

Transitive-Closure Spanners

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Based on joint work with

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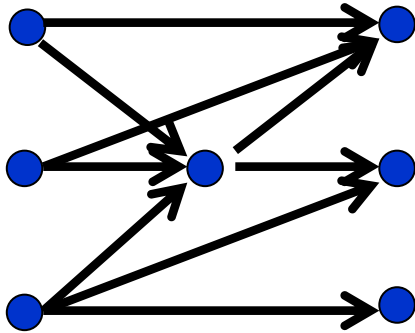
David Woodruff *IBM Almaden*

and with

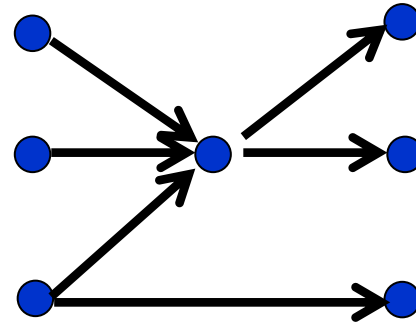
Madhav Jha *Penn State*

Graph Spanners [Awerbuch85, Peleg Schäffer89]

A subgraph H of G is a k -spanner if for all pairs of vertices u, v in G ,
 $distance_H(u, v) \leq k \cdot distance_G(u, v)$



dense graph G



sparse subgraph H

Goal: to find a sparsest k -spanner

Applications:

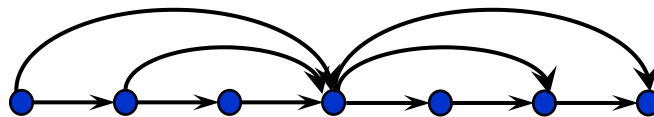
- efficient routing
- protocols in unsynchronized networks
- parallel /distributed algorithms for approximate shortest paths

Transitive-Closure Spanners

Transitive closure $TC(G)$ has an edge from u to v iff
 G has a path from u to v



k -TC-spanner H of G has $distance_H(u, v) \leq k$ iff
 G has a path from u to v

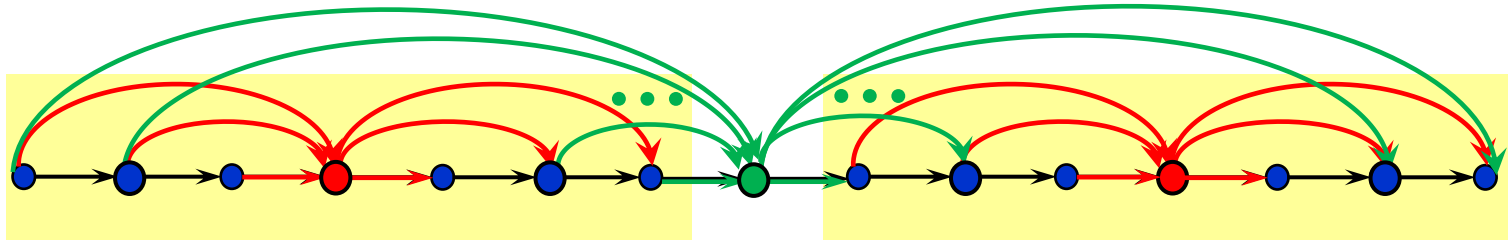


Alternatively: k -TC-spanner of G is a k -spanner of $TC(G)$

Example: Directed Line on n Vertices

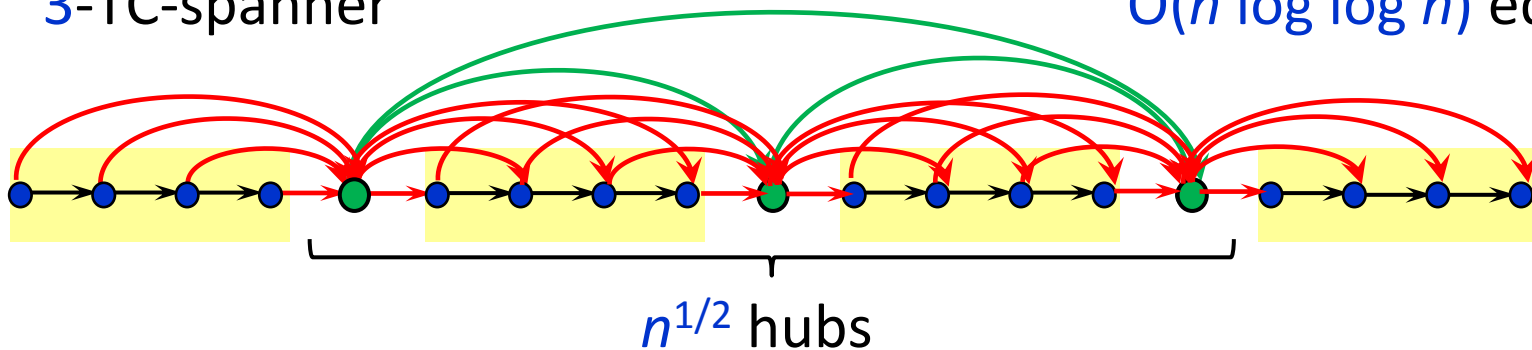
- 2-TC-spanner

$\leq n \log n$ edges



- 3-TC-spanner

$O(n \log \log n)$ edges



- 4-TC-spanner

$O(n \log^* n)$ edges

- k -TC-spanner

$O(n \lambda(k, n))$ edges

- Add a $(k-2)$ -TC-spanner on hubs
- Connect each node to the hubs before and after
- Recurse on the fragments between hubs

Previous work

Structural results on TC-spanners

(what is a sparsest k -TC-spanner for a given graph family?)

- Shortcut graphs (special case when $|E(H)| \leq 2 |E(G)|$)
[Thorup 92, 95, Hesse 03]
- For directed line/trees [Thorup 97]
implicit in
 - data structures [Yao 82, Alon Schieber 87, Chazelle 87, Bodlaender Tel Santoro 94]
 - property testing
[Dodis Goldreich Lehman Raskhodnikova Ron Samorodnitsky 99]
 - access control [Attalah Frikken Blanton 05]
- new* • For low-dimensional posets
 - access control [Attalah Blanton Fazio Frikken 09]

Computational results on directed spanners

(given a graph, compute a sparsest k -spanner)

- $O(\log n)$ -approximation algorithm for $k=2$ [Kortsarz Peleg 94]
- $O(n^{2/3} \text{polylog } n)$ -approximation for $k=3$ [Elkin Peleg 99]

Our Contributions

- Common abstraction for several applications [BGJRW09]
 - property testing
 - testing monotonicity of functions
 - testing if a function $f:\{1,\dots,n\} \rightarrow \mathbb{R}$ is Lipschitz [Jha R]
 - access control
 - data structures
- Structural results on TC-spanners
 - path-separable graphs [BGJRW09]
 - directed hypercube/hypergrid [BGJRW]
 - low-dimensional posets [BGJRW]
- Computational results on directed spanners

k -TC-SPANNER: Given a graph, compute a sparsest k -TC-spanner

 - new algorithms, inapproximability results [BGJRW09]

Application 1: Testing if a List is Sorted

- Is a list of n numbers sorted?

Requires reading entire list.

- Is a list of n numbers sorted or ϵ -far from sorted?

(An ϵ fraction of list entries have to be changed to make it sorted.)

[Ergün Kannan Kumar Rubinfeld Viswanathan 98]: $O((\log n)/\epsilon)$ time

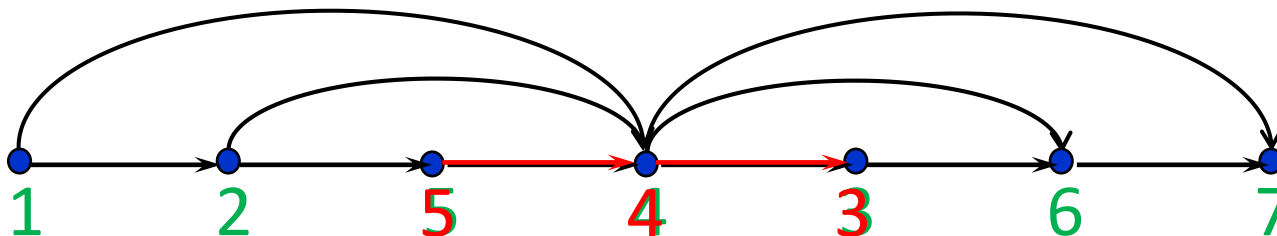
[Fischer 01]: $\Omega(\log n)$ queries

- Special case of testing monotonicity of functions defined in [Goldreich Goldwasser Lehman Ron 98]

Is a list sorted or ϵ -far from sorted?

[Dodis Goldreich Lehman Raskhodnikova Ron Samorodnitsky 99]

Test can be viewed as: Pick a random edge from sparsest 2-TC-spanner for the line and compare its endpoints. Reject if they are out of order.



Claim 1. There are $\leq n \log n$ edges in the 2-TC-spanner.

Claim 2. Green numbers are sorted.

Proof: Any two green numbers are connected by a length-2 path of black edges

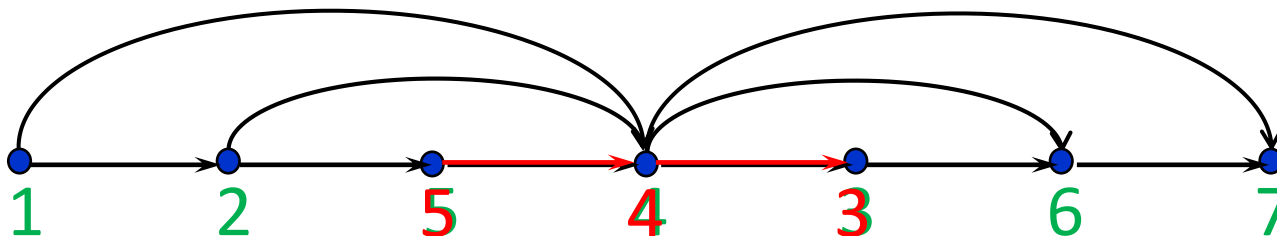
Analysis of the test:

- All sorted lists are accepted.
- If a list is ϵ -far from sorted, it has $\geq \epsilon n$ red numbers, $\Rightarrow \geq \epsilon n/2$ red edges
 - If $\Theta((\log n)/\epsilon)$ edges are checked, a red edge will be discovered w.p. $\geq 2/3$

Is a list sorted or ϵ -far from sorted?

[Dodis Goldreich Lehman Raskhodnikova Ron Samorodnitsky 99]

Test can be viewed as: Pick a random edge from sparsest 2-TC-spanner for the line and compare its endpoints. Reject if they are out of order.



Claim 1. There are $\leq n \log n$ edges in the 2-TC-spanner.

Claim 2. Green numbers are sorted.

Conclusion: It suffices to check $O((\log n)/\epsilon)$ random edges from 2-TC-spanner.

Observation:

The same test/analysis apply to any property of a list of numbers if

- it can be expressed in terms of pairs of numbers
- it is transitive: (x,y) and (y,z) are *good* $\Rightarrow (x,z)$ is *good*

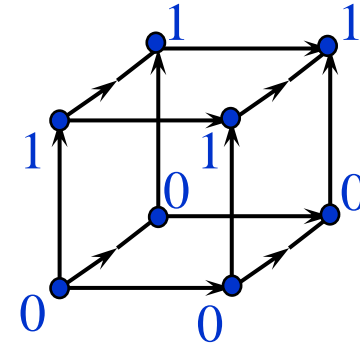
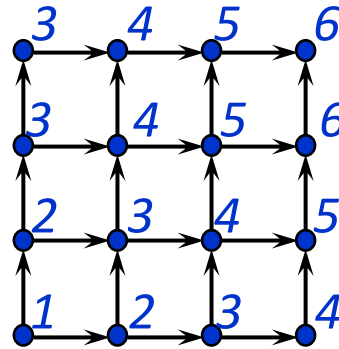
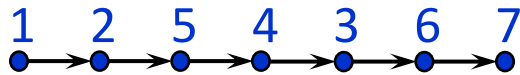
Generalization of Sortedness to Matrices

3 4 5 6
3 4 5 6
2 3 4 5
1 2 3 4

- Is a matrix sorted along all rows and columns or far from sorted
(many numbers have to be changed to make it sorted)?
- [Goldreich Goldwasser Lehman Ron Samorodnitsky 00, Batu Rubinfeld White 99, Dodis Goldreich Lehman Raskhodnikova Ron Samorodnitsky 99, Halevy Kushilevitz 04] considered this problem for d -dimensional matrices.
- Is a function $f : \{1, \dots, m\}^d \rightarrow R$ monotone or ϵ -far from monotone?
[DGLRRS99]: $O(d \cdot (\log m) \cdot (\log |R|) / \epsilon)$ time
[Fischer Lehman Newman Raskhodnikova Rubinfeld Samorodnitsky 02]:
for $m = 2$ and $R = \{0, 1\}$, need $\Omega(\log \log d)$ queries

Monotonicity of Functions Over PO domains

[FLNRRS 02]:



Graph = partially ordered domain; node labels = values of the function

- A function is monotone if there are no **violated** edges (along which labels decrease):

- A function is ϵ -far from monotone if $\geq \epsilon$ fraction of labels need to be changed to make it monotone.
- Testing monotonicity is equivalent to several other testing problems.

Monotonicity Testers via Sparse 2-TC-spanners

Lemma. G has a 2-TC-spanner with $s(n)$ edges



monotonicity of functions on G can be tested in time $O(s(n)/(\epsilon n))$

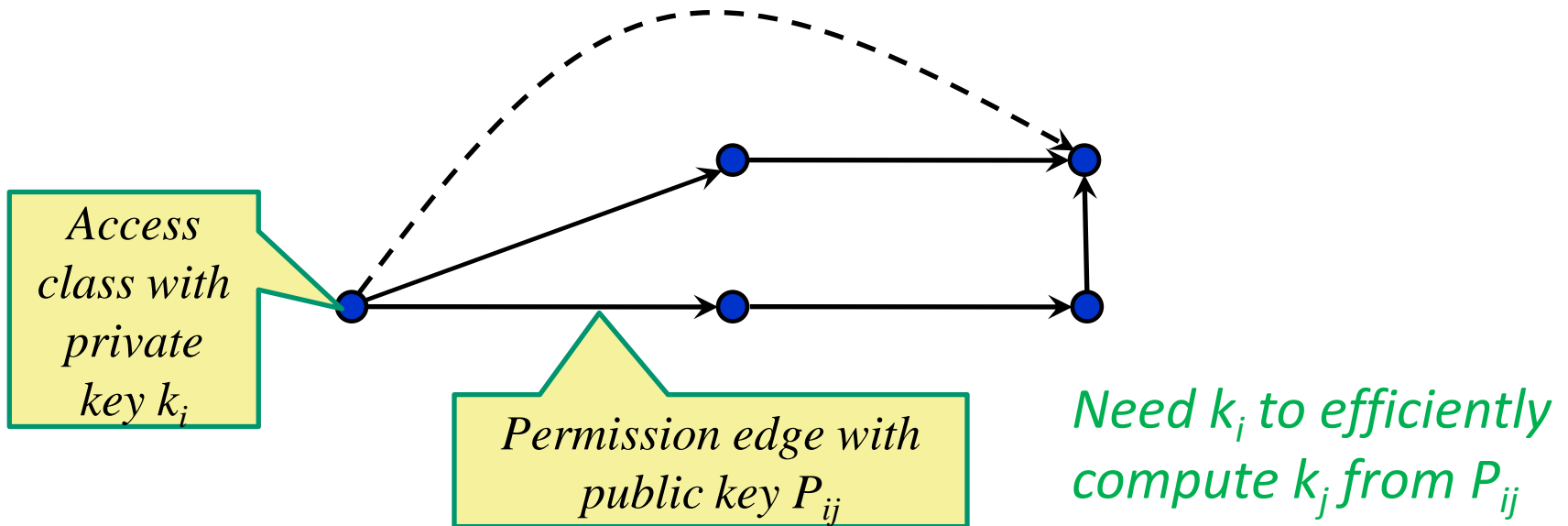
Implications of structural bounds on the size of 2-TC-spanners:

- Lower bounds for a hypercube and (hyper)grid [BGJRW]:
TC-spanner method does not improve sortedness testers for matrices
- Upper bounds for other graph families [BGJRW09]:
better monotonicity testers for those graph families
e.g., for planar graphs run time improved from $O((n^{1/2} \log n)/\epsilon)$ [FLNRRS02] to $O((\log^2 n)/\epsilon)$

Application 2: Access Control

Efficient key management in access hierarchies [Attalah Frikken Blanton 05, Attalah Blanton Frikken 06, Santis Ferrara Massuci 07, Attalah Blanton Fazio Frikken 09]

Used in content distribution, operating systems and project development

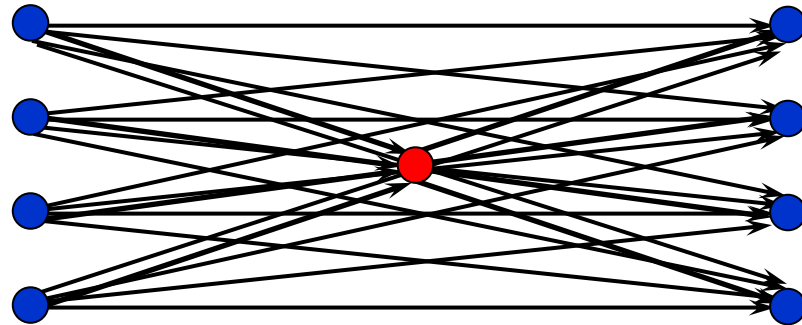


To speed up key derivation time, add shortcut edges consistent with permission edges

[Attalah Blanton Fazio Frikken 09]: access hierarchies are often **low-dim posets** (can be embedded into low-dim grids via order-preserving embeddings).

Steiner TC-spanners

In the access control application, one can add new nodes to the TC-spanner



H is a **Steiner k -TC-spanner** of G if

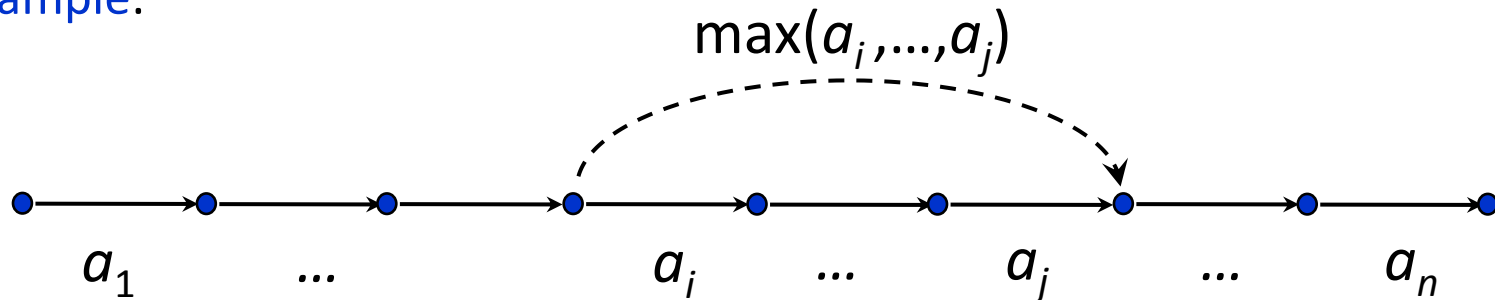
- $\text{vertices}(G) \subseteq \text{vertices}(H)$
- $\text{distance}_H(u,v) \leq k$ if G has a path from u to v
 ∞ otherwise

Observation: Steiner vertices do not decrease the number of edges in sparsest TC-spanners of grids.

Application 3: Data Structures

Computing partial products in a semigroup [Yao 82, Alon Schieber 87, Chazelle 87, Bodlaender Tel Santoro 94, Thorup 97]

Example:



Goal: quickly answer queries $\max(a_i, \dots, a_j)$ for all $i \leq j$.

- **Question:** How many values should we store if we want to compute max of at most k numbers per query?
- **Answer:** storage = size of sparsest k -TC-spanner for the directed line.

This example generalizes to other partial products and to directed trees.

Our Contributions

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 - property testing
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 - testing if a function $f:\{1,\dots,n\} \rightarrow \mathbb{R}$ is Lipschitz [Jha R]
 - access control
 - data structures
- Structural results on TC-spanners
 - path-separable graphs [BGJRW09]
 - directed hypercube/hypergrid [BGJRW]
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k -TC-SPANNER: Given a graph, compute a sparsest k -TC-spanner

 - new algorithms, inapproximability results [BGJRW09]

Structural Results on TC-spanners

Let $S_k(G)$ = size of sparsest k -TC-spanner of G

- Path-separable graphs [BGJRW09]

(e.g., H-minor-free graphs: planar, bounded genus, and bounded tree-width)

- Path separators were defined in [Abraham Gavoille 06]

For $O(1)$ -path-separable graphs G with n nodes, $S_k(G) = O(n \log n \cdot \lambda(k, n))$

- E.g., improves run time of monotonicity testers on planar graphs from $O((n^{1/2} \log n)/\epsilon)$ [FLNRRS02] to $O((\log^2 n)/\epsilon)$.

- Directed hypergrid $[m]^d$ [BGJRW]

- For small m :

$$\log_2(S_2([m]^d)) = c_m d \text{ where } c_2 \approx 1.16, c_3 \approx 2.03, c_4 \approx 2.82$$

For reference: $[2]^d$ has $\Theta(2^d d)$ edges; $\text{TC}([2]^d)$ has $3^d = 2^{cd}$ edges where $c \approx 1.59$

- For $m \geq 3$:

$$S_2([m]^d) \leq m^d \log^d m, \text{ and this is tight up to } O(2d (\log \log m)^{d-1}) \text{ factor.}$$

- Monotonicity testers for hypercube/hypergrid cannot be improved using the TC-spanner method.

Structural Results on *Steiner TC-spanners*

Let $S_k(G)$ = size of sparsest *Steiner* k -TC-spanner of G

- **Low-dimensional posets**

(posets embeddable into low-dim grids via order-preserving embeddings).

Previous work [Attalah Blanton Fazio Frikken 09, DeSantis Ferrara Masucci 07]

| Setting of k | Bounds on $S_k(G)$ | Authors |
|-----------------------------|------------------------------------|---------|
| $k = 2d-2+i$ for $i \geq 2$ | $O(n (\log^{d-1} n) \lambda(k,n))$ | [ABFF] |
| $k = 2d + \log^* n$ | $O(n \log^{d-1} n)$ | [ABFF] |
| $k = 3$ for fixed d | $O(n \log^{d-1} n \log \log n)$ | [DFM] |

[BGJRW]

| Setting of k | Our Bounds on $S_k(G)$ | |
|----------------|-----------------------------|--|
| $k = 2$ | $O(n \log^d n)$ for all d | $\Omega(n (\log n / \log \log n)^d)$ for fixed d |
| $k \geq 3$ | | $n \log^{\Omega(d)} n$ for fixed d |

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k -TC-SPANNER: Given a graph, compute a sparsest k -TC-spanner

 - new algorithms, inapproximability results [BGJRW09]

2-TC-Spanner of an $m \times m$ Grid

Lemma. A sparsest 2-TC-spanner of an $m \times m$ grid has
 $\leq m^2 \log^2 m$ and $\Omega(m^2 \log^2 m / \log \log m)$ edges.

Proof:

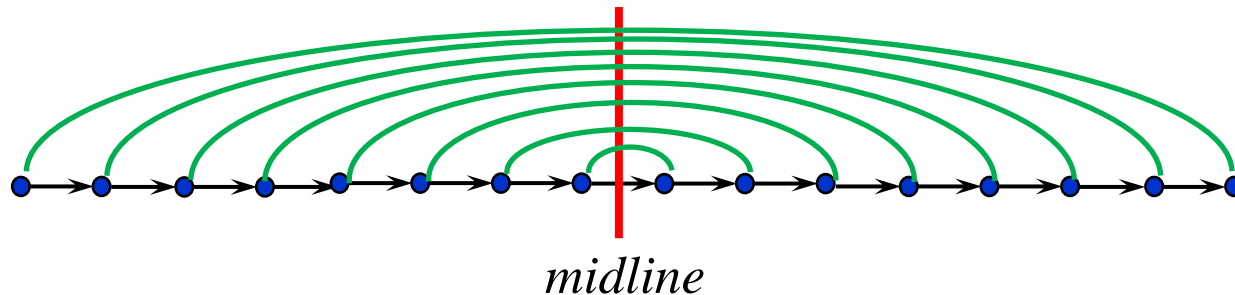
Upper bound: graph product of two 2-TC-spanners of the line.

Lower bound: a tradeoff argument, balancing number of edges of different types.

Lower Bound for an $m \times m$ Grid: Starting Point

Lemma. A sparsest 2-TC-spanner of a line with m nodes has $\Omega(m \log m)$ edges.

Proof:

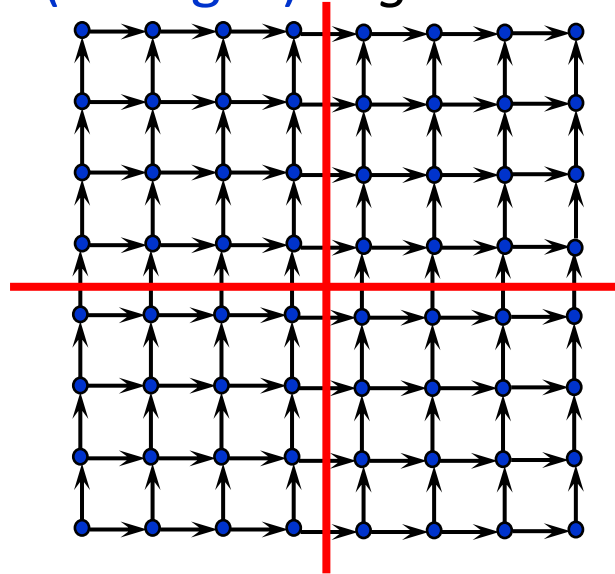


- Each pair of nodes connected by a green arc contributes an edge crossing the midline.
- $\geq m/2$ edges cross the midline.
- Continue recursively to obtain $\Omega(m \log m)$ bound.



Lower Bound for an $m \times m$ Grid: First Attempt

Approach: Recursively halve the grid in both dimensions hoping that each time $\Omega(m^2 \log m)$ edges are cut.

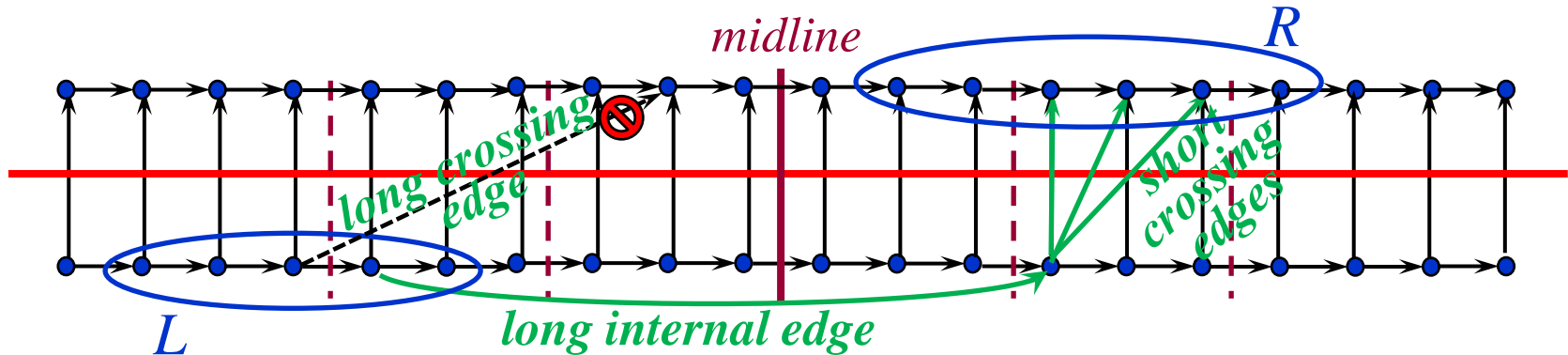


Problem: A 2-TC-spanner could contain the transitive closure for each quarter, and only $3m^2$ edges crossing the cut.

There is a tradeoff between the number of internal edges and the number of edges crossing the cut.

Two-Line Tradeoff Lemma

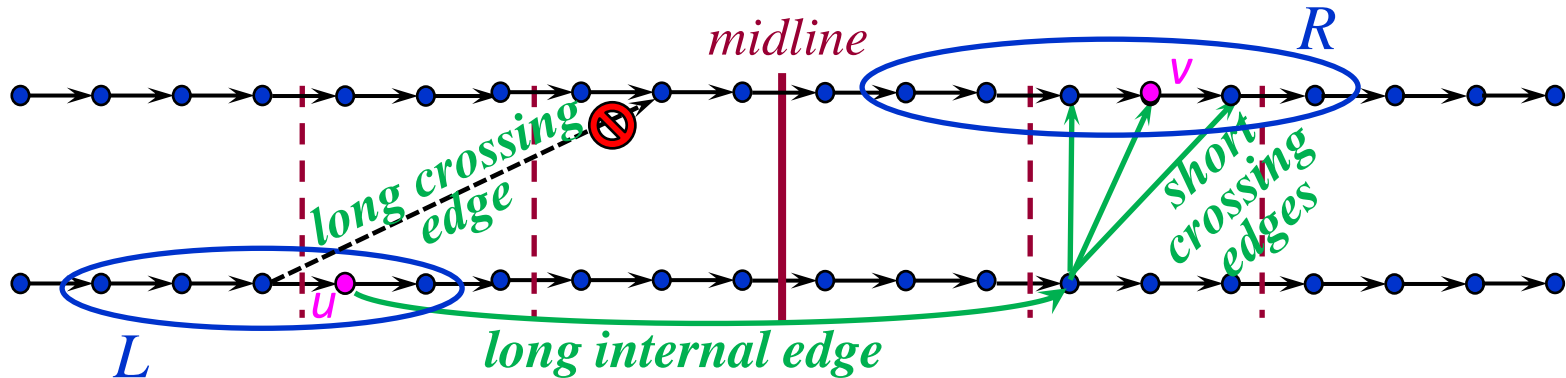
Lemma. Consider a 2-TC-spanner of an $m \times 2$ grid. Cut it horizontally. If it has $\leq m \log^2 m / 32$ internal edges, it has $\geq m \log^2 m / (16 \log \log m)$ crossing edges.



- $\log m / (2 \log \log m)$ stages, each contributing $m/8$ crossing edges.
- In the first stage, divide the graph into $\log^2 m$ blocks of the same length.
- Call an edge *long* if it starts and ends in different blocks (*short* otherwise).
- L = set of low left nodes, not incident to long crossing edges.
 R = set of high right nodes, not incident to long crossing edges.

Two-Line Tradeoff Lemma: Stage 1 in the Proof

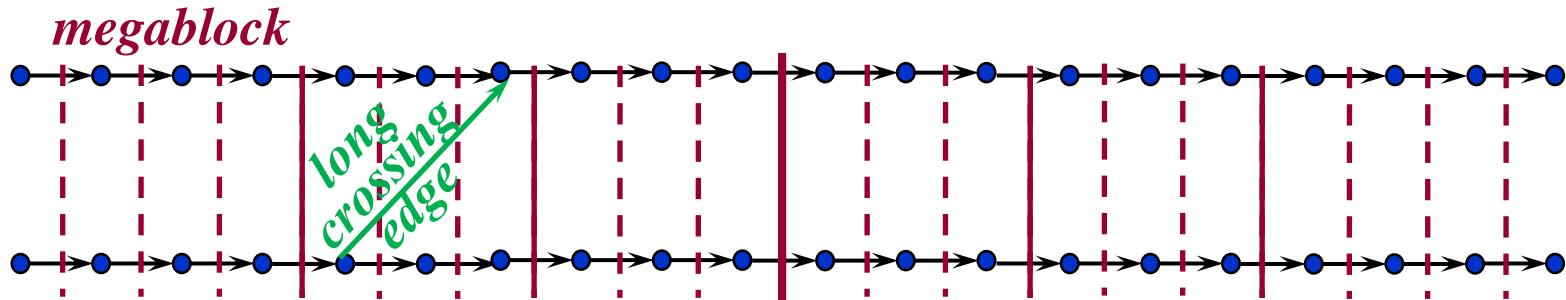
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- $\log m / (2 \log \log m)$ stages, each contributing $m/8$ crossing edges.
- In the first stage, divide the graph into $\log^2 m$ blocks of the same length.
- $u \in L$ can have a length-2 path to $v \in R$ only via a long internal edge.
- Each long low internal edge can be used by $\leq m/\log^2 m$ such pairs (u, v) .
- If there are $< m/8$ long crossing edges, there are $> m^2/16$ pairs in $L \times R$.
- Then there are $> (m^2/16) / (m/\log^2 m) = m \log^2 m / 16$ (long) internal edges.
- Contradiction. That is, stage 1 indeed contributes $m/8$ long crossing edges.

Two-Line Tradeoff Lemma: Subsequent Stages

Lemma. Consider a 2-TC-spanner of an $m \times 2$ grid. Cut it horizontally. If it has $\leq m \log^2 m / 32$ *internal* edges, it has $\geq m \log^2 m / (16 \log \log m)$ *crossing* edges.



- $\log m / (2 \log \log m)$ stages, each contributing $m/8$ crossing edges.
- In each subsequent stage, call blocks from the previous stage *megablocks*.
- Divide each megablock into $\log^2 m$ blocks of the same length.
- Call an edge *long* if it starts and ends in different blocks, but stays within the same megablock.
- Show that there are $m/8$ long crossing edges (contribution of this stage).



2-TC-Spanner of the Grid:

Lemma. A sparsest 2-TC-spanner of an $m \times m$ grid has
 $\leq m^2 \log^2 m$ and $\Omega(m^2 \log^2 m / \log \log m)$ edges.

Lemma. A sparsest 2-TC-spanner of the directed grid $[m]^d$ has
 $\leq m^d \log^d m$ and $\Omega(m^d \log^d m / (2d (\log \log m)^{d-1}))$ edges.

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Computational Results on k -TC-SPANNER

Algorithms

| Setting of k | Approximability | Authors/Technique | Notes |
|----------------------|---------------------------------|----------------------|---|
| $k=2$ | $O(\log n)$ | [Kortsarz Peleg] | |
| $k=3$ | $O(n^{2/3} \text{ polylog } n)$ | [Elkin Peleg] | |
| $k > 2$ | $O((n \log n)^{1-1/k})$ | CP+sampling | Applies to directed spanners ,.... Simplifies [EP] for $k=3$ |
| $k = \Omega(\log n)$ | $O((n \log n)/k^2)$ | path sampling | Better than directed spanners |

Hardness

| Setting of k | Inapproximability | Assumption | Notes |
|---------------------------------------|-----------------------------------|---|--|
| $k = 2$ | $\Omega(\log n)$ | $P \neq NP$ | Matches upper bound |
| constant $k > 2$ | $\Omega(2^{\log^{1-\epsilon} n})$ | $NP \not\subseteq_{\subseteq} DTIME(n^{\text{polylog } n})$ | Improvement \Rightarrow breakthrough |
| $k = n^{1-\gamma} \forall \gamma > 0$ | $\Omega(1+\epsilon)$ | $P \neq NP$ | |

Open Questions

- Can TC-spanner perspective be used to get new algorithms for problems related to monotonicity testing?
 - approximating distance to monotonicity or the length of LIS
 - online/distributed reconstruction of monotone functions
 - in streaming
- Other applications of TC-spanners and Steiner TC-spanners?