

Stream Graphs, Link Streams and Related Algorithmic Challenges

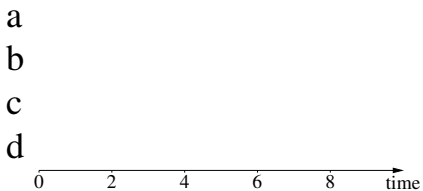
Matthieu Latapy, Tiphaine Viard, Clémence Magnien

<http://complexnetworks.fr>

latapy@complexnetworks.fr

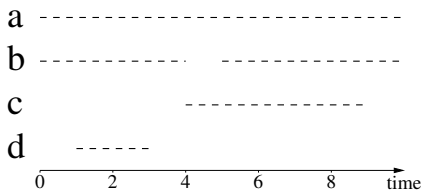
LIP6 – CNRS and Sorbonne Université
Paris, France

interactions over time



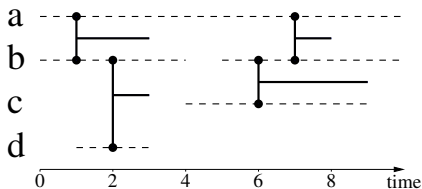
- *a*, *b*, *c*, and *d* for 10 time units

interactions over time



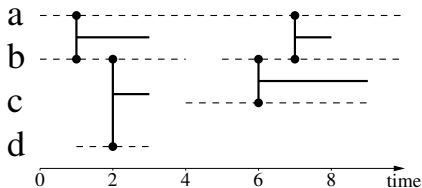
- *a*, *b*, *c*, and *d* for 10 time units
- *a* always present, *b* leaves from 4 to 5, *c* present from 4 to 9, *d* from 1 to 3

interactions over time



- *a*, *b*, *c*, and *d* for 10 time units
- *a* always present, *b* leaves from 4 to 5, *c* present from 4 to 9, *d* from 1 to 3
- *a* and *b* interact from 1 to 3 and from 7 to 8; *b* and *c* from 6 to 9; *b* and *d* from 2 to 3.

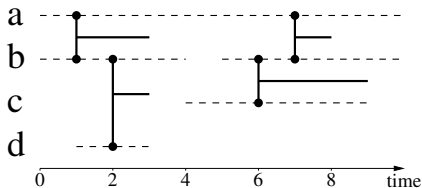
interactions over time



- a , b , c , and d for 10 time units
- a always present, b leaves from 4 to 5, c present from 4 to 9, d from 1 to 3
- a and b interact from 1 to 3 and from 7 to 8; b and c from 6 to 9; b and d from 2 to 3.

*e.g., social interactions, network traffic,
money transfers, chemical reactions, etc.*

interactions over time

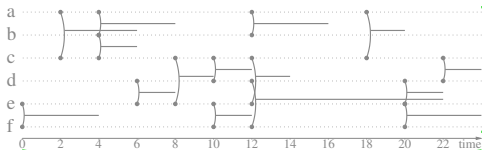


- a , b , c , and d for 10 time units
- a always present, b leaves from 4 to 5, c present from 4 to 9, d from 1 to 3
- a and b interact from 1 to 3 and from 7 to 8; b and c from 6 to 9; b and d from 2 to 3.

*e.g., social interactions, network traffic,
money transfers, chemical reactions, etc.*

how to describe such data?

structure or dynamics

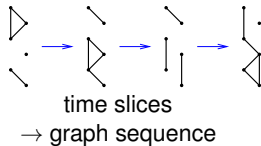
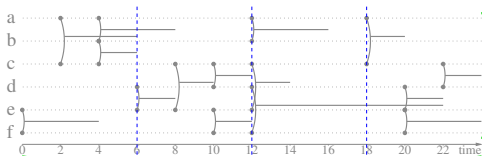


graph theory
network science
→ structure

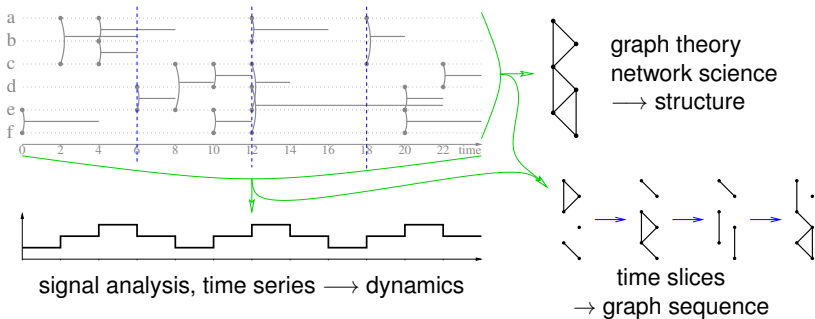


signal analysis, time series → dynamics

structure **and** dynamics?

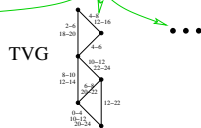
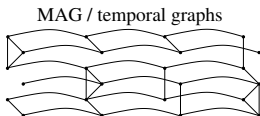
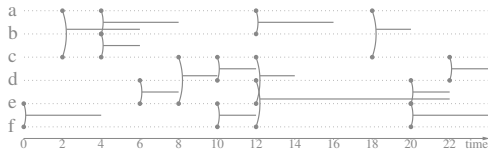


structure and dynamics?



information loss
what slices?
graph sequences?

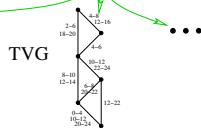
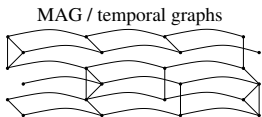
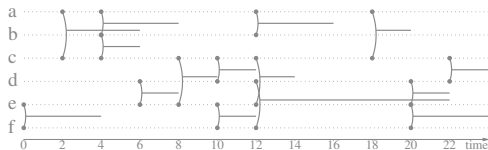
structure and dynamics



lossless but **graph-oriented**

+ ad-hoc properties (mostly path-related) + contact sequences + relational event models + ...

structure and dynamics



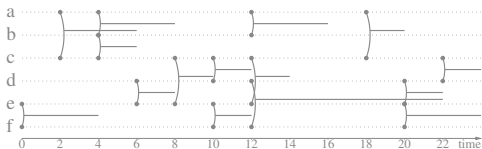
lossless but **graph-oriented**

+ ad-hoc properties (mostly path-related) + contact sequences + relational event models + ...

what we propose

deal with the stream directly

stream graphs and link streams



graph theory
network science

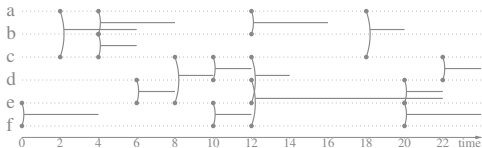
signal analysis, time series

wanted features: simple and intuitive, comprehensive,
time-node consistent, generalizes graphs/signal

what we propose

deal with the stream directly

stream graphs and link streams



graph theory
network science

↑
signal analysis, time series

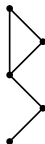
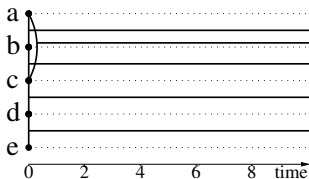
wanted features: simple and intuitive, comprehensive,
time-node consistent, generalizes graphs/signal

graph-equivalent streams

stream with no dynamics:
nodes always present,
either always or never linked



graph

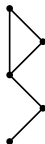
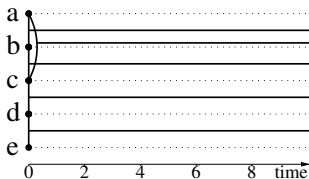


graph-equivalent streams

stream with no dynamics:
nodes always present,
either always or never linked



graph



stream properties

=

graph properties

↪ **generalizes graph theory**

our approach

very careful generalization of the most basic concepts

stream graphs and link streams

numbers of nodes and links

clusters and induced sub-streams

density and paths

↪ buliding blocks for higher-level concepts

neighborhood and degrees

clustering coefficient

betweenness centrality

many others

+ ensure consistency with graph theory

+ ensure classical relations are preserved

definition of stream graphs

Graph $G = (V, E)$ with $E \subseteq V \otimes V$
 $uv \in E \Leftrightarrow u$ and v are linked

Stream graph $S = (T, V, W, E)$

T : time interval, V : node set
 $W \subseteq T \times V$, $E \subseteq T \times V \otimes V$

$(t, v) \in W \Leftrightarrow v$ is present at time t

$$T_v = \{t, (t, v) \in W\}$$

$(t, uv) \in E \Leftrightarrow u$ and v are linked at time t

$$T_{uv} = \{t, (t, uv) \in E\}$$

$(t, uv) \in E$ requires $(t, u) \in W$ and $(t, v) \in W$
i.e. $T_{uv} \subseteq T_u \cap T_v$

definition of stream graphs

Graph $G = (V, E)$ with $E \subseteq V \otimes V$
 $uv \in E \Leftrightarrow u$ and v are linked

Stream graph $S = (T, V, W, E)$

T : time interval, V : node set

$W \subseteq T \times V$, $E \subseteq T \times V \otimes V$

$(t, v) \in W \Leftrightarrow v$ is present at time t

$$T_v = \{t, (t, v) \in W\}$$

$(t, uv) \in E \Leftrightarrow u$ and v are linked at time t

$$T_{uv} = \{t, (t, uv) \in E\}$$

$(t, uv) \in E$ requires $(t, u) \in W$ and $(t, v) \in W$

i.e. $T_{uv} \subseteq T_u \cap T_v$

definition of stream graphs

Graph $G = (V, E)$ with $E \subseteq V \otimes V$
 $uv \in E \Leftrightarrow u$ and v are linked

Stream graph $S = (T, V, W, E)$

T : time interval, V : node set

$W \subseteq T \times V$, $E \subseteq T \times V \otimes V$

$(t, v) \in W \Leftrightarrow v$ is present at time t

$$T_v = \{t, (t, v) \in W\}$$

$(t, uv) \in E \Leftrightarrow u$ and v are linked at time t

$$T_{uv} = \{t, (t, uv) \in E\}$$

$(t, uv) \in E$ requires $(t, u) \in W$ and $(t, v) \in W$

i.e. $T_{uv} \subseteq T_u \cap T_v$

definition of stream graphs

Graph $G = (V, E)$ with $E \subseteq V \otimes V$
 $uv \in E \Leftrightarrow u$ and v are linked

Stream graph $S = (T, V, W, E)$

T : time interval, V : node set
 $W \subseteq T \times V$, $E \subseteq T \times V \otimes V$

$(t, v) \in W \Leftrightarrow v$ is present at time t

$$T_v = \{t, (t, v) \in W\}$$

$(t, uv) \in E \Leftrightarrow u$ and v are linked at time t

$$T_{uv} = \{t, (t, uv) \in E\}$$

$(t, uv) \in E$ requires $(t, u) \in W$ and $(t, v) \in W$
i.e. $T_{uv} \subseteq T_u \cap T_v$

definition of stream graphs

Graph $G = (V, E)$ with $E \subseteq V \otimes V$
 $uv \in E \Leftrightarrow u$ and v are linked

Stream graph $S = (T, V, W, E)$

T : time interval, V : node set

$W \subseteq T \times V$, $E \subseteq T \times V \otimes V$

$(t, v) \in W \Leftrightarrow v$ is present at time t

$$T_v = \{t, (t, v) \in W\}$$

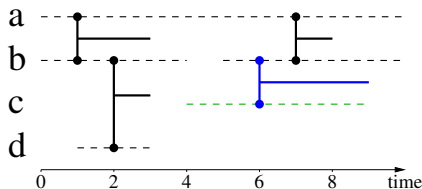
$(t, uv) \in E \Leftrightarrow u$ and v are linked at time t

$$T_{uv} = \{t, (t, uv) \in E\}$$

$(t, uv) \in E$ requires $(t, u) \in W$ and $(t, v) \in W$

i.e. $T_{uv} \subseteq T_u \cap T_v$

an example



$$T = [0, 10] \quad V = \{a, b, c, d\}$$

$$W = T \times \{a\} \cup ([0, 4] \cup [5, 10]) \times \{b\} \cup [4, 9] \times \{c\} \cup [1, 3] \times \{d\}$$

$$T_a = T \quad T_b = [0, 4] \cup [5, 10] \quad T_c = [4, 9] \quad T_d = [1, 3]$$

$$E = ([1, 3] \cup [7, 8]) \times \{ab\} \cup [6, 9] \times \{bc\} \cup [2, 3] \times \{bd\}$$

$$T_{ab} = [1, 3] \cup [7, 8] \quad T_{bc} = [6, 9] \quad T_{bd} = [2, 3] \quad T_{ad} = \emptyset$$

a few remarks

works with...

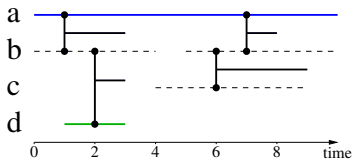
discrete time, continuous time,
instantaneous interactions or with durations,
directed, weighted, bipartite...

if $\forall v, T_v = T$ then $S \sim L = (T, V, E)$ is a **link stream**

if $\forall u, v, T_{uv} \in \{T, \emptyset\}$ then $S \sim G = (V, E)$ is a
graph-equivalent stream

size of a stream graph

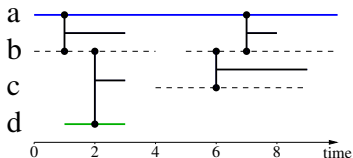
How many nodes? How many links?



$$|\mathbf{T}_a| = 10 \neq |\mathbf{T}_d| = 2$$

size of a stream graph

How many nodes? How many links?



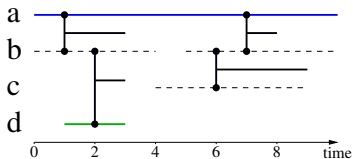
$$|\mathbf{T}_a| = 10 \neq |\mathbf{T}_d| = 2$$

$$n = \sum_{v \in V} \frac{|T_v|}{|T|}$$

$$n = \frac{|\mathbf{T}_a|}{10} + \frac{|\mathbf{T}_b|}{10} + \frac{|\mathbf{T}_c|}{10} + \frac{|\mathbf{T}_d|}{10} = 1 + 0.9 + 0.5 + 0.2 = 2.6 \text{ nodes}$$

size of a stream graph

How many nodes? How many links?



$$|\mathbf{T}_a| = 10 \neq |\mathbf{T}_d| = 2$$

$$n = \sum_{v \in V} \frac{|T_v|}{|T|}$$

$$m = \sum_{uv \in V \otimes V} \frac{|T_{uv}|}{|T|}$$

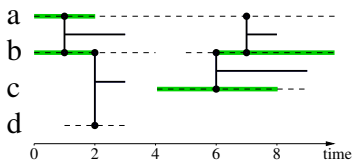
$$n = \frac{|\mathbf{T}_a|}{10} + \frac{|T_b|}{10} + \frac{|T_c|}{10} + \frac{|\mathbf{T}_d|}{10} = 1 + 0.9 + 0.5 + 0.2 = 2.6 \text{ nodes}$$

$$m = \frac{|T_{ab}|}{10} + \frac{|T_{bc}|}{10} + \frac{|T_{bd}|}{10} = 0.3 + 0.3 + 0.1 = 0.7 \text{ links}$$

clusters, sub-streams

Cluster in $G = (V, E)$: a subset of V .

Cluster in $S = (T, V, W, E)$: **a subset of $W \subseteq T \times V$.**



$$C = [0, 2] \times \{a\} \cup ([0, 2] \cup [6, 10]) \times \{b\} \cup [4, 8] \times \{c\}$$

$S(C)$ sub-stream induced by C

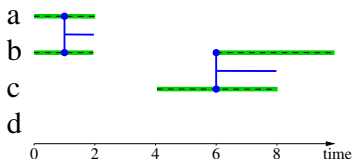
$$S(C) = (T, V, C, E_C)$$

\hookrightarrow properties of (sub-streams induced by) clusters

clusters, sub-streams

Cluster in $G = (V, E)$: a subset of V .

Cluster in $S = (T, V, W, E)$: **a subset of $W \subseteq T \times V$.**



$$C = [0, 2] \times \{a\} \cup ([0, 2] \cup [6, 10]) \times \{b\} \cup [4, 8] \times \{c\}$$

$S(C)$ **sub-stream induced by C**

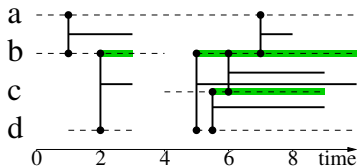
$$S(C) = (T, V, \mathbf{C}, \mathbf{E}_C)$$

\hookrightarrow properties of (sub-streams induced by) clusters

neighborhood

in $G = (V, E)$: $N(v) = \{u, uv \in E\}$

in $S = (T, V, W, E)$: $N(v) = \{(t, u), (t, uv) \in E\}$



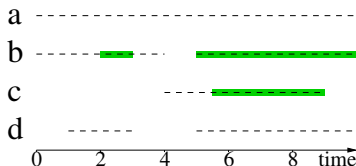
$$N(d) = ([2, 3] \cup [5, 10]) \times \{b\} \cup [5.5, 9] \times \{c\}$$

$N(v)$ is a cluster

degree

in G and in S :

$d(v)$ is the size of $N(v)$



$$N(d) = ([2, 3] \cup [5, 10]) \times \{b\} \cup [5.5, 9] \times \{c\}$$

$$d(d) = \frac{|[2,3] \cup [5,10]|}{10} + \frac{|[5.5,9]|}{10} = 0.6 + 0.35 = 0.95$$

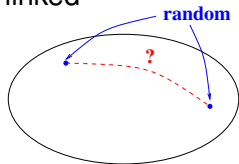
- degree distribution, average degree, etc
- if graph-equivalent stream then graph degree
- relation with n and m

density

in G :

proba two random nodes are linked

$$\begin{aligned}\delta(G) &= \frac{\text{nb links}}{\text{nb possible links}} \\ &= \frac{2 \cdot m}{n \cdot (n-1)}\end{aligned}$$



in S :

proba two random nodes are linked
at a random time instant

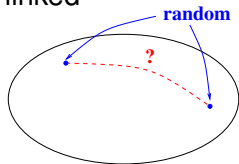
$$\begin{aligned}\delta(S) &= \frac{\text{nb links}}{\text{nb possible links}} \\ &= \frac{\sum_{uv \in V \otimes V} |T_{uv}|}{\sum_{uv \in V \otimes V} |T_u \cap T_v|}\end{aligned}$$

density

in G:

proba two random nodes are linked

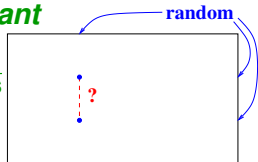
$$\begin{aligned}\delta(G) &= \frac{\text{nb links}}{\text{nb possible links}} \\ &= \frac{2 \cdot m}{n \cdot (n-1)}\end{aligned}$$



in S:

proba two random nodes are linked
at a random time instant

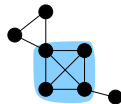
$$\begin{aligned}\delta(S) &= \frac{\text{nb links}}{\text{nb possible links}} \\ &= \frac{\sum_{uv \in V \otimes V} |T_{uv}|}{\sum_{uv \in V \otimes V} |T_u \cap T_v|}\end{aligned}$$



- if graph-equivalent stream then graph density
- relation with n , m , and average degree

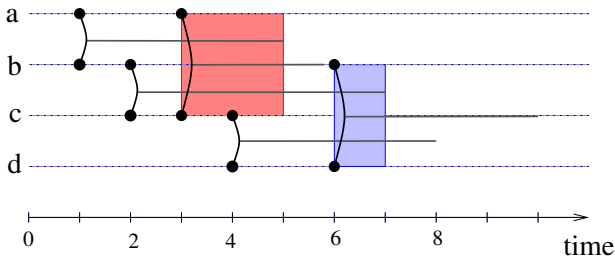
cliques

in G: sub-graph of density 1
all nodes are linked together



in S: **sub-stream of density 1**

all nodes interact all the time

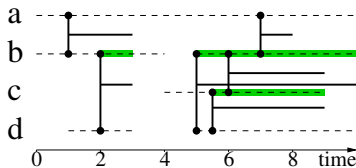


clustering coefficient

in G and in S :

density of the neighborhood

$$cc(v) = \delta(N(v))$$



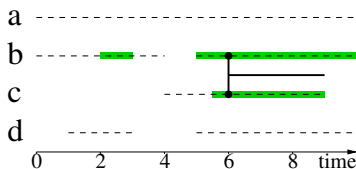
$$N(d) = ([2, 3] \cup [5, 10]) \times \{b\} \cup [5.5, 9] \times \{c\}$$

clustering coefficient

in G and in S :

density of the neighborhood

$$cc(v) = \delta(N(v))$$

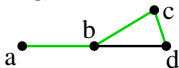


$$N(d) = ([2, 3] \cup [5, 10]) \times \{b\} \cup [5.5, 9] \times \{c\}$$

$$cc(d) = \delta(N(d)) = \frac{|[6, 9]|}{|[5.5, 9]|} = \frac{6}{7}$$

paths

in G :



from a to d :

$(a, b), (b, c), (c, d)$

length: 3

→ shortest paths

in S :

from $(1, d)$ to $(9, c)$:

$(2, d, b), (3, b, a), (7.5, a, b), (8, b, c)$

length: 4

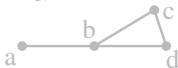
duration: 6

→ shortest paths

→ fastest paths

paths

in G :



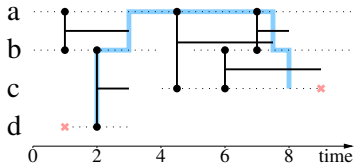
from a to d :

$(a, b), (b, c), (c, d)$

length: 3

→ shortest paths

in S :



from $(1, d)$ to $(9, c)$:

$(2, d, b), (3, b, a), (7.5, a, b), (8, b, c)$

length: 4

duration: 6

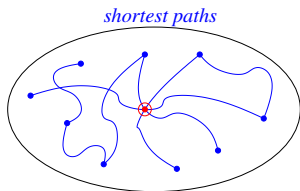
→ shortest paths

→ fastest paths

betweenness centrality

in G :

$b(v)$ = fraction of
shortest paths
from any u to any w in V
that involve v



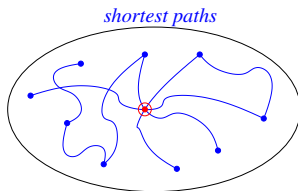
in S :

$b(t, v)$ = fraction of
shortest fastest paths
from any (i, u) to any (j, w) in W
that involve (t, v)

betweenness centrality

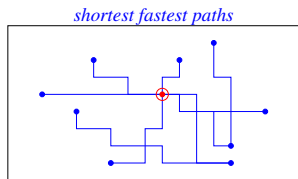
in G :

$b(v)$ = fraction of
shortest paths
from any u to any w in V
that involve v

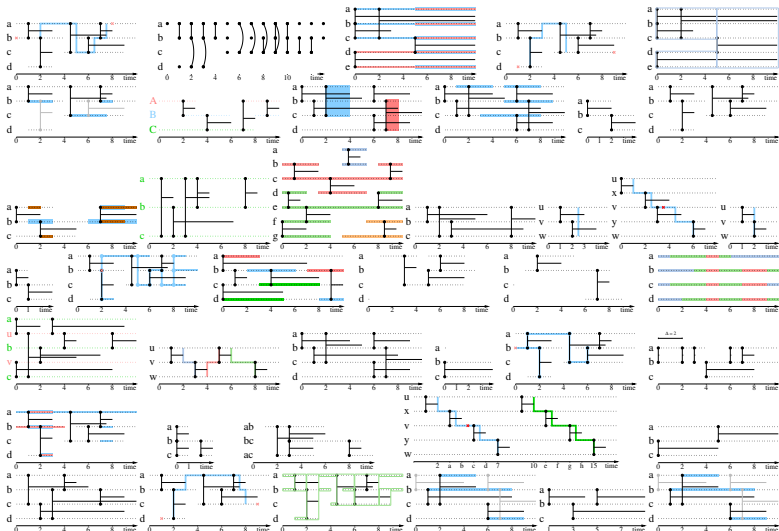


in S :

$b(t, v)$ = fraction of
shortest fastest paths
from any (i, u) to any (j, w) in W
that involve (t, v)



many other concepts



algorithmic concerns

extension of graph concepts...

...extension of graph algorithms?

some properties of S derive from properties of G_t

neighborhood, degrees, k -cores, ...

some don't but algorithms may be adapted

density, cliques (greedy, Bron-Kerbosch), ...

some still don't \Rightarrow new algorithms needed

(directed) paths, betweenness, patterns, ...

algorithmic concerns

extension of graph concepts...

...extension of graph algorithms?

some properties of S derive from properties of G_t

neighborhood, degrees, k-cores, ...

some don't but algorithms may be adapted

density, cliques (greedy, Bron-Kerbosch), ...

some still don't \Rightarrow new algorithms needed

(directed) paths, betweenness, patterns, ...

algorithmic challenges

classical ones

streaming/on-line
fully dynamic
approximation
space complexity

new ones

cliques, paths, betweenness
unbounded number of links
prediction?

good news

time-induced locality
knowledge of dynamics
better than induced graph?

algorithmic challenges

classical ones

streaming/on-line
fully dynamic
approximation
space complexity

new ones

cliques, paths, betweenness
unbounded number of links
prediction?

good news

time-induced locality
knowledge of dynamics
better than induced graph?

algorithmic challenges

classical ones

streaming/on-line
fully dynamic
approximation
space complexity

new ones

cliques, paths, betweenness
unbounded number of links
prediction?

good news

time-induced locality
knowledge of dynamics
better than induced graph?

conclusion

we provide a language (set of concepts) that:

- makes it easy to deal with interaction traces,
- combines structure and dynamics in a consistent way,
- generalizes graphs / networks ; **signals / time series ?**
- meets classical and **new algorithmic challenges**,
- opens new **perspectives for data analysis**,
- clarifies the interplay **interactions** \longleftrightarrow **relations**.

studies in progress: internet traffic, financial transactions, mobility/contacts, mailing-lists, sales, etc.

calls for papers

special issues of international journals

Theoretical Computer Science (TCS)

Link Streams: models and algorithms

Computer Networks

Link Streams: methods and case studies

deadline: July 1st

<http://link-streams.com>