## Lecture 2: Graph Similarity

## Part 2.1: Introduction, Structural Approaches

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## Literature: Subgraph-Isomorphism Approaches

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## Literature: Graph Edit Distance, Frobenius Distance

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- Xiaoyang Chen, Hongwei Huo, Jun Huan, Jeffrey Scott Vitter: An efficient algorithm for graph edit distance computation, Knowledge-Based Systems, vol. 163, 2019
- David B. Blumenthal, Johann Gamper: On the exact computation of the graph edit distance, Pattern Recognition Letters 134, 46-57, $2020\left[A^{*}\right.$ and ILP]
- Julien Lerouge, Zeina Abu-Aisheh, Romain Raveaux, Pierre Héroux, and Sébastien Adam: New binary linear programming formulation to compute the graph edit distance, Pattern Recognition 72, 254-265, 2017 [ILP]
- Martin Grohe, Gaurav Rattan, Gerhard J. Woeginger: Graph Similarity and Approximate Isomorphism, 43rd International Symposium on Mathematical Foundations of Computer Science (MFCS) 2018, LIPIcs 117, 20:1-20:16 [NP-completeness]


## Motivation: Four fundamental problems for analyzing data (Aggarwal 2015)



Clustering


Classification


Outlier Detection

## Clustering (Unsupervised Learning)



Clustering is the task of grouping a set of objects such that objects in the same group (cluster) are more similar to each other than objects in different groups.

- many possibilities for formal definition
- studied for a long time (statistics, data bases, machine learning)
- recently also in TCS (e.g., data streams)
- useful for data sparsification and sampling approaches $\rightarrow$ big data
- popular approaches: distance-based, centroid-based (k-Means)


## Classification (Supervised Learning)



Binary classification:


Multi-class classification:



Given: Training set with labelled items (classes).
Goal: Train a classifier so that a new item will be assigned to its correct class.

- many variations (decisions, predictions)
- discrete labels: mostly studied in ML community
- continuous labels: regression mostly studied in statistics
- popular approaches: SVMs (kernel), deep learning, k-NN, logistic regression, Bayes classifiers, decision tree method, clustering


## Association Pattern Mining



| ID | Rule | Support | Confidence |
| :--- | :--- | :--- | :--- |
| r1 | $\{a, b, c\} \Rightarrow\{e\}$ | 0.5 | 1.0 |
| r2 | $\{a\} \rightarrow\{c, e, f\}$ | 0.5 | 0.66 |
| r3 | $\{a, b\} \rightarrow\{e, f\}$ | 0.5 | 1.0 |
| r4 | $\{b\} \rightarrow\{e, f\}$ | 0.75 | 0.75 |
| r5 | $\{a\} \rightarrow\{e, f\}$ | 0.75 | 1.0 |
| r6 | $\{c\} \rightarrow\{f\}$ | 0.5 | 1.0 |
| r7 | $\{a\} \rightarrow\{b\}$ | 0.5 | 0.66 |
| $\ldots$ | $\ldots$ | $\ldots$ | $\ldots$ |

Goal: find inherent regularities in the data Frequent pattern mining: find frequent items (occuring at least minimum support times)
Association pattern mining: generalization also based on association rules

- widely studied in data mining
- useful for deriving similarity measures on data sets
- useful for clustering, classification, outlier detection


## Outlier Detection





Find data items that are different from the majority of the given data.

- outlier may reflect errors in the data or belong to rare events
- methods: statistical tests, models based on spatial proximity (k-NN), density-based methods, ...
- methods: clustering, classification, association pattern mining


## Four fundamental problems for analyzing data (Aggarwal 2015)



Clustering


Classification


Outlier Detection

Important basis for all these: Distances and Similarities
Sources: www.geeksforgeeks.org/, towardsdatascience.com/, www.researchgate.net/

## When are two graphs similar?



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## Approaches to Graph Similarity



## Graph Embedding


feature vector

feature space

- Generate a feature vector for each graph in the given graph data set
- Use your favorite (data) classification/clustering method


## Outline for Structural Similarity Approaches

(1) Introduction
(2) Isomorphism-based Approaches

- Graph isomorphism
- Subgraph Isomorphism based Approaches
- Structural Clustering of Sets of Graphs
(3) Frobenius Distance

4 Graph Edit Distance

- $A^{*}$ Algorithm for GED
- Integer Linear Programs for GED
- Computational Study


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## When are two graphs identical?

## Graph Isomorphism

Let $G=\left(V_{G}, E_{G}\right)$ and $H=\left(V_{H}, E_{H}\right)$ be simple graphs. A bijective mapping $\pi: V_{G} \rightarrow V_{H}$ is called graph isomorphism if the following holds:

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\forall v, w \in V_{G}:(v, w) \in E_{G} \Longleftrightarrow(\pi(v), \pi(w)) \in E_{H}
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$\Rightarrow$ Natural extension to graphs with labels and attributes
Two graphs are called isomorphic ( $G_{1} \simeq G_{2}$ ), if a graph isomorphism exists.

## Are these graphs isomorphic to each other?



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SURVEY

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Given: simple graphs $G$ and $H$
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$\rightarrow$ Weisfeiler-Leman algorithm (Lecture on Friday)
$\rightarrow$ We want: graph similarity


## Maximum Common Subgraph Problem (MCS)

## Definition (MCS)

Given: $G=\left(V_{G}, E_{G}\right)$ und $H=\left(V_{H}, E_{H}\right)$
Find: Largest vertex sets $R \subseteq V_{G}$ and $S \subseteq V_{H}$, such that the induced subgraphs $G[R]$ and $H[S]$ are isomorphic to each other.


Complexity: Decision problem is NP-complete

## Maximum Common Subgraph Problem (MCS)



- many variants: vertex or edge induced subgraphs
- in practice: consider node/edge labels and attributes
- complexity: decision problem is NP-complete
- widely studied in Cheminformatics


## Motivation: Rational Drug Design

- Which molecules are active against disease $X$ ?
- Which molecules have a similar function/effect? (Reduction of side effects)
- Which molecules may have an increased effectiveness?
- High-throughput screening for promising candidates


- Molecules can be modelled as graphs with attributes
- Direct relationship between structure and effects
$\rightarrow$ Graph similarity


## Properties of Molecule Graphs










- almost always planar, often outerplanar
- bounded tree width
- bounded degree
- have vertex and edge labels (e.g. activity attributes)


## Maximum Common Subgraph Problem (MCS)



- polynomial time algorithms for trees and outerplanar $G$
- NP-complete for partial $k$-trees for $k=11$ with bounded node degree


## Analysis of the Chemical Problem


(a) Sildenafil

(b) Vardenafil

- Rings and bridges shall be preserved
- very important in Cheminformatics
$\rightarrow$ Block-and-bridge preserving MCS $\rightarrow$ simpler


## Block/Bridge MCS



G


SPQR-tree of $G$

- polynomial algorithm for block/bridge MCS for partial 2-trees
- generalizes results for trees and outerplanar $G$
- Idea: BC-tree and SPQR-tree decomposition
- NP-completeness of MCS for biconnected partial 2-trees with almost all vertices of degree bounded by 3


## Maximum Common Subgraph Embedding






Upper: MCS, Lower: MCS Embedding of Melphalan in Chlorambucil

- bridges (single edges) maybe mapped to paths of bridges
- $\rightarrow$ Largest Weight Common Subtree Embeddings

Droschinsky, Kriege, Mutzel 2018

## Overview of Algorithmic Results



Droschinsky Dissertation 2021, Droschinsky, Kriege, Mutzel 2016, 2017, 2018, Kriege, Kurpicz, Mutzel 2017, 2018

## Clustering of Graphs with Subgraph-Isomorphism

Clustering of graphs
Given: set of graphs $\mathcal{X}=\left\{G_{1}, \ldots, G_{n}\right\}$
Goal: find a clustering of $\mathcal{X}$ that

- maximizes cluster homogenity
- separates cluster from each other


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Setting in drug design

- small graphs
- huge number of graphs $\left(\gg 10^{6}\right)$

$27 / 62$


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## Structural Clustering (StruClus)



- sets of representatives for clusters $\rightarrow$ interpretability
- similarity measure based on common subgraphs
- new error-bounded sampling strategy for support counting
- linear running time $\rightarrow$ scalable
- parallelisable $\rightarrow$ very fast in practice


## Rational Drug Design: GraBaDrug

## DFG SPP Algorithms for Big Data



- explorative analysis of molecule data bases $\leftarrow$ Scaffold Hunter
- similarity search on molecular structures $\leftarrow$ graph similarity, clustering
- creation of virtual molecule data bases for drug design $\leftarrow$ CHIPMUNK: 95 mio. molecules with $\leq 700$ atoms, 90 attributes

Nature Chem. Biol. 2009: Wetzel, Klein, Renner, Rauh, Oprea, Mutzel, Waldmann ChemMedChem 2018: Humbeck, Weigang, Schäfer, Mutzel Koch + Cover Feature, ..

## CHIPMUNK: A Virtual Synthesizable Small-Molecule Library for Medicinal Chemistry

## CHEMMEDCHEM



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## Motivation: Permutation of Adjacency Matrices



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Aim: Permute the vertex set of one of the graphs in order to minimize the number of edge mismatches (0 vs. 1)

## Frobenius Distance



- Idea: Permute vertex set of $G$ in order to minimize the number of edge mismatches w.r.t. H
- Given $G$ and $H$ with their adjacency matrices $A$ and $B$
- Search a permutation of rows and columns of $A$ minimizing the Frobenius norm of the matrix $A_{\pi}-B$ :

$$
\left\|A_{\pi}-B\right\|=\sqrt{\sum \sum\left(a_{i j}^{\pi}-b_{i j}\right)^{2}}
$$

- NP-hard even if $G$ and $H$ are trees or if $G$ is a path [Grohe et al. 2018]


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## Graph Edit Distance



Idea

- Compute the minimum cost to transform $G$ into $H$
- allowed operations, e.g.,
- vertex or edge insertion
- vertex or edge deletion
- vertex or edge substitution
- graph editing problem is NP-hard
- used in Cheminformatics and Bioinformatics


## Motivation for Graph Edit Distance



Widely used, since

- it can precisely capture the structural differences between graphs
- it is very flexible due to arbitrary edit costs
- error-tolerant
- controllable sensitivity to changes
- can be applied to all types of graphs


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- Primitive edit operations are
- deleting $u_{i} \rightarrow \epsilon$ or inserting an $\alpha$-labeled node $\left(\epsilon \rightarrow u_{i}\right)$
- deleting or inserting an $\alpha$-labeled edge
- changing a node's ( $u_{i} \rightarrow v_{j}$ ) or an edge's label from $\alpha$ to $\beta$


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- Edit operations on vertices and edges come with associated non-negative edit costs $c_{V}$ and $c_{E}$.
- The cost of an edit path is defined as the sum of the costs of its edit operations.


## Graph Edit Distance



Definition (Graph Edit Distance (GED))

- The $\operatorname{GED}\left(G_{1}, G_{2}\right)$ of two labeled graphs $G_{1}$ and $G_{2}$ is defined as the minimum cost of an edit path from $G_{1}$ to $G_{2}$.


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Definition (Graph Edit Distance (GED))

- The $\operatorname{GED}\left(G_{1}, G_{2}\right)$ of two labeled graphs $G_{1}$ and $G_{2}$ is defined as the minimum cost of an edit path from $G_{1}$ to $G_{2}$.
- GEDs are not unique in general.
- Algorithms for GED restrict their attention to those edit paths induced by a node map between $G$ and $H$.


## Approaches for computing an optimal GED



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## $A^{*}$ Algorithm for Graph Edit Distance

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- vertices of $G_{1}$ are processed in the order $\left\{u_{1}, \ldots, u_{\left|V_{1}\right|}\right\}$



## A* Algorithm for Graph Edit Distance

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- compute all possible mappings between the vertices of the given two graphs by means of an ordered search tree
- vertices of $G_{1}$ are processed in the order $\left\{u_{1}, \ldots, u_{\left|V_{1}\right|}\right\}$
- start with $u_{1}$, and iteratively construct partial edit paths mapping $u_{i}$ to vertices $v_{j}, j=1, \ldots,\left|V_{2}\right|$ [source: Chen et al. 2019]



## A* Algorithm for Graph Edit Distance

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- let $g(p)$ be the cost of $p$ from $G_{1}$ to current vertex $v$,
- and $h(p)$ be an estimated cost from $v$ to $G_{2}$ (a leaf node in tree)
- for further expansion choose the partial edit path $p$ that minimizes $g(p)+h(p)$



## Estimated cost of edit paths

For ease of notation we assume unit edit costs 1 for all edit operations
Possible approaches for estimating $h(p)$

- label set-based lower bound


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- compare the labels of the remaining vertices and edges
- sum up the difference (e.g. 5 vs. $3 \alpha$ labels $\rightarrow 2$ )
- star match-based lower bound
- build stars of the remaining vertices by adding the direct neighbors
- compare the stars using the Hungarian algorithm (weighted bipartite matching)


## Discussion

## Analysis and Improvements

- the worst case running time is $n$ !


Details: see Chen et al. 2019

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## Analysis and Improvements

- the worst case running time is $n$ !
- $\rightarrow$ only very small graph instances can be computed exactly
- reduce the search space
- identify redundant and invalid mappings
- prune the search space
- heuristic improvement: beam search (only follow a constant number of most promising partial edit paths)


Details: see Chen et al. 2019

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## Integer Quadratic Program IQP-GED

GED can naturally be written as an integer quadratic program (IQP). Introducing dummy nodes:

- Let $V^{G+0}$ denote $V^{G}$ extended by the dummy node for vertex insertion.
- Let $V^{H+0}$ denote $V^{H}$ extended by the dummy node for vertex deletion.
- A mapping from dummy node $\epsilon$ denotes an insertion to $V^{H}$, and
- a mapping to $\epsilon$ corresponds to a deletion in $V^{G}$.


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Binary variables:

- For all $i \in V^{G+0}, k \in V^{H+0}$ we introduce variables $x_{i, k}=1$ $\Leftrightarrow$ node $i$ is mapped to $k$


## Integer Quadratic Program IQP-GED

## Binary variables:

- For all $i \in V^{G+0}, k \in V^{H+0}$ we introduce variables $x_{i, k}=1$ $\Leftrightarrow$ node $i$ is mapped to $k$

$$
\begin{gather*}
\min \sum_{i \in V^{G+0}} \sum_{k \in V^{H+0}} c_{V}(i, k) x_{i, k}+\sum_{i, j \in V^{G+0}} \sum_{k, l \in V^{H+0}} c_{E}(i j, k l) x_{i, k} x_{j, l} \\
\sum_{k \in V^{H+0}} x_{i, k}=1 \quad \forall i \in V^{G}  \tag{1}\\
\sum_{i \in V^{G+0}} x_{i, k}=1 \quad \forall k \in V^{H}  \tag{2}\\
x_{i, k} \quad \in\{0,1\} \quad \forall(i, k) \in V^{G+0} \times V^{H+0} \tag{3}
\end{gather*}
$$

## Integer Quadratic Program IQP-GED

## Binary variables:

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$\Leftrightarrow$ node $i$ is mapped to $k$

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\sum_{k \in V^{H+0}} x_{i, k}=1 \quad \forall i \in V^{G}  \tag{1}\\
\sum_{i \in V^{G+0}} x_{i, k}=1 \quad \forall k \in V^{H}  \tag{2}\\
x_{i, k} \quad \in\{0,1\} \quad \forall(i, k) \in V^{G+0} \times V^{H+0} \tag{3}
\end{gather*}
$$

## Observation

If both graphs have $n$ vertices, then the IQP-GED formulation contains $(n+1)^{2}$ binary variables and $(n+1)^{2}+2 n$ constraints.

## Integer Quadratic Program IQP-GED

## Lemma

Let $G$ and $H$ be graphs and $\left(x^{*}\right)$ be an optimal solution to the IQP-GED.
(1) Then $\left(x^{*}\right)$ corresponds to a mapping of each vertex in $G$ to either a vertex in $H$ or to a deletion $\left(V^{H+0}\right)$, and vice versa: A mapping to each vertex in $H$ from either a vertex in $G$ or from an insertion ( $V^{G+0}$ ) (whereby a mapping from $\epsilon$ denotes an insertion, and a mapping to $\epsilon$ corresponds to a deletion).

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(2) Such a mapping induces a set of feasible edit paths from $G$ to $H$.

## Integer Quadratic Program IQP-GED

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(2) Such a mapping induces a set of feasible edit paths from $G$ to $H$.
(3) The costs of each edit path induced by the mapping $\left(x^{*}\right)$ is equal to the objective value of the IQP-GED.

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Let $G$ and $H$ be graphs and $\left(x^{*}\right)$ be an optimal solution to the IQP-GED.
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(2) Such a mapping induces a set of feasible edit paths from $G$ to $H$.
(3) The costs of each edit path induced by the mapping $\left(x^{*}\right)$ is equal to the objective value of the IQP-GED.
(4) Every edit path induces a mapping from $V^{G+0}$ to $V^{H+0}$, satisfies constraints (1) - (3) of IQP-GED, and the costs coincide.

## Integer Quadratic Program IQP-GED

## Lemma

Let $G$ and $H$ be graphs and ( $x^{*}$ ) be an optimal solution to the IQP-GED.
(1) Then $\left(x^{*}\right)$ corresponds to a mapping of each vertex in $G$ to either a vertex in $H$ or to a deletion ( $V^{H+0}$ ), and vice versa: A mapping to each vertex in $H$ from either a vertex in $G$ or from an insertion $\left(V^{G+0}\right)$ (whereby a mapping from $\epsilon$ denotes an insertion, and a mapping to $\epsilon$ corresponds to a deletion).
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(3) The costs of each edit path induced by the mapping $\left(x^{*}\right)$ is equal to the objective value of the IQP-GED.
(0) Every edit path induces a mapping from $V^{G+0}$ to $V^{H+0}$, satisfies constraints (1) - (3) of IQP-GED, and the costs coincide.

Notice: We do not require constraints (1) and (2) for the dummy vertices, since we introduced exactly one dummy vertex for $G$ and one for $H$.

## Linearization of Integer Quadratic Programs

Quadratic programs with linear constraints can be transformed into linear programs. Example:

$$
\begin{align*}
\min \sum_{u \in V} \sum_{v \in V} z_{u} z_{v}+\sum_{u \in V} c_{u} z_{u} &  \tag{4}\\
\sum_{u \in V} z_{u} & =1 \quad \forall v \in V  \tag{5}\\
\sum_{v \in V} z_{v} & =1 \quad \forall u \in V  \tag{6}\\
z_{u} & \in\{0,1\} \tag{7}
\end{align*} \quad \forall(u, v) \in V \times V
$$

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Introduce new binary variables and constraints:

- For all $u, v \in V$ we introduce new variables $y_{u, v}=1$
$\Leftrightarrow z_{u}=1$ and $z_{v}=1$


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Quadratic programs with linear constraints can be transformed into linear programs. Example:

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z_{u} & \in\{0,1\} \tag{7}
\end{align*} \quad \forall(u, v) \in V \times V
$$

Introduce new binary variables and constraints:

- For all $u, v \in V$ we introduce new variables $y_{u, v}=1$
$\Leftrightarrow z_{u}=1$ and $z_{v}=1$
- We need additional constraints that guarantee the above rule during the optimization process. Here: $y_{u, v} \geq z_{u}+z_{v}-1$.


## Back to: Integer Quadratic Program IQP-GED

GED can naturally be written as an integer quadratic program.
Binary variables:

- For all $i \in V^{G+0}, k \in V^{H+0}$ we introduce variables $x_{i, k}=1$ $\Leftrightarrow$ node $i$ is mapped to $k$

$$
\begin{gather*}
\min \sum_{i \in V^{G+0}} \sum_{k \in V^{H+0}} c_{V}(i, k) x_{i, k}+\sum_{i, j \in V^{G+0}} \sum_{k, l \in V^{H+0}} c_{E}(i j, k l) x_{i, k} x_{j, l} \\
\sum_{k \in V^{H+0}} x_{i, k}=1 \quad \forall i \in V^{G}  \tag{8}\\
\sum_{i \in V^{G+0}} x_{i, k}=1 \quad \forall k \in V^{H}  \tag{9}\\
x_{i, k} \quad \in\{0,1\} \quad \forall(i, k) \in V^{G+0} \times V^{H+0} \tag{10}
\end{gather*}
$$

## Standard Linearization of IQP-GED: LIQP-GED

## Binary variables:

- For all $i \in V^{G+0}, k \in V^{H+0}$ we introduce variables $x_{i, k}=1$ $\Leftrightarrow$ node $i$ is mapped to $k$


## Standard Linearization of IQP-GED: LIQP-GED

Binary variables:

- For all $i \in V^{G+0}, k \in V^{H+0}$ we introduce variables $x_{i, k}=1$
$\Leftrightarrow$ node $i$ is mapped to $k$
- For all $i, j \in V^{G+0}, k, l \in V^{H+0}$ we introduce variables $y_{i, k, j, l}=1$ $\Leftrightarrow x_{i, k}=1$ and $x_{j, l}=1$


## Standard Linearization of IQP-GED: LIQP-GED

## Binary variables:

- For all $i \in V^{G+0}, k \in V^{H+0}$ we introduce variables $x_{i, k}=1$
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$$
\begin{align*}
& \min \sum_{i \in V^{G+0}} \sum_{k \in V^{H+0}} c_{V}(i, k) x_{i, k}+\sum_{i, j \in V^{G+0}} \sum_{k, l \in V^{H+0}} c_{E}(i j, k l) y_{i, k, j, l} \\
& \sum_{k \in V^{H+0}} x_{i, k}=1 \forall i \in V^{G}  \tag{11}\\
& \sum_{i \in V^{G+0}} x_{i, k}=1  \tag{12}\\
& x_{i, k}+x_{j, l}-y_{i, k, j, l} \leq 1  \tag{13}\\
& x_{i, k} \in\{0,1\}  \tag{14}\\
& y_{i, k, j, l} \in\{0,1\}  \tag{15}\\
& \quad \forall i, j \in V^{H} \\
& V^{G+0}, \forall k, l \in V^{H+0} \\
& \forall i, j \in V^{G+0}, \forall k, I \in V^{H+0}
\end{align*}
$$

## Standard Linearization of IQP-GED: LIQP-GED

## Lemma

The formulation LIQP-GED is equivalent to IQP-GED, in particular, a feasible solution of LIQP-GED corresponds to a feasible solution IQP-GED, and vice versa. The cost of the optimal solution is the same in both cases.

Proof: $\Rightarrow$ :

- Let $\left(x^{\prime}, y^{\prime}\right)$ be a feasible solution to LIQP-GED. From this we take the first part and claim that $x^{\prime}$ is also a feasible solution of IQP-GED, since it satisfies constraints (8) to (10).


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- The first part of the objective functions is the same in both formulations, we will concentrate on the second part.


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The formulation LIQP-GED is equivalent to IQP-GED, in particular, a feasible solution of LIQP-GED corresponds to a feasible solution IQP-GED, and vice versa. The cost of the optimal solution is the same in both cases.

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- The first part of the objective functions is the same in both formulations, we will concentrate on the second part.
- In the case that $y_{i, k, j, l}^{\prime}=0$, then because of (13) we have that either $x_{i, k}^{\prime}=0$ or $x_{j, I}^{\prime}=0$. But then this leads to a contribution of 0 in both objective functions.


## Standard Linearization of IQP-GED: LIQP-GED

## Proof: $\Leftarrow$ :

- Let $\left(x^{\prime}\right)$ be a feasible solution to IQP-GED. From this we assign a vector $\left(x^{\prime}, y^{\prime}\right)$ with $y_{i, k, j, I}^{\prime}=x_{i, k}^{\prime} x_{j, I}^{\prime}$ and claim that it is feasible for LIQP-GED. Since $0 \leq y_{i, k, j, l}^{\prime} \leq 1$, constraint (13) is valid.


## Standard Linearization of IQP-GED: LIQP-GED

## Proof: $\Leftarrow$ :

- Let $\left(x^{\prime}\right)$ be a feasible solution to IQP-GED. From this we assign a vector $\left(x^{\prime}, y^{\prime}\right)$ with $y_{i, k, j, l}^{\prime}=x_{i, k}^{\prime} x_{j, l}^{\prime}$ and claim that it is feasible for LIQP-GED. Since $0 \leq y_{i, k, j, I}^{\prime} \leq 1$, constraint (13) is valid.
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- The first part of the objective functions is the same in both formulations, we will concentrate on the second part.
- In the case that $y_{i, k, j, l}^{\prime}=0$, the contribution to both objective functions is 0 .


## Standard Linearization of IQP-GED: LIQP-GED

## Proof: $\Leftarrow$ :

- Let $\left(x^{\prime}\right)$ be a feasible solution to IQP-GED. From this we assign a vector $\left(x^{\prime}, y^{\prime}\right)$ with $y_{i, k, j, l}^{\prime}=x_{i, k}^{\prime} x_{j, l}^{\prime}$ and claim that it is feasible for LIQP-GED. Since $0 \leq y_{i, k, j, I}^{\prime} \leq 1$, constraint (13) is valid.
- The first part of the objective functions is the same in both formulations, we will concentrate on the second part.
- In the case that $y_{i, k, j, l}^{\prime}=0$, the contribution to both objective functions is 0 .
- Otherwise, $y_{i, k, j, l}^{\prime}=1$, and we have $x_{i, k}^{\prime}=x_{j, l}^{\prime}=1$. In both objective functions, we get the same contribution of $c_{E}(i j, k /)$.


## Standard Linearization of IQP-GED: LIQP-GED

## Proof: $\Leftarrow$ :

- Let $\left(x^{\prime}\right)$ be a feasible solution to IQP-GED. From this we assign a vector $\left(x^{\prime}, y^{\prime}\right)$ with $y_{i, k, j, I}^{\prime}=x_{i, k}^{\prime} x_{j, I}^{\prime}$ and claim that it is feasible for LIQP-GED. Since $0 \leq y_{i, k, j, I}^{\prime} \leq 1$, constraint (13) is valid.
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- Otherwise, $y_{i, k, j, l}^{\prime}=1$, and we have $x_{i, k}^{\prime}=x_{j, l}^{\prime}=1$. In both objective functions, we get the same contribution of $c_{E}(i j, k l)$.


## Observation

If both graphs have $n$ vertices, then the LIQP-GED formulation contains
$(n+1)^{2}+(n+1)^{4}$ binary variables and $(n+1)^{2}+2(n+1)^{4}+2 n$
constraints.

## Alternative Binary Integer Linear Program: BIP-GED

Formulation by Lerouge et al. 2017
Binary variables:

- For all $i \in V^{G}, k \in V^{H}$ we introduce variables $x_{i, k}=1$
$\Leftrightarrow$ node $i$ is mapped to $k$
- For all edges $(i, j) \in E^{G}$ and $(k, I) \in E^{H}$ we introduce variables $w_{i j, k l}=1 \Leftrightarrow$ edge $(i, j)$ is mapped to edge $(k, l)$


## Binary Integer Linear Program BIP-GED

$$
\min \sum_{i \in V^{G}} \sum_{k \in V^{H}}\left(c_{i, k}-c_{i, \epsilon}-c_{\epsilon, k}\right) x_{i, k}+\sum_{i j \in E^{G}} \sum_{k l \in E^{H}}\left(c_{i j, k l}-c_{i j, \epsilon}-c_{\epsilon, k l}\right) w_{i j, k l}+C
$$

$$
\begin{array}{lll}
\sum_{k \in V^{H}} x_{i, k} & \leq 1 & \forall i \in V^{G}  \tag{16}\\
\sum_{i \in V^{G}} x_{i, k} & \leq 1 & \forall k \in V^{H}
\end{array}
$$

$\sum_{l:(k, l) \in E^{H}} w_{i j, k l}-x_{i, k}-x_{j, k} \quad \leq 0 \quad \forall k \in V^{H}, \forall(i, j) \in E^{G}$

$$
\begin{align*}
& x_{i, k} \in\{0,1\}  \tag{19}\\
& w_{i j, k l} \in\{0,1\} \quad \forall(i, k) \in V^{G} \times V^{H} \\
&
\end{align*}
$$

with constant

$$
\begin{equation*}
C=\sum_{i \in V^{G}} c_{i, \epsilon}+\sum_{k \in V^{H}} c_{\epsilon, k}+\sum_{i j \in E^{G}} c_{i j, \epsilon}+\sum_{k l \in E^{H}} c_{\epsilon, k l} \tag{20}
\end{equation*}
$$

## Binary Integer Linear Program BIP-GED

## Lemma

Let $G$ and $H$ be graphs and $\left(x^{*}, w^{*}\right)$ be an optimal solution to the BIP-GED with value $z^{*}$. Then we have

$$
G E D(G, H)=z^{*}
$$

## Binary Integer Linear Program BIP-GED

## Lemma

Let $G$ and $H$ be graphs and $\left(x^{*}, w^{*}\right)$ be an optimal solution to the BIP-GED with value $z^{*}$. Then we have

$$
G E D(G, H)=z^{*}
$$

## Observation

If both graphs have $n$ vertices and $m$ edges, then the BIP-GED formulation has $n^{2}+m^{2}$ variables and $n^{2}+m^{2}+n m+2 n$ constraints.

## Mixed Integer Linear Program MIP-GED

Binary variables $x$ and continuous variables $z$ :

- For all $i \in V^{G+0}, k \in V^{H+0}$ we introduce variables $x_{i, k}=1$ $\Leftrightarrow$ node (or dummy node) $i$ is mapped to $k$
- For all $i \in V^{G+0}, k \in V^{H+0}$ we introduce variables $z_{i, k}$ that contain the edit cost that is induced by mapping $i$ to $k$, given all other node assignments.


## Mixed Integer Linear Program MIP-GED

Binary variables $x$ and continuous variables $z$ :

- For all $i \in V^{G+0}, k \in V^{H+0}$ we introduce variables $x_{i, k}=1$ $\Leftrightarrow$ node (or dummy node) $i$ is mapped to $k$
- For all $i \in V^{G+0}, k \in V^{H+0}$ we introduce variables $z_{i, k}$ that contain the edit cost that is induced by mapping $i$ to $k$, given all other node assignments.

The constants $u_{i, k}$ are defined as

$$
u_{i, k}=c_{V}(i, k)+\sum_{j \in V^{G+0}} \sum_{l \in V^{H+0}} \frac{c_{E}(i j, k l)}{2}
$$

## Mixed Integer Linear Program MIP-GED

$$
\begin{gather*}
\min \sum_{i \in V^{G+0}} \sum_{k \in V^{H+0}} z_{i, k} \\
\sum_{k \in V^{H+0}} x_{i, k}=1 \quad \forall i \in V^{G}  \tag{21}\\
\sum_{i \in V^{G+0}} x_{i, k}  \tag{22}\\
=1 \quad \forall k \in V^{H}  \tag{23}\\
\sum_{j \in V^{G+0}} \sum_{I \in V^{H+0}} \frac{c_{E}(i j, k l)}{2} x_{j, l}  \tag{24}\\
+c_{V}(i, k)-\left(1-x_{i, k}\right) u_{i, k}  \tag{25}\\
x_{i, k}  \tag{26}\\
z_{i, k}
\end{gather*} \begin{array}{lll} 
& \leq z_{i, k} & \\
& \geq 0,1\} & \forall(i, k) \in V^{G+0} \times V^{H+0} \\
& \forall(i, k) \in V^{G+0} \times V^{H+0} \\
& \forall(i, k) \in V^{G+0} \times V^{H+0}
\end{array}
$$

## Mixed Integer Linear Program MIP-GED

## Lemma

Let $G$ and $H$ be graphs and $\left(x^{*}, z^{*}\right)$ be an optimal solution to the MIP-GED. Then we have

$$
G E D(G, H)=\sum_{i \in V^{G+0}} \sum_{k \in V^{H+0}} z_{i, k}^{*} .
$$

## Mixed Integer Linear Program MIP-GED

## Lemma

Let $G$ and $H$ be graphs and $\left(x^{*}, z^{*}\right)$ be an optimal solution to the MIP-GED. Then we have

$$
G E D(G, H)=\sum_{i \in V^{G+0}} \sum_{k \in V^{H+0}} z_{i, k}^{*} .
$$

Proof: Case 1: $x_{i, k}^{*}=0$ for $i \in V^{G+0}$ and $k \in V^{H+0}$

- Constraint (24) gives:

$$
z_{i, k} \geq \sum_{j \in V^{G+0}} \sum_{l \in V^{H+0}} \frac{c_{E}(i j, k l)}{2} x_{j, l}+c_{V}(i, k)-u_{i, k}=0
$$

- Since the objective function minimizes the (sum of the) $z$-values, it will end up with $z_{i, k}=0$. The contribution to the objective function is 0 as in the formulation IQP-GED.


## Proof of Lemma ff

Case 2: $x_{i, k}^{*}=1$ for $i \in V^{G+0}$ and $k \in V^{H+0}$

- Constraint (24) gives:

$$
z_{i, k} \geq \sum_{j \in V^{G+0}} \sum_{I \in V^{H+0}} \frac{c_{E}(i j, k l)}{2} x_{j, l}+c_{V}(i, k)
$$

- For all $x_{j l}=0$ the contribution to the sum is 0 , which is true also for the objective function of IQP-GED.
- For all $x_{j l}=1$ the contribution to the sum is $\frac{c_{E}(i j, k l)}{2}$
- $c_{E}(i j, k l)$ is the edit cost for changing edge $(i, j)$ to $(k, l)$.
- Constraint (24) gives half of that to $z_{i, k}$ and half of it to $z_{j, l}$.
- The sum of the contribution to the objective function for $z_{i, k}$ and for $z_{j, /}$ is exactly the same as in the formulation IQP-GED.


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$$

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- Constraint (24) gives half of that to $z_{i, k}$ and half of it to $z_{j, l}$.
- The sum of the contribution to the objective function for $z_{i, k}$ and for $z_{j, l}$ is exactly the same as in the formulation IQP-GED.


## Observation

If both graphs have $n$ vertices, then the MIP-GED formulation contains $2(n+1)^{2}$ variables and $3(n+1)^{2}+2 n$ constraints.

## Computational Study by Blumenthal and Gamper

## Test Set Up

- Comparison of performance of $A^{*}$-based approaches
- $A^{*}$-GED (based on best-first search)
- DF-GED (basically $A^{*}$ with depth-first search)
- CSI-GED (basically edge-based $A^{*}$ ) with ILP-based approaches
- BIP-GED
- MIP-GED


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with ILP-based approaches
- BIP-GED
- MIP-GED
- data sets PROTEIN, GREC, LETTERS from the IAM graph database


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- CSI-GED (basically edge-based $A^{*}$ )
with ILP-based approaches
- BIP-GED
- MIP-GED
- data sets PROTEIN, GREC, LETTERS from the IAM graph database
- timeouts: percentage of graph comparisons where the algorithm has not finished within 1000 seconds
- runtime: average runtime across pairwise comparisons


## Experimental Results

| $-\checkmark$ CSI-GED (generalised) ${ }^{\star}$ | $\boxed{ }$ DF-GED (original) |  |
| :--- | :--- | :--- | :--- |
| $-\bigcirc$ MIP-GED ${ }^{\star}$ | $\square$ | BIP-GED |

Letter (h)


Letter (h)

$A^{*}$-GED algorithm often failed and needed much more storage, therefore it is omitted from the plots

## Experimental Results

$$
\begin{array}{lll}
\multimap \text { CSI-GED (generalised) } & \ddots \text { DF-GED (original) } \\
\multimap \text { MIP-GED } & \square & \square \\
\text { BIP-GED }
\end{array}
$$



Grec


Source: Blumenthal and Gamper 2020

## Experimental Results



Source: Blumenthal and Gamper 2020

## Conclusion and Open Problems

- Graph Edit Distance is widely used in practice
- However, exact approaches seem to work for graphs with up to 20 vertices
- Practitioners use heuristics
- new exact approaches necessary

