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# Compressed Representations for Web and Social Graphs <sup>1</sup>

Cecilia Hernández<br/>1  $^{\rm 2}$  and Gonzalo Navarro²

<sup>1</sup>Department of Computer Science, University of Concepción, Concepción, Chile; <sup>2</sup>Department of Computer Science, University of Chile, Santiago, Chile

**Abstract.** Compressed representations have become effective to store and access large Web and social graphs, in order to support various graph querying and mining tasks. The existing representations exploit various typical patterns in those networks and provide basic navigation support. In this paper we obtain unprecedented results by finding "dense subgraph" patterns and combining them with techniques such as node orderings and compact data structures. On those representations we support out-neighbor and out/in-neighbor queries, as well as mining queries based on dense subgraphs.

First, we propose a compression scheme for Web graphs that reduces edges by representing dense subgraphs with "virtual nodes"; over this scheme we apply node orderings and other compression techniques. With this approach we match the best current compression ratios that support out-neighbor queries (i.e., nodes pointed from a given node), using 1.0–1.8 bits per edge (bpe) on large Web graphs, and retrieving each neighbor of a node in 0.6-1.0 microseconds ( $\mu$ sec). When supporting both outand in-neighbor queries, instead, our technique generally offers the best time when using little space. If the reduced graph, instead, is represented with a compact data structure that supports bidirectional navigation, we obtain the most compact Web graph representations (0.9-1.5 bpe) that support out/in-neighbor navigation, yet the time per neighbor extracted raises to around 5–20  $\mu$ sec. We also propose a compact data structure that represents dense subgraphs without using virtual nodes. It allows us to recover out/in-neighbors and answer other more complex queries on the dense subgraphs identified. This structure is not competitive on Web graphs, but on social networks it achieves 4–13 bpe and 8–12  $\mu$ sec per out/in-neighbor retrieved, which improves upon all existing representations.

Keywords: Compressed data structures, Graph mining, Web graphs, Social networks

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# 1. Introduction

Web graphs represent the link structure of the Web. They are usually modeled as directed graphs where nodes represent pages and edges represent links among pages. On the other hand, social networks represent relationships among social entities. These networks are modeled by undirected or directed graphs depending on the relation they model. For instance, the friendship relation in Facebook is symmetric and then it is modeled by an undirected graph, whereas the "following" relation on Twitter and LiveJournal is not symmetric and therefore it is modeled by a directed graph.

The link structure of Web graphs is often used by ranking algorithms such as PageRank (Brin and Page, 1998) and HITS (Kleinberg J., 1999), as well as for spam detection (Becchetti et al., 2008; Saito et al., 2007), for detecting communities (Kumar et al., 1999; Dourisboure et al., 2007), and for understanding the structure and evolution of the network (Donato et al., 2005; Dourisboure et al., 2007). A social network structure is often used for mining and analysis purposes, such as identifying interest groups or communities, detecting important actors (Saito et al., 2012), and understanding information propagation (Mislove et al., 2007; Katarzyna et al., 2009; Cha et al., 2009). Those algorithms use a graph representation that supports at least forward navigation (i.e., to the out-neighbors of a node, or those pointed from it), and many require backward navigation as well (i.e., to the in-neighbors of a node, or those that point to it).

Managing and processing these graphs are challenging tasks because Web graphs and social networks are growing in size very fast. For instance, a recent estimation of the indexable Web size states that it is over 7.8 billion pages (and thus, around 200 billion edges),<sup>2</sup> and Facebook has over 950 million active users worldwide.<sup>3</sup> Google has recently augmented the user search experience by introducing the *knowledge graph*,<sup>4</sup> which models the relationship of about half-million entities over 3.5 billion relationships among entities. This *knowledge graph* is used in addition to the Web graph to improve the search efficacy.

Different approaches have been used to manage large graphs. For instance, streaming and semi-streaming techniques can be applied with the goal of processing the graph sequentially, ideally in one pass, although a few passes are allowed. The idea is to use main memory efficiently, avoiding random access to disk (Demetrescu et al., 2006). External memory algorithms define memory layouts that are suitable for graph algorithms, where the goal is to exploit locality in order to reduce I/O costs, reducing random accesses to disk (Vitter, 2001). Another approach is the use of distributed systems, where distributed memory is aggregated to process the graph (Suri and Vassilvitskii, 2011). However, depending on the problem, the synchronization and communication required may impose I/O costs similar to those of the external memory approach.

Compressed data structures aim to reduce the amount of memory use by representing graphs in compressed form while being able to answer the queries of interest without decompression. Even though these compressed structures are usually slower than uncompressed representations, they are still much faster than incurring I/O costs: They can be orders of magnitude faster when they can fit completely in main memory graphs that would otherwise require disk storage.

<sup>&</sup>lt;sup>2</sup> www.worldwidewebsize.com, on August 6, 2012

<sup>&</sup>lt;sup>3</sup> http://newsroom.fb.com/content/default.aspx?NewsAreaId=22 considering June 2012.

<sup>&</sup>lt;sup>4</sup> http://googleblog.blogspot.com/2012/05/introducing-knowledge-graph-things-not.html

When considering a distributed scenario, they allow the graphs to be deployed on fewer machines, yielding important savings in communication costs and energy.

Several proposals use compressed data structures for Web graphs, mainly enabling out-neighbor queries (Boldi and Vigna, 2004; Apostolico and Drovandi, 2009; Claude and Navarro, 2010; Grabowski and Bieniecki, 2011), yet some also support bidirectional navigation (i.e., handle out/in-neighbor queries) (Brisaboa et al., 2009; Claude and Navarro, 2010b). Some more recent ones address social networks (Chierichetti et al., 2009; Maserrat and Pei, 2010; Boldi et al., 2011; Claude and Ladra, 2011).

In this paper we introduce new approaches to develop competitive compressed data structures for managing and processing large Web and social graphs. The main contributions of this work follow.

- We enhance an existing technique to detect bicliques (Buehrer and Chellapilla, 2008) so that it detects more general "dense subgraphs". These include cliques, bicliques, and in general not necessarily disjoint pairs of node sets where all in the first set point to all in the second set<sup>5</sup>. We study the effectiveness of the technique and demonstrate that it captures a fair amount of the structure of Web graphs (more than 90%) and social networks (around 60%), improving upon the detection of bicliques (where the sets must be disjoint). We show how to process large graphs in secondary memory. This new graph mining technique is key to the success of the compressed representations we develop.
- We apply their "virtual node mining" technique (Buehrer and Chellapilla, 2008) on the discovered dense subgraphs, which replaces the edges of the dense subgraph by a virtual node with fewer links. We then list the nodes in the BFS order of Apostolico and Drovandi (2009) and use their encoding. The result is a Web graph representation with out-neighbor query support that is either very close to or better than, in space and time, the best current representation (Grabowski and Bieniecki, 2011): On large Web graphs it uses 1.0–1.8 bits per edge (bpe) and retrieves each neighbor in 0.6–1.0 microsecond ( $\mu$ sec). We show, however, that our technique is more robust as it performs equally well on the transposed Web graph, whereas the one by Grabowski and Bieniecki (2011) performs significantly worse.
- By maintaining the BFS ordering after virtual node mining, but now using a bidirectional representation (k2-tree) on the resulting graph (Brisaboa et al., 2009), we obtain the smallest existing representation with out/in-neighbor support: 0.9–1.5 bpe, much smaller than in the previous item. The price is that the query time is higher: 5–20  $\mu$ sec per extracted neighbor.
- We design a novel compressed data structure to represent the dense subgraphs, that does not use virtual nodes. This representation supports not only out/inneighbor navigation, but also various graph mining queries based on the dense subgraphs discovered, such as listing cliques and bicliques, retrieving density and size of the subgraphs, finding node participation in different subgraph patterns, and so on. While this technique is not competitive with the previous one on Web graphs (yet it supports other queries), it excels in social networks, where it achieves the best spaces so far with support for out/inneighbor queries: 4–13 bpe and 8–12  $\mu$ sec per retrieved neighbor.

<sup>&</sup>lt;sup>5</sup> The term "dense subgraph" appears in the literature with different meanings (Lee et al., 2010), but in this paper we use it to mean the described generalization of cliques and bicliques.

Conference versions of this work appeared in *SNA-KDD* workshop (Hernández and Navarro, 2011) and in *SPIRE* (Hernández and Navarro, 2012). This article extends that work with a thorough analysis of the quality of the dense subgraph finding algorithm, a secondary memory variant of the algorithm, its application to the transposed Web graphs, improved combinations of the scheme with BFS orderings, and the study of other graph mining queries.

In all the experiments we describe in this paper we used a Linux PC with 16 processors Intel Xeon at 2.4GHz, with 72 GB of RAM and 12 MB of cache. We used g++ compiler with full optimization.

# 2. Related Work

We divide this section in two parts. First, we survey compression techniques for Web and social graphs, and the supported queries. Second, we discuss compact data structures based on bitmaps and symbol sequences that provide guarantees in terms of space and access times. Such structures are the basis for the compressed data structure we present in Section 5.

#### 2.1. Compressed representations for Web and social graphs

Compressing Web graphs has been an active research area for some time. Suel and Yuan (2001) built a tool for Web graph compression distinguishing global links (pages on different hosts) from local ones (pages on the same host) and combining different coding techniques, such as Huffman and Golomb codes. Adler and Mitzenmacher (2001) achieved compression by using similarity. The idea was to code an adjacency list by referring to an already coded adjacency list of another node that points to many of the same pages. They used this idea with Huffman coding to achieve compression of global links. Randall et al. (2002) proposed lexicographic ordering of URLs as a way to exploit locality (i.e., that pages tend to have hyperlinks to other pages on the same domain) and similarity of (nearby) adjacency lists for compressing Web graphs.

Later, Boldi and Vigna (2004) proposed the WebGraph framework. This approach also exploits power-law distributions, similarity and locality using URL node ordering. Essentially, given a node ordering that enhances locality and similarity of nearby lists, WebGraph uses an encoding based on gaps and pointers to near-copies that takes advantage of those properties. The main parameters of this compression technique are w and m, where w is the window size and m is the maximum reference count. The window size means that the list  $l_i$  can only be expressed as a near-copy of  $l_{i-w}$  to  $l_{i-1}$ , whereas the reference count of list  $l_i$  is  $r(l_i) = 0$  if it is not expressed as a near-copy of another list, or  $r(l_i) = r(l_j) + 1$  if  $l_i$  is encoded as a near-copy of list  $l_j$ . Increasing w and m improves compression ratio, but also increases access time.

In a later work, Boldi et al. (2009) explored existing and novel node ordering methods, such as URL, lexicographic, Gray ordering, etc. More recently, Boldi et al. (2011) designed node orderings based on clustering methods, and achieved improvements on compressing Web graphs and social networks with a clustering algorithm called Layered Label Propagation (LLP). A different and very competitive node ordering was proposed by Apostolico and Drovandi (2009). Their approach orders the nodes based on a Breadth First traversal (BFS) of the graph, and then they used their own encoding that takes advantage of BFS. They encode the out-degrees of the nodes in the order given by the BFS traversal, plus a list of the edges that cannot be deduced from the BFS tree. They achieve compression by dividing those lists into chunks and taking advantage of locality and similarity. The compression scheme works on chunks of l nodes. Parameter l (called the level) provides a tradeoff between compression performance and time to retrieve the adjacency list of a node.

Buehrer and Chellapilla (2008) exploited the existence of many groups consisting of sets of pages that share the same outlinks, which defines complete bipartite subgraphs (bicliques). Their approach is based on reducing the number of edges by defining virtual nodes that are artificially added in the graph to connect the two sets in a biclique. They applied this process iteratively on the graph until the edge reduction gain is no longer significant. Then, they applied delta codes on the edge reduced graph. However, they did not report times for extracting neighbors. They called this scheme VNM (Virtual Node Mining). Anh and Moffat (2010) also exploit similarity and locality of adjacency lists, but they divide the lists into groups of h consecutive lists. A model for a group is built as a union of the group lists. They reduced lists by replacing consecutive sequences in all h lists by a new symbol. The process can be made recursive by applying it to the n/h representative lists. They finally applied codes such as  $\varsigma$ -codes (Boldi and Vigna, 2004) over all lists. This approach is somehow similar to that of Buehrer and Chellapilla (2008), but Anh and Moffat (2010) do not specify how they actually detect similar consecutive lists.

Grabowski and Bieniecki (2011) (see also Grabowski and Bieniecki (2010)) recently provide a very compact and fast technique for Web graphs. Their algorithms are based on blocks consisting of multiple adjacency lists in a way similar to Anh and Moffat (2010), reducing edge redundancy, but they use a compact stream of flags to reconstruct the original lists. Their encoding is basically a reversible merge of all lists. The parameter h sets the number of adjacency lists stored in blocks. Increasing the value of h improves compression rate at the cost of access time.

Another approach that can also be seen as decreasing the number of total edges and adding virtual nodes was proposed by Claude and Navarro (2010). This approach is based on Re-Pair (Larsson and Moffat, 1999), a grammarbased compressor. Re-Pair repeatedly finds the most frequent pair of symbols in a sequence of integers and replaces it with a new symbol.

Most of the Web graph compression schemes (as the ones described above) support out-neighbor queries, that is, the list of nodes pointed from a given node, just as an adjacency list. Being able to solve in-neighbor queries (i.e., the list of nodes pointing to a given node) is interesting for many applications from random sampling of graphs to various types of mining and structure discovery activities, as mentioned in Section 1. It is also interesting in order to represent undirected graphs without having to store each edge twice.

Brisaboa et al. (2009) exploited the sparseness and clustering of the adjacency matrix to reduce space while providing out/in-neighbor navigation in a natural symmetric form, using a structure called k2tree. They have recently improved their results by applying BFS node ordering on the graph before building the k2tree (Brisaboa et al., 2012). This achieves the best known space/time tradeoffs supporting out/in-neighbor access for Web graphs. The k2tree scheme represents the adjacency matrix by a  $k^2$ -ary tree of height  $h = \lceil \log_k n \rceil$  (where n is the number of vertices). It divides the adjacency matrix into  $k^2$  submatrices of size  $n^2/k^2$ . Completely empty subzones are represented just with a 0-bit, whereas nonempty subzones are marked with a 1-bit and recursively subdivided. The leaf nodes contain the actual bits of the adjacency matrix, in compressed form. Recently, Claude and Ladra (2011) improved the compression performance on Web graphs by combining the k2tree with the Re-Pair-based representation (Claude and Navarro, 2010). Another representation able to solve out/in-neighbors (Claude and Navarro, 2010b) was obtained by combining the Re-Pair-based representation (Claude and Navarro, 2010b) with compact sequence representations (Claude and Navarro, 2008) of the resulting adjacency lists. The times for out- and inneighbor queries are not symmetric.

Some recent works on compressing social networks (Chierichetti et al., 2009; Maserrat and Pei, 2010) have unveiled compression opportunities as well, although in much less degree than on Web graphs. The approach by Chierichetti et al. (2009) is based on the Webgraph framework (Boldi and Vigna, 2004), using shingling ordering (based on Jaccard coefficient) (Broder A., 2000; Gibson et al., 2005) and exploiting link reciprocity. Even though they achieve interesting compression for social networks, their approach requires decompressing the graph in order to retrieve the out-neighbors. Maserrat and Pei (2010) achieve compression by defining an Eulerian data structure using multi-position linearization of directed graphs. This scheme is based on decomposing the graph into small dense subgraphs and supports out/in-neighbor queries in sublinear time. Claude and Ladra (2011) improve upon this scheme by combining it with the use of compact data structures.

#### 2.2. Compact data structures for sequences

We make use of compact data structures based on bitmaps (sequences of bits) and sequences of symbols. These sequences support operations rank, select and access. Operation  $rank_B(b, i)$  on the bitmap B[1, n] counts the number of times bit b appears in the prefix B[1, i]. Operation  $select_B(b, i)$  returns the position of the i-th occurrence of bit b in B (and n + 1 if there are no i b's in B). Finally, operation  $access_B(i)$  retrieves the value B[i]. A solution requiring n + o(n) bits and providing constant time for rank/select/access queries was proposed by Clark (1996) and good implementations are available (e.g., RG (González et al., 2005)). Later, Raman et al. (2002) managed to compress the bitmap while retaining constant query times. The space becomes  $nH_0(B) + o(n)$  bits, where  $H_0(B)$  is the zero-order entropy of B,  $H_0(B) = \frac{n_0}{n} \log \frac{n}{n_0} + \frac{n_1}{n} \log \frac{n}{n_1} \leq 1$ , where B has  $n_0$  zeros and  $n_1$  ones (we use binary logarithms by default). Good implementations are also available (i.e., RRR (Claude and Navarro, 2008)).

The bitmap representations can be extended to compact data structures for sequences S[1, n] over an alphabet  $\Sigma$  of size  $\sigma$ . The wavelet tree (WT) (Grossi et al., 2003) supports rank/select/access queries in  $O(\log \sigma)$  time. It uses bitmaps internally, and its total space is  $n \log \sigma + o(n) \log \sigma$  bits if representing those bitmaps using RG, or  $nH_0(S) + o(n) \log \sigma$  bits if using RRR, where  $H_0(S) = \sum_{c \in \Sigma} \frac{n_c}{n} \log \frac{n}{n_c} \leq \log \sigma$ ,  $n_c$  being the number of occurrences of c in S. As our alphabets will be very large, we use the version "without pointers" (Claude and Navarro, 2008), which saves an extra space of the form  $O(\sigma \log n)$ . Another sequence representation (GMR) (Golynski et al., 2006) uses  $n \log \sigma + n o(\log \sigma)$  bits, and supports rank and access in time  $O(\log \log \sigma)$ , and select in O(1) time.

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## 3. Dense Subgraphs

In this section we describe the algorithm to discover dense subgraphs such as bicliques, cliques and generalizations, and study the quality of our algorithm. This technique is the basis for all the compressed representations that follow.

#### 3.1. Basic notions

We represent a Web graph as a directed graph G = (V, E) where V is a set of vertices (pages) and  $E \subseteq V \times V$  is a set of edges (hyperlinks). For an edge e=(u,v), we call u the source and v the center of e. In social networks, nodes are individuals (or other types of agents) and edges represent some relationship between the two nodes. These graphs can be directed or undirected. In case they are undirected, we make them directed by representing both reciprocal directed edges. Thus from now on we consider only directed graphs.

We follow the idea of "dense communities" in the Web of Kumar et al. (1999) and Dourisboure et al. (2007), where a community is defined as a group of pages related to a common interest. Such Web communities are characterized by dense directed bipartite subgraphs. In fact, Kumar et al. (1999) summarize that a "random large enough and dense bipartite subgraph of the Web almost surely has a core (a complete bipartite subgraph)", which they aim to detect. Left sets of dense subgraphs are called *Fans* and right sets are called *Centers*. In this work, we call the sets *Sources* (S) and *Centers* (C) respectively, which is the same naming given by Buehrer and Chellapilla (2008). One important difference of our work from Kumar et al. (1999) and Dourisboure et al. (2007) is that we do not remove edges before applying the discovery algorithm. In contrast, Dourisboure et al. (2007) and Kumar et al. (1999) remove all *nepotistic links*, that is, links between two pages that belong to the same domain. In addition, Dourisboure et al. (2007) remove *isolated* pages, that is, pages with zero outneighbors.

For technical reasons that will be clear next, we will add all the edges (u, u) to our directed graphs. We indicate in a small bitmap of |V| bits which nodes u actually had a self-loop, so that later we can remove from the edges output by our structures only the spurious self-loops.

We also note that the discovery algorithms are applied over Web graphs with *natural node ordering* (Boldi et al., 2011), which is basically URL ordering, because they provide better results than using other node orderings.

We will find patterns of the following kind.

**Definition 3.1.** A dense subgraph H(S,C) of G = (V,E) is a graph  $G'(S \cup C, S \times C)$ , where  $S, C \subseteq V$ .

Note that Definition 3.1 includes cliques (S = C) and bicliques  $(S \cap C = \emptyset)$ , but also more general subgraphs. Our goal is to represent the  $|S| \cdot |C|$  edges of a dense subgraph using O(|S| + |C|) space. Two different techniques to do so are explored in Sections 4 and 5.

#### 3.2. Discovering dense subgraphs

In this section we describe how we discover dense subgraphs. Even finding a clique of a certain size is NP-complete, and the existing algorithms require time exponential on that size (e.g., Algorithm 457 of Bron and Kerbosch (1973)). Thus, we need to resort to fast heuristics for our huge graphs of interest. Besides, we want to capture other types of dense subgraphs, not just cliques. We first use a scalable clustering algorithm (Buehrer and Chellapilla, 2008), which uses the idea of "shingles" (Gibson et al., 2005). Once the clustering has identified nodes whose adjacency lists are sufficiently similar, we run a heavier frequent itemset mining algorithm (Buehrer and Chellapilla, 2008) inside each cluster. This mining algorithm is the one that finds sets of nodes S that point to all the elements of another set of nodes C (they can also point to other nodes).

This algorithm was designed to find bicliques: a node u cannot be in S and C unless (u, u) is an edge. As those edges are rare in Web graphs and social networks, this algorithm misses the opportunity to detect dense subgraphs and is restricted to find bicliques.

To make the algorithm sensitive to dense subgraphs, we insert all the edges  $\{(u, u), u \in V\}$  in E, as anticipated. This is sufficient to make the frequent itemset mining algorithm find the more general dense subgraphs. The spurious edges added are removed at query time, as explained.

The clustering algorithm represents each adjacency list with P fingerprints (hash values), generating a matrix of fingerprints of |V| rows and P columns. Then it traverses the matrix column-wise. At stage i the matrix rows are sorted lexicographically by their first i columns 1 to i. When the algorithm groups the rows with the same fingerprints in columns 1 to i. When the number of rows in a group falls below a small number, it is converted into a cluster formed by the nodes corresponding to the rows. Groups that remain after the last column is processed are also converted into clusters.

On each cluster we apply the frequent itemset mining algorithm, which discovers dense subgraphs from the cluster. This algorithm first computes frequencies of the nodes mentioned in the adjacency lists, and sorts the list by decreasing frequency of the nodes. Then the nodes are sorted lexicographically according to their lists. Now each list is inserted into a prefix tree, discarding nodes of frequency 1. This prefix tree has a structure similar to the tree obtained by the hierarchical termset clustering defined by Morik et al. (2012). Each node p in the prefix tree has a label (consisting of the node id), and it represents the sequence l(p) of labels from the root to the node. Such node p stores also the range of graph nodes whose list start with l(p).

Note that a tree node p at depth c = |l(p)| representing a range of s graph nodes identifies a dense subgraph H(S, C), where S are the graph nodes in the range stored at the tree node, and C are the graph nodes listed in l(p). Thus |S| = s and |C| = c. We can thus point out all the tree nodes p where  $s \cdot c$  is over the size threshold, and choose them from largest to lowest saving (which must be recalculated each time we choose the largest).

Figure 1(a) shows a dense subgraph pattern with the traditional representation and (b) shows the way we represent them using the discovery algorithm described. The whole algorithm can be summarized in the following steps. Figure 2 shows an example.

Step 1 Clustering-1 (build hashed matrix representing G). We traverse the graph

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Fig. 1. Dense subgraph representation

specified as set of adjacency lists, adding edges (u, u). Then, we compute a hash value H associated with each edge of the adjacency list P times, and choose the P smallest hashes associated to each adjacency list. Therefore, for each adjacency list, we obtain P hash values. This step requires O(P|E|) time.

- Step 2 Clustering-2 (build clusters). We build clusters consisting of groups of similar hashes, by sorting the hash matrix by columns, and select adjacency lists associated to clusters based on hashes. This requires  $O(P|V|\log|V|)$  time.
- Step 3 Mining-1 (reorder cluster edges). We compute edge frequencies on each cluster, sorting them from largest to smallest (discarding edges with frequency of 1), and reorder them based on that order. This step takes  $O(|E|\log |E|)$  time.
- Step 4 Mining-2 (discover dense subgraphs and replacing). We compute a prefix tree for each cluster, with tree nodes labeled with the node id of edges. Dense subgraphs  $(G'(S \cup C, S \times C))$  with higher edge saving  $(|S| \times |C|)$  are identified in the tree. The overall step is bounded to  $O(|E| \log |E|)$  time.

Therefore the overall algorithm time complexity, taking P as a constant, is bounded by  $O(|E| \log |E|)$ .

In Section 4, the dense subgraphs found H(S, C) will be replaced by a new virtual node whose in-neighbors are S and whose out-neighbors are C. As the result is still a graph, the dense subgraph discovery process can be repeated on the resulting graph. In Section 5, instead, the graph H(S, C) will be extracted only from the original graph, and represented using a compact data structure.

## 3.3. Evaluation of the discovery algorithm

First, we evaluate the sensibility of the number of hashes (parameter P) used in the first step of our clustering. For doing so, we use a real Web graph (eu-2005, see Table 7). We measure the impact of P in various metrics that predict compression effectiveness. Table 1 shows the number of discovered cliques (# Cliques), total number of edges in those cliques (|Cliques|), number of bicliques (# Bicliques), total number of edges in cliques and bicliques (Edges), total number of nodes participating in cliques and bicliques (Nodes), and the ratio between both (Ratio, which gives the reduction factor using our technique of Section 5). All these metrics show that using P = 2 is slightly better than using other values. When increasing P, the algorithm discovers more and smaller cliques and bicliques, but

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Fig. 2. Example of the dense subgraph discovery process

Table 1. Compression metrics using different P values with eu-2005

| Р         | # Cliques                    | Cliques                       | # Bicliques                | Edges                                  | Nodes                               | Ratio                  |
|-----------|------------------------------|-------------------------------|----------------------------|----------------------------------------|-------------------------------------|------------------------|
| 2 $4$ $8$ | $33,482 \\ 34,237 \\ 34,863$ | 248,964<br>246,022<br>245,848 | 58,467<br>60,226<br>60,934 | 17,208,908<br>17,199,357<br>17,205,357 | 2,357,455<br>2,426,753<br>2,524,240 | $7.30 \\ 7.08 \\ 6.81$ |

the overall compression in terms of representing more edges with fewer vertices is better with P = 2.

Second, we evaluate our subgraph discovery algorithm. For doing so, we use the *GTgraph* suite of synthetic graph simulators.<sup>6</sup> From this suite, we use the **SSCA#2** generator to create random-sized clique graphs (Bader and Madduri, 2005; Chakrabarti et al., 2004). We use the parameter *MaxCliqueSize* to set the maximum size of cliques (MC), set the *Scale* parameter to 16, 17 or 20, so as to define  $2^{16}$ ,  $2^{17}$  or  $2^{20}$  vertices on the graph, and set the parameter *ProbIntercliqueEdges* = 0.0 (which tells the generator to create a clique graph, that is, a graph consisting of isolated cliques). Therefore, with this generator we can control precisely the actual cliques present in the graph, and their corresponding sizes. We call those *real cliques*.

We also use the generator R-MAT of the suite to create a power-law graph without any cliques. The properties of the synthetic clique graphs and the power-law graph used are described in Table 2. The first graph, PL, is the power-law graph, whereas the others are clique graphs (V16,V17,V20). Finally, we define

<sup>&</sup>lt;sup>6</sup> Available at www.cse.psu.edu/~madduri/software/GTgraph

| Name        | Nodes      | Edges        | d     | MC  | R       | avg size |
|-------------|------------|--------------|-------|-----|---------|----------|
| $_{\rm PL}$ | 999,993    | 9,994,044    | 9.99  | 0   | 0       | -        |
| V16         | $65,\!536$ | 610,500      | 9.31  | 15  | 6,548   | 9.5      |
| V16         | $65,\!536$ | 1,276,810    | 19.48 | 30  | 3,785   | 17.09    |
| V16         | $65,\!536$ | 2,161,482    | 32.98 | 50  | 2,398   | 27.21    |
| V16         | $65,\!536$ | 4,329,790    | 66.06 | 100 | 1,263   | 51.83    |
| V17         | 131,072    | 1,214,986    | 9.26  | 15  | 13,130  | 9.48     |
| V17         | 131,072    | 2,542,586    | 19.39 | 30  | 7,589   | 17.05    |
| V17         | 131,072    | 4,309,368    | 32.87 | 50  | 4,790   | 27.23    |
| V17         | 131,072    | 8,739,056    | 66.67 | 100 | 2,495   | 52.95    |
| V20         | 1,048,576  | 9,730,142    | 9.76  | 15  | 104,861 | 9.50     |
| V20         | 1,048,576  | 20,293,364   | 19.60 | 30  | 60,822  | 17.02    |
| V20         | 1,048,576  | 34, 344, 134 | 32.90 | 50  | 38,544  | 27.07    |
| V20         | 1,048,576  | 69,324,658   | 66.18 | 100 | 20,102  | 52.10    |

**Table 2.** Synthetic clique graphs with different number of nodes (Nodes), edges (Edges), maximum clique size (MC), and total number of vertices participating in cliques (R). Column d gives the average number of edges per node, and the last column is the average clique size

Table 3. Synthetic merged power-law and clique graphs

| Name   | Nodes     | Edges            | MC  | d     |
|--------|-----------|------------------|-----|-------|
| PL-V16 | 999,993   | 10,604,408       | 15  | 10.6  |
| PL-V16 | 999,993   | $11,\!270,\!660$ | 30  | 11.27 |
| PL-V16 | 999,993   | $12,\!155,\!249$ | 50  | 12.15 |
| PL-V16 | 999,993   | 14,323,320       | 100 | 14.32 |
| PL-V17 | 999,993   | 11,208,968       | 15  | 11.20 |
| PL-V17 | 999,993   | $12,\!536,\!277$ | 30  | 12.53 |
| PL-V17 | 999,993   | 14,303,175       | 50  | 14.30 |
| PL-V17 | 999,993   | 18,732,584       | 100 | 18.73 |
| PL-V20 | 1,048,576 | 19,724,071       | 15  | 18.81 |
| PL-V20 | 1,048,576 | 30,287,168       | 30  | 28.88 |
| PL-V20 | 1,048,576 | 44,337,825       | 50  | 42.28 |
| PL-V20 | 1,048,576 | 79,317,960       | 100 | 75.64 |

new graphs (PL-V16, PL-V17, and PL-V20), which are the result of merging graphs PL with V16, PL with V17, and PL with V20. The merging process is done by computing the union of the edge sets belonging to the PL graph and one of the clique graphs. That is, both PL and Vxx share the same set of nodes (called 1 to |V|) and we take the union of the edges in both graphs. We apply our dense graph discovery algorithm on those merged graphs, whose features are displayed in Table 3. Figure 3 (left) shows the out-degree histogram for PL, V17 (with MC = 100) and PL-V17 graphs. We evaluate the ability of our discovery algorithm to extract all the real cliques from these graphs.

For evaluation purposes we also use MCL (Markov Cluster Process), a clustering algorithm proposed by Van Dongen (2000) (and later mathematically analyzed (Van Dongen, 2008)), which has been mostly applied in bioinformatic applications (Brohee and Van Helden, 2006), but also in social network analysis (Mcpherson et al., 2005). MCL simulates a flow, alternating matrix expansion and matrix inflation, where expansion means taking the power of a matrix using the matrix product, and inflation means taking the Hadamard power followed by a diagonal scaling. MCL deals with both labeled and unlabeled graphs, while the clustering we use deals only with unlabeled graphs. We compare our clustering against MCL clustering,<sup>7</sup> by changing the first steps (finding clusters) in our discovery algorithm.

To measure how similar are discovered and real clique sets, we compute the Average Relative Error (ARE), which is the average of the absolute difference between true and discovered cliques:

$$ARE = \frac{1}{|R|} \sum_{i \in R} \frac{|r_i - \hat{r}_i|}{r_i} , \qquad (1)$$

where  $r_i$  and  $\hat{r}_i$  are the real and discovered clique sizes, and |R| is the number of real cliques. We consider a real clique to be "discovered" if we find more than half of its vertices.

We also evaluate the discovery algorithm based on precision and recall:

$$precision = \frac{\sum_{i \in R} |RCE \cap DCE|}{\sum_{i \in R} |DCE|} , \qquad (2)$$

$$recall = \frac{\sum_{i \in R} |RCE \cap DCE|}{\sum_{i \in R} |RCE|} , \qquad (3)$$

where RCE is the node set of a real clique and DCE is the node set of the corresponding discovered clique.

In addition, we compare the number of discovered cliques (|A|) with respect to real cliques:

$$recallNumCliques = \frac{|A|}{|R|} .$$
(4)

In order to compare the clustering algorithms, we first measure execution times. We execute the version of the discovery algorithm that uses MCL only with one iteration with I = 2.0 (default setting for *Inflation* parameter). We also execute our clustering, where we use 40 to 100 iterations in order to reach similar clustering quality (yet our iterations are much faster than that of MCL). Table 4 shows the number of discovered cliques (|A|), average sizes (avg), and the average time in milliseconds (tms) to retrieve a clique when using our dense subgraph algorithm. We also add the corresponding values obtained using MCL clustering (|A|M, avgM). The MCL execution time (tmsM) considers sequential time, whereas ptmsM considers parallel execution time with 16 threads. Our current discovery algorithm implementation is sequential; its parallel version, which is under construction, should improve execution times. Still, already our sequential algorithm is an order of magnitude faster than sequential MCL. Our approach works better than MCL for graphs that have fewer cliques, as in PL-V16 and PL-V17. In such cases, even our sequential time with multiple iterations is much faster than one iteration of the the parallel MCL with 16 threads. For graphs that contain more cliques and small MC values, the time of our sequential algorithm is comparable to parallel MCL using 16 threads, yet, as the cliques grow, MCL does not scale well and even its parallel version becomes slower than ours.

Figure 3 (right) shows that ARE (Eq. (1)) values are very low in our strategy (less than 0.06, i.e., 6%) and the error grows slightly when the number of cliques

<sup>&</sup>lt;sup>7</sup> Available at http://micans.org/mcl/

| Name   | MC  | A       | avg   | tms   | A M         | $avg\mathbf{M}$ | tmsM     | $ptms{\rm M}$ |
|--------|-----|---------|-------|-------|-------------|-----------------|----------|---------------|
| PL-V16 | 15  | 6,501   | 9.00  | 236.1 | 5,810       | 7.96            | 4,359.2  | 1,938.5       |
| PL-V16 | 30  | 3,766   | 16.53 | 336.4 | 3,596       | 15.18           | 7,877.3  | 3,129.1       |
| PL-V16 | 50  | 2,389   | 26.58 | 305.1 | 2,331       | 25.40           | 11,190.4 | 5,089.2       |
| PL-V16 | 100 | 1,261   | 51.08 | 590.0 | 1,242       | 50.80           | 19,839.7 | 9,363.1       |
| PL-V17 | 15  | 13,071  | 9.00  | 120.5 | 12,032      | 8.30            | 2,048.4  | 977.9         |
| PL-V17 | 30  | 7,565   | 16.53 | 129.8 | 7,321       | 15.83           | 3,226.3  | 1,612.3       |
| PL-V17 | 50  | 4,776   | 26.70 | 203.1 | 4,706       | 26.21           | 4,886.3  | 2,394.1       |
| PL-V17 | 100 | 2,492   | 51.85 | 318.2 | 2,481       | 51.89           | 10,153.5 | 4,446.1       |
| PL-V20 | 15  | 104,771 | 9.06  | 103.1 | $103,\!437$ | 9.31            | 580.2    | 103.6         |
| PL-V20 | 30  | 60,773  | 16.56 | 150.3 | $60,\!614$  | 16.97           | 614.6    | 152.4         |
| PL-V20 | 50  | 38,524  | 26.62 | 155.4 | 38,473      | 27.09           | 639.7    | 248.2         |
| PL-V20 | 100 | 20,095  | 51.62 | 178.6 | 20,097      | 52.11           | 1,371.1  | 505.7         |
|        |     |         |       |       |             |                 |          |               |

Table 4. Time required per retrieved clique of different sizes



Fig. 3. Outdegree histograms (left) and Average Relative Error (right) in synthetic graphs

increases in graphs. However, changing our clustering algorithm to MCL, the average relative error increases when the graph contains smaller or fewer cliques hidden in the graph. On the other hand, in all cases we have a precision of 1.0, which means that we only recover existing cliques. Figure 4 (left) shows recall (Eq. (3)), and again we observe that our discovery algorithm behaves very well (more than 0.93, i.e., 93%) for different number and size of cliques hidden in the graphs. In contrast, MCL is very sensitive to the number and size of cliques, being less effective for fewer or smaller cliques. We see a similar behavior in Figure 4 (right), where we measure *recallNumCliques* (Eq. (4)).

To summarize, with our discovery strategy we discover 98%–99% of the cliques (Figure 4 (right)), and find their correct vertices with average relative errors between 1% and 6% (Figure 3 (right)). The performance is better for larger cliques. One possible reason is that the clustering algorithm we use tends to find greater similarity on those adjacency lists that have more vertices in common.

We also evaluate the impact in scalability and compression (described in Section 5) using MCL over a real undirected social graph (dblp-2011, see Table 7). We execute MCL with different values for the inflation parameter (I). Table 5 shows the compression (bpe) and sequential execution time (tms) and parallel

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Fig. 4. Recall on the number of vertices (left) and on the number of cliques (right) discovered in synthetic graphs

Table 5. Compression (bpe) and time using MCL with different inflation I values for dblp-2011

| Metric               |         | Ours       |            |       |           |           |
|----------------------|---------|------------|------------|-------|-----------|-----------|
|                      | 1.2     | 1.4        | 2.0        | 3.0   | 4.0       | -         |
| bpe                  | 8.76    | 9.43       | 10.17      | 10.44 | 10.51     | 8.41      |
| $\operatorname{tms}$ | 116,093 | $36,\!258$ | $11,\!643$ | 5,736 | $5,\!671$ | $5,\!449$ |
| ptms                 | 17,313  | 5,509      | 2,072      | 1,526 | 1,710     |           |

execution with 16 threads (ptms). It also shows that our clustering approach outperforms MCL, achieving less space than its slowest construction within the time of its fastest construction.

To confirm the scalability problems of MCL, we also execute it over a larger graph, namely eu-2005 (which is the smallest Web graph we use, see Table 7). We use different I values, from I = 1.2 to I = 4.0 (using I = 6.0 takes more than 2 days). We use parallel MCL with 16 threads; sequential MCL was disregarded since the parallel execution is already several orders of magnitude slower than our sequential algorithm. Table 6 shows the results, where we also give the achieved compression in *bpe* using our compressed structure with compact data structures (Section 5). Using the compression scheme described in Section 4 is an order of magnitude faster. This confirms that the clustering we use in our discovery algorithm is much more scalable than MCL.

The MCL scalability issue has been reported in several works (Mcpherson et al., 2005; Mishra et al., 2011; Macropol and Singh, 2010; Hasan et al., 2011). In

Table 6. Compression (bpe) and time using MCL with different inflation values I for eu-2005 using

| Metric | Inflation (I) |        |        |        |        |       |  |
|--------|---------------|--------|--------|--------|--------|-------|--|
|        | 1.2           | 1.4    | 2.0    | 3.0    | 4.0    | -     |  |
| bpe    | 3.46          | 3.13   | 3.18   | 3.21   | 3.25   | 2.67  |  |
| tms    | -             | -      | -      | -      | -      | 2,874 |  |
| ptms   | 65,359        | 62,297 | 59,535 | 59,285 | 89,066 | -     |  |

fact, Mishra et al. (2011) reports that MCL performs poorly in sparse graphs. Macropol and Singh (2010) proposed a scalable discovery algorithm for best clusters (based on a score metric) for labeled graphs. Their clustering algorithm is similar to ours, but for labeled graphs. They use Local Sensitive Hashing (LSH) and achieve better performance than MCL. Additionally, the time complexity of our algorithm is  $O(E \log E)$ , while a straightforward implementation of MCL is  $O(V^3)$  time, as mentioned in the MCL web site FAQ section<sup>8</sup>. Another issue with MCL is that it does not guarantee good effectiveness on directed graphs<sup>9</sup>.

## 4. Using Virtual Nodes

In this section we describe compact graph representations based on using virtual nodes to compress the dense subgraphs. Depending on the representation of the final graph we obtain various structures supporting out-neighbor and out/in-neighbor navigation.

In a first phase we apply the discovery of dense subgraphs explained in Section 3. Then we apply the idea of virtual nodes (Buehrer and Chellapilla, 2008) over the original graph, to factor out the edges of the dense subgraphs found. Given a dense subgraph H(S, C), we introduce a new virtual node w in V, and replace all the edges in  $S \times C$  by those in  $(S \times \{w\}) \cup (\{w\} \times C)$ .

As the result is still a graph, we iterate on the process. On each iteration we discover dense subgraphs in the current graph, and replace their edges using virtual nodes. We refer to this approach as DSM (Dense Subgraph Mining).

The outcome of this phase is a graph equivalent to the original one, in the sense that we must expand paths that go through virtual nodes to find all the direct neighbors of a node. The new graph has much fewer edges and a small amount of virtual nodes in addition to the original graph nodes.

On a second phase, we apply different state-of-the-art compression techniques and node orderings over this graph to achieve compression and fast out- and out/in-neighbor queries.

This process has three parameters: ES specifies the minimum size  $|S| \cdot |C|$  of the dense subgraphs we want to capture during the discovery, T is the number of iterations we carry out to discover dense subgraphs, and P is the number of hashes used in the clustering stage of the dense subgraph discovery algorithm.

As explained, we input the graph in natural ordering to the *DSM* algorithm. If we retain this order on the output and give virtual nodes identifiers larger than those of the original nodes, we can easily distinguish which nodes are virtual and which are original. If, instead, use a different ordering on the output, such as BFS, we need an additional bitmap to mark which nodes are virtual.

## 4.1. Dense subgraph mining effectiveness

In the experiments of this section we use Web graph snapshots available from the WebGraph project.<sup>10</sup> Table 7 gives the main statistics of the Web graphs used. We define G1(V1, E1) as the original Web graph and G2(V2, E2) as the result of

<sup>&</sup>lt;sup>8</sup> http://micans.org/mcl/man/mclfaq.html#howfast

<sup>&</sup>lt;sup>9</sup> http://micans.org/mcl/man/mclfaq.html#goodinput

<sup>&</sup>lt;sup>10</sup> Available at law.dsi.unimi.it

Table 7. Main statistics of the Web graphs we used in our experiments. The average neighbors per node are d1 and d2

| Dataset        | V1         | E1          | d1                                 | E2          | d2    |
|----------------|------------|-------------|------------------------------------|-------------|-------|
| eu-2005        | 862,664    | 19,235,140  | $22.30 \\ 26.18 \\ 16.10 \\ 28.14$ | 18,733,713  | 21.72 |
| indochina-2004 | 7,414,866  | 194,109,311 |                                    | 191,606,827 | 25.84 |
| uk-2002        | 18,520,486 | 298,113,762 |                                    | 292,243,663 | 15.78 |
| arabic-2005    | 22,744,080 | 639,999,458 |                                    | 631,153,669 | 27.75 |

 Table 8. Main statistics on the DSM reduced graphs

| Dataset        | T              | V3                       | E3                       | d3             | E2 / E3        | VN                     | ET (min)         |
|----------------|----------------|--------------------------|--------------------------|----------------|----------------|------------------------|------------------|
| eu-2005        |                | $1,042,260 \\ 1,019,699$ | 3,516,473<br>3,776,194   | $3.37 \\ 3.70$ | $5.32 \\ 4.96$ | $179,596 \\ 157,035$   | $3.45 \\ 2.45$   |
| indochina-2004 | $\frac{10}{5}$ | 8,079,568<br>8,030,729   | 21,313,402<br>22,186,260 | $2.63 \\ 2.76$ | $8.99 \\ 8.63$ |                        | $35.0 \\ 24.3$   |
| uk-2002        |                | 19,842,886<br>19,767,439 | 54,391,059<br>56,329,408 | $2.74 \\ 2.84$ | $5.37 \\ 5.18$ | 1,322,400<br>1,246,953 | $65.8 \\ 44.2$   |
| arabic-2005    |                | 26,193,219<br>25,805,521 | 74,071,714<br>78,919,645 | $2.82 \\ 3.05$ | $8.52 \\ 7.99$ | 3,449,139<br>3,061,441 | $185.1 \\ 130.3$ |

removing the (u, u) edges from G1 (as explained, we will store a bitmap marking which of those edges were originally present). Algorithm DSM will operate on G2 (where it will start by adding (u, u) for every node). We call G3(V3, E3) the outcome of the DSM algorithm, where  $V3 = V1 \cup VN$ , VN are the virtual nodes added, and E3 are the resulting edges in G3. We always use P = 2 for DSM.

Table 8 shows the main statistics of G3, using ES = 6 and carrying out T iterations. The table also shows the number of virtual nodes (|VN|), the resulting average arity (d3), the size gain estimation based on the edge reduction, given by |E2|/|E3|, and the total execution time (ET) in minutes. The edge reduction is significant, from 5X to 9X, whereas the increase in nodes is moderate, 7%–20%.

#### 4.2. Performance evaluation with out-neighbor support

In this section we evaluate the space and time performance when supporting outneighbor queries, by applying DSM and then state-of-the-art compression on the resulting graph. For the second phase we use BV (version 3.0.1 from WebGraph, which uses LLP ordering (Boldi et al., 2011)) and AD (version 0.2.1 of their software, <sup>11</sup> giving it the input in natural order (Apostolico and Drovandi, 2009)). We compare our results with the best alternatives, including BV (Boldi et al., 2011), AD (Apostolico and Drovandi, 2009), and GB (Grabowski and Bieniecki, 2011). Combining DSM with GB was slightly worse than GB standalone, so we omit that combination. We also omit other representations (Claude and Navarro, 2010) that have been superseded over time.

Table 9 shows the compression achieved with the combinations. The parameters for each of the techniques are tuned to provide the best performance. We refer to BV as applying BV with parameters m = 100 and w = 7, where m is the maximum reference chain and w is the window size (those parameter values

<sup>&</sup>lt;sup>11</sup> Available at http://www.dia.uniroma3.it/~drovandi/software.php

| Dataset                                | eu-2005        | indochina-2004 | uk-2002             | arabic-2005  |
|----------------------------------------|----------------|----------------|---------------------|--------------|
| $BV_{m100w7}$                          | 3.74           | 1.50           | 2.38                | 1.79         |
| $GB_{128}$                             | 1.83           | 1.09           | 1.76                | 2.20<br>1.35 |
| DSM+ESx-T10+BV                         | 3.06           | 1.48           | 2.68                | 2.06         |
| $DSM-ESx-T5+AD_4$<br>$DSM-ESx-T5+AD_8$ | $2.44 \\ 2.30$ | 1.18           | $\frac{2.05}{1.87}$ | 1.50         |
| $DSM-ESx-T10+AD_4$                     | 2.32           | 1.14           | 2.01                | 1.51         |
| $DSM-ESx-T10+AD_8$                     | 2.20           | 1.03           | 1.83                | 1.40         |

 Table 9. Compression performance in bpe, with support for out-neighbor queries. The best performing one per graph is in bold and the second best in italics

improve compression, but increase access times a little, as observed in Figure 5 (left));  $AD_l$  as using AD with parameter l; and  $GB_h$  as using GB with parameter h. For our representations we add a bitmap of length |V| marking which nodes have a self-loop (as our technique otherwise loses this information). We use RRR for compressing the self-loop bitmap. We compute bits per edge (bpe) as the total amount of bits of the compressed graph plus the self-loop bitmap, divided by E1.

We refer to DSM-ESx-Ty as using ES = x and iterating DSM for T = y times. We tuned our combinations using DSM with  $BV_{m3w7}$  (DSM-ESx-Ty+BV) and DSM with AD<sub>8</sub> (DSM-ESx-Ty+AD<sub>8</sub>). Using DSM with BV, we found that the best ES values were 30 for eu-2005 and 100 for indochina-2004, uk-2002 and arabic-2005; while the best T value was 10. On the other hand, the best ES value when combining DSM with AD were 10 for eu-2005 and arabic-2005; and 15 for indochina-2004 and uk-2002. Those are the x values that correspond to ESx in the table.

Table 9 shows GB outperforms BV and AD by a wide margin. Among our representations, the one using T = 10 combined with AD<sub>8</sub> gives the best results. Overall, in most datasets, the best compression ratio for accessing out-neighbors is achieved by GB<sub>128</sub>, but our technique is very close for datasets *uk-2002* and *arabic-2005*, and we slightly outperform it for *indochina-2004*. Only for the smallest graph, *eu-2005*, is GB<sub>128</sub> better by far. Nevertheless, as observed in Figure 5 (right), over transposed graphs our technique achieves better compression and access time than GB<sub>h</sub>, and the sum favours our techniques when supporting in-and out-neighbors (i.e., when storing both the direct and reverse graphs).

Figure 5 (left) shows the space/time tradeoffs achieved using BV, AD, and GB (using parameter value h = 8, 32, 64, 128), compared to using DSM before applying BV or AD. When combining DSM with BV we used the optimum ES values mentioned above, and used BV with parameters w = 7, and m = 3, 100, and 1000. When combining with AD we also use the optimum ES value and test different values of l for AD in the second phase. We did not use a greater T because the edge reduction obtained did not compensate the extra virtual nodes added. We compute the time per edge by measuring the total time, t, needed to extract the out-neighbors of all vertices in G1 in a random order, and then dividing t by the total number of recovered edges (i.e., |E1|).

We observe that both BV and AD improve when combined with DSM. In particular, the combination of DSM with AD dominates BV, AD, and DSM plus BV. It achieves almost the same space/time performance as GB, which

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Fig. 5. Space/time efficiency with out-neighbor queries



Fig. 6. Space/time efficiency with out/in-neighbor queries

dominates all the others, and surpasses it in graph in-2004. Only in the smallest graph, eu-2005, does GB clearly dominate our combination.

Figure 5 (right) shows the same results on the transposed graphs. Note that the DSM preprocessing is the same for the original and the transposed graphs, so we preprocess the graph once and then represent the reduced original and transposed graphs. On the transposed graphs, we observe that the alternative that combines DSM with BV actually performs worse than plain BV on large graphs. GB does not perform as well as on the original graphs, but on eu-2005 it is the best alternative. AD behaves very well on uk-2002, but our best combination outperforms it over the other datasets. In fact, our best combination is one of the two best alternatives in all datasets.

Figure 6 shows the space required to store the original plus the transposed graphs, combined with the time for out-neighbor queries (which is very similar to that for in-neighbor queries; these are run on the transposed graph). It can be seen that our new combinations of DSM plus AD dominate most of the space/time tradeoff, except on eu-2005. However, a data structure specific for out/in-neighbor queries (k2part (Claude and Ladra, 2011)) offers comparable (and in some graphs much better) time performance, but we outperform it in space, considerably on some graphs.

| Dataset                   | eu-2005 | indochina-2004 | uk-2002 | arabic-2005 |
|---------------------------|---------|----------------|---------|-------------|
| k2treeNAT                 | 3.45    | 1.35           | 2.77    | 2.47        |
| k2treeBFS                 | 3.22    | 1.23           | 2.04    | 1.67        |
| DSM-ES10-T5 + k2treeNAT   | 2.76    | 1.36           | 2.40    | 1.76        |
| DSM-ES10-T10 + k2treeNAT  | 2.71    | 1.34           | 2.40    | 1.76        |
| DSM-ES15-T5 + k2treeNAT   | 2.65    | 1.27           | 2.28    | 1.67        |
| DSM-ES15-T10 + k2treeNAT  | 2.59    | 1.27           | 2.27    | 1.66        |
| DSM-ES100-T5 + k2treeNAT  | 2.56    | 1.16           | 2.13    | 1.52        |
| DSM-ES100-T10 + k2treeNAT | 2.48    | 1.14           | 2.08    | 1.47        |
| DSM-ES10-T5 + k2treeBFS   | 2.21    | 0.90           | 1.56    | 1.12        |
| DSM-ES10-T10 + k2treeBFS  | 2.11    | 0.87           | 1.53    | 1.08        |
| DSM-ES15-T5 + k2treeBFS   | 2.11    | 0.87           | 1.54    | 1.14        |
| DSM-ES15-T10 + k2treeBFS  | 2.21    | 0.89           | 1.57    | 1.08        |
| DSM-ES100-T5 + k2treeBFS  | 2.54    | 0.95           | 1.67    | 1.21        |
| DSM-ES100-T10 + k2treeBFS | 2.45    | 0.93           | 1.64    | 1.18        |

Table 10. Compression performance when combining with k2trees

Next we will consider a truly bidirectional representation for the reduced graph, obtaining much less space with higher query time.

#### 4.3. Performance evaluation with out/in-neighbor support

In this section we combine the output of DSM with a compression technique that supports out/in-neighbor queries: the k2tree (Brisaboa et al., 2009). We use the best current implementation (Brisaboa et al., 2012). We apply dense subgraph discovery with parameters ES = 10, 15, 100 and T = 5, 10. In all cases process DSM is run over the graph in natural order. We denote k2treeBFS the variant that switches to BFS order on G3 when applying the k2tree representation, and k2treeNAT the variant that retains natural order.

Table 10 shows the compression achieved. We observe that the compression ratio is markedly better when using BFS ordering. In particular the setting ES = 10, T = 10 and k2treeBFS is always the best. The space is also much better than that achieved by representing the original plus transposed graphs in Section 4.2.

Figure 7 shows the space/time tradeoff when solving out-neighbor queries (inneighbor times are very similar). We include k2treeNAT (Brisaboa et al., 2009), k2treeBFS (Brisaboa et al., 2012), k2part (Claude and Ladra, 2011), and disregard other structures that have been superseded by the last k2tree improvements (Claude and Navarro, 2010b). We also include in the plots one choice DSM-ESx-Ty+AD from Section 4.2, which represents the direct and transposed graphs using DSM and T = 10 combined with AD using various values of l.

All those structures are clearly superseded in space by our new combinations of DSM and k2treeBFS or k2treeNAT. Again, the combination with BFS gives much better results, and using different ES values yields various space/time tradeoffs. On the other hand, these smaller representations reaching 0.9–1.6 bpe on the larger graphs are also significantly slower, requiring 5–20  $\mu$ sec per retrieved neighbor.



Fig. 7. Space/time efficiency with out/in-neighbor queries

#### 4.4. Scalability

Even if we aim at fitting the final compressed graph in main memory, the original graph G2 may be much larger and prevent a direct in-memory application of the first phase of the algorithm, DSM. We consider this problem in this section.

A simple approach to this problem is to maintain G(V, E) = G2(V2, E2)on disk and use the main memory to keep the matrix of hash values of size  $P \times |V|$  described in *Step 1* (recall Section 3.2), taking advantage of the fact that  $|V| \ll |E|$ . Given that each row of the  $P \times |V|$  matrix (formed by *P* hashes associated with an adjacency list) can be computed independently of each other, this step requires only one traversal over the graph. This step is also suitable for data streaming or for computing each group of rows in parallel.

Step 2 runs on main memory for storing and sorting the matrix by columns. Once the matrix has been sorted we proceed to create the actual clusters in Step 3, where we need to access the actual graph stored on disk. Thus, after Step 2 we obtain the set of node ids for each cluster. With this information we can load from disk only the blocks we need for a set of clusters. In this part it is important that, thanks to the locality of reference found on Web graphs, there is a high probability that clusters are formed by nearby adjacency lists that reside on the same or a few disk blocks. We refer to this number of disk

| NP                                        | $\max( V2  +  E2 )$                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               | k                           | V3  +  E3                           | E2 / E3                        | VN                            | bpe                  |
|-------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------|-------------------------------------|--------------------------------|-------------------------------|----------------------|
| $\begin{array}{c}1\\5\\10\\22\end{array}$ | $19,514,936 \\ 5,057,710 \\ 3,561,390 \\ 257,757 \\ 3,561,397 \\ 3,561,397 \\ 3,561,397 \\ 3,561,397 \\ 3,561,397 \\ 3,561,397 \\ 3,561,397 \\ 3,561,397 \\ 3,561,397 \\ 3,561,397 \\ 3,561,397 \\ 3,561,397 \\ 3,561,397 \\ 3,561,397 \\ 3,561,397 \\ 3,561,397 \\ 3,561,397 \\ 3,561,397 \\ 3,561,397 \\ 3,561,397 \\ 3,561,397 \\ 3,561,397 \\ 3,561,397 \\ 3,561,397 \\ 3,561,397 \\ 3,561,397 \\ 3,561,397 \\ 3,561,397 \\ 3,561,397 \\ 3,561,397 \\ 3,561,397 \\ 3,561,397 \\ 3,561,397 \\ 3,561,397 \\ 3,561,397 \\ 3,561,397 \\ 3,561,397 \\ 3,561,397 \\ 3,561,397 \\ 3,561,397 \\ 3,561,397 \\ 3,561,397 \\ 3,561,397 \\ 3,561,397 \\ 3,561,397 \\ 3,561,397 \\ 3,561,397 \\ 3,561,397 \\ 3,561,397 \\ 3,561,397 \\ 3,561,397 \\ 3,561,397 \\ 3,561,397 \\ 3,561,397 \\ 3,561,397 \\ 3,561,397 \\ 3,561,397 \\ 3,561,397 \\ 3,561,397 \\ 3,561,397 \\ 3,561,397 \\ 3,561,397 \\ 3,561,397 \\ 3,561,397 \\ 3,561,397 \\ 3,561,397 \\ 3,561,397 \\ 3,561,397 \\ 3,561,397 \\ 3,561,397 \\ 3,561,397 \\ 3,561,397 \\ 3,561,397 \\ 3,561,397 \\ 3,561,397 \\ 3,561,397 \\ 3,561,397 \\ 3,561,397 \\ 3,561,397 \\ 3,561,397 \\ 3,561,397 \\ 3,561,397 \\ 3,561,397 \\ 3,561,397 \\ 3,561,397 \\ 3,575 \\ 3,575 \\ 3,575 \\ 3,575 \\ 3,575 \\ 3,575 \\ 3,575 \\ 3,575 \\ 3,575 \\ 3,575 \\ 3,575 \\ 3,575 \\ 3,575 \\ 3,575 \\ 3,575 \\ 3,575 \\ 3,575 \\ 3,575 \\ 3,575 \\ 3,575 \\ 3,575 \\ 3,575 \\ 3,575 \\ 3,575 \\ 3,575 \\ 3,575 \\ 3,575 \\ 3,575 \\ 3,575 \\ 3,575 \\ 3,575 \\ 3,575 \\ 3,575 \\ 3,575 \\ 3,575 \\ 3,575 \\ 3,575 \\ 3,575 \\ 3,575 \\ 3,575 \\ 3,575 \\ 3,575 \\ 3,575 \\ 3,575 \\ 3,575 \\ 3,575 \\ 3,575 \\ 3,575 \\ 3,575 \\ 3,575 \\ 3,575 \\ 3,575 \\ 3,575 \\ 3,575 \\ 3,575 \\ 3,575 \\ 3,575 \\ 3,575 \\ 3,575 \\ 3,575 \\ 3,575 \\ 3,575 \\ 3,575 \\ 3,575 \\ 3,575 \\ 3,575 \\ 3,575 \\ 3,575 \\ 3,575 \\ 3,575 \\ 3,575 \\ 3,575 \\ 3,575 \\ 3,575 \\ 3,575 \\ 3,575 \\ 3,575 \\ 3,575 \\ 3,575 \\ 3,575 \\ 3,575 \\ 3,575 \\ 3,575 \\ 3,575 \\ 3,575 \\ 3,575 \\ 3,575 \\ 3,575 \\ 3,575 \\ 3,575 \\ 3,575 \\ 3,575 \\ 3,575 \\ 3,575 \\ 3,575 \\ 3,575 \\ 3,575 \\ 3,575 \\ 3,575 \\ 3,575 \\ 3,575 \\ 3,575 \\ 3,575 \\ 3,575 \\ 3,575 \\ 3,575 \\ 3,575 \\ 3,575 \\ 3,575 \\ 3,575 \\ 3,575 \\ 3,575 \\ 3,575 \\ 3,575 \\ 3,575 \\ 3,575 \\ 3,575 \\ 3,575 \\ 3,575 \\ 3,575 \\ 3,575 \\ 3,575 \\ 3$ | 105,653<br>50,971<br>32,290 | 4,620,439<br>4,687,354<br>4,709,537 | $5.32 \\ 5.10 \\ 5.07 \\ 4.02$ | 179,596<br>155,944<br>154,821 | 2.20<br>2.25<br>2.28 |

Table 11. Compression of graph eu-2005 divided in different number of parts

blocks as k. Steps 3 and 4 require to keep blocks where current clusters reside in order to find dense subgraphs and replace adjacency lists with virtual nodes and their definitions. Since replacing with virtual nodes reduces edges, the graph is smaller at the end of each iteration. After the replacements are done, disk blocks are written back to disk. Thus, considering T iterations and k disk blocks for maintaining adjacency lists, the worst-case I/O cost of the complete algorithm is O(T((|E| + |V|)/B + k)), where B is the disk block size. The algorithm needs only a few iterations in practice (at most T = 10) and k is usually rather small, which makes the algorithm almost I/O optimal in practice.

However, since Web graphs expose locality of reference, we can also divide the graph into multiple parts and process each part independently, at the cost of losing some inter-part dense subgraphs. Doing so, we can reduce the memory and processing time according to the needs of each part. Processing each part independently is also attractive for parallel and distributed processing.

This is done in three stages. First, we apply DSM (in main memory or on disk) over each part (parts can be just node ranges in natural order). Second, we remap virtual node identifiers so that they are globally unique. Third, we merge all the reduced graphs and apply AD reordering and encoding.

We evaluated the partitioning scheme to measure the impact of locality of reference on how well compression and disk block requirements behave. In this case, we took the smallest Web graph, eu-2005, and evaluated compression using different numbers of parts. We separate the nodes dividing the node identifiers by the number of parts, NP. We first apply DSM-ES15-T10 (with ES = 15 and T = 10) on all parts, then remap the nodes, and finally merge and apply AD<sub>8</sub>. Table 11 shows the number of disk blocks k (for a block size of 4KB) required for sets of 1000 clusters. The value of k displayed in Table 11 considers the first iteration and all parts. It shows that, when we use 20 parts, we can still obtain good results on reducing edges, disk block requirements, and compression performance measured in bpe. Since our last stage, using AD, is applied over the merged edge-reduced graph, the memory requirement depends basically on the edge compression gain (|E2|/|E3|). We also show the space requirement for the input graph as max(|V2| + |E2|) on a part and the number of nodes and edges required to store  $G_3$  (|V3| + |E3|).

We also experimented with a larger dataset, uk-2005-05<sup>12</sup>, which has 77,741,046 nodes and 2,965,197,340 edges. We divide the graph into 10 parts. This yields parts with a minimum of about 217 and a maximum of about 410 million edges. We achieve 1.65 bpe and a neighbor retrieval time of about 0.54  $\mu$ sec. These results show that using, say, DSM - ES15 - T10 plus  $AD_8$ , provides a scalable approach for large Web graphs. In contrast, using  $AD_8$  standalone we obtain 2.34 bpe. Using BV standalone we achieve 2.12 bpe at maximum compression,

<sup>&</sup>lt;sup>12</sup> Available at http://law.dsi.unimi.it/webdata/uk-2006-05

where queries are not supported. Using GB with h = 64 we achieve 1.75 bpe and a neighbor retrieval time of 0.36  $\mu$ sec, whereas using h = 128 the bpe is 1.59 and query time is 0.65  $\mu$ sec. Therefore, the main conclusions we had reached, that our new scheme and GB provide similar performance on Web graphs and dominate all the other approaches, seem to be robust and remain valid on much larger graphs.

The conclusions obtained on bidirectional representations also remain valid, that is, our representations supporting out/in-neighbor queries are much smaller yet slower. Combining the results of DSM with 10 parts with k2treeBFS on graph uk-2006-05 yields 1.29 bpe and a neighbor retrieval time of 12.4  $\mu$ sec. The standalone k2treeBFS obtains 1.78 bpe with a retrieval time of 4.12  $\mu$ sec.

## 5. Compact Data Structure for Dense Subgraphs

In this section we present a new compressed graph representation based on dense subgraphs that supports out/in-neighbor as well as various mining queries. We extract dense subgraphs essentially as in Section 3 and represent them using compact data structures based on bitmaps and symbol sequences (described in Section 2.2). Recalling Definition 3.1, our goal will be to represent the  $|S| \cdot |C|$ edges of a dense subgraph H(S, C) in space proportional to  $|S|+|C|-|S\cap C|$ . Thus the bigger the dense subgraphs we detect, the more space we save at representing their edges. This representation will not use virtual nodes, and its output is not anymore a graph. As a result, we cannot iterate on the discovery algorithm in order to find dense subgraphs involving virtual nodes.

## 5.1. Extracting dense subgraphs

We extract dense subgraphs using the algorithms described in Section 3. We use three parameters: P, the number of hashes in the clustering stage of the dense subgraph discovery, a list of ES values, where ES is the minimum  $|S| \cdot |C|$  size of dense subgraphs found, and threshold. Parameters P and ES are the same as before, yet now we use a decreasing list of ES values. The discovery algorithm continues extracting subgraphs of a size  $ES_i$  until the number of subgraphs drops below threshold on a single iteration; then ES is set to the next value in the list for the next iteration. Note that, in this case, we do not use the parameter T(number of iterations), since the number of iterations will depend on the number of extracted subgraphs on each iteration and the threshold value. The goal of having the ES list in decreasing order is to avoid that extracting a small dense subgraph precludes the identification of a larger dense subgraph, which gives a higher benefit. Note that this was not so critical in Section 4, where we were allowed to iterate over the dense subgraph discovery process and let virtual nodes participate in larger dense subgraphs.

## 5.2. Representing the graph

After we have extracted all the interesting dense subgraphs from G(V, E), we represent G as the set of dense subgraphs plus a *remaining* graph.



Fig. 8. Dense subgraph representation

**Definition 5.1.** Let G(V, E) be a directed graph, and let  $H(S_r, C_r)$  be edgedisjoint dense subgraphs of G. Then the corresponding *dense subgraph* representation of G is  $(\mathcal{H}, \mathcal{R})$ , where  $\mathcal{H} = \{H(S_1, C_1), \ldots, H(S_N, C_N)\}$  and  $\mathcal{R} = G - \bigcup H(S_r, C_r)$  is the remaining graph.

Figure 8(a) shows the adjacency list representation for the graph presented in Figure 1, where we have already added the self-loops. We also show a dense subgraph, and a remaining subgraph. Figure 8(b) shows our compact representation.

#### 5.3. Compact representation of $\mathcal{H}$

Let  $\mathcal{H} = \{H_1, \ldots, H_N\}$  be the dense subgraph collection found in the graph, based on Definition 5.1. We represent  $\mathcal{H}$  as a sequence of integers X with a corresponding bitmap B. Sequence  $X = X_1 : X_2 : \ldots : X_N$  represents the sequence of dense subgraphs and bitmap  $B = B_1 : B_2 : \ldots : B_N$  is used to mark separations in each subgraph. We now describe how a given  $X_r$  and  $B_r$  represent the dense subgraph  $H_r = H(S_r, C_r)$ .

We define  $X_r$  and  $B_r$  based on the overlapping between the sets S and C. Sequence  $X_r$  will have three components: L, M, and R, written one after the other in this order. Component L lists the elements of S-C. Component M lists the elements of  $S \cap C$ . Finally, component R lists the elements of C-S. Bitmap  $B_r = 10^{|L|}10^{|M|}10^{|R|}$  gives alignment information to determine the limits of the components. In this way, we avoid repeating nodes in the intersection, and have sufficient information to determine all the edges of the dense subgraph. Figure 8(b) shows this representation for our example, which has just one dense subgraph. Algorithm 1 describes how X and B are built.

We compress the graph  $G = \mathcal{H} \cup \mathcal{R}$ , using sequence X and bitmap B for  $\mathcal{H}$ . For  $\mathcal{R}$  we use some bidirectional compressed graph representation.

To support our query algorithms, X and B are represented with compact data structures for sequences that implement rank/select/access operations. We use WTs (Grossi et al., 2003) for sequence X and compressed bitmap representation RRR (Raman et al., 2002) for bitmap B. The total space is  $|X|H_0(X) + o(|X|\log \sigma) + |X|H_0(B)$  bits, where  $\sigma \leq |V|$  is the number of vertices in subgraph  $\mathcal{H}$ . The  $|X|H_0(X) + o(|X|\lg \sigma)$  owes to the wavelet tree representation, whereas  $|X|H_0(B) + o(|X|)$  owes to the bitmap B. Note that |X| is the sum of

**Algorithm 1:** Construction of X and B

```
Input: Subsets S_1 \dots S_N and C_1 \dots C_N

Output: Sequence X and Bitmap B

X \leftarrow \varepsilon;

B \leftarrow \varepsilon;

for i \leftarrow 0 to N do

L \leftarrow S_i - C_i;

M \leftarrow S_i \cap C_i;

R \leftarrow C_i - S_i;

X \leftarrow X : L : M : R;

B \leftarrow B : 10^{|L|} 10^{|M|} 10^{|R|};

end

return X, B;
```

the number of nodes of the dense subgraphs in  $\mathcal{H}$ , which can be much less than the number of edges in the subgraph it represents.

## 5.4. Neighbor queries

We answer out/in-neighbor queries as described by Algorithms 2 and 3. Their complexity is  $O((|output| + 1) \log \sigma)$ , which is away from optimal by a factor  $O(\log \sigma)$ . To exemplify the treatment of (u, u) edges, these algorithms always remove them before delivering the query results (as explained, more complex management is necessary if the graph actually contains some of those edges). Note this finds only the edges represented in component  $\mathcal{H}$ ; those in  $\mathcal{R}$  must be also extracted, using the out/in-neighbor algorithm provided by the representation we have chosen for it.

We explain how the out-neighbors algorithm works; the case of in-neighbors is analogous. Using  $select_X(u, i)$  we find all the places where node u is mentioned in X. This corresponds to some  $X_r$ , but we do not now where. Then we analyze B to determine whether this occurrence of u is inside component L, M, or R. In cases L and M, we use B again to delimit components M and R, and output all the nodes of  $X_r$  in those components. If u is in component R, instead, there is nothing to output in the case of out-neighbor queries.

## 5.5. Supporting mining queries

An interesting advantage of our compressed structure is that it enables the retrieval of the actual dense subgraphs found on the graph. For instance, we are able to recover cliques and bicliques in addition to navigating the graph. Algorithm 4 shows how easy it is to recover all cliques and bicliques stored in the compressed structure. This information can be useful for mining and analyzing Web and social graphs. The time complexity is  $O(|output| \cdot \log \sigma)$ .

Note that we only report, in this simplified algorithm, pure cliques and bicliques. A slight modification would make the algorithm extract the clique  $S \cap C$ that is inside dense subgraph H(S, C), or the bicliques (S - C, C) or (S, C - S).

Another interesting query could be computing the density of the dense subgraphs stored in H. Let us use a definition of density (Aggarwal and Wang, 2010) that considers the connections inside a subgraph: A subgraph G'(V', E') is  $\gamma$ dense if  $\frac{|E'|}{|V'|(|V'|-1)/2} \geq \gamma$ . The density of a clique is always 2. The density of

Algorithm 2: Find out-neighbors

```
Input: Sequence X, Bitmap B and vertex u
Output: List of out-neighbors of u
out \leftarrow \varepsilon;
occur \leftarrow rank_X(u, |X|);
for i \leftarrow 1 to occur do
     y \leftarrow select_X(u, i);
      p \leftarrow select_B(0, y+1);
      o \leftarrow p - y \{ = rank_B(1, p) \};
      m \leftarrow o \mod 3;
      if m = 1 then
           s \leftarrow select_B(1, o+1) - (o+1) + 1;
            e \leftarrow select_B(1, o+3) - (o+3);
      end
      else if m = 2 then
           s \leftarrow select_B(1, o) - o + 1; 
e \leftarrow select_B(1, o + 2) - (o + 2);
      end
      else
           s \leftarrow 1;
           e \leftarrow 0;
      end
      for j \leftarrow s to e do
             d \leftarrow access_X(j);
            if (d \neq u) then
| out \leftarrow out : d;
             end
      \mathbf{end}
\mathbf{end}
return out
```

#### Algorithm 3: Find in-neighbors

```
Input: Sequence X, Bitmap B and vertex u
Output: List of in-neighbors of u
in \leftarrow \varepsilon;
occur \leftarrow rank_X(u, |X|);
for i \leftarrow 1 to occur do
       y \leftarrow select_X(u, i);
        p \leftarrow select_B(0, y + 1);

o \leftarrow p - y \{ = rank_B(1, p) \};

m \leftarrow o \mod 3;
        \mathbf{if}\ m=2\ \mathbf{then}
               s \leftarrow select_B(1, o-1) - (o-1) + 1; \\ e \leftarrow select_B(1, o+1) - (o+1);
        end
        else if m = 0 then
               s \leftarrow select_B(1, o - 2) - (o - 2) + 1;
e \leftarrow select_B(1, o) - o;
        \mathbf{end}
        else
               s \leftarrow 1;
               e \leftarrow 0;
         \mathbf{end}
        for j \leftarrow s to e do
                  \begin{array}{c} d \leftarrow acces_X(j); \\ \text{if } (d \neq u) \text{ then} \\ | in \leftarrow in: d; \end{array} 
                 end
        \mathbf{end}
\mathbf{end}
\mathbf{return}~in
```

**Algorithm 4:** Get cliques and bicliques

```
Input: Sequence X, bitmap B and vertex u
Output: List of allcliques and allbicliques
all cliques \leftarrow \langle \rangle;
all bicliques \leftarrow \langle \rangle
n \leftarrow rank_B(1, |B|);
cur \leftarrow 1, \ p1 \leftarrow 0;
while cur < n do
     p2 \leftarrow select_B(1, cur + 1);
      p3 \leftarrow select_B(1, cur + 2);
      p4 \leftarrow select_B(1, cur + 3);
      if p2 - p1 = 1 \land p4 - p3 = 1 then

s \leftarrow p2 - (cur + 1) + 1;
            e \leftarrow p3 - (cur + 2);
            clique \leftarrow \dot{\emptyset};
            for i \leftarrow s to e do
             | clique \leftarrow clique \cup \{access_X(i)\};
            e^{\mathbf{n}}\mathbf{d}
            allcliques.add(clique);
     end
     else if p3 - p2 = 1 then
            s \leftarrow p1 - cur + 1; 
m \leftarrow p2 - (cur + 1);
            e \leftarrow p4 - (cur + 3);
            biclique.S \leftarrow \emptyset, biclique.C \leftarrow \emptyset;
            for i \leftarrow s to m do
                 biclique.S \leftarrow biclique.S \cup \{access_X(i)\};
             end
            for i \leftarrow m+1 to e do
                 biclique.C \leftarrow biclique.C \cup \{access_X(i)\};
            end
            all bicliques. add(biclique);
      end
      else
            other type of dense subgraph ;
       \mathbf{end}
     cur \leftarrow cur + 3, p1 \leftarrow p4;
end
return allcliques, allbicliques
```

a biclique (S, C) is  $\frac{2 \cdot |S| \cdot |C|}{(|S|+|C|)(|S|+|C|-1)}$ . Algorithm 5 computes the density of all dense subgraphs and reports all dense subgraphs with a density over a given  $\gamma$ . Some of other possible mining queries are the following:

- Get the number of cliques where node u participates. We just count the number of times node u is in the M component of X. The algorithm is similar to, say, Algorithm 2, yet it just identifies the component where u is and increments a counter whenever this component is M.
- Get the number of bicliques where node u participates. This is basically the same as the previous query, yet this time we count when node u is in components L or R. If u is in L it is a *source* and if it is in R it is a *center*.
- Get the number of subgraphs. We just compute the number of 1s in B and divide this number by 3. This is because for every dense subgraph in X there are 3 1s in B, as shown in Figure 8.

**Algorithm 5:** Get all dense subgraphs with density at least  $\gamma$ 

Input: Sequence X, bitmap B and density  $\gamma$ Output: List ls of dense subgraphs with density at least  $\gamma$   $ls \leftarrow \langle \rangle;$   $n \leftarrow rank_B(1,|B|);$   $cur \leftarrow 1, p1 \leftarrow 0;$ while cur < n do  $p2 \leftarrow select_B(1, cur + 1);$   $p3 \leftarrow select_B(1, cur + 2);$   $p4 \leftarrow select_B(1, cur + 3);$   $V \leftarrow p4 - p1 - 3;$   $E \leftarrow (p3 - p1 - 2) \cdot (p4 - p2 - 2);$   $g \leftarrow E/(V \cdot (V - 1)/2);$ if  $(g \ge \gamma)$  then | ls.add((cur + 2)/3);end  $cur \leftarrow cur + 3, p1 \leftarrow p4;$ end return ls

 Table 12. Number nodes and edges of graphs, and performance of subgraph mining algorithms.

 On the top we list the Web graphs and at the bottom the social networks

| Data Set                                                   | Nodes                                                                  | Edges                                                                              | $ \mathcal{H} / E $ (bicliques)                                         | $ \mathcal{H} / E $ (dense)                                             |
|------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------|-------------------------------------------------------------------------|-------------------------------------------------------------------------|
| eu-2005<br>indochina-2004<br>uk-2002<br>arabic-2005        | 862,664<br>7,414,866<br>18,520,486<br>22,744,080                       | $\begin{array}{c} 19,235,140\\ 194,109,311\\ 298,113,762\\ 639,999,458\end{array}$ | $\begin{array}{c} 91.30\% \\ 93.29\% \\ 90.80\% \\ 94.16\% \end{array}$ | $\begin{array}{c} 91.86\% \\ 94.51\% \\ 91.41\% \\ 94.61\% \end{array}$ |
| enron<br>dblp-2011<br>LiveJournal-SNAP<br>LiveJournal-2008 | $\begin{array}{r} 69,244\\ 986,324\\ 4,847,571\\ 5,363,260\end{array}$ | 276,143<br>6,707,236<br>68,993,773<br>79,023,142                                   | 46.28%<br>49.88%<br>53.77%<br>54.17%                                    | $\begin{array}{c} 48.47\% \\ 65.51\% \\ 56.37\% \\ 56.51\% \end{array}$ |

## 5.6. Dense subgraph mining effectiveness

We experiment with the same Web graphs of Section 4.1, plus various social networks that are also available in the *WebGraph* site. In addition, we use the LiveJournal directed graph, available from the *Stanford Network Analysis Package (SNAP)* project<sup>13</sup> (LiveJournal-SNAP). Table 12 lists their main statistics.

We used our dense subgraph discovery algorithm with parameters ES = 500, 100, 50, 30, 15, 6, discovering larger to smaller dense subgraphs. We used threshold = 10 for eu-2005, enron and dblp-2011; threshold = 100 for indochina-2004, uk-2002, LiveJournal-2008 and LiveJournal-SNAP and threshold = 500 for arabic-2005.

Table 12 also gives some performance figures on our dense subgraph mining algorithm. On Web graphs (where we give the input to the mining algorithm in natural order), 91%-95% of the edges are captured in dense subgraphs, which would have been only slightly less if we had captured only bicliques, as in Buehrer and Chellapilla (2008). Finding dense subgraphs, however, captures the structure of social networks much better than just finding bicliques, improving the percentage of edges captured from 46%-55% to 48%-65%. Note also that the

<sup>&</sup>lt;sup>13</sup> Available at snap.stanford.edu/data

| Data set         | Cliques  |      | Bicliques |       | Dense subgraphs |       |
|------------------|----------|------|-----------|-------|-----------------|-------|
|                  | fraction | size | fraction  | size  | fraction        | size  |
| eu-2005          | 7.19%    | 7.44 | 46.67%    | 18.67 | 46.14%          | 20.73 |
| indochina-2004   | 6.53%    | 5.18 | 34.55%    | 22.47 | 58.92%          | 20.54 |
| uk-2002          | 3.56%    | 4.47 | 42.16%    | 17.84 | 54.28%          | 21.92 |
| arabic-2005      | 3.76%    | 4.32 | 42.09%    | 23.05 | 54.15%          | 22.44 |
| enron            | 0.07%    | 3.33 | 67.20%    | 13.09 | 32.73%          | 20.75 |
| dblp-2011        | 18.22%   | 3.95 | 27.76%    | 8.37  | 54.02%          | 6.91  |
| LiveJournal-SNAP | 2.41%    | 3.47 | 57.99%    | 9.64  | 39.60%          | 10.53 |
| LiveJournal-2008 | 2.37%    | 3.44 | 59.77%    | 9.75  | 37.86%          | 10.47 |

Table 13. Fraction and average size of cliques, bicliques, and the rest of dense graphs found

fraction of edges in dense subgraphs is much lower on social networks, which anticipates the well-known fact that Web graphs are more compressible than social networks.

Table 13 complements this information with the fraction of cliques, bicliques, and other dense subgraphs, with respect to the total number of dense subgraphs found, as well as their average size. This shows that pure cliques are not very significant, and that more than half of the times the algorithm is able to extend a biclique to a more general dense subgraph, thereby improving the space usage.

The next experiments consider the final size of our representation. For the component  $\mathcal{H}$  we represent sequence X using WT or GMR, and for bitmap B we use RG or RRR. These implementations are obtained from the library  $libcds^{14}$ . For WT we used the variant "without pointers". For the component  $\mathcal{R}$  we use either k2tree (Brisaboa et al., 2012) or MP<sub>k</sub> (Claude and Ladra, 2011), the improvement over the proposal of Maserrat and Pei (2010). Although we use the most recent version of the k2tree, we use it with natural node ordering to maintain consistency between the node names in  $\mathcal{H}$  and  $\mathcal{R}$ . An alternative would have been to use BFS ordering for both, that is, reordering before applying the dense subgraph mining, but this turned out to be less effective.

Table 14 shows how the compression evolves depending on parameter ES, on graph dblp-2011. ES values in Tables 14 and 15 represent the last value we consider in the ES list. For instance, ES = 100, in Table 14, means that we use the sequence of values ES = 500, 100. As ES decreases, we capture more dense subgraphs, yet they are of lower quality, thus their space saving decreases. To illustrate this we show the length  $|X| = \sum_r |S_r| + |C_r| - |S_r \cap C_r|$ , the number of bytes used to represent X and B (" $|\mathcal{H}|$  in bytes", using WT for X and RRR for B), and the total edges represented by  $\mathcal{H}$  (RE  $= \sum_r |S_r| \cdot |C_r|$ ). All these indicators grow as ES decreases. Then we show the size of  $\mathcal{R}$  in bytes (using representation MP<sub>k</sub>, with the best k for  $\mathcal{R}$ ), which decreases with ES. As explained, what also decreases is RE/|X|, which indicates the average number of edges represented by each node we write in X. Finally, we write the overall compression performance achieved in bpe, computed as  $bpe = (bits(\mathcal{H}) + bits(\mathcal{R})/|E|$ . It turns out that there is an optimum ES value for each graph, which we use to maximize compression.

Tables 15 and 16 compare the compression we achieve with the alternatives we have chosen for Web and social graphs. We show the last ES value used

<sup>&</sup>lt;sup>14</sup> Available at http://libcds.recoded.cl

|                          | ES                |                    |        |                    |                   |  |
|--------------------------|-------------------|--------------------|--------|--------------------|-------------------|--|
|                          | 500               | 100                | 50     | 30                 | 15                |  |
| X                        | 6.6K              | $75.8 \mathrm{K}$  | 232.6K | $456.8 \mathrm{K}$ | $1.05 \mathrm{M}$ |  |
| $ \mathcal{H} $ in bytes | 47.4K             | $168.0 \mathrm{K}$ | 487.9K | 950.9K             | 2.20M             |  |
| RE                       | 165.8 K           | $636.0 \mathrm{K}$ | 1.24M  | 1.92M              | $3.25 \mathrm{M}$ |  |
| $ \mathcal{R} $ in bytes | $7.05 \mathrm{M}$ | 6.88M              | 6.70M  | 6.50M              | $6.00 \mathrm{M}$ |  |
| $\operatorname{RE}/ X $  | 25.12             | 8.38               | 5.33   | 4.20               | 3.09              |  |
| bpe                      | 8.47              | 8.41               | 8.58   | 8.89               | 9.79              |  |

Table 14. Evolution of compression as ES decreases, for the dblp-2011 data set

Table 15. Compression performance for Web graphs, compared to other techniques. DSM refers to DSM-ES10-T10+k2treeBFS

|                | $G = \mathcal{H} \cup \mathcal{R}$ |                         |      | k2treeBFS | DSM  |
|----------------|------------------------------------|-------------------------|------|-----------|------|
| Data set       | ES                                 | $\operatorname{RE}/ X $ | bpe  | bpe       | bpe  |
| eu-2005        | 6                                  | 7.29                    | 2.67 | 3.22      | 2.11 |
| indochina-2004 | 6                                  | 14.17                   | 1.49 | 1.23      | 0.87 |
| uk-2002        | 6                                  | 8.50                    | 2.52 | 2.04      | 1.53 |
| arabic-2005    | 6                                  | 11.56                   | 1.85 | 1.67      | 1.08 |

for discovering dense subgraphs, the ratio RE/|X|, and the compression performance in bpe obtained on Web and social graphs. We use WT and RRR where the sampling parameter is 64 for compressing  $\mathcal{H}$ . For compressing  $\mathcal{R}$ , we use k2treeNAT for Web graphs and MP<sub>k</sub> for social networks, which gave the best results (with enron as an exception, where using k2treeNAT on  $\mathcal{R}$  provides better compression than MP<sub>k</sub>, as displayed).

We compare the results with standalone k2treeBFS on Web graphs, k2treeNAT on enron, and MP<sub>k</sub> on the other social networks.

Our technique does not obtain space gains on Web graphs compared to k2treesBFS. Moreover, the variant DSM-ES10-T10+k2treeBFS of Section 4.3, also included in the table, is even better.

On social networks, the gains of our new technique are more modest with respect to  $MP_k$ . However, we show next that our structure is faster too. Moreover, there are no other competing techniques as on Web graphs. Our development of Section 4.3 does not work at all (it reduces less than 1.5% of edges, while increasing nodes when introducing virtual ones). The next best result is obtained with BV (which is more effective than GB and AD for social networks).

We note that BV is unable to retrieve in-neighbors. To carry out a fair com-

 Table 16. Compression performance for social networks, compared to other techniques. BV

 refers to BV adapted to support out/in-neighbor queries

| Data set                                                                             | ES | $G = \mathcal{H} \cup \mathcal{I}$ $\mathrm{RE}/ X $ | R<br>bpe                                                             | $MP_k$ bpe                                 | k2treeNAT<br>bpe                           | BV<br>bpe                               |
|--------------------------------------------------------------------------------------|----|------------------------------------------------------|----------------------------------------------------------------------|--------------------------------------------|--------------------------------------------|-----------------------------------------|
| enron (with k2treeNAT)<br>enron<br>dblp-2011<br>LiveJournal-SNAP<br>LiveJournal-2008 |    | 2.06<br>2.06<br>8.38<br>12.66<br>4.88                | <b>10.07</b><br>15.42<br><b>8.41</b><br><b>13.02</b><br><b>13.04</b> | $17.02 \\ 17.02 \\ 8.48 \\ 13.25 \\ 13.35$ | $10.31 \\ 10.31 \\ 9.83 \\ 17.35 \\ 13.63$ | $18.30 \\18.30 \\10.13 \\23.16 \\17.84$ |



Fig. 9. Space/time efficiency with out-neighbor queries on social networks, for various ES values (only component  $\mathcal{H}$  is considered)

parison, we follow BV authors suggestion (Boldi et al., 2011) for supporting out-in/neighbor queries. They suggest to compute the set  $E_{sym}$  of all symmetric edges, that is, those for which both (u, v) and (v, u) exist. Then they consider the graph  $G_{sym} = (V, E_{sym})$  and  $G_d(V, E - E_{sym})$ , so that storing  $G_{sym}$ ,  $G_d$ , and the transpose of  $G_d$  enables both types of queries. The space we report in Table 16 for BV considers this arrangement and, as anticipated, is not competitive.

#### 5.7. Space/time performance

Figure 9 shows the space/time tradeoffs achieved on dblp-2011 and LiveJournal-SNAP graphs considering only the  $\mathcal{H}$  component. We test different ES parameters. We use WT and GMR for the structures that represent X and RRR for B. These are indicated in the plots as WT-r and GMR-r. The sampling parameter for RRR is 16, 32, and 64, which yields a line for each combination. Along this section we measure out-neighbor query times, as in-neighbor queries perform almost identically. We observe that using WT provides more compression than GMR, but it requires more time.

The plots show how using increasing ES improves space and time simultaneously, until reaching the optimum space. Using a larger ES value also implies fewer iterations on the dense subgraph extraction algorithm, which dominates construction time (this is currently 0.1–0.2 msec per extracted edge, but construction is not yet optimized).

We now consider our technique on social networks, representing  $\mathcal{H}$  and  $\mathcal{R}$ , the latter using either k2tree or  $MP_k$ , and compare it considering space and time with the state of the art. This includes standalone k2trees with BFS and natural order,  $MP_k$  with the best k and, as a control value, BV with out/in-neighbor support. Now our time is the sum of the time spent on  $\mathcal{H}$  and on  $\mathcal{R}$ . We represent  $\mathcal{H}$  using our best alternatives based on DSM-ESx-WT-r and DSM-ESx-GMR-r.

Figure 10 compares the results on social networks. The inner figures show a closeup of the best alternatives. While, on enron, k2tree with natural order is the best choice when using little space, on the other networks our combination of DSM and  $MP_k$  is the best, slightly superseding standalone  $MP_k$  in both space and time.

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Fig. 10. Space/time tradeoffs for social networks

Figures 11 and 12 carry out a similar study on Web graphs. In Figure 11 we also show that, on these graphs *DSM* improves significantly in space with respect to detecting only bicliques ("BI"), while the time is similar. Figure 12 shows that the structure proposed in this section is dominated in space and time by that proposed in Section 4. Yet, we remind that the structure we propose in this section is able to answer various mining queries related to the dense subgraphs found, easily and using no extra space.

## 6. Conclusions

This paper studies graph compression schemes based on finding dense subgraphs. Dense subgraphs generalize the bicliques considered in previous work (Buehrer and Chellapilla, 2008), and our experiments show that this generalization pays off in terms of compression performance. We show how previous biclique discovery algorithms can be adapted to detect dense subgraphs.

We first present a compression scheme based on factoring out the edges of dense subgraphs using virtual nodes, which turns out to be suitable for Web graphs. After iteratively reducing the graph via virtual nodes, we list the nodes in BFS order and using an encoding related to it (Apostolico and Drovandi, 2009). The resulting space and time performance is very similar to the best current representation supporting out-neighbor queries (Grabowski and Bieniecki, 2011).



Fig. 11. Space/time efficiency with out-neighbor queries on Web graphs, for various sequence representations (only component  $\mathcal{H}$  is considered)

When supporting both out- and in-neighbor queries, instead, our technique generally offers the best time when using little space. In case graphs do not fit in main memory, we propose a disk-friendly approach that exploits locality of reference and data partitioning to build the compressed structure keeping almost the same compression performance. Dividing the data is also attractive for parallel and distributed processing.

If, instead, we combine the result of dense subgraph mining with a bidirectional representation, the k2tree (Brisaboa et al., 2009), using BFS node ordering, the result is the most space-efficient representation of Web graphs that supports out/in-neighbors in a few microseconds per retrieved value.

We present a second compression scheme also based on dense subgraphs, yet using compact data structures instead of virtual nodes to represent them. The result turns out to be more suitable to compress social networks with out/inneighbor support, achieving the least space while supporting queries in a few microseconds. As extracting dense subgraphs is non-trivial, and the dense subgraphs expose community substructures in social networks, these dense subgraphs may be useful for other graph mining and analysis purposes. A distinguishing feature of our representation is that it gives easy access to these dense subgraphs without any additional space.

Despite the enormous progress made in the last decade on Web graph compression, the amount of activity in this area shows that further compression is



Fig. 12. Space/time tradeoffs for Web graphs

perfectly possible. The case of social networks is more intriguing, as the techniques that had been successful on Web graphs have much less impact and the best results are achieved using other properties (Maserrat and Pei, 2010; Boldi et al., 2011), but still the results are much poorer. Perhaps social networks are intrinsically less compressible than Web graphs, or perhaps we have not yet found the right properties that permit compressing them further. We believe that our extension for finding more general dense subgraphs (not just bicliques) is an interesting step towards that goal. Another line of development we have contributed to is that of supporting more complex operations on the compressed representations, not only direct navigation (out-neighbors) but also bidirectional navigation and other more complex queries (such as the mining queries we support on the dense subgraphs found).

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# Author Biographies

**Cecilia Hernández** is currently a PhD. student at the University of Chile, Santiago, Chile.

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**Gonzalo Navarro** is currently full-professor at the University of Chile. His areas of interest include algorithms and data structures, text searching, compression, and metric space searching. He is member of the Steering Comittee of LATIN and SISAP conferences, and of the Editorial Board of Information Systems, Information Retrieval, and ACM Journal of Experimental Algorithmics.

*Correspondence and offprint requests to*: Cecilia Hernández, Department of Computer Science, University of Chile, Santiago, Chile. Email: chernand@dcc.uchile.cl