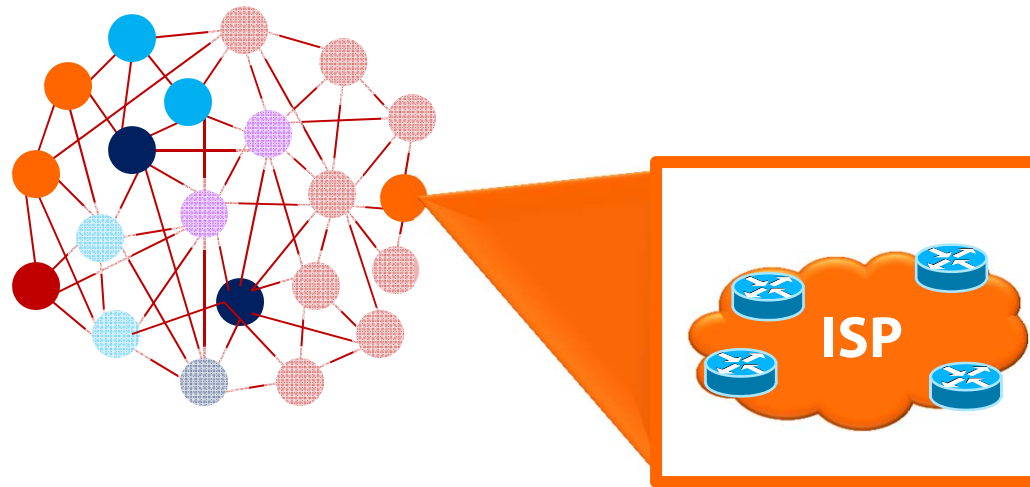


Diffusion of Networking Technologies



**Bellairs Workshop on Algorithmic Game Theory
Barbados April 2012**

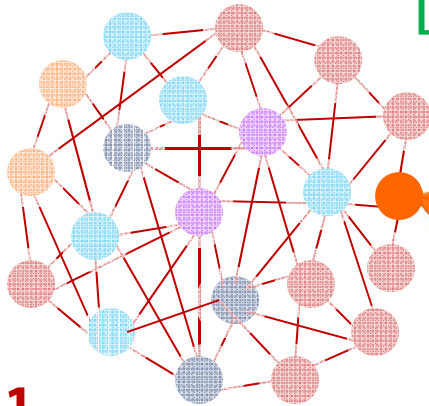
**Sharon Goldberg
Boston University**

**Zhenming Liu
Harvard University**



Diffusion in social networks: Linear Threshold Model

[Kempe Kleinberg Tardos'03, Morris'01, Granovetter'78]



A node's utility depends only on its neighbors!



I'll adopt the innovation if θ of my friends do!

- $\theta = 1$
- $\theta = 2$
- $\theta = 3$
- $\theta = 4$
- $\theta = 6$

Optimization problem [KKT'03]: Given the graph and thresholds, what is the smallest seedset that can cause the entire network to adopt?

Seedset: A set of nodes that can kick off the process. 
Marketers, policy makers, and spammers can target them as early adopters!

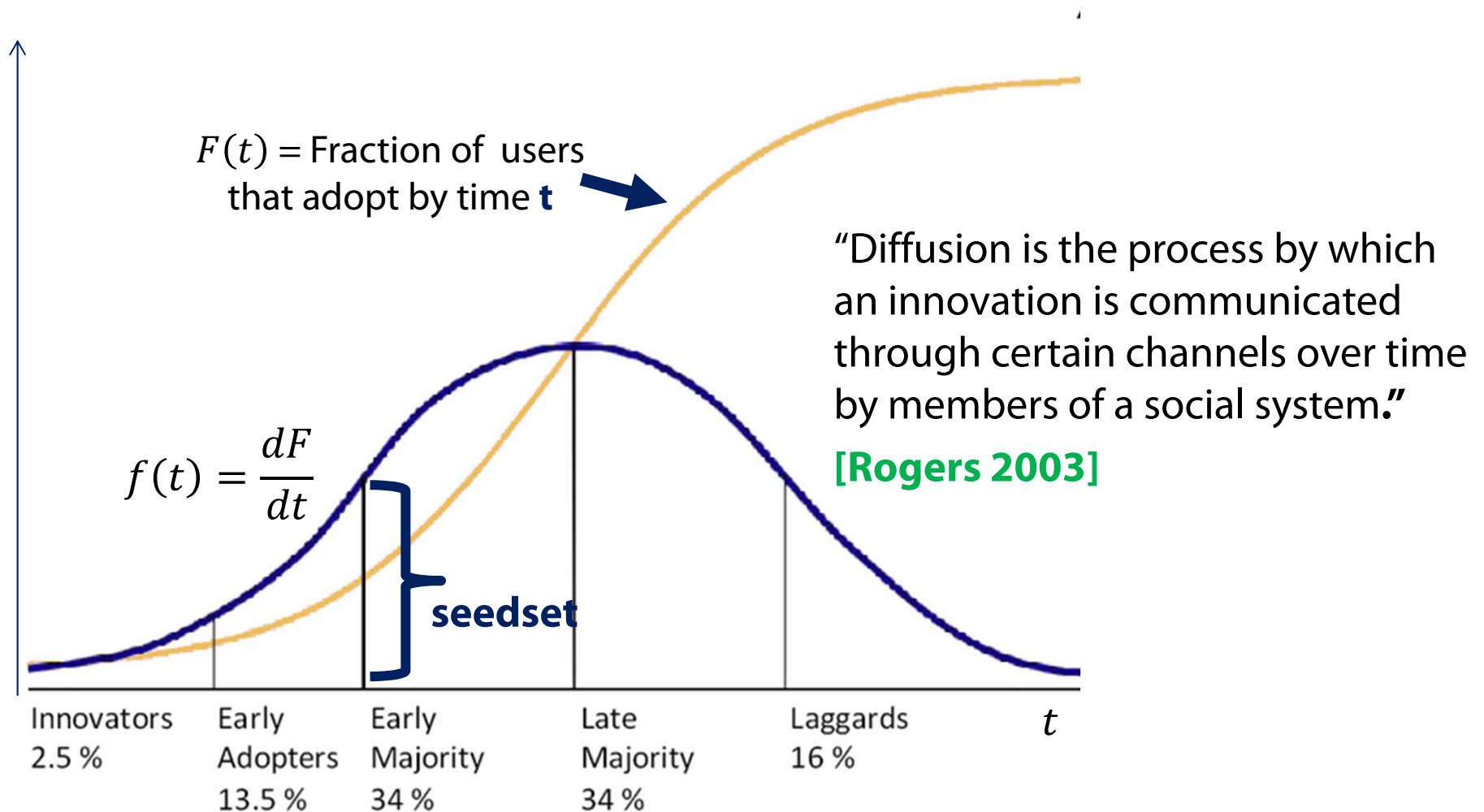
What if the **innovation** is a **networking technology** (e.g. IPv6, Secure BGP, QoS, etc)

And the **graph** is the network?



Inspiration: The literature on diffusion of innovations (1)

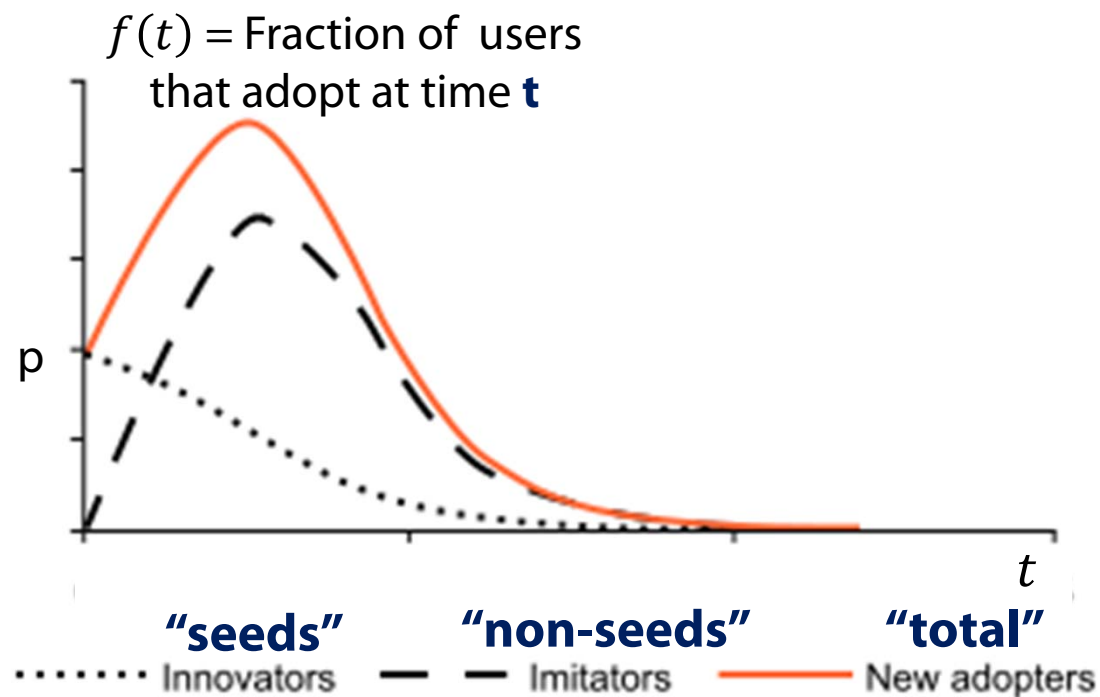
- **Social Sciences:** [Ryan and Gross'49, Rogers '62,]
 - General theory tested empirically in different settings (corn, Internet, etc)





Inspiration: The literature on diffusion of innovations (2)

- **Social Sciences:** [Ryan and Gross'49, Rogers '62,]
 - General theory tested empirically in different settings (corn, Internet, etc)
- **Marketing:** The Bass Model [Bass'69]
 - Forecasting extent of diffusion, and how pricing, marketing mix effects it





Inspiration: The literature on diffusion of innovations (3)

- **Social Sciences:** [Ryan and Gross'49, Rogers '62,]
 - General theory tested empirically in different settings (corn, Internet, etc)
- **Marketing:** The Bass Model [Bass'69]
 - Forecasting extent of diffusion, and how pricing, marketing mix effects it
- **Economics:** “Network externalities” or “Network effects” [Katz Shapiro'85...]
 - Models to analyze markets, econometric validation, etc

“The utility that a given user derives from the good depends upon the **number** of other users who are in the same “network” as he or she.”

[Katz & Shapiro 1985]



Inspiration: The literature on diffusion of innovations (4)

- **Social Sciences:** [Ryan and Gross'49, Rogers '62,]
 - General theory tested empirically in different settings (corn, Internet, etc)
- **Marketing:** The Bass Model [Bass'69]
 - Forecasting extent of diffusion, and how pricing, marketing mix effects it
- **Economics:** “Network externalities” or “Network effects” [Katz Shapiro'85...]
 - Models to analyze markets, econometric validation, etc
- **Popular Science:** “Metcalfe's Law” [Metcalfe 1995]

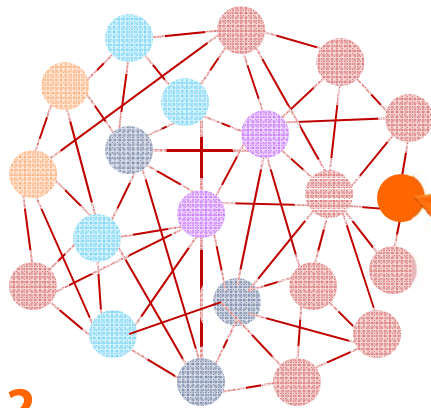
Traditional work: No graph. Utility depends on number of adopters.

[KKT'03, ...]: The graph is a social network. Utility is **local**.

Our model: Graph is an internetwork. Utility is **non-local**.



Diffusion in Internetworks: A new, non-local model (1)



Network researchers have been trying to understand why its so hard to deploy new technologies (**IPv6**, **secure BGP**, etc.)



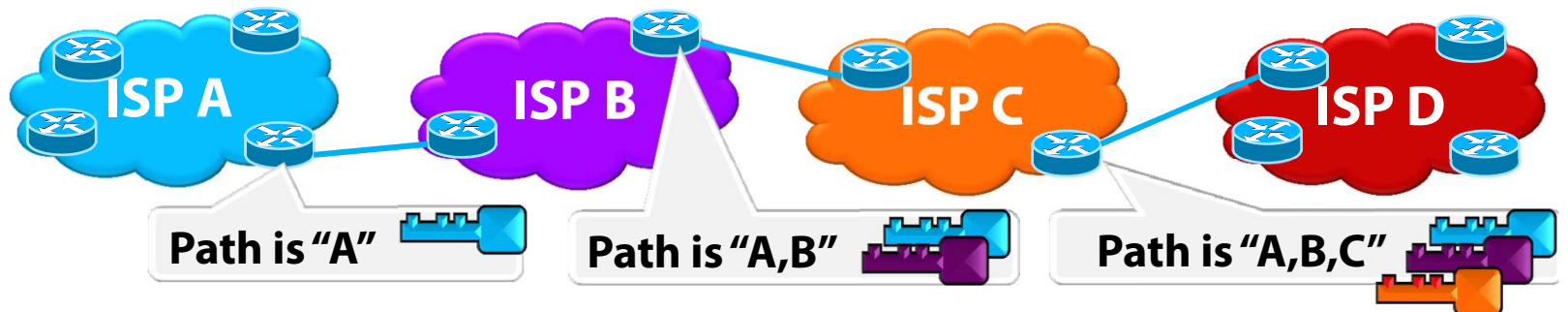
I'll adopt the innovation if I can use it to communicate with at least θ other Internet Service Providers (ISPs)!

- $\theta = 2$
- $\theta = 3$
- $\theta = 12$
- $\theta = 15$
- $\theta = 16$

These technologies work only if **all nodes on a path** adopt them.

e.g. **Secure BGP** (Currently being standardized.)

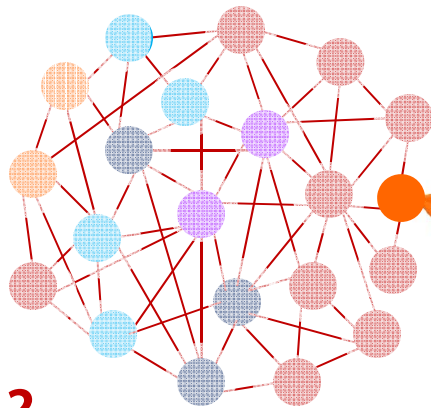
All nodes must cryptographically sign messages so path is secure.



Other technologies share this property: QoS, fault localization, IPv6, ...



Diffusion in internetworks: A new, non-local model (2)



Network researchers have been trying to understand why its so hard to deploy new technologies (**IPv6, secure BGP**, etc.)



I'll adopt the innovation if I can use it to communicate with at least θ other Internet Service Providers (ISPs)!

$\theta = 2$

$\theta = 3$

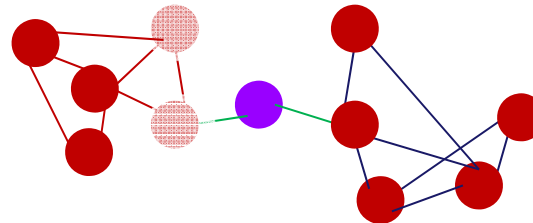
$\theta = 12$

$\theta = 15$

$\theta = 16$

Our new model of node utility: Node **u**'s utility depends on the size of the connected component of active nodes that **u** is part of.

eg. **utility(u) = 5**



Seedset: A set of nodes that can kick off the process.

Policy makers, regulatory groups can target them as early adopters!

Optimization problem: Given the graph and thresholds, what is the smallest seedset that can cause the entire network to adopt?



Social networks (Local) vs Internetworks (Non-Local)

Minimization formulation: Given the graph and thresholds θ , find the smallest seedset that activates every node in the graph.



Local influence: Deadly hard!

Thm [Chen'08]: Finding an $O(2^{\log^{1-\epsilon}|V|})$ -approximation is NP hard.



Non-Local influence (Our model!): Much less hard.

Our main result: An $O(r \cdot k \cdot \log |V|)$ approx algorithm

Maximization formulation: Given the graph, assume θ 's are drawn uniformly at random. Find seedset of size k maximizing number of active nodes.



Local influence: Easy!

Thm [KKT'03]: An $O(1-1/e)$ -approximation algorithm.

How? 1) Prove submodularity. 2) Apply greedy algorithm.



Non-Local influence (Our model!): The usual submodularity tricks fail.



Our Results

Minimization formulation: Given the graph and thresholds θ , find the smallest seedset that activates every node in the graph.



Main result: An $\mathbf{O}(r \cdot k \cdot \log |V|)$ approx algorithm

r is graph diameter (length of longest shortest path)

k is threshold granularity (number of thresholds)



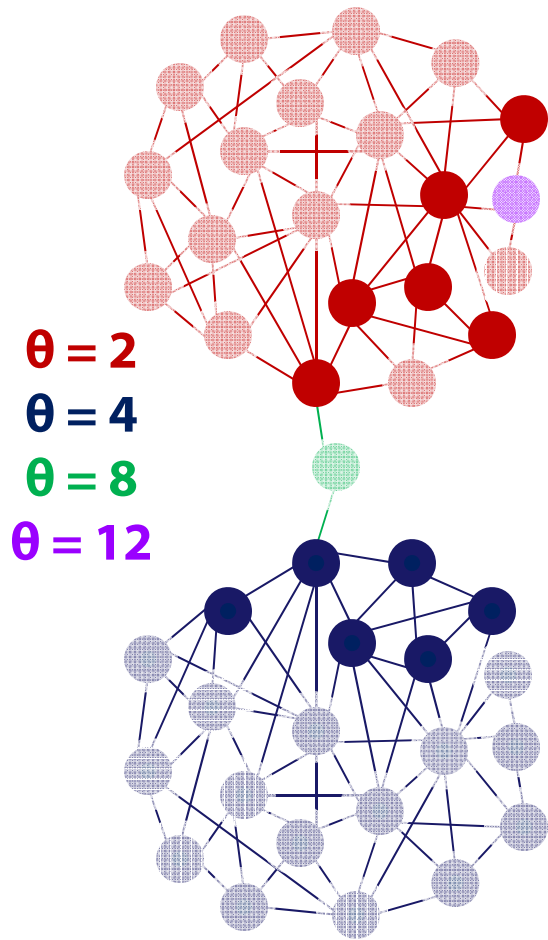
Lower Bound: Can't do better than an $\mathbf{\Omega}(\log |V|)$ approx.
(Even for constant r and k .)



Lower Bound: Can't do better than an $\mathbf{\Omega}(r)$ approx. with our approach.



Terminology & Overview



The problem: Given the graph and thresholds θ , find the smallest seedset that activates every node in the graph.

Seedset:

Activation sequence:

(Time at which nodes activate, one per step)



Talk plan:

Part I: From global to local constraints

- Using connectivity.

Part II: Approximation algorithm

Part I: From global to local.

(via a 2-approximation)



Why connectivity makes life better.

The trouble with disjoint components:

Activation of a distant node can dramatically change utility

$$\text{utility}(u) = 7 \xrightarrow{\text{v activates}} \text{utility}(u) = 15$$

It's difficult to encode this with local constraints.

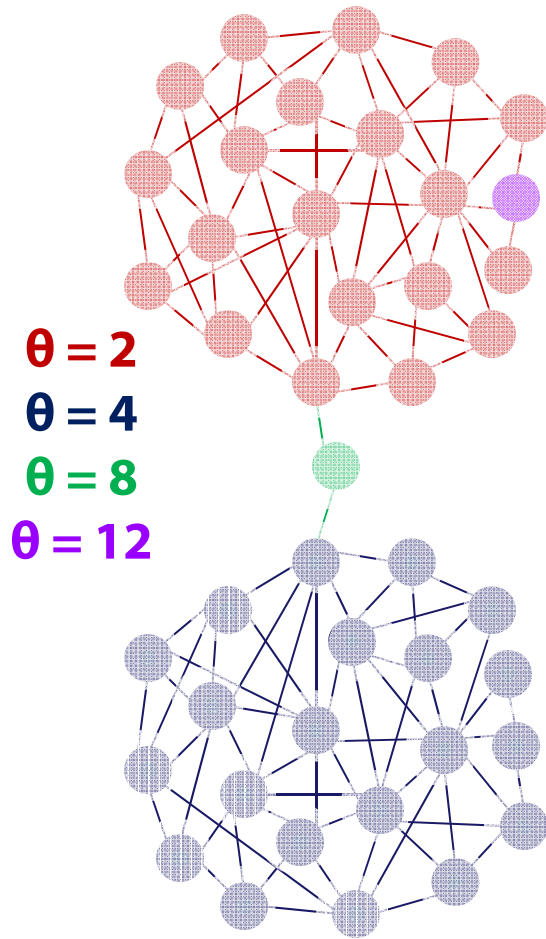
What if we search for **connected activation sequences**?

(There is a single connected active component at all times)

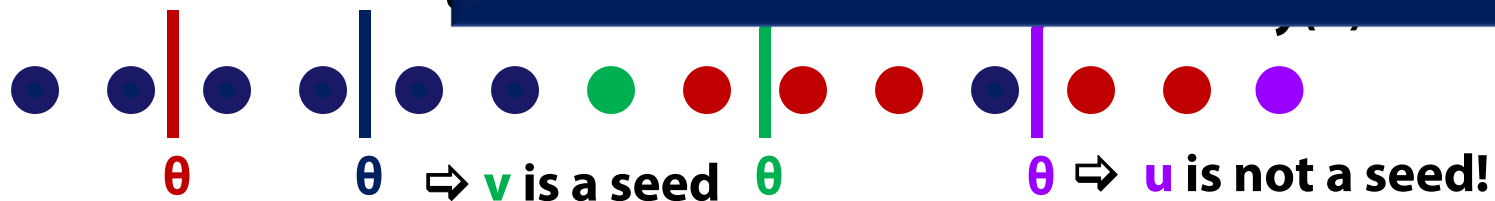
- Utility at activation = position in sequence
- To extract smallest seedset consistent with sequence:

Just check if $t > \theta$!

Thm: There is a **connected** activation sequence which has $|\text{seedset}| < 2\text{opt}$.

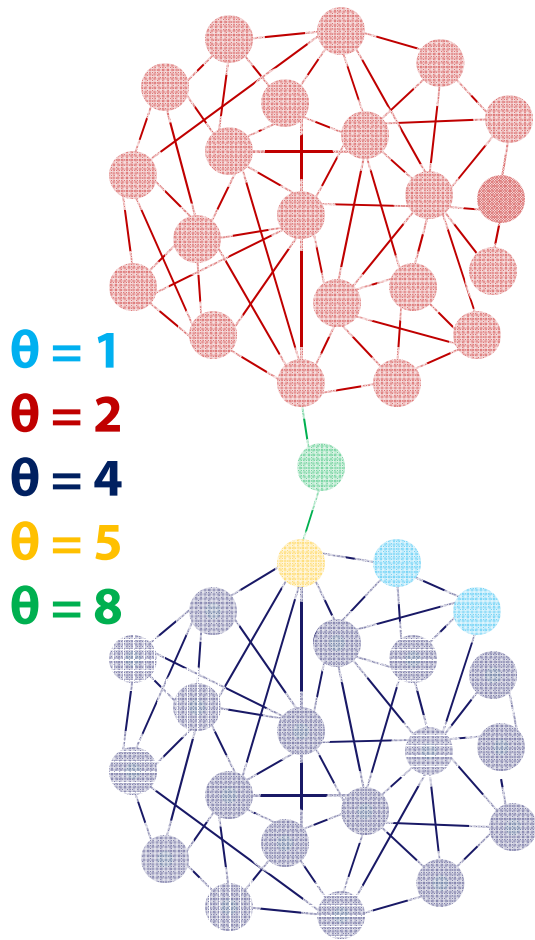


Activation sequence





Proof: \exists connected sequence with $|\text{seedset}| < 2\text{opt.}$ (1)



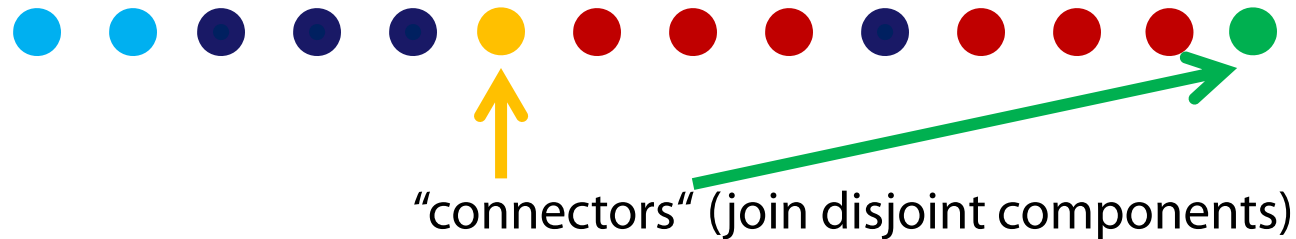
$\theta = 1$
 $\theta = 2$
 $\theta = 4$
 $\theta = 5$
 $\theta = 8$

Seedset:

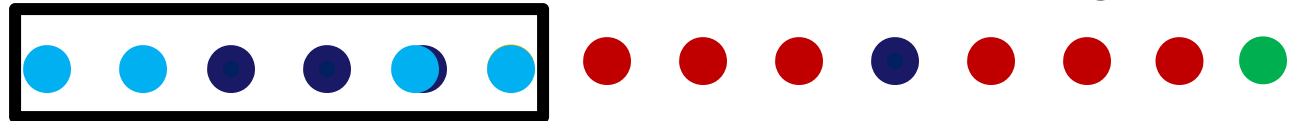


Proof: Given any **optimal sequence** transform it to a **connected sequence** by adding at most **opt** nodes to the seedset.

Optimal (disconnected) activation sequence



Transform: Add **connector** to seedset, rearrange

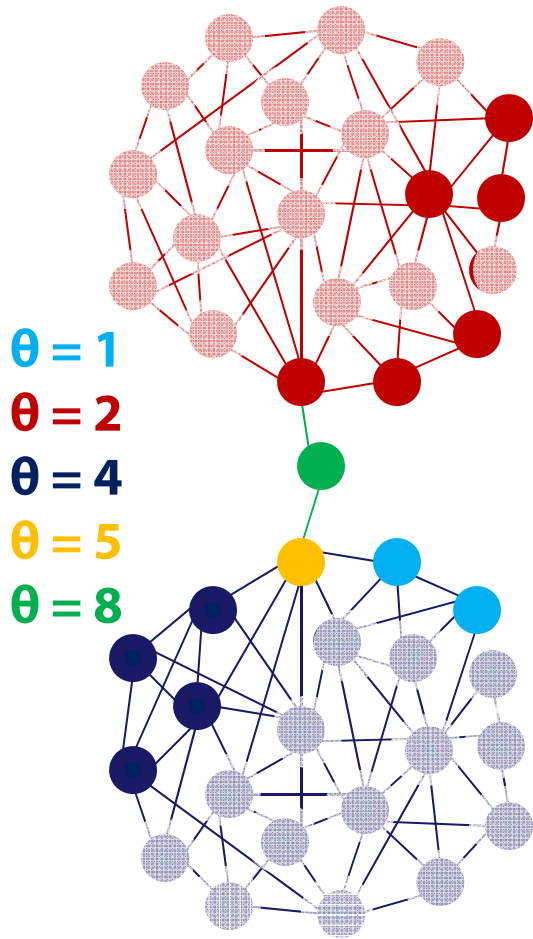


We always activate **large component** first.

Why? Non-seeds in **small component** must have θ smaller than size of **large component**
 \Rightarrow no non-connectors are added to seedset!



Proof: \exists connected sequence with $|\text{seedset}| < 2\text{opt}$. (2)



Proof: Given any **optimal sequence** transform it to a **connected sequence** by adding at most **opt** nodes to the seedset.

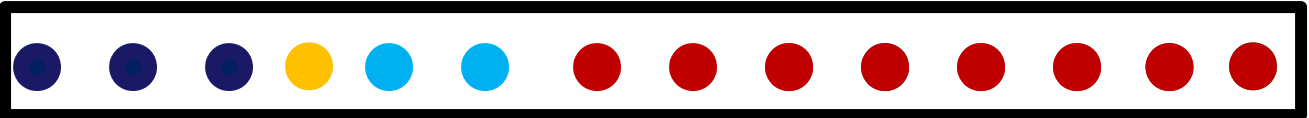
Optimal (disconnected) activation sequence



Transform: Add **connector** to seedset, rearrange



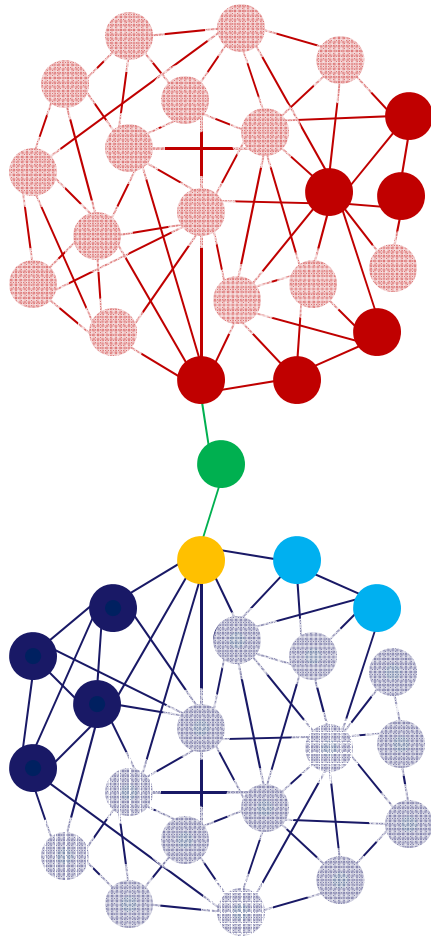
Transform: Add **connector** to seedset, rearrange



The activation sequence is now connected.



Proof: \exists connected sequence with $|\text{seedset}| < 2\text{opt}$. (3)



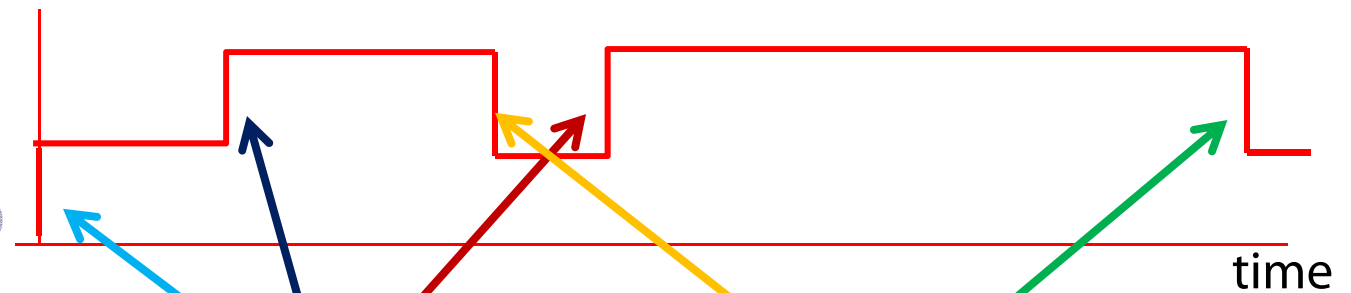
Proof: Given any **optimal sequence** transform it to a **connected sequence** by adding at most **opt** nodes to the seedset.

Optimal (disconnected) activation sequence

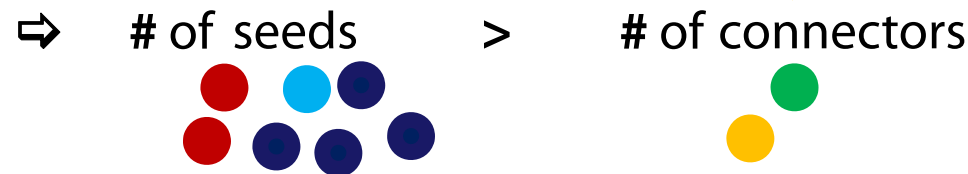


To bound seedset growth, we bound # of connectors.

Plot of # of disconnected components in optimal sequence



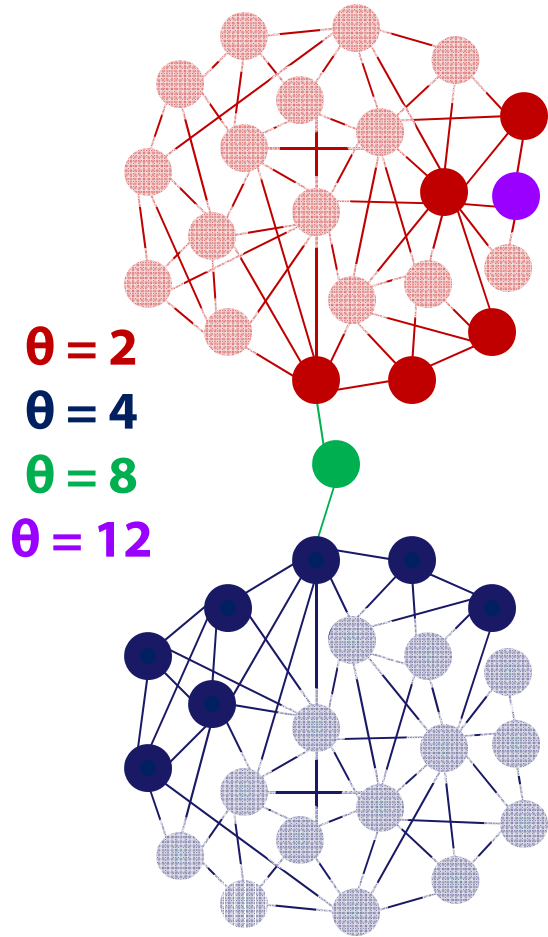
Every step up needs a step down



In the worst case, our transformation doubles the size of the seedset! ■



This IP finds optimal **connected** activation sequences



Let $\mathbf{x}_{it} = 1$ if node i activates at time t
 0 otherwise

$$\min \sum_i \sum_{t < \theta(i)} \mathbf{x}_{it} \quad (\text{minimizes size of seedset})$$

Subject to: $\mathbf{x}_{it} = 1$ if i is seed

$$\sum_t \mathbf{x}_{it} = 1 \quad (\text{every node eventually activates})$$

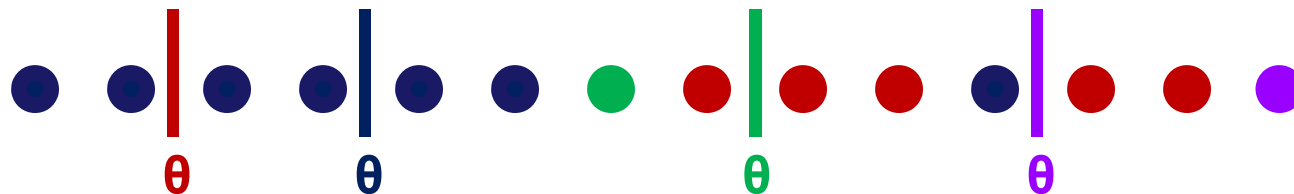
$$\sum_i \mathbf{x}_{it} = 1 \quad (\text{one node activates per timestep})$$

$$\sum_{\text{edges } (i,j)} \sum_{\tau < t} \mathbf{x}_{j\tau} \geq \mathbf{x}_{it} \quad (\text{connectivity})$$

$= 1$ if neighbor j is on by time t

Cor: IP returns seedset of size $< 2\text{opt}$.

Activation sequence



Part II: How do we round this?

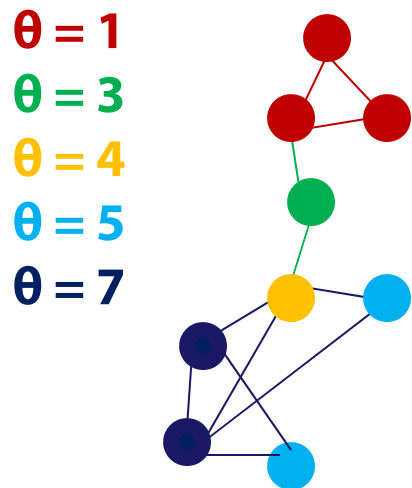
Iterative and adaptive rounding
with **both** the seedset and sequence.

We return **connected seedsets**
instead of **connected activation sequences**.
(\Rightarrow $O(r)$ -approx instead of 2-approx)




Rounding the seedset or the sequence?

Because integer programs are not efficient, we relax the IP to a linear program (LP).
Now the \mathbf{x}_{it} are fractional value on $[0,1]$. How can we round them to an integers?



**Optimal
Seedset:** 

Threshold θ is 
if at least θ nodes
are active by time θ

Approach 1: Sample the seedset.

i is a seed with probability $\propto \sum_{t < \theta(i)} \mathbf{x}_{it}$

Pro: Small seedset. 

Con: No guarantee that every node activates.

Approach 2: Sample the activation sequence.

i activates by time t with probability $\propto \sum_{\tau < t} \mathbf{x}_{i\tau}$

Pro: Every node is activated.

Con: Corresponding seedset can be huge!

Solution?

Approach 3: Sample both together.
Then reconcile them adaptively & iteratively.



Approach 3: Sample seedset and sequence together!

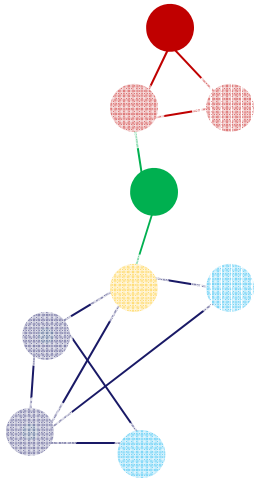
$\theta = 1$

$\theta = 3$

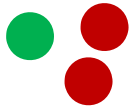
$\theta = 4$

$\theta = 5$

$\theta = 7$



Sampled seedset:



Sample seedset: (use Approach 1)

1. Let \mathbf{i} be a seed with prob. $O(\log |V|) \sum_{t < \theta(i)} \mathbf{x}_{it}$
2. **Glue** seedset together so it's connected

This grows seedset by a factor of $O(r \log |V|)$

Construct an activation sequence deterministically:

- Activate all the seeds at time $\mathbf{1}$
- For each timestep \mathbf{t}
 - For every inactive node connected to active node
 - ... activate it if it has threshold $\theta > \mathbf{t}$

Constructed Activation Sequence:

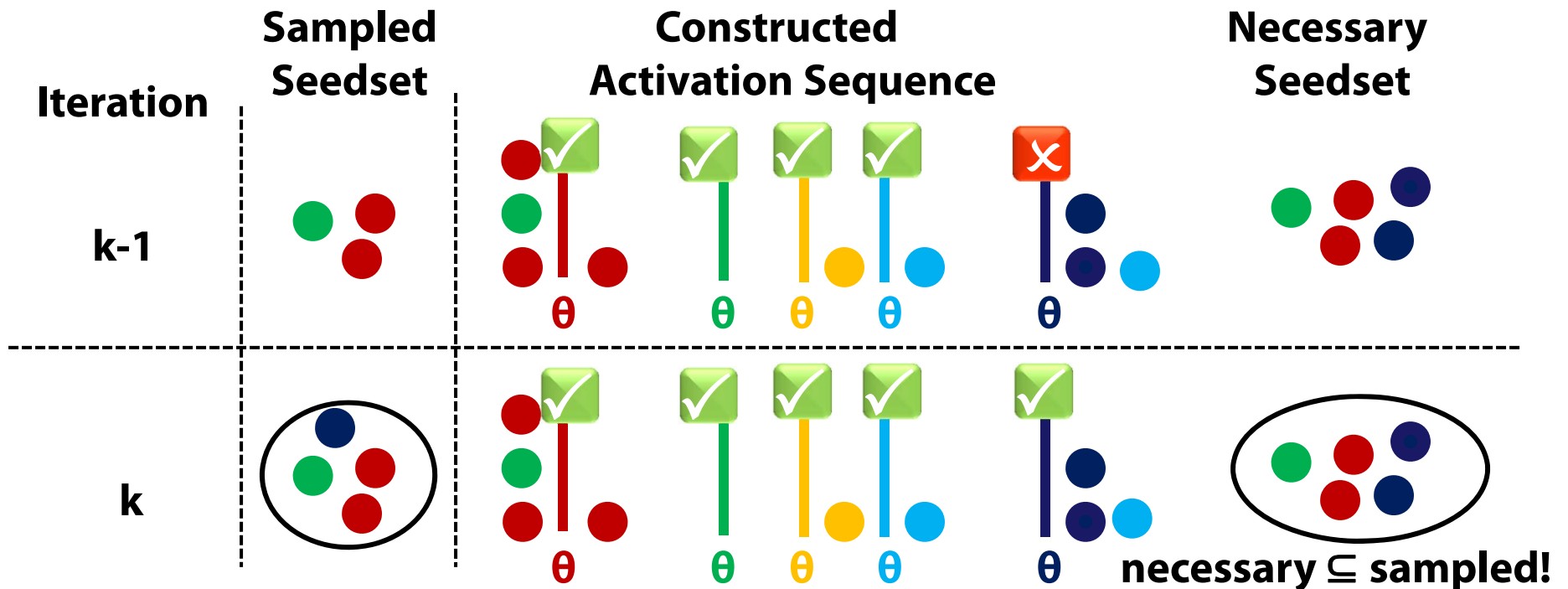




Iteratively round both seedset and sequence!

At iteration j :

- Use rejection sampling to add **extra** nodes to sampled seedset
- ... so that θ_j is in constructed activation sequence.




When all θ are , constructed sequence is consistent with the sampled seedset

Threshold θ is if at least θ nodes are active by time θ

By how much does this grow the seedset?
 k thresholds, with $O(r \log|V|)$ increase per threshold.
 Total $O(r k \log|V|)$ growth.



Why does this work?

How to show: For each iteration j , rejection sampling ensures θ_j is  in constructed seedset?

Approach 3: Sample seedset.

- Let \mathbf{i} be a seed with prob. $\propto \sum_{\mathbf{t} < \theta(\mathbf{i})} \mathbf{x}_{\mathbf{i}\mathbf{t}}$

Deterministically construct sequence:

- Activate all the seeds at time **1**
- For each timestep \mathbf{t}
 - Activate all nodes with $\theta > \mathbf{t}$
 - ...that are connected to an active node

\approx

Approach 2: Sample the activation sequence.

- \mathbf{i} activates by time \mathbf{t} with probability $\propto \sum_{\tau < \mathbf{t}} \mathbf{x}_{\mathbf{i}\tau}$

\Rightarrow Enough nodes on by time $\mathbf{t} = \theta_j$, and θ_j is  !

With Approach 3 we gain:

1. Connectivity
2. Every node activates
3. Small seedset

This is the tricky part. Our proof uses two ideas:

Add **flow constraints** to LP

&

Activate seeds at $\mathbf{t}=1$ in constructed sequence.

(\Rightarrow connected seedset)



Wrapping up



Minimization formulation: Given the graph and thresholds θ , find the smallest seedset that activates every node in the graph.

Main result: An $O(r \cdot k \cdot \log |V|)$ -approx algorithm based on LPs
 r is graph diameter, k is number of possible thresholds
Algorithm finds **connected seedsets**.

Lower Bound: Can't do better than an $\Omega(\log |V|)$ approx. (Even for constant r, k)

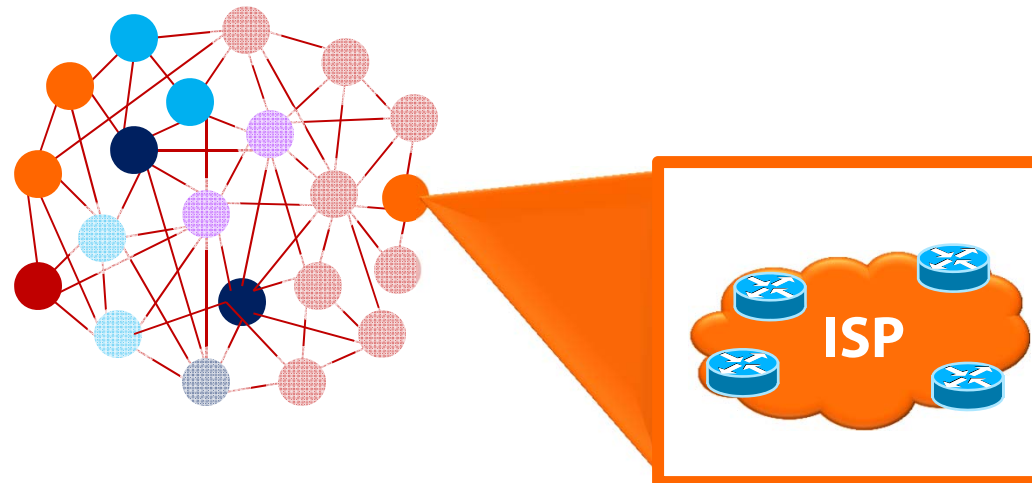
Lower Bound: Can't do better than an $\Omega(r)$ approx if seedset is connected.



Open problems:

- Can we solve without LPs?
- Can we gain something with random thresholds?
- Apply techniques in less stylized models? (e.g. models of Internet routing.)
- ...

Thanks!



<http://arxiv.org/abs/1202.2928>