


1 How fast can we reach a target vertex in 2 stochastic temporal graphs?

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22 — Abstract —

23 Temporal graphs are used to abstractly model real-life networks that are inherently dynamic in
24 nature, in the sense that the network structure undergoes discrete changes over time. Given a
25 static underlying graph $G = (V, E)$, a temporal graph on G is a sequence of *snapshots* $\{G_t =$
26 $(V, E_t) \subseteq G : t \in \mathbb{N}\}$, one for each time step $t \geq 1$. In this paper we study *stochastic temporal*
27 *graphs*, i.e. stochastic processes $\mathcal{G} = \{G_t \subseteq G : t \in \mathbb{N}\}$ whose random variables are the snapshots
28 of a temporal graph on G . A natural feature of stochastic temporal graphs which can be observed
29 in various real-life scenarios is a *memory effect* in the appearance probabilities of particular edges;
30 that is, the probability an edge $e \in E$ appears at time step t depends on its appearance (or absence)
31 at the previous k steps. In this paper we study the hierarchy of models *memory- k* , $k \geq 0$, which
32 address this memory effect in an *edge-centric* network evolution: every edge of G has its own
33 probability distribution for its appearance over time, *independently* of all other edges. Clearly, for
34 every $k \geq 1$, *memory- $(k - 1)$* is a special case of *memory- k* . However, in this paper we make a clear
35 distinction between the values $k = 0$ (“*no memory*”) and $k \geq 1$ (“*some memory*”), as in some cases
36 these models exhibit a fundamentally different computational behavior for these values of k , as our
37 results indicate. For every $k \geq 0$ we investigate the computational complexity of two naturally
38 related, but fundamentally different, *temporal path* (or *journey*) problems: MINIMUM ARRIVAL and
39 BEST POLICY. In the first problem we are looking for the *expected arrival time* of a foremost journey
40 between two designated vertices s, y . In the second one we are looking for the expected arrival time
41 of the *best policy* for actually choosing a *particular s - y journey*. We present a detailed investigation
42 of the computational landscape of both problems for the different values of memory k . Among
43 other results we prove that, surprisingly, MINIMUM ARRIVAL is *strictly harder* than BEST POLICY;
44 in fact, for $k = 0$, MINIMUM ARRIVAL is #P-hard while BEST POLICY is solvable in $O(n^2)$ time.

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53 **1** Introduction

54 Dynamic network analysis, i.e. analysis of networks that change over time, is currently one
55 of the most active topics of research in network science and theory. A common task in
56 this field is to use our prior knowledge of the network link dynamics to answer questions
57 about the behavior of the network over time, e.g. how quickly information can flow through
58 it. Many modern real-life networks are dynamic in nature, in the sense that the network
59 structure undergoes discrete changes over time [31, 36]. Here we deal with the discrete-
60 time dynamicity of the network links (edges) over a fixed set of nodes (vertices). That is,
61 given an underlying static graph G , the network evolution over G is given by the successive
62 appearance or absence of each edge of G at every time step $t = 1, 2, \dots$. This concept
63 of dynamic network evolution is given by *temporal graphs* [27, 29], which are also known
64 by other names such as *evolving graphs* [6, 20], or *time-varying graphs* [1]. For a recent
65 attempt to integrate existing models, concepts, and results from the distributed computing
66 perspective, see the survey papers [12, 13] and the references therein.

67 **► Definition 1** (Temporal graph). *Given an underlying static graph $G = (V, E)$ on n vertices
68 and m edges, a temporal graph on G is a sequence $\mathcal{G} = \{G_t = (V, E_t) : t \in \mathbb{N}\}$ of graphs
69 such that $E_t \subseteq E$ for all $t \in \mathbb{N}$. Every G_t is the snapshot of \mathcal{G} at time step t .*

70 Another way to think about temporal graphs is by assigning *time-labels* on the edges;
71 for example, if an edge e appears in the snapshots G_3 , G_5 , and G_8 , then we equivalently
72 assign to e the set of labels $\lambda(e) = \{3, 5, 8\}$. Due to the vast applicability of temporal graphs,
73 various structural and algorithmic properties of them have been studied extensively, both
74 via theoretical/algorithmic analysis and via empirical simulation-based analysis. In many
75 of these works, one of the central temporal notions is that of a temporal path. A path in
76 the underlying (static) graph G is a *temporal path* (or *journey*) if there exists an increasing
77 sequence of time-labels as one walks along the edges of the path [27, 29]. Motivated by the
78 fact that, due to causality, information in temporal graphs can only flow along sequences
79 of edges that appear in an increasing time order, many temporal graph parameters and
80 optimization problems that have been studied so far are based on the notion of a temporal
81 path and other related notions, e.g. temporal analogs of distance, diameter, connectivity,
82 reachability, and exploration [3, 4, 7, 8, 10, 14, 18, 19, 21, 23, 28, 33]. In addition to
83 temporal paths, recently also various temporal non-path problems have been introduced
84 and algorithmically studied, such as temporal vertex cover [5], temporal coloring [30], and
85 temporal Δ -cliques [24, 38].

86 Apart from the focus on the various algorithmic problems that one can study on temporal
87 graphs, one can also view temporal graphs through several different levels of knowledge
88 about the actual network evolution. On the one extreme, we may be given the whole
89 temporal graph instance in advance, i.e. the times of appearance and absence of every edge
90 at all times, as it typically happens e.g. when modeling transportation networks. On the
91 other extreme, the temporal graph may be created by an adversary who reveals it to us
92 snapshot-by-snapshot at every time step. Here we focus on the intermediate knowledge

93 settings, captured by *stochastic temporal graphs*, where the network evolution is given by a
94 probability distribution that governs the appearance of each edge over time.

95 ► **Definition 2** (Stochastic temporal graph). A stochastic temporal graph is a stochastic
96 process $\mathcal{G} = \{G_t : t \in \mathbb{N}\}$ whose random variables are snapshots $G_t \subseteq G$ of an underlying
97 graph G . Every instantiation of \mathcal{G} is a temporal graph.

98 A natural feature of stochastic temporal graphs which can be observed in various real-
99 life scenarios (and which we address in this paper) is that the appearance probability of
100 a particular edge at a given time step t depends on the appearance (or absence) of the
101 same edge at the previous $k \geq 1$ time steps. This “memory effect” can often be observed,
102 among others, in faulty network communication and in mobile, social, and peer-to-peer
103 networks [15, 34, 37]. Several other models of temporal networks which exhibit some sort of
104 probabilistic behavior have been considered in the past, see e.g. [25].

105 In this paper, we study a hierarchy of models for stochastic temporal graphs which
106 address an *edge-centric* network evolution, i.e. they assign to every edge of the underlying
107 graph G a probability distribution for its appearance over time, independently of all the other
108 edges. The first and most basic model (*memoryless* or *memory-0*) assigns independently to
109 every edge e a probability p_e such that, at every time step, e appears with probability p_e .
110 In the general model (*memory- k*), at every time step the appearance probability of every
111 edge is a function of the history of its appearances/absences in the last $k \geq 1$ time steps.
112 Clearly, for every $k \geq 1$, the memory- $(k-1)$ model is a special case of the memory- k model.
113 However, in this paper we make a clear distinction between the values $k = 0$ (“no memory”)
114 and $k \geq 1$ (“some memory”), as in some cases these models exhibit a fundamentally different
115 computational behavior for these values of k , as our results indicate (see Section 4).

116 Our memory- k model, $k \geq 1$, is a direct generalization of the homogeneous version of the
117 memory-1 model that was introduced in a seminal paper by Clementi et al. [16], in which
118 all edges have the same probability distribution for their appearance, based on their own
119 appearance/absence at the previous step. In this homogeneous memory-1 model, Clementi
120 et al. gave upper bounds for the flooding time and they provided tight characterizations of
121 the graphs on which the flooding time is constant [16]. It is worth noting here that Avin et
122 al. [7] studied the completely opposite extreme of our edge-centric evolution; namely they
123 considered a *graph-centric* evolution model where a global probability distribution assigns
124 specific transition probabilities among different snapshots [7]. Between the two extremes
125 of the edge-centric and the graph-centric network evolution models, there exists a whole
126 hierarchy of locally interdependent probabilistic patterns, i.e. probability distributions where
127 the appearance probability of one edge also depends on the appearance of *other edges* over
128 time; such models remain mostly unexplored.

129 In both our memoryless and memory- k variations of stochastic temporal graphs, we study
130 two fundamental temporal path (i.e. journey) problems that are defined on two designated
131 vertices s and y . Consider a piece of information that is generated at s at time 1, which we
132 would like to send to y via an s - y journey. The *arrival time* of an s - y journey in a realization
133 of a stochastic temporal graph is the time the information reaches y using this journey. A
134 *foremost* s - y journey is one with the smallest arrival time. In the first part of the paper we
135 investigate the complexity of computing the *expected arrival time* of a *foremost* s - y journey.
136 Basu et al. [9] and Nain et al. [32] studied a similar problem but their work is restricted to
137 the simpler cases where the underlying graph is either a path or a grid.

138 In the second part of the paper we investigate the complexity of computing the arrival
139 time of a *best policy* for actually choosing a particular s - y journey in the stochastic temporal
140 graph. To illustrate this notion of a best policy, assume that some piece of information

141 is carried by an entity, say Alice. Alice is given as input the parameters of the stochastic
 142 temporal graph (i.e. the probabilistic rules on the edges) and, at every time step, she knows
 143 the current snapshot and her current location. Based on this information, Alice has to
 144 decide at every step for her next action, while her goal is to reach y as quickly as possible on
 145 expectation, starting at time 1. In a very inspiring paper, Basu et al. [8] consider this problem
 146 in the special case of the memoryless model where all edges have the same probability of
 147 appearance at every time, and give a Dijkstra-like polynomial-time algorithm. Special cases
 148 of the memory-1 model were considered in [11].

149 To illustrate the difference between the two problems we study, we make the following
 150 analogy. In the first problem (MINIMUM ARRIVAL) we try to transfer information from s
 151 to y using an unbounded number of messages, i.e. we “flood” the stochastic temporal graph
 152 with information. Initially the information is stored at s at time 1 and then, at every step,
 153 every informed vertex informs all its neighbors as soon as the edge between them becomes
 154 available. In the second problem (BEST POLICY) we try to transfer a package with a tangible
 155 good from s to y . Now, at every step we need to decide for the actual route of the package
 156 through the network: when an edge appears, should we ship the package along it or rather
 157 wait where we currently are? BEST POLICY is more relevant to real-life applications than
 158 MINIMUM ARRIVAL, where an actual *good* journey needs to be found in real time.

159 **Our contribution.** In the first part of the paper, in Section 3, we provide our results for
 160 the problem MINIMUM ARRIVAL, i.e. for computing the expected arrival time of a foremost
 161 s - y journey in a stochastic temporal graph. First we prove in Section 3.1 that MINIMUM
 162 ARRIVAL is #P-hard even for the memoryless model (and thus also for the memory- k model,
 163 for every $k \geq 1$). The reduction is done from the problem #PP2DNF which counts the
 164 number of satisfying assignments in a positive partitioned 2-DNF Boolean formula [35].

165 Second, we provide in Section 3.2 a non-trivial approximation scheme for MINIMUM AR-
 166 RIVAL, based on dynamic programming, for the memoryless model in the case where the
 167 underlying graph G is a series-parallel graph with s and y being its terminals. More spe-
 168 cifically, it turns out that this is a *Fully Polynomial-Time Approximation Scheme (FPTAS)*
 169 whenever the probabilities p_e are lower bounded by $\frac{1}{n^c}$ for some $c \geq 1$. Let X be the ran-
 170 dom variable that expresses the arrival time of a foremost s - y journey. For every $\varepsilon \in (0, 1]$,
 171 our FPTAS gives an algorithm that produces a value μ where $\mathbb{E}(X) - \varepsilon \leq \mu \leq \mathbb{E}(X)$, and
 172 runs in polynomial time in both n and $\frac{1}{\varepsilon}$. Although our main result of Section 3.2 concerns
 173 series-parallel graphs, we actually present a more general FPTAS approach (see Theorem 11)
 174 which is of independent interest and could lead to FPTASs also for more general classes of
 175 underlying graphs G .

176 Third, we present in Section 3.3 a *Fully Polynomial Randomized Approximation Scheme*
 177 (*FPRAS*) for MINIMUM ARRIVAL in the memory- k model, for every $k \geq 0$, under the
 178 assumption that every edge appearance probability is lower bounded by $\frac{1}{n^c}$ for some $c \geq 1$.
 179 Let X be the random variable that expresses the arrival time of a foremost s - y journey. For
 180 every $\varepsilon \in (0, 1)$, our FPRAS gives a randomized algorithm that produces an estimate \tilde{X}
 181 where $(1 - \varepsilon)\mathbb{E}(X) \leq \tilde{X} \leq (1 + \varepsilon)\mathbb{E}(X)$ with probability tending to 1 as $n \rightarrow \infty$, and runs
 182 in polynomial time in both n and $\frac{1}{\varepsilon}$.

183 In the second part of the paper, in Section 4, we provide our results for the problem
 184 BEST POLICY, i.e. for computing the expected arrival time of a best policy for choosing a
 185 particular s - y journey. Initially we provide in Section 4.1 a dynamic programming algorithm
 186 for the memoryless model which runs in $O(n^2)$ time and space. In wide contrast, we prove
 187 in Section 4.2 that BEST POLICY becomes #P-hard for the memory- k model, where $k \geq$
 188 3, again by providing a reduction from the problem #PP2DNF. Finally, we provide in

189 Section 4.3 a formulation of BEST POLICY in the memory- k model using the general *Markov*
 190 *Decision Process (MDP)* framework which allows us to devise in Section 4 an exact doubly
 191 exponential-time algorithm with running time $O(2^{(kmn+n \log n) \cdot 2^{km}})$. Due to lack of space,
 192 many proofs have been omitted; the full proofs of this paper can be found in our technical
 193 report [2].

194 2 Preliminaries

195 In this paper we consider temporal graphs (see Definition 1) in which the underlying (static)
 196 graph $G = (V, E)$ has n vertices and m edges. A subgraph $H = (V, E_H)$ of G , denoted
 197 by $H \subseteq G$, is a graph where $E_H \subseteq E$. For every vertex $u \in V$, the *neighborhood* $\Gamma_G(u)$
 198 of u in G is the set of adjacent vertices of u in G . The *closed neighborhood* $\Gamma_G[u]$ also
 199 contains vertex u itself, i.e. $\Gamma_G[u] = \Gamma_G(u) \cup \{u\}$. For simplicity of notation we denote
 200 $[n] = \{1, 2, \dots, n\}$ for every $n \in \mathbb{N}$. Furthermore, sometimes we refer to the discrete time
 201 steps $t = 1, 2, \dots$ as *days*. Throughout the paper we consider stochastic temporal graphs
 202 that exhibit an edge-centric evolution, i.e. every edge e of G is assigned one probability
 203 distribution for its appearance over time, independently of all other edges. We investigate
 204 the case where there is a “memory effect” that governs the probability of appearance of every
 205 edge over time. We distinguish now the cases where the the memory is zero or non-zero.

206 **Memoryless (or memory-0) model.** Every edge $e \in E$ evolves stochastically and independ-
 207 ently of other edges as follows: at every time step $t \in \mathbb{N}$, e appears in G_t with probabili-
 208 ty p_e and is absent with probability $1 - p_e$, independently of any other time step. The
 209 numbers $\{p_e : e \in E\}$ are given parameters of the model. We denote this (memoryless)
 210 stochastic temporal graph by $\mathcal{G}^{(0)} = (G, \{p_e : e \in E\})$ or simply $\mathcal{G}^{(0)} = (G, \{p_e\})$.

211 **Memory- k model.** This model of temporal graphs exhibits stochastic time-dependency
 212 of the edges: we assume an initial (arbitrary) sequence of k snapshots,
 213 $G_{-k+1}, \dots, G_{-1}, G_0 \subseteq G$. At every time step $t \geq 1$, every edge e appears independ-
 214 ently of all other edges with probability that depends only on (the edge and) the history
 215 of appearance of e in the k previous snapshots. At every time step t , this history is a
 216 k -bit binary vector, where a 0-entry (resp. 1-entry) on the i -th position denotes absence
 217 (resp. appearance) of e in $E_{t-k+i-1}$, for $i = 1, \dots, k$. Therefore the snapshot G_t is the
 218 graph that appears at time $t \geq 1$ as the result of the following experiment: given the
 219 history $H_e^{(k)}$ of the appearance of edge $e \in E$ in the last k snapshots, e belongs to E_t
 220 independently with probability $p_e(H_e^{(k)})$. We denote the memory- k stochastic temporal
 221 graph by $\mathcal{G}^{(k)}$.

222 In the particular case where $k = 1$, the memory-1 stochastic temporal graph $\mathcal{G}^{(1)}$ is
 223 the sequence $\{G_t = (V, E_t) : t \in \mathbb{N}\}$ of snapshots such that $E_t = \{e \in E : X_t^e = 1\}$,
 224 where $\{X_t^e\}_{t \in \mathbb{N}}$ is a Markov chain for the edge $e \in E$ with states $\{0, 1\}$ (corresponding
 225 to non-appearance and appearance of e , respectively) and probability transition matrix:

$$226 \quad M_e = \left(\begin{array}{c|cc} & 0 & 1 \\ \hline 0 & 1 - p_e & p_e \\ 1 & q_e & 1 - q_e \end{array} \right), \text{ where } 0 \leq p_e, q_e \leq 1.$$

227 Using this formalism, p_e (resp. q_e) is the probability that the edge e changes its current
 228 state from absence to appearance (resp. from appearance to absence) in the next snapshot.
 229 Note here that, setting $p_e = p$ and $q_e = q$ for every edge e , we obtain exactly the well-
 230 established *edge-Markovian evolving graph* model introduced by Clementi et al. [16].

231 **2.1 The problems**

232 This work studies two main problems, each under the models of stochastic temporal graphs
 233 defined above. To describe both of these problems, let us first recall that information in
 234 temporal graphs flows via journeys, i.e. temporal paths.

235 ► **Definition 3** (Time-edge). *A time-edge in a temporal graph $\mathcal{G} = \{G_t : t \in \mathbb{N}\}$ is a pair*
 236 *(e, t) such that $e \in E_t$.*

237 ► **Definition 4** (Journey / temporal path). *Let $\mathcal{G} = \{G_t : t \in \mathbb{N}\}$ be a temporal graph and*
 238 *s, y be two vertices of G . An s - y journey (or an s - y temporal path) in \mathcal{G} is a sequence*
 239 *$((e_1, t_1), \dots, (e_x, t_x))$ of time-edges over a path (e_1, \dots, e_x) from s to y in G , where $t_1 <$*
 240 *$t_2 < \dots < t_x$. The arrival time of the journey is the time t_x of appearance of its last edge.*

241 ► **Definition 5** (Foremost Journey). *A foremost s - y journey in a temporal graph \mathcal{G} is an s - y*
 242 *journey with the minimum arrival time amongst all s - y journeys in \mathcal{G} .*

243 Notice that the arrival time of a foremost s - y journey in a stochastic temporal graph is
 244 a random variable, which we henceforth denote by $X(s, y)$. The first problem that we study
 245 here is how to compute the expected value of the latter, namely $\mathbb{E}[X(s, y)]$.

246 ▷ **Problem 1** (MINIMUM ARRIVAL). Given a stochastic temporal graph on an underlying
 247 graph $G = (V, E)$ and two distinct vertices $s, y \in V$, compute the expected value of the
 248 arrival time of a foremost s - y journey, i.e. $\mathbb{E}[X(s, y)]$.

249 Now suppose that an individual (say Alice) is at day 0 at vertex s and would like to arrive
 250 at vertex y through a temporal path as quickly as possible. Denote by s_t the vertex where
 251 she is located at time t ; then $s_0 = s$. Every day t Alice “wakes up” in the morning and looks
 252 at which edges are available in today’s snapshot; by only knowing her current position, the
 253 history of the last k snapshots, and the input parameters of the stochastic temporal graph
 254 (i.e. the probabilistic rules of edge appearance), Alice needs to decide whether:

- 255 (a) to stay at the vertex s_t she currently is, or
- 256 (b) to use an edge of G_t to move to a neighboring vertex.

257 That is, s_{t+1} is either equal to s_t or equal to some vertex of $\Gamma_{G_t}(s_t)$.

258 A natural problem we can study here is to compute the expected arrival time of an s - y
 259 journey that Alice can follow, using a *best policy*¹ possible, i.e. a policy (sequence of actions)
 260 that minimizes her expected arrival time at y . Notice that the arrival time of the journey
 261 suggested to Alice by the best policy is a random variable $Y(s, y)$, whose distribution depends
 262 on the specific stochastic temporal graph. In particular, in the memoryless model, the
 263 expectation of $Y(s, y)$ depends only on the edges’ probabilities of appearance. In the memory-
 264 k model, the expectation of $Y(s, y)$ also depends on the initial snapshots $G_{-k+1}, \dots, G_{-1}, G_0$.

265 ▷ **Problem 2** (BEST POLICY). Given a stochastic temporal graph $\mathcal{G}^{(k)}$ on an underlying
 266 graph $G = (V, E)$ and two distinct vertices $s, y \in V$, compute $\mathbb{E}_{\mathcal{G}^{(k)}}[Y(s, y)]$.

267 In particular, we will write $h(s, y) \stackrel{\text{def}}{=} \mathbb{E}_{\mathcal{G}^{(0)}}[Y(s, y)]$ and $h(s, y, G_0) \stackrel{\text{def}}{=} \mathbb{E}_{\mathcal{G}^{(1)}}[Y(s, y)]$.

¹ We use the term “policy” here (instead of “strategy”) since, as we will see later, this problem can be formulated using a Markov Decision Process (MDP).

268 Difference between the two problems.

269 Before we proceed further, we first give an example illustrating that the problems MINIMUM
 270 ARRIVAL and BEST POLICY are different. In fact, the gap between the solution to MINIMUM
 271 ARRIVAL and the solution to BEST POLICY can be arbitrarily large: Consider the graph
 272 consisting of vertices s and y and $n - 2$ vertex disjoint paths of length 2 between s and
 273 y . Assume also that, under the memoryless model, every edge incident to s appears each
 274 day with probability 1 and every edge incident to y appears each day independently with
 275 probability $n^{-0.9}$. Similarly to the above example of the graph with $n - 2$ vertex disjoint
 276 paths of length 2, here the expected arrival time of a best policy for Alice is $h(s, y) =$
 277 $1 + n^{0.9}$. On the other hand, the arrival time of the foremost journey from s to y will be
 278 equal to the first day after day 1 on which some edge incident to y appears. But the time
 279 needed for the latter to happen follows the geometric distribution with success probability
 280 $1 - (1 - n^{-0.9})^{n-2} = 1 - o(1)$. Therefore, the expected arrival time of the foremost journey
 281 will be $\mathbb{E}[X(s, y)] = 2 + o(1)$, i.e. much smaller than $h(s, y) = 1 + n^{0.9}$.

282 As a final note, the expected arrival time $\mathbb{E}[X(s, y)]$ of the foremost s - y journey is always
 283 upper-bounded by the minimum among the expected values of the arrival times of all s - y
 284 journeys in the temporal graph. This is actually implied by a more general and well-known
 285 lemma in Probability Theory (Fatou's lemma [17, p. 29]) which establishes that the expected
 286 value of the minimum among n random variables is upper-bounded by the minimum among
 287 all the variables' expectations.

288 **3** Computing the expected minimum arrival time

289 3.1 Hardness of exact computation in the memoryless model

290 In this section we show that, even in the memoryless model, MINIMUM ARRIVAL is #P-hard
 291 in both undirected graphs and directed acyclic graphs (DAGs). In the proof of the following
 292 theorem, the edges can be treated either as oriented, in which case we obtain the result for
 293 DAGs, or as non-oriented, in which case we obtain the result for undirected graphs.

294 ▶ **Theorem 6.** MINIMUM ARRIVAL in the memoryless model is #P-hard.

295 ▶ **Corollary 7.** For every $k \geq 0$, MINIMUM ARRIVAL in the memory- k model is #P-hard.

296 3.2 The FPTAS for the memoryless model on series-parallel graphs

297 3.2.1 The case of paths

298 In this section we will consider a stochastic temporal graph $\mathcal{P}^{(0)} = (P = (V, E), \{p_e\})$ with
 299 the underlying graph being a path $P = (s = v_0, v_2, \dots, v_n = y)$.

300 ▶ **Lemma 8.** $\mathbb{E}[X_{\mathcal{P}^{(0)}}(s, y)] = \sum_{e \in E} \frac{1}{p_e}$.

301 Let us denote by μ the expectation $\mu \stackrel{\text{def}}{=} \mathbb{E}[X_{\mathcal{P}^{(0)}}(s, y)] = \sum_{e \in E} \frac{1}{p_e}$. Note that

$$302 \quad \mu = \sum_{i=1}^{\infty} \Pr[X_{\mathcal{P}^{(0)}}(s, y) \geq i]. \quad (1)$$

303 In the remainder of this section we will show that the first $O(\mu \ln \mu)$ terms of sum (1) already
 304 give a very good approximation of μ . In our analysis we will use the following bound.

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305 ▶ **Theorem 9** ([26]). Let $X = \sum_{i=1}^n X_i$, where $n \geq 1$ and $X_i, i = 1, \dots, n$, are independent
 306 geometric random variables with parameters $p_1, p_2, \dots, p_n \in (0, 1]$, respectively. Let $\mu =$
 307 $\mathbb{E}[X] = \sum_{i=1}^n \frac{1}{p_i}$. Then for any $\lambda \geq 1$, $\Pr[X \geq \lambda\mu] \leq e^{1-\lambda}$.

308 ▶ **Lemma 10.** Let ε be a number such that $0 < \varepsilon \leq 1$. Then

$$309 \quad \mu - \sum_{i=1}^{\tau} \Pr[X_{\mathcal{P}^{(0)}}(s, y) \geq i] = \sum_{i=\tau+1}^{\infty} \Pr[X_{\mathcal{P}^{(0)}}(s, y) \geq i] < \varepsilon,$$

310 for every $\tau \geq \mu \left(\ln \frac{\mu}{\varepsilon} + 1 \right)$, where $\mu = \mathbb{E}[X_{\mathcal{P}^{(0)}}(s, y)]$.

311 3.2.2 A general FPTAS approach

312 While deriving analytically and computing efficiently the exact solution of MINIMUM AR-
 313 RIVAL in a path is an easy task (cf. Lemma 8), it does not seem to be trivial for a slight
 314 generalization of paths, called *parallel compositions of paths*. A parallel composition of paths
 315 is the graph obtained from a collection of disjoint paths P_1, P_2, \dots, P_ℓ with end vertices s_i, y_i ,
 316 $i = 1, \dots, \ell$, respectively, by identifying the vertices s_1, s_2, \dots, s_ℓ in a single vertex s , and
 317 by identifying the vertices y_1, y_2, \dots, y_ℓ in a single vertex y .

318 It is not clear whether there exists an efficient procedure for computing the expected ar-
 319 rival time from s to y in a parallel composition of paths, even if the parallel paths are of equal
 320 length and all the probabilities of edge appearance are the same. In this section we present
 321 a general approach for developing ε -additive approximation algorithms² for computing the
 322 expected arrival time of a foremost journey in special classes of stochastic temporal graphs.
 323 In Section 3.2.3 we apply this approach to develop an efficient ε -additive approximation
 324 algorithm for the problem on the class of stochastic temporal graphs with underlying graphs
 325 being series-parallel graphs, which generalize parallel compositions of paths and graphs in
 326 which all simple s - y paths are of the same length.

327 Throughout the section we denote by $\mathcal{G}^{(0)} = (G = (V, E), \{p_e\})$ a memoryless stochastic
 328 temporal graph with n vertices and m edges, and by $s, y \in V$ two distinct vertices in G .
 329 Furthermore, we denote by $H = (V, E, w)$ the weighted graph obtained from the underlying
 330 graph G by assigning to every edge $e \in E$ the weight $w(e) = \frac{1}{p_e}$.

331 ▶ **Theorem 11.** Let $c \in \mathbb{N}$ and $\varepsilon \in (0, 1]$. Let $p_e \geq \frac{1}{n^c}$ for every $e \in E$ and suppose that there
 332 exists an algorithm A that computes in time $O(f(\ell, n, m))$ the probabilities $\Pr[X_{\mathcal{G}^{(0)}}(s, y) \geq$
 333 $i]$, for all $i = 1, \dots, \ell$. Then there exists an algorithm B that approximates $\mathbb{E}[X_{\mathcal{G}^{(0)}}(s, y)]$
 334 within the additive factor of ε in time

$$335 \quad O\left(f\left(n^{c+1} \ln \frac{n}{\varepsilon}, n, m\right) + n \ln n + m\right).$$

336 Consequently, if $f(\ell, n, m)$ is a polynomial in variables ℓ, n , and m , then B is an FPTAS
 337 on the instance $(\mathcal{G}^{(0)}, s, y)$.

338 **Proof.** Let $P = (s = v_0, v_1, \dots, v_r = y)$ be a minimum weight s - y path in H , and let $\mathcal{P}^{(0)}$
 339 be the stochastic temporal subgraph of $\mathcal{G}^{(0)}$ restricted to the edges of P . For convenience,
 340 let us denote $e_i = v_{i-1}v_i$ for every $i = 1, \dots, r$. Then, by definition and Lemma 8, the

² A feasible solution is ε -additive approximate if it is within ε additive factor from the optimal value. An algorithm is called an ε -additive approximation algorithm if it returns an ε -additive approximate solution for any instance.

weight w^* of P is equal to $\sum_{i=1}^r \frac{1}{p_{e_i}} = \mathbb{E}[X_{\mathcal{P}^{(0)}}(s, y)]$. Let $\tau := w^* \left(\ln \frac{w^*}{\epsilon} + 1 \right)$. Then, by Lemma 10, we have that

$$\sum_{i=\tau+1}^{\infty} \Pr[X_{\mathcal{G}^{(0)}}(s, y) \geq i] \leq \sum_{i=\tau+1}^{\infty} \Pr[X_{\mathcal{P}^{(0)}}(s, y) \geq i] < \epsilon,$$

and hence

$$\begin{aligned} \sum_{i=1}^{\tau} \Pr[X_{\mathcal{G}^{(0)}}(s, y) \geq i] &\leq \mathbb{E}[X_{\mathcal{G}^{(0)}}(s, y)] = \sum_{i=1}^{\infty} \Pr[X_{\mathcal{G}^{(0)}}(s, y) \geq i] \\ &< \sum_{i=1}^{\tau} \Pr[X_{\mathcal{G}^{(0)}}(s, y) \geq i] + \epsilon, \end{aligned}$$

that is, $\sum_{i=1}^{\tau} \Pr[X_{\mathcal{G}^{(0)}}(s, y) \geq i]$ approximates $\mathbb{E}[X_{\mathcal{G}^{(0)}}(s, y)]$ within the additive factor of ϵ .

Now we define the desired algorithm B as follows:

1. Construct the graph H and compute the minimum weight w^* of an s - y path in H using Dijkstra's algorithm.
2. Using algorithm A , compute the probabilities $\Pr[X_{\mathcal{G}^{(0)}}(s, y) \geq i]$, $i = 1, \dots, \tau$, where $\tau = w^* \left(\ln \frac{w^*}{\epsilon} + 1 \right)$.
3. Output $\sum_{i=1}^{\tau} \Pr[X_{\mathcal{G}^{(0)}}(s, y) \geq i]$.

The above discussion implies that algorithm B correctly computes the declared approximation of $\mathbb{E}[X_{\mathcal{G}^{(0)}}(s, y)]$. It remains to justify the time complexity. First, Dijkstra's algorithm can be implemented to work in time $O(n \ln n + m)$ [22]. Second, the assumption on p_e 's implies that $w^* = O(n^{c+1})$, and hence $\tau = w^* \left(\ln \frac{w^*}{\epsilon} + 1 \right) = O(n^{c+1} \ln \frac{n}{\epsilon})$. Therefore the assumption of the theorem implies that the last two steps of the algorithm run in time $O\left(f\left(n^{c+1} \ln \frac{n}{\epsilon}, n, m\right)\right)$, which in turn implies the complexity bound and completes the proof. \blacktriangleleft

3.2.3 The FPTAS for stochastic temporal series-parallel graphs

In the present section we use the approach from Section 3.2.2 to derive a polynomial-time approximation scheme for stochastic temporal series-parallel graphs.

► Theorem 12. *Let $\epsilon \in (0, 1]$ and let $\mathcal{G}^{(0)} = \{G = (V, E), \{p_e\}\}$ be a stochastic temporal series-parallel graph, where s and y are the terminals of G and $p_e \geq \frac{1}{n^c}$ for every $e \in E$. Then MINIMUM ARRIVAL on $\mathcal{G}^{(0)}$ admits an FPTAS with running time $O\left(m \cdot n^{2c+2} \ln^2 \frac{n}{\epsilon}\right)$, where $|V| = n$ and $|E| = m$.*

3.3 The FPRAS for general graphs in the memory- k model, $k \geq 0$

In this section, we present our FPRAS for MINIMUM ARRIVAL in the memory- k model, for every $k \geq 0$, under the assumption that the appearance probability of every edge e is lower bounded by $\frac{1}{n^c}$ for some $c \geq 1$ regardless of the history $H_e^{(k)}$, i.e. $p_e(x) \geq \frac{1}{n^c}$ holds for all $x \in \{0, 1\}^k$.

► Theorem 13. *Let $\epsilon \in (0, 1)$ and let $\mathcal{G}^{(k)}$ be a memory- k stochastic temporal graph with two designated vertices s, y . Furthermore let every edge appearance probability be at least $\frac{1}{n^c}$ for some $c \geq 1$, regardless of the history $H_e^{(k)}$ of e . Then MINIMUM ARRIVAL admits an FPRAS which runs in $O\left(m \frac{n^{5c+8}}{\epsilon^4} \cdot \log\left(\frac{n}{\epsilon}\right)\right)$ time with probability of success at least $1 - \frac{2}{n}$.*

377 **4** Computing the expected arrival time of a best policy

378 In this section we investigate the computational complexity of our second problem, namely
379 BEST POLICY.

380 **4.1** A polynomial-time algorithm for the memoryless model

381 In this section we focus on the memoryless model and we derive a polynomial-time dynamic-
382 programming algorithm for BEST POLICY. We define for every vertex v the expected arrival
383 time $h(v, y) \stackrel{\text{def}}{=} \mathbb{E}_{\mathcal{G}(0)}[Y(v, y)]$ of the v - y journey suggested to Alice by a best policy (i.e. when
384 Alice starts her journey at vertex v). For simplicity of presentation, throughout Section 4.1
385 we write $h(v) \stackrel{\text{def}}{=} h(v, y)$.

386 Assume for now that for all $v \in V$, the value $h(v)$ is given; let $v_1 = y, v_2, \dots, v_n$ be
387 an ordering of vertices of V in non-decreasing values of h (ties broken arbitrarily), namely
388 $h(v_1) \leq h(v_2) \leq \dots \leq h(v_n)$. Clearly, $v_1 = y$ and $h(v_1) = h(y) = 0$.

389 Let s_t be the vertex that Alice occupied at time t and recall that $\Gamma_{G_t}(v)$ is the neigh-
390 borhood of vertex v in the snapshot G_t , for all $v \in V$ and all $t \in \mathbb{N}$. Notice that, the best
391 strategy of Alice at time $t+1$ is to look at all neighboring vertices of s_t in G_{t+1} and find one
392 with minimum h -value, namely a vertex $u \in \arg \min\{h(v) : v \in \Gamma_{G_{t+1}}(s_t)\}$. If $h(u) \geq h(s_t)$,
393 then Alice has no incentive to change vertex and thus $s_{t+1} = s_t$. Otherwise, if $h(u) < h(s_t)$,
394 then $s_{t+1} = u$.

395 Therefore, to find the best choice for Alice, it suffices to find the values $h(v), v \in V$.
396 In view of the above, if Alice is on vertex v_i at time 0 (i.e. she is on the i -th best vertex
397 in terms of closeness to y), she will move to the j -th best (with $j < i$) only if an edge
398 appears between v_i and v_j in the next step, and no edge to a vertex better than v_j appears
399 (i.e. no edge between v_i and v_ℓ , $1 \leq \ell \leq j-1$). This happens with probability $Q_{i,j} =$
400 $p_{\{v_i, v_j\}} \prod_{\ell=1}^{j-1} (1 - p_{\{v_i, v_\ell\}})$, where $\{v_i, v_\ell\}$ denotes the (undirected) edge between v_i and v_ℓ .
401 Additionally, with probability $Q_i = \prod_{\ell=1}^{i-1} (1 - p_{\{v_i, v_\ell\}})$ no edge to a vertex better than v_i
402 will appear, in which case Alice will stay on v_i . Therefore $h(v_i)$ can be recursively computed

403 by $h(v_i) = \sum_{j=1}^{i-1} Q_{i,j} h(v_j) + Q_i h(v_i) + 1$, or equivalently $h(v_i) = \frac{\sum_{j=1}^{i-1} Q_{i,j} h(v_j) + 1}{1 - Q_i}$,

404 with initial condition $h(v_1) = 0$. Indeed, the above equation follows by observing that
405 the expected length of the foremost journey to y when Alice is on v_i is equal to $1 + h(v_1)$
406 with probability $Q_{i,1}$ (which is the probability that an edge between v_i and $v_1 = y$ exists),
407 plus $1 + h(v_2)$ with probability $Q_{i,2}$ (which is the probability that an edge between v_i and
408 the second best vertex v_2 exists, but there is no edge between v_i and v_1), and so on. In
409 general, the above recurrence states that there is no incentive to visit vertices with larger
410 index and also Alice will visit the smallest index vertex v_j for which the edge $\{v_i, v_j\}$ is
411 present (otherwise, if no such edge exists, she will stay on v_i). Using the above recurrence,
412 we can compute all values of $h(v_i)$ by a bottom-up dynamic programming algorithm.

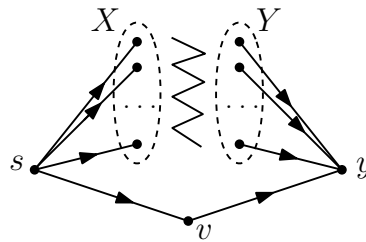
413 **► Theorem 14.** BEST POLICY can be optimally computed in the memoryless model in $O(n^2)$
414 time and space.

415 **4.2** Hardness of computation for the memory- k model, $k \geq 3$

416 We now show that BEST POLICY is #P-hard for memory-3 stochastic temporal graphs on
417 directed acyclic graphs, and consequently also for memory $k \geq 3$.

418 ► **Theorem 15.** *When the underlying graph is a Directed Acyclic Graph (DAG), it is #P-*
 419 *hard to compute the expected arrival time of the best policy journey in the memory-3 model.*

420 **Proof.** We will provide a reduction from the counting problem #PP2DNF which is known
 421 to be #P-hard [35]. This problem takes as input a DNF formula $\Phi = \bigvee_{(i,j) \in E} x_i y_j$ on the
 422 sets of variables $X = \{x_1, \dots, x_n\}$ and $Y = \{y_1, \dots, y_m\}$, for some $E \subseteq [n] \times [m]$, and the
 423 task is to compute the number ψ of truth assignments that satisfy Φ . We create a directed
 424 acyclic graph (DAG) H as follows. First, H has one vertex for each of the variables in $X \cup Y$;
 425 then we add two distinct vertices s, y and one other vertex v . For every vertex $x_i \in X$ and
 426 every vertex $y_j \in Y$ we add the directed edges (s, x_i) and (y_j, y) . Furthermore we add the
 427 edge (x_i, y_j) whenever $x_i y_j$ is a clause in Φ . Finally we add the edges (s, v) and (v, y) . The
 428 construction of H is illustrated in Figure 1.



■ **Figure 1** The construction of the DAG H .

429 Denote by $M = 5 \cdot 2^{n+m}$, and assume that $2^{n+m} \geq 3$ in order to avoid trivialities.
 430 All edges (x_i, y_j) appear constantly in H , i.e. they appear at every time step $i \geq 1$ in
 431 a memoryless fashion with probability 1. Both edges (s, v) and (v, y) also appear in a
 432 memoryless fashion, each of them with probability $\frac{2}{M}$ at every step $i \geq 1$. Moreover, each
 433 of the edges (s, x_i) and (y_j, y) appears at each step $i \geq 1$ according to the following table
 434 of memory 3. This table has four columns and eight rows. Each column is labeled with
 435 the sequence of consecutive time steps $i - 3, i - 2, i - 1$, and i . Each row corresponds to a
 436 different triple of appearances of each of the edges in $\{(s, x_i), (y_j, y) : x \in X, y \in Y\}$ at the
 437 time steps $i - 3, i - 2, i - 1$ (here 1 means “edge exists” and 0 means “edge does not exist”).
 438 At the end of each row there is a pair of numbers $(p, 1 - p)$ which denotes that, with the
 439 particular history of memory 3, at time step i the edge appears with probability p and it
 440 does not appear with probability $1 - p$. For simplicity of notation, in the column of time
 441 step i , we write “0” and “1” to denote the entries $(0, 1)$ and $(1, 0)$, respectively.

$i - 3$	$i - 2$	$i - 1$	i
0	0	1	0
0	1	0	$(\frac{1}{2}, \frac{1}{2})$
1	0	0	0
0	0	0	0
1	0	1	1
0	1	1	1
1	1	1	1
1	1	0	1

443 To complete the description of our memory-3 instance, we specify that, in the fictitious
 444 initialization snapshots G_{-2}, G_{-1}, G_0 , each of the edges (s, x_i) and (y_j, y) appears with
 445 probability 0, 0, and 1, respectively, i.e. according to the first row of the above table.

126:12 How fast can we reach a target vertex in stochastic temporal graphs?

446 The intuition of this table for the edges (s, x_i) and (y_j, y) is as follows. In the snapshot
 447 G_1 , none of these edges appears (see the first line of the table). Then, to determine whether
 448 each of these edges appears at time step 2 (see the second row of the table), we need to toss
 449 an unbiased coin which with probability $\frac{1}{2}$ outputs “appear” and with probability $\frac{1}{2}$ outputs
 450 “does not appear”. Once this coin has been tossed at time step 2, the status of the edge
 451 does not change any more in any subsequent time step $i \geq 3$. That is, if one of the edges
 452 (s, x_i) and (y_j, y) appears (resp. does not appear) at time 2, then it appears (resp. does not
 453 appear) at all times $i \geq 3$ too. This is easy to be verified by observing the rows 3-7 of the
 454 table. Note that the last row of the table is included only for the sake of completeness, as
 455 it does not affect the appearance of any edge of H at any time step i .

456 Let ℓ be the expected s - y arrival time of the best policy in the memory-3 model. Note
 457 that, from the above construction of the temporal graph instance, each of the edges (s, x_i)
 458 and (y_j, y) appears with probability $\frac{1}{2}$ at all steps $i \geq 2$, while it does not appear at any step
 459 $i \geq 2$ with probability $\frac{1}{2}$. Therefore, the probability that there exists a directed temporal
 460 path (s, x_i, y_j, y) is equal to $g = \frac{\psi}{2^{n+m}}$, where ψ is the number of satisfying truth assignments
 461 of the DNF formula Φ . That is, with probability $1 - g$, there exists no such temporal path
 462 from s to y with 3 edges through some vertices x_i and y_j . Furthermore, the expected s - y
 463 arrival time through the edges (s, v) and (v, y) is equal to $\frac{M}{2} + \frac{M}{2} = M$. Therefore, since
 464 with probability $1 - g$ any policy (also the best one) needs to travel from s to y through
 465 vertex v , it follows that $\ell \geq M(1 - g)$.

466 We now define the following policy: at time step 1 do nothing and just wait for the
 467 outcome of the random coin tosses which occur at time step 2. Subsequently, at time step 2
 468 do the following: if there exists a directed temporal path (s, x_i, y_j, y) then follow it, starting
 469 at time step 2; otherwise follow the temporal path (s, v, y) which has an expected travel time
 470 $\frac{M}{2} + \frac{M}{2} = M$. The expected arrival time of this particular policy is equal to $1 + 3g + M(1 - g)$,
 471 and thus it follows that $\ell \leq 1 + 3g + M(1 - g)$. Summarizing, we have:

$$472 \quad M(1 - g) \leq \ell \leq 1 + 3g + M(1 - g) \Leftrightarrow$$

$$473 \quad 5 \cdot 2^{n+m} - 5\psi \leq \ell \leq 5 \cdot 2^{n+m} - 5\psi + 3 \frac{\psi}{2^{n+m}} + 1.$$

474 The first inequality can be written as $2^{n+m} - \frac{\ell}{5} \leq \psi$, while the second one can be written
 475 as $(1 - \frac{3}{5 \cdot 2^{n+m}}) \psi \leq 2^{n+m} - \frac{\ell}{5} + \frac{1}{5}$. Therefore:

$$476 \quad 2^{n+m} - \frac{\ell}{5} \leq \psi \leq \left(1 + \frac{3}{5 \cdot 2^{n+m} - 3}\right) \left(2^{n+m} - \frac{\ell}{5} + \frac{1}{5}\right) \leq 2^{n+m} - \frac{\ell}{5} + \frac{1}{5} + \frac{3}{4},$$

477 and thus $2^{n+m} - \frac{\ell}{5} \leq \psi \leq 0.95 + 2^{n+m} - \frac{\ell}{5}$. Therefore, knowing the expected value ℓ for the
 478 best policy we can derive the exact integer value for ψ in the counting problem #PP2DNF.
 479 This completes the #P-hardness reduction. \blacktriangleleft

480 4.3 An exact algorithm for the memory- k model, $k \geq 1$

481 In this section we present a doubly exponential-time exact algorithm for computing the best
 482 policy for Alice in the memory- k model, where $k \geq 1$. Our results in this section are derived
 483 using a Markov Decision Process (MDP) formulation of our problem under the memory- k
 484 model.

485 **► Theorem 16.** *Let $k \geq 1$ and $\mathcal{G}^{(k)}$ be a stochastic temporal graph, where the underlying*
 486 *graph G has n vertices and m edges. Then BEST POLICY can be solved on $\mathcal{G}^{(k)}$ in*
 487 *$O(2^{(kmn+n \log n) \cdot 2^{km}})$ time.*

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