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15-826: Multimedia Databases and Data Mining

Lecture #19: Tensor decompositions

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Problem

- Q: who-calls-whom-when patterns?
 - Triplets (source-ip, dest-ip, port#)
 - KB (subject, verb, object)

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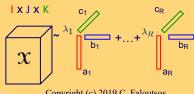
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Conclusions



• Q: who-calls-whom-when – patterns?

- Triplets (source-ip, dest-ip, port#)
- KB (subject, verb, object)
- A: Tensor analysis (PARAFAC)
 - http://www.tensortoolbox.org/



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Must-read Material

- [Graph-Textbook] Ch.16.
- Tensors survey: Papalexakis, Faloutsos, Sidiropoulos Tensor for Data Mining and Data Fusion: Models, Applications, and Scalable Algorithms ACM Trans. on Intelligent Systems and Technology, 8,2, Oct. 2016. (local copy)

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Indexing - Detailed outline

• primary key indexing
• secondary key / multi-key indexing
• spatial access methods
• fractals
• text
• Singular Value Decomposition (SVD)
- ...
- Tensors
• multimedia
• ...
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Outline

- Motivation Definitions
- Tensor tools
- Case studies

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Most of foils by

- Dr. Tamara Kolda (Sandia N.L.)
- csmr.ca.sandia.gov/~tgkolda
- Prof. Jimeng Sun (GaTech)
- www.cc.gatech.edu/people/jimeng-sun





3h tutorial: www.cs.cmu.edu/~christos/TALKS/SDM-tut-07/

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Motivation 1: Why "matrix"?

• Why matrices are important?

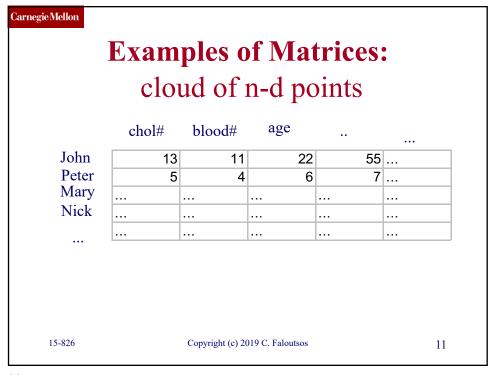
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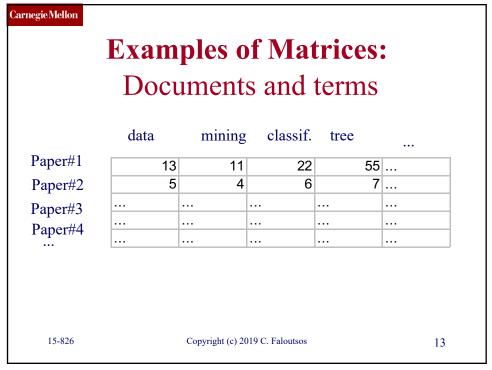
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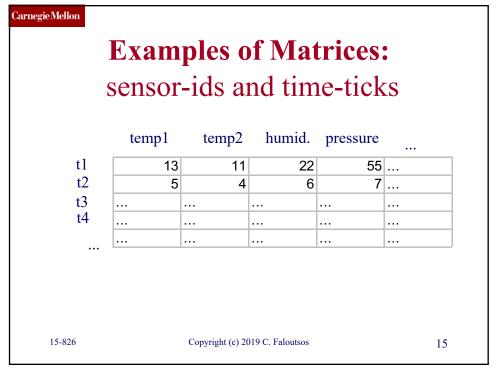
	Exam Graph	_	ial ne		
	John	Peter	Mary	Nick	
John	0	11	22	55	
Peter Mary	5	0	6	7	
Nick					
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	N	Marke	t bask	et	
mar	ket bask milk	et as in bread		tion Rul	les
John	13	11	22	55	
Peter	5	4	6	7	
Mary					
Nick					



				rms	
	data	mining	classif.	tree	
John	13	11	22	55	
Peter	5	4	6	7	
Mary					
Nick					



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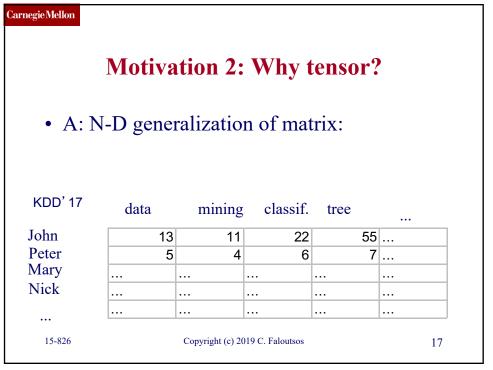
Motivation: Why tensors?

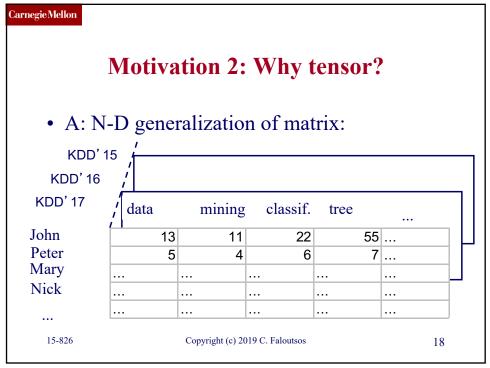
• Q: what is a tensor?

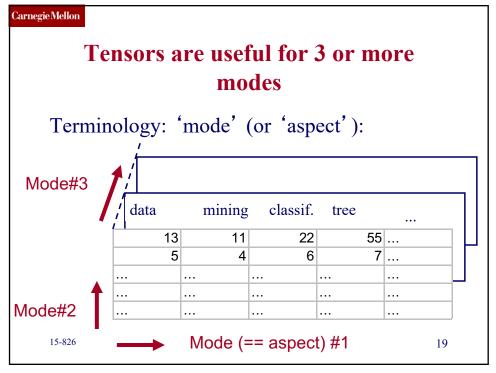
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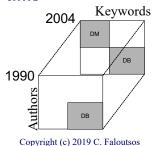
Motivating Applications • Why matrices are important? • Why tensors are useful? – P1: social networks – P2: web mining

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P1: Social network analysis

• Traditionally, people focus on static networks and find community structures

• We plan to monitor the change of the community structure over time



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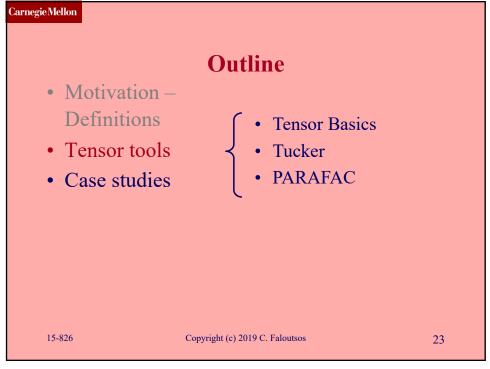
P2: Web graph mining

- How to order the importance of web pages?
 - Kleinberg's algorithm HITS
 - PageRank
 - Tensor extension on HITS (TOPHITS)
 - context-sensitive hypergraph analysis

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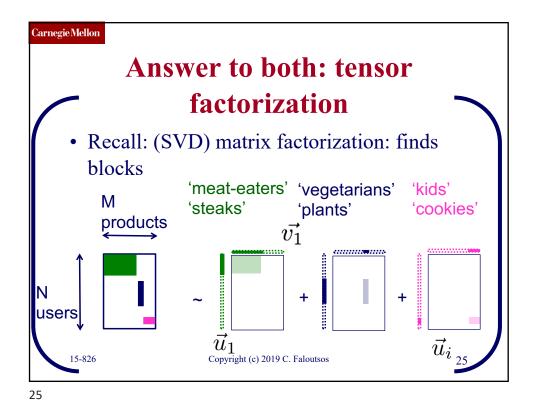
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Tensor Basics

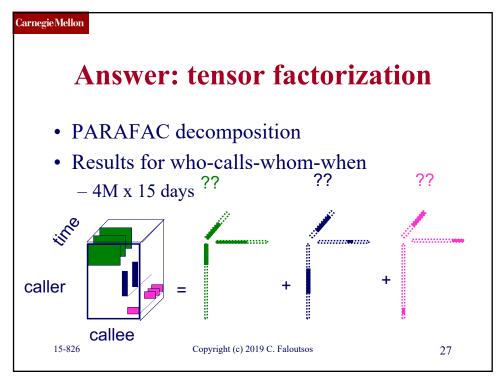


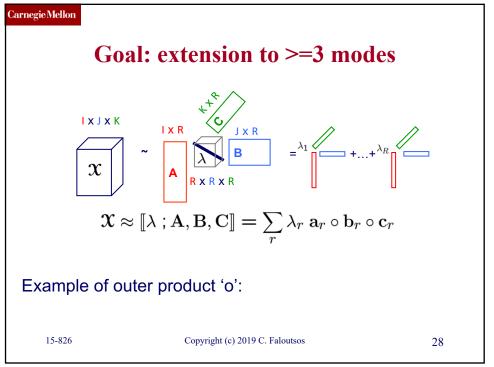
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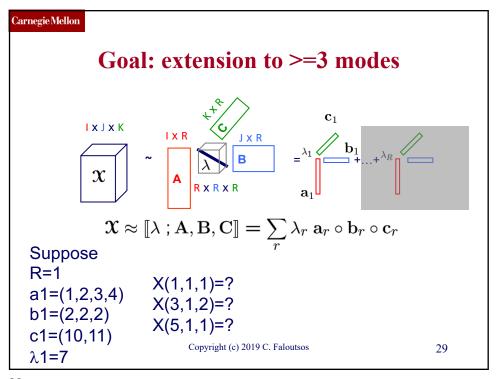
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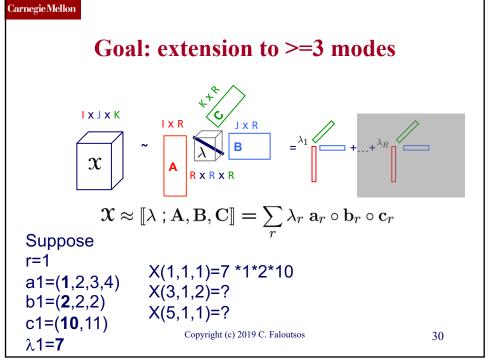
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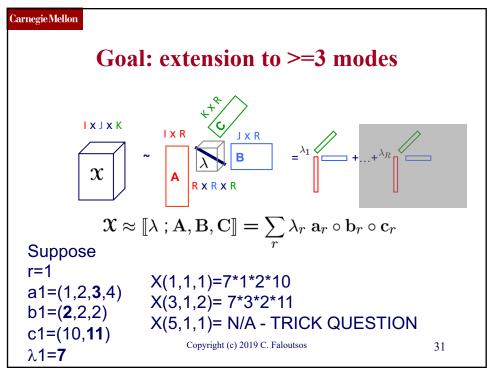
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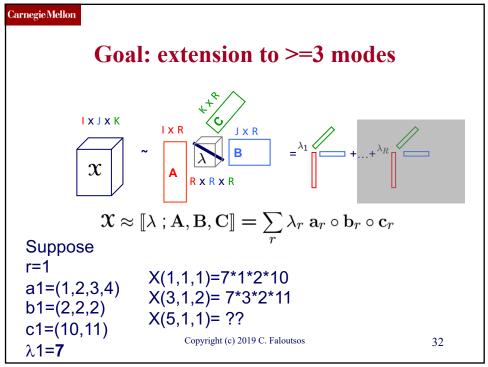


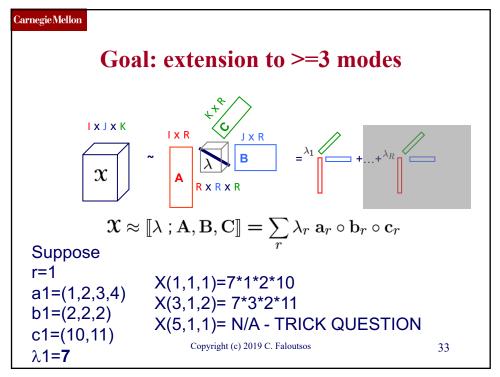












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Main points:

- 2 major types of tensor decompositions: PARAFAC and Tucker
- both can be solved with ``alternating least squares' (ALS)
- Details follow

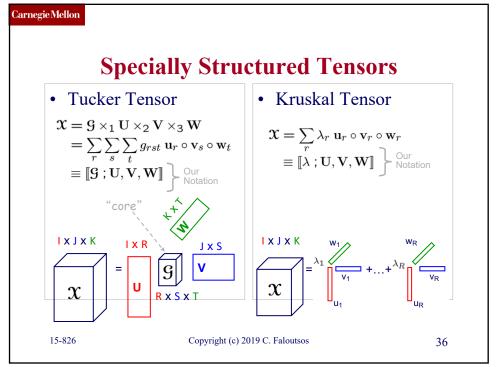
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Specially Structured Tensors

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Specially Structured Tensors

• Tucker Tensor $\mathfrak{X} = \mathfrak{G} \times_1 \mathbf{U} \times_2 \mathbf{V} \times_3 \mathbf{W}$ $= \sum_r \sum_s \sum_t g_{rst} \mathbf{u}_r \circ \mathbf{v}_s \circ \mathbf{w}_t$ $\equiv \llbracket \mathfrak{G} ; \mathbf{U}, \mathbf{V}, \mathbf{W} \rrbracket$

In matrix form:

$$\begin{aligned} \mathbf{X}_{(1)} &= \mathbf{U}\mathbf{G}_{(1)}(\mathbf{W} \otimes \mathbf{V})^\mathsf{T} \\ \mathbf{X}_{(2)} &= \mathbf{V}\mathbf{G}_{(2)}(\mathbf{W} \otimes \mathbf{U})^\mathsf{T} \\ \mathbf{X}_{(3)} &= \mathbf{W}\mathbf{G}_{(3)}(\mathbf{V} \otimes \mathbf{U})^\mathsf{T} \end{aligned}$$

• Kruskal Tensor $\mathcal{X} = \sum_{r} \lambda_r \ \mathbf{u}_r \circ \mathbf{v}_r \circ \mathbf{w}_r$ $\equiv [\![\lambda \ ; \mathbf{U}, \mathbf{V}, \mathbf{W}]\!]$

In matrix form:

$$\begin{aligned} &\text{Let } \boldsymbol{\Lambda} = \text{diag}(\boldsymbol{\lambda}) \\ \boldsymbol{X}_{(1)} &= \boldsymbol{U} \boldsymbol{\Lambda} \left(\boldsymbol{W} \odot \boldsymbol{V} \right)^\mathsf{T} \\ \boldsymbol{X}_{(2)} &= \boldsymbol{V} \boldsymbol{\Lambda} \left(\boldsymbol{W} \odot \boldsymbol{U} \right)^\mathsf{T} \\ \boldsymbol{X}_{(3)} &= \boldsymbol{W} \boldsymbol{\Lambda} \left(\boldsymbol{V} \odot \boldsymbol{U} \right)^\mathsf{T} \end{aligned}$$

$$\mathsf{vec}(\mathfrak{X}) = (\mathbf{W} \otimes \mathbf{V} \otimes \mathbf{U}) \mathsf{vec}(\mathfrak{G})$$

$$\text{vec}(\mathfrak{X}) = (\mathbf{W} \odot \mathbf{V} \odot \mathbf{U}) \lambda$$

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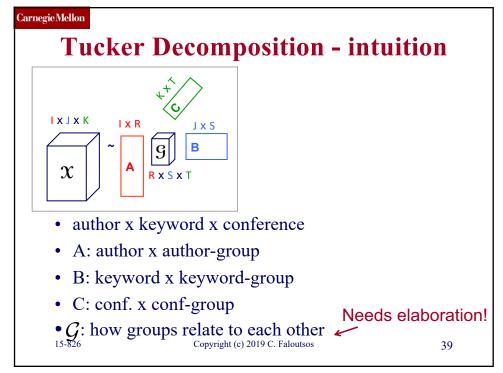
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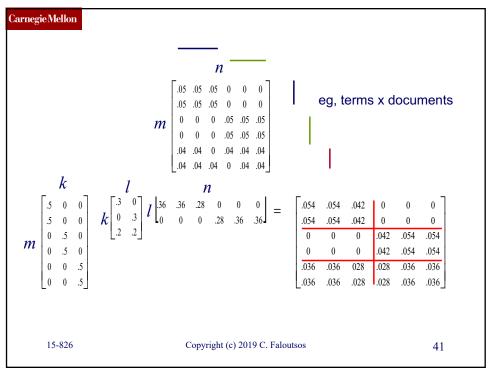
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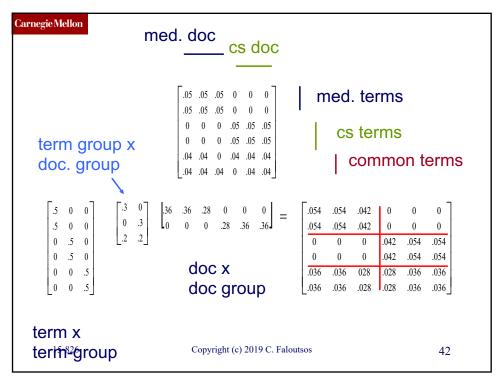
Tensor Decompositions

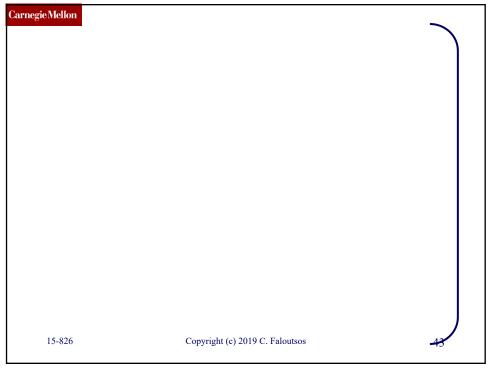


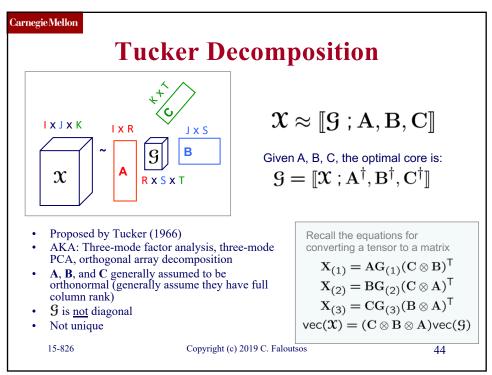
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Intuition behind core tensor • 2-d case: co-clustering • [Dhillon et al. Information-Theoretic Co-clustering, KDD' 03]









Kronecker product

$$\mathbf{A} = \begin{bmatrix} 1 & 2 \\ 3 & 4 \end{bmatrix}$$
 $\mathbf{B} = \begin{bmatrix} 10 & 20 & 30 \end{bmatrix}$
 $m1 \times n1$
 $m2 \times n2$
 $\mathbf{A} \otimes \mathbf{B} = \begin{bmatrix} 1 * \mathbf{B} & 2 * \mathbf{B} \\ 3 * \mathbf{B} & 4 * \mathbf{B} \end{bmatrix}$
 $= \begin{bmatrix} 1 * 10 & 1 * 20 & 1 * 30 & 2 * 10 & 2 * 20 & 2 * 30 \\ 3 * 10 & 3 * 20 & 3 * 30 & 4 * 10 & 4 * 20 & 4 * 30 \end{bmatrix}$

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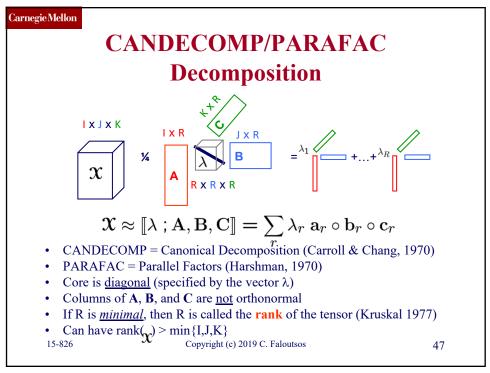
Outline

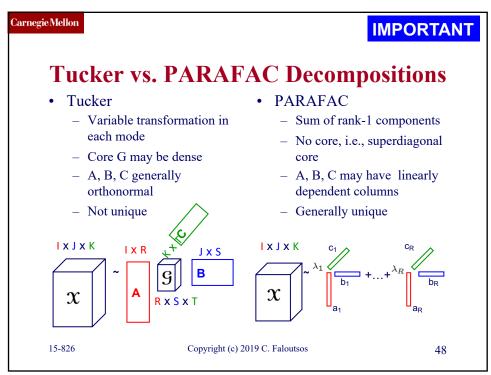
• Motivation —
Definitions
• Tensor tools
• Case studies

• Case studies

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Tensor tools - summary

- Two main tools
 - PARAFAC
 - Tucker
- Both find row-, column-, tube-groups
 - but in PARAFAC the three groups are identical
- To solve: Alternating Least Squares
- Toolbox: from Tamara Kolda:

http://www.tensortoolbox.org/

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Outline

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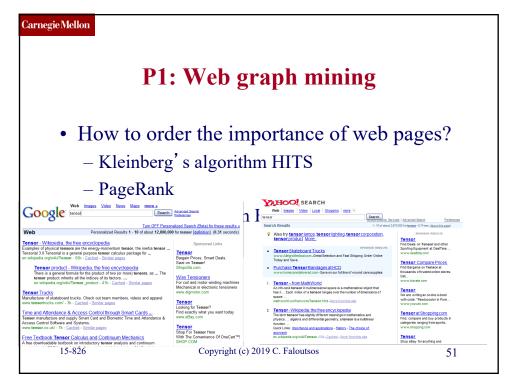


- P1: web graph mining ('TOPHITS')
- P2: phone-call patterns
- P3: N.E.L.L. (never ending language learner)
- P4: network traffic
- P5: FaceBook activity

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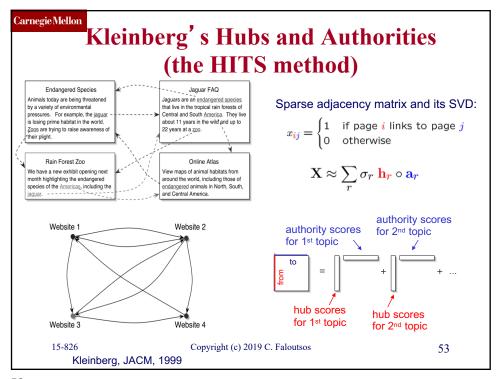
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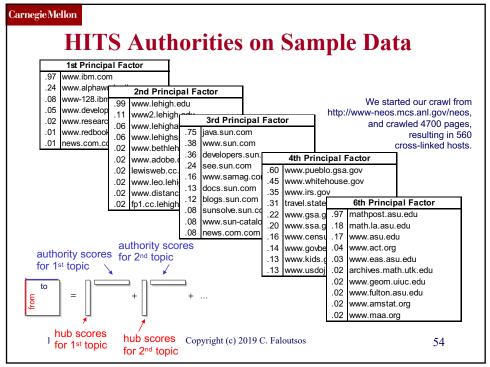
P1: Web graph mining

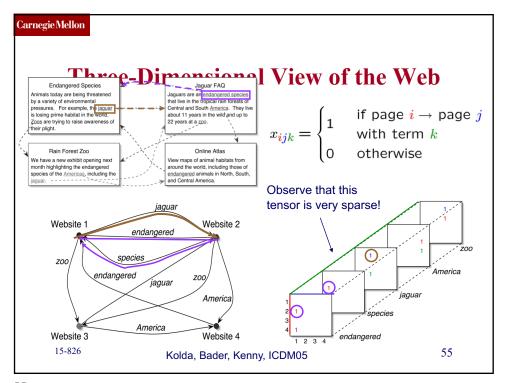
• T. G. Kolda, B. W. Bader and J. P. Kenny, *Higher-Order Web Link Analysis Using Multilinear Algebra*, ICDM 2005: ICDM, pp. 242-249, November 2005,

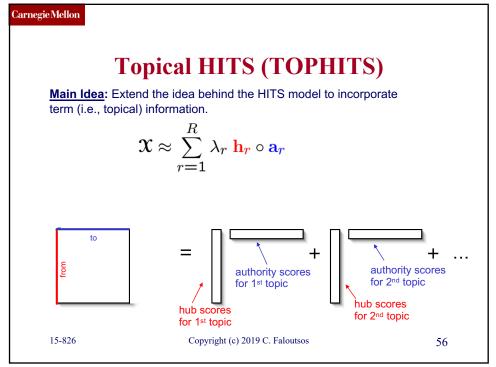
doi:10.1109/ICDM.2005.77. [PDF]

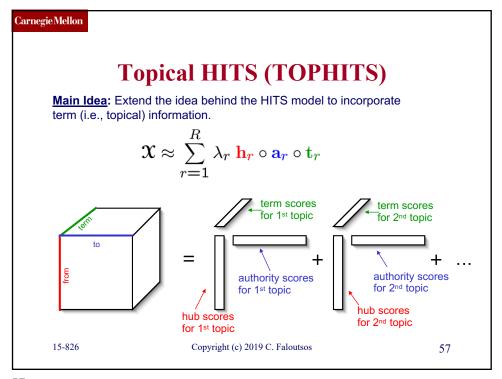
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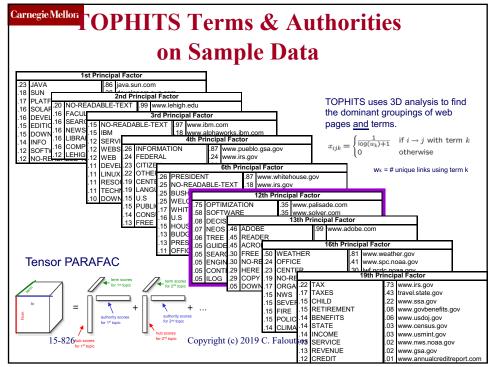


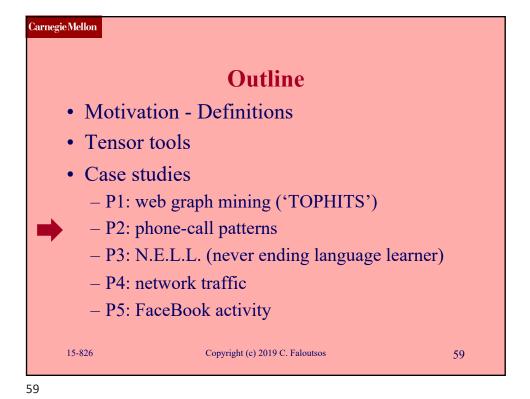












P2: Anomaly detection in time-evolving graphs

• Anomalous communities in phone call data:

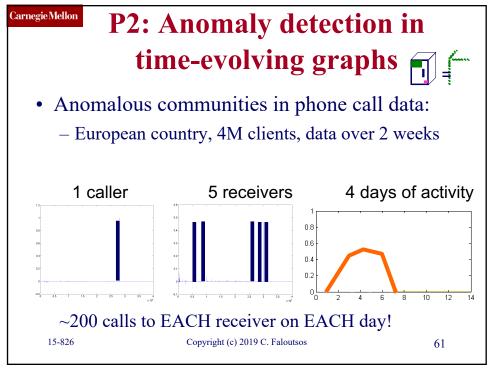
— European country, 4M clients, data over 2 weeks

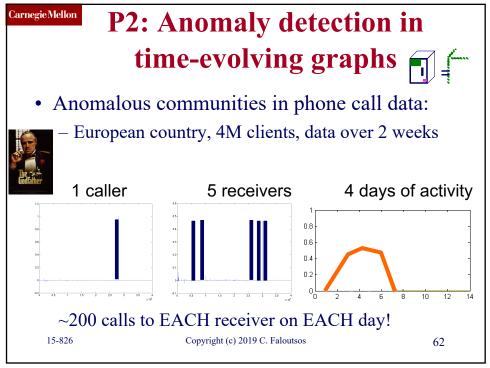
1 caller 5 receivers 4 days of activity

— 200 calls to EACH receiver on EACH day!

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P2: Anomaly detection in time-evolving graphs

- Anomalous communities in phone call data:
 - European country, 4M clients, data over 2 weeks







Miguel Araujo, Spiros Papadimitriou, Stephan Günnemann, Christos Faloutsos, Prithwish Basu, Ananthram Swami, Evangelos Papalexakis, Danai Koutra. *Com2: Fast Automatic Discovery of Temporal (Comet) Communities*. PAKDD 2014, Tainan, Taiwan.

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GigaTensor: Scaling Tensor Analysis Up By 100 Times — Algorithms and Discoveries

U Evangelos Abhay Christos Kang Papalexakis Harpale Faloutsos

KDD 2012

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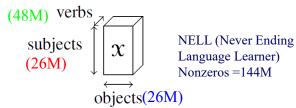
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P3: N.E.L.L. analysis

- NELL: Never Ending Language Learner
 - Q1: dominant concepts / topics?
 - Q2: synonyms for a given new phrase?

"Eric Clapton plays guitar"

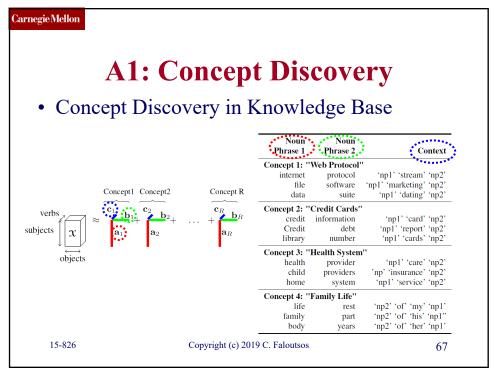
"Barrack Obama is the president of U.S."



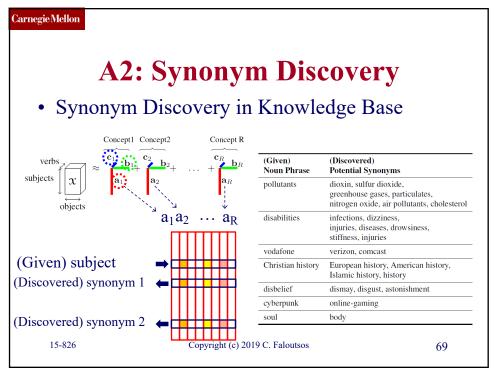
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	Noun Phrase 1	Noun Phrase 2	Context
Co	ncept 1: ''	Web Protocol	"
	internet	protocol	'np1' 'stream' 'np2'
	file	software	'np1' 'marketing' 'np2'
	data	suite	'np1' 'dating' 'np2'
Co	ncept 2: ''	'Credit Cards'	1
	credit	information	'np1' 'card' 'np2'
	Credit	debt	'np1' 'report' 'np2'
	library	number	'np1' 'cards' 'np2'
Co	ncept 3: ''	Health System	1''
	health	provider	'np1' 'care' 'np2'
	child	providers	'np' 'insurance' 'np2'
	home	system	'np1' 'service' 'np2'
Co	ncept 4: ''	Family Life"	
	life	rest	'np2' 'of' 'my' 'np1'
5	family	Convright Part	9 C. Fallursos of 'his' 'np1"
,	body	vears	'np2' 'of' 'her' 'np1'



(Given) Noun Phrase	(Discovered) Potential Synonyms		
pollutants	dioxin, sulfur dioxide, greenhouse gases, particulates, nitrogen oxide, air pollutants, cholesterol	•	
disabilities	infections, dizziness, injuries, diseases, drowsiness, stiffness, injuries	•	
vodafone	verizon, comcast	•	
Christian history	European history, American history, Islamic history, history	•	
disbelief	dismay, disgust, astonishment		
cyberpunk	online-gaming	•	
soul	body	•	

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- P4: network traffic
- P5: FaceBook activity

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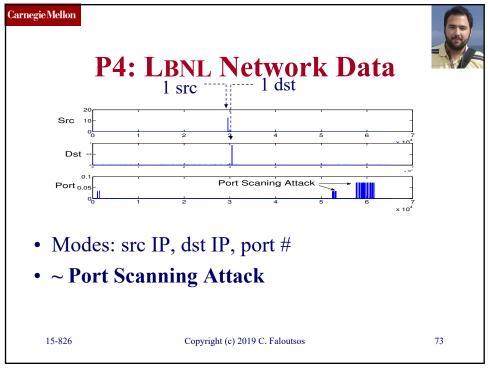
ParCube: Sparse Parallelizable Tensor Decompositions

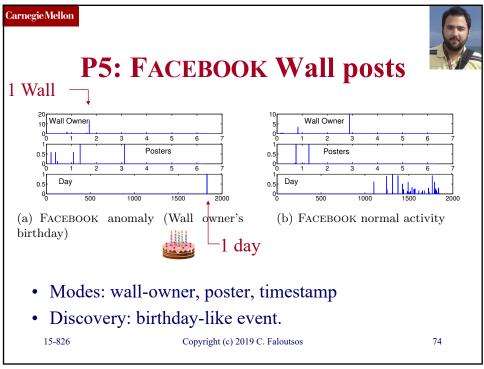
Evangelos E. Papalexakis, Christos Faloutsos, Nikos Sidiropoulos, ECML/PKDD 2012

Evangelos E. Papalexakis

Email: epapalex@cs.ucr.edu

Web: http://www.cs.ucr.edu/~epapalex





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Conclusions

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- Jimeng Sun, Spiros Papadimitriou, Philip Yu. Window-based Tensor Analysis on High-dimensional and Multi-aspect Streams, Proc. of the Int. Conf. on Data Mining (ICDM), Hong Kong, China, Dec 2006

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