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A Study of Connectivity on Dynamic Graphs: Computing Persistent Connected Components

Mathilde Vernet Yoann Pigné Eric Sanlaville

Abstract

This work focuses on connectivity in a dynamic graph. An undirected graph is defined on a finite and discrete time interval. Edges can appear and disappear over time. The first objective of this work is to extend the notion of connected component to dynamic graphs in a new way. Persistent connected components are defined by their size, corresponding to the number of vertices, and their length, corresponding to the number of consecutive time steps they are present on. The second objective of this work is to develop an algorithm computing the largest, in terms of size and length, persistent connected components in a dynamic graph. PICCNIC algorithm (PersIstent Connected CompoNent InCremental Algorithm) is a polynomial time algorithm of minimal complexity. Another advantage of this algorithm is that it works online: knowing the evolution of the dynamic graph is not necessary to execute it. PICCNIC algorithm is implemented using the GraphStream library and experimented in order to carefully study the outcome of the algorithm according to different input graph types, to verify the theoretical complexity, and to confirm its feasibility for graphs of large size.

1 Introduction

In static graphs, connectivity is measured thanks to the computation of connected components. The problem of graph connectivity is relevant to many applications and contexts, such as communication networks, logistic networks or social networks. Furthermore, when a graph can be decomposed into several connected components, many problems can be decomposed too and solved separately on the different components. For instance, coloring problems, matching problems or vehicle routing problems can be decomposed.

In some cases, connectivity is also a necessary condition that needs to be checked before solving a problem. Flows, for example, cannot be computed if the source and sink do not belong to the same connected component.

Furthermore, time is an important issue that needs to be taken into account in many fields. Indeed, the interactions between entities are not necessarily static, and their nature might not be constant over time either. Static graphs do not allow the modeling of interactions which are evolving over time. The logical extension of graphs allowing this is then dynamic graphs. In a dynamic graph, vertices and edges can be present or absent depending on time. Every piece of information carried by vertices or edges can also be time-dependent.

The issue addressed in this paper is connectivity in a dynamic graph. Several questions are answered. First, what does connected component mean in a dynamic graph? And second, how can connectivity be measured in a dynamic context? We propose an extension of connected components in dynamic graphs, called Persistent Connected Components (PCC). This new definition takes into account the whole temporal dimension of the graph. Space and time are considered. PCCs are defined by their number of vertices, similarly to connected components in static graphs, but also by the number of consecutive time steps they are present on. We propose a polynomial time algorithm computing non-dominated PCCs in a dynamic graph and the associated Pareto front. This algorithm is studied together with experiments that show tractability even for large graphs on a long time horizon. The experiments were carried on with different graph types in order to study the impact of the graph structure on the results.

Section 2 presents the main concepts of dynamic graphs necessary for this work, and related works. Section 3 presents the persistent connected components (PCC). Section 4 introduces the algorithm designed to detect PCCs in a dynamic graph. An experimental study is presented in Section 5 and concluding remarks are given in Section 6.

2 Main concepts and state of the art

Dynamic graphs, also known in the literature as *dynamic networks*, *time varying graphs* (Casteigts et al., 2012), *evolving graphs* (Xuan et al., 2003), *temporal graphs* (Michail, 2016) or *temporal networks* (Holme, 2015), have been studied mostly in the past 20 years. Holme (2015) made an extended survey.

When we consider a graph and its evolution over time, we work on a dynamic graph. The dynamicity can be on vertices, edges or both. The presence of vertices or edges can be modified during the interval on which the graph is studied. All the information carried by vertices or edges can also be time-dependent (costs, capacities, storage, etc.).

Definition 1. *A study interval $\mathcal{T} = \{1 \dots T\}$ is a discrete set of T time steps. The end of this interval, noted T , is called the time horizon.*

Definition 2. A *t-graph*, noted G_i , $i \in \mathcal{T}$, is a static graph corresponding to the dynamic graph G at a given time step i .

Definition 3. A dynamic graph G is simply noted $G = (G_i)_{i \in \mathcal{T}}$ and is defined on a study interval $\mathcal{T} = \{1 \dots T\}$. It is a succession of *t-graphs* $G_i = (V, E_i)$, $i \in \mathcal{T}$, such that all *t-graphs* are defined over the same vertex set.

Note that these definitions, close to the literature, allow to isolate a vertex by removing its adjacent edges. In terms of connectivity, this is equivalent to removing this vertex.

A compact representation of a dynamic graph can be given. See for example Figure 1a where the labels on edges represent their times of presence. Figures 1b to 1e show the succession of static graphs.

Xuan et al. (2003) extend the definition of paths to dynamic graphs. The equivalent, in a dynamic graph, of a path in a static graph is a journey. A journey from a vertex u to a vertex v in a dynamic graph starts from u at time step i_{start} and ends on v at time step i_{end} . It is a succession of paths P_i in static graphs G_i . $P_{i_{start}}$ starts on vertex u in $G_{i_{start}}$. $P_{i_{end}}$ ends on vertex v in $G_{i_{end}}$. Path P_i in G_i , $i_{start} \leq i \leq i_{end}$, ending on a vertex w enforces path P_{i+1} to start on the same vertex w in G_{i+1} . A similar definition is used in the work of Kempe et al. (2002) in which the edges of the graph appear exactly once. In the following of the section, a focus is made on connectivity issues for dynamic graphs.

In static graphs, a connected component is a maximal set of vertices that are connected through edges in the graph. In other words, for two vertices u and v in the component, there exists a path between u and v in the graph. In directed graphs, the definition can be extended in two different ways, strongly and weakly connected components whether there exists a directed path from u to v and one from v to u or only one of those paths.

In dynamic undirected graphs, the existence of a journey from a vertex u to another vertex v does not imply the existence of a journey from v to u . Because of the edges time of presence, journeys are directed in dynamic graphs. In Figure 1, there is a journey from vertex 2 to vertex 3 going through edge (2, 4) at time step 2 and edge (4, 3) at time step 3. There is no journey from vertex 3 to vertex 2.

Based on the definition of journeys from Xuan et al. (2003), Bhadra and Ferreira (2003) give a definition of strongly connected components in a dynamic directed graph. Their definition can also be applied to undirected graphs. Such a component is a maximal set of vertices such that for all vertices u and v in the component, there exists a journey from u to v and a journey from v to u in the graph. A distinction is made between closed strongly connected components and open strongly connected components. In the former, the journeys must cross vertices inside the component only whereas in the latter, journeys can cross vertices

outside the component. In Figure 1, $\{1, 2, 4\}$ is an open strongly connected component. There exists a journey, both ways, between each pair of vertices. The journey from vertex 4 to vertex 1 goes through vertex 3 which is not in the component, because there exists no journey from vertex 3 to vertex 2. Bhadra and Ferreira also prove that the problem of finding a connected component (open or closed) of size k for a given value k is NP-Complete.

This definition implicates an interesting feature. Unlike static graphs, in dynamic graphs, connected components do not partition the vertices. Strongly connected components in dynamic graphs can overlap, as a vertex can be a part of two distinct components. In Figure 2, $\{1, 2, 3, 4\}$ is a closed connected component. There is a journey both ways between each pair of vertices of the component going only through vertices of the component. For the same reasons, $\{4, 5, 6, 7\}$ is also a closed strongly connected component. Vertex 4 is part of both components.

Jarry and Lotker (2004) use Bhadra and Ferreira’s definition and show that asking whether a graph is connected or not is NP-hard even for two-layer grids but is polynomial in the case of trees. They propose an algorithm for this particular case.

Nicosia et al. (2012) work on connectivity on dynamic graphs using a definition corresponding to the open strongly connected components of Bhadra and Ferreira (2003). They propose a way to solve the problem of finding such components in a graph using a clique search in a static undirected graph, which is not polynomial.

Gómez-Calzado et al. (2015) extend Bhadra and Ferreira’s definition with Δ -component where the journeys connecting vertices in the component must be at most Δ time steps long.

Huyghues-Despointes et al. (2016) also propose an extension to Bhadra and Ferreira’s definition. They define a δ -component (which they call Δ -component) to be a set of vertices which are open strongly connected on any time window of size δ of the dynamic graph. In their definition, the journeys connecting the vertices of the component can only cross one edge per time step.

All those definitions are based on journeys in the dynamic graph. Some vertices can be in the same component and never be connected at any time step of the graph. Vertices 1 and 4 from example in Figure 1 are never directly connected by an edge or a path in any t-graph.

The main usage of such definitions is message transmission.

Casteigts et al. (2015) work on connectivity in dynamic graphs and define the τ -interval connectivity (which they call T -interval connectivity). A dynamic graph is τ -interval connected when the intersection of $G_i \dots G_{i+\tau-1}$ for all $i \in [1, T-\tau+1]$, where T is the time horizon, is a connected graph in the static sense. They propose algorithms needing $O(T)$ operations (binary intersection and connectivity test) to solve this problem. They do not propose a definition of connected component

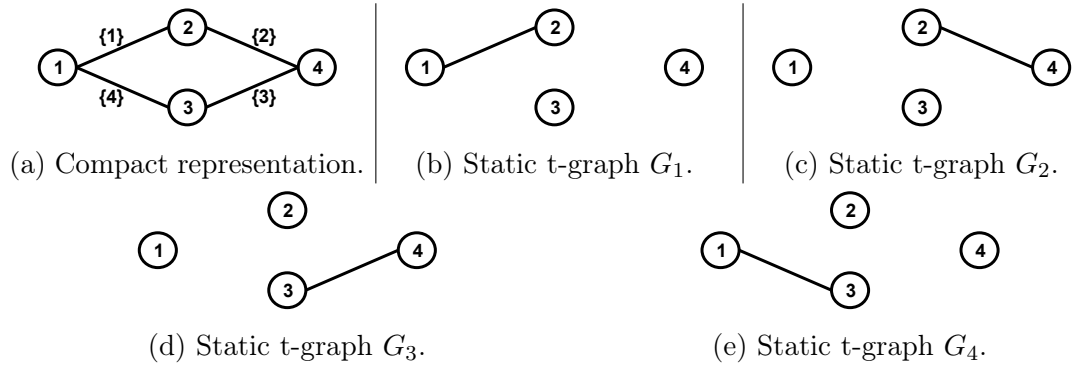


Figure 1: Dynamic graph on 4 time steps. Labels on edges of the compact representation are the time steps the edges are present on. Each t-graph is represented.

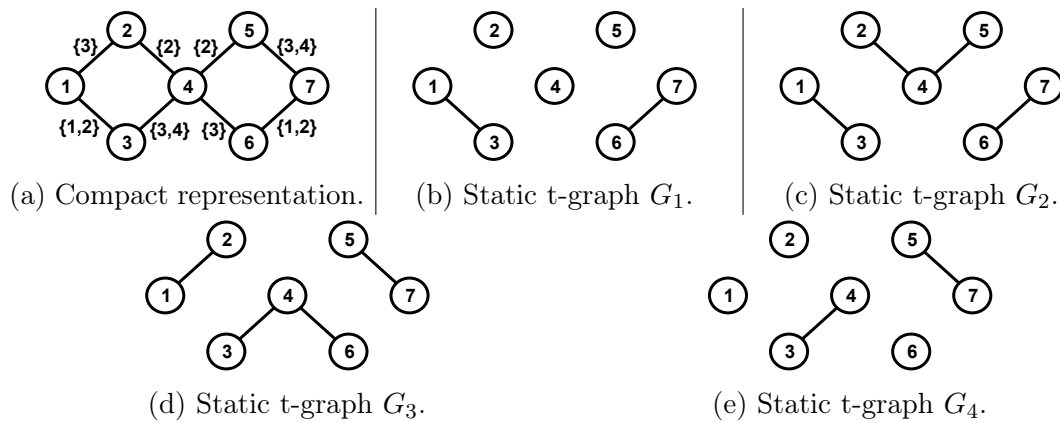


Figure 2: Dynamic graph on 4 time steps. There are two closed connected components: $\{1, 2, 3, 4\}$ and $\{4, 5, 6, 7\}$.

based on their definition of τ -interval connectivity.

Akrida and Spirakis (2019) present a continuous time model. They define interval temporal networks as graphs for which a set of intervals of availabilities is defined on each edge. An edge is present during the defined intervals. They propose a polynomial time algorithm able to give the longest time interval starting at a given time x and ending before a given time y on which the graph remains connected. Unlike the work of Casteigts et al. (2015), the connection is not necessarily made using the same edges. They present a second algorithm computing the sets of vertices of cardinality larger than a given bound that remain connected for the longest period of time starting at a given time x . This gives connected components that do not overlap, unlike other definitions found in the literature. For both algorithms presented, the choice of parameter x determines the outcome of the algorithm. If the graph starts to remain connected at a later time than x or if the graph has large components that start being connected later than x then the algorithms do not detect it.

3 Persistent connected components

This section defines the persistent connected components. We propose a point of view of connectivity in dynamic graphs, which is not based on journeys, unlike most of the definitions found in the literature. An example is given and applications are discussed.

3.1 Definitions and notations

Definition 4. *A persistent connected component (PCC) p of G is a set of k vertices in V that are connected in the graph (either directly or through other vertices of the graph) for l consecutive time steps. Vertices $u_1 \dots u_k$ form a persistent connected component of size k and length l if and only if there exist $G_i \dots G_{i+l-1}$ such that $u_1 \dots u_k$ are in the same connected component in the static sense in each G_j ($i \leq j < i + l$).*

$p = (K, k, l, f)$ where K is the set of its vertices, k is the size of this set, l is the length of the component, in other words, the number of consecutive time steps the component is present on, and f is the last one of those time steps.

PCCs are characterized by their size (number of vertices) and length (number of consecutive time steps). Analogously to the static definition that implies maximality regarding to inclusion, we aim at finding the biggest persistent connected components in terms of size and length. This makes two criteria to optimize, that is the reason to look for a Pareto front formed by all non dominated PCCs.

Definition 5. $p = (K, k, l, f)$ is a dominant PCC if and only if for each PCC $p' = (K', k', l', f') \neq p$,

$$k > k' ; l \geq l' \quad \text{or} \quad (1)$$

$$l > l' ; k \geq k' \quad \text{or} \quad (2)$$

$$k = k' ; l = l' ; f < f' \quad \text{or} \quad (3)$$

$$k = k' ; l = l' ; f = f' ; K \prec K' \quad (4)$$

Condition 3 from definition 5 implies that in the case of two components of same size and same length, the earliest one is considered dominant. If furthermore two components have the same size and length and finish at the same time step, then an arbitrary total order on the vertex subsets shall be used (for instance, the lexicographic order), this is insured by condition 4.

A PCC (as per Definition 4) is a set of k vertices that stay connected for l time steps. Therefore, in all of those time steps, for any two vertices in the PCC, there exists a path between them. A PCC is then always part of an open strongly connected component (as defined in Section 2). Our definition of connectivity, like those of Casteigts et al. (2015) and Akrida and Spirakis (2019), is not based on journeys. Nevertheless, it differs from their definitions. If a graph is τ -interval connected according to the definition in (Casteigts et al., 2015), then this graph is necessarily connected over \mathcal{T} and it has a persistent connected component composed of the n vertices of the graph and lasting for the whole study interval \mathcal{T} . The reciprocal implication does not hold, because even if a graph remains connected over \mathcal{T} , as the connection might not be achieved with the same edges, then it will not be τ -interval connected for $\tau > 1$. In (Akrida and Spirakis, 2019), as they work with a continuous time model, the dynamic graph cannot be described as a succession of static graphs.

Unlike most problems described in Section 2, the problem of finding undominated PCCs can be solved polynomially (as proved in section 4.4).

3.2 Applications

Connectivity in a dynamic graph finds applications in many fields. Remember first that travel times associated to edges are not considered in this model. This is appropriate when the network's dynamics is slow compared to the time necessary to cross an edge.

In communication networks such as ad hoc networks or sensor networks, the transmission is almost instantaneous. In such networks, a PCC is a subnetwork that remains connected, which is essential when communications are considered, see for instance (Koster and Muñoz, 2009).

In transportation networks, roads availability can be time-dependent. The unavailability of a road can be temporary, new roads can be built and existing roads can be closed. Travel time on edges can be negligible compared to the networks dynamics. A PCC would measure in this case the reachability of different locations. Démare et al. (2017), for instance, use dynamic graphs to model the transportation network on the Seine valley.

In social networks, there is no travel time on edges because they represent a relationship, see the seminal work of Newman (2003). Most works on community detections use local edge density, some of them also consider time dimension (Nguyen et al., 2011). If we consider that a community must verify the connectivity condition between its members during some time interval, then detecting PCCs, according to our model, will help identify these communities.

3.3 Example

Figure 3 presents a dynamic graph on 4 time steps and 4 vertices. This graph is not connected through the whole study interval. The t-graphs G_1 and G_4 are disconnected and both have two connected components ($\{1, 2, 3\}$ and $\{4\}$ in G_1 and $\{1\}$ and $\{2, 3, 4\}$ in G_4). The t-graphs G_2 and G_3 only have one connected component containing all vertices.

In this graph, vertices 1, 2 and 3 are connected from time step 1 to time step 3. It can be noticed that in G_2 , even though they are connected, they are not directly connected. Those vertices form a persistent connected component $p_1 = (\{1, 2, 3\}, 3, 3, 3)$ in the sense of Definition 4.

Vertices 2, 3 and 4 are connected from time step 2 to time step 4 and form a persistent connected component $p_2 = (\{2, 3, 4\}, 3, 3, 4)$ in the sense of Definition 4.

As the graph is connected from time step 2 to time step 3, vertices 1, 2, 3 and 4 form a persistent connected component $p_3 = (\{1, 2, 3, 4\}, 4, 2, 3)$.

It can be noticed that vertices 2 and 3 stay connected over the whole study interval, even though they are directly connected only in G_3 . Therefore vertices 2 and 3 form a persistent connected component $p_4 = (\{2, 3\}, 2, 4, 4)$.

In the sense of Definition 5, component p_2 is dominated by p_1 (under condition 3) and components p_1 , p_3 and p_4 are non-dominated. Those last components are the ones that we want to find.

Figure 4 shows a representation of the PCCs from the graph of Figure 3. Persistent connected component p_1 is represented in orange, p_3 is in blue and p_4 is in green. It is clear that PCCs are not disjoint and a vertex can belong to several PCCs.

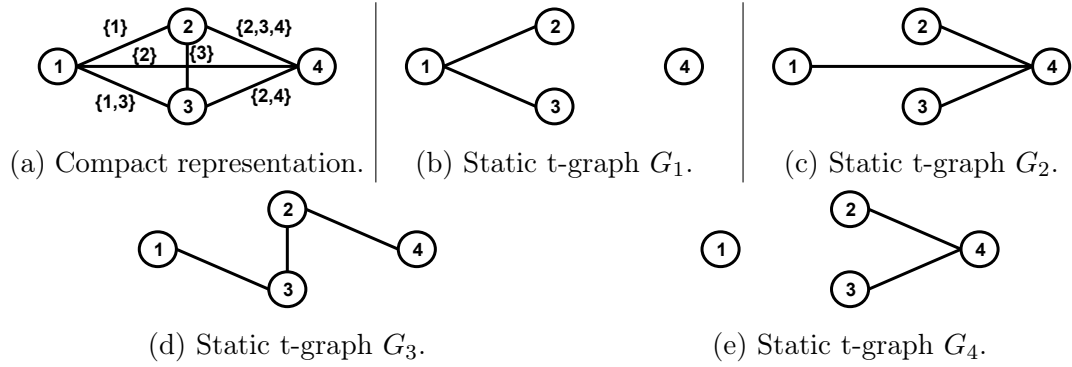


Figure 3: Dynamic graph on 4 time steps.

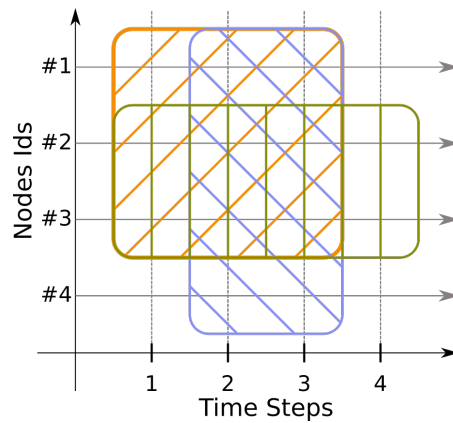


Figure 4: Visual representation of the persistent connected components of the graph from Figure 3. Each colored square represent a PCC: it covers the vertices composing it and all the time steps it is present on.

4 PICCNIC Algorithm

This section presents the PICCNIC Algorithm (PersIstent Connected CompoNent InCremental Algorithm) whose goal is to find the Pareto front containing all non dominated solutions, that is, every dominant PCC.

The algorithm will be presented together with as an execution example. Correctness and complexity of this algorithm will be proved.

4.1 Presentation

PICCNIC is presented in Algorithm 1. Its objective is, for a given dynamic graph, to find all dominant persistent connected components in the sense of Definition 5. This algorithm works incrementally on the time steps and can therefore be used online.

Several sets of components are used to compute the persistent connected components. PCC_n contains, at each time step i , the components alive at i . PCC_c keeps the components alive at the previous time step. PCC_o contains, at each time step, the components that just finished. PCC_f contains the non dominated persistent connected components.

Each iteration of the algorithm starts by retrieving all connected components of t -graph G_i (line 3). We discard components of size 1 because a vertex is necessarily connected to itself for the whole study interval, so each dynamic graph has n PCCs of size 1 and length T .

The first step of the algorithm (given in Algorithm 2) aims at finding the new persistent connected components beginning at i and keeping the components that are still going on at i .

The second step of the algorithm (given in Algorithm 3) works on the persistent components that are over at the current time step and keeps the dominant components. It uses Algorithms 4 and 5 to check if one component p_1 dominates another component p_2 .

Between the first and the second step, Algorithm 1 calls the function *SuppressDouble* on the set PCC_n . The goal of this function is for the set PCC_n to contain no duplicate elements, that is, with identical vertex subset.

4.2 Example

Let us look at the execution of PICCNIC Algorithm on example from Figure 3.

In the first iteration, we focus on G_1 (see Figure 3b). It has two connected components: $\{1, 2, 3\}$ and $\{4\}$, but we discard the second one which is a singleton. We initialize the set of current PCCs $PCC_c = \{(\{1, 2, 3\}, 3, 1, 1)\}$ and the set of final PCCs $PCC_f = \emptyset$.

Algorithm 1 *PICCNIC* Algorithm

Input: Dynamic Graph G , study interval $\mathcal{T} = \{1, \dots, T\}$
Output: Dominant persistent connected components
// Loop on the number of instants

- 1: **for all** $i \in \{1, \dots, T + 1\}$ **do**
- 2: $G' = G_i$ *// Get the graph for the i^{th} time step, void if $i = T + 1$*
- 3: $CC =$ set of connected components of G' of size ≥ 2
- 4: **if** $i=1$ **then**
- 5: $PCC_c = CC$
- 6: $PCC_f = \emptyset$
- // All CCs are current PCCs*
- 7: **else**
- 8: $PCC_n = \text{PICCNIC}_{\text{Step1}}(CC, PCC_c)$
- 9: $\text{SuppressDouble}(PCC_n)$
- 10: $PCC_f = \text{PICCNIC}_{\text{Step2}}(PCC_n, PCC_c)$
- 11: **end if**
- 12: **end for**

return PCC_f

In the second iteration, the current t-graph is G_2 (see Figure 3c). It has only one connected component $\{1, 2, 3, 4\}$. At the end of the iteration, the set of current PCCs $PCC_c = \{(\{1, 2, 3\}, 3, 2, 2), (\{1, 2, 3, 4\}, 4, 1, 2)\}$. The first component was already present at the previous time step, therefore its length is now 2. The set $PCC_f = \emptyset$, because no component is finished yet.

In the third iteration, the current t-graph is G_3 (see Figure 3d). Just like at the previous time step, it also has only one component. At the end of the iteration, $PCC_c = \{(\{1, 2, 3\}, 3, 3, 3), (\{1, 2, 3, 4\}, 4, 2, 3)\}$. As no component has finished at time step 3, PCC_f is still empty.

In the fourth iteration, the current t-graph is G_4 (see Figure 3e). It has two connected components: $\{1\}$ and $\{2, 3, 4\}$ and we only consider the second one. At the end of step 1, $PCC_n = \{(\{2, 3\}, 2, 4, 4), (\{2, 3, 4\}, 3, 3, 4), (\{2, 3, 4\}, 3, 1, 4)\}$. The first component comes from the component $\{1, 2, 3\}$ that has been connected since the first time step. The second component comes from the component $\{1, 2, 3, 4\}$ that has been connected since the second time step. The last component comes from the connected component $\{2, 3, 4\}$ of t-graph G_4 .

Function *SuppressDouble* on PCC_n removes $(\{2, 3, 4\}, 3, 1, 4)$ because another PCC with the same vertex set and starting earlier is still alive and exists in PCC_n . At the beginning of step 2, $PCC_n = \{(\{2, 3\}, 2, 4, 4), (\{2, 3, 4\}, 3, 3, 4)\}$ so at the end of the fourth iteration $PCC_c = \{(\{2, 3\}, 2, 4, 4), (\{2, 3, 4\}, 3, 3, 4)\}$.

The set of final PCCs $PCC_f = \{(\{1, 2, 3\}, 3, 3, 3), (\{1, 2, 3, 4\}, 4, 2, 3)\}$. Both

Algorithm 2 *PICCNIC*_{Step1}

Input: CC, PCC_c
Output: PCC_n , the set of possible new PCCs

- 1: $PCC_n = \emptyset$
- 2: **for all** $c \in CC \ \& \ |c| > 1$ **do**
- 3: *Pers* = *FALSE* // Whether c is already a PCC or not
- 4: **for all** $p \in PCC_c$ **do**
- 5: **if** $p = c$ **then**
- 6: *Pers* = *TRUE*
- 7: $p' = p$
- 8: **else**
- 9: $p' = p \cap c$
- 10: **end if**
- 11: **if** $|p'| \geq 2$ **then**
- 12: $l(p') = l(p) + +$
- 13: $f(p') = i$
- 14: $PCC_n = PCC_n \cup \{p'\}$
- 15: **end if**
- 16: **end for**
- 17: **if** \neg *Pers* **then**
- 18: $PCC_n = PCC_n \cup \{c\}$
- 19: $l(c) = 1$
- 20: $f(c) = i$
- 21: // Include new components if not already in
- 21: **end if**
- 22: **end for**
- 23: **return** PCC_n

Algorithm 3 *PICCNIC*_{Step2}

Input: PCC_n, PCC_c, PCC_f
Output: Updated PCC_f

- 1: $PCC_o = PCC_c - PCC_n$ //Set of now finished PCCs, test if removed
- 2: $PCC_c = PCC_n$
- 3: **for all** $p \in PCC_o$ **do**
- 4: **for all** $p' \in PCC_o \& p \neq p'$ **do**
- 5: **if** $DomLaterEqual(p', p)$ **then**
- 6: $PCC_o = PCC_o - \{p\}$
- 7: STOPLOOP
- 8: **else**
- 9: **if** $DomLaterEqual(p, p')$ **then**
- 10: $PCC_o = PCC_o - \{p'\}$
- 11: **end if**
- 12: **end if**
- 13: **end for**
- 14: **end for**
- 15: **for all** $p \in PCC_o$ **do**
- 16: **for all** $p' \in PCC_f$ **do**
- 17: **if** $DomEarlier(p', p)$ **then**
- 18: $PCC_o = PCC_o - \{p\}$
- 19: STOPLOOP // p dominated by some finished PCC
- 20: **else**
- 21: **if** $DomLaterEqual(p, p')$ **then**
- 22: $PCC_f = PCC_f - \{p'\}$
- 23: **end if**
- 24: **end if**
- 25: **end for**
- 26: **end for**
- 27: $PCC_f = PCC_f \cup PCC_o$
- 28: **return** PCC_f

Algorithm 4 *DomEarlier*

Input: Two PCCs p_1 and p_2 , $f(p_1) < f(p_2)$
Output: TRUE if p_1 dominates p_2

- 1: **if** $(k(p_1) \geq k(p_2)) \& (l(p_1) \geq l(p_2))$ **then**
- 2: **return** TRUE
- 3: **end if**
- 4: **return** FALSE

Algorithm 5 *DomLaterEqual*

Input: Two PCCs p_1 and p_2 , $f(p_1) \geq f(p_2)$
Output: TRUE if p_1 dominates p_2

- 1: **if** $(k(p_1) > k(p_2)) \& (l(p_1) \geq l(p_2))$ **then**
- 2: **return** TRUE
- 3: **end if**
- 4: **if** $(k(p_1) \geq k(p_2)) \& (l(p_1) > l(p_2))$ **then**
- 5: **return** TRUE
- 6: **end if**
- 7: **if** $(k(p_1) = k(p_2)) \& (l(p_1) = l(p_2)) \& (f(p_1) = f(p_2)) \& (K(p_1) \prec K(p_2))$ **then**
- 8: **return** TRUE
- 9: **end if**
- 10: **return** FALSE

of those components are now finished as vertex 1, which is present in both components, is now disconnected in the graph.

In the fifth iteration, there is no current t-graph as $T = 4$. The second phase of Algorithm 1, detailed in Algorithm 3, is executed.

At the end of this iteration, $PCC_f = \{(\{1, 2, 3\}, 3, 3, 3), (\{1, 2, 3, 4\}, 4, 2, 3), (\{2, 3\}, 2, 4, 4)\}$. The last component has length 4, indeed, vertices 2 and 3 are connected over the whole study interval. Remark that $(\{2, 3, 4\}, 3, 3, 4)$ has been eliminated as it is dominated by $(\{1, 2, 3\}, 3, 3, 3)$.

On graph from Figure 3, there are 3 non-dominated components: one of size 3 and length 3, one of size 4 and length 2 and one of size 2 and length 4.

4.3 Correctness

Theorem 1. *PICCNIC provides the set of all dominant persistent connected components, in the sense of definition 5, of a dynamic graph G on interval \mathcal{T} .*

Proof. To prove that the algorithm is correct, we have to show:

1. At any time $i \leq T$, any dominant PCC (in the sense of definition 5) finishing before or at i is present in $PCC_f \cup PCC_c$.
2. At the end of the algorithm, only dominant PCCs are present in PCC_f .

At $i = 1$, the result is trivial, as the set PCC_c contains all connected components of G at the first instant.

Let us suppose the result is true for some $1 \leq i \leq T$, and consider iteration $i + 1$. Let $p = (K, k, l, f)$ be a dominant PCC at $i + 1$. Suppose first it is not

dominant for any $\theta \leq i$, hence its finishing time $f = i + 1$. If its length is 1, it is necessarily a connected component of G for instant number $i + 1$. In the algorithm, its associated boolean *Pers* is false and p is directly included in PCC_n . Its is the only PCC with set K therefore it is not removed by *SuppressDouble*, and it is put in PCC_c . If its length is larger than one, let us first suppose that $p \in PCC_c$ at the beginning of the iteration. p must be included into a connected component of G at $i + 1$. Therefore it is put in PCC_n , and then in PCC_c . Even if it finishes at $i + 1$, it is not removed because of the dominance tests as it is by hypothesis dominant. If p does not belong to PCC_c at the beginning of the iteration, it means at all previous iterations it was not kept by the algorithm (as a component is never removed from PCC_c until it is finished), although it was included into one connected component of each of the associated graphs. This implies that at all of these instants, it was strictly included (in terms of vertex sets) into another PCC, say q , present in PCC_c at least at i . If q does not exist, p would have been added to PCC_c before as it would have appeared as intersection of a member of PCC_c with a connected component. The length of q is equal to the length of p before $i + 1$ (so that p is not dominated by q at $i + 1$). PCC q is not included into a connected component at $i + 1$ as p is then dominant, and the intersection of q and some connected component c at $i + 1$ is p (a larger intersection implies a larger subset of q present at $i + 1$, but p is dominant).

Therefore p is included into PCC_n , then into PCC_c during iteration $i + 1$. If p is dominant for $\theta \leq i$, then by induction hypothesis, p is present at time i . Either it is finished at $i + 1$ or earlier and p remains in PCC_f (it is not removed by the algorithm as it is dominant), or it is not and it stays into PCC_c : it is included in one connected component of G , and as it is dominant it cannot be eliminated by *SuppressDouble*. By induction, the result is true also for $i = T$. After the final step, only dominated PCCs are removed, therefore p is inside the list provided by the algorithm.

Let us now prove the second part. Suppose there exists some PCC $p = (K, k, l, f)$ that is present before the final step and which is dominated by some PCC $p' = (K', k', l', f')$. We just proved that p' is kept by the algorithm at T . If $p \in PCC_c$, during the final step it is placed in PCC_o as set CC is void. It is then tested against all other elements of PCC_c , then against all elements of PCC_f . Therefore it must be tested against p' and removed. If $p \in PCC_f$ and $p \in PCC_c$ at T , then for the same reason p will be tested against p' and eliminated. Suppose now $p, p' \in PCC_f$. They have been tested together when the latest PCC has finished (if they finished simultaneously, they are tested together by the algorithm while in PCC_o). Therefore it is impossible that p and p' are both present. \square

4.4 Complexity

In this section, we prove that Algorithm 1 is polynomial.

Lemma 1. *At the end of any iteration $1 \leq i \leq T$, the cardinality of PCC_c is bounded by $n - NbCC(G_i)$, where $NbCC(G_i)$ is the number of connected components of the graph G at iteration i .*

Proof. PCC_c is built from PCC_n at the beginning of step 2 of the algorithm ($PCC_c = PCC_n$ in Algorithm 3). At this moment, all doubles were removed from PCC_n with $SuppressDouble(PCC_n)$ between steps 1 and 2 of Algorithm 1. This function ensures that only one PCC is present in PCC_n with a given vertex set K .

Let $p = (K, k, l, i)$ and $p' = (K', k', l', i')$ be two elements of PCC_n at the end of iteration i such that $K \neq K'$. Let p start before p' . K and K' have at least cardinality 2. Both are necessarily included into one connected component of G_i .

If they are included into two different components, K and K' are disjoint.

Suppose now they are included into the same component c of G_i and not disjoint. If one is not included into the other, $K'' = K' \cup K$ is also included into c . Furthermore, a PCC p'' associated to K'' is present since the iteration θ where p and p' were first both present. As p starts before p' , it means p'' appears simultaneously with p' . But this is impossible since K'' strictly contains K and K' . Therefore p' does not appear. Consequently $K \subset K'$ (if $K' \subset K$ p' cannot be included into PCC_n).

As, in the second step, $PCC_c = PCC_n$ after deleting the doubles, the vertex sets of the PCCs present in PCC_c are either strictly included or disjoint.

It is easy to verify by induction that the number of such subsets is bounded by the cardinality of the set minus 1, regardless of the way those subsets are chosen. Indeed, a subset contains at least 2 elements and the subsets are either disjoint or strictly included. It is obvious that if the set has 2 elements, at most one subset is acceptable according to the previous conditions. Now consider a set Ω having ω elements. Suppose it has $\omega - 1$ subsets, such that this number is maximal (it is impossible to create another subset without violating the strictly included or disjoint condition of the subsets). When one element e is added to Ω , we can either keep the same subsets, and in this case there are still $\omega - 1$ subsets, or we can create a new subset by making an union between $\{e\}$ and an existing subset, and in this case there are ω subsets. As two subsets are either strictly included or disjoint, we cannot create another subset, regardless of the way the subsets were initially chosen. We can conclude that a set Ω with ω elements has at most $\omega - 1$ subsets such that each subset has at least cardinality 2 and two subsets are either strictly included or disjoint.

G_i is divided into α connected components of size $k_1, \dots, k_i, \dots, k_\alpha$. Applying the previous reasoning for each component gives at most $k_i - 1$ subsets in each component, hence the result. \square

Lemma 2. *At the end of any iteration $1 \leq i \leq T$, the cardinality of PCC_f is bounded by $\min(n - 1, i)$.*

Proof. This is trivially true for $i = 1$, the set is then empty. Now suppose it is true for some $1 \leq i \leq T$. Theorem 1 states that two components linked by a dominance relation cannot be together in PCC_f .

Suppose two PCCs p and p' of same length l are present in PCC_f at i . One of them necessarily dominates the other and is alone in PCC_f . Therefore, for a given $1 \leq l \leq T$, there is at most one PCC of length l in PCC_f , so at most i elements in PCC_f . Conversely, two elements of PCC_f must have different sizes, so they are at most $n - 1$ (remember singletons are not considered). \square

Lemma 3. *The complexity of one iteration of Algorithm 1, including the final one, is $O(n^2)$.*

Proof. Let us first remark that all sets of PCCs considered during one iteration have at most n elements. This is immediate for PCC_c and PCC_f from the two previous lemmas. It is true for PCC_n as it is equal to PCC_c at the end of the iteration. It is also true for PCC_o as it is included into PCC_c from the previous iteration, and for CC by definition. With adequate data structures for these sets, all assignment instructions between sets are at most linear in n , and adding or removing one element from one of these sets is $O(1)$.

The first iteration reduces to the assignment of PCC_c which is linear in n . So let us concentrate on the other iterations, the final one included.

In the first step, the complexity of the first loop on $c \in CC$ is bounded by the number of connected components of $G \text{ NbCC}(G_i)$, times the size of PCC_c at the end of the previous iteration $\text{NbCC}_{i-1}(G)$, therefore it is $O(n^2)$. The cardinality of the set PCC_n is bounded by $n - \text{NbCC}(G_{i-1}) + \text{NbCC}(G_i)$, so by $2 \cdot n$. *SuppressDouble* on this set is of course $O(n^2)$. Last there is exactly one assignment between non trivial sets in step one.

In the second step, both loops involve at most two domination tests at inner iteration, and each test is $O(1)$. It also involves at most the removal of one element from PCC_o or PCC_f , which is $O(1)$. The number of inner iterations is at most $|PCC_o|^2$ for the first loop and $|PCC_o| \cdot |PCC_f|$ for the second loop, therefore both have a complexity $O(n^2)$. Last there are exactly two assignments between non trivial sets in step 2. \square

Theorem 2. *The complexity of PICCNIC is $O(n^2 \cdot T)$, where n is the number of vertices and T the time horizon.*

Proof. The proof is immediate from the previous lemma, as the number of iterations is $T + 1$. \square

5 Experimental Study

In this section, we propose an experimental study of our algorithm. This is done using the GraphStream Java library¹ (Dutot et al., 2007). The virtual machines used for this experiment have Intel Core 64 bits processors with 8 cores, 4 MB cache size, 2 GHz frequency and 96 GB of RAM. The OpenJDK 1.9 Runtime Environment is used.

We present the experimental settings chosen, the results of PICCNIC Algorithm and its execution time.

5.1 Experiment Settings

5.1.1 Graph Generation

In order to evaluate PICCNIC Algorithm, we test it on randomly generated graphs. First we generate the structure of the graph (vertices and edges). Then we add dynamicity to the edges using a Markovian process.

First, an underlying graph (V, E) is generated. Its vertices correspond to the ones of the dynamic graph G . Its set of edges includes all sets E_i . The underlying graph is generated using generators from the GraphStream library. We test four different types of graphs that present specific characteristics:

1. Random graphs, corresponding to the Erdős-Rényi model (Erdős and Rényi, 1960). It is the most common way of randomly generating a graph. GraphStream Random Graph generator is used. This generator adds a vertex and randomly connects it to the other vertices of the graph. This operation is repeated for each vertex added.
2. Regular graphs, which are generated using GraphStream Grid generator. This generator generates a torus with the given number of vertices.
3. Scale-free graphs, which are used to model many social networks or web networks. Graphstream Barabasi-Albert generator is used. This generator adds a vertex to the graph and connects it to one or several vertices randomly chosen using Barabasi-Albert's (Albert and Barabási, 2002) preferential attachment rule. This operation is repeated for each vertex added.

¹<http://graphstream-project.org>

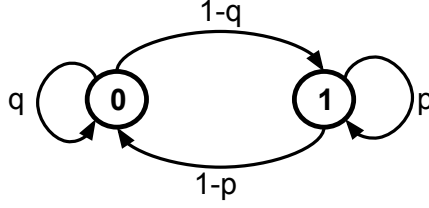


Figure 5: Markov chain representing the states of an arc and probabilities to go from one state to the other. State 0 corresponds to the edge being absent and state 1 corresponds to the edge being present.

4. Random geometric graphs, which are particularly well suited for applications with explicit space dimension, such as communication networks or logistic networks. GraphStream’s Random Euclidean graph generator generates random geometric graphs using euclidean distance. It randomly places vertices on a finite space $[0, 1] \times [0, 1]$. Two vertices are connected if their euclidean distance is below a given threshold.

In the following, we use the name of the generators.

Once the underlying graph is generated, the dynamics are obtained on edges thanks to a Markov chain. The one used on each edge is presented on Figure 5. When an edge is present at time step i , it remains present at time step $i + 1$ with probability p . When an edge is absent at time step i , it remains absent at time step $i + 1$ with probability q .

We introduce a new parameter: *presence*, which represents the presence of edges over the time study interval and is equal to the stationary probability of edge presence in the Markov chain, often noted π_1 ($\pi_1 \in [0, 1]$).

For a given presence value, there exists many values for p and q . We made experiments (which we do not detail here because it is out of the scope of this paper) and they showed that the values chosen for p and q had negligible influence on the results. Therefore we choose to fix p and q such that $p = \pi_1$ and $q = \pi_0$ ($\pi_0 = 1 - \pi_1$) in the described experiments.

5.1.2 Parameter Selection

We plan to evaluate the results of our algorithm as well as its execution time. To this end, some parameters are fixed and the others vary.

As previously explained, we test four graph generators to generate the structure of graphs.

The study interval needs to be long enough so we can observe relevant results. for this reason the number of time steps is fixed to 1000.

| | PICCNIC Results | PICCNIC Execution Time |
|----------------|---|--|
| Graph Type | Barabasi-Albert, random, random Euclidean, grid | Barabasi-Albert, random, random Euclidean, grid |
| n | 1000 | 100, 250, 400, 550, 700, 850, 1000, 1500, 2000, 2500, 3000, 3500, 4000, 4500 |
| T | 1000 | 1000 |
| Average Degree | 4, 8, 12 | 4 |
| $presence$ | 0.7, 0.9 | 0.9 |

Table 1: Parameters used for the experiments

| Degree | Barabasi-Albert | Random | Random Euclidean | Grid |
|--------|-----------------|--------|------------------|--------|
| 4 | 0.0221 | 0,0037 | 0,5267 | 0.0000 |
| 8 | 0.0428 | 0.0084 | 0.5958 | 0.0000 |
| 12 | 0.0581 | 0.0117 | 0.6040 | 0.0000 |

Table 2: Average Clustering Coefficient for each graph type and average degree.

To observe the outcome of the algorithm, the number of vertices is fixed to 1000 in order to deal with large graphs. In order to obtain execution times as a function of the number of vertices, n takes values in $\{100, 250, 400, 550, 700, 850, 1000, 1500, 2000, 2500, 3000, 3500, 4000, 4500\}$.

The graphs are not defined by their number of edges but by their average degree. We observe the results on graphs with average degrees 4, 8 and 12 and we observe the execution time on graphs with average degree 4. It should be noted that grids are only available with average degree 4 and 8.

Values 0.7 and 0.9 are used as presence parameter for the outcome of the algorithm. Only value 0.9 is taken into account to observe the execution time of the algorithm.

In order to obtain statistically relevant observations, 10 instances of graphs are tested for each set of parameters. Table 1 synthesizes the parameters values chosen.

Figure 6 presents the degree distribution of vertices from the graphs generated for the experiment and Table 2 presents their average clustering coefficients (see (Watts and Strogatz, 1998)).

5.2 PICCNIC Results

Figures 7, 8 and 9 represent the average Pareto fronts obtained with PICCNIC algorithm for each average degree tested and each type of graphs. Each point represents the average size of non-dominated PCCs, for each possible length.

It can be noticed that the higher the presence, the higher the fronts. When

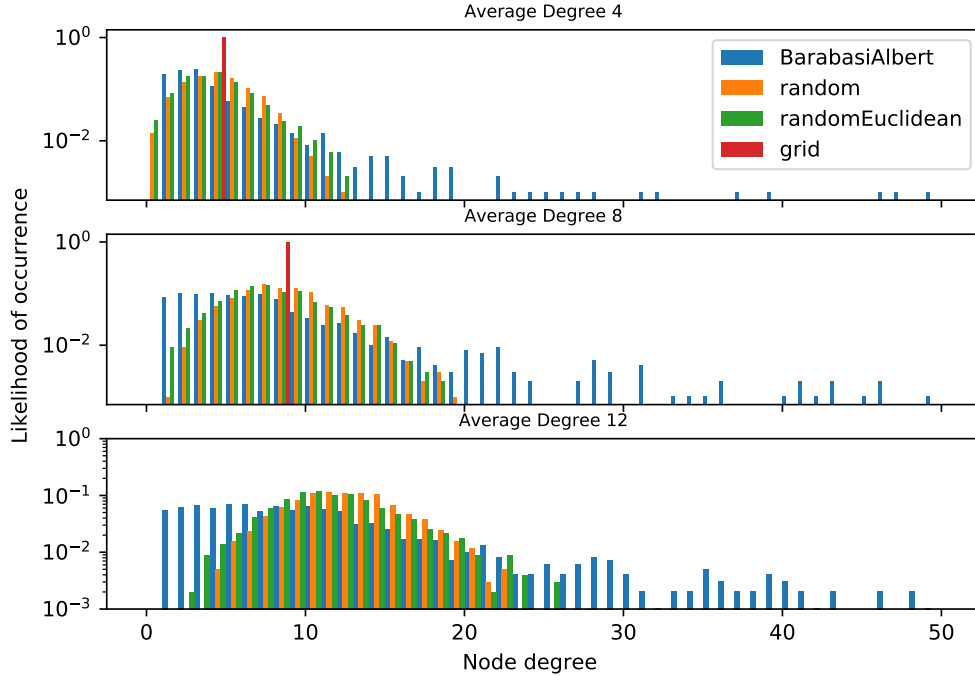


Figure 6: Degree distribution of vertices for each graph type and average degree.

edges have a higher presence, the graph is more connected and thus PCCs are of bigger size.

By comparing Figure 7 and Figure 9, we can notice that the fronts are higher on Figure 9. It means that when the average degree is higher, as the graph is more connected, the PCCs are bigger.

Figure 6 is cropped, indeed, Barabasi-Albert graphs have some vertices with very high degree. As grids are actually toruses, all vertices have same degree, exactly the average degree. Both Random and Random Euclidean graphs have a degree distribution centered on the average degree.

With degree 4 (Figure 7) Random Euclidean graphs do not have components with a high number of vertices. Those graphs do not have “giant” components. With degree 8 and 12, the clustering coefficient of Random Euclidean graphs presented in Table 2 and its degree distribution presented in Figure 6 show that even though Random Euclidean graphs have many clusters, those clusters are highly connected to each other, therefore components are easily kept alive from one time step to the next.

Barabasi -Albert graphs do not have “giant” components. Compared to other graph types, the size of non-dominated components drops drastically as the length of the components increases. This can be explained by the degree distribution.

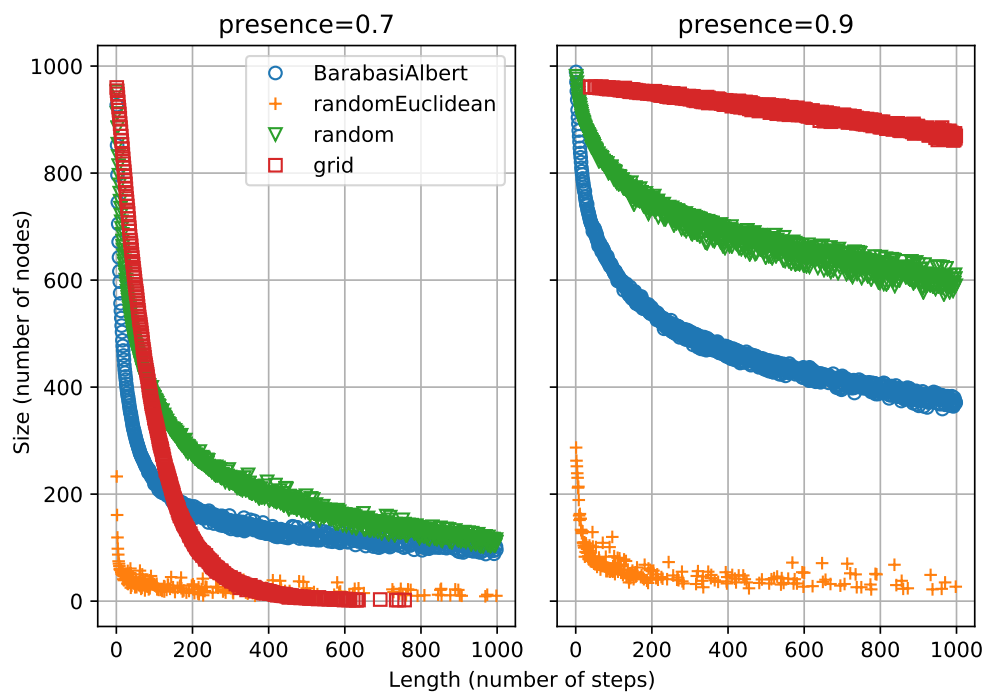


Figure 7: Average values of Pareto front results of PICCNIC algorithm on graphs with 1000 vertices, 1000 time steps, average degree 4. On the left are the results for presence 0.7 and on the right for presence 0.9.

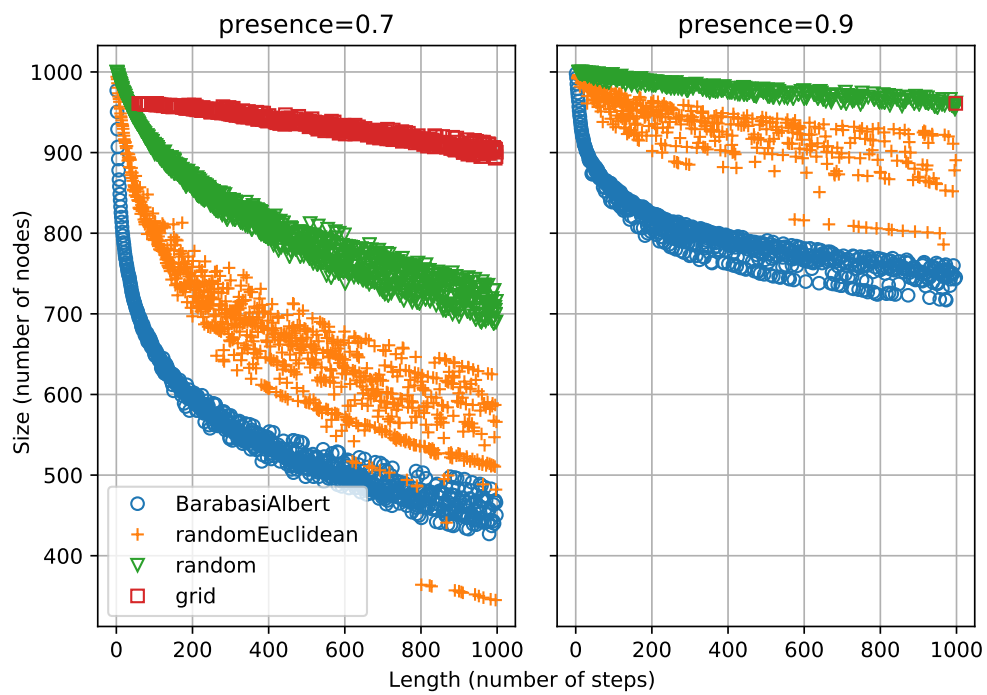


Figure 8: Average values of Pareto front results of PICCNIC algorithm on graphs with 1000 vertices, 1000 time steps, average degree 8. On the left are the results for presence 0.7 and on the right for presence 0.9.

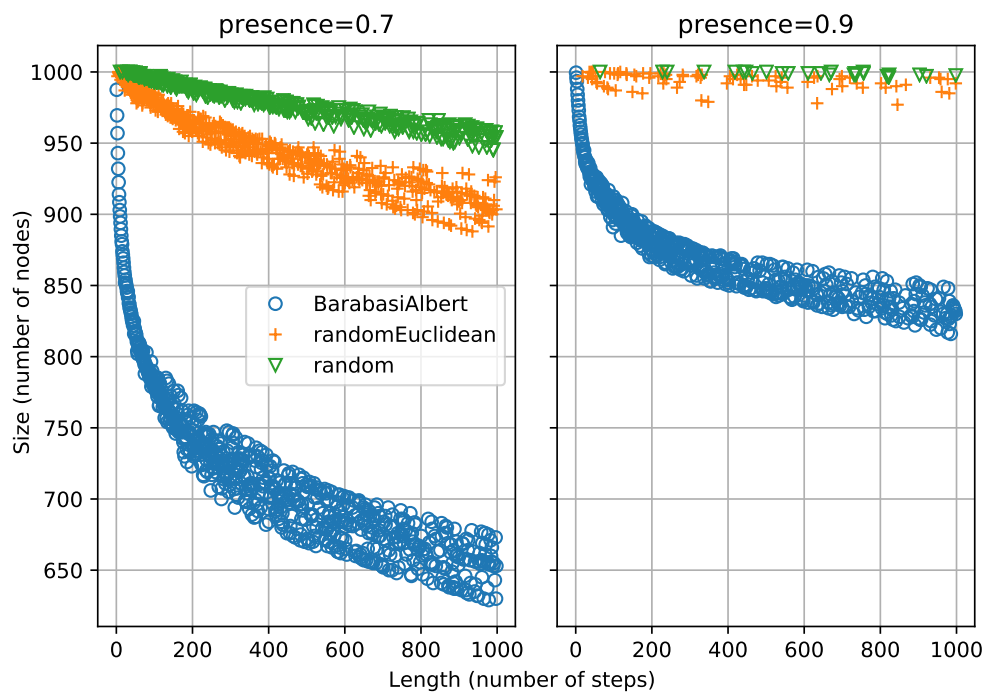


Figure 9: Average values of Pareto front results of PICCNIC algorithm on graphs with 1000 vertices, 1000 time steps, average degree 12. On the left are the results for presence 0.7 and on the right for presence 0.9.

Figure 6 shows that most vertices of those graphs have small degree. Therefore, such a graph is easily disconnected in future time steps. So keeping a large component alive for a long period of time is very unlikely.

For each presence value and average degree, the front corresponding to random graphs is above the one corresponding to Barabasi-Albert graphs. For a given length, a PCC is bigger in random graphs than in Barabasi-Albert graphs. For a low average degree, the front corresponding to Random Euclidean graphs is lower than all other types of graphs whereas with high average degree, it is higher than Barabasi-Albert graphs. PCCs in Random Euclidean graphs are way bigger with a high average degree. Barabasi-Albert graphs present smaller components than Random and Random Euclidean graphs because, as previously explained, they have a majority of vertices with a low degree, therefore there are great chances that such graph breaks into small components.

The front corresponding to grids in Figure 7 for presence 0.9 is high, meaning that PCCs have big size and stay for a long period of time steps. Grids present “giant” components. For presence 0.7, the front drops drastically. PCCs of big size are short and long PCCs are small. Grids are highly connected and robust to changes with a high presence value but they are easily disconnected when presence decreases. In Figure 8, with a presence value 0.9, the graphs are very connected, therefore grids have only one non-dominated component with almost 1000 vertices and length 1000.

5.3 PICCNIC Execution Time

To study computation time of the algorithm, we compute it for all four types of graphs, with 1000 time steps, average degree 4, presence 0.9 and different number of vertices, from 100 to 4500 (see Table 1).

Figure 10 presents median values of PICCNIC algorithm execution time for each type of graph. For each, a regression function of the form n^2 is also represented. PICCNIC worst case complexity is $n^2 \cdot T$. In this specific experiment, T is fixed (to 1000), so the complexity becomes n^2 , hence the regression function of the form n^2 .

For Barabasi-Albert graphs, the R^2 value of the regression is 0.984. For grids, it is 0.979, for Random graphs it is 0.992 and for Random Euclidean graphs it is 0.997. Those R^2 values confirm that the regression of the form n^2 fits the experimental values of computational time. The experimental results fit the worst case complexity.

With a higher number of vertices, it is getting clearer that the execution of PICCNIC algorithm takes more time on random Euclidean graphs than on all other types of graphs and that it is faster on grids than on all other types of graphs. When compared to Figure 7, it can be noticed that the algorithm on

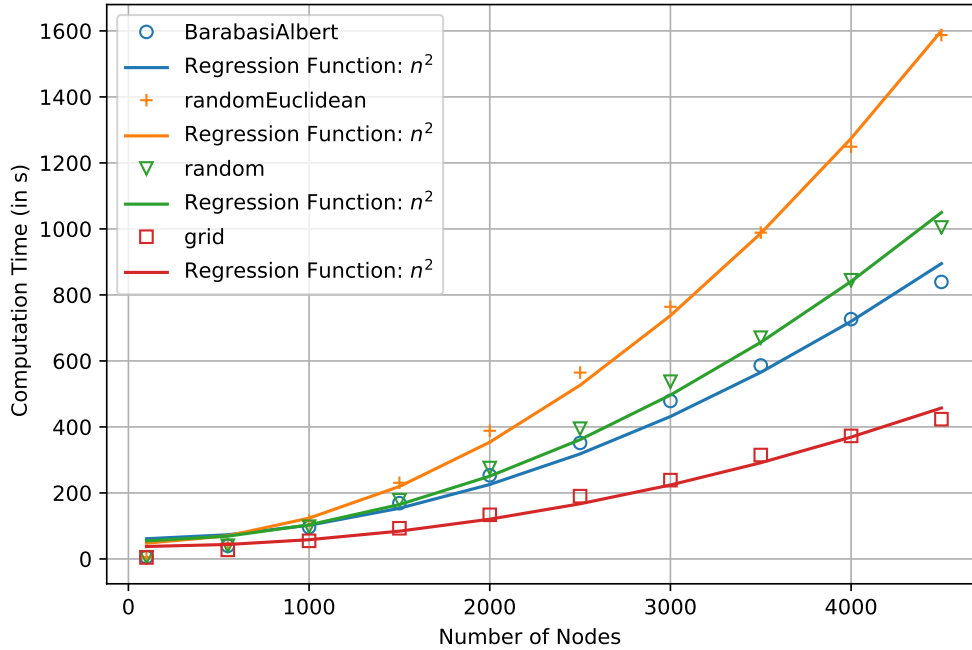


Figure 10: Median execution time of PICCNIC algorithm depending on the number of vertices of the graphs, for each type of graph.

grids, which present big components (lot of vertices for a long period of time), is executed faster whereas the execution takes more time on random Euclidean graphs which present small components. Although there is a significant difference of computation times between each type of graphs, it is still the same order of magnitude and therefore not an issue in practice.

The computation time of PICCNIC algorithm, between about 692 seconds to 3045 seconds for graphs with 4500 vertices, depending on the graph type, is quite reasonable and shows that this algorithm can be used in practice.

Computing the whole algorithm in the conditions of the experiment is done in 1000 iterations. On graphs with 1000 vertices, the average computation time of one iteration is 0.056 second for grids, 0.096 second for Barabasi-Albert graphs, 0.096 second for random graphs and 0.116 second for Random Euclidean graphs. On graphs with 4500 vertices, the average computation time of one iteration is 0.422 second for grids, 0.853 second for Barabasi-Albert graphs, 1.054 second for random graphs and 1.577 second for Random Euclidean graphs. Computing one iteration of the algorithm is possible under a very reasonable time limit, so PICCNIC algorithm can be used online while the graph changes.

6 Conclusion

In this paper, we proposed a new definition of connected components in a dynamic graph. Related problems have been addressed in the literature before but unlike most of those works, our definition is not based on journeys in a dynamic graph. Our generalization is quite natural, as the vertices of a PCC associated to an interval \mathcal{I} belong to the same connected component at each time step of this time interval. Like the extension of connected components found in the literature, our definition of persistent connected components do not form a partition of the graph. A notion of dominance between PCCs was introduced.

We presented a polynomial time algorithm computing all non-dominated PCCs in a dynamic graph. PICCNIC algorithm has complexity $O(n^2 \cdot T)$, with n the number of vertices and T the time horizon. It is online as it works successively on each time step of the study interval.

The algorithm computes the length of a PCC using the number of time steps. But if we consider that a time step in the study interval corresponds to a moment in time for which the graph changed, then we can imagine a model where the actual amount of time elapsed between time steps i and $i + 1$ and j and $j + 1$ is not the same. PICCNIC algorithm can easily be modified to compute the length of a PCC with “real time” instead of number of time steps.

We presented an experimental study. First we executed PICCNIC on different types of graphs to study the impact of the graph’s structure on PCCs and on its execution time. Then we showed that PICCNIC’s execution time is consistent with its theoretical complexity and that its execution time makes it usable in practice on large graphs.

Let us consider that connected components can be interrupted and start again later, another natural extension. From definition 4, it would mean that the vertices stay connected directly or indirectly for l time steps that are not necessarily consecutive. It is not possible to eliminate dominated connected components without considering all the time steps. Therefore, the number of candidate components might be $\Theta(2^n)$, and finding non dominated ones is not tractable for medium values of n .

Finally, this work can be directly extended to directed graphs: vertices in a strongly persistent connected component must be strongly connected during l consecutive time steps. Then, PICCNIC Algorithm should extract strongly connected components instead of connected components at the beginning of each iteration and the rest remains unchanged.

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