

What is network science?

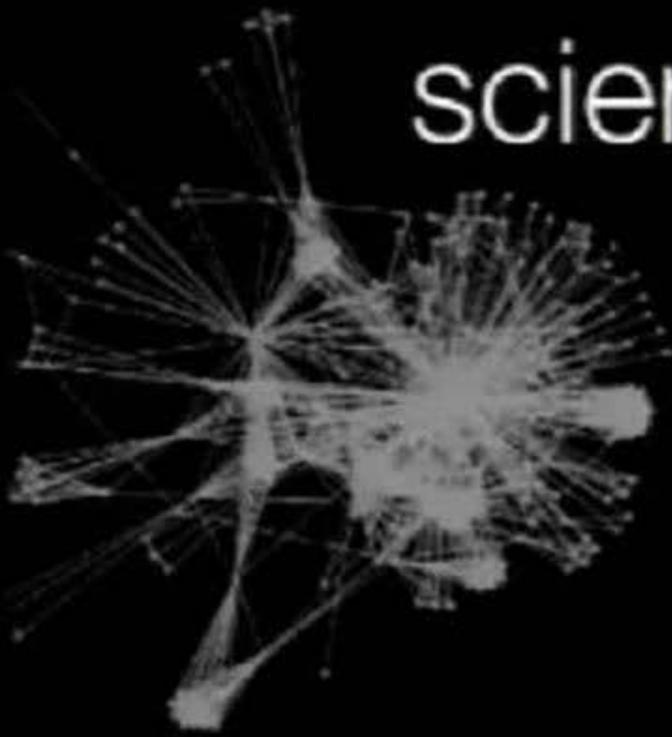


Image by H. Hoogendoorn from our paper
on collective self-organization of
Tammisla et al. and Chavas et al.

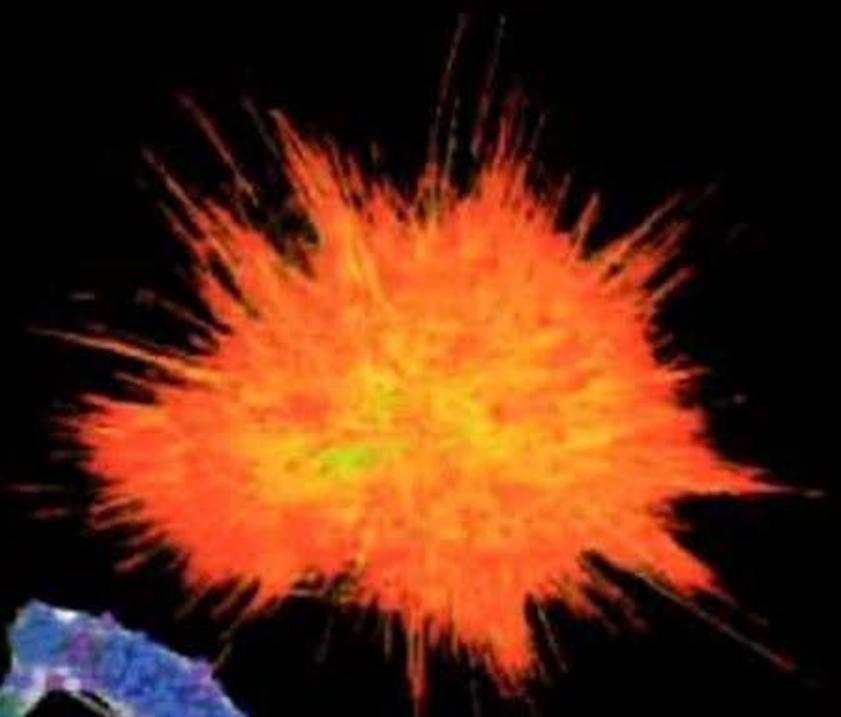


Image from Davis and M.
Coarse matrix repository

Network Science

the study of *network representations* of physical,
biological, and social phenomena leading to
predictive models of these phenomena

National Research Council (via Wikipedia)

- Models
- Algorithms
- Data

Network Science is
CS&E applied to graphs
Me

SIAM Workshop on
Network Science

July 7-8, 2013

Town and Country Resort
& Convention Center
San Diego, California, USA

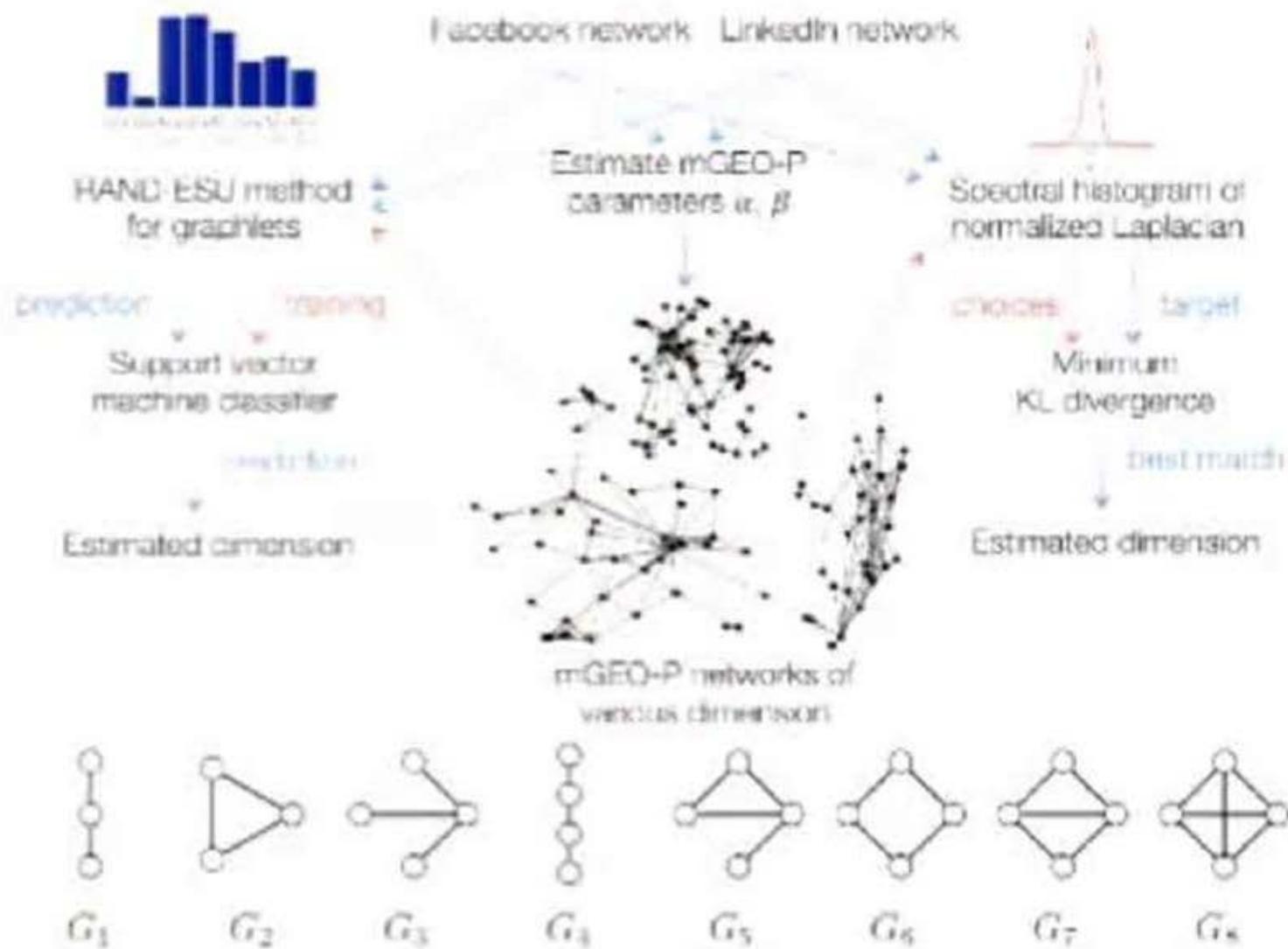
SIAM Workshop on
NETWORK SCIENCE

May 16-17, 2015

Snowbird Ski and Summer Resort
Snowbird, Utah, USA

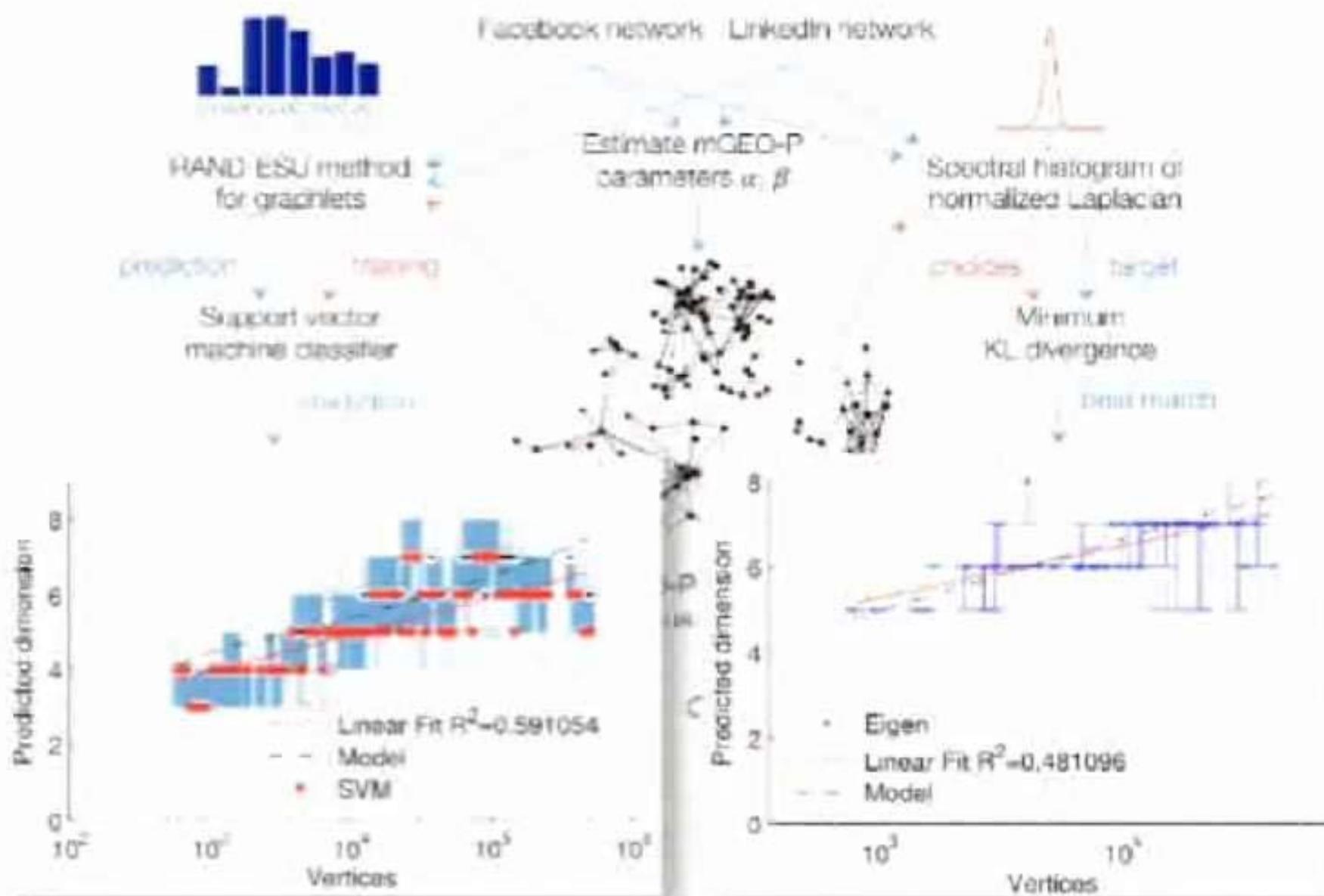
Dimensionality of social networks using motifs and eigenvalues

w/ Bonato, et al. PLOS One (2014) 10.1371/journal.pone.0106052 arXiv:1405.0167



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Local methods in network science



Joint work with Joyce Whang,
Kyle Kooser, Michael Mahoney,
and Indenit Dhillon. Supported
by NSF CAREER Award

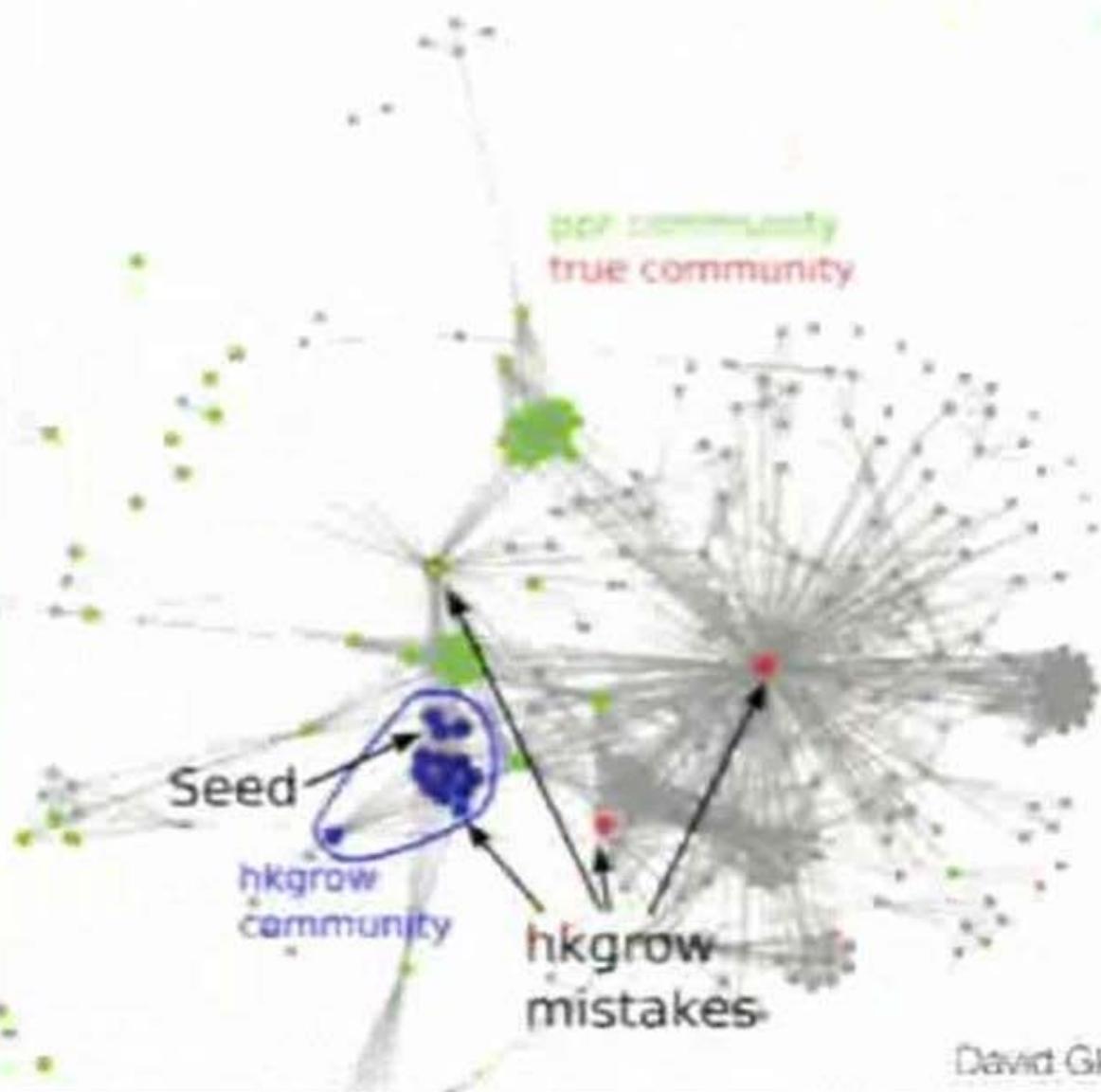


David F. Gleich
Purdue University

David Gleich, Purdue



Local methods identify small, meaningful regions in massive networks



Co-purchasing in Amazon
330k Vertices, 1M edges

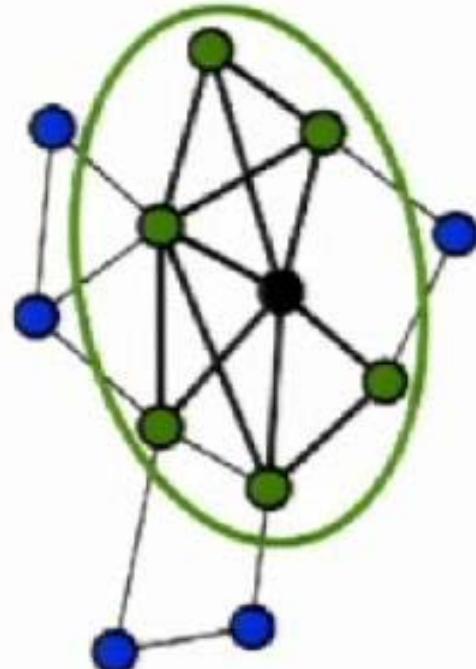
Ground-truth set has
~10 vertices

- Two local methods
 - pprgrow
 - hkgrow
- find most of the true set starting from a seed inside the set.

Local methods help characterize the graph!

Vertex neighborhood or egonet

The induced subgraph of a vertex and its neighbors



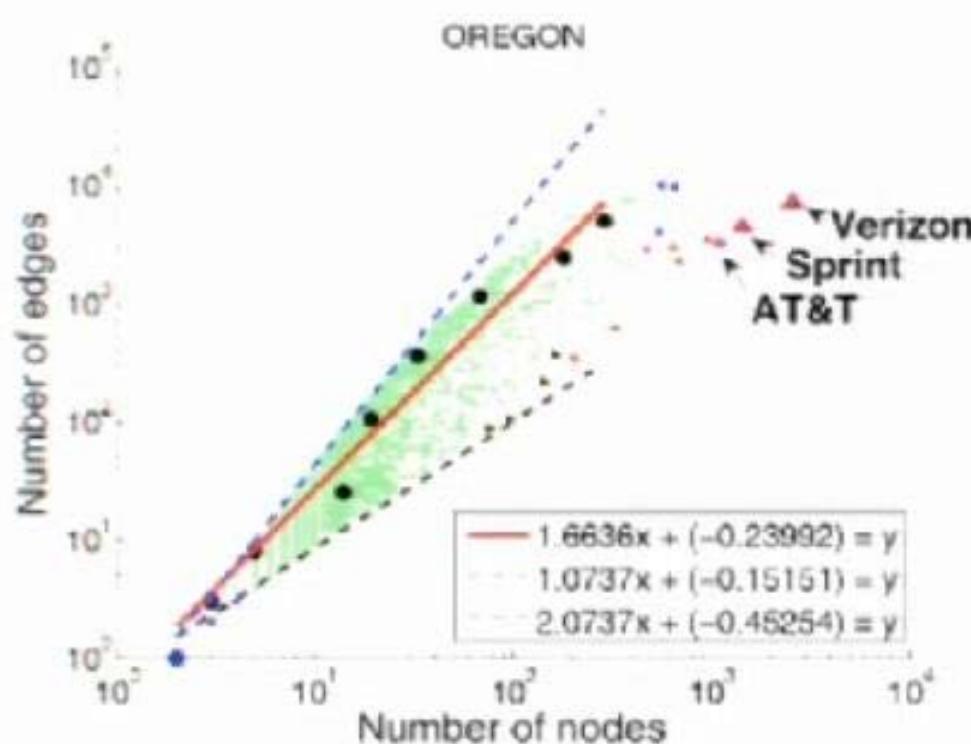
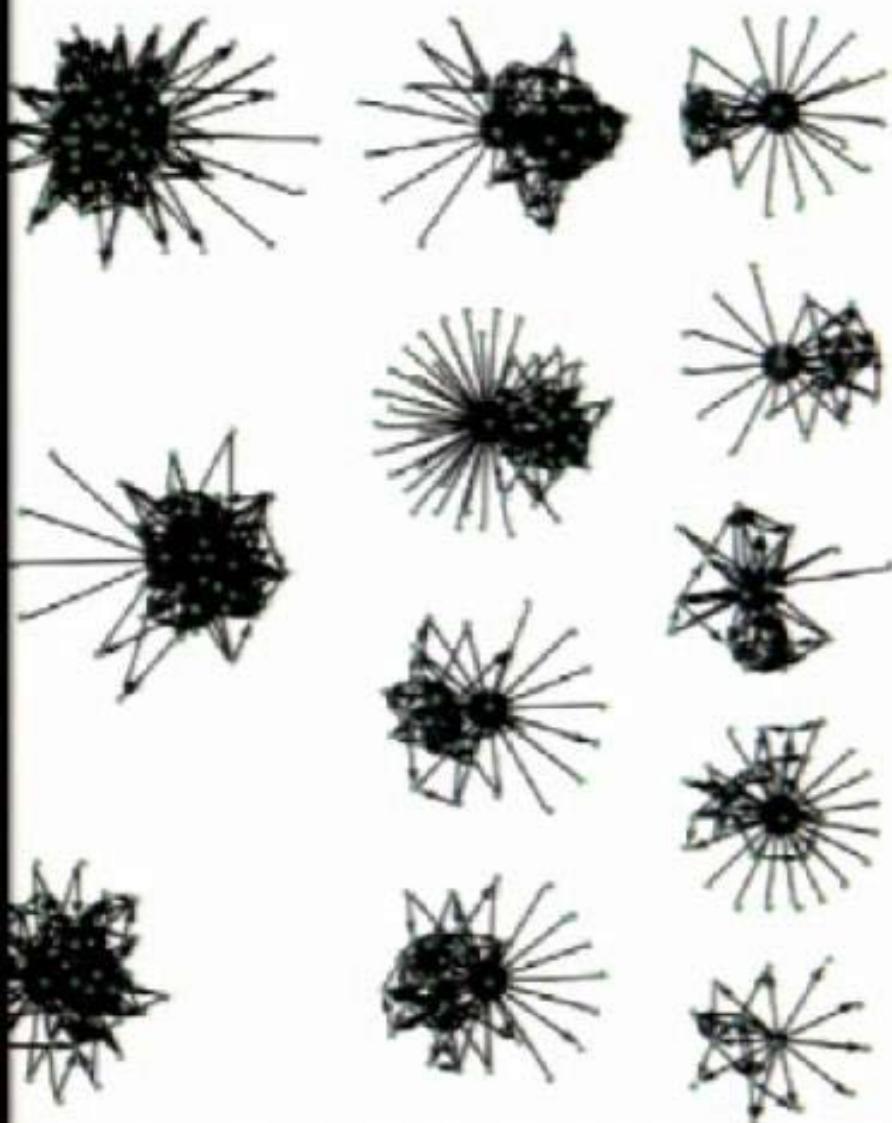
Egonets of social networks should show “structural holes” [Burt95, Kleinberg08].

Used for anomaly detection [Akoglu10],

community seeds [Huang11, Schaeffer11],

overlapping communities [Schaeffer07, Rees10].

Characterizing local anomalies in graphs using egonets



From OddGai: Spotting Anomalies in Weighted Graphs
Akoglu et al. PAKDD2010

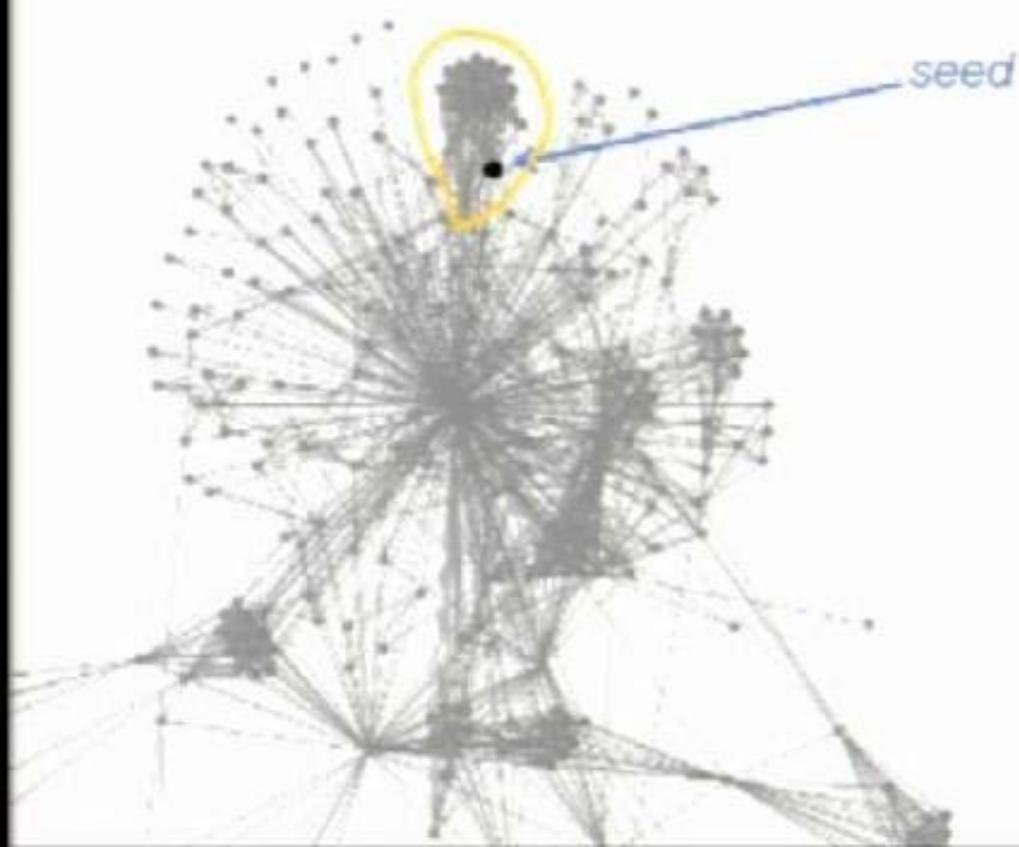
From Knowledge Sharing and Yahoo! Answers
Adamic et al. WWW2005
David Gleich · Purdue

Our perspective

Local diffusions are some of
the best community detection
algorithms available!

Local Community Detection

Given seed(s) S in G , find a community that contains S .



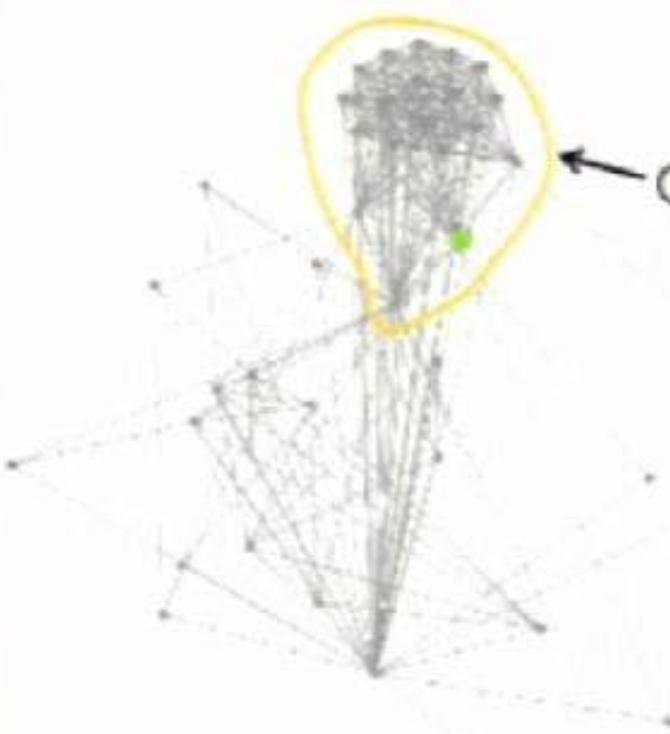
Community

A set of vertices with
high internal and
low external
connectivity

Low-conductance sets are communities

conductance(T) =
$$\frac{\text{# edges leaving } T}{\text{# edge endpoints in } T}$$

= "chance a random step exits T "

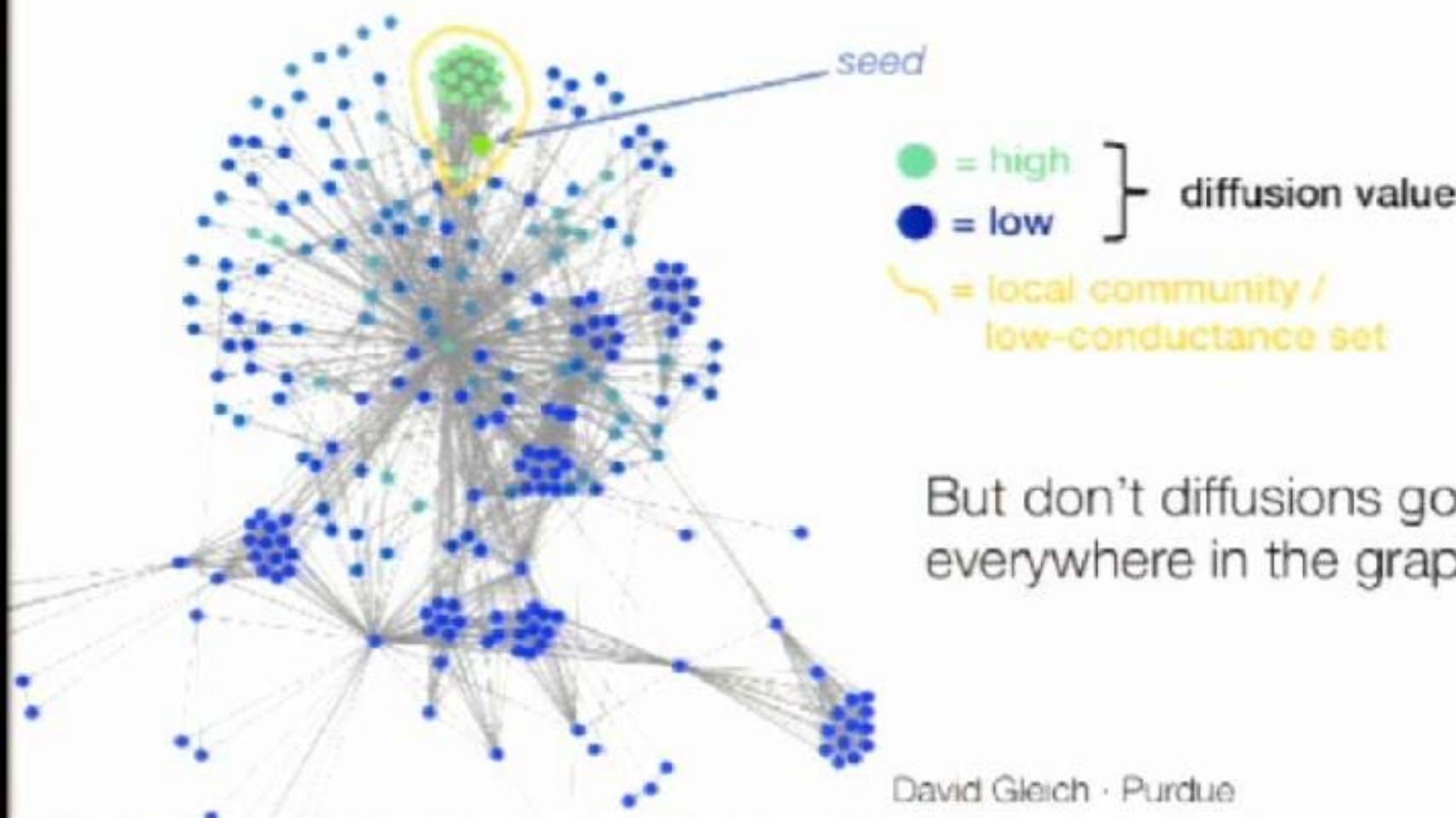


$$\text{conductance}(\text{comm}) = \frac{39}{381} = .102$$

How to find these ?

Graph diffusions find low-conductance sets

A diffusion propagates “rank” from a seed across a graph.

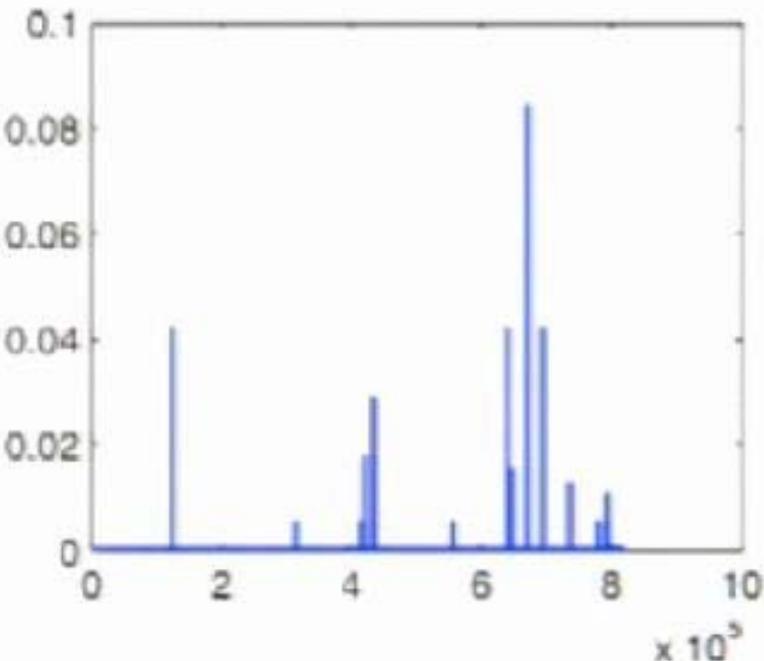


The most used diffusions stay localized even in massive graphs

$$(\mathbf{I} - \beta \mathbf{P})\mathbf{x} = (1 - \beta)\mathbf{s}$$

plot(\mathbf{x})

$\text{nnz}(\mathbf{x}) \approx 800k$



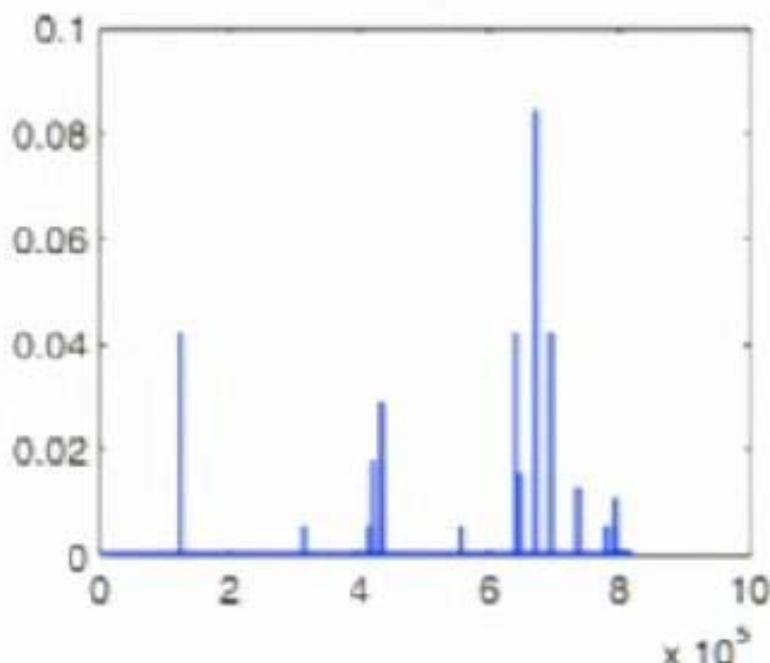
Crawl of flickr from 2006 -800k nodes, 6M edges, beta=1/2

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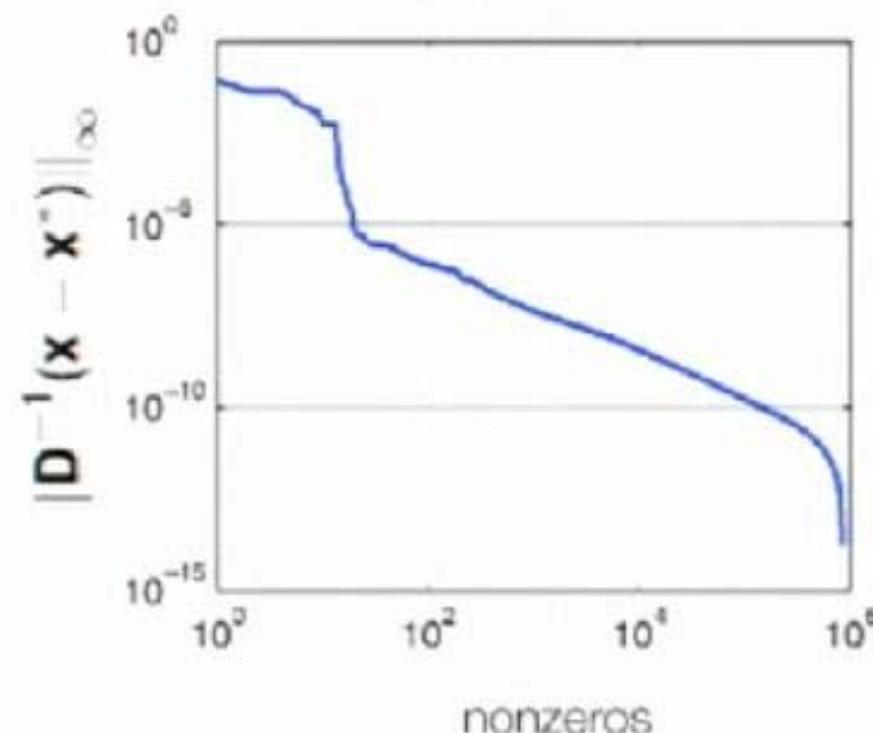
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Crawl of flickr from 2006 ~800k nodes, 6M edges, beta=1/2

Our mission

Find the solution with work
roughly proportional to the
localization, not the matrix.

Our Point

Coordinate relaxation methods yield localized algorithms for diffusions in a pleasingly wide variety of settings.

Our Results

New empirical and theoretical insights into *why* and *how* a specific form is so effective.

Localized methods for diffusions use the push coordinate relaxation strategy

The push method

Coordinate relaxation
for $\mathbf{A} \mathbf{x} = \mathbf{b}$

Update $\mathbf{x}^{(k+1)} = \mathbf{x}^{(k)} + \rho_j \mathbf{e}_j$

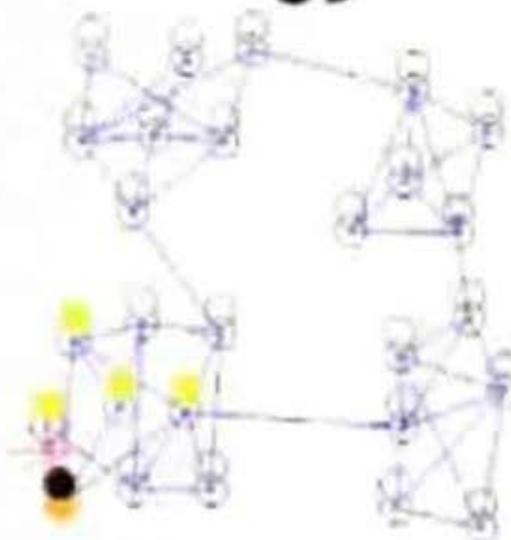
such that $[\mathbf{A}\mathbf{x}^{(k+1)}]_j = [\mathbf{b}]_j$

or $[\mathbf{A}\mathbf{x}^{(k+1)}]_j = [\mathbf{b}]_j + \varepsilon_j$

Used in coordinate descent, Gauss-Seidel,
Gauss-Southwell, and many other methods.

Localized methods for diffusions use the push coordinate relaxation strategy

Push on a graph-based linear system has a super-duper awesome property



- The Push Method for PPR on a graph
1. $\mathbf{x}^{(1)} = \mathbf{0}, \mathbf{r}^{(1)} = (1 - \beta)\mathbf{e}_1, k = 1$
 2. while any $r_j > \varepsilon d_j$ (d_j is the degree of node j)
 3. $\mathbf{x}^{(k+1)} = \mathbf{x}^{(k)} + (r_j - \varepsilon d_j \rho) \mathbf{e}_j$
 4. $r_j^{(k+1)} = \begin{cases} \varepsilon d_j \rho & i = j \\ r_j^{(k)} + \beta(r_j - \varepsilon d_j \rho)/d_i & i \sim j \\ r_j^{(k)} & \text{otherwise} \end{cases}$
 5. $k \leftarrow k + 1$

Push is fast!

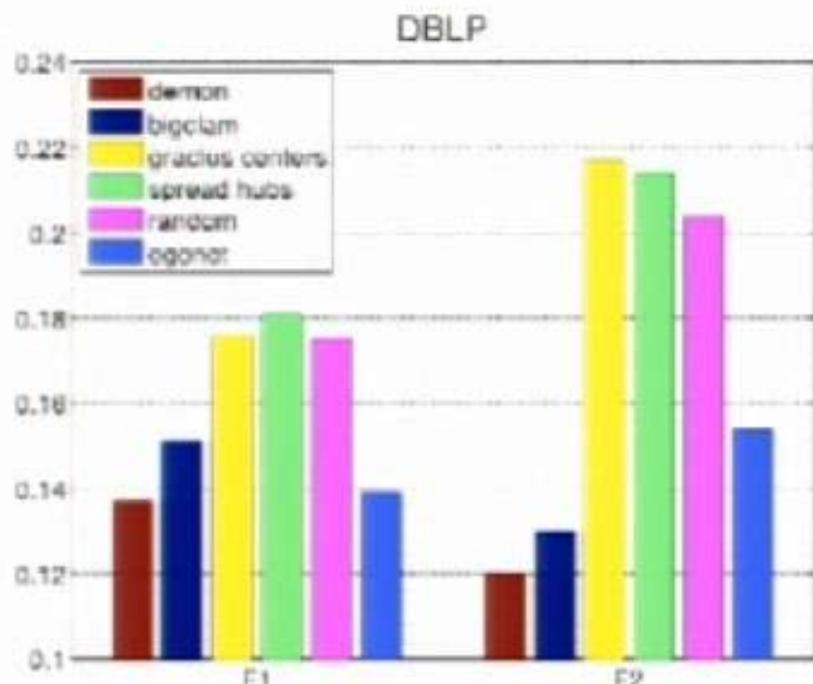
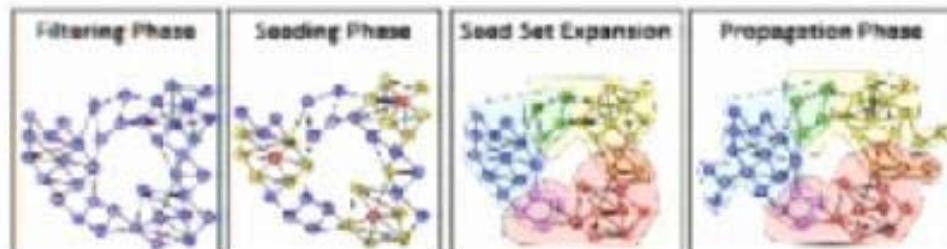
$$\begin{array}{ll} \text{PageRank} & \text{Katz} \\ (\mathbf{I} - \alpha \mathbf{P})\mathbf{x} & (\mathbf{I} - \beta \mathbf{A})\mathbf{x} \\ = (1 - \alpha)\mathbf{e}, & = (1 - \beta)\mathbf{e}. \end{array}$$

For the PageRank diffusion, Push gives constant work (entry-wise).
Amid, Zhu, and Harchaoui

- | | |
|--|--|
| 1. For the Katz diffusion
Push works empirically fast
Saito, Ueda et al., 2012, NIPS 34 | 4. For the PageRank diffusion
Push yields sparsity regularization
Liu, Hutchinson, 2014 |
| 2. For the exponential $\mathbf{x} = \exp(\beta \mathbf{P})\mathbf{e}$.
Push gives uniform localization
on power-law graphs and fast
runtimes
Deshpande, Klompmaker, 2013, NIPS 25. | 5. For a general class of diffusions
There is a Cheeger inequality
like before
Tannenbaum, 2014 |
| 3. For the heat kernel diffusion
Push gives constant work
(entry-wise)
Krocher and Gleich, 2014, NIPS | 6. For the PageRank diffusion
Push gives the solution path in
constant work (entry-wise)
Krocher and Gleich, 2014, NIPS |

Push is useful!

1. Push implicitly regularizes semi-supervised learning
Gleich and Manonek; submitted
2. Push gives state of the art results for overlapping community detection
Whang, Gleich, Dhillon, CIKM 2013
Whang, Gleich, Dhillon, In press
3. Push for overlapping clusters decrease communication in parallel solutions
Andersen, Gleich, Mirrokni, WSDM 2012



Heat kernel localization

General recipe

1. Take problem X, convert into a linear system
2. Apply “push” to that linear system
3. Analyze and bound total work

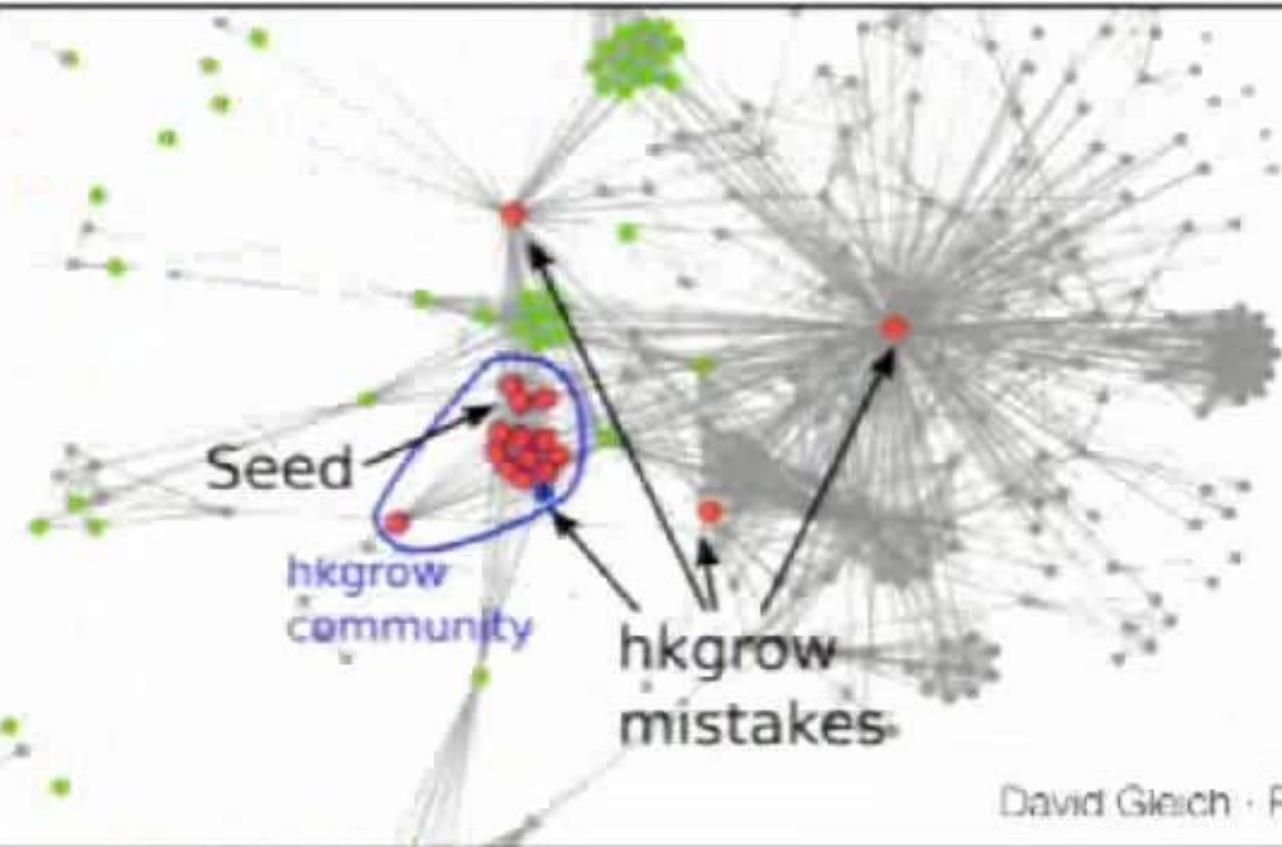
Heat kernel recipe

1. Convert $\mathbf{x} = \exp(t\mathbf{P})\mathbf{e}_i$ into

$$\begin{bmatrix} \mathbf{I} & & & \\ -t\mathbf{P}/1 & \mathbf{I} & & \\ & -t\mathbf{P}/2 & \ddots & \\ & & \ddots & \mathbf{I} \\ & & & -t\mathbf{P}/N & \mathbf{I} \end{bmatrix} \begin{bmatrix} \mathbf{v}_0 \\ \mathbf{v}_1 \\ \vdots \\ \vdots \\ \mathbf{v}_N \end{bmatrix} = \begin{bmatrix} \mathbf{e}_i \\ 0 \\ \vdots \\ \vdots \\ 0 \end{bmatrix}$$

2. Apply “push”
3. Analyze work bound

data	F_1		precision		set size		comm size
	HK	PR	HK	PR	HK	PR	
amazon	0.325	0.140	0.244	0.107	193	15293	495
dblp	0.257	0.115	0.208	0.081	44	16026	1429
youtube	0.177	0.136	0.135	0.098	1010	6079	1615
lj	0.131	0.107	0.102	0.086	283	738	662
orkut	0.055	0.044	0.036	0.031	537	1989	4526
friendster	0.078	0.090	0.066	0.075	229	333	724



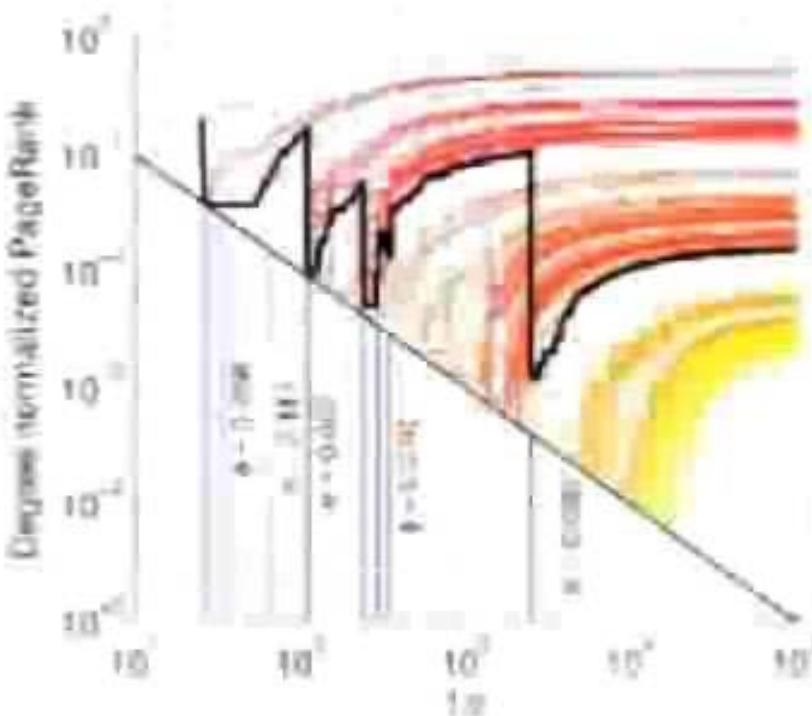
PR achieves high recall by “guessing” a huge set

HK identifies a tighter cluster, so attains better precision

PageRank solution paths

Kloster & Gleich,
arXiv:1503.00302

$$\epsilon = 0.0219068$$



Compute one diffusion, and all sweep-cuts, for all values of epsilon

An algorithm to find overlapping communities using local diffusions

1. Extract part of the graph that might have overlapping communities.
2. Compute a partitioning of the network into many pieces (think $\text{sqrt}(n)$) using Graclus.
3. Find the center of these partitions.
4. Use “push” seeded with the egonets of these partitions
5. Add back any missing pieces.

Recap

- Local methods give rapid insight into massive graphs
- Seeded diffusions are usually localized

QUESTIONS?



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www.cs.purdue.edu/homes/dgleich