CMPSCI 711: More Advanced Algorithms Graphs 10: Correlation Clustering

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• A 3 approximation for correlation clustering in complete graphs.

[Ailon, Charikar, Newman, J.ACM 08]

Emulating algorithm in small space and limited number of passes.

[Ahn, Cormode, Guha, McGregor, Wirth ICML 16]

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Correlation Clustering

Let G be a complete graph on n nodes where edges are colored red or blue. Given a clustering, say an edge e is unhappy if

(e is red and endpoints in different clusters) or (e is blue and endpoints in same clusters)

- Problem: Find clustering minimizing number of unhappy edges.
- Say a triangle with exactly two red edges is bad. Let B be set of bad triangles. Minimum number of unhappy edges is at least

$$\min\{\sum_{e \in E} x_e : x_e \in \{0,1\} \text{ and } \sum_{e \in T} x_e \ge 1 \text{ for all } T \in \mathcal{B}\}$$

since, if we interpret $x_e = 1$ as making *e* unhappy, we need to disappoint at least one edge in each bad triangle.

Correlation Clustering Algorithm

We say node u is a friend of node v is the edge $\{u, v\}$ is red.

Non-Streaming Version:

- ▶ Randomly order nodes: $v_1, v_2, ..., v_n$. Mark each as uncovered.
- For i = 1 to n: If v_i uncovered, let v_i and it's uncovered friends be a cluster. Cover these nodes and say "v_i was chosen as a pivot."

Emulating in the Streaming Model:

- Preprocess: Randomly order nodes: v₁, v₂,..., v_n.
- ► First Pass: Store all red edges incident to {v₁,..., v_{√n}}. Emulate the first √n steps of the algorithm.
- Second Pass: Store all red edges that have both endpoints uncovered at end of first pass. Emulate remaining steps of the algorithm.

Will show a) achieves factor 3 approx and b) the streaming algorithm uses $\tilde{O}(n^{1.5})$ space. Can also get a $O(\log \log n)$ pass, $\tilde{O}(n)$ space algorithm.

Analyzing Approximation Ratio: Part 1

• Let $T \in \mathcal{B}$ with nodes $\{a, b, c\}$. Define events

 B_T = node in T chosen as a pivot and other nodes uncovered at time

$$B^{a}_{b,c} = B_{T} \cap \{\mathsf{pivot}{=}a\} \quad B^{b}_{a,c} = B_{T} \cap \{\mathsf{pivot}{=}b\} \quad B^{c}_{a,b} = B_{T} \cap \{\mathsf{pivot}{=}c\}$$

- Charge an unhappy edge to bad triangle formed by it and the pivot when it was made unhappy. Each *T* ∈ B charged at most once.
- ▶ Let $z_T = \mathbb{P}[B_T]/3$. Expected cost is $\sum_{t \in B} \mathbb{P}[B_T] = 3 \sum_{t \in B} z_T$.

$$\blacktriangleright \mathbb{P}\left[B_{b,c}^{a}\right] = \mathbb{P}\left[B_{a,c}^{b}\right] = \mathbb{P}\left[B_{a,b}^{c}\right] = z_{T}, \text{ e.g.},$$

$$\mathbb{P}\left[B_{b,c}^{a}\right] = \mathbb{P}\left[B_{b,c}^{a}|B_{T}\right]\mathbb{P}\left[B_{T}\right] = \mathbb{P}\left[B_{T}\right]/3 = z_{T} \ .$$

▶ Since $B^{a}_{b,c} \cap B^{a'}_{b,c} = \emptyset$ for $\{a, b, c\}, \{a', b, c\} \in \mathcal{B}$,

$$\sum_{a:\{a,b,c\}\in\mathcal{B}}\mathbb{P}\left[B^{a}_{b,c}\right]\leq 1$$

• And so for any $e = \{b, c\}$

$$\sum_{T \in \mathcal{B}: e \in T} z_T = \sum_{a: \{a, b, c\} \in \mathcal{B}} \mathbb{P}\left[B_{b, c}^a\right] \le 1$$

Analyzing Approximation Ratio: Part 2

Using LP duality:

$$\begin{array}{lll} \text{OPT} & \geq & \min\{\sum_{e \in E} x_e : x_e \in \{0, 1\} \text{ and } \sum_{e \in T} x_e \geq 1 \text{ for all } T \in \mathcal{B}\} \\ & \geq & \min\{\sum_{e \in E} x_e : x_e \geq 0 \text{ and } \sum_{e \in T} x_e \geq 1 \text{ for all } T \in \mathcal{B}\} \\ & = & \max\{\sum_{T \in \mathcal{B}} y_T : y_T \geq 0 \text{ and } \sum_{T \in \mathcal{B} : e \in T} y_T \leq 1 \text{ for all } e \in E\} \\ & \geq & \sum_{T \in \mathcal{B}} z_T \end{array}$$

where the last line follows since $\sum_{\mathcal{T}\in\mathcal{B}:e\in\mathcal{T}}z_{\mathcal{T}}\leq 1.$

Hence, expected cost is

$$\sum_{t\in\mathcal{B}}\mathbb{P}\left[B_{\mathcal{T}}\right]=3\sum_{t\in\mathcal{B}}z_{\mathcal{T}}\leq3\text{opt}\ .$$

Space Analysis

Algorithm stores $\sqrt{n} \times n$ edges in first pass. Next lemma implies every uncovered node has $\tilde{O}(n^{0.5})$ friends after first pass with high probability. Hence, $\tilde{O}(n^{1.5})$ edges are stored in the second pass.

Lemma

After r iterations, every uncovered node has $< 10(\log n)n/r$ friends whp.

• Let $\alpha = 10(\log n)n/r$. Fix a node v and define event,

 $B_i = "v$ uncovered and has at least α uncovered friends after *i* iterations"

▶ Note that $\mathbb{P}\left[B_i|B_{i-1}\cap \ldots B_1\right] \leq 1 - \frac{\alpha}{n-i+1} \leq \exp(-\alpha/n)$ and so,

 $\mathbb{P}[B_r] = \mathbb{P}[B_r \cap B_{r-1} \cap \ldots \cap B_1] \le \exp(-\alpha/n)^r \le 1/n^{10}$

► Hence, the union bound implies that with probability at least $1 - 1/n^9$, every uncovered node has less than α friends.