Algorithms in the Real World

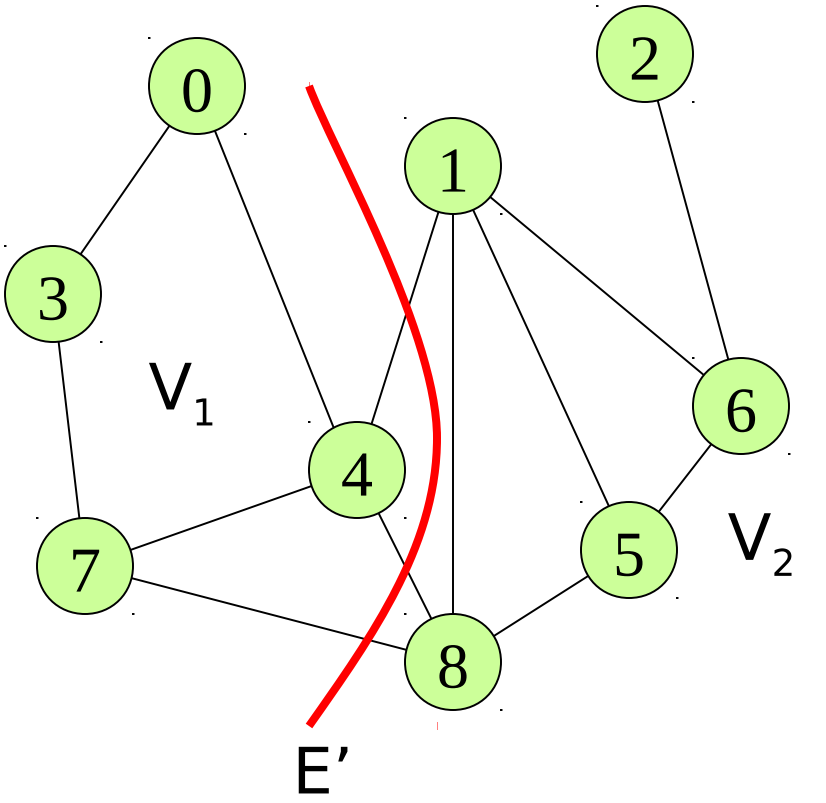
Graph Separators

- Introduction
- Applications

Edge Separators

An *edge separator* :

a set of **edges** $E' \subseteq E$ which partitions V into V_1 and V_2



Criteria:

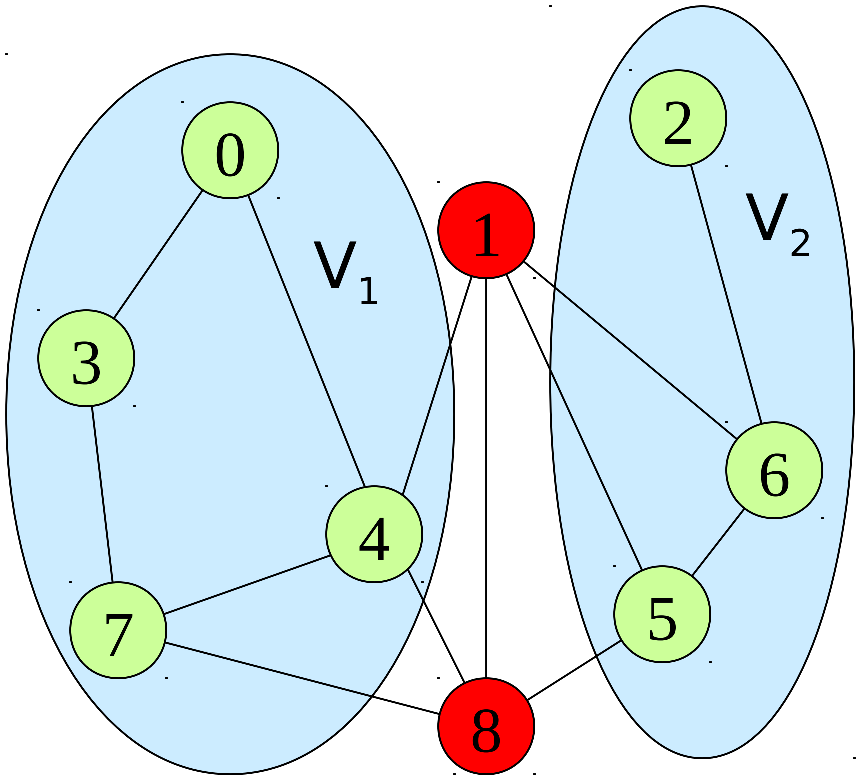
$|V_1|$, $|V_2|$ balanced

$|E'|$ is small

Vertex Separators

An *vertex separator* :

a set of **vertices** V’ $\subseteq$ V which partitions V into V_1 and V_2



Criteria:

$|V_1|$, $|V_2|$ balanced

$|V'|$ is small

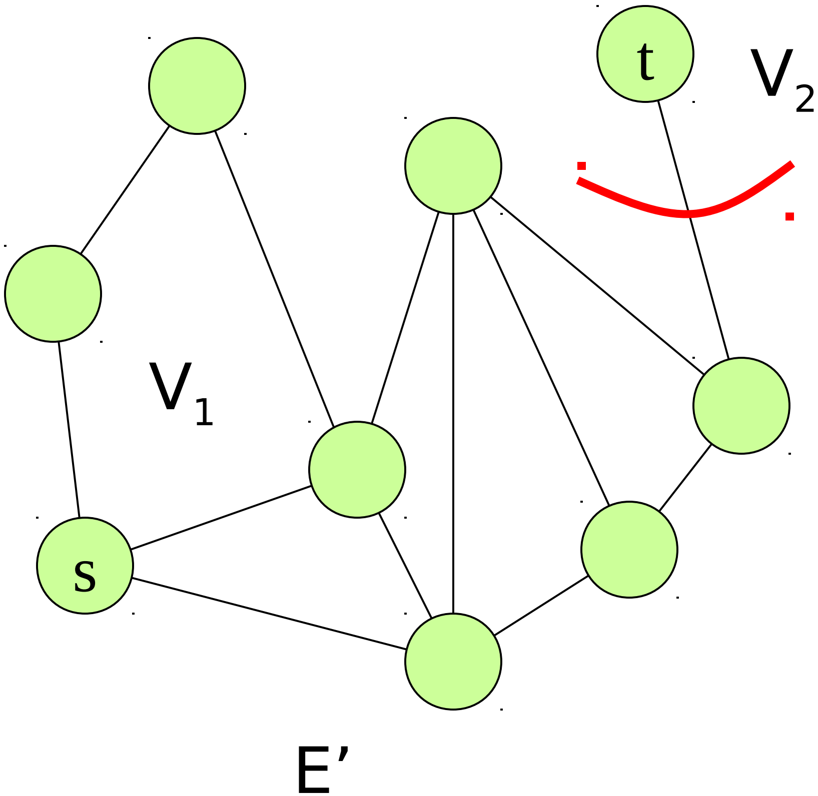
Compared with Min-cut

Min-cut: as in the min-cut, max-flow theorem.

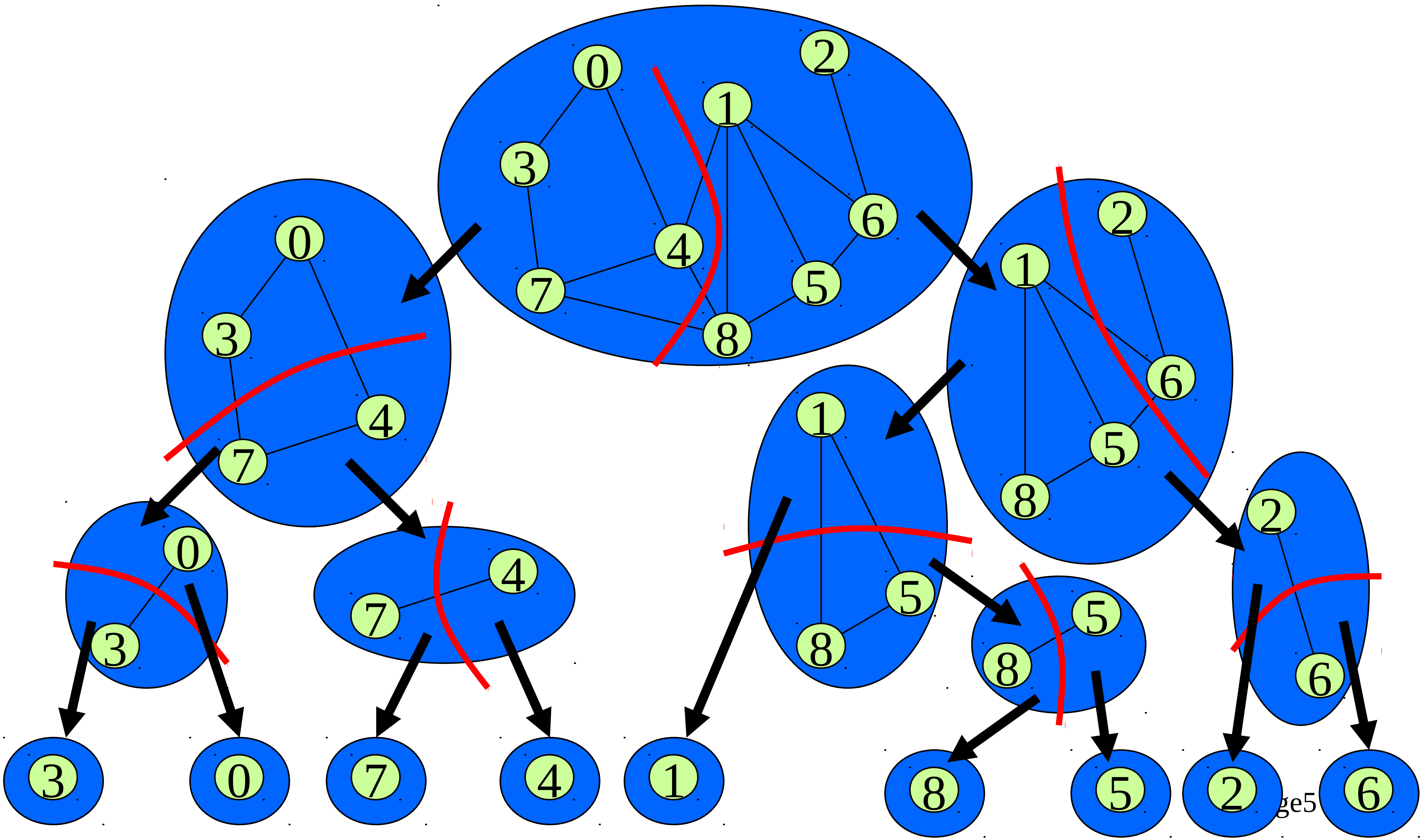
Min-cut has no balance criteria.

Min-cut typically has a source (s) and sink (t).

Min-cut tends to find unbalanced cuts.



Recursive Separation



What graphs have small separators?

Planar graphs: $O(n^{1/2})$ vertex separators

2d meshes, constant genus, excluded minors

Almost planar graphs:

the Internet, power networks, road networks

Circuits

need to be laid out without too many crossings

Social network graphs:

phone-call graphs, link structure of the web, citation graphs, “friends graphs”

3d-grids and meshes: $O(n^{2/3})$

What graphs don't have small separators

Hypercubes:

O(n) edge separators

$O(n/(\log n)^{1/2})$ vertex separators

Butterfly networks:

O(n/log n) separators

Expander graphs:

Graphs such that for any $U \subseteq V$, s.t. $|U| \leq \alpha |V|$,

|**neighbors**(U)| $\geq \beta |U|$. $(\alpha < 1, \beta > 0)$

random graphs are expanders, with high probability

It is exactly the fact that they don't have small separators that make these graphs useful.

Applications of Separators

Circuit Layout (from 1960s)

VLSI layout

Solving linear systems
  (nested dissection)

  $n^{3/2}$ time for planar graphs

Partitioning for parallel algorithms

Approximations to NP hard problems

  TSP, maximum-independent-set

Compact Routing and Shortest-paths

Clustering and machine learning

Machine vision

Out of core algorithms

Register allocation

Shortest Paths

Graph compression

Graph embeddings

Available Software

METIS: U. Minnesota

PARTY: University of Paderborn

CHACO: Sandia national labs

JOSTLE: U. Greenwich

SCOTCH: U. Bordeaux

GNU: Popinet

Benchmarks:

- Graph Partitioning Archive

Different Balance Criteria

Bisectors: 50/50

Constant fraction cuts: e.g. 1/3, 2/3

Trading off cut size for balance (~~vertex~~ edge separators):

min cut criteria: $$\min_{V'\subset V}\left(\frac{\cancel{|V'|}\ |E'|}{|V_1||V_2|}\right)$$

flux

min quotient separator: $$\min_{V'\subset V}\left(\frac{\cancel{|V'|}\ |E'|}{\min(|V_1|,|V_2|)}\right)$$

isoperimetric number = sparsity

All versions are NP-hard

Other Variants of Separators

k-Partitioning:

Might be done with recursive partitioning, but direct solution can give better answers.

Weighted:

Weights on edges (cut size), vertices (balance)

Hypergraphs:

Each edge can have more than 2 end points

common in VLSI circuits

Multiconstraint:

Trying to balance different values at the same time.

Asymptotics

If S is a class of graphs closed under the subgraph relation, then

Definition: S satisfies an $f(n)$ vertex-separator theorem if there are constants $\alpha < 1$ and $\beta > 0$ so that for every $G \in S$ there exists a vertex cut set $V' \subseteq V$, with

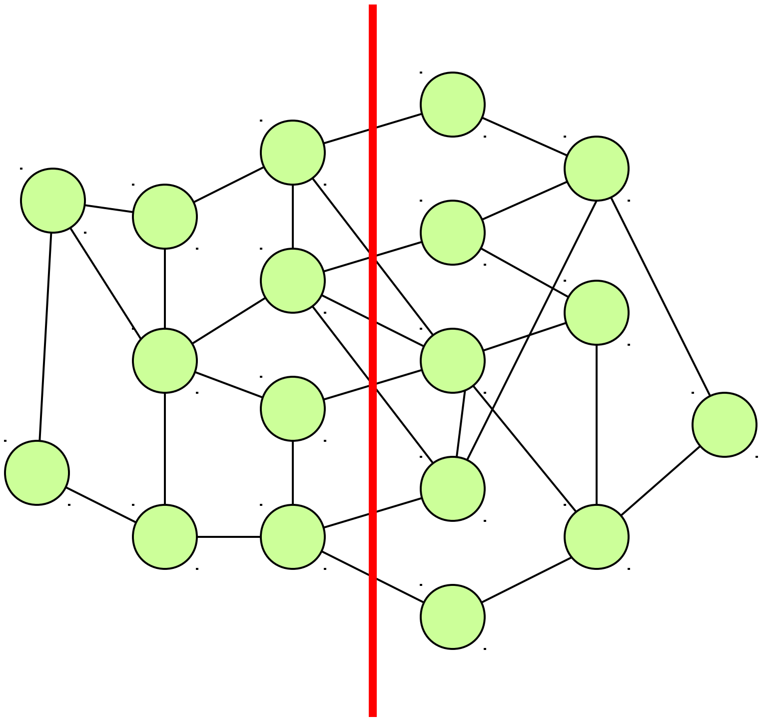
1. $|V'| \leq \beta\, f(|G|)$ cut size
2. $|V_1| \leq \alpha\, |G|$, $|V_2| \leq \alpha\, |G|$ balance

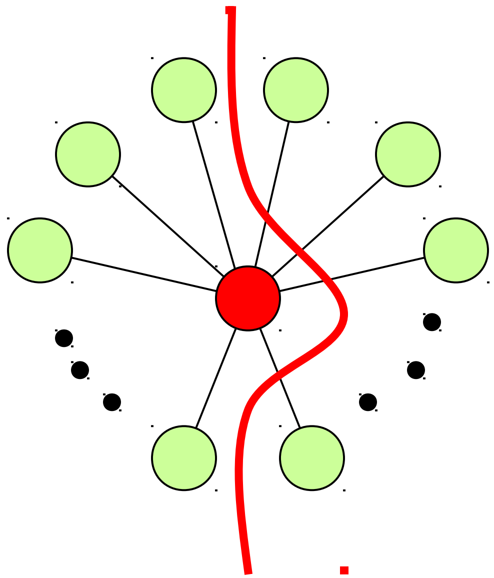
Similar definition for edge separators.

Edge vs. Vertex separators

If a class of graphs satisfies an f(n) edge-separator theorem then it satisfies an f(n) vertex-separator.

The other way is not true (unless degree is bounded)



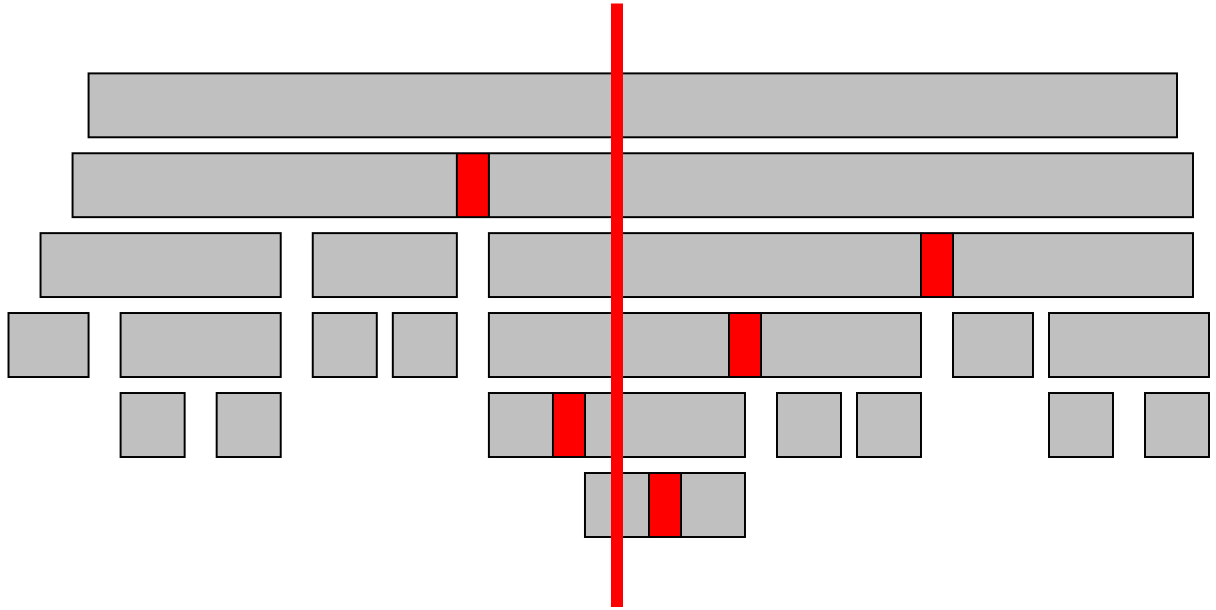


$|E'| = n/2$

Separator Trees

Theorem: For S satisfying an (α,β) $f(n) = n^{1-\varepsilon}$ edge-separator theorem, we can generate a perfectly balanced separator with size
$|C| \leq k\, \beta\, f(|G|)$.

Proof: by picture $|C| \leq \beta\, n^{1-\varepsilon}(1 + \alpha + \alpha^2 + \ldots) \leq \beta\, n^{1-\varepsilon}(1/1-\alpha)$



Algorithms for Partitioning

All are either heuristics or approximations

- Kernighan-Lin, Fiduccia-Mattheyses (heuristic)
- Planar graph separators
  (finds $O(n^{1/2})$ separators)
- Geometric separators
  (finds $O(n^{(d-1)/d})$ separators in R^d)
- Spectral (finds $O(n^{(d-1)/d})$ separators in R^d)
- Flow/LP-based techniques
  (give log(n) approximations)
- Multilevel recursive bisection
  (heuristic, currently most practical)

Kernighan-Lin Heuristic

Local heuristic for edge-separators based on "hill climbing". Will most likely end in a local-minima.

Two versions:

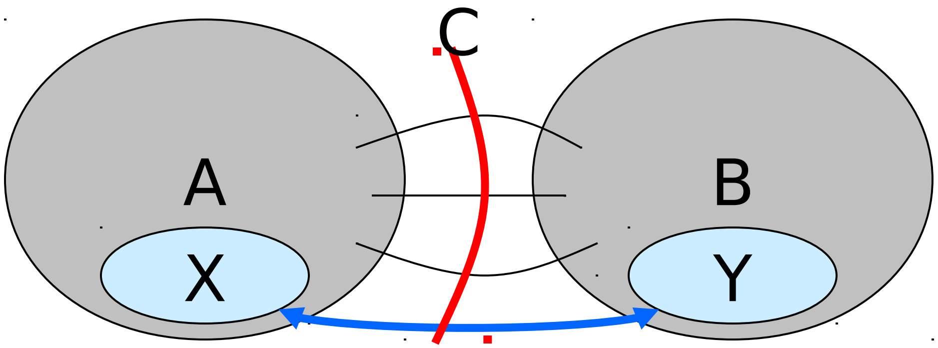
Original K-L: takes n^2 time per pass

Fiduccia-Mattheyses: takes linear time per pass

High-level description for both

Start with an initial cut that partitions the vertices into two equal size sets V_1 and V_2

Want to swap two equal sized sets $X \subset A$ and $Y \subset B$ to reduce the cut size.



Note that finding the optimal subsets X and Y solves the optimal separator problem, so it is NP hard.

We want some heuristic that might help.

Some Terminology

C(A,B) : the weighted cut between A and B

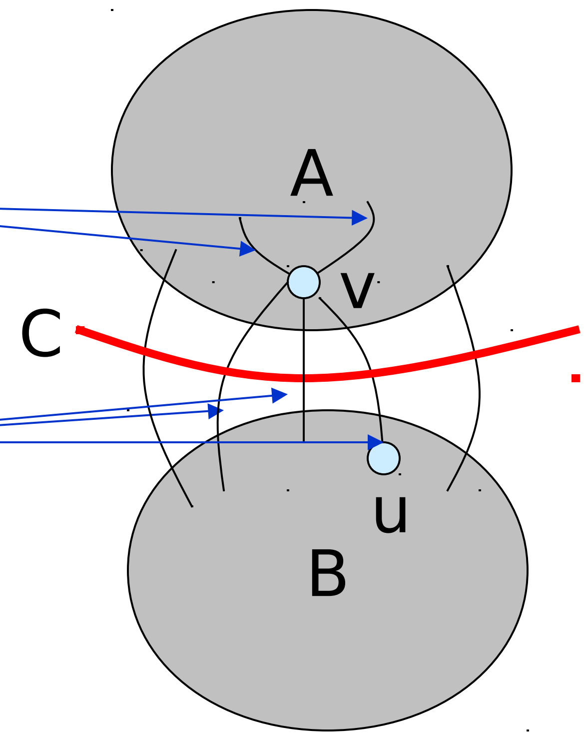
I(v) : the number of edges incident on v that stay within the partition

E(v) : the number of edges incident on v that go to the other partition

D(v) : E(v) - I(v)

D(u,v) : D(u) + D(v) - 2 w(u,v)

the gain for swapping u and v



Kernighan-Lin improvement step

KL(G,A_0,B_0)

  $\forall$ u $\in$ A_0, v $\in$ B_0

    put (u,v) in a PQ based on D(u,v)

  for k = 1 to |V|/2

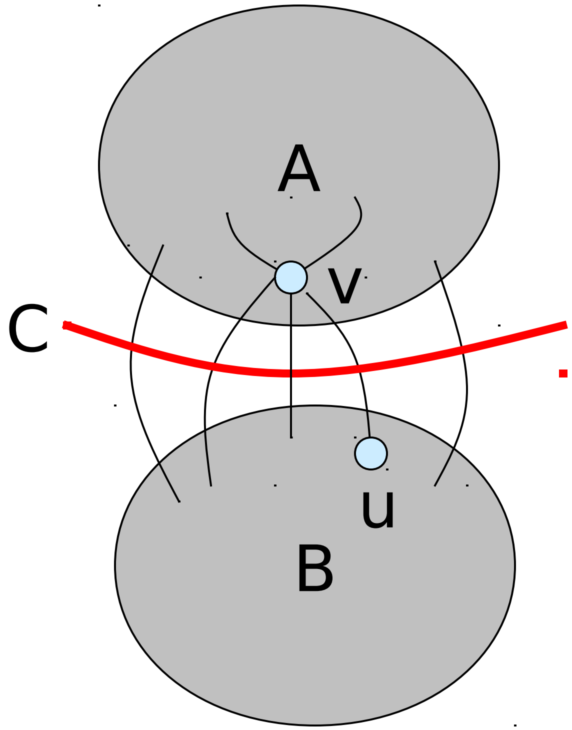
    (u,v) = max(PQ)

    (A_k,B_k) = (A_{k-1},B_{k-1}) swap (u,v)

    delete u and v entries from PQ

    update D on neighbors (and PQ)

select A_k,B_k with best C_k



Note that can take backward steps ("gain" D(u,v) can be negative).

Fiduccia-Mattheyses's improvement step

$FM(G,A_0,B_0)$

$\forall$ u $\in$ A_0 put u in PQ_A based on D(u)

$\forall$ v $\in$ B_0 put v in PQ_B based on D(v)

for k = 1 to |V|/2

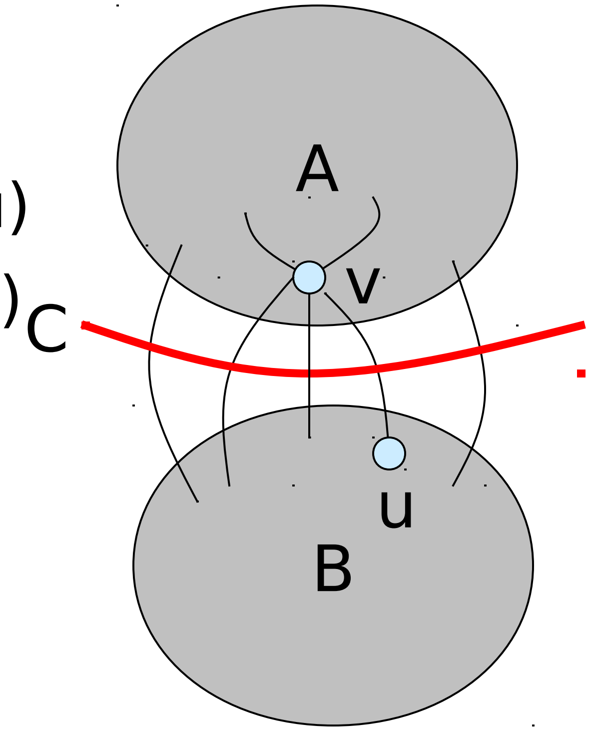
u = max(PQ_A)

put u on B side and update D

v = max(PQ_b)

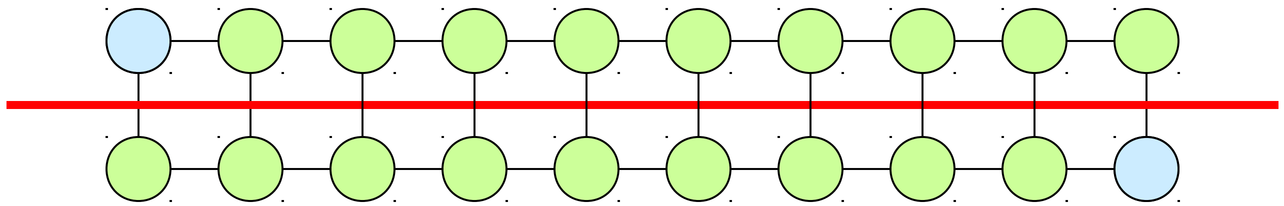
put v on A side and update D

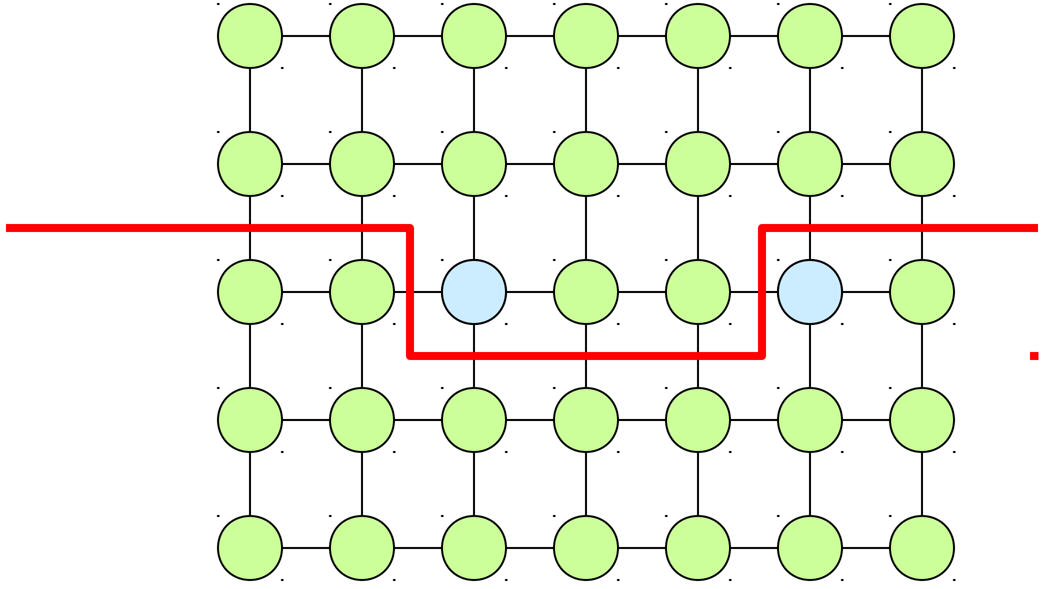
select A_k,B_k with best C_k



Two examples of KL or FM

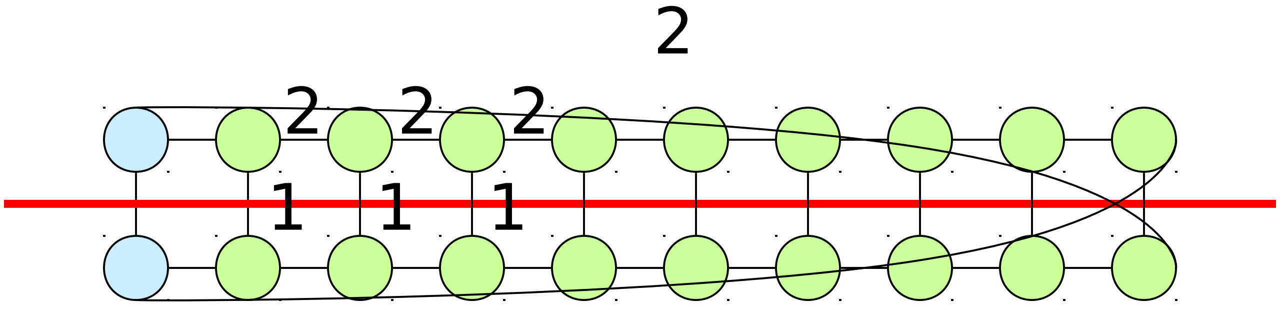
Consider following graphs with initial cut given in red.





A Bad Example for KL or FM

Consider following graph with initial cut given in red.



KL (or FM) will start on one side of the grid (e.g. the blue pair) and flip pairs over moving across the grid until the whole thing is flipped.

After one round the graph will look identical?

Boundary Kernighan-Lin (or FM)

Instead of putting all pairs (u,v) in Q (or all u and v in Q for FM), just consider the boundary vertices (i.e. vertices adjacent to a vertex in the other partition).

Note that vertices might not originally be boundaries but become boundaries.

In practice for reasonable initial cuts this can speed up KL by a **large** factor, but won't necessarily find the same solution as KL.

Performance in Practice

In general the algorithms do very well at smoothing a cut that is approximately correct.

Works best for graphs with reasonably high degree.

Used by most separator packages either

1. to smooth final results
2. to smooth partial results during the algorithm

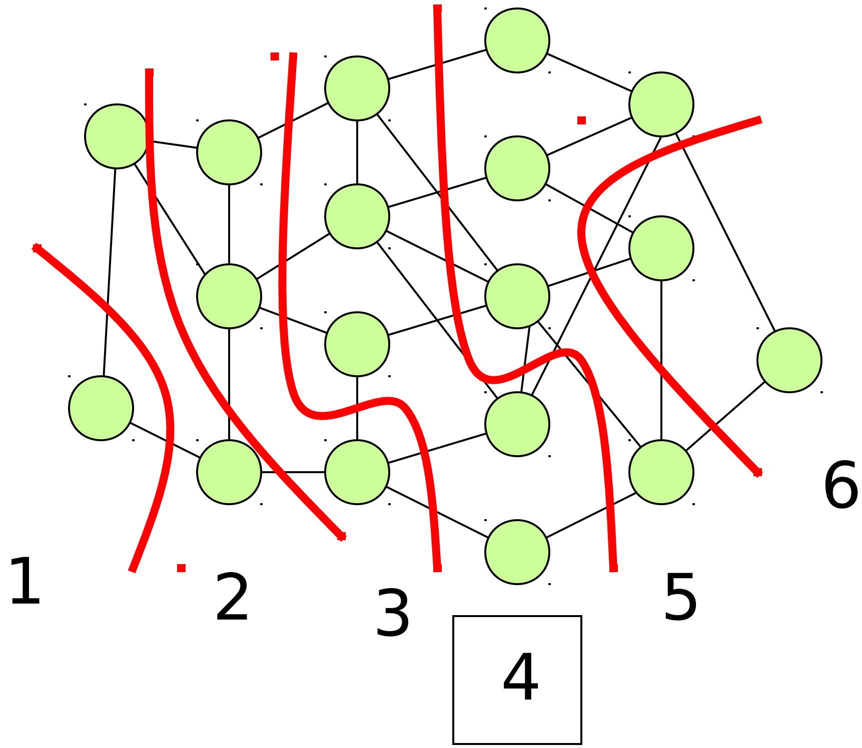
Separators Outline

Introduction:

Algorithms:

- **Kernighan Lin**
- **BFS and PFS**
- **Multilevel**
- **Spectral**
- **LP-based**

Breadth-First Search Separators



Run BFS and as soon as you have included half the vertices return that as the partition.

Won’t necessarily be 50/50, but can arbitrarily split vertices in middle level.

Used as substep in Lipton-Tarjan planar separators.

In practice does not work well on its own.

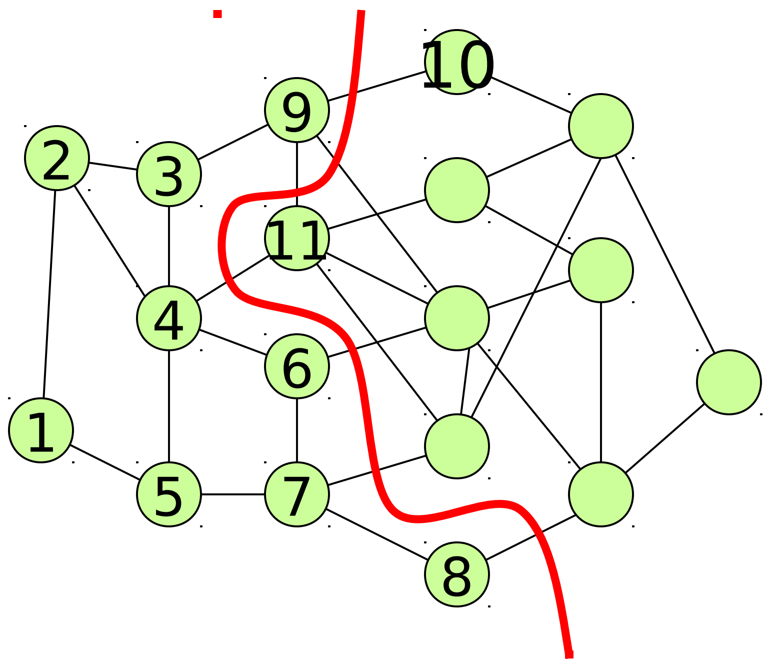
Picking the Start Vertex

1. Try a few random starts and select best partition found

2. Start at an "extreme" point.
   Do an initial DFS starting at any point and select a vertex from the last level to start with.

3. If multiple extreme points, try a few of them.

Priority-First Search Separators



Prioritize the vertices based on their gain (as defined in KL) with the current set.

Search until you have half the vertices.

Multilevel Graph Partitioning

Suggested by many researchers around the same time (early 1990s).

Packages that use it:

- METIS
- Jostle
- TSL (GNU)
- Chaco

Best packages in practice (for now), but not yet properly analyzed in terms of theory.

Mostly applied to edge separators.

High-Level Algorithm Outline

MultilevelPartition(G)

If G is small, do **something brute force**

Else

Coarsen the graph into G’ (Coarsen)

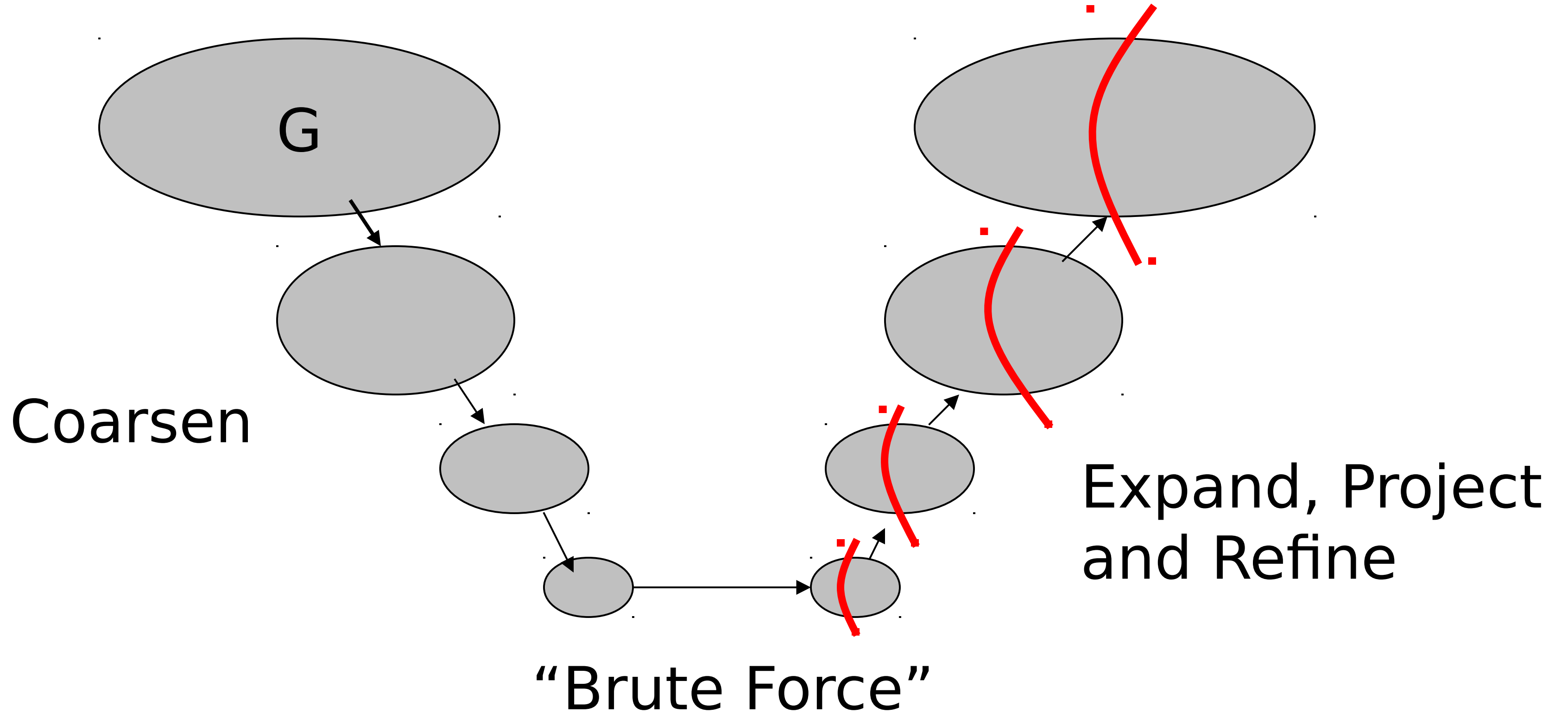
A’,B’ = MultilevelPartition(G’)

Expand graph back to G and **project** the partitions A’ and B’ onto A and B

Refine the partition A,B and return result

Many choices on how to do underlined parts

MGP as Bubble Diagram

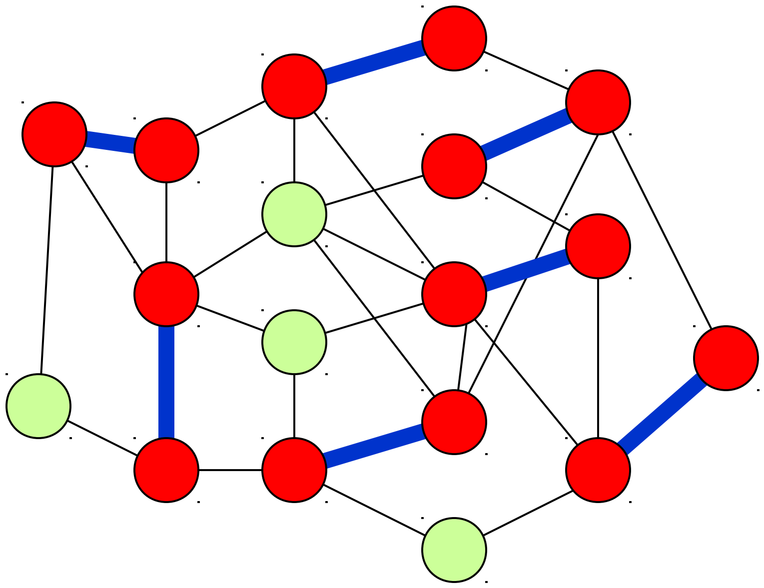


Maximal Matchings

A maximal matching is a pairing of neighbors so that no unpaired vertex can be paired with an unpaired neighbor.

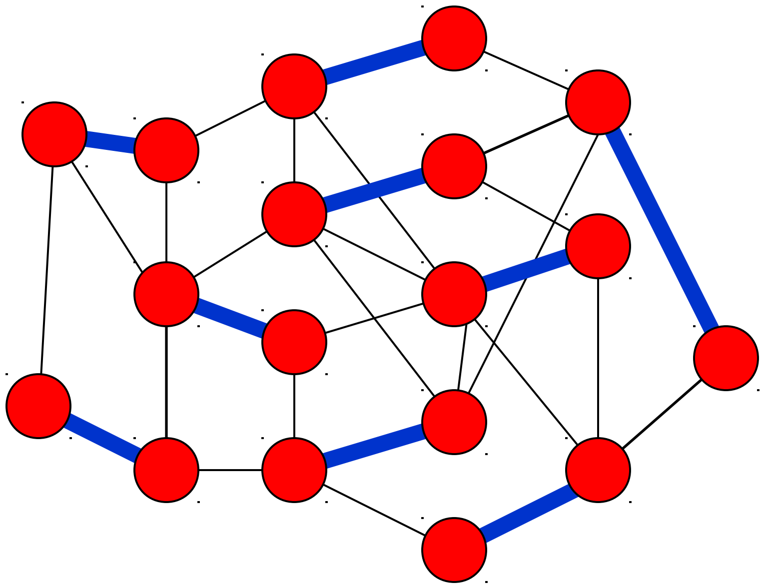
The idea is to contract pairs into a single vertex.

A Maximal Matching



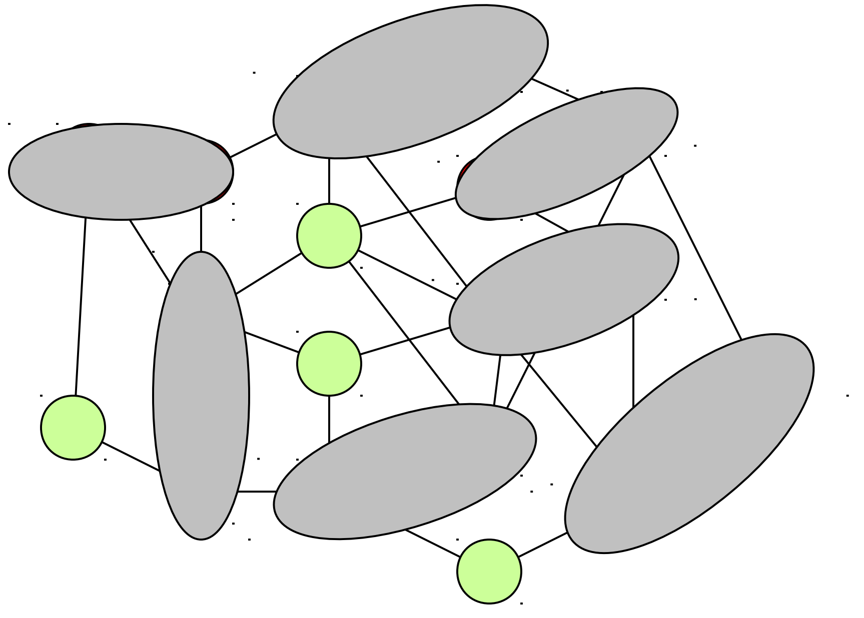
Can be found in linear time greedily.

A side note

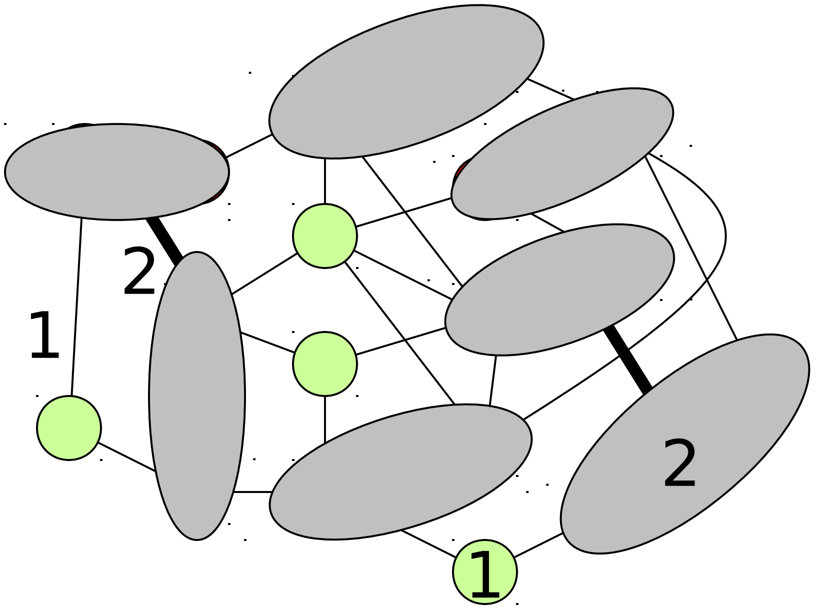


Compared to a **maximum** matching: a pairing such that the number of covered nodes is maximum

Coarsening



Collapsing and Weights



Why care about weights?

New vertices become weighted by sum of weights of their pair.

New edges (u,v) become weighted by sum of weights of multiple edges (u,v)

We therefore have to solve the weighted problem.

Heuristics for finding the Matching

Random : randomly select edges.

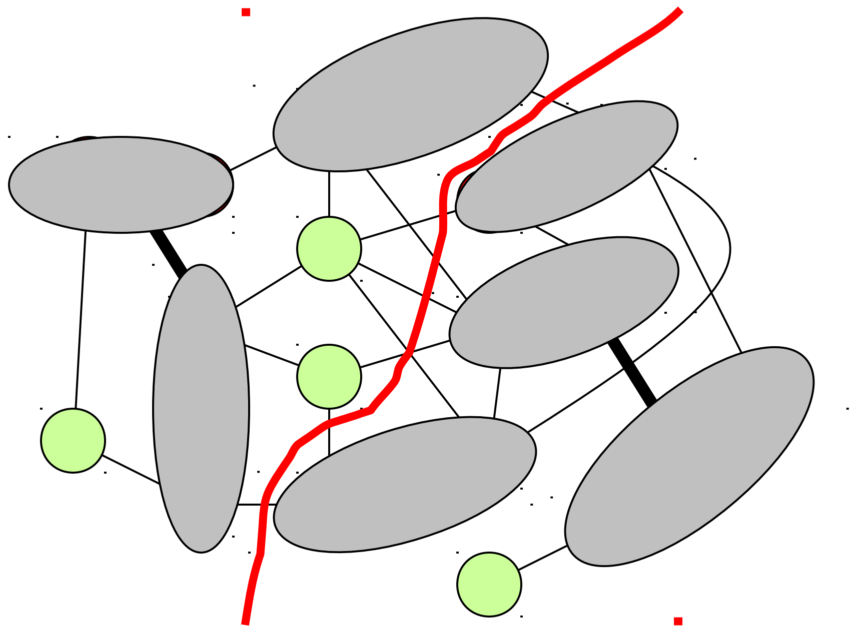
Prioritized: the edges are prioritized by weight.

Visit vertices in random order, but pick highest priority edge first.

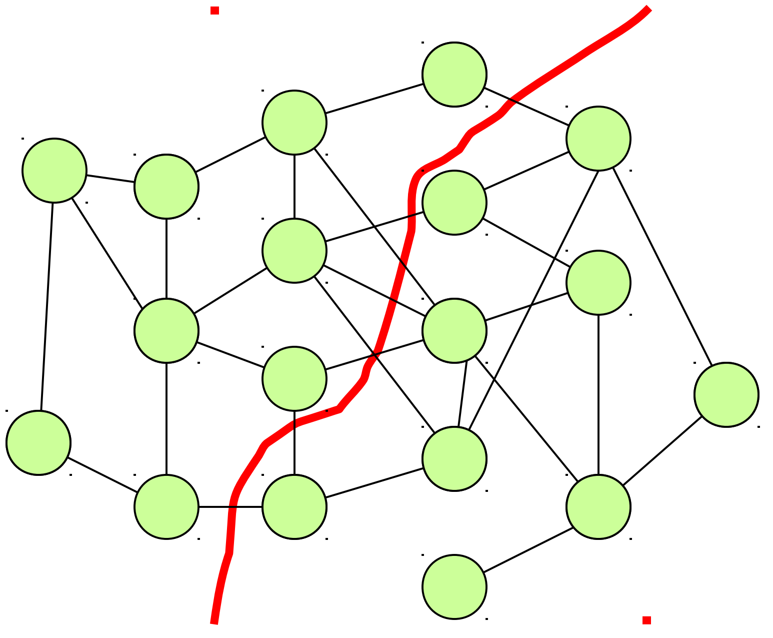
- **Heaviest first:** Why might this be a good heuristic?
- **Lightest first**: Why might this be a good heuristic?

Highly connected components: (or heavy clique matching). Looks not only at two vertices but the connectivity of their own structure.

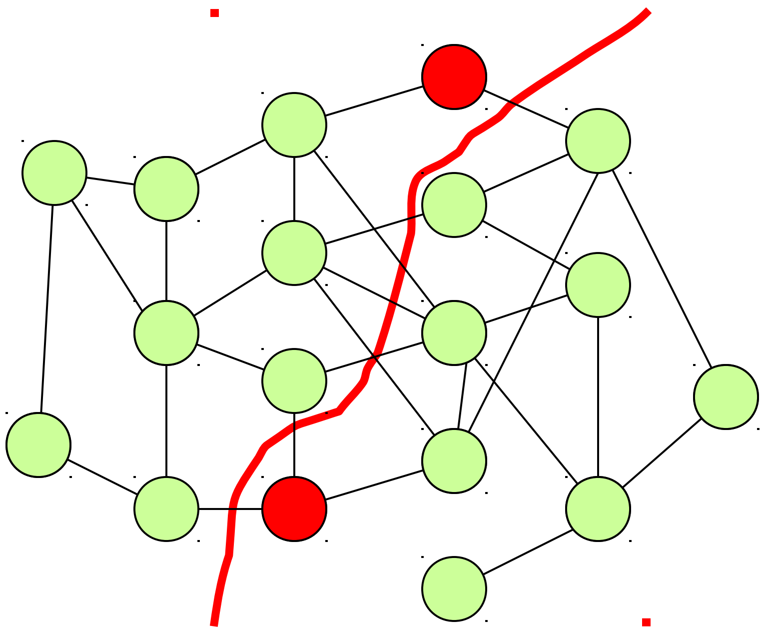
Recursively Find the Cut on the Coarsened Graph



Exanding and “Projecting”

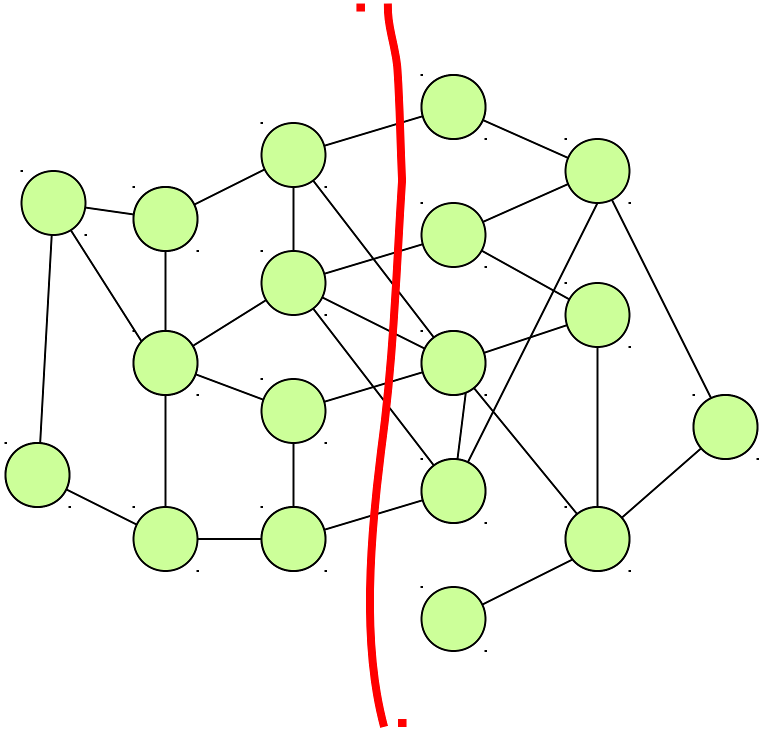


Refining



e.g. by using Kernighan-Lin

After Refinement



METIS

Coarsening: “Heavy Edge” maximal matching.

Base case: Priority-first search based on gain. Randomly select 4 starting points and pick best cut.

Smoothing: Boundary Kernighan-Lin

Has many other options, e.g., multiway separators.

Separators Outline

Introduction:

Algorithms:

- **Kernighan Lin**
- **BFS and PFS**
- **Multilevel**
- **Spectral**

Spectral Separators

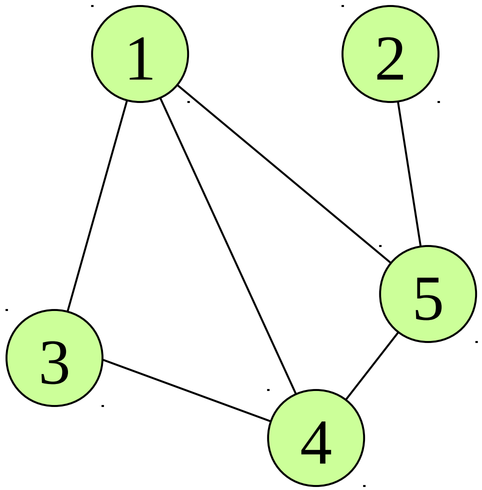
Based on the second eigenvector of the "Laplacian" matrix for the graph.

Let **A** be the adjacency matrix for G.

Let **D** be a diagonal matrix with degree of each vertex.

The **Laplacian** matrix is defined as **L = D-A**

Laplacian Matrix: Example



$$L = \begin{pmatrix} 3 & 0 & -1 & -1 & -1 \\ 0 & 1 & 0 & 0 & -1 \\ -1 & 0 & 2 & -1 & 0 \\ -1 & 0 & -1 & 3 & -1 \\ -1 & -1 & 0 & -1 & 3 \end{pmatrix}$$

Note that each row sums to 0.

Fiedler Vectors

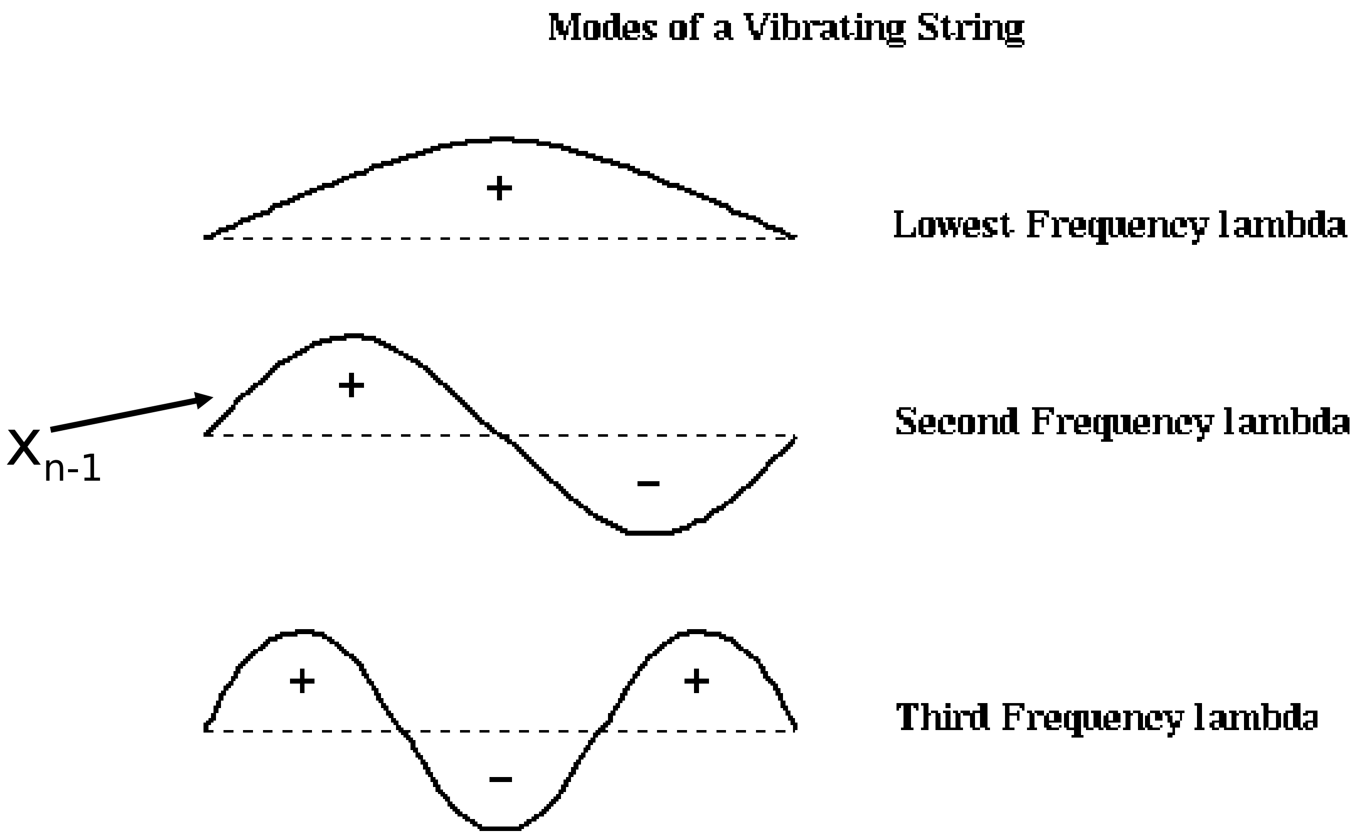
Eigenvalues $\lambda_1 \geq \lambda_2 \geq \lambda_3 \geq \ldots \geq \lambda_n$, real, non-negative.

Find eigenvector corresponding to the second smallest eigenvalue: $L\, x_{n-1} = \lambda_{n-1}\, x_{n-1}$

This is called the **Fiedler** vector.

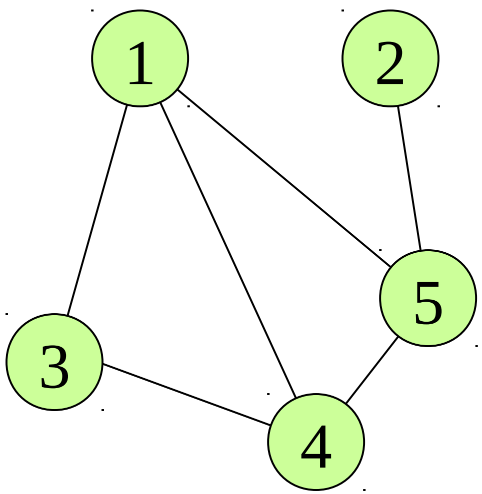
What is true about the smallest eigenvector? Suppose $x_n = [1\ 1\ \ldots\ 1]$. $Lx_n = ?$

Modes of Vibration



(Picture from Jim Demmel's CS267 course at Berkeley.)

Fiedler Vector: Example



$$L = \begin{pmatrix} 3 & 0 & -1 & -1 & -1 \\ 0 & 1 & 0 & 0 & -1 \\ -1 & 0 & 2 & -1 & 0 \\ -1 & 0 & -1 & 3 & -1 \\ -1 & -1 & 0 & -1 & 3 \end{pmatrix} \quad x_{n-1} = \begin{pmatrix} -.26 \\ .81 \\ -.44 \\ -.26 \\ .13 \end{pmatrix}$$

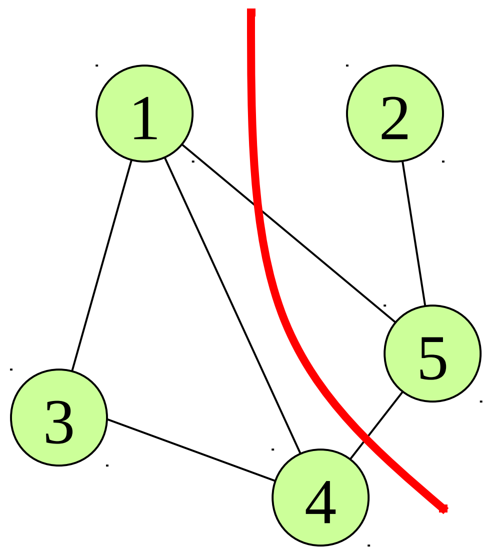
$$Lx_{n-1} = .83x_{n-1}$$

Note that each row sums to 0.

If graph is not connected, what is the second eigenvalue? (Can we construct orthogonal vectors x_n and x_{n-1} such that $Lx_n=0$ and $Lx_{n-1}=0$?)

Finding the Separator

Sort Fiedler vector by value, and split in half.



$$x_{n-1} = \begin{pmatrix} -.26 \\ .81 \\ -.44 \\ -.26 \\ .13 \end{pmatrix}$$

sorted vertices: [3, 1, 4, 5, 2]

Power Method for Finding Principal Eigenvector

Every vector is a linear combination of the eigenvectors $\mathbf{e_1}, \mathbf{e_2}, \ldots$

Consider: $p = \mathbf{p_0} = a_1\, \mathbf{e_1} + a_2\, \mathbf{e_2} + \ldots$

Iterating $\mathbf{p_{i+1}} = \mathbf{Ap_i}$ until it settles will give the principal eigenvector $\mathbf{e_1}$ (largest magnitude eigenvalue λ_1) since

$$\mathbf{p_i} = \lambda_1^i\, a_1\, \mathbf{e_1} + \lambda_2^i\, a_2\, \mathbf{e_2} + \ldots$$

The more spread in the two largest eigenvalues, the faster it will settle (related to the rapid mixing of expander graphs)

The second eigenvector

Once we have the principal eigenvector, i.e., $p_i = e_1$ (normalized to unit magnitude) remove the component that is aligned with the principal eigenvector.

$$\mathbf{p' = p - (e1 \bullet p)e_1}$$

Now

$$\mathbf{p' = a_2\, e_2 + a_3\, e_3 + \ldots}$$

Can use random vector for initial **p**

Power method for Laplacian

To apply the power method to find the second smallest eigenvalue we have to reorder the eigenvalues, since we are interested in eigenvector with eigenvalue closest to zero.

B = L-λ_1I has all non-positive eigenvalues. Smallest eigenvalue of L is now largest magnitude negative eigenvalue of B.

Lanczos' algorithm is faster in practice if starting from scratch, but if you have an approximate solution, the power method works very well.

Multilevel Spectral

MultilevelFiedler(G)

If G is small, do **something brute force**

Else

Coarsen the graph into G'

e'_{n-1} = MultilevelFiedler(G')

Expand graph back to G and **project** e'_{n-1} onto e_{n-1}

Refine $\mathbf{e_{n-1}}$ using power method and return

To project, you can just copy the values in location i of e'_{n-1} into both vertices i expands into.

This idea is used by Chaco.