## The Right Way to Search Evolving Graphs

Jiahao Chen

Computer Science and Artificial Intelligence Laboratory,

Massachusetts Institute of Technology,

Cambridge, Massachusetts, 02139-4307, USA

jiahao@mit.edu

Weijian Zhang
School of Mathematics,
University of Manchester,
Manchester, M13 9PL, England, UK
weijian.zhang@manchester.ac.uk

Abstract—Evolving graphs arise in problems where interrelations between data change over time. We present a breadth first search (BFS) algorithm for evolving graphs that computes the most direct influences between nodes at two different times. Using simple examples, we show that naïve unfoldings of adjacency matrices miscount the number of temporal paths. By mapping an evolving graph to an adjacency matrix of an equivalent static graph, we prove that our generalization of the BFS algorithm correctly accounts for paths that traverse both space and time. Finally, we demonstrate how the BFS over evolving graphs can be applied to mine citation networks.

Keywords- Evolving graph; complex network; breadth first search; data mining.

#### I. INTRODUCTION

Let's imagine a game played by three people, numbered 1, 2, and 3, each of whom has a message, labeled a, b, and c respectively. At each turn, one particular player is allowed to talk to one other player, who must in turn convey all the messages in his or her possession. The goal of the game is to collect all the messages. Suppose 1 talks to 2 first, and 2 in turn talks to 3. Then, 3 can collect all the messages even without talking to 1 directly. However, if 2 talks to 3 before 1 talks to 2, then 3 can never get a.

We can analyze the spread of information between the players using graph theory. In this process, the time ordering of events matters, and hence its graph representation G(t) = (V(t), E(t)) must be time dependent. Such a graph is called an "evolving graph" [1], [2], "evolving network" [3] or "temporal graph" [4].

Treatments of evolving graphs vary in their generality and focus. Kivelä *et al.* [5] treat time dependence as a special case of families of graphs with multiple interrelationships. Others like Flajolet *et al.* [1] use time to index the family of related graphs, but are not concerned with explicit time-dependent processes. Yet others focus on incremental updates to large graphs [2]. Here, we describe evolving graphs as a time-ordered sequence of graphs, similar to the study of metrized graphs by Tang and coworkers [4], [6]–[8] and of community dynamics by Grindrod, Higham and coworkers [9], [10].

The game described above can be encoded in an evolving graph. The spread of information to the winner can be

described in terms of traversing this graph using discrete paths that step in both space and time. Traversals of an ordinary (static) graph may be computed using well known methods such as the breadth-first search (BFS). An informal description of BFS generalized to evolving graphs can be found in [4]. However, it turns out that naïve extensions can lead to incorrect descriptions of the resulting graph traversals by accounting for traversals of edges in space, but not necessarily in time. A proper treatment requires the notions of node activeness to describe the set of paths that can only traverse time or edges, which we call temporal paths, as well as causal edges which connect active nodes with the same identity across different times. As a result, our treatment can be applied to any evolving graph, even those that are highly dynamic with arbitrary changes to the nodes and edges.

It is well known that sparse matrix-vector product is equivalent to a one-step BFS on the corresponding (static) graph [11, Sec. 1.1]. In this paper, we demonstrate a correct corresponding result for an evolving graph by constructing a block triangular matrix representation of the graph that takes into account both static and causal connections between active nodes. In Section II, we explain how the BFS algorithm can be applied to an evolving graph to enumerate paths that traverse edges across time and space. Section II-A provides an example showing that considering only products of the time-dependent adjacency matrices fails to enumerate certain temporal paths. We present and demonstrate the BFS algorithm over evolving graphs in Section II-B, showing its formal equivalence to BFS over a particular static graph generated by adding causal edges that connect active nodes. This static graph generates an algebraic representation of the BFS as power iteration of its adjacency matrix to a starting search node, as shown in Section III-D. The algebraic formulation also demonstrates interesting connections between properties of the BFS algorithm and the adjacency matrix. We describe in Section IV an implementation of the algorithm in Julia. Finally in Section V, we explain how BFS on evolving graphs may be applied to study dynamical processes over citation networks.

#### II. BREADTH-FIRST SEARCH OVER EVOLVING GRAPHS

#### A. Temporal Paths over Active Nodes

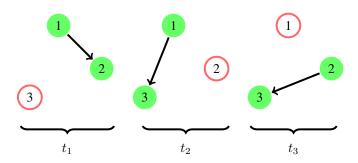


Figure 1. An evolving directed graph with 3 time stamps  $t_1$ ,  $t_2$  and  $t_3$ . At each time stamp, the evolving graph is represented as a graph. The green filled circles represent active nodes while the red circles represent inactive nodes. Directed edges are shown as black arrows.

The key new idea in generalizing BFS to evolving graphs is to be able to compute paths that evolve forward in time and can only traverse the node space along existing edges. We call these paths *temporal paths*.

Figure 1 shows a small example of an evolving directed graph,  $G_3 = \langle G^{[1]}, G^{[2]}, G^{[3]} \rangle$ , consisting of a sequence of three graphs  $G^{[i]}$ , each bearing a time stamp  $t_i$ . There are directed edges  $1 \to 2$  at time  $t_1, 1 \to 3$  at time  $t_2$ , and  $2 \to 3$  at time  $t_3$ . Each edge exists only at a particular discrete time and the nodes connected by edges are considered *active* at that time.

Temporal paths connect only active nodes in ways that respect time ordering. Thus the sequences  $\langle (1, t_1), (1, t_2), (3, t_2), (3, t_3) \rangle$ and  $\langle (1,t_1), (2,t_1), \rangle$  $(2,t_3),(3,t_3)$ are both examples of temporal paths from  $(1,t_1)$  to  $(3,t_3)$ , which are drawn as dotted lines with arrowheads in Figure 2. However,  $\langle (1,t_1),(1,t_2),(2,t_2),(3,t_2),(3,t_3) \rangle$  is not a temporal path because node 2 is inactive at time  $t_2$ .

The restriction that temporal paths may only traverse active nodes reflects underlying causal structure in many real world applications, such as analyzing the influence of nodes over social networks. We will also show later in Section III-A that the resulting structure of allowable temporal paths leads to nontrivial subtleties in the generalization of algorithms and concepts from ordinary (static) graphs.

## B. Breadth-First Traversal Over Temporal Paths

The example presented above in Section II-A demonstrates how active nodes restrict the set of temporal paths that need to be considered when traversing an evolving graph.

We now give a general description of the BFS algorithm over evolving graphs, both directed and undirected, which correctly takes into account the structure of temporal paths. Our notation generalizes that for static graphs presented in [11], [12].

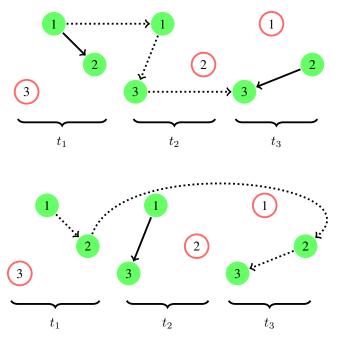
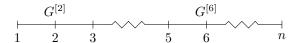


Figure 2. The two temporal paths of length 4 from  $(1,t_1)$  to  $(3,t_3)$  on the evolving graph shown in Figure 1, shown in black dashed lines. The paths traverse only active nodes along edges, and are allowed to advance between the same node if it is active at different times.

**Definition 1.** An evolving graph  $G_n$  is a sequence of (static) graphs  $G_n = \langle G^{[1]}, G^{[2]}, \ldots, G^{[n]} \rangle$  with associated time labels  $t_1, t_2, \ldots, t_n$  respectively. Each  $G^{[t]} = (V^{[t]}, E^{[t]})$  represents a (static) graph labeled by a time t.

Intuitively, an evolving graph is some discretization of the continuous-time family G(t):



We assume no particular relation between the node and edge sets for each static graph  $G^{[t]}=(V^{[t]},E^{[t]})$ . In particular, we allow the node sets to change over time, so that each  $V^{[t]}$  may be different. Changing node sets happen naturally in citation networks, where nodes may appear or disappear from the citation network over time. The addition, removal, or relabeling of nodes can be expressed in terms of a map  $\Pi^{[t,t']}:V^{[t]}\to V^{[t']}$  that expresses the appropriate permutations and/or projections.

**Definition 2.** A temporal node is a pair (v,t), where  $v \in V^{[t]}$  is a node at a time t.

**Definition 3.** A temporal node (v,t) is an active node if there exists at least one edge  $e \in E^{[t]}$  that connects  $v \in V^{[t]}$  to another node  $w \in V^{[t]}$ ,  $w \neq v$ .

An **inactive node** is a temporal node that is not an active node.

In Figure 1, the temporal nodes  $(1,t_1)$  and  $(2,t_2)$  are active nodes, whereas the temporal node  $(3,t_1)$  is an inactive node

**Definition 4.** A temporal path of length m on an evolving graph  $G_n$  from temporal node  $(v_1, t_1)$  to temporal node  $(v_m, t_m)$  is a time-ordered sequence of active nodes,  $\langle (v_1, t_1), (v_2, t_2), \ldots, (v_m, t_m) \rangle$ . Here, time ordering means that  $t_1 \leq t_2 \leq \cdots \leq t_m$  and  $v_i = v_j$  iff  $t_i \neq t_j$ .

This definition of a temporal path differs from that of the dynamic walk in [9], [10] in that **causal edges**, i.e. sequences of the form  $\langle (v,t), (v,t) \rangle$  are included explicitly in temporal paths but are only implicitly included in dynamic walks and are not counted toward the length of dynamic walks. Our definition implies that if either or both end points of a temporal path are inactive, then the entire temporal path must be the empty sequence  $\langle \rangle$ . Keeping track explicitly of the time labels of each temporal node allows greater generality to cases where the node sets change over time. Furthermore, we shall show later in Sec. III-A that the explicit bookkeeping of the time labels is essential for correctly generalizing the BFS to evolving graphs.

The following definition of **forward neighbors** generalizes the notion of neighbors and reachability in static graphs.

**Definition 5.** The k-forward neighbors of a temporal node (v,t) are the temporal nodes that are the (k+1)st temporal node in every temporal path of length k+1 starting from (v,t). The forward neighbors of a temporal node (v,t) are its 1-forward neighbors.

In Figure 1, the forward neighbors of  $(1,t_1)$  are  $(2,t_1)$  and  $(1,t_2)$  and the only forward neighbor of  $(2,t_1)$  is  $(2,t_3)$ . The 2-forward neighbors of  $(1,t_1)$  are  $(2,t_1),(1,t_2),(2,t_2)$  and  $(3,t_2)$ . By construction, time stamp of every forward neighbor of an active node (v,t) must be no earlier than t.

**Definition 6.** The **distance** from a temporal node (v,t) to a temporal node (w,s) is the k for which (w,s) is a k-forward neighbor of (v,t).

Our definition of distance, again, differs from the definition of distance in the formulation of [9], [10] in that we explicitly count causal edges toward the distance. It also differs from the notion of temporal distance in the work of Tang and coworkers [8], which is the number of time steps between t and s (inclusive). In this respect, our formulation of the BFS on evolving graphs differs from these other works by minimizing a different notion of distance over an evolving graph.

Note that this notion of distance is not a metric, since the distance from (v,t) to (w,s) will in general differ from the distance of (v,t) from (w,s) owing to time ordering.

**Definition 7.** A temporal node (w, s) is **reachable** from a temporal node (v, t) if the distance to (w, s) from a temporal

node (v,t) there exists some finite integer k for which (w,s) is a k-forward neighbor of (v,t).

## C. Description of the BFS algorithm

The BFS on evolving graphs is described in Algorithm 1. Algorithm 1 is identical to the BFS on static graphs except for line 8, where we visit the forward neighbors of a given temporal node in both space and time. Given an evolving graph  $G_n$  and a root  $(v_1,t_1)$ , Algorithm 1 returns all temporal notes reachable from the root and their distances from the root. reached is a dictionary from temporal nodes to integers whose key set represents all visited temporal nodes and whose value set are the corresponding distances from the root.

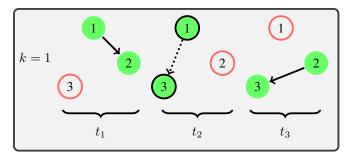
The BFS constructs a tree inductively by discovering all k-forward neighbors of the root before proceeding to all (k+1)-forward neighbors of the root. Within the outermost loop, the algorithm iterates over frontier, a list of all temporal nodes of distance k from the root. The nextfrontier list is populated with all temporal nodes that are forward neighbors of any temporal node in the frontier list which have not yet been reached by the algorithm.

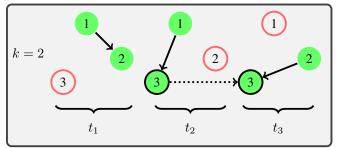
As a simple example, consider the BFS on the example graph in Figure 1 starting from the root  $(1,t_2)$ . The procedure is shown in Figure 3. The frontier list is first initialized to  $\{(1,t_2)\}$ . Since the only forward neighbor of  $(1,t_2)$  is  $(3,t_2)$ , iteration k=1 produces  $reached[(3,t_2)]=1$  and  $nextfrontier=\{(3,t_2)\}$ . In the next iteration k=2, the only forward neighbor of  $(3,t_2)$  is  $(3,t_3)$ , so  $reached[(3,t_3)]=2$  and  $nextfrontier=\{(3,t_3)\}$ . The algorithm terminates after k=3 after verifying that  $(3,t_3)$  has no forward neighbors.

The preceding example illustrates the fact that  $G^{[1]}$  plays no part in the BFS traversal of  $G_n$  starting from  $(1,t_2)$ . In general, all  $G^{[t]}$  with time stamps t < t' for a starting node (v,t') are irrelevant to the BFS traversal. Hence without loss of generality we may assume that BFS is always computed with a root at time  $t_1$ , the earliest time stamp in  $G_n$ .

**Theorem 1** (Correctness of the evolving graph BFS). Let  $G_n$  be an evolving graph and  $(v_1,t_1)$  be an active node of  $G_n$ . Then Algorithm 1 discovers every active node that is reachable from the root  $(v_1,t_1)$ , and reached [(v,t)] is the distance from  $(v_1,t_1)$  to (v,t).

Proof: Let's first consider the case when  $G_n$  is directed. Define the set of temporal nodes  $\tilde{V}_L^{[t]} = \{(v_1,t)|(v_1,v_2)\in E^{[t]}\}$ , which consists of the active nodes at time t which participate on the left side of an edge. Similarly,  $\tilde{V}_R^{[t]} = \{(v_2,t)|(v_1,v_2)\in E^{[t]}\}$  contains the corresponding active nodes on the right side of an edge. Then  $\tilde{V}^{[t]} = \tilde{V}_L^{[t]} \cup \tilde{V}_R^{[t]}$  is the set of active nodes at time t, and  $V = \bigcup_t \tilde{V}^{[t]}$  is the set of all active nodes in  $G_n$ .





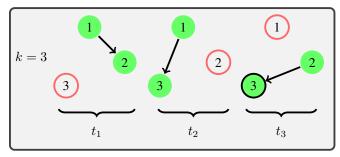


Figure 3. Breadth-first search (BFS) on the evolving graph shown in Figure 1 starting from the root  $(1,t_2)$  at iteration k=1,2,3. Note that the time  $t_1$  does not participate in the BFS. Black circles indicate the active nodes forming the frontier and nextfrontier sets in Algorithm 1, connected by the dotted black lines.

Similarly, define the set of **causal edges**  $E' = \{(u_s,v_t)|u_s=(u,s)\in V,v_t=(v,t)\in V,v=u,s< t\}$ , which consists of temporal nodes that connect active nodes sharing the same node at different times. Each edge in E' is then in 1-1 correspondence with a temporal path of length  $2,\langle(v,s),(v,t)\rangle$ . Define also the set of **static edges at time**  $t,\,\tilde{E}^{[t]}=\{(e,t)|e\in E^{[t]}\}$ , which are simply the edge sets in  $G_n$  with time labels, and the set of **static edges**  $\tilde{E}$ , being simply the union over all times,  $\bigcup_t \tilde{E}^{[t]}$ . Then  $E=\tilde{E}\cup E'$  is the set of all edges representing all allowed temporal paths of length 2.

The node set V and edge set E now define a static directed graph G=(V,E) that is in 1-1 correspondence with the evolving graph  $G_n$ . The node set V of G is in 1-1 correspondence with active nodes of  $G_n$  while the edge set E is in 1-1 correspondence with all temporal paths of length 2 on  $G_n$ .

We now establish a similar 1-1 correspondence of forward neighbors of an active node with a subset of G. By induction,

**Algorithm 1:** Breadth-first search (BFS) on an evolving graph  $G_n$  starting from a root  $(v_1,t_1)$ . The return value, reached, is a dictionary mapping all reachable temporal notes from the root to their distances from the root. At the end of each iteration k, the frontier set contains all temporal nodes of distance k from the root.

```
1 function BFS(G_n, (v_1, t_1))
       reached[(v_1, t_1)] = 0
       frontier = \{(v_1, t_1)\}
3
       k = 1
4
       while frontier \neq \emptyset
5
           next frontier = \emptyset
6
           for (v,t) \in frontier
7
               for (v',t') \in \text{forwardneighbors}((v,t))
8
                    if (v',t') \notin reached
9
                        reached[(v', t')] = k
10
                        next frontier =
11
                         nextfrontier \cup \{(v',t')\}
12
               end
13
           end
14
           frontier = next frontier
15
           k = k + 1
16
17
       end
       return reached
18
19 end
```

all new nodes populated into the key set of reached at iteration k are of distance k from the root. By definition, the forward neighbors of some active node  $(v,t) \in G_n$  are active nodes of either the form (v,t') for some t'>t or (u,t) for some  $u\neq v$ . In other words, they are connected either by a causal edge or a static edge. Clearly, the former are elements of  $E'\subseteq E$  while the latter are elements of  $\tilde{E}\subseteq E$ . Thus each forward neighbor of an active node  $(v,t)\in G_n$  is in 1-1 correspondence with a node in V that is a neighbor of  $v_t\in V$ .

When  $G_n$  is undirected, every edge in  $\tilde{E}^{[t]}$  can be represented by two edges in G: from an active node in  $\tilde{V}_L^{[t]}$  to an active node in  $\tilde{V}_R^{[t]}$  and the reverse. Every edge in E' is in 1-1 correspondence with an edge in G by causality. Therefore, the forward neighbors of an active node is in 1-1 correspondence with a subset of G and the analysis above follows.

The correctness of BFS on the evolving graph  $G_n$  now follows from the correctness of BFS on the static graph G, since we have also established a 1-1 correspondence for every intermediate quantity in Algorithm 1.

As presented, the BFS over evolving graphs makes no assumptions about how the evolving graph  $G_n$  is represented. Suppose it is represented by a collection of adjacency lists, one for each active node in  $G_n$ . Then we have that the asymptotic complexity of BFS on  $G_n$  is the same as that

for BFS on G, using the 1-1 construction of G from  $G_n$ .

**Theorem 2** (Computational complexity of the evolving graph BFS). Let  $G_n$  be an evolving graph represented using adjacency lists,  $(v_1, t_1)$  be an active node of  $G_n$ , and G = (V, E) be the static graph constructed from  $G_n$  using the 1-1 correspondences defined in the proof of Theorem 1. Then the asymptotic computational complexity of Algorithm 1 is O(|E| + |V|).

*Proof:* Any edge in any edge set of  $G_n$  can be accessed in constant time in random access memory. By construction, BFS on  $G_n$  is in 1-1 correspondence with BFS on the static graph G. The number of operations of BFS on G is O(|E|+|V|), and so the result follows.

Note that in the theorems in this section construct an equivalent static graph G corresponding to the evolving graph  $G_n$ . However, G contains more edges than the union of all the static parts of  $G_n$ , as we also add causal edges E'. To our knowledge, our formulation of the BFS represents the first attempt to include these edges explicitly in the treatment of evolving graphs.

# III. FORMULATING THE EVOLVING GRAPH BFS WITH LINEAR ALGEBRA

## A. The importance of causal edges

For each static graph  $G^{[t]}=(V^{[t]},E^{[t]})$  that constitutes the evolving graph  $G_n$ , define its corresponding  $\left|V^{[t]}\right|\times \left|V^{[t]}\right|$  one-sided adjacency matrix with elements

$$A_{ij}^{[t]} = \begin{cases} 1 & \text{if } (i,j) \in E^{[t]}, \\ 0 & \text{otherwise.} \end{cases}$$
 (1)

We can then represent  $G_n$  using a sequence of adjacency matrices  $A_n = \langle A^{[1]}, A^{[2]}, \dots, A^{n]} \rangle$ . The example in Figure 1 can be represented as

$$\left\langle \begin{bmatrix} 0 & 1 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix}, \begin{bmatrix} 0 & 0 & 1 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix}, \begin{bmatrix} 0 & 0 & 0 \\ 0 & 0 & 1 \\ 0 & 0 & 0 \end{bmatrix} \right\rangle.$$

For a static graph G with adjacency matrix A,  $(A^k)_{ij}$  counts the number of paths of length k between node i and node j. Naïvely, one might want to generalize this result to evolving graphs by postulating that the (i,j)th entry of the discrete path sum

$$S^{[t_n]} = A^{[t_1]} A^{[t_n]} + \sum_{t_1 \le t \le t_n} A^{[t_1]} A^{[t]} A^{[t_n]} + \cdots + \sum_{t_1 \le t \le t' \le \cdots \le t_n} A^{[t_1]} A^{[t]} A^{[t']} \cdots A^{[t_n]}$$
 (2)

counts the number of temporal paths from  $(i,t_1)$  to  $(j,t_n)$ . However, this postulate is incorrect. In the example of Figure 1,

$$(S^{[t_3]})_{13} = \left(A^{[t_1]}A^{[t_2]}A^{[t_3]} + A^{[t_1]}A^{[t_3]}\right)_{13} = 1$$

even though there are clearly two temporal paths from  $(1, t_1)$  to  $(3, t_3)$  as shown in Figure 2.

The first term in the sum  $S^{[t_3]}$  vanishes since  $A^{[t_1]}A^{[t_2]}=0$ . Furthermore, the vanishing of  $S^{[t_2]}=A^{[t_1]}A^{[t_2]}$  itself reflects the absence of any temporal path from  $t_1$  to  $t_2$  that goes through at least one edge at  $t_1$ . However,

$$\langle (1, t_1), (1, t_2), (3, t_2) \rangle$$
 (3)

is a clearly a valid temporal path as shown in Figure 2 which cannot be expressed by a product of adjacency matrices.

Sums  $S^{[t]}$  of the form (2) produce an incorrect count of temporal paths because they do not capture temporal paths with causal edges, i.e. subpaths of the form  $\langle (v,s),(v,t)\rangle$ , s < t. One might attempt to amend the sums  $S^{[t]}$  in (2) by redefining the adjacency matrices to include ones along the diagonal, hence allowing paths containing the sequence  $\langle (i,t_1),(i,t_2)\rangle$ . However, the resulting sum is still incorrect, as it counts paths with subsequences  $\langle (3,t_1),(3,t_2)\rangle$  and are hence not temporal paths. Instead, the temporal path (3) is counted by the matrix product  $M^{[t_1,t_2]}A^{[t_2]}$ , where

$$M^{[t_1,t_2]} = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{pmatrix}. \tag{4}$$

 $M^{[t_1,t_2]}$  describes the forward time propagation of temporal nodes that are active at both times  $t_1$  and  $t_2$ , i.e. it counts temporal paths that contain subsequences  $\langle (i,t_1),(i,t_2) \rangle$ , and both  $(i,t_1)$  and  $(i,t_2)$  are active nodes.

The simple example of Figure 1 demonstrates why sums over products of adjacency matrices of the form (2) do not count temporal paths correctly: they neglect the combinatorics associated with the causal edge set E'. In the next section, we show how to account for these causal edges by introducing a new matrix–vector product  $\odot$ .

## B. Defining forward neighbors algebraically

The algebraic representation of evolving graphs presented in Section III-A allows us to exploit a graphical interpretation of matrix-vector products involving the adjacency matrix [11]. If A is the adjacency matrix of a (static) graph G and  $e_k$  is the kth elementary unit vector, then the nonzero entries of  $A^Te_k$  have indices that are neighbors of k. The algebraic formulation of BFS on evolving graphs follows similarly, but requires a new kind of matrix-vector product,  $\odot$ , defined by

$$A^{T} \odot b = \begin{cases} b & \text{if } A^{T}b \neq 0 \text{ or } Ab \neq 0, \\ 0 & \text{otherwise.} \end{cases}$$

The condition  $A^Tb \neq 0$  ensures that the product is nonzero in components involving left active nodes  $\cup_t \tilde{V}_L^{[t]}$ , and the condition  $Ab \neq 0$  is the analogue for right active nodes  $\cup_t \tilde{V}_R^{[t]}$ . The forward neighbors of a temporal node  $(k,t_1)$ 

in  $A_n$  can then be determined from the indices and time stamps of the nonzero elements in the sequence

$$\langle (A^{[1]})^T e_k, (A^{[2]})^T \odot e_k, \dots (A^{[n]})^T \odot e_k \rangle.$$
 (5)

The nonzero entries of the first vector represent forward neighbors that are on the same time stamp  $t_1$ , whereas nonzero entries of the other vectors represent forward neighbors that are advanced in time but remain on the same node k. The quantity (5) therefore encodes a BFS tree of depth 2, as its nonzero entries are labeled by all temporal nodes of distance 1 from  $(k, t_1)$ .

Referring back to the example of Figure 1, the forward neighbors of node  $(1, t_1)$  can be computed by

$$\left\langle \begin{bmatrix} 0 & 0 & 0 \\ 1 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix}, \begin{bmatrix} 0 & 0 & 0 \\ 0 & 0 & 0 \\ 1 & 0 & 0 \end{bmatrix} \odot \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix}, \begin{bmatrix} 0 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 1 & 0 \end{bmatrix} \odot \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix} \right\rangle \\
= \left\langle \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix}, \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix}, \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix} \right\rangle$$

From this computation, we can deduce that  $(2, t_1)$  and  $(1, t_2)$  are the forward neighbors of  $(1, t_1)$ .

## C. Evolving graphs as a blocked adjacency matrix

The proof of Theorem 1 provides a construction for representing an evolving graph  $G_n$  by a static graph G with nodes corresponding to active nodes of  $G_n$ . It turns out that the block structure of G is useful for understanding the nature of the  $\odot$  operation.

Consider the second iteration of BFS on  $G_n$  with root  $(k, t_1)$ , which requires computing the sequences

$$\langle (A^{[1]})^T c_1, (A^{[2]})^T \odot c_1, \dots, (A^{[n]})^T \odot c_1 \rangle$$
 (6a)

$$\langle (A^{[2]})^T c_2, \dots, (A^{[n]})^T \odot c_2 \rangle$$
 (6b)

... (6c)

$$\langle (A^{[n]})^T c_n \rangle$$
 (6d)

where  $c_1 = (A^{[1]})^T e_k$  and  $c_i = (A^{[i]})^T \odot e_k$  for i > 1. Summing resultant vectors that share the same time stamp, we obtain vectors whose nonzero elements have indexes labeled by the forward neighbors of the nodes computed at step 1.

Compare this with the matrix

$$m{M}_n = egin{bmatrix} A^{[t_1]} & M^{[t_1,t_2]} & ... & M^{[t_1,t_n]} \ 0 & A^{[t_2]} & ... & M^{[t_2,t_n]} \ & ... & & & \ 0 & 0 & ... & A^{[t_n]} \end{bmatrix}$$

where  $M^{[t_i,t_j]}$  is the matrix whose rows are labeled by  $V^{[t_i]}$  and columns are labeled by  $V^{[t_j]}$ , and whose entries are

$$M_{uv}^{[t_i,t_j]} = \begin{cases} 1 & \text{if } (u,v) \in E', \\ 0 & \text{otherwise.} \end{cases}$$

The adjacency matrix blocks  $A^{[t]}$  encode the static edge set  $\tilde{E}$ , whereas the off-diagonal blocks  $M^{[t_i,t_j]}$  together encode the causal edge set E', which capture temporal paths with subsequences of the form  $\langle (v,t_i),(v,t_j)\rangle$ . Then  $M_n$  is the adjacency matrix of the graph  $(\cup_t V^{[t]},E)$ , which is the graph G together with all the inactive nodes. From the definition,  $M_n$  has nonzero entries only in rows and columns that correspond to active nodes V, and so retaining only these rows and columns corresponding to V produces the adjacency matrix  $A_n$  of G = (V, E).

The off-diagonal blocks  $M^{[t_i,t_j]}$  provide an explicit matrix representation for the  $\odot$  product in that  $(M^{[t_i,t_j]})^Tb=(A^{[t_i]})^T\odot b$ . An example of such an off-diagonal block was already provided in (4). These off-diagonal blocks represent traversal between active notes with the same node space labels but are still separated by time, and are essential for the correct enumeration of temporal paths. The upper triangular structure of  $M_n$  (and hence  $A_n$ ) reflects the causal nature of temporal paths in that they cannot go backward in time.

The BFS algorithm presented above can therefore be interpreted as computing the sequence of matrix-vector products  $\boldsymbol{b}$ ,  $\boldsymbol{A}_n^T \boldsymbol{b}$ ,  $(\boldsymbol{A}_n^T)^2 \boldsymbol{b}$ , ..., formed by applying successive monomials of  $\boldsymbol{A}_n^T$  to the block vector  $\boldsymbol{b}^T = [b^T, 0, \cdots, 0]$  where  $b^T$  encodes the root in the space of active nodes  $\tilde{V}^{[t_1]}$ .

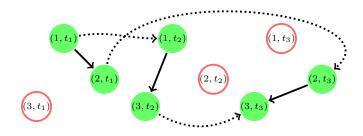


Figure 4. Static graphs corresponding to the evolving graph example of Figure 1. The green nodes are active nodes while the red nodes are inactive nodes. The black lines are edges in the static edge set  $\tilde{E}$  and are encoded algebraically in the diagonal blocks  $A^{[t]}$  of the adjacency matrix  $A_3$  or  $M_3$ . The dotted lines are edges in the causal edge set E' and are encoded algebraically in the off-diagonal blocks  $M^{[t_i,t_j]}$ . The static graph G constructed in the proof of Theorem 1 is formed by retaining all the edges shown and only the active nodes, and has the adjacency matrix  $A_3$ . The graph containing all the edges and temporal nodes shown has adjacency matrix  $M_3$ .

For the example of Figure 1, we have

$$V = \{(1,t_1), (2,t_1), (1,t_2), (3,t_2), (2,t_3), (3,t_3)\},$$
  

$$\tilde{E} = \{((1,t_1), (2,t_1)), ((1,t_2), (3,t_2)), ((2,t_3), (3,t_3))\},$$
  

$$E' = \{((1,t_1), (1,t_2)), ((2,t_2), (2,t_3)), ((3,t_2), (3,t_3))\}.$$

In the order specified for V, the adjacency matrix of G is

then

$$\boldsymbol{A}_{3} = \begin{bmatrix} 0 & 1 & 1 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & 0 & 0 & 0 \end{bmatrix}$$

Starting from the vector  $b = e_1$ , the sequence of iterates is then

$$\left\langle \begin{bmatrix} 1 \\ 0 \\ 0 \\ 0 \\ 0 \\ 0 \end{bmatrix}, \begin{bmatrix} 0 \\ 1 \\ 1 \\ 0 \\ 0 \end{bmatrix}, \begin{bmatrix} 0 \\ 0 \\ 0 \\ 1 \\ 1 \\ 0 \end{bmatrix}, \begin{bmatrix} 0 \\ 0 \\ 0 \\ 0 \\ 0 \\ 0 \end{bmatrix}, \begin{bmatrix} 0 \\ 0 \\ 0 \\ 0 \\ 0 \\ 0 \end{bmatrix}, \dots \right\rangle.$$

We see that  $(A_n^T)^2$  encodes all the products in (6a)-(6d), including both the ordinary matrix-vector product and the  $\odot$  product. Furthermore,  $(A_3^T)^3b$  correctly counts the two allowed temporal paths from  $(1,t_1)$  to  $(3,t_3)$ , and that the off-diagonal structure encoded in E' and the  $M^{[t,t']}$  blocks are critical to obtaining the correct count.

Finally, we note that some results regarding the BFS on evolving graphs can be derived easily using properties of the block adjacency matrix  $A_n$ . For example, we can prove a simple lemma that the block adjacency matrix  $A_n$  is nilpotent whenever all the subgraphs  $G^{[t]}$  of  $G_n$  are acyclic.

**Lemma 1** (Acyclicity implies nilpotence). Let  $G_n = \langle G^{[t_i]} \rangle_{i=1}^n$  be an evolving directed graph and let all the directed graphs  $G^{[t]}$  be acyclic. Then  $A_n$  is nilpotent.

*Proof:* Recall from the definition of the matrix  $A_n$  that it is block upper triangular, reflecting causality. Since each directed graph  $G^{[t]}$  is acyclic, its corresponding adjacency matrix  $A^{[t]}$  is strictly upper triangular. As a result,  $A_n$  must be upper triangular.

Furthermore, none of the graphs  $G^{[t]}$  can have any self-edges, i.e. edges of the form (u,u), and so all diagonal entries of  $A^{[t]}$  must be zero. Therefore all the diagonal entries of  $A_n$  by construction must be zero also.

We have now proven that  $A_n$  is an upper triangular matrix whose diagonal entries are all zero. Therefore,  $A_n$  is nilpotent.

Lemma 1 also holds for acyclic undirected graphs so long as the corresponding adjacency matrix representation is encoded in an asymmetric fashion akin to (1).

The blocked matrix structure of the adjacency matrices presented here provide interesting relationships between their matrix properties and the algorithmic properties of BFS, made possible because of the reformulation of BFS as repeated power iterations of the adjacency matrix in Algorithm 2. Note, however, that these matrices need never be instantiated for practical computations. Rather, since

Algorithm 2 only requires the matrix-vector product involving the adjacency matrix, the formulation of Algorithm 1 provides an efficient way to exploit the block structure of  $A_n$ . The  $\odot$  operation provides an efficient way to compute the action of the off-diagonal products. Representing the diagonal blocks  $A^{[t]}$  as sparse matrices further reduces the cost of BFS by exploiting latent sparsity in graphs that show up in practical applications.

## D. The algebraic formulation of BFS on evolving graphs

The blocked matrix-vector products introduced in the previous section allows us to write down an elegant algebraic formulation of BFS on evolving graphs, as presented in Algorithm 2.

**Algorithm 2:** An algebraic formulation of BFS on evolving graphs. Given  $A_n$ , the adjacency matrix representation of  $G_n$  and  $(v_1,t_1)$ , a node of  $G_n$ , returns reached as defined in Algorithm 1. The function nonzeros (v) returns the nonzero indices of the vector v, and the function map (b) maps a block vector's indices to their corresponding active nodes.

```
1 function ABFS(A_n, (v_1, t_1))
        Form A_n^T from A_n.
2
        \boldsymbol{b}_{v_1} = 1
3
4
        reached[(v_1,t_1)]=0
5
        while nonzeros (b) \neq \emptyset
6
             \boldsymbol{b} = \boldsymbol{A}_n^T \boldsymbol{b}
7
             for k \in \text{nonzeros}(\boldsymbol{b})
8
                 if activeNodes (k) \in reached
9
                      b_{k} = 0
10
                 end
11
             end
12
13
             for node \in activeNodes(b)
                 reached[node] = k
14
             end
15
             k = k + 1
16
17
        end
18
        return reached
19 end
```

## **Theorem 3.** Algorithm 2 terminates.

*Proof:* First, we prove that the BFS terminates in the case of acyclic evolving graphs. Recall from Lemma 1 that  $\boldsymbol{A}_n$  is nilpotent, i.e. there exists some positive integer k for which  $\boldsymbol{A}_n^k = 0$ . Hence, after iteration k,  $\boldsymbol{b}$  is assigned the value  $\boldsymbol{A}_n^k \boldsymbol{b} = 0$ . Therefore, Algorithm 2 must terminate after iteration k

For evolving graphs with cycles, lines 9-11 of Algorithm 2 enforce that the BFS visits each active node at most once. Since the kth block of b is zeroed out if an active node has already been visited, the subgraph traversed in the BFS

cannot have cycles. Thus all that is required is the previous result that the BFS on an acyclic graph terminates.

**Theorem 4.** Algorithm 1 and Algorithm 2 are equivalent.

**Proof:** The initialization steps are trivially equivalent. At the beginning of iteration k, the block vector  $\mathbf{b}$  represents the frontier nodes encoding the frontier set of Algorithm 1. The matrix–vector product  $\mathbf{A}_n^T \mathbf{b}$  encodes the forward neighbors of all the frontier nodes. Subsequently, active nodes that have already been visited in previous iterations are zeroed out of the new  $\mathbf{b}$ .

## E. Computational complexity analysis of the algebraic BFS

The complexity of the algebraic BFS of Algorithm 2 is significantly more complicated that that of Algorithm 1. While the latter uses the usual adjacency list representation for graphs, the computational cost of the former depends critically on the actual representation of the matrices. Furthermore, the average case analysis is complicated by the expected fill-in of the vector  $\boldsymbol{b}$ , which influences the cost of the matrix-vector product on line 7 and the expected number of iterations of the **while** loop beginning on line 6.

While a full complexity analysis is beyond the scope of this paper, it is straightforward to present worst-case results for dense and compressed sparse column (CSC) matrices.

**Lemma 2** (Number of iterations). In the worst case, the number of iterations in the **while** loop of Algorithm 2 is k = O(|E|).

*Proof:* In the worst case, the BFS must traverse every active node, and only one new active node is discovered in each iteration. The number of active nodes is bounded above by the cardinality of the full edge set, |E|.

The average case analysis for the number of iterations is considerably more complicated and is beyond the scope of this paper.

**Theorem 5** (Dense matrices). Suppose  $A_n$  is represented as a dense matrix. Then the computational complexity of Algorithm 2 is  $O(k|V|^2)$ , which in the worst case is  $O(|E||V|^2)$ .

*Proof:* Since  $A_n$  is a  $|V| \times |V|$  matrix, the matrix-vector product  $A_n b$  takes  $O(|V|^2)$  operations to compute. Thus the cost of Algorithm 2 is  $O(k|V|^2) = O(|E||V|^2)$  in the worst case.

It is clear that practical implementations of the BFS should never construct the full matrix  $A_n$  in memory. What happens if we use a sparse blocked representation?

**Theorem 6** (Block diagonal sparse matrices). Suppose  $A_n$  is represented by a collection of compressed sparse column matrices for each diagonal block  $A^{[t]}$ . Then the computational complexity of Algorithm 2 is  $O(k(|\tilde{E}| + |V|))$ , which in the worst case is  $O(|E|(|\tilde{E}| + |V|))$ .

*Proof:* The gaxpy operation for CSC matrices costs  $2n_{nz}$  flops, where  $n_{nz}$  is the number of stored values in the matrix. The cost of each diagonal subblock calculation  $A^{[t]}b_t$  is therefore  $O(|E^{[t]}|)$ , since  $A^{[t]}$  by construction has nonzero entries only when a static edge exists.

The off-diagonal products  $M^{[t,t']}b_{t'}$  can be computed in  $O(|V^{[t]}| + |E^{[t]}|)$  time for all  $t' \geq t$  since it can be implemented by the  $\cdot$  operation, which constructs either a zero vector or keeps the same vector. The cost of checking the condition  $(A^{[t]})^Tb_{t'} \neq 0$  is  $O(|E^t|)$  in the worst case since all that is required is to check whether or not each column of A is empty. Similarly, checking the condition  $A^{[t]}b_{t'} \neq 0$  reduces to checking if each row of A is empty, and thus is of cost  $O(|V^t|)$ .

Thus, the cost of multiplying one block row of  $A^T$  (for some time t) with b is  $O(|V^{[t]}| + |E^{[t]}|)$ . Summing over all times yields the desired result.

We can see that even implementing the BFS algebraically using CSC matrices is insufficient to reduce the running time to linear, which can be achieved for the adjacency list representation in Algorithm 1. This result strongly suggests that additional work is needed to produce true algorithmic equivalence at the computational level.

#### IV. IMPLEMENTATION IN JULIA

To study evolving graphs and experiment with various graph types, we have developed EvolvingGraphs.jl [13], a software package for the creation, manipulation, and study of evolving graphs written in Julia [14]. It is freely available online at

https://github.com/weijianzhang/EvolvingGraphs.jl

and available with the MIT "Expat" license. The package contains an implementation of the evolving graph BFS of Algorithm 1. IntEvolvingGraph, a data type in EvolvingGraphs.jl, represents an evolving graph as adjacency lists.

We now present some simple timing data to show that our implementation of Algorithm 1 is indeed linear scaling in computational cost.

We generate a sequence of random (directed) IntEvolvingGraphs with  $10^5$ active nodes and 10 time stamps. The first IntEvolvingGraph in the sequence has about  $10^8$  static edges. We consecutively add new random static edges to this IntEvolvingGraph. For example, the second random IntEvolvingGraph in the sequence has about  $1.5 \times 10^8$  static edges and the third has  $1.8 \times 10^8$  static edges. Note that in this experiment, we do not have direct control over the full edge set E, only the static edge set E. When we add new static edges, new causal edges may be added as well (if the corresponding temporal nodes were not active before). However, the number of newly introduced causal edges for each active node is bounded by the number of time stamps, so it suffices to demonstrate linear scaling in |E|. Figure 5 shows the plots of number of edges against the computation time for running Algorithm 1 in Julia. All experiments are conducted on a single core of a Linux system with 1TB of RAM and 80 cores of Intel(R) Xeon(R) E7-8850s running at 2.00 GHz clock speed. The results show Algorithm 1 can be computed in linear time, which agrees with the result of Theorem 2.

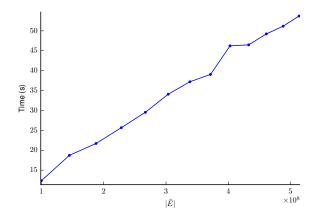


Figure 5. Experimental run time of Algorithm 1 on a collection of random evolving graphs with  $10^5$  active nodes and 10 time stamps, showing linear scaling in  $|\tilde{E}|$ . The horizontal axis shows the number of edges  $(|\tilde{E}|$ , including only the static edges) of each evolving graph, while the vertical axis shows the corresponding computation time.

#### V. APPLICATION TO CITATION NETWORKS

Evolving graphs have found many applications to analyzing networks that change over time [9], [10]. In this section, we focus specifically on citation networks, and show that evolving graph formalism presented above can be used to capture the dynamical structure of citation networks. Consider the evolving graph  $G_n = \langle G^{[t]} \rangle_t$  such that  $G^{[t]}$  has node set corresponding to authors active at time t and directed edge set  $E^{[t]} \ni (i,j)$  representing a citation of author j by author i in a publication at time t.

Then given an author a at time  $t_1$ , the evolving graph BFS described above can compute  $T(a,t_1)$ , the set of all the authors that have been influenced by a's work at time  $t_1$ . Define also a *community* to be a group of researchers that have been influenced by the same authors. For example, given a paper published by a at time t, we can determine a's community by searching backward in time to find  $T^{-1}(a,t)$ , the authors that influenced a at time t, and then searching forward to find  $T(l_1,t_1) \cup T(l_1,t_2) \cup \cdots \cup T(l_k,t_k)$ , where  $(l_1,t_1),(l_2,t_2),\ldots,(l_k,t_k)$  are the leaves of  $T^{-1}(a,t)$ . The backward search in time follows straightforwardly from the forward time traversal presented above simply by reversing the time labels, e.g. by the transformation  $t \to -t$ .

We are currently investigating the use of our evolving graph BFS on citation networks.

#### VI. CONCLUSION

The correct generalization of BFS to evolving graphs necessitates a careful enumeration of temporal paths. The structure associated with causal edges E' turns out to be of vital importance, and cannot be capture simply by products of successive adjacency matrices, which by construction can only capture the topologies of the static edges  $\tilde{E}$ . Only by considering both causal edges and static edges can we show that BFS over any evolving graph  $G_n$  computes the correct result for our notion of distance. The new concepts of activeness, temporal paths, and causal edges make possible a correct implementation of BFS to evolving graphs and we expect that these ideas will continue to provide powerful new insights into how similar graphical algorithms may be generalized correctly.

Furthermore, we show that BFS on evolving graphs admits an algebraic formulation that easily provides nontrivial results, such as termination of the algorithm. However, our current understanding tells us that the BFS over evolving graphs is most efficiently computed in the adjacency list representation, thus never forming explicit matrix-vector products. Further work is needed to elucidate more efficient formulations of the algebraic BFS for evolving graphs.

#### **ACKNOWLEDGMENTS**

We thank N. J. Higham and V. Šego (Manchester) for helpful suggestions. W. Z. thanks the School of Mathematics at U. Manchester for research & travel funding and A. Edelman for arranging for a fruitful visit to MIT.

#### REFERENCES

- [1] P. Flajolet, D. E. Knuth, and B. Pittel, "The first cycles in an evolving graph," *Annals of Discrete Mathematics*, vol. 43, pp. 167–215, 1989. [Online]. Available: http://www.sciencedirect.com/science/article/pii/S0167506008705752
- [2] B. Bahmani, R. Kumar, M. Mahdian, and E. Upfal, "PageRank on an evolving graph," in *Proceedings of the 18th ACM SIGKDD international conference on Knowledge discovery and data mining*. ACM, 2012, pp. 24–32. [Online]. Available: http://dl.acm.org/citation.cfm?id=2339539
- [3] P. Borgnat, E. Fleury, J.-L. Guillaume, C. Magnien, C. Robardet, and A. Scherrer, "Evolving networks," NATO ASI on Mining Massive Data Sets for Security, NATO Science for Peace and Security Series D: Information and Communication Security, pp. 198–204, 2008.
- [4] J. Tang, M. Musolesi, C. Mascolo, and V. Latora, "Temporal distance metrics for social network analysis," in Proceedings of the 2nd ACM workshop on Online social networks. ACM, 2009, pp. 31–36. [Online]. Available: http://dl.acm.org/citation.cfm?id=1592674
- [5] M. Kivelä, A. Arenas, M. Barthelemy, J. P. Gleeson, Y. Moreno, and M. A. Porter, "Multilayer networks," *Journal* of *Complex Networks*, vol. 2, no. 3, pp. 203–271, 2014. [Online]. Available: http://comnet.oxfordjournals.org/content/ 2/3/203.short

- [6] V. Nicosia, J. Tang, C. Mascolo, M. Musolesi, G. Russo, and V. Latora, "Graph metrics for temporal networks," in *Temporal Networks*. Springer, 2013, pp. 15–40. [Online]. Available: http://link.springer.com/chapter/10.1007/978-3-642-36461-7\_2
- [7] J. Tang, S. Scellato, M. Musolesi, C. Mascolo, and V. Latora, "Small-world behavior in time-varying graphs," *Physical Review E*, vol. 81, no. 5, p. 055101(R), 2010. [Online]. Available: http://journals.aps.org/pre/abstract/ 10.1103/PhysRevE.81.055101
- [8] J. Tang, M. Musolesi, C. Mascolo, V. Latora, and V. Nicosia, "Analysing information flows and key mediators through temporal centrality metrics," in *Proceedings of the 3rd Workshop on Social Network Systems*. ACM, 2010, p. 3. [Online]. Available: http://dl.acm.org/citation.cfm?id= 1852661
- [9] P. Grindrod, M. C. Parsons, D. J. Higham, and E. Estrada, "Communicability across evolving networks," *Physical Review E*, vol. 83, no. 4, p. 046120, 2011. [Online]. Available: http://journals.aps.org/pre/abstract/10. 1103/PhysRevE.83.046120
- [10] P. Grindrod and D. J. Higham, "A matrix iteration for dynamic network summaries," *SIAM Review*, vol. 55, no. 1, pp. 118–128, 2013. [Online]. Available: http://epubs.siam.org/doi/abs/10.1137/110855715
- [11] J. Kepner and J. Gilbert, Eds., Graph Algorithms in the Language of Linear Algebra, ser. Software, Environments, Tools. Philadelphia, PA: SIAM, 2011. [Online]. Available: http://epubs.siam.org/doi/abs/10.1137/1.9780898719918
- [12] S. Even and G. Even, *Graph algorithms*, 2nd ed. Cambridge, UK: Cambridge University Press, 2012.
- [13] W. Zhang, "Dynamic network analysis in Julia," Manchester Institute for Mathematical Sciences, The University of Manchester, UK, Tech. Rep. 2015.83, Sep. 2015. [Online]. Available: http://eprints.ma.man.ac.uk/2376/
- [14] J. Bezanson, S. Karpinski, V. B. Shah, and A. Edelman, "Julia: A fast dynamic language for technical computing," ArXiv preprint 1209.5145, 2012. [Online]. Available: http://arxiv.org/abs/1209.5145