We propose a distributionally robust model for the influence maximization problem. Unlike the classic independent cascade model \cite{Kempe:2003}, this model’s diffusion process is adversarially adapted to the choice of seed set. Hence, instead of optimizing under the assumption that all influence relationships in the network are independent, we seek a seed set whose expected influence under the worst correlation, i.e., the “worst-case, expected influence”, is maximized. We show that this worst-case influence can be efficiently computed, and though the optimization is NP-hard, a $(1 - 1/e)$ approximation guarantee holds. We also analyze the structure to the adversary’s choice of diffusion process, and contrast with established models. Beyond the key computational advantages, we also highlight the extent to which the independence assumption may cost optimality, and provide insights from numerical experiments comparing the adversarial and independent cascade model.

1 Introduction

Social networks are models that capture transmission of information among its members. They find applications in testing effectiveness of policies, diffusion of medical innovations, marketing campaigns and news \cite{Yadav:2016, Tambe:2018, Hunter:2018, Chen:2011}. Central to these models is a directed graph $G = (V, E)$ where $V$ denotes a set of nodes (members/users) and $E$ a set of edges (influence relationships). In progressive diffusion models, a subset of the edges are randomly deemed “live” via a binary valued random vector $\tilde{c}$ of size $|E|$, in which $\tilde{c}_{ij} = 1$ (w.p. $p_{ij}$) iff edge $(i, j)$ is “live,” so that given a seed set $S \subseteq V$, all nodes reachable along live-edge paths from $S$ (including $S$ itself) are activated, or “influenced.” The influence maximization problem is thus to find a $k$-sized seed set $S \subseteq V$ that maximizes the number $R(\tilde{c}, S)$ of influenced nodes in expectation, i.e., $\max_{|S| \leq k} E[R(\tilde{c}, S)]$, where $k$ represents, say, a viral marketing campaign’s budget constraint.

There have been many studies to model diffusion and the spread of influence in graphs \cite{Chen:2013, Li:2018, Watts:2002}. In particular, \cite{Kempe:2003} was seminal in studying influence maximization under the well-known Independent Cascade (IC) model, in which all edges are independently live - equivalently, the components to $\tilde{c}$ are mutually independent Bernoulli random variables and we write $\tilde{c} \sim \theta_{ic}$. The IC influence maximization problem - $\max_{|S| \leq k} E_{\theta_{ic}}[R(\tilde{c}, S)]$ - is known to be NP-hard; in fact, even evaluating $f_{ic}(S) := E_{\theta_{ic}}[R(\tilde{c}, S)]$ for a seed set $S$ is #P-hard \cite{Kempe:2003}, though several works have proposed efficient approximation methods, and a greedy algorithm provides a $1 - 1/e - \epsilon$ approximation guarantee \cite{Kempe:2003}, where $\epsilon > 0$ accounts for sampling errors involved in the approximation of $f_{ic}(S)$. But beyond the computation, the independence assumption itself may not be appropriate. Indeed, while a graph may capture observable connections in a social network with edge connectivity describing friends, followers, etc.,
there may be latent variables causing apparently disconnected segments of a network to in fact display correlated capacities to propagate influence. And for that matter, the correlation could depend on the particular idea, product, or news to be propagated.

In this work, we assume knowledge of the live-edge probabilities $p_{ij}$ but make no assumptions on the correlation/dependence of all $\tilde{c}_{ij}$. Thus all joint distributions consistent with the marginal probabilities $p_{ij}$ are admissible. And we propose to choose a $k$-sized seed set $S$ that maximizes the expected number of influenced nodes with respect to the worst correlation. In such an adversarial model we hedge against unknown dependence structure to the random live edges, or equivalently identify a set of nodes that are influential regardless of the model.

The techniques used in this work fall under the realm of distributionally robust optimization (DRO), a research area concerned with optimizing a risk measure, under the most adverse member from a family of distributions. By introducing such an adversarial selection, decision-makers now seek decisions that would be “robust” to assuming an incorrect distribution. This approach has gained in popularity in several domains such as machine learning and game theory (Fathony et al., 2018; Abadeh et al., 2015; Koçyiğit et al., 2020). The family of distributions we consider in this work is commonly referred to as the Fréchet class (all joint distributions consistent with the given marginals) in the literature (Meilijson and Nádas, 1979; Klein Haneveld, 1986; Chen et al., 2020).

Contributions:

1. We first formulate a distributionally robust model for influence maximization in Section 3. Unlike the IC model, this adversarial model allows for a polynomial time solvable linear programming formulation to obtain the worst case expected influence function, given a seed set $S$. The linear program contains $|V|$ variables and $O(|E| + |V|)$ constraints and is interpretable.

2. In Section 4, we show that finding an optimal seed set $S$ that maximizes the worst case expected value $R(\tilde{c}, S)$ is NP-hard. Interestingly, despite the adversarial nature of the model, we show that the worst case expected influence function is submodular in $S$. By using the greedy algorithm, we obtain an approximation guarantee of $(1 - 1/e)$, with no need to resort to simulation methods.

3. We establish that if the activation events are not necessarily independent, operating under the assumption of independence can hurt the expected influence. We quantify this notion by adapting the price of correlations (POC) ratio (Agrawal et al., 2012) to the context of influence maximization.

4. An experimental study of using a distributionally robust model on real world datasets is provided in Section 5. The key benefit offered by a distributionally robust model is computational efficiency and the robustness of the generated seed set to the dependence among the edges.

2 Related Work and Preliminaries

There is an extensive literature on influence maximization, including adaptive models (Peng and Chen, 2019), learning (e.g. Narasimhan et al., 2015; He et al., 2016; Balkanski et al., 2017), and in recent years, robustness. To the best of our knowledge, robustness in influence maximization first received attention through the parametric perturbation interval model (He and Kempe, 2014) where for each edge $(i, j) \in E$ the probability $p_{ij}$ is not known exactly, but rather lies in an interval $[l_{ij}, r_{ij}] \subseteq [0, 1]$. The model however still assumes all edges are independently live. Their objective is to obtain the best seed set under the IC model, robust to the values the edge likelihoods $p$ can take. Models of a similar spirit include (Chen et al., 2016; Kalimeris et al., 2018, 2019; Staib et al., 2019). Additionally, (Chen et al., 2016; Kalimeris et al., 2019) study robustness from the view of model misspecification; the particular objectives studied there are hard, partly due to their non-convex and non-submodular objectives. An analogous study of robustness has been performed with the linear threshold model (another diffusion process) in (Nannicini et al., 2019) where the parameters are assumed to be uncertain.

While the majority of robust studies for the IC model have considered parameter uncertainty by way of the edge likelihoods, and hence still assume a fixed correlation structure - namely, independent edge propagation, we study the “reverse" problem by assuming the edge likelihoods are fixed and the uncertainty lies in how they are correlated. Indeed, edge likelihoods are amenable to estimation individually while estimation of multivariate joint distributions is generally intractable. There has been prior interest in modeling the contribution that correlations may play (Vaswani et al., 2017).
Wen et al., 2015; Aral and Dhillon, 2018. In particular, (Vaswani et al., 2017) replace the influence function with a surrogate function that provides the most optimistic expected spread of influence. This, too, is a reversal of this work’s focus - a consideration of the pessimistic expected spread of influence.

2.1 Preliminaries

While influence maximization employs a stochastic setting, it will be useful to first consider a deterministic one, which can be characterized in an intuitive way. Given a graph \( G = (V,E) \), a set of seed nodes \( S \subseteq V \), and a vector \( c \) containing \( |E| \) binary components, if we add two distinct nodes \( s \) and \( t \) along with accompanying incident edges to form the auxiliary graph \( G' := (V \cup \{s,t\}, E') \), where \( E' := \{(i,j) \in E : c_{ij} = 1\} \cup \{(s,i) : i \in S\} \cup \{(j,t) : j \in V \setminus S\} \), then the following max flow problem on \( G' \) computes \( R(c,S) \).

**Lemma 1** Let \( Z(c,S) \) denote the value to the following max flow problem on the graph \( G' := (V \cup \{s,t\}, E') \)

\[
Z(c,S) = \max_{x \in \mathbb{R}_{+}^{E'}, v \in \mathbb{R}} v \\
\text{s.t. } \sum_{j : (i,j) \in E'} x_{ij} - \sum_{j : (j,i) \in E'} x_{ji} = \begin{cases} v, & i = s \\ 0, & i \in V \\ -v, & i = t \end{cases} \\
x_{jt} \leq 1 \text{ for } j \in V \setminus S, x_{ij} \geq 0 \text{ for } (i,j) \in E',
\]

and \( x^* \) denote an optimal flow. Then, the number of nodes reachable from \( S \) along the live edges specified in \( c \) is \( R(c,S) = |S| + Z(c,S) \).

The max flow problem of \( Z(c,S) \) provides a natural way to describe \( R(c,S) \). Indeed, the members of \( j \in V \setminus S \) such that in the optimal flow, \( x^*_{jt} = 1 \), are the nodes that are reachable from \( s \) in the graph \( G' \)- equivalently, they are the nodes reachable from \( S \) in the graph \( G \) along only the edges in \( E \) such that \( c_{ij} = 1 \). An example of the max flow problem in Lemma 1 is illustrated in Figure 1. The bold edges denote those members \((i,j) \in E \) such that \( c_{ij} = 1 \).

3 The Correlation Robust Influence Function

Let \( p = (p_e)_{e \in E} \) be a vector of edge likelihoods. \( p \) is a vector of size \( |E| \) where \( p_e \) (equivalently \( p_{ij} \)) denotes the activation probability of edge \( e = (i,j) \in E \) and \( 0 \leq p_e \leq 1 \). Suppose \( C \) denotes the set of all binary vectors of size \( |E| \) and let,

\[
\Theta = \{\theta \in \mathbb{R}_{+}^{E} : \sum_{e \in C : c_{ij} = 1} \theta(e) = p_{ij} \forall (i,j) \in E, \sum_{e \in C} \theta(e) = 1\}
\]

denote the set of all joint probability distributions over \( C \) consistent with the marginals provided by \( p \) (we suppress the dependency for brevity). \( \theta \) is a member distribution over the set \( C \) of \( 2^{|E|} \).
We remark that Theorem 1 implies that, for any seed set \( S \) (Kempe et al., 2003). But, further, with the form of (3) in view, we may also speak on the correlation. This models the problem of finding a set of nodes that are influential regardless of the correlation structure, by maximizing the worst-case expected influence. Lemma 1 gives a way to formulate the correlation robust influence maximization problem as:

\[
\max_{\mathcal{S} : |\mathcal{S}| \leq k} f^{\text{corr}}(\mathcal{S})
\]  

(2)

This models the problem of finding a set of nodes that are influential regardless of the correlation structure, by maximizing the worst-case expected influence. Theorem 1 gives a way to formulate the computation of \( f^{\text{corr}}(\mathcal{S}) \), since \( f^{\text{corr}}(\mathcal{S}) = \min_{\theta \in \Theta} \mathbb{E}_\theta[Z(\mathcal{S}, \mathcal{S})] = |\mathcal{S}| + \min_{\theta \in \Theta} \mathbb{E}_\theta[Z(\mathcal{S}, \mathcal{S})] \). The expected number of influenced members outside the seed set, \( \min_{\theta \in \Theta} \mathbb{E}_\theta[Z(\mathcal{S}, \mathcal{S})] \), amounts to an instance of the distributionally robust max flow problem studied in (Chen et al., 2020). Using one of the main results therein, we derive the following efficient linear program representation.

**Theorem 1** Let \( G = (V, E) \) be a directed graph, \( \mathcal{S} \subseteq V \) a seed set, and \( p \in [0, 1]^E \) a vector of edge likelihoods. Then \( \min_{\theta \in \Theta} \mathbb{E}_\theta[Z(\mathcal{S}, \mathcal{S})] \) is the value of the following polynomial sized linear program.

\[
\min_{\theta \in \Theta} \mathbb{E}_\theta[Z(\mathcal{S}, \mathcal{S})] = \min_{\pi \in \mathbb{R}^V} \sum_{i \in \mathcal{S}} \pi_i \\
\text{s.t.} \quad \pi_i = 1 \text{ for } i \in \mathcal{S}, \\
\quad \pi_i - \pi_j \leq 1 - p_{ij} \text{ for } (i, j) \in E, \\
\quad 0 \leq \pi_i \leq 1 \text{ for } i \in V
\]

(3)

We remark that Theorem 1 implies that, for any seed set \( \mathcal{S} \), \( f^{\text{corr}}(\mathcal{S}) \) is efficiently computable with linear programming, in contrast to \( f^{\text{ic}}(\mathcal{S}) = \mathbb{E}_{\theta \in \Theta}[Z(\mathcal{S}, \mathcal{S})] \), which is NP-hard to even approximate (Kempe et al., 2003). But, further, with the form of (3) in view, we may also speak on the correlation robust likelihood in that any node \( i \notin \mathcal{S} \) will be influenced. This is the topic of the next result, which we take a moment to motivate.

Consider any distribution \( \theta \in \Theta \) and suppose \( \check{\theta} \sim \theta \). Let \( G(\check{\theta}) = (V, E(\check{\theta})) \) be the random live-edge graph induced by \( \check{\theta} \) in which \( E(\check{\theta}) := \{(i, j) \in E : \check{c}_{ij} = 1\} \). In the graph \( G(\check{\theta}) \), a node \( i \) is influenced by a node in \( \mathcal{S} \) if and only if there exists a directed path \( \gamma = (i_0 \rightarrow i_1 \rightarrow i_2 \rightarrow \ldots \rightarrow i_\gamma = i) \) of some positive length \( \lambda_\gamma \), from a node \( i_0 \in \mathcal{S} \) to \( i \). This implies that for any \( \gamma \in \Theta \),

\[
\mathbb{P}_\theta(G(\check{\theta}) \text{ contains path } \gamma) = 1 - \mathbb{P}_\theta(\bigcup_{l=0}^{\lambda_\gamma} ((i_{l-1} \rightarrow i_l) \notin E(\check{\theta}))) \geq 1 - \sum_{l=0}^{\lambda_\gamma} (1 - p_{i_{l-1}, i_l}),
\]

(4)

by the union bound. If we then denote the collection of all such directed paths from \( \mathcal{S} \) to \( i \) in the original graph \( G \) as \( \Gamma(\mathcal{S}, i) \), and let \( L(\gamma) := 1 - \sum_{l=\gamma}(1 - p_{i_{l-1}, i_l}) \) for any \( \gamma \in \Gamma(\mathcal{S}, i) \), then we get the following lower bound on the influence likelihood for any \( \theta \).

\[
\min_{\theta \in \Theta} \mathbb{E}_\theta[Z(\mathcal{S}, \mathcal{S})] = \min_{\theta \in \Theta} \sum_{i \in V \setminus \mathcal{S}} \mathbb{P}_\theta(\text{Node } i \text{ is reachable from } \mathcal{S} \text{ in } G(\check{\theta})) \\
\geq \sum_{i \in V \setminus \mathcal{S}} \min_{\theta \in \Theta} \mathbb{P}_\theta(\text{Node } i \text{ is reachable from } \mathcal{S} \text{ in } G(\check{\theta})) \geq \sum_{i \in V \setminus \mathcal{S}} \max_{\gamma \in \Gamma(\mathcal{S}, i)} L(\gamma) \]

(6)

The following corollary shows that all the inequalities in (5) and (6) turn out to be equalities.
Corollary 1 (Correlation Robust Influence Likelihood) For an arbitrary seed set $S$ and vector of edge likelihoods $p \in [0, 1]^E$, let $\pi^*$ solve (3). Then for each $i \in V \setminus S$,

$$\pi_i^* = \max_{\gamma \in \Gamma(S,i)} L(\gamma),$$ \hspace{1cm} (7)

$$\mathbb{P}_{\theta^*}(\text{Node } i \text{ is reachable from } S \text{ in } G(\tilde{c})) = \pi_i^* \quad \forall \theta^* \in \arg \min_{\theta \in \Theta} E_{\mathbb{E}_{\mathcal{Z}}} \left[ Z(\tilde{c}, S) \right].$$

In light of this, we define the correlation robust influence likelihood of $i$ as $\pi_i^*$. In particular, $\pi_i^* \leq \mathbb{P}_{\theta_{ic}}(\text{Node } i \text{ is reachable from } S)$.

Corollary [?] leads to the interesting contrast of the form (7) with the IC model’s likelihood of $1 - \Pi_{i \in S}(1 - p_{i,i})$. Compared to the IC model likelihood, $\pi_i^*$ and in turn $f^{corr}(\cdot)$ degrades at a faster rate along a path due to the form of the likelihood. As a consequence, we expect a seed set that maximizes correlation robust influence $f^{corr}(\cdot)$ will in general be “spread out” in comparison to the one that maximizes $f^{ic}(\cdot)$, especially when the edge likelihoods are small. The next result concerns the structure of the random graph $G(\tilde{c})$. In contrast to the IC model, under the correlation robust coupling $\theta^*$, not all paths in $\Gamma(S, i)$ contribute to the likelihood that a node $i \notin S$ is influenced. In truth, only a subset of these paths ever manifest (and always appear together) with positive probability.

Corollary 2 (Path existence under Correlation Robustness) Let $S$ be an arbitrary seed set, and let $\theta^* \in \Theta$ be any solution to $\min_{\theta \in \Theta} E_{\mathbb{E}} [R(c, S)]$. Let $\Gamma(S, i) := \max_{\gamma \in \Gamma(S,i)} L(\gamma)$, and $\pi^*$ is the optimal solution to (3). If $i \notin S$ and $\max_{\gamma \in \Gamma(S,i)} L(\gamma) > 0$, then

$$\mathbb{P}_{\theta^*}(\bigcup_{\gamma \in \Gamma(S,i)} |G(\tilde{c}) \text{ contains path } \gamma|) = \pi_i^* = \mathbb{P}_{\theta^*}(\cap_{\gamma \in \Gamma(S,i)} |G(\tilde{c}) \text{ contains path } \gamma|),$$

In addition, if $\max_{\gamma \in \Gamma(S,i)} L(\gamma) > 0$, then for any path $\gamma \in \Gamma(S, i)$ and $\tilde{c} \sim \theta^*$, at most one of the arcs in $\gamma$ is ever missing in the random graph $G(\tilde{c})$ almost surely.

We now characterize the adversarial distribution. This provides a way to simulate the resulting influence, and allows for an interesting comparison to the linear threshold model (LTM) (Kempe et al. 2003).

Corollary 3 Given an arbitrary seed set $S$ and vector of edge likelihoods $p \in [0, 1]^E$, let $\pi^*$ denote the optimal solution to (3). Let $\tilde{q} \sim \text{Unif}[0, 1]$, $V(\tilde{q}) := \{i : \tilde{q} < \pi_i^*\}$,

$$E(\tilde{q}) := \{(k, j) : \pi_k^* > \tilde{q}_j, \tilde{q}_j \notin [\pi_k^* - 1 + p_{kj}, \pi_k^*] \} \cup \{(k, j) : \pi_k^* \leq \tilde{q}_j, \tilde{q}_j \in (0, p_{kj})\},$$

and $c(\tilde{q}) \in [0, 1]^E$ be such that $c(\tilde{q})_{i,i} = 1$ iff $(i, j) \in E(\tilde{q})$. Then $c(\tilde{q}) \sim \theta^*$ for some $\theta^*$ solving Equation (1). In particular, $V(\tilde{q})$ is the set of all nodes reachable from $S$ in the graph $G(\tilde{q}) = (V, E(\tilde{q}))$, so that $E_{\tilde{q}} ||V(\tilde{q})|| = \min_{\theta \in \Theta} E_{\mathbb{E}_{\mathcal{Z}}} [R(c, S)] = |S| + E_{\tilde{q}} [Z(c(\tilde{q}), S)].$

Corollary [?] characterizes both the random set of influenced nodes $V(\tilde{q})$ and the random “live edges” $E(\tilde{q})$ that allow $S$ to reach them using a single random number $\tilde{q} \in [0, 1]$. This is in contrast to LTM in which such a draw from Unif[0, 1] is required for every node. Further, in LTM at most one live edge enters any node $i$, while under correlation robustness either all the paths in $\Gamma(S, i)$ are live simultaneously or $i$ is not reached at all (from Corollary [2]).

4 Correlation Robustness: Maximization and Price of Correlations

4.1 The Correlation Robust Influence Maximization Problem

We will now investigate the problem of computing the best set of seed nodes that maximizes $f^{corr}(\cdot)$.

Theorem 2 The problem of computing $\max_{S, |S| \leq k} f^{corr}(S)$, given a graph $G = (V, E)$, a vector of edge likelihoods $p \in [0, 1]^E$, and an integer number $k$, is NP-Hard. In particular, we have the
following exact formulation as a mixed-integer program (MILP).

\[
\max_{S: |S| \leq k} \ f^{corr}(S) = \max_{x, y, w, q, z} \sum_{(i,j) \in E} \ z_{ij}(p_{ij} - 1) + \sum_{i \in V} \ w_i - q_i \\
1 - y_i - \sum_{j: (i,j) \in E} z_{ji} + \sum_{j: (i,j) \in E} z_{ij} + q_i \geq 0 \ \forall i \in V \\
|V| |x_i + y_i - |V| | \leq w_i \leq \min(|V| x_i, y_i) \ \forall i \in V \\
\sum_{i \in V} x_i = k; x_i \in \{0, 1\} \ \forall i \in V \\
y_i \geq 0, q_i \geq 0 \ \forall i \in V; z_{ij} \geq 0 \ \forall (i,j) \in E
\]

Let \(x^*, y^*, w^*, q^*, z^*\) be the optimal solution to the MILP. The optimal seed set \(S_{corr} = \{i : x_i^* = 1\}\).

Next we show that the function \(f^{corr}(\cdot)\) is a submodular function. If \(g(\cdot)\) and \(h(\cdot)\) are submodular set functions, the pointwise minimum \(\min(g(\cdot), h(\cdot))\) need not be a submodular function in general (see the book on submodular functions by Bach, 2013). But for \(f^{corr}(S) = \min_{\theta \in \Theta} \mathbb{E}_\theta[R(\hat{\epsilon}, S)]\) as a pointwise minimum of submodular functions \(\mathbb{E}_\theta[R(\hat{\epsilon}, S)]\) over \(\theta \in \Theta\), it turns out to be submodular.

**Theorem 3** The correlation robust influence function \(f^{corr}(\cdot)\) is a monotone, submodular function.

A consequence of the above two theorems is that though the correlation robust maximization problem is NP-hard, a greedy algorithm for maximizing \(f^{corr}(\cdot)\) carries desirable guarantees. The greedy algorithm terminates after \(k\) steps. The initial seed set \(S^{(0)} = \emptyset\). At iteration \(i\), the seed set \(S^{(i)} = S^{(i-1)} \cup v^{(i)}\), for any \(v^{(i)} \in \arg \max_{v \in V \setminus S^{(i-1)}} f^{corr}(S^{(i-1)} \cup \{v\})\), and the output upon termination is \(S^*_\text{corr} = S^{(k)}\).

**Corollary 4** Let \(S^*_\text{corr}\) denote the seed set generated upon termination of the greedy algorithm for maximization of \(f^{corr}(\cdot)\). Then, \(f^{corr}(S^*_\text{corr}) \geq (1 - 1/e - \epsilon) \max_{|S| \leq k} f^{corr}(S)\).

Note the departure from IC, where the approximation guarantee of the greedy algorithm is \((1 - 1/e - \epsilon)\), \(\epsilon\) the result of sampling error in estimation of \(f^{ic}(S)\) (Kempe et al. 2003). Under correlation-robustness, the sampling error does not appear, as \(f^{corr}(\cdot)\) is polynomial time computable with linear programming.

### 4.2 Price of Correlations and Correlation Gap

In this section, we examine the extent to which assuming independence could cost the decision maker. If a decision maker assumes independence and uses a seed set \(S_{ic} \in \arg \max_{S: |S| \leq k} f^{ic}(S)\), as opposed to any \(S_{corr} \in \arg \max_{S: |S| \leq k} f^{corr}(S)\), then the price of correlations (POC) (coined in Agrawal et al. [2012]) characterizes the suboptimality that \(S_{ic}\) presents in the optimization of \(f^{corr}(\cdot)\), with the ratio

\[
\text{POC} = \frac{f^{corr}(S_{ic})}{\max_{S: |S| \leq k} f^{corr}(S)}
\]

(Price of Correlations)

Intuitively, POC describes the cost of using a seed set optimal to an ‘incorrect’ diffusion model. For our influence maximization setting, we also define \(\kappa(S)\) (known as Correlation Gap in Agrawal et al. [2012]) as, \(\kappa(S) = \frac{f^{corr}(S)}{f^{ic}(S)}\). Since, \(\max_{S: |S| \leq k} f^{corr}(S) = f^{corr}(S_{corr}) \leq f^{ic}(S_{corr}) \leq f^{ic}(S_{ic})\), we have,

\[
1 \geq \text{POC} = \frac{f^{corr}(S_{ic})}{\max_{S: |S| \leq k} f^{corr}(S)} \geq \frac{f^{corr}(S_{ic})}{f^{ic}(S_{ic})} = \kappa(S_{ic}) \geq 0
\]

(8)

A POC value closer to 1 indicates that we do not suffer much by resorting to \(S_{ic}\) when the underlying diffusion process corresponds to an adversarial model. But a POC value close to zero indicates major loss. We demonstrate that both of these scenarios are certainly possible under the right graph structure.
Example 1: We first consider the series graph in Figure 2, where \( n \geq 2 \). Let \( p_{ij} = 1 - 1/n \) for all the edges and let \( k = 1 \). It can be verified by inspection that \( S_{corr} = S_{ic} = \{1\} \). Then, the correlation gap \( \kappa(S_{ic}) \) can be computed as,

\[
\kappa(S_{ic}) = \frac{f^{corr}(S_{ic})}{f^{ic}(S_{ic})} = \frac{1 + \sum_{i=2}^{n} (1 - i^{-1})}{1 + \sum_{i=1}^{n-1} (1 - 1/n)^i} = \frac{1 + (n - 1)/2}{n[1 - (1 - 1/n)^n]}
\]

Therefore \( \lim_{n \to \infty} \kappa(S_{ic}) = 1/2 \cdot e/(e - 1) \approx 0.791 \) and from Equation (8), the price of correlations is at least 0.791 asymptotically.

Example 2 (Wei (Will Wei) Ma (2020)): We next consider the tree in Figure 3 where the root node contains \( l \) children. There are a total of \( l \) paths from the root to all the leaf nodes. Each path contains \( m + 2 \) nodes (apart from the root). The labels on the nodes depict the “type” of each node. Edges between nodes of type 0 and 1 as well as between type 1 and type 2 nodes have 0.5 probability of being live. For all other edges, the probability is 1. The total number of nodes in the graph is \( n = l(m + 2) + 1 \), where we let \( \frac{4m}{m+3} \leq l \leq 2m \). Then if \( k = 1 \), \( S_{corr} \) is any one of the type 2 nodes while \( S_{ic} = \{0\} \) (details in the supplementary material). Thus \( POC = ([l/2] + 1)/(m + 1) \). If \( l = 4m/(m + 3) \), \( POC = (2m + 3)/(m + 1)(m + 3) \) which tends to zero as \( m \to \infty \). This example leads to the following theorem.

Theorem 4 (Wei (Will Wei) Ma (2020)): There exists a graph on \( n \) nodes with price of correlations \( O(1/n) \).

The theorem reveals that in general, the POC may be arbitrarily close to zero. In other words, \( S_{ic} \) can be arbitrarily sub-optimal, if used under an adversarial diffusion process.

5 Experiments

We now discuss experiments comparing the IC and correlation robust models.

Datasets: Our experiments were performed on two datasets (1) wikivote: Here each node denotes a user and each edge \((i, j)\) denotes the action of user \( i \) voting for user \( j \) to be an admin (Leskovec and Krevl 2014). As in (Yan et al. 2011) (Zhang et al., 2014) we reverse the edges so that, edge \((i, j)\) in the original graph becomes \((j, i)\). Indeed, this reverse direction more aptly captures a notion of influence, as user \( i \)’s vote for \( j \) establishes that user \( j \) has influence over user \( i \). (2) polblogs: Each node denotes a blog and each edge \((i, j)\) denotes that blog \( i \) references blog \( j \) via a hyperlink (Adamic and Glance 2005). Since a highly referenced blog is “influential”. Just as in wikivote, we reversed the direction of all edges. Table 1 provides summaries of the datasets.

| Dataset   | \( |V| \) | \( |E| \) | Min Deg | Average Deg | Max Deg |
|-----------|---------|---------|---------|------------|---------|
| wikivote  | 7115    | 103689  | 1       | 29,146     | 1167    |
| polblogs  | 1490    | 19022   | 0       | 25,532     | 467     |

Table 1: Numerical Summaries of the Graphs from the Datasets

Implementation: From Corollary 1 it follows that \( f^{corr}(\cdot) \) can be computed in terms of equivalent shortest path calculations. In particular, the edge weights for the equivalent shortest path calculations are \( 1 - p_{ij} \) (see 4 and 5). We used the igraph Python library (Csardi and Nepusz 2006) to represent the graphs and for the shortest path calculations. For computation of \( f^{ic}(\cdot) \), we performed pruned Monte Carlo simulations (Ohsaka et al. 2014). Each set of Monte Carlo simulations comprised 10000 runs each, and we report an average over 10 such sets. We used an ASUS laptop with i7-7500U processor for all experiments.

Computational Times: We first illustrate the computational times for two instances of identical edge probabilities in Figure 4, as a function of the size of the seed set \( k \). Since the MILP in Theorem 2 was found to be computationally expensive for the datasets described, we work with \( S_{corr}^1 \) and \( S_{ic}^1 \) (the greedy maximizers of \( f^{ic}(\cdot) \) and \( f^{corr}(\cdot) \)), we used the accelerated greedy technique (Leskovec et al., 2007), a method used to maximize any monotone submodular function in a greedy manner. The accelerated greedy algorithm (Minoux, 1978; Leskovec et al., 2007) is designed to

\[ \text{https://github.com/justanothergithubber/corr-im/} \]
In fact the maximum degree of a node in the entire wikivote dataset is 1167. The histograms in Figures 4 provide the times for the computation of $S^g_{ic}$ and $S^g_{corr}$. For IC, the error bars over 10 runs are provided. The computational times do not increase much with $k$, due to the use of the accelerated greedy algorithm. The plots show the computational advantage offered by the worst case model. Computation of $S^g_{ic}$ is much more expensive than $S^g_{corr}$. For instance, in Figure 4b, $S^g_{corr}$ for the larger wikivote dataset can be computed in less than 100s while $S^g_{ic}$ takes at least 400s.

**Figure 4:** Plot of computational times, ‘corr’ and ‘ic’ refer to the times for obtaining $S^g_{corr}$ and $S^g_{ic}$.

### Properties of Seed Sets

We now demonstrate some properties of the seed sets $S^g_{ic}$ and $S^g_{corr}$ for the case of non-identical probabilities. The following three cases of non-identical probabilities were studied: (1) Unif(0, 1); $p_{ij}$ drawn i.i.d. from Unif(0, 1); (2) Trivalency: $p_{ij}$ drawn i.i.d. from Unif{0.1, 0.01, 0.001}; (3) Weighted cascade: $p_{ij} = 1/\deg(i)$, $\deg(i)$ denotes the number of edges incident to $i$. In Table 2, we report the mis-specification ratio under alternate diffusion processes - for the seed set $S^g_{ic}$ this ratio refers to $f^{ic}(S^g_{ic})/f^{ic}(S^g_{corr})$ while for the seed set $S^g_{ic}$, this ratio refers to $f^{corr}(S^g_{ic})/f^{corr}(S^g_{corr})$. We find that both $S^g_{corr}$ and $S^g_{ic}$ perform well here under model misspecification. However $S^g_{corr}$ is faster to compute in general as observed earlier. We also report the minimum, maximum and mean degrees of nodes in each of the two seed sets. The diameter of a set refers to the maximum length of the shortest path between all pairs within the set, ignoring the directions of all edges. The sets $S^g_{corr}$ and $S^g_{ic}$ are similar in terms of their diameters. The average degree as well as maximum degree of the nodes of $S^g_{corr}$ is higher than $S^g_{ic}$ in many cases. For example, for the wikivote dataset, with trivalency, maximum degrees in $S^g_{ic}$ and $S^g_{corr}$ are 472 and 1167. In fact the maximum degree of a node in the entire wikivote dataset is 1167. The histograms in Figures 5a and 5b provide more details on polblogs.

### Performance under model misspecification

In Figure 5 the $f^{corr}(S)$ and the $f^{ic}(S)$ lines represent the expected influence for the set $S$ under worst case model and IC respectively, for the case of identical probabilities. The range of $f^{ic}(\cdot)$ over 10 runs is at most 0.399% of the mean values and hence these error bars are not visible in the plot. As expected, the curves $f^{ic}(S^g_{ic})$ and $f^{corr}(S^g_{corr})$ lie below the curves $f^{ic}(S^g_{corr})$ and $f^{corr}(S^g_{corr})$ respectively. The pairs of curves involving $S^g_{corr}$ are

| Dataset | Seed Set | $p$ | Mis-spec Ratio | Min Deg(S) | Average Deg(S) | Max Deg(S) | Diam (S) |
|--------|--------|----|----------------|-----------|----------------|-----------|---------|
| wikivote | $S^g_{corr}$ | Unif(0.1) | 0.988 | 41 | 159.475 | 472 | 3 |
| | | | Trivalency | 0.928 | 104 | 288.75 | 1167 | 2 |
| | | | W.C. | 0.948 | 29 | 217.375 | 537 | 3 |
| | $S^g_{ic}$ | Unif(0.1) | 0.976 | 12 | 116.85 | 331 | 3 |
| | | | Trivalency | 0.908 | 93 | 192.325 | 472 | 2 |
| | | | W.C. | 0.949 | 60 | 271.975 | 1167 | 3 |
| polblogs | $S^g_{corr}$ | Unif(0.1) | 0.981 | 1 | 98.025 | 383 | 3 |
| | | | Trivalency | 0.933 | 15 | 130.275 | 467 | 3 |
| | | | W.C. | 0.964 | 4 | 140.0 | 467 | 5 |
| | $S^g_{ic}$ | Unif(0.1) | 0.957 | 1 | 29.825 | 143 | 7 |
| | | | Trivalency | 0.928 | 42 | 163.225 | 472 | 3 |
| | | | W.C. | 0.96 | 15 | 163.225 | 472 | 4 |

Table 2: Properties of $S^g_{ic}$ and $S^g_{corr}$ for non-identical edge probabilities. $k = 40$. 

![Diagram](image1.png)

(a) $p = 0.01$

![Diagram](image2.png)

(b) $p = 0.95$
also sandwiched between the pairs involving $S_{ic}$ always. This implies that the loss that arises by using $S_{corr}$ in an IC model is less than that of using $S_{ic}$ under a worst case model.

6 Conclusions and Extensions

We have proposed a model for influence maximization where the activation probabilities of the edges are known, but the joint distribution of these activations is unknown, adversarially chosen upon selection of a seed set. Given a seed set, a polynomial sized linear program can be used to compute this expected influence. The correlation robust function $f_{corr}(\cdot)$ is monotone, submodular and so the greedy algorithm for maximizing $f_{corr}(\cdot)$ holds an approximation guarantee of $1 - 1/e$. For measuring the utility of our model and misspecification under IC, we adapt the price of correlations metric for the influence maximization problem. Using the POC metric, we show instances where using a seed optimal for IC, would hurt the decision maker greatly if an adversarial diffusion process manifests. Finally our experiments provide further insights on real datasets.

Our techniques can be used to deal with the case where a subset $T \subset E$ of the edge activations are known to be mutually independent while dependency information on the rest ($E \setminus T$) are unavailable. In particular when $|T| \leq \log |E|$, the worst case influence function remains computable in polynomial time. Our techniques can also be used when the probabilities $P(\tilde{c}_{ij} = 1)$ are only known to lie in an interval $[l_{ij}, r_{ij}]$. Efficient extension to an adaptive model can also follow from our work.

Broader Impact

The aim of this work is to address the possible pitfalls to the independence assumption in a social network, as used in the study of influence maximization. As discussed previously, how an idea, product, or piece of news makes its way through a network could very well be impacted by natural social biases, thus connecting parts of a social network in ways that could have been unforeseen.
methodology presented thus attempts to make this possibility a consideration during the selection of seed set, and hence find “influential” members to a network regardless of whatever underlying correlations may exist. This potentially can reduce the impact of biases that the independence assumption may cause.

Acknowledgements

The research of the last three authors was partly supported by the MOE Academic Research Fund Tier 2 grant MOE2019- T2-2-138, “Enhancing Robustness of Networks to Dependence via Optimization”.

References

Abadeh, S. S., Esfahani, P. M. M., and Kuhn, D. (2015). Distributionally robust logistic regression. In Advances in Neural Information Processing Systems, pages 1576–1584.

Adamic, L. A. and Glance, N. (2005). The Political Blogosphere and the 2004 U.S. Election: Divided They Blog. In Proceedings of the 3rd International Workshop on Link Discovery, LinkKDD ’05, page 36–43, New York, NY, USA. Association for Computing Machinery.

Agrawal, S., Ding, Y., Saberi, A., and Ye, Y. (2012). Price of Correlations in Stochastic Optimization. Operations Research, 60(1):150–162.

Aral, S. and Dhillon, P. S. (2018). Social influence maximization under empirical influence models. Nature Human Behaviour, 2(6):375–382.

Balkanski, E., Immorlica, N., and Singer, Y. (2017). The importance of communities for learning to influence. In Advances in Neural Information Processing Systems, pages 5862–5871.

Chen, L. L., Ma, W., Orlin, J. B., and Simchi-Levi, D. (2020). Distributionally robust max flows. In Symposium on Simplicity in Algorithms, pages 81–90. SIAM.

Chen, W., Collins, A., Cummings, R., Ke, T., Liu, Z., Rincón, D., Sun, X., Wang, Y., Wei, W., and Yuan, Y. (2011). Influence maximization in social networks when negative opinions may emerge and propagate. In Microsoft Research Technical Report, pages 379–390.

Chen, W., Lakshmanan, L. V., and Castillo, C. (2013). Information and influence propagation in social networks. Synthesis Lectures on Data Management, 5(4):1–177.

Chen, W., Lin, T., Tan, Z., Zhao, M., and Zhou, X. (2016). Robust influence maximization. In Proceedings of the 22nd ACM SIGKDD International Conference on Knowledge Discovery and Data Mining, pages 795–804.

Csardi, G. and Nepusz, T. (2006). The igraph software package for complex network research. InterJournal, Complex Systems:1695.

Fathony, R., Rezaei, A., Bashiri, M. A., Zhang, X., and Ziebart, B. (2018). Distributionally robust graphical models. In Advances in Neural Information Processing Systems, pages 8344–8355.

He, X. and Kempe, D. (2014). Stability of Influence Maximization. In Proceedings of the 20th ACM SIGKDD International Conference on Knowledge Discovery and Data Mining, KDD ’14, page 1256–1265, New York, NY, USA. Association for Computing Machinery.

He, X., Xu, K., Kempe, D., and Liu, Y. (2016). Learning influence functions from incomplete observations. In Advances in Neural Information Processing Systems, pages 2073–2081.

Hunter, D. S. and Zaman, T. (2018). Opinion dynamics with stubborn agents. CoRR, abs/1806.11253.

Kalimeris, D., Kaplun, G., and Singer, Y. (2019). Robust influence maximization for hyperparametric models. In ICML, volume 97, pages 3192–3200, Long Beach, California, USA. PMLR.

Kalimeris, D., Singer, Y., Subbian, K., and Weinsberg, U. (2018). Learning Diffusion using Hyperparameters. In ICML, volume 80, pages 2420–2428.
Kempe, D., Kleinberg, J., and Tardos, É. (2003). Maximizing the spread of influence through a social network. In Proceedings of the ninth ACM SIGKDD international conference on Knowledge discovery and data mining, pages 137–146.

Klein Haneveld, W. K. (1986). Robustness against dependence in PERT: An application of duality and distributions with known marginals, pages 153–182. Springer Berlin Heidelberg, Berlin, Heidelberg.

Koçyiğit, c., Iyengar, G., Kuhn, D., and Wiesemann, W. (2020). Distributionally robust mechanism design. Management Science, 66(1):159–189.

Leskovec, J., Krause, A., Guestrin, C., Faloutsos, C., VanBriesen, J., and Glance, N. (2007). Cost-effective outbreak detection in networks. In Proceedings of the 13th ACM SIGKDD International Conference on Knowledge Discovery and Data Mining, KDD ’07, page 420–429, New York, NY, USA. Association for Computing Machinery.

Leskovec, J. and Krevl, A. (2014). SNAP Datasets: Stanford large network dataset collection. http://snap.stanford.edu/data.

Li, Y., Fan, J., Wang, Y., and Tan, K.-L. (2018). Influence maximization on social graphs: A survey. IEEE Transactions on Knowledge and Data Engineering, 30(10):1852–1872.

Me Gillison, I. and Nádas, A. (1979). Convex majorization with an application to the length of critical paths. Journal of Applied Probability, 16(3):671–677.

Minoux, M. (1978). Accelerated greedy algorithms for maximizing submodular set functions. In Stoer, J., editor, Optimization Techniques, pages 234–243, Berlin, Heidelberg. Springer Berlin Heidelberg.

Nannicini, G., Sartor, G., Traversi, E., and Wolfler-Calvo, R. (2019). An exact algorithm for robust influence maximization. In Lodi, A. and Nagarajan, V., editors, Integer Programming and Combinatorial Optimization, pages 313–326, Cham. Springer International Publishing.

Narasimhan, H., Parkes, D. C., and Singer, Y. (2015). Learnability of influence in networks. In Proceedings of the 28th International Conference on Neural Information Processing Systems - Volume 2, NIPS’15, page 3186–3194, Cambridge, MA, USA. MIT Press.

Ohsaka, N., Akiba, T., Yoshida, Y., and Kawarabayashi, K.-i. (2014). Fast and accurate influence maximization on large networks with pruned monte-carlo simulations. In AAAI Conference on Artificial Intelligence.

Peng, B. and Chen, W. (2019). Adaptive influence maximization with myopic feedback. In Advances in Neural Information Processing Systems 32, pages 5574–5583. Curran Associates, Inc.

Staib, M., Wilder, B., and Jegelka, S. (2019). Distributionally robust submodular maximization. In Proceedings of the International Workshop on Artificial Intelligence and Statistics.

Tambe, M. and Rice, E. (2018). Artificial Intelligence and Social Work. Cambridge University Press, Cambridge, United Kingdom New York, NY.

Vaswani, S., Kveton, B., Wen, Z., Ghavamzadeh, M., Lakshmanan, L. V., and Schmidt, M. (2017). Model-independent online learning for influence maximization. In Proceedings of the 34th International Conference on Machine Learning - Volume 70, ICML’17, page 3530–3539. JMLR.org.

Watts, D. J. (2002). A simple model of global cascades on random networks. Proceedings of the National Academy of Sciences, 99(9):5766–5771.

Wei (Will Wei) Ma (2020). POC Can Be Arbitrarily Small. Personal Communication. Email, Phone, Zoom correspondence.

Wen, Z., Kveton, B., and Ashkan, A. (2015). Efficient Learning in Large-Scale Combinatorial Semi-Bandits. In Bach, F. and Blei, D., editors, Proceedings of the 32nd International Conference on Machine Learning, volume 37 of Proceedings of Machine Learning Research, pages 1113–1122, Lille, France. PMLR.
Yadav, A., Chan, H., Xin Jiang, A., Xu, H., Rice, E., and Tambe, M. (2016). Using social networks to aid homeless shelters: Dynamic influence maximization under uncertainty. In Proceedings of the 2016 International Conference on Autonomous Agents and Multiagent Systems, AAMAS ’16, page 740–748, Richland, SC. International Foundation for Autonomous Agents and Multiagent Systems.

Yan, Q., Guo, S., and Yang, D. (2011). Influence Maximizing and Local Influenced Community Detection Based on Multiple Spread Model. In Tang, J., King, I., Chen, L., and Wang, J., editors, Advanced Data Mining and Applications, pages 82–95, Berlin, Heidelberg. Springer Berlin Heidelberg.

Zhang, P., Chen, W., Sun, X., Wang, Y., and Zhang, J. (2014). Minimizing seed set selection with probabilistic coverage guarantee in a social network. In Proceedings of the 20th ACM SIGKDD International Conference on Knowledge Discovery and Data Mining, KDD ’14, page 1306–1315, New York, NY, USA. Association for Computing Machinery.