a 3-clique
- Higher-order core decomposition
 - Truss decomposition
 - Nucleus decomposition
- Higher-order densest subgraph

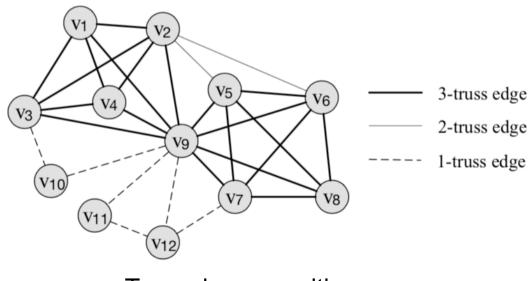
Truss Decomposition

- k-truss: the maximal subgraph in which every edge participates in at least k triangles
- k-core: the maximal subgraph in which every vertex participates in at least k edges
- Like k-cores, k-trusses are nested



Truss Decomposition

- Truss number truss(u,v) of an edge: the largest k for which the k-truss contains the edge
- Truss decomposition: compute the truss number for each edge
 - k-truss is the subgraph induced by all edges with truss numbers at least k

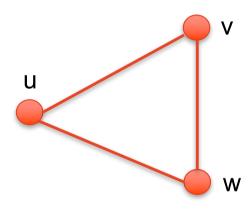


Truss decomposition

Computing Truss Decomposition

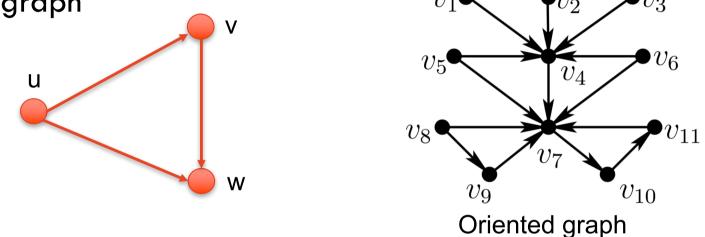
- Extend the peeling algorithm
 - Iteratively remove the edge that participates in the fewest number of triangles
 - How to efficiently compute the number of triangles for each vertex?
 - How to efficiently update the number of triangles after deleting one edge?
 - This needs an efficient triangle enumeration algorithm.

- How to efficiently enumerate all triangles in a graph?



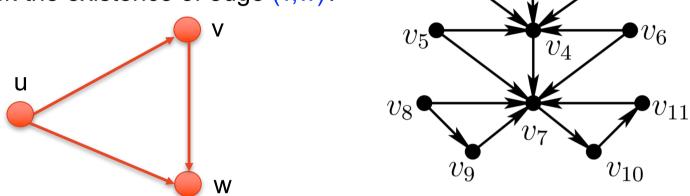
- How about enumerating wedge (v,u,w) and check the existence of edge (v,w)?
 - The time complexity will be $\sum_{u \in V} (d(u))^2$
 - This is higher than $m^{\frac{1}{2}}$, which bounds the maximum number of triangles
 - E.g., consider a star graph

- We can improve the time complexity by orienting the input graph $v_1 \bullet v_2 \bullet v_3$



- How about enumerating wedge (v,u,w) and check the existence of edge (v,w)?
 - The time complexity will be $\sum_{u \in V} (d^+(u))^2$
 - This can be small if we orient the graph smartly

How about enumerating wedge (v,u,w) and check the existence of edge (v,w)?



 v_1

Lemma 5.4. Assume G^+ is obtained from G based on the degeneracy ordering, then

$$\sum_{u\in V} (d^+(u))^2 \leq \delta(G) \times m.$$

Recall that $\delta(G) \leq \left[\sqrt{2m+n}\right]$

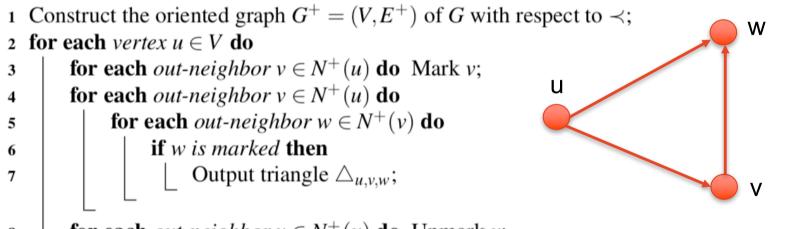
The total number of wedges checked is $O(m^{\frac{1}{2}})$

How to check the existence of an edge? Hash table!

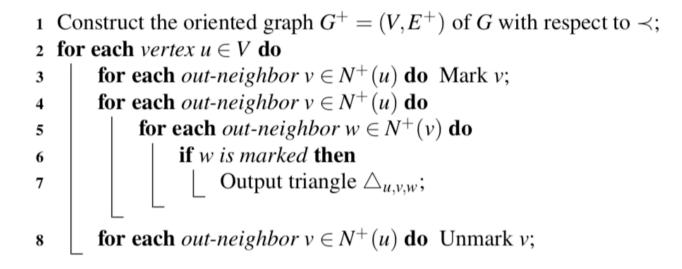
 v_3

 v_2

- Hash table has both space and time overhead. Can we avoid the hash-table? Yes!
 - Arrange the edge-existence checking in a smart way.



- s **for each** *out-neighbor* $v \in N^+(u)$ **do** Unmark v;
- This is to check whether \boldsymbol{v} is connected to its 2-hop out-neighbor \boldsymbol{w}
- All such checks for the same u are grouped together. Hash table is not needed!
- The time complexity is no longer $\sum_{u \in V} (d^+(u))^2$
 - but $\sum_{v \in V} (d^+(v) \times d^-(v))$



Lemma 5.5. Assume G^+ is obtained from G based on the degeneracy ordering, then

$$\sum_{u \in V} d^{-}(u) \times d^{+}(u) \le (2\alpha(G) - 1) \times m. \qquad \alpha(G) \le \left[\frac{\sqrt{2m + n}}{2}\right]$$

Lemma 5.3. Assume G^+ is obtained from G based on the degree decreasing ordering, then

$$\sum_{u\in V} d^{-}(u) \times d^{+}(u) \leq 2 \times \alpha(G) \times m.$$

As computing degeneracy ordering takes a significant portion of the total time, degree decreasing or increasing ordering is used in practice.

Computing Truss Decomposition

- Extend the peeling algorithm
 - Iteratively remove the edge that participates in the fewest number of triangles
 - How to efficiently compute the number of triangles for each vertex?
 - Enumerate all triangles by the algorithm in previous slide
 - How to efficiently update the number of triangles after deleting one edge (u,v)?
 - Intersect the neighbor-sets of u and v in min{d(u), d(v)} time
 Hash table is needed here!
- The algorithm runs in $O(\alpha(G) \times m)$ time
 - $\alpha(G)$ is the arboricity of G, and is small for real graphs

$$\sum_{(u,v)\in E^+} \min\{d(u), d(v)\} \le 2 \times \alpha(G) \times m$$

Nucleus Decomposition

triangles

- k-(r,s)-nucleus: the maximal union g of s-cliques in G such that for each r-clique C in g, there are at least k s-cliques in g containing C edges
 - k-core is a k-(1,2)-nucleus

Iteratively remove vertices with fewer than k edges containing the vertex, the remaining edges form the k-core

- k-truss is a k-(2,3)-nucleus

Iteratively remove edges with fewer than k triangles containing the edge, the remaining triangles form the k-truss

Iteratively remove r-cliques with fewer than k s-cliques containing the r-clique, the remaining s-cliques form the k-(r,s)-nucleus?

Nucleus Decomposition

- Iteratively remove r-cliques with fewer than k s-cliques
 containing the r-clique, the remaining s-cliques form the k-(r,s) nucleus
- Let's consider the hyper-graph $\mathbb{G} = (\mathbb{V}, \mathbb{E})$
 - \mathbb{V} is the set of r-cliques in G
 - \mathbb{E} is the set of s-cliques in G (hyper-edges)
 - Each hyper-edge (s-clique) in G connects to all r-cliques contained in the s-clique
 - In truss decomposition, r = 2 and s = 3

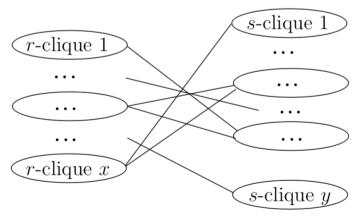


Fig. 5.4: Bipartite graph for nucleus decomposition

k-clique Enumeration

- How to efficiently enumerate k-cliques?
- Extend the graph orientation-based triangle enumeration algorithm
 - Orient the input undirected graph to be a directed graph
 - For each vertex \boldsymbol{u} in \boldsymbol{G}
 - Enumerate (k-1)-cliques in the subgraph of G induced by u's outneighbors

Each k-clique of G will be enumerated exactly once!

k-clique Enumeration

Algorithm 23: KClique-Oriented: enumerate all *k*-cliques in a graph [24]

Input: An undirected graph G = (V, E), and an integer k **Output**: All *k*-cliques in G

- 1 Compute the degeneracy ordering of V;
- 2 Construct the oriented graph $G^+ = (V, E^+)$ of G with respect to the degeneracy ordering;
- 3 $C \leftarrow \emptyset$:
- 4 KClique-EnumO (G^+, k, C) ;

```
Procedure KClique-EnumO(G_k^+, k, C)
```

```
5 if k = 2 then
6
```

```
7
```

```
8 else
```

for each vertex $u \in V(G_k^+)$ do $G_{k-1}^+ \leftarrow$ the subgraph of G_k^+ induced by $N_{G_k^+}^+(u)$; 9 10 $\mathsf{KClique}\operatorname{\mathsf{-EnumO}}(G^+_{k-1},k-1,C\cup\{u\});$ 11

All k-cliques can be enumerated in $O(k \times (\alpha(G))^{k-2} \times m)$ total time

Higher-order Densest Subgraph

- k-clique densest subgraph: find the subgraph g of G, such that the average number of k-cliques per vertex in g is the largest among all subgraphs of G
- The peeling algorithm can be extended to find a kapproximate k-clique densest subgraph
- The Goldberg's algorithm can be extended to find the k-clique densest subgraph exactly

Outline

- Background
- Core Decomposition
- Densest Subgraph Computation
- Higher-order Dense Subgraph Computation
- **Future Directions**

Future Directions

- How to do truss decomposition without hash tables?
- What is the relationship between dense subgraphs with different density (average degree) values?
- How to scale up nucleus decomposition and k-clique densest subgraphs for large k values?
- How to effectively and efficiently incorporate other information (such as attributes, temporal) into dense subgraph computation?

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