Robust Random Graph Matching in Gaussian Models via Vector Approximate Message Passing

Zhangsong Li

School of Mathematical Sciences, Peking University

July 3, 2025

38th Annual Conference on Learning Theory

Zhangsong Li

Robust Random Graph Matching





Zhangsong Li

July 2025

< 3 >

2



• Goal: find a mapping between two node sets that maximally aligns the edges.

- (日)

э



- Goal: find a mapping between two node sets that maximally aligns the edges.
- Quadratic Assignment Problem (QAP): $\max_{\Pi \in \mathfrak{S}_n} \langle A, \Pi B \Pi^\top \rangle$.



- Goal: find a mapping between two node sets that maximally aligns the edges.
- Quadratic Assignment Problem (QAP): $\max_{\Pi \in \mathfrak{S}_n} \langle A, \Pi B \Pi^\top \rangle$.
- NP-hard to solve/approximate in worst case.

• π_* : latent permutation on $[n] = \{1, \ldots, n\}$.

- π_* : latent permutation on $[n] = \{1, \ldots, n\}$.
- Observation: two *weighted* random graphs A and B, s.t. $(A_{i,j}, B_{\pi_*(i),\pi_*(j)}) \sim \mathbf{F}.$

- π_* : latent permutation on $[n] = \{1, \ldots, n\}$.
- Observation: two *weighted* random graphs A and B, s.t. $(A_{i,j}, B_{\pi_*(i),\pi_*(j)}) \sim \mathbf{F}.$
- Two special cases:

- π_* : latent permutation on $[n] = \{1, \ldots, n\}$.
- Observation: two *weighted* random graphs A and B, s.t. $(A_{i,j}, B_{\pi_*(i),\pi_*(j)}) \sim \mathbf{F}.$
- Two special cases:

• Correlated Gaussian Wigner model. $\mathbf{F} = \mathcal{N}(\mathbf{0}, \begin{pmatrix} 1 & \rho \\ \rho & 1 \end{pmatrix}).$

- π_* : latent permutation on $[n] = \{1, \ldots, n\}$.
- Observation: two weighted random graphs A and B, s.t. $(A_{i,j}, B_{\pi_*(i),\pi_*(j)}) \sim \mathbf{F}.$
- Two special cases:
 - Correlated Gaussian Wigner model. $\mathbf{F} = \mathcal{N}(\mathbf{0}, \begin{pmatrix} 1 & \rho \\ \rho & 1 \end{pmatrix}).$
 - Correlated Erdős-Rényi model. $\mathbf{F} = \text{law of two } \dot{\mathbf{Ber}}(q)$ with covariance ρ .

- π_* : latent permutation on $[n] = \{1, \ldots, n\}$.
- Observation: two weighted random graphs A and B, s.t. $(A_{i,j}, B_{\pi_*(i),\pi_*(j)}) \sim \mathbf{F}.$
- Two special cases:

• Correlated Gaussian Wigner model. $\mathbf{F} = \mathcal{N}(\mathbf{0}, \begin{pmatrix} 1 & \rho \\ \rho & 1 \end{pmatrix}).$

- Correlated Erdős-Rényi model. $\mathbf{F} = \text{law of two } \dot{\mathbf{Ber}}(q)$ with covariance ρ .
- <u>Goal</u>: recover π_* (exactly/partially) using efficient algorithms

- π_* : latent permutation on $[n] = \{1, \ldots, n\}$.
- Observation: two weighted random graphs A and B, s.t. $(A_{i,j}, B_{\pi_*(i),\pi_*(j)}) \sim \mathbf{F}.$
- Two special cases:
 - Correlated Gaussian Wigner model. $\mathbf{F} = \mathcal{N}(\mathbf{0}, \begin{pmatrix} 1 & \rho \\ \rho & 1 \end{pmatrix}).$
 - Correlated Erdős-Rényi model. $\mathbf{F} = \text{law of two } \hat{\mathbf{Ber}}(\hat{q})$ with covariance ρ .
- <u>Goal</u>: recover π_* (exactly/partially) using efficient algorithms
 - Noiseless case ($\rho = 1$): optimal condition is attained in linear-time [Bollobás'82, Czajka-Pandurangan'08].

- π_* : latent permutation on $[n] = \{1, \ldots, n\}$.
- Observation: two weighted random graphs A and B, s.t. $(A_{i,j}, B_{\pi_*(i),\pi_*(j)}) \sim \mathbf{F}.$
- Two special cases:

• Correlated Gaussian Wigner model. $\mathbf{F} = \mathcal{N}(\mathbf{0}, \begin{pmatrix} 1 & \rho \\ \rho & 1 \end{pmatrix}).$

- Correlated Erdős-Rényi model. $\mathbf{F} = \text{law of two } \hat{\mathbf{Ber}}(\hat{q})$ with covariance ρ .
- <u>Goal</u>: recover π_* (exactly/partially) using efficient algorithms
 - Noiseless case ($\rho = 1$): optimal condition is attained in linear-time [Bollobás'82, Czajka-Pandurangan'08].
 - Noisy case (ho < 1): little is known for efficient algorithms until recently.

æ

 Progressively improved random graph matching algorithms have been obtained by community (e.g. [Barak-Chou-Lei-Schramm-Sheng'19, Ding-Ma-Wu-Xu'21, Ganassali-Massoulié-Lelarge'22, Mao-Wu-Xu-Yu'23, Ding-L.'22,23], etc.)

- Progressively improved random graph matching algorithms have been obtained by community (e.g. [Barak-Chou-Lei-Schramm-Sheng'19, Ding-Ma-Wu-Xu'21, Ganassali-Massoulié-Lelarge'22, Mao-Wu-Xu-Yu'23, Ding-L.'22,23], etc.)
- [Ameen-Hajek'24]: many efficient random graph matching algorithms will break down if one adversarially modify a small fraction of edges.

- Progressively improved random graph matching algorithms have been obtained by community (e.g. [Barak-Chou-Lei-Schramm-Sheng'19, Ding-Ma-Wu-Xu'21, Ganassali-Massoulié-Lelarge'22, Mao-Wu-Xu-Yu'23, Ding-L.'22,23], etc.)
- [Ameen-Hajek'24]: many efficient random graph matching algorithms will break down if one adversarially modify a small fraction of edges.
- Reason: algorithms based on sophisticated subgraph structures/ delicate spectral properties are not robust under adversarial perturbations (e.g., planting a $\Theta(\sqrt{n})$ clique or other "undesired" subgraphs).

- Progressively improved random graph matching algorithms have been obtained by community (e.g. [Barak-Chou-Lei-Schramm-Sheng'19, Ding-Ma-Wu-Xu'21, Ganassali-Massoulié-Lelarge'22, Mao-Wu-Xu-Yu'23, Ding-L.'22,23], etc.)
- [Ameen-Hajek'24]: many efficient random graph matching algorithms will break down if one adversarially modify a small fraction of edges.
- Reason: algorithms based on sophisticated subgraph structures/ delicate spectral properties are not robust under adversarial perturbations (e.g., planting a $\Theta(\sqrt{n})$ clique or other "undesired" subgraphs).
- Motivation from application: somewhat more "practical" graph matching algorithm?

- Progressively improved random graph matching algorithms have been obtained by community (e.g. [Barak-Chou-Lei-Schramm-Sheng'19, Ding-Ma-Wu-Xu'21, Ganassali-Massoulié-Lelarge'22, Mao-Wu-Xu-Yu'23, Ding-L.'22,23], etc.)
- [Ameen-Hajek'24]: many efficient random graph matching algorithms will break down if one adversarially modify a small fraction of edges.
- Reason: algorithms based on sophisticated subgraph structures/ delicate spectral properties are not robust under adversarial perturbations (e.g., planting a $\Theta(\sqrt{n})$ clique or other "undesired" subgraphs).
- Motivation from application: somewhat more "practical" graph matching algorithm?
- Motivation from theory: can we find efficient graph matching algorithms for semi-random models?

э

A B A B A
 B
 A
 B
 A
 B
 A
 B
 A
 B
 A
 B
 A
 B
 A
 B
 A
 B
 A
 B
 A
 B
 A
 B
 A
 B
 A
 B
 A
 B
 A
 B
 A
 B
 A
 B
 A
 B
 A
 B
 A
 B
 A
 B
 A
 B
 A
 B
 A
 B
 A
 B
 A
 B
 A
 B
 A
 B
 A
 B
 A
 B
 A
 B
 A
 B
 A
 B
 A
 B
 A
 B
 A
 B
 A
 B
 A
 B
 A
 B
 A
 B
 A
 B
 A
 B
 A
 B
 A
 B
 A
 B
 A
 B
 A
 B
 A
 B
 A
 B
 A
 B
 A
 B
 A
 B
 A
 B
 A
 B
 A
 B
 A
 B
 A
 B
 A
 B
 A
 B
 A
 B
 A
 B
 A
 B
 A
 B
 A
 B
 A
 B
 A
 B
 A
 B
 A
 B
 A
 B
 A
 B
 A
 B
 A
 B
 A
 B
 A
 B
 A
 B
 A
 B
 A
 B
 A
 B
 A
 B
 A
 B
 A
 B
 A
 B
 A
 B
 A
 B
 A
 B
 A
 B
 A
 B
 A
 B
 A
 B
 A
 B
 A
 B
 A
 B
 A
 B
 A
 B
 A
 B
 A
 B
 A
 B
 A
 B
 A
 B
 A
 B
 A
 B
 A
 B
 A
 B
 A
 B
 A
 B
 A
 B
 A
 B
 A
 B
 A
 B
 A
 B
 A
 B
 A
 B
 A
 B
 A
 B
 A
 B
 A
 B
 A
 B
 A
 B
 A
 B
 A
 B
 A
 B
 A
 B
 A
 B
 A
 B
 A
 B
 A
 B
 A
 B
 A
 B
 A
 B
 A
 B
 A
 B
 A
 B
 A
 B
 A
 B
 A
 B
 A
 B
 A
 B
 A
 B
 A
 B
 A
 B
 A
 B
 A
 B
 A
 B
 A
 B
 A
 B
 A
 B
 A
 B
 A
 B
 A
 B
 A
 B
 A
 B
 A
 B
 A
 B
 A
 B
 A
 B
 A
 B
 A
 B
 A
 B
 A
 B
 A
 B
 A
 B
 A
 B
 A
 B
 A
 B
 A
 B
 A
 B
 A
 A
 A
 A
 A

The corrupted correlated Gaussian model

æ

• First sample (*A*, *B*) from the law of correlated Gaussian Wigner model.

- First sample (A, B) from the law of correlated Gaussian Wigner model.
- Corruption: An adversary can arbitrary choose two subsets $Q, R \subset [n]$ with $|Q|, |R| = \epsilon n$ and arbitrary revise the entries $\{A_{i,j} : i, j \in Q\}$ and $\{B_{i,j} : i, j \in R\}$ according to A, B.

- First sample (A, B) from the law of correlated Gaussian Wigner model.
- Corruption: An adversary can arbitrary choose two subsets $Q, R \subset [n]$ with $|Q|, |R| = \epsilon n$ and arbitrary revise the entries $\{A_{i,j} : i, j \in Q\}$ and $\{B_{i,j} : i, j \in R\}$ according to A, B.
- Observation: the revised matrices (A', B') = (A + E, B + F), where E, F supported on an unknown $\epsilon n * \epsilon n$ principle minor of (A, B).

 ρ : edge correlation; ϵn : size of corruption; π_* : hidden matching.

Theorem (L.'25)

Exact recovery is achieved efficiently by an approximate message passing algorithm w.h.p. if

$$ho=\Omega(1)$$
 and $\epsilon=o(rac{1}{(\log n)^{20}})$.

6/9

 ρ : edge correlation; ϵn : size of corruption; π_* : hidden matching.

Theorem (L.'25)

Exact recovery is achieved efficiently by an approximate message passing algorithm w.h.p. if

$$ho=\Omega(1)$$
 and $\epsilon=o(rac{1}{(\log n)^{20}})$.

• The requirement $\rho = \Omega(1)$ matches the best result in the non-robust setting [Ding-L.'22].

6/9

 ρ : edge correlation; ϵn : size of corruption; π_* : hidden matching.

Theorem (L.'25)

Exact recovery is achieved efficiently by an approximate message passing algorithm w.h.p. if

$$ho = \Omega(1)$$
 and $\epsilon = o(rac{1}{(\log n)^{20}})$.

- The requirement ρ = Ω(1) matches the best result in the non-robust setting [Ding-L.'22].
- The first graph matching algorithm that is robust under $n^{1-o(1)}$ size of perturbations.

6/9

 ρ : edge correlation; ϵn : size of corruption; π_* : hidden matching.

Theorem (L.'25)

Exact recovery is achieved efficiently by an approximate message passing algorithm w.h.p. if

$$ho = \Omega(1)$$
 and $\epsilon = o(rac{1}{(\log n)^{20}})$.

- The requirement ρ = Ω(1) matches the best result in the non-robust setting [Ding-L.'22].
- The first graph matching algorithm that is robust under $n^{1-o(1)}$ size of perturbations.
- Extends to the case of correlated Erdős-Rényi models when the edge-density *q* is a constant.

A general framework for estimating hidden structures given data matrix A.

• Compress sensing [Donoho-Maleki-Montanari'09]

- Compress sensing [Donoho-Maleki-Montanari'09]
- Sparse PCA [Deshpande-Montanari'14]

- Compress sensing [Donoho-Maleki-Montanari'09]
- Sparse PCA [Deshpande-Montanari'14]
- Linear regression [Krzakala-Mézard-Sausset-Sun-Zdeborová'12]

- Compress sensing [Donoho-Maleki-Montanari'09]
- Sparse PCA [Deshpande-Montanari'14]
- Linear regression [Krzakala-Mézard-Sausset-Sun-Zdeborová'12]
- Perceptron models [Ding-Sun'18]

A general framework for estimating hidden structures given data matrix A.

- Compress sensing [Donoho-Maleki-Montanari'09]
- Sparse PCA [Deshpande-Montanari'14]
- Linear regression [Krzakala-Mézard-Sausset-Sun-Zdeborová'12]
- Perceptron models [Ding-Sun'18]

Usually in the form of the following iteration:

$$f^{(t+1)} = \varphi \circ \left(\frac{1}{\sqrt{n}} A f^{(t)} \Xi^{(t)}\right)$$
$$\uparrow \qquad \uparrow$$

estimator for the hidden signal

entrywise transform by a suitable denoiser

A general framework for estimating hidden structures given data matrix A.

- Compress sensing [Donoho-Maleki-Montanari'09]
- Sparse PCA [Deshpande-Montanari'14]
- Linear regression [Krzakala-Mézard-Sausset-Sun-Zdeborová'12]
- Perceptron models [Ding-Sun'18]

Usually in the form of the following iteration:

$$f^{(t+1)} = \varphi \circ \left(\frac{1}{\sqrt{n}} A f^{(t)} \Xi^{(t)}\right)$$

$$\uparrow \qquad \uparrow$$

estimator for the hidden signal entrywise t

entrywise transform by a suitable denoiser

[lvkov-Schramm'25]: using a spectral cleaning procedure, AMP algorithms can be performed robustly.

Our algorithmic approach

 ρ : edge correlation; ϵn : size of corruption; π_* : hidden matching.

Image: A matrix

æ

- ρ : edge correlation; ϵn : size of corruption; π_* : hidden matching.
 - Usually, in an AMP algorithm we hope our estimator $f^{(t)}$ converges to the hidden signal (e.g., the hidden matching).

Our algorithmic approach

- ρ : edge correlation; ϵn : size of corruption; π_* : hidden matching.
 - Usually, in an AMP algorithm we hope our estimator $f^{(t)}$ converges to the hidden signal (e.g., the hidden matching).
 - Our strategy: iteratively construct "signatures" using AMP iteration

$$\begin{aligned} f^{(t+1)} &= \varphi \circ \left(\frac{1}{\sqrt{n}} \mathcal{A}' f^{(t)} \Xi^{(t)} \right), \quad f^{(t)} &= \left(f_1^{(t)}, \dots, f_n^{(t)} \right)^\top, \\ g^{(t+1)} &= \varphi \circ \left(\frac{1}{\sqrt{n}} \mathcal{B}' g^{(t)} \Xi^{(t)} \right), \quad g^{(t)} &= \left(g_1^{(t)}, \dots, g_n^{(t)} \right)^\top \end{aligned}$$

Our algorithmic approach

- ρ : edge correlation; ϵn : size of corruption; π_* : hidden matching.
 - Usually, in an AMP algorithm we hope our estimator $f^{(t)}$ converges to the hidden signal (e.g., the hidden matching).
 - Our strategy: iteratively construct "signatures" using AMP iteration

$$\begin{aligned} f^{(t+1)} &= \varphi \circ \left(\frac{1}{\sqrt{n}} A' f^{(t)} \Xi^{(t)} \right), \quad f^{(t)} &= \left(f_1^{(t)}, \dots, f_n^{(t)} \right)^\top, \\ g^{(t+1)} &= \varphi \circ \left(\frac{1}{\sqrt{n}} B' g^{(t)} \Xi^{(t)} \right), \quad g^{(t)} &= \left(g_1^{(t)}, \dots, g_n^{(t)} \right)^\top. \end{aligned}$$

Hope: if we choose a suitable denoiser function φ and Ξ^(t), then at a large time t^{*} we will have

$$\Pi_* = \arg \max_{\Pi \in \mathfrak{S}_n} \langle f^{(t^*)}, \Pi g^{(t^*)} \rangle \,,$$

then we can find Π_\ast by solving a linear assignment problem.

 We found a poly-time algorithm that matches two correlated Gaussian matrices with constant correlation even when two n poly(log n) size submatrices are adversarially corrupted.

- We found a poly-time algorithm that matches two correlated Gaussian matrices with constant correlation even when two n poly(log n) size submatrices are adversarially corrupted.
- Our method: construct "signatures" by iteratively running an vector AMP on two matrices.

- We found a poly-time algorithm that matches two correlated Gaussian matrices with constant correlation even when two n poly(log n) size submatrices are adversarially corrupted.
- Our method: construct "signatures" by iteratively running an vector AMP on two matrices.
- A few open problems:

- We found a poly-time algorithm that matches two correlated Gaussian matrices with constant correlation even when two n poly(log n) size submatrices are adversarially corrupted.
- Our method: construct "signatures" by iteratively running an vector AMP on two matrices.
- A few open problems:
 - Other ways of corruption (e.g., corruption on arbitrary small edge set)?

- We found a poly-time algorithm that matches two correlated Gaussian matrices with constant correlation even when two n poly(log n) size submatrices are adversarially corrupted.
- Our method: construct "signatures" by iteratively running an vector AMP on two matrices.
- A few open problems:
 - Other ways of corruption (e.g., corruption on arbitrary small edge set)?
 - Robust algorithm for sparse graphs (edge density $q = n^{-\alpha+o(1)}$ when $\alpha > 0$)?

- We found a poly-time algorithm that matches two correlated Gaussian matrices with constant correlation even when two n poly(log n) size submatrices are adversarially corrupted.
- Our method: construct "signatures" by iteratively running an vector AMP on two matrices.
- A few open problems:
 - Other ways of corruption (e.g., corruption on arbitrary small edge set)?
 - Robust algorithm for sparse graphs (edge density $q = n^{-\alpha+o(1)}$ when $\alpha > 0$)?

References:

Zhangsong Li. Robust random graph matching in Gaussian models via vector approximate message passing. arXiv:2412.16457v2.