Tools for large graph mining WWW 2008 tutorial Part 4: Case studies

Jure Leskovec and Christos Faloutsos

Machine Learning Department



Joint work with: Lada Adamic, Deepay Chakrabarti, Natalie Glance, Carlos Guestrin, Bernardo Huberman, Jon Kleinberg, Andreas Krause, Mary McGlohon, Ajit Singh, and Jeanne VanBriesen.

Tutorial outline

- Part 1: Structure and models for networks
 - What are properties of large graphs?
 - How do we model them?
- Part 2: Dynamics of networks
 - Diffusion and cascading behavior
 - How do viruses and information propagate?
- Part 3: Matrix tools for mining graphs
 - Singular value decomposition (SVD)
 - Random walks
- Part 4: Case studies
 - 240 million MSN instant messenger network
 - Graph projections: how does the web look like

Part 4: Case studies

Patterns and observations:

- Microsoft Messenger communication network
 - How does the world communicate
- Community and anomaly detection:
 - Co-clustering
 - finding communities in netwokrs
 - Finding fraudsters on eBay
- Queries on graphs:
 - Center piece subgraphs
 - How to find best path between the query nodes
 - Web projections
 - How to do learning from contextual subgraphs

Co-clustering and finding communities in graphs

- Dhillon et al. Information-Theoretic Co-clustering, KDD'03
- Chakrabarti et al. Fully Automatic Cross-Associations, KDD'04

Co-clustering

- Given data matrix and the number of row and column groups k and l
- Simultaneously
 - Cluster rows of p(X, Y) into k disjoint groups
 - Cluster columns of p(X, Y) into I disjoint groups



Co-clustering

- Let X and Y be discrete random variables
 - X and Y take values in {1, 2, ..., m} and {1, 2, ..., n}
 - *p(X, Y)* denotes the joint probability distribution—if not known, it is often estimated based on <u>co-occurrence</u> data
 - Application areas: <u>text mining</u>, market-basket analysis, analysis of browsing behavior, etc.
- Key Obstacles in Clustering Contingency Tables
 - High Dimensionality, Sparsity, Noise
 - Need for robust and scalable algorithms

<u>Reference:</u> 1. Dhillon et al. Information-Theoretic Co-clustering, KDD'03

$$m \begin{bmatrix} 0.5 & 0.5 & 0.5 & 0 & 0 & 0 \\ 0.5 & 0.5 & 0.5 & 0 & 0 & 0 \\ 0.5 & 0.5 & 0.5 & 0.5 & 0.5 \\ 0 & 0 & 0 & 0.5 & 0.5 & 0.5 \\ 0 & 0 & 0 & 0.5 & 0.5 & 0.5 \\ 0 & 0 & 0 & 0.5 & 0.5 & 0.5 \\ 0 & 0 & 0 & 0.4 & 0.4 & 0.4 \\ 0.4 & 0.4 & 0.4 & 0.4 & 0.4 \\ 0.4 & 0.4 & 0.4 & 0.4 & 0.4 \end{bmatrix}$$

$$k \begin{bmatrix} 1 & n \\ k & l & n \\ \frac{5}{0} & 0 & 0 \\ 0 & 5 & 0 \\ 0 & 5 & 0 \\ 0 & 5 & 5 \\ 0 & 0 & 5 \end{bmatrix} k \begin{bmatrix} 3 & 0 \\ 0 & 3 \\ 2 & 2 \end{bmatrix} l \begin{bmatrix} 36 & 36 & 28 & 0 & 0 & 0 \\ 0 & 3 & 28 & 36 & 36 \end{bmatrix} = \begin{bmatrix} 0.54 & 0.54 & 0.42 & 0 & 0 & 0 \\ 0.54 & 0.54 & 0.42 & 0 & 0 & 0 \\ 0 & 54 & 0.54 & 0.42 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0.42 & 0.54 & 0.54 \\ 0 & 0 & 0 & 0.42 & 0.54 & 0.54 \\ 0 & 0 & 0 & 0.42 & 0.54 & 0.54 \\ 0 & 0 & 0 & 0.42 & 0.54 & 0.54 \\ 0 & 0 & 0 & 0.42 & 0.54 & 0.54 \\ 0.36 & 0.36 & 0.28 & 0.28 & 0.36 & 0.36 \\ 0.36 & 0.36 & 0.28 & 0.28 & 0.36 & 0.36 \end{bmatrix}$$



term x term-group

Co-clustering

Observations

- uses KL divergence, instead of L2
- the middle matrix is not diagonal
 - we'll see that again in the Tucker tensor decomposition

Problem with Information Theoretic Co-clustering

Number of row and column groups must be specified

Desiderata:

- ✓ Simultaneously discover row and column groups
- **Fully Automatic:** No "magic numbers"
- ✓ Scalable to large graphs

Cross-association



Desiderata:

- ✓ Simultaneously discover row and column groups
- ✓ Fully Automatic: No "magic numbers"
- ✓ Scalable to large matrices

Reference:

1. Chakrabarti et al. Fully Automatic Cross-Associations, KDD'04

What makes a cross-association "good"?



What makes a cross-association "good"?



simpler; easier to describe easier to compress!

What makes a cross-association "good"?



Problem definition: given an encoding scheme

- decide on the # of col. and row groups k and l
- and reorder rows and columns,
- to achieve best compression



Main Idea



Minimize the total cost (# bits)

for lossless compression

Algorithm



Algorithm

Code for cross-associations (matlab):

Variations and extensions:

- 'Autopart' [Chakrabarti, PKDD'04]
- www.cs.cmu.edu/~deepay

Fraud detection on e-bay

How to find fraudsters on e-bay?

Pandit, Chau, Wang, Faloutsos: **NetProbe**: A Fast and Scalable System for Fraud Detection in Online Auction Networks, WWW 2007

Problem description

- Motivation:
 - eBay had 192 million registered users in 2006
 - In 2005 Internet Crime Center receive 203k complains of which 62% were auction frauds
 - Victims reported monetary average loss of 385\$
- "non-delivery" fraud: seller takes \$\$ and disappears
- Task:
 - Automatically find fraudulent nodes

Online Auctions: How They Work

Non-delivery fraud



Modeling Fraudulent Behavior (contd.)

How would fraudsters behave in this graph?

- interact closely with other fraudsters
- fool reputation-based systems
- Wow ould lead to nice and detection of fraudsters.
 Reputation 153
 experiments with a real eBay dataset showed they rarely form cliques



Modeling Fraudulent Behavior

The 3 roles

- Honest
 - people like you and me
- Fraudsters
 - those who actually commit fraud
- Accomplices
 - erstwhile behave like honest users
 - accumulate feedback via low-cost transactions
 - secretly boost reputation of fraudsters (e.g., occasionally trading expensive items)

Fraud network



Belief Propagation



Leskovec&Faloutsos, WWW 2008

Evaluation and conclusions

- Hard to obtain real/ground truth data
- Using a network of 55 people and 620 edges we were able to identify all 6 confirmed fraudsters

Web Projections Learning from contextual graphs of the web

How to predict user intention from the web graph?

Leskovec, Dumais and Horvitz: *Web projections: learning from contextual subgraphs of the web*, WWW 2007

Motivation

- Information retrieval traditionally considered documents as independent
- Web retrieval incorporates global hyperlink relationships to enhance ranking (*e.g.*, PageRank, HITS)
 - Operates on the entire graph
 - Uses just one feature (principal eigenvector) of the graph
- Our work on Web projections focuses on
 - contextual subsets of the web graph; in-between the independent and global consideration of the documents
 - a rich set of graph theoretic properties

Web projections

- Web projections: How they work?
 - Project a set of web pages of interest onto the web graph
 - This creates a subgraph of the web called projection graph
 - Use the graph-theoretic properties of the subgraph for tasks of interest
- Query projections
 - Query results give the context (set of web pages)
 - Use characteristics of the resulting graphs for predictions about search quality and user behavior

Query projections



Questions we explore

- Q1: How do query search results project onto the underlying web graph?
- Q2: Can we predict the quality of search results from the projection on the web graph?
- Q3: Can we predict users' behaviors with issuing and reformulating queries?

Is this a good set of search results?



Will the user reformulate the query?



Resources and concepts

- Web as a graph
 - URL graph:
 - Nodes are web pages, edges are hyper-links
 - March 2006
 - Graph: 22 million nodes, 355 million edges
 - Domain graph:
 - Nodes are domains (cmu.edu, bbc.co.uk). Directed edge (u,v) if there exists a webpage at domain u pointing to v
 - February 2006
 - Graph: 40 million nodes, 720 million edges
- Contextual subgraphs for queries
 - Projection graph
 - Connection graph
- Compute graph-theoretic features

"Projection" graph

- Example query: Subaru
- Project top 20 results by the search engine
- Number in the node denotes the search engine rank
- Color indicates relevancy as assigned by human:
 - Perfect
 - Excellent
 - Good
 - Fair
 - Poor
 - Irrelevant



"Connection" graph

- Projection graph is generally disconnected
- Find connector nodes
- Connector nodes are existing nodes that are not part of the original result set
- Ideally, we would like to introduce fewest possible nodes to make projection graph connected


Finding connector nodes

- Find connector nodes is a Steiner tree problem which is NP hard
- Our heuristic:
 - Connect 2nd largest connected component via shortest path to the largest
 - This makes a new largest component
 - Repeat until the graph is connected



Extracting graph features

- The idea
 - Find features that describe the structure of the graph
 - Then use the features for machine learning
- Want features that describe
 - Connectivity of the graph
 - Centrality of projection and connector nodes
 - Clustering and density of the core of the graph



VS.



Examples of graph features

- Projection graph
 - Number of nodes/edges
 - Number of connected components
 - Size and density of the largest connected component
 - Number of triads in the graph
- Connection graph
 - Number of connector nodes
 - Maximal connector node degree
 - Mean path length between projection/connector nodes
 - Triads on connector nodes
- We consider 55 features total



VS.



Experimental setup



Constructing case library for machine learning

- Given a task of interest
- Generate contextual subgraph and extract features
- Each graph is labeled by target outcome
- Learn statistical model that relates the features with the outcome
- Make prediction on unseen graphs

Experiments overview

- Given a set of search results generate projection and connection graphs and their features
- Predict quality of a search result set
 - Discriminate top20 vs. top40to60 results
 - Predict rating of highest rated document in the set
- Predict user behavior
 - Predict queries with high vs. low reformulation probability
 - Predict query transition (generalization vs. specialization)
 - Predict direction of the transition

Experimental details

Features

- 55 graphical features
- Note we use only graph features, no content
- Learning
 - We use probabilistic decision trees ("DNet")
- Report classification accuracy using 10-fold cross validation
- Compare against 2 baselines
 - Marginals: Predict most common class
 - RankNet: use 350 traditional features (document, anchor text, and basic hyperlink features)

Search results quality

Dataset:

- 30,000 queries
- Top 20 results for each
 - Each result is labeled by a human judge using a 6point scale from "Perfect" to "Bad"
- Task:
 - Predict the highest rating in the set of results
 - 6-class problem
 - 2-class problem: "Good" (top 3 ratings) vs. "Poor" (bottom 3 ratings)

Search quality: the task

Predict the rating of the top result in the set



Search quality: results

Predict top human rating in the set — Binary classification: Good vs.	Attributes	URL Graph
Poor	Marginals	0.55
 10-fold cross validation classification accuracy 	RankNet	0.63
	Projection	0.80
 Observations: Web Projections outperform 	Connection	0.79
 both baseline methods Just projection graph already performs quite well Projections on the URL graph perform better 	Projection + Connection	0.82
	All	0.83

Domain

Graph

0.55

0.60

0.64

0.66

0.69

0.71

.

Search quality: the model

- The learned model shows graph properties of good result sets
- Good result sets have:
 - Search result nodes are hub nodes in the graph (have large degrees)
 - Small connector node degrees
 - Big connected component
 - Few isolated nodes in projection graph
 - Few connector nodes



Predict user behavior

Dataset

- Query logs for 6 weeks
- 35 million unique queries, 80 million total query reformulations
- We only take queries that occur at least 10 times
- This gives us 50,000 queries and 120,000 query reformulations
- Task
 - Predict whether the query is going to be reformulated

Query reformulation: the task

- Given a query and corresponding projection and connection graphs
- Predict whether query is likely to be reformulated



Query not likely to be reformulated



Query likely to be reformulated

Query reformulation: results

•	Observations: – Gradual improvement as using more features	Attributes	URL Graph	Domain Graph
– L	 Using Connection graph 	Marginals	0.54	0.54
	features helps — URL graph gives better	Projection	0.59	0.58
	performance	Connection	0.63	0.59
1	We can also predict type of reformulation (specialization vs.	Projection + Connection	0.63	0.60
	generalization) with 0.80 accuracy	All	0.71	0.67

Query reformulation: the model

- Queries likely to be reformulated have:
 - Search result nodes have low degree
 - Connector nodes are hubs
 - Many connector nodes
 - Results came from many different domains
 - Results are sparsely knit



Query transitions

 Predict if and how will user transform the query



Query transition

- With 75% accuracy we can say whether a query is likely to be reformulated:
 - Def: Likely reformulated p(reformulated) > 0.6
- With 87% accuracy we can predict whether observed transition is specialization or generalization
- With 76% it can predict whether the user will specialize or generalize

Conclusion

- Web projections
 - A general approach of using context-sensitive sets of web pages to focus attention on relevant subset of the web graph
 - And then using rich graph-theoretic features of the subgraph as input to statistical models to learn predictive models
- Web projections use search result graphs for
 - Predicting result set quality
 - Predicting user behavior when reformulating queries

Center Piece Subgraphs

What is the best explanatory path between the nodes in a graph?

Hanghang Tong and Christos Faloutsos: Center Piece Subgraphs, KDD 2006

Center-Piece Subgraph(Ceps)

- Given Q query nodes
 Find Center-piece (≤ b)
- App.
 - Social Networks
 - Law Inforcement, …
- Idea:
 - Proximity -> random walk with restarts





Case Study: AND query









Leskovec&Faloutsos, WWW 2008







Idea: use random walk with restarts, to measure 'proximity' *p(i,j)* of node *j* to node *i*



Individual Score Calculation



Q1	Q2	Q3
0.5767	0.0088	0.0088
0.1235	0.0076	0.0076
0.0283	0.0283	0.0283
0.0076	0.1235	0.0076
0.0088	0.5767	0.0088
0.0076	0.0076	0.1235
0.0088	0.0088	0.5767
0.0333	0.0024	0.1260
0.1260	0.0024	0.0333
0.1260	0.0333	0.0024
0.0333	0.1260	0.0024
0.0024	0.1260	0.0333
0.0024	0.0333	0.1260
	0.5767 0.1235 0.0283 0.0076 0.0088 0.0076 0.0088 0.0333 0.1260 0.1260 0.0333 0.024	0.5767 0.0088 0.1235 0.0076 0.0283 0.0283 0.0076 0.1235 0.0088 0.5767 0.0076 0.0076 0.0076 0.0076 0.0076 0.0076 0.0088 0.0076 0.0088 0.0088 0.0333 0.0024 0.1260 0.0333 0.0333 0.1260 0.0024 0.1260

Individual Score Calculation



	Q1	Q2	Q3
Node 1	0.5767	0.0088	0.0088
Node 2	0.1235	0.0076	0.0076
Node 3	0.0283	0.0283	0.0283
Node 4	0.0076	0.1235	0.0076
Node 5	0.0088	0.5767	0.0088
Node 6	0.0076	0.0076	0.1235
Node 7	0.0088	0.0088	0.5767
Node 8	0.0333	0.0024	0.1260
Node 9	0.1260	0.0024	0.0333
Node 10	0.1260	0.0333	0.0024
Node 11	0.0333	0.1260	0.0024
Node 12	0.0024	0.1260	0.0333
Node 13	0.0024	0.0333	0.1260

Individual Score matrix

AND: Combining Scores

- Q: How to combine scores?
- A: Multiply
- ...= prob. 3 random particles coincide on node j





Generalization – SoftAND: We want nodes close to *k* of *Q* (*k*<*Q*) query nodes.

Q: How to do that?





Generalization – softAND:

- We want nodes close to k of Q (k<Q) query nodes.
- Q: How to do that?
- A: Prob(at least *k*-out-of-*Q* will meet each other at j)



AND query vs. K_SoftAnd query



1_SoftAnd query = OR query



Challenges in Ceps

- Q1: How to measure the importance?
 A: RWR
- → Q2: How to do it efficiently?

Graph Partition: Efficiency Issue

- Straightforward way
 - solve a linear system:
 - time: linear to # of edges
- Observation
 - Skewed dist.
 - communities
- How to exploit them?
 Graph partition



Even better:

 We can correct for the deleted edges (Tong+, ICDM'06, best paper award)

Experimental Setup

Dataset

- DBLP/authorship
- -Author-Paper
- -315k nodes
- -1.8M edges

Query Time vs. Pre-Computation Time


Query Time vs. Storage



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 and Sherman-Morrison
 - -~90% quality
 - 6:1 speedup; 150x speedup (ICDM'06, b.p. award)

Microsoft Instant Messenger Communication Network

How does the whole world communicate?

Leskovec and Horvitz: Worldwide Buzz: Planetary-Scale Views on an Instant-Messaging Network, WWW 2008

The Largest Social Network

What is the largest social network in the world (that one can relatively easily obtain)? ^(C)

For the first time we had a chance to look at complete (anonymized) communication of the whole planet (using Microsoft MSN instant messenger network)

Instant Messaging





- Contact (buddy) list
- Messaging window

Instant Messaging as a Network



IM – Phenomena at planetary scale

Observe social phenomena at planetary scale:

- How does communication change with user demographics (distance, age, sex)?
- How does geography affect communication?
- What is the structure of the communication network?

Communication data (1)

The record of communication

- User demographic data (self-reported):
 - Age
 - Gender
 - Location (Country, ZIP)
 - Language
- Presence data:
 - user status events (login, status change)
- Communication data:
 - who talks to whom

Communication data (2)

- For every conversation (session) we have a list of users who participated in the conversation
- There can be multiple people per conversation
- For each conversation and each user:
 - User Id (anonymized)
 - Time Joined
 - Time Left
 - Number of Messages Sent
 - Number of Messages Received
- No message text

Data collection

- We collected the data for June 2006
- Log size:

150Gb/day (compressed)

Total: 1 month of communication data:
4.5Tb of compressed data

Network: Conversations



Data statistics

Activity over June 2006 (30 days)

- 245 million users logged in
- 180 million users engaged in conversations
- 17,5 million new accounts activated
- More than 30 billion conversations

Data statistics per day

Activity on June 1 2006

- 1 billion conversations
- 93 million users login
- 65 million different users talk (exchange messages)
- 1.5 million invitations for new accounts sent

User characteristics: age



Age piramid: MSN vs. the world



Conversation: Who talks to whom?

Cross gender edges:

- 300 male-male and 235 female-female edges
- 640 million female-male edges

	Unknown	Female	Male
Unknown	1.3	3.6	3.7
Female		21.3	49.9
Male			20.2

(a) Proportion of conversations

/Iale		Unknown	Female	Male
3.7	Unknown	277	301	277
19.9	Female		275	304
20.2	Male			252

(b) Conversation duration (seconds)

	Unknown	Female	Male
Unknown	5.7	7.1	6.7
Female		6.6	7.6
Male			5.9

(c) Exchanged messages per conversation

	Unknown	Female	Male
Unknown	1.25	1.42	1.38
Female		1.43	1.50
Male			1.42

(d) Exchanged messages per minute $_{88}^{\rm (d)}$

Number of people per conversation



 Max number of people simultaneously talking is 20, but conversation can have more people



Conversations: number of messages



Sessions between fewer people run out of steam

Time between conversations

- Individuals are highly diverse
- What is probability to login into the system after t minutes?
- Power-law with exponent 1.5
- Task queuing model [Barabasi]
 - My email, Darvin's and Einstein's letters follow the same pattern

500

300

100

-100 L

Delay time (r)



Age: Number of conversations









Who talks to whom: Number of conversations



Who talks to whom: Conversation duration



Geography and communication



 Count the number of users logging in from particular location on the earth

-20



Users per geo location



Users per capita



Communication heat map



 For each conversation between geo points (A,B) we increase the intensity on the line between A and B

Homophily (gliha v kup štriha) 😳

Communicate 0.297 -0.032 0.557 0.704 0.694	Proba Attribute Age Gender ZIP County	Random 0.030 0.434 0.001	Communicate 0.162 0.426 0.23
-0.032 0.557 0.704	Gender ZIP	$\begin{array}{c} 0.434 \\ 0.001 \end{array}$	0.426
$0.557 \\ 0.704$	ZIP	0.001	
0.704			0.23
	County	0.040	
0.694		0.046	0.734
	Language	0.030	0.798
	80 70 60 50 40 30 20 10 10 20 30 (b) C	40 50 60 Communicate	104
	40 50 60 70 80 andom	$\begin{array}{c} 40\\ 30\\ 20\\ 10\\ 50\\ 60\\ 70\\ 80\\ \end{array}$	$\begin{array}{c} 40 \\ 30 \\ 20 \\ 10 \\ 50 \\ 60 \\ 70 \\ 80 \end{array}$

Instant Messaging as a Network



IM Communication Network

Buddy graph (estimate):

- 240 million people (at least)
- 9.1 billion edges (friendship links)

Communication graph:

- There is an edge if the users exchanged at least one message in June 2006
- 180 million people
- 1.3 billion edges
- 30 billion conversations



Buddy network: Number of buddies



Communication Network: Degree



Number of people a users talks to in a month



Communication network: Clustering

- How many triangles are closed?
- Clustering normally decays as k⁻¹
- Communication network is highly clustered: k^{-0.37}



Communication Network Connectivity



k-Cores decomposition

What is the structure of the core of the network?





- People with k<20 are the periphery</p>
- Core is composed of 79 people, each having 68 edges among them

Network robustness

- We delete nodes (in some order) and observe how network falls apart:
 - Number of edges deleted
 - Size of largest connected component





Robustness: Nodes vs. Edges



Conclusion

- A first look at planetary scale social network
 - The largest social network analyzed
- Strong presence of homophily: people that communicate share attributes
- Well connected: in only few hops one can research most of the network
- Very robust: Many (random) people can be removed ③ and the network is still connected

References

- Leskovec and Horvitz: Worldwide Buzz: Planetary-Scale Views on an Instant-Messaging Network, 2007
- Hanghang Tong, Christos Faloutsos, and Jia-Yu Pan Fast Random Walk with Restart and Its Applications ICDM 2006.
- Hanghang Tong, Christos Faloutsos Center-Piece Subgraphs: Problem Definition and Fast Solutions, KDD 2006
- Shashank Pandit, Duen Horng Chau, Samuel Wang, and Christos Faloutsos: NetProbe: A Fast and Scalable System for Fraud Detection in Online Auction Networks, WWW 2007.