

**Graph analysis: laws & tools**

*Christos Faloutsos*  
Carnegie Mellon University

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**Overall Outline**

- Laws (mainly, power laws)
- Generators and
- Tools

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**Outline**

- **Problem definition / Motivation**
- Static & dynamic laws; generators
- Tools: CenterPiece graphs; Tensors
- Other projects (Virus propagation, e-bay fraud detection)
- Conclusions

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## Motivation

Data mining: ~ find patterns (rules, outliers)

- Problem#1: How do real graphs look like?
- Problem#2: How do they evolve?
- Problem#3: How to generate realistic graphs

TOOLS

- Problem#4: Who is the 'master-mind'?
- Problem#5: Track communities over time

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## Problem#1: Joint work with

Dr. Deepayan Chakrabarti  
(CMU/Yahoo R.L.)



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## Graphs - why should we care?

- web: hyper-text graph
- IR: bi-partite graphs (doc-terms)



- ... and more:

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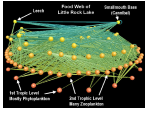
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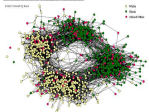
## Graphs - why should we care?



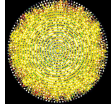
Internet Map  
[lumeta.com]



Food Web  
[Martinez '91]



Friendship Network  
[Moody '01]



Protein Interactions  
[genomebiology.com]

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## Graphs - why should we care?

- network of companies & board-of-directors members
- 'viral' marketing
- web-log ('blog') news propagation
- computer network security: email/IP traffic and anomaly detection
- ....

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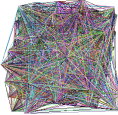
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## Problem #1 - network and graph mining



- How does the Internet look like?
- How does the web look like?
- What is 'normal'/'abnormal'?
- which patterns/laws hold?

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## Graph mining

- Are real graphs random?

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## Laws and patterns

- Are real graphs random?
- A: NO!!
  - Diameter
  - in- and out- degree distributions
  - other (surprising) patterns

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## Solution#1

- Power law in the degree distribution [SIGCOMM99]

internet domains



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### Solution#1': Eigen Exponent $E$

Eigenvalue

Rank of decreasing eigenvalue

Exponent = slope  
 $E = -0.48$

May 2001

- A2: power law in the eigenvalues of the adjacency matrix

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### But:

How about graphs from other domains?

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### Web

- In- and out-degree distribution of web sites [Barabasi], [IBM-CLEVER]

log indegree

from [Ravi Kumar, Prabhakar Raghavan, Sridhar Rajagopalan, Andrew Tomkins ]

- log(freq)

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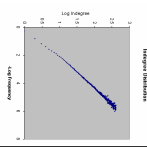
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## Web

- In- and out-degree distribution of web sites [Barabasi], [IBM-CLEVER]

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log(freq) log indegree

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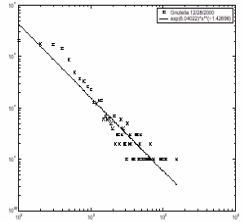
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## The Peer-to-Peer Topology



[Jovanovic+]

(a) Gnutella snapshot from Dec. 28, 2000 ( $\beta=0.94$ )

- Frequency versus degree
- Number of adjacent peers follows a power-law

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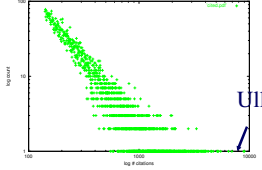
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## More power laws:

citation counts: (*citeseer.nj.nec.com* 6/2001)



Ullman

log(count) log(#citations)

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### Swedish sex-web

**Nodes:** people (Females; Males)  
**Links:** sexual relationships

**Albert Laszlo Barabasi**  
<http://www.nd.edu/~networks/Publication%20Categories/04%20Talks/2005-norway-3hours.ppt>

4781 Swedes; 18-74;  
59% response rate.

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### More power laws:

- web hit counts [w/ A. Montgomery]

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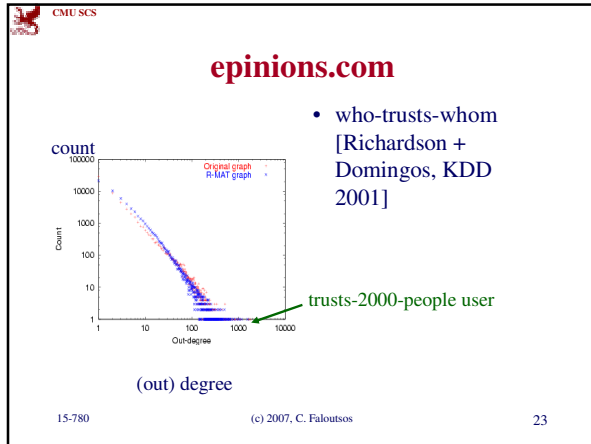
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  - Conclusions
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- Motivation**
- Data mining: ~ find patterns (rules, outliers)
- ✓ Problem#1: How do real graphs look like?
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- TOOLS
- Problem#4: Who is the 'master-mind'?
  - Problem#5: Track communities over time
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### Problem#2: Time evolution

- with Jure Leskovec (CMU/MLD) 
- and Jon Kleinberg (Cornell – sabb. @ CMU) 

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### Evolution of the Diameter

- Prior work on Power Law graphs hints at **slowly growing diameter**:
  - diameter  $\sim O(\log N)$
  - diameter  $\sim O(\log \log N)$
- What is happening in real data?

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### Evolution of the Diameter

- Prior work on Power Law graphs hints at **slowly growing diameter**:
  - diameter  $\sim O(\log N)$
  - diameter  $\sim O(\log \log N)$
- What is happening in real data?
- Diameter **shrinks** over time

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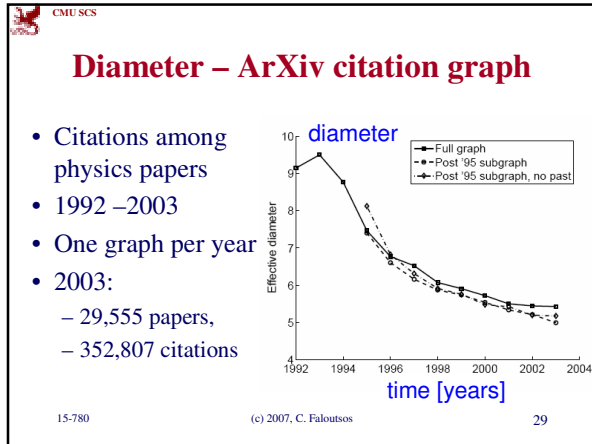
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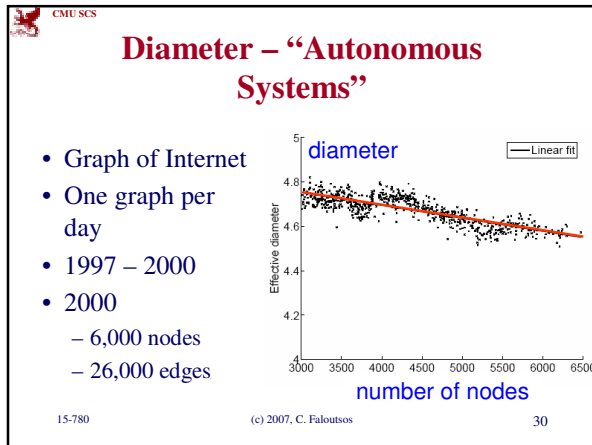
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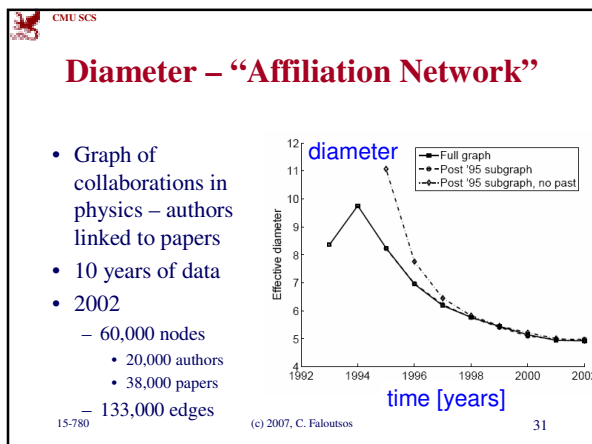
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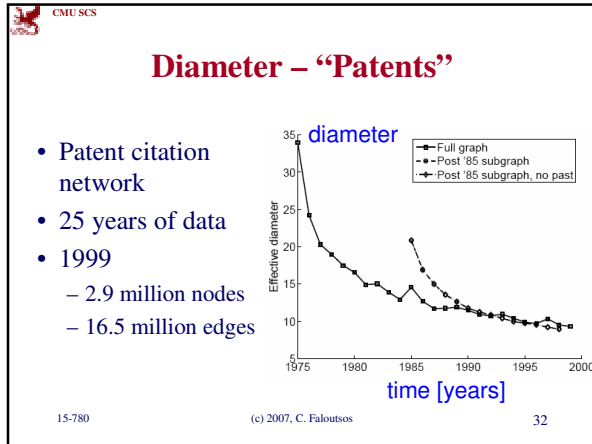
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**Temporal Evolution of the Graphs**

- $N(t)$  ... nodes at time  $t$
- $E(t)$  ... edges at time  $t$
- Suppose that
  - $N(t+1) = 2 * N(t)$
- Q: what is your guess for
  - $E(t+1) = ? * E(t)$

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**Temporal Evolution of the Graphs**

- $N(t)$  ... nodes at time  $t$
- $E(t)$  ... edges at time  $t$
- Suppose that
  - $N(t+1) = 2 * N(t)$
- Q: what is your guess for
  - $E(t+1) = ? * E(t)$
- A: over-doubled!
  - But obeying the “Densification Power Law”

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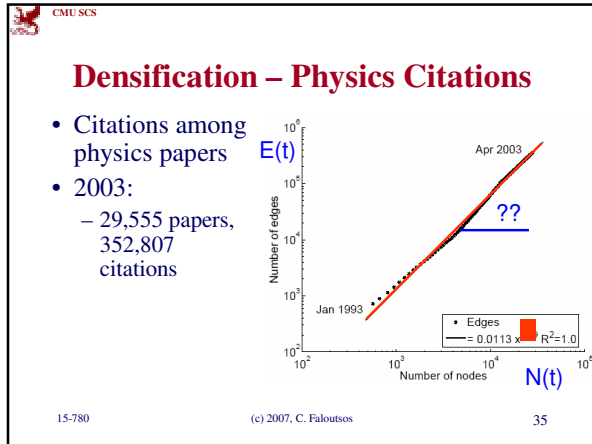
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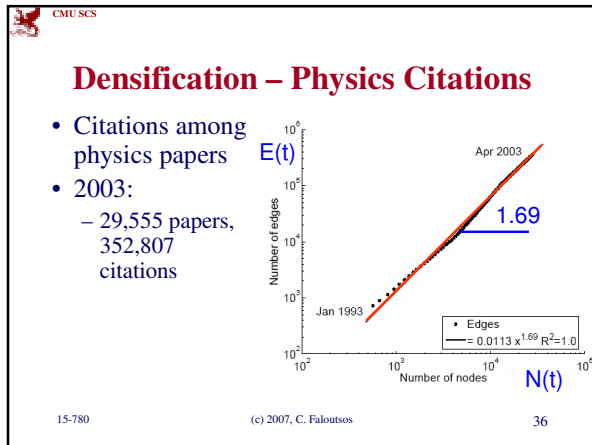
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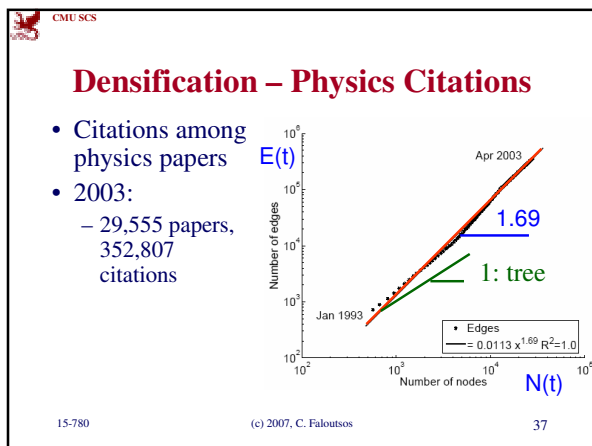
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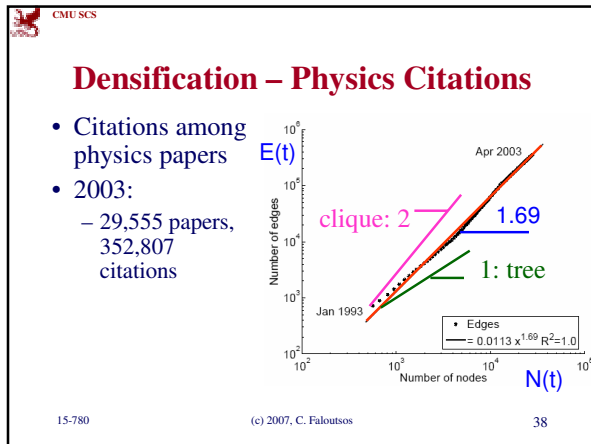
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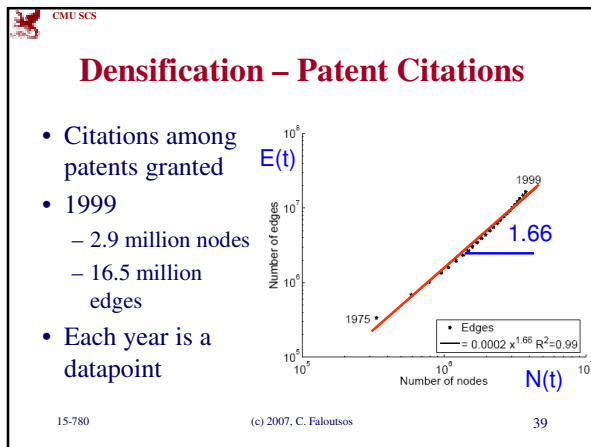
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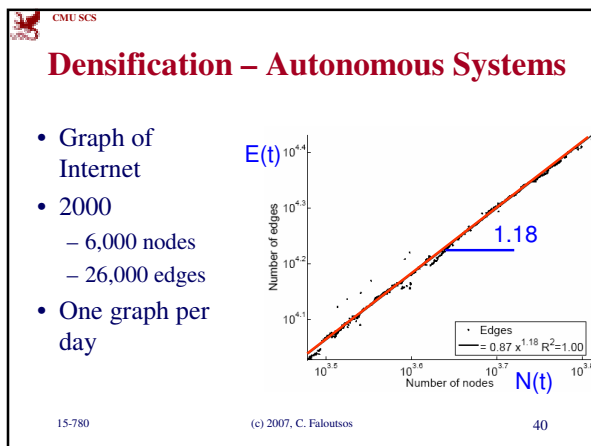
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## Densification – Affiliation Network

- Authors linked to their publications
- 2002
  - 60,000 nodes
    - 20,000 authors
    - 38,000 papers
  - 133,000 edges

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## Outline

- Problem definition / Motivation
- ➔ Static & dynamic laws; **generators**
- Tools: CenterPiece graphs; Tensors
- Other projects (Virus propagation, e-bay fraud detection)
- Conclusions

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## Motivation

Data mining: ~ find patterns (rules, outliers)

- ✓ Problem#1: How do real graphs look like?
- ✓ Problem#2: How do they evolve?
- Problem#3: How to generate realistic graphs

TOOLS

- Problem#4: Who is the ‘master-mind’?
- Problem#5: Track communities over time

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### Problem Definition

- Given a growing graph with count of nodes  $N_1, N_2, \dots$
- Generate a realistic sequence of graphs that will obey all the patterns

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### Problem Definition

- Given a growing graph with count of nodes  $N_1, N_2, \dots$
- Generate a realistic sequence of graphs that will obey all the patterns
  - Static Patterns
    - Power Law Degree Distribution
    - Power Law eigenvalue and eigenvector distribution
    - Small Diameter
  - Dynamic Patterns
    - Growth Power Law
    - Shrinking/Stabilizing Diameters

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### Problem Definition

- Given a growing graph with count of nodes  $N_1, N_2, \dots$
- Generate a realistic sequence of graphs that will obey all the patterns

**Idea: Self-similarity**

- Leads to power laws
- Communities within communities
- ...



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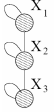
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### Kronecker Product – a Graph



1	1	0
1	1	1
0	1	1

$G_1$   
Adjacency matrix

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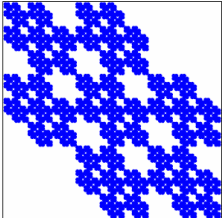
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### Kronecker Product – a Graph

- Continuing multiplying with  $G_1$  we obtain  $G_4$  and so on ...



$G_4$  adjacency matrix  
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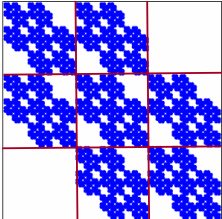
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### Kronecker Product – a Graph

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$G_4$  adjacency matrix  
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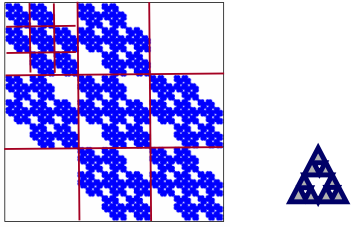
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### Kronecker Product – a Graph

- Continuing multiplying with  $G_1$  we obtain  $G_4$  and so on ...



$G_4$  adjacency matrix

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### Properties:

- We can **prove** that
  - Degree distribution is multinomial ~ power law
  - Diameter: constant
  - Eigenvalue distribution: multinomial
  - First eigenvector: multinomial
- See [Leskovec+, PKDD'05] for proofs

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### Problem Definition

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- Generate a realistic sequence of graphs that will obey all the patterns
  - Static Patterns
    - ✓ Power Law Degree Distribution
    - ✓ Power Law eigenvalue and eigenvector distribution
    - ✓ Small Diameter
  - Dynamic Patterns
    - ✓ Growth Power Law
    - ✓ Shrinking/Stabilizing Diameters
- First and only** generator for which we can **prove** all these properties

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## Stochastic Kronecker Graphs

- Create  $N_1 \times N_1$  probability matrix  $P_1$
- Compute the  $k^{th}$  Kronecker power  $P_k$
- For each entry  $p_{uv}$  of  $P_k$  include an edge  $(u, v)$  with probability  $p_{uv}$

0.4	0.2
0.1	0.3

Kronecker  
multiplication

→

0.16	0.08	0.08	0.04
0.04	0.12	0.02	0.06
0.04	0.02	0.12	0.06
0.01	0.03	0.03	0.09

→

Instance  
Matrix  $G_2$

flip biased  
coins

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## Experiments

- How well can we match real graphs?
  - Arxiv: physics citations:
    - 30,000 papers, 350,000 citations
    - 10 years of data
  - U.S. Patent citation network
    - 4 million patents, 16 million citations
    - 37 years of data
  - Autonomous systems – graph of internet
    - Single snapshot from January 2002
    - 6,400 nodes, 26,000 edges
- We show both static and temporal patterns

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## Arxiv – Degree Distribution

Real graph

Deterministic Kronecker

Stochastic Kronecker

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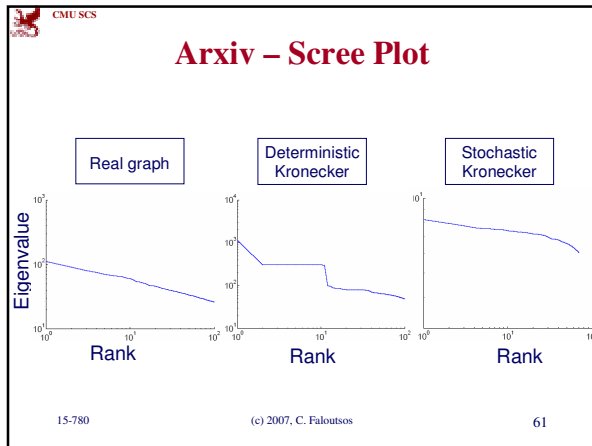
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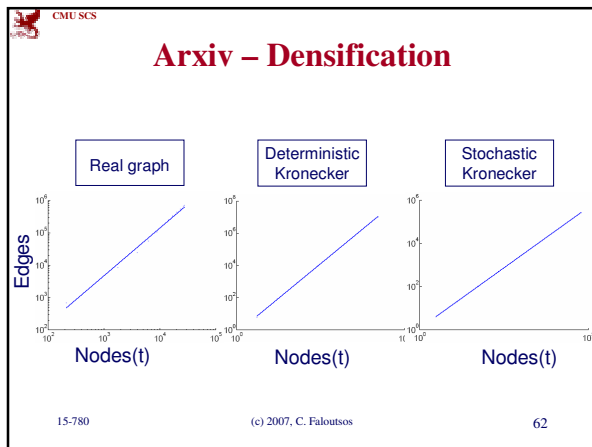
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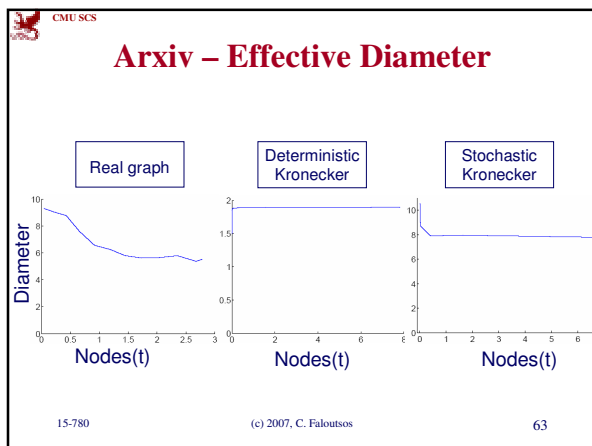
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### (Q: how to fit the parm's?)

A:

- Stochastic version of Kronecker graphs +
- Max likelihood +
- Metropolis sampling
- [Leskovec+, ICML'07]

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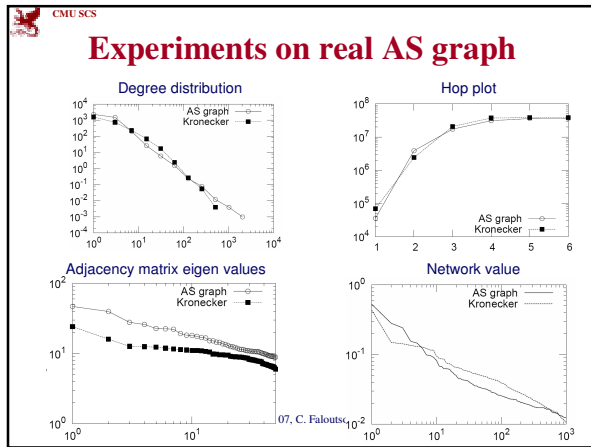
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### Conclusions

- Kronecker graphs have:
  - All the **static** properties
    - ✓ Heavy tailed degree distributions
    - ✓ Small diameter
    - ✓ Multinomial eigenvalues and eigenvectors
  - All the **temporal** properties
    - ✓ Densification Power Law
    - ✓ Shrinking/Stabilizing Diameters
  - We can formally **prove** these results

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## Problem#4: MasterMind – 'CePS'

- w/ Hanghang Tong, KDD 2006
- htong <at> cs.cmu.edu



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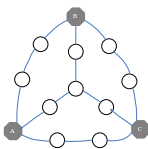
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### Center-Piece Subgraph(CePS)

- Given  $Q$  query nodes
- Find Center-piece ( $\leq b$ )



- App.
  - Social Networks
  - Law Enforcement, ...
- Idea:
  - Proximity -> random walk with restarts

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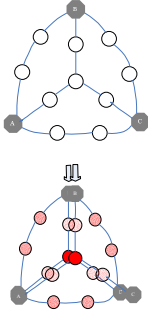
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### Center-Piece Subgraph(Ceps)

- Given  $Q$  query nodes
- Find Center-piece ( $\leq b$ )



- App.
  - Social Networks
  - Law Enforcement, ...
- Idea:
  - Proximity -> random walk with restarts

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### Case Study: AND query



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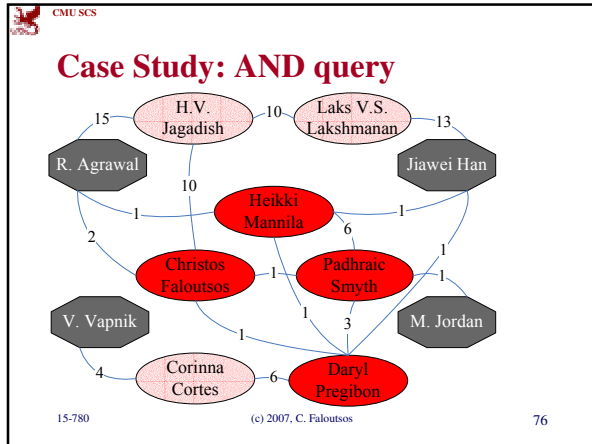
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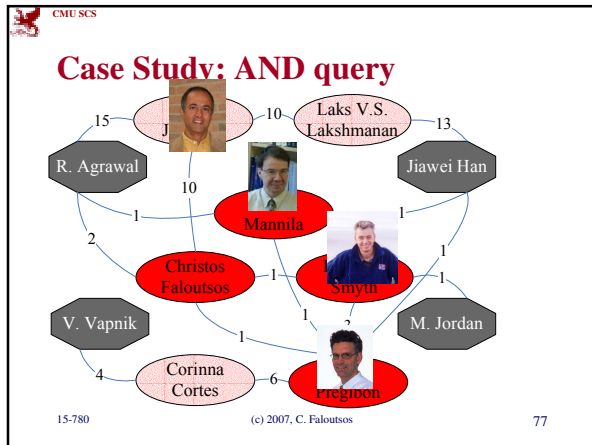
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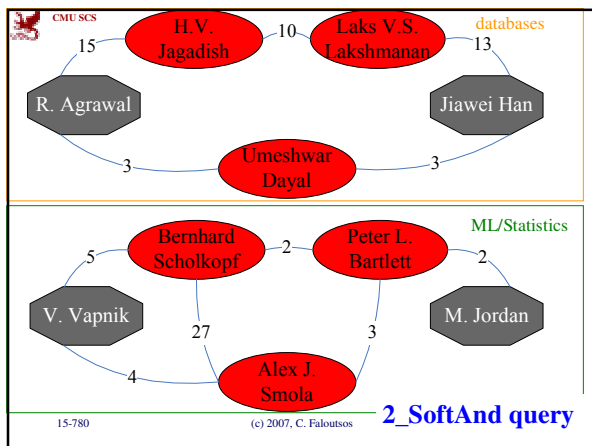
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
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## Conclusions



- Q1: How to measure the importance?
- A1: RWR+K\_SoftAnd
- Q2: How to find connection subgraph?
- A2: "Extract" Alg.
- Q3: How to do it efficiently?
- A3: Graph Partition (Fast CePS)
  - ~90% quality
  - 6:1 speedup; 150x speedup (ICDM'06, b.p. award)

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## Outline

- Problem definition / Motivation
- Static & dynamic laws; generators
- ➔ Tools: CenterPiece graphs; **Tensors**
- Other projects (Virus propagation, e-bay fraud detection)
- Conclusions

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## Motivation

Data mining: ~ find patterns (rules, outliers)

- ✓ Problem#1: How do real graphs look like?
- ✓ Problem#2: How do they evolve?
- ✓ Problem#3: How to generate realistic graphs

TOOLS

- ✓ Problem#4: Who is the 'master-mind'?
- Problem#5: Track communities over time

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### Tensors for time evolving graphs

- [Jimeng Sun+ KDD'06]
- [ “ , SDM'07]
- [ CF, Kolda, Sun, SDM'07 and SIGMOD'07 tutorial]



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### Social network analysis

- **Static:** find community structures

1990

Keywords

Authors



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### Social network analysis

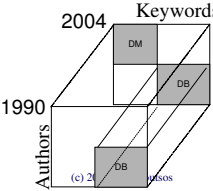
- **Static:** find community structures
- **Dynamic:** monitor community structure evolution; spot abnormal individuals; abnormal time-stamps

2004

Keywords

1990

Authors



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**Application 1: Multiway latent semantic indexing (LSI)**

- Projection matrices specify the clusters
- Core tensors give cluster activation level

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**Crash course**

- On SVD / spectral methods
- And tensors

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**SVD as spectral decomposition**

$$A \approx U \Sigma V^T = \sum_i \sigma_i u_i \circ v_i$$

- Best rank-k approximation in L2 and Frobenius
- SVD only works for static matrices (a single 2<sup>nd</sup> order tensor)

See also PARAFAC

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### SVD - Example

•  $A = U \Sigma V^T$  - example:

retrieval  
inf. ↓ brain lung

data ↓

$$\begin{matrix} \uparrow \\ \text{CS} \\ \downarrow \\ \uparrow \\ \text{MD} \\ \downarrow \end{matrix}
 \begin{bmatrix} 1 & 1 & 1 & 0 & 0 \\ 2 & 2 & 2 & 0 & 0 \\ 1 & 1 & 1 & 0 & 0 \\ 5 & 5 & 5 & 0 & 0 \\ 0 & 0 & 0 & 2 & 2 \\ 0 & 0 & 0 & 3 & 3 \\ 0 & 0 & 0 & 1 & 1 \end{bmatrix}
 =
 \begin{bmatrix} 0.18 & 0 \\ 0.36 & 0 \\ 0.18 & 0 \\ 0.90 & 0 \\ 0 & 0.53 \\ 0 & 0.80 \\ 0 & 0.27 \end{bmatrix}
 \times
 \begin{bmatrix} 9.64 & 0 \\ 0 & 5.29 \end{bmatrix}
 \times
 \begin{bmatrix} 0.58 & 0.58 & 0.58 & 0 & 0 \\ 0 & 0 & 0 & 0.71 & 0.71 \end{bmatrix}$$

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### SVD - Example

•  $A = U \Sigma V^T$  - example:

retrieval CS-concept  
inf. ↓ brain lung MD-concept

data ↓

$$\begin{matrix} \uparrow \\ \text{CS} \\ \downarrow \\ \uparrow \\ \text{MD} \\ \downarrow \end{matrix}
 \begin{bmatrix} 1 & 1 & 1 & 0 & 0 \\ 2 & 2 & 2 & 0 & 0 \\ 1 & 1 & 1 & 0 & 0 \\ 5 & 5 & 5 & 0 & 0 \\ 0 & 0 & 0 & 2 & 2 \\ 0 & 0 & 0 & 3 & 3 \\ 0 & 0 & 0 & 1 & 1 \end{bmatrix}
 =
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### SVD - Example

•  $A = U \Sigma V^T$  - example: doc-to-concept similarity matrix

retrieval CS-concept  
inf. ↓ brain lung MD-concept

data ↓

$$\begin{matrix} \uparrow \\ \text{CS} \\ \downarrow \\ \uparrow \\ \text{MD} \\ \downarrow \end{matrix}
 \begin{bmatrix} 1 & 1 & 1 & 0 & 0 \\ 2 & 2 & 2 & 0 & 0 \\ 1 & 1 & 1 & 0 & 0 \\ 5 & 5 & 5 & 0 & 0 \\ 0 & 0 & 0 & 2 & 2 \\ 0 & 0 & 0 & 3 & 3 \\ 0 & 0 & 0 & 1 & 1 \end{bmatrix}
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### SVD - Example

•  $A = U \Sigma V^T$  - example:

retrieval  
inf. ↓ brain lung 'strength' of CS-concept

data

$$\begin{matrix} \uparrow \\ \text{CS} \\ \downarrow \\ \uparrow \\ \text{MD} \\ \downarrow \end{matrix}
 \begin{bmatrix} 1 & 1 & 1 & 0 & 0 \\ 2 & 2 & 2 & 0 & 0 \\ 1 & 1 & 1 & 0 & 0 \\ 5 & 5 & 5 & 0 & 0 \\ 0 & 0 & 0 & 2 & 2 \\ 0 & 0 & 0 & 3 & 3 \\ 0 & 0 & 0 & 1 & 1 \end{bmatrix}
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### SVD - Example

•  $A = U \Sigma V^T$  - example:

retrieval  
inf. ↓ brain lung term-to-concept similarity matrix

data

$$\begin{matrix} \uparrow \\ \text{CS} \\ \downarrow \\ \uparrow \\ \text{MD} \\ \downarrow \end{matrix}
 \begin{bmatrix} 1 & 1 & 1 & 0 & 0 \\ 2 & 2 & 2 & 0 & 0 \\ 1 & 1 & 1 & 0 & 0 \\ 5 & 5 & 5 & 0 & 0 \\ 0 & 0 & 0 & 2 & 2 \\ 0 & 0 & 0 & 3 & 3 \\ 0 & 0 & 0 & 1 & 1 \end{bmatrix}
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### SVD - Example

•  $A = U \Sigma V^T$  - example:

retrieval  
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 \times
 \begin{bmatrix} 0.58 & 0.58 & 0.58 & 0 & 0 \\ 0 & 0 & 0 & 0.71 & 0.71 \end{bmatrix}$$

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### PCA interpretation

- best axis to project on: ('best' = min sum of squares of projection errors)

Term2 ('lung')

Term1 ('data')

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### PCA - interpretation

Term2 ('retrieval')

Term1 ('data')

PCA projects points onto the "best" axis

- minimum RMS error

first singular vector

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### Goal: extension to $\geq 3$ modes

$\mathcal{X} \approx [\lambda; \mathbf{A}, \mathbf{B}, \mathbf{C}] = \sum_r \lambda_r \mathbf{a}_r \circ \mathbf{b}_r \circ \mathbf{c}_r$

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### Specially Structured Tensors

• Tucker Tensor

$$\mathcal{X} = \mathcal{G} \times_1 \mathbf{U} \times_2 \mathbf{V} \times_3 \mathbf{W}$$

$$= \sum_r \sum_s \sum_t g_{rst} \mathbf{u}_r \circ \mathbf{v}_s \circ \mathbf{w}_t$$

$$\equiv [\mathcal{G}; \mathbf{U}, \mathbf{V}, \mathbf{W}] \quad \text{Our Notation}$$

• Kruskal Tensor

$$\mathcal{X} = \sum_r \lambda_r \mathbf{u}_r \circ \mathbf{v}_r \circ \mathbf{w}_r$$

$$\equiv [\boldsymbol{\lambda}; \mathbf{U}, \mathbf{V}, \mathbf{W}] \quad \text{Our Notation}$$

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### End of crash course

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### Bibliographic data (DBLP)

- Papers from VLDB and KDD conferences
- Construct 2nd order tensors with yearly windows with <author, keywords>
- Each tensor: 4584x3741
- 11 timestamps (years)

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### Multiway LSI

Authors	Keywords	Year
michael carey, michael stonebraker, jagadish, hector garcia-molina	query, parallel, optimization, concurr, objectorient	1995
surajit chaudhuri, mitch cherniack, michael stonebraker, ur etintemel	tribut, systems, view, storage, servic, processes, cache	2004
jiawei han, yan pei, philip s. yu, jianyong wang, charu c. aggarwal	span, pattern, support, cluster, miner, query	2004

DB

DM

- Two groups are correctly identified: Databases and Data mining
- People and concepts are drifting over time

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### Conclusions

Tensor-based methods:

- spot patterns and anomalies on time evolving graphs, and
- on streams (monitoring)

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### Outline

- Problem definition / Motivation
- Static & dynamic laws; generators
- Tools: CenterPiece graphs; Tensors
- ➔ Other tools (**Virus propagation**, e-bay fraud detection)
- Conclusions

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### Virus propagation

- How do viruses/rumors/blog-influence propagate?
- Will a flu-like virus linger, or will it become extinct soon?

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### The model: SIS

- ‘Flu’ like: Susceptible-Infected-Susceptible
- Virus ‘strength’  $s = \beta / \delta$

The diagram illustrates the SIS model with four nodes: N1, N, N2, and N3. Nodes N1, N, and N3 are red circles labeled 'Infected'. Node N2 is a white circle labeled 'Healthy'. A red arrow points from N1 to N with 'Prob. beta' above it. A red arrow points from N to N2 with 'Prob. delta' above it. A red arrow points from N3 to N with 'Prob. beta' above it.

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### Epidemic threshold $\tau$

of a graph: the value of  $\tau$ , such that  
 if strength  $s = \beta / \delta < \tau$   
 an epidemic can not happen

Thus,

- given a graph
- compute its epidemic threshold

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### Epidemic threshold $\tau$

What should  $\tau$  depend on?

- avg. degree? and/or highest degree?
- and/or variance of degree?
- and/or third moment of degree?
- and/or diameter?

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### Epidemic threshold

- [Theorem] We have no epidemic, if

$$\beta/\delta < \tau = 1/\lambda_{1,A}$$

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### Epidemic threshold

- [Theorem] We have no epidemic, if

recovery prob.  $\beta/\delta$   $\tau$  epidemic threshold

$$\beta/\delta < \tau = 1/\lambda_{1,A}$$

attack prob.  $\lambda_{1,A}$  largest eigenvalue of adj. matrix  $A$

Proof: [Wang+03]

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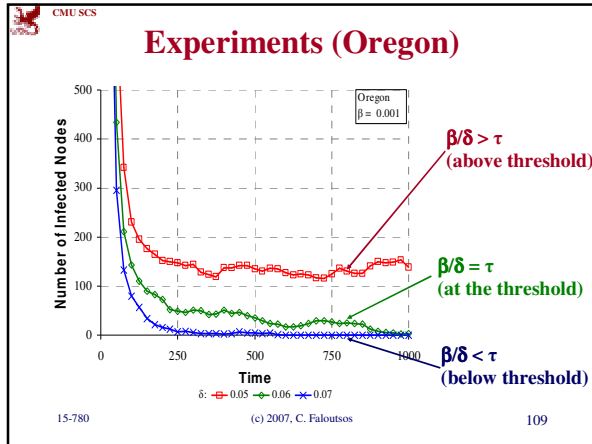
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- Outline**
- Problem definition / Motivation
  - Static & dynamic laws; generators
  - Tools: CenterPiece graphs; Tensors
  - ➡ Other projects (Virus propagation, e-bay fraud detection)
  - Conclusions
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**E-bay Fraud detection**

w/ Polo Chau & Sashank Pandit, CMU [WWW'07]

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## E-bay Fraud detection - NetProbe

The image shows a screenshot of the NetProbe application interface on the left, which displays a network graph with red and yellow nodes. To the right is a larger, more detailed network graph with red, yellow, and green nodes connected by blue lines. Below the graphs, there is a small snippet of a webpage showing an 'alisher' profile.

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## OVERALL CONCLUSIONS

- Graphs pose a wealth of fascinating problems
- self-similarity and power laws work, when textbook methods fail!
- New patterns (shrinking diameter!)
- New generator: Kronecker

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## References

- Hanghang Tong, Christos Faloutsos, and Jia-Yu Pan *Fast Random Walk with Restart and Its Applications* ICDM 2006, Hong Kong.
- Hanghang Tong, Christos Faloutsos *Center-Piece Subgraphs: Problem Definition and Fast Solutions*, KDD 2006, Philadelphia, PA

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- Jure Leskovec, Deepayan Chakrabarti, Jon Kleinberg, Christos Faloutsos *Realistic, Mathematically Tractable Graph Generation and Evolution, Using Kronecker Multiplication* (ECML/PKDD 2005), Porto, Portugal, 2005.

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### References

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- Jimeng Sun, Dacheng Tao, Christos Faloutsos *Beyond Streams and Graphs: Dynamic Tensor Analysis*, KDD 2006, Philadelphia, PA

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### References

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**Thank you!**

- Christos Faloutsos  
[www.cs.cmu.edu/~christos](http://www.cs.cmu.edu/~christos)  
Wean Hall 7107



For more info on tensors:  
[www.cs.cmu.edu/~christos/TALKS/SIGMOD-07-tutorial/](http://www.cs.cmu.edu/~christos/TALKS/SIGMOD-07-tutorial/)  
3h version: [www.cs.cmu.edu/~christos/TALKS/SDM-tut-07/](http://www.cs.cmu.edu/~christos/TALKS/SDM-tut-07/)

10802/11772 Faloutsos, Kolda, Sun 118

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