Carnegie Melloi

15-826: Multimedia Databases and Data Mining

Lecture #26: Graph mining - patterns

Christos Faloutsos

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Must-read Material

- Michalis Faloutsos, Petros Faloutsos and Christos Faloutsos, On Power-Law Relationships of the Internet Topology, SIGCOMM 1990
- R. Albert, H. Jeong, and A.-L. Barabasi, Diameter of the World Wide Web Nature, 401, 130-131 (1999).
- Reka Albert and Albert-Laszlo Barabasi Statistical mechanics of complex networks, Reviews of Modern Physics, 74, 47 (2002).
- Jure Leskovec, Jon Kleinberg, Christos Faloutsos Graphs over Time: Densification Laws, Shrinking Diameters and Possible Explanations, KDD 2005, Chicago, IL, USA

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Must-read Material (cont'd)

- D. Chakrabarti and C. Faloutsos, Graph Mining: Laws, Generators and Algorithms, in ACM Computing Surveys, 38
- J. Leskovec, D. Chakrabarti, J. Kleinberg, and C. Faloutsos, Realistic, Mathematically Tractable Graph Generation and Evolution, Using Kronecker Multiplication, in PKDD 2005, Porto, Portugal

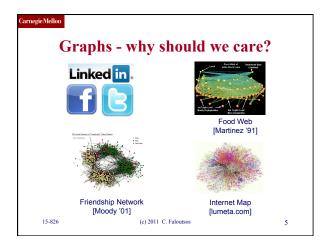
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Outline Introduction – Motivation Problem#1: Patterns in graphs Problem#2: Tools Problem#3: Scalability Conclusions

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Graph	ns - why should we ca	re?
• IR: bi-pa	rtite graphs (doc-terms) D_1	T ₁
• web: hyp	per-text graph	1 M
• and mo	ore:	
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Graphs - why should we care?

- · 'viral' marketing
- web-log ('blog') news propagation
- computer network security: email/IP traffic and anomaly detection
- •

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Outline

- Introduction Motivation
- → Problem#1: Patterns in graphs
 - Static graphs
 - Weighted graphs
 - Time evolving graphs
 - Problem#2: Tools
 - Problem#3: Scalability
 - Conclusions

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Problem #1 - network and graph mining



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

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Problem #1 - network and graph mining • What does the Internet look like? • What does FaceBook look like? • What is 'normal'/'abnormal'? • which patterns/laws hold? - To spot anomalies (rarities), we have to discover patterns

Problem #1 - network and graph mining What does the Internet look like? What does FaceBook look like? What is 'normal'/'abnormal'? which patterns/laws hold? To spot anomalies (rarities), we have to discover patterns Large datasets reveal patterns/anomalies that may be invisible otherwise...

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Are real graphs random? • random (Erdos-Renyi) graph – 100 nodes, avg degree = 2 • before layout • after layout • No obvious patterns (generated with: pajek http://vlado.fmf.uni-lj.si/pub/networks/pajek/) 15-826 (c) 2011 C. Faloutsos 12

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
- So, let's look at the data

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Solution# S.1

• Power law in the degree distribution [SIGCOMM99]

internet domains

att.com

log(degree)

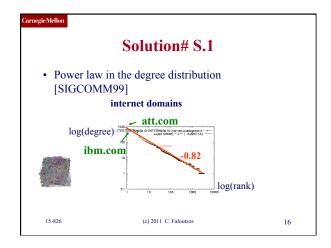
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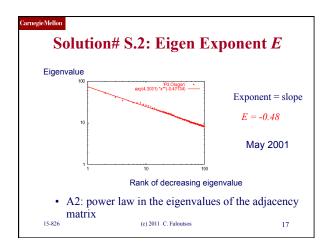
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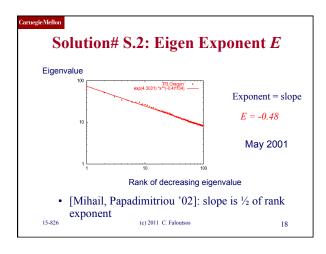
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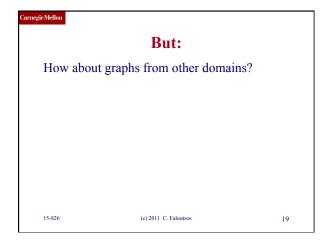
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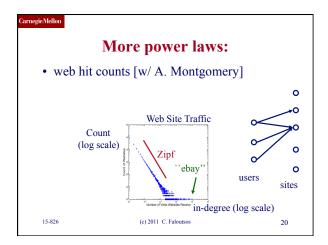
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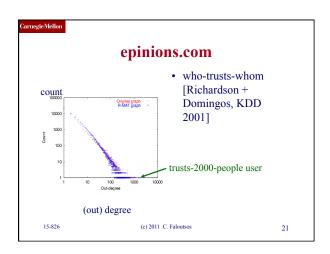










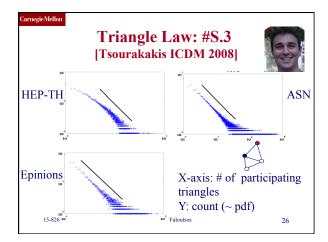


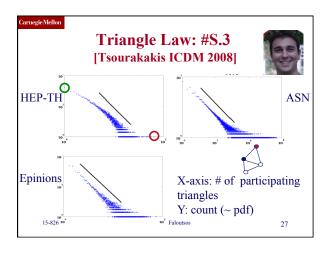
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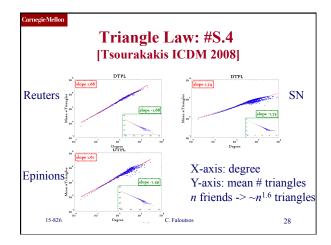
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And numerous more	
• # of sexual contacts	
• Income [Pareto] –'80-20 distribution'	
• Duration of downloads [Bestavros+]	
• Duration of UNIX jobs ('mice and elephants')	
• Size of files of a user	
•	
• 'Black swans'	
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Carnegie Mellon Outline	
Introduction – Motivation	
• Problem#1: Patterns in graphs	
- Static graphs	
degree, diameter, eigen,triangles	
• cliques	
Weighted graphsTime evolving graphs	
• Problem#2: Tools	
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Solution# S.3: Triangle 'Laws' • Real social networks have a lot of triangles	

Solution# S.3: Triangle 'Laws' • Real social networks have a lot of triangles – Friends of friends are friends • Any patterns?

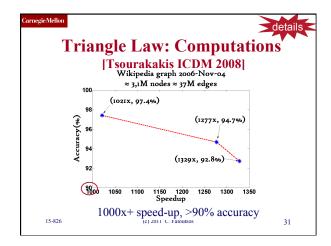


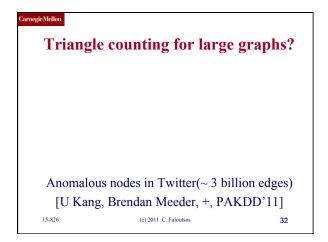


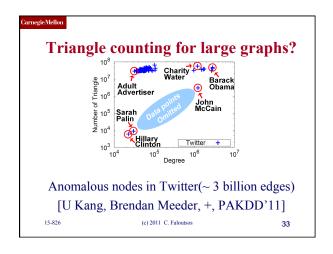


Triangle Law: Computations [Tsourakakis ICDM 2008] But: triangles are expensive to compute (3-way join; several approx. algos) Q: Can we do that quickly?

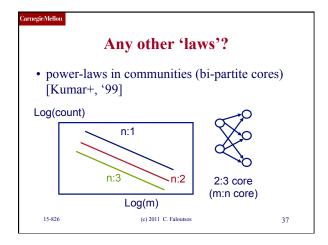
CarnegieMellon	details
Triangle Law: Con	putations
Tsourakakis ICDN	M 2008]
But: triangles are expensive to o	compute
(3-way join; several approx	•
Q: Can we do that quickly?	8)
A: Yes!	
#triangles = $1/6$ Sum (λ_i^3)
(and, because of skewness (S2),
we only need the top few e	eigenvalues!
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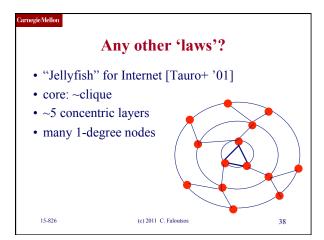






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A	
Any other 'laws'?	
Yes!	
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Any other 'laws'?	
Yes!	
• Small diameter (~ constant!) –	
- six degrees of separation / 'Kevin Bacon'	
– small worlds [Watts and Strogatz]	
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A (1 (2 10	
Any other 'laws'?	
Bow-tie, for the web [Kumar+ '99]	
• IN, SCC, OUT, 'tendrils'	
disconnected components	
IN SCC OUT 4 Million modes 4 Million modes 1 Million modes 1 Million modes 2 M	
Tokin COO	
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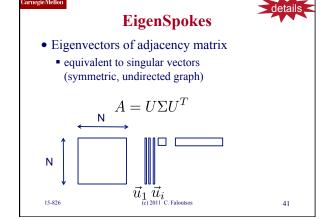
EigenSpokes

B. Aditya Prakash, Mukund Seshadri, Ashwin Sridharan, Sridhar Machiraju and Christos Faloutsos: *EigenSpokes: Surprising Patterns and Scalable Community Chipping in Large Graphs*, PAKDD 2010, Hyderabad, India, 21-24 June 2010.

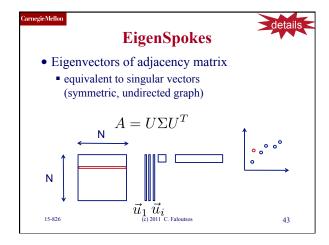
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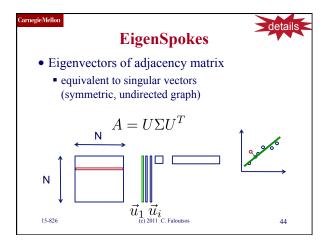
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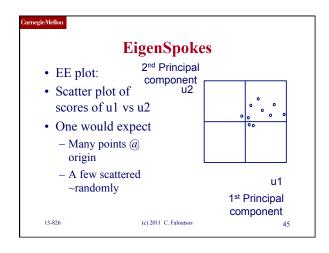
EigenSpokes • Eigenvectors of adjacency matrix • equivalent to singular vectors (symmetric, undirected graph) $A = U\Sigma U^T$

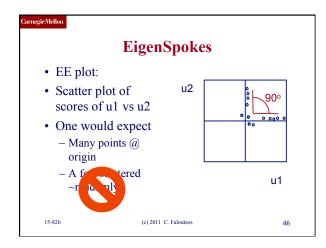


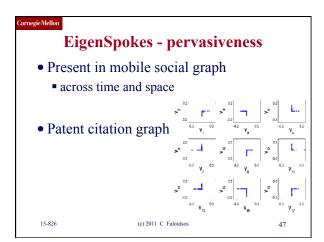
Carnegic Mellon Eigen Spokes	details
• Eigenvectors of adjacency matrix • equivalent to singular vectors (symmetric, undirected graph)	
$A = U\Sigma U^{T}$ $\downarrow \qquad \qquad \downarrow \qquad \downarrow \qquad \qquad \qquad \downarrow \qquad \qquad \qquad \qquad \downarrow \qquad \qquad \qquad \qquad \downarrow \qquad \qquad \qquad \downarrow \qquad \qquad \downarrow \qquad \qquad \downarrow \qquad \qquad \qquad \qquad \downarrow \qquad \qquad \qquad \downarrow \qquad$	••••
15-826 $u_1 u_i$ (c) 2011 C. Faloutsos	42

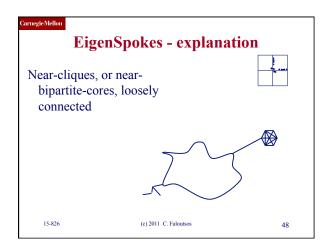


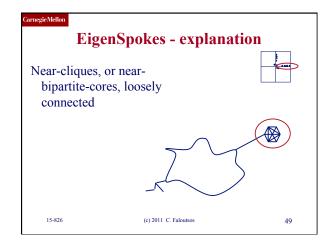


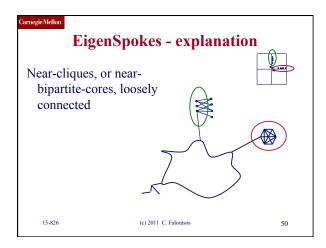


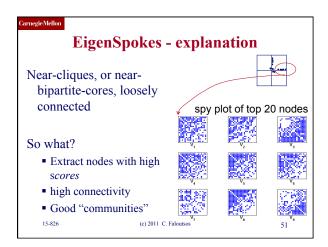


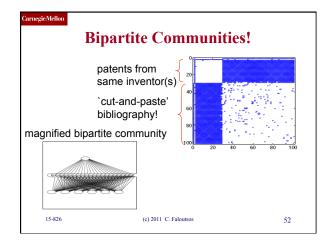












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Outline

- Introduction Motivation
- Problem#1: Patterns in graphs
 - Static graphs
 - degree, diameter, eigen,
 - triangles
 - cliques



- Weighted graphs
- Time evolving graphs
- Problem#2: Tools

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Observations on weighted graphs?

• A: yes - even more 'laws'!



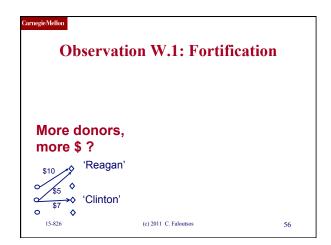


M. McGlohon, L. Akoglu, and C. Faloutsos Weighted Graphs and Disconnected Components: Patterns and a Generator. SIG-KDD 2008

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Observation W.1: Fortification Q: How do the weights of nodes relate to degree?



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Observation W.1: fortification:			
Snapshot Power Law • Weight: super-linear on in-degree • exponent 'iw': 1.01 < iw < 1.26			
More donors, even more \$ \$10	Orgs-Candidates e.g. John Kerry, \$10M received, from 1K donors Edges (# donors) C. Falousos 57		

Outline • Introduction – Motivation • Problem#1: Patterns in graphs - Static graphs - Weighted graphs - Time evolving graphs • Problem#2: Tools 15-826 (c) 2011 C. Faloutsos 58 **Problem: Time evolution** • with Jure Leskovec (CMU -> Stanford) • and Jon Kleinberg (Cornell sabb. @ CMU)

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Carnegie Mellon T.1 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? 15-826 (c) 2011 C. Faloutsos

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T.1 Evolution of the Diameter

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

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T.1 Diameter — "Patents" • Patent citation network • 25 years of data • @1999 - 2.9 M nodes - 16.5 M edges 15-826 • Patents citation network • 25 years of data • (c) 2011 C. Falouttos • Patents citation network • Patents citation network • Full graph • Full graph • Post '85 subgraph, no past • P

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T.2 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) = ?2 * E(t)

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T.2 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''

T.2 Densification – Patent Citations • Citations among E(t) patents granted • @1999 Number of edges 1.66 - 2.9 M nodes - 16.5 M edges • Each year is a • Edges —= 0.0002 x^{1.66} R²=0.99 datapoint 10⁰ Number of nodes N(t) 15-826 (c) 2011 C. Faloutsos 65

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Outline

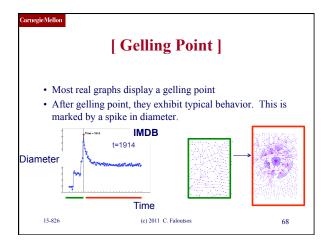
- Introduction Motivation
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More on Time-evolving graphs M. McGlohon, L. Akoglu, and C. Faloutsos Weighted Graphs and Disconnected Components: Patterns and a Generator. SIG-KDD 2008

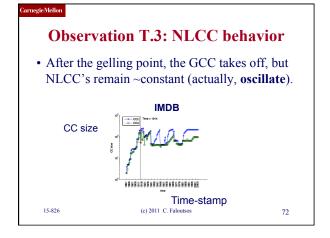
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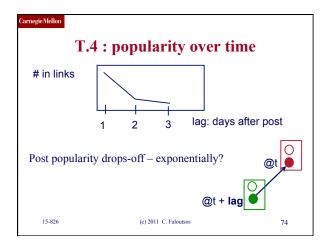
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Observa	ntion T.3: NLC	CC behavio	r
Q: How a the GC	lo NLCC's emerge C?	and join with	
–Do they	= non-largest conn. c continue to grow iney shrink? lize?	1	
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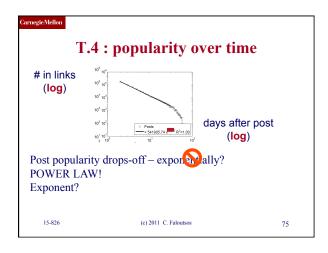
Observation T.3: NLCC behavior Q: How do NLCC's emerge and join with the GCC? ('`NLCC'' = non-largest conn. components) - Do they continue to grow in size? - or do they shrink? - or stabilize?

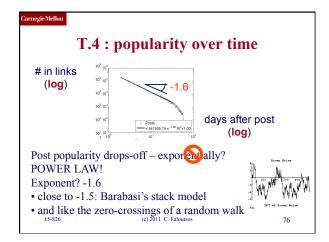
Observation T.3: NLCC behavior Q: How do NLCC's emerge and join with the GCC? ('`NLCC'' = non-largest conn. components) YES - Do they continue to grow in size? YES - or do they shrink? YES - or stabilize?

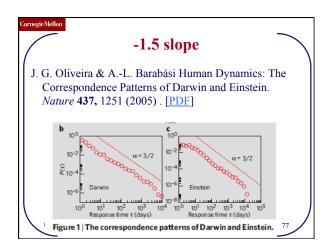


Timing for Blogs • with Mary McGlohon (CMU->Google) • Jure Leskovec (CMU->Stanford) • Natalie Glance (now at Google) • Mat Hurst (now at MSR) [SDM'07]





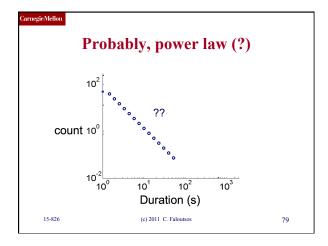


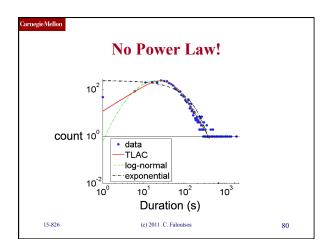


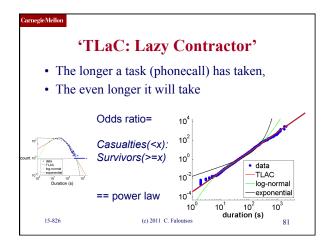
T.5: duration of phonecalls

Surprising Patterns for the Call
Duration Distribution of Mobile
Phone Users

Pedro O. S. Vaz de Melo, Leman
Akoglu, Christos Faloutsos, Antonio
A. F. Loureiro
PKDD 2010







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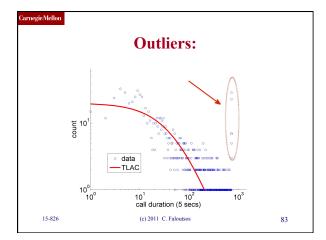
Data Description

- Data from a private mobile operator of a large city
 - 4 months of data
 - 3.1 million users
 - more than 1 billion phone records
- Over 96% of 'talkative' users obeyed a TLAC distribution ('talkative': >30 calls)

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Outline

- Introduction Motivation
- Problem#1: Patterns in graphs
- Problem#2: Tools
- **-**
- OddBall (anomaly detection)
 - Belief Propagation
 - Immunization
 - Problem#3: Scalability
 - Conclusions

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OddBall: Spotting Anomalies in Weighted Graphs Leman Akoglu, Mary McGlohon, Christos Faloutsos

Carnegie Mellon University School of Computer Science

PAKDD 2010, Hyderabad, India

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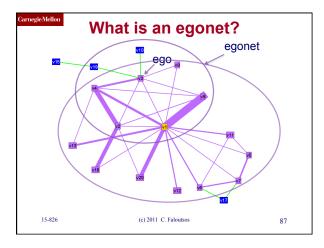
Main idea

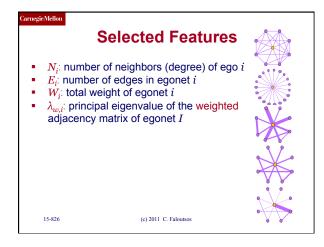
For each node,

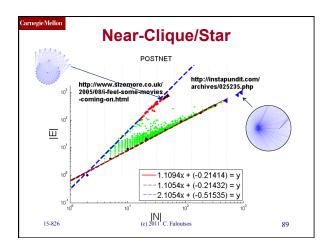
- extract 'ego-net' (=1-step-away neighbors)
- Extract features (#edges, total weight, etc etc)
- Compare with the rest of the population

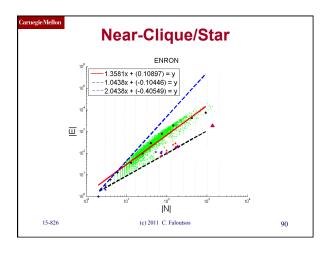
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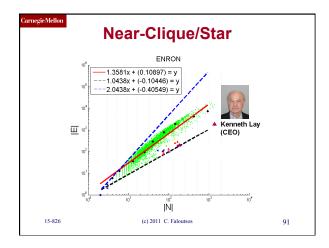
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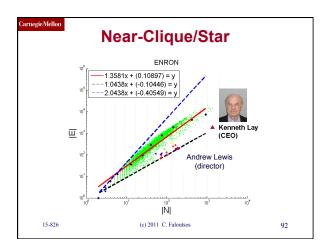




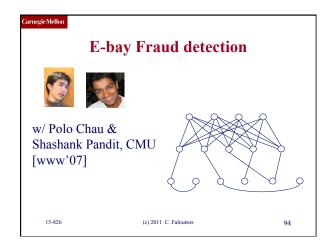


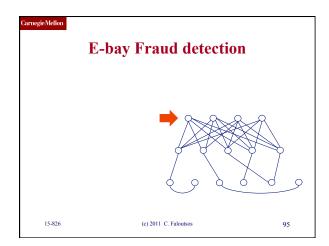


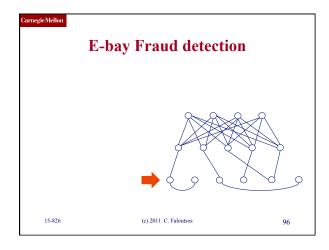


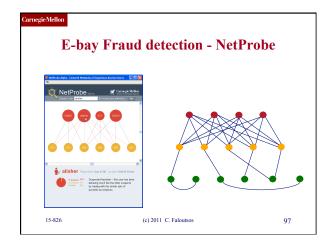


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	Outline	
Introduct	tion – Motivation	
• Problem	#1: Patterns in graphs	
• Problem	#2: Tools	
- OddBa	ll (anomaly detection)	
→ Belief I	Propagation	
– Immun	ization	
• Problem	#3: Scalability	
• Conclusi	ons	
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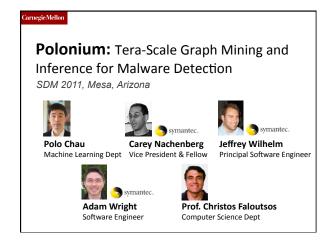


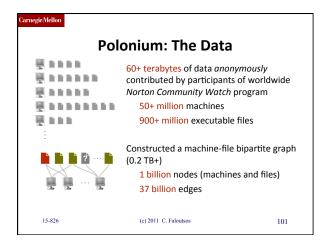






Outline • Introduction – Motivation • Problem#1: Patterns in graphs • Problem#2: Tools - OddBall (anomaly detection) - Belief Propagation – antivirus app - Immunization • Problem#3: Scalability • Conclusions

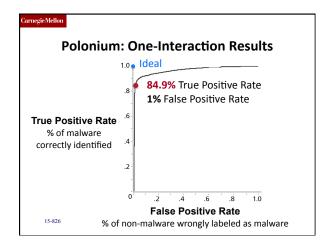




Polonium: Key Ideas Use Belief Propagation to propagate domain knowledge in machine-file graph to detect malware Use "guilt-by-association" (i.e., homophily) E.g., files that appear on machines with many bad files are more likely to be bad Scalability: handles 37 billion-edge graph

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Outline

- Introduction Motivation
- Problem#1: Patterns in graphs
- Problem#2: Tools
 - OddBall (anomaly detection)
 - Belief propagation
- → Immunization
 - Problem#3: Scalability -PEGASUS
 - Conclusions

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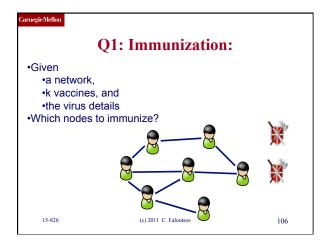
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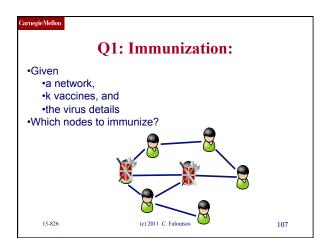
Immunization and epidemic thresholds

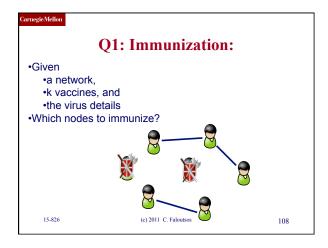
- Q1: which nodes to immunize?
- Q2: will a virus vanish, or will it create an epidemic?

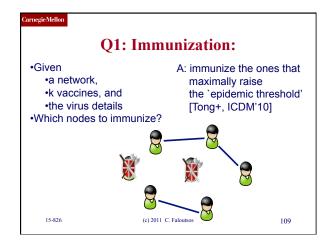
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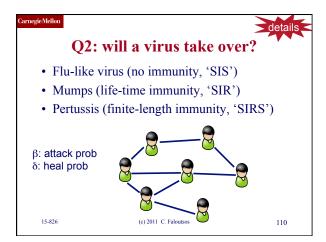
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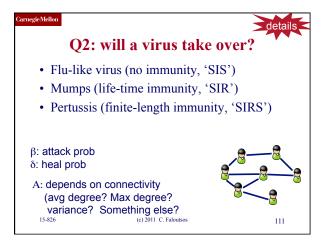












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Epidemic threshold τ

What should τ 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

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

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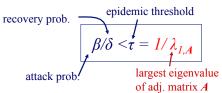
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Epidemic threshold

• [Theorem] We have no epidemic, if



Proof: [Wang+03] (for SIS=flu only)

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A2: will a virus take over?

- For **all** typical virus propagation models (flu, mumps, pertussis, HIV, etc)
- The **only** connectivity measure that matters, is

 $1/\lambda_1$

the first eigenvalue of the adj. matrix

[Prakash+, '10, arxiv]

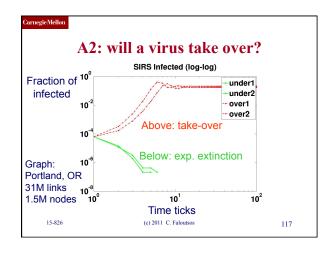


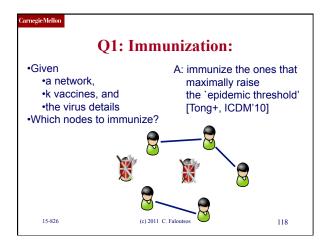
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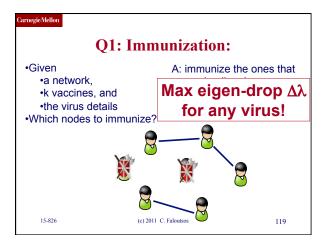
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Thresholds for some models • $s = effective \ strength$ • $s < 1 : below \ threshold$ Models Effective Strength (s) SIS, SIR, SIRS, SEIR SIV, SEIV $s = \lambda \cdot \left(\frac{\beta}{\delta}\right)$ SIV, SEIV $s = \lambda \cdot \left(\frac{\beta\gamma}{\delta(\gamma + \theta)}\right)$ $s = \lambda \cdot \left(\frac{\beta\gamma}{\gamma(\gamma + \theta)}\right)$







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	Outline	
• Introduc	ction – Motivation	
 Problem 	n#1: Patterns in graphs	
 Problem 	n#2: Tools	
- OddBa	all (anomaly detection)	
– Belief	propagation	
– Immu	nization	
→• Problem	n#3: Scalability -PEGASUS	
• Conclus	sions	
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Scalability



- Google: > 450,000 processors in clusters of ~2000 processors each [Barroso, Dean, Hölzle, "Web Search for a Planet: The Google Cluster Architecture" IEEE Micro 2003]
- Yahoo: 5Pb of data [Fayyad, KDD'07]
- Problem: machine failures, on a daily basis
- How to parallelize data mining tasks, then?
- A: map/reduce hadoop (open-source clone) http://hadoop.apache.org/



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Outline – Algorithms & results

	Centralized	Hadoop/ PEGASUS
Degree Distr.	old	old
Pagerank	old	old
Diameter/ANF	old	HERE
Conn. Comp	old	HERE
Triangles	done	HERE
Visualization	started	

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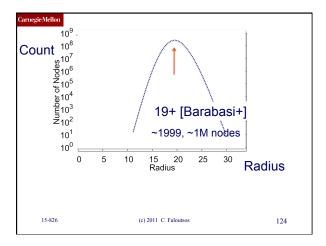
HADI for diameter estimation

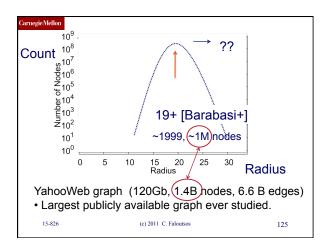


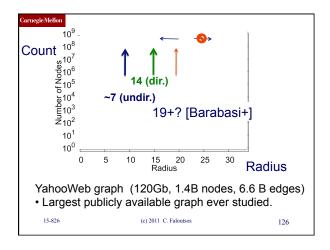
- Radius Plots for Mining Tera-byte Scale Graphs U Kang, Charalampos Tsourakakis, Ana Paula Appel, Christos Faloutsos, Jure Leskovec, SDM'10
- Naively: diameter needs **O(N**2)** space and up to O(N**3) time **prohibitive** (N~1B)
- Our HADI: linear on E (~10B)
 - Near-linear scalability wrt # machines
 - Several optimizations -> 5x faster

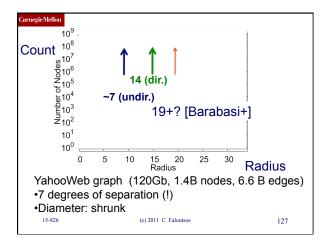
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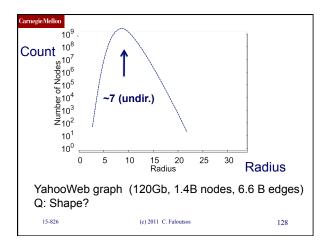
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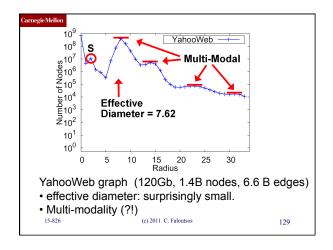


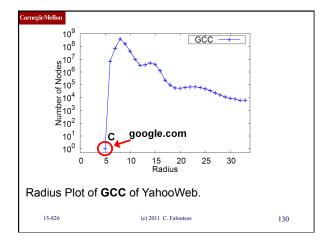


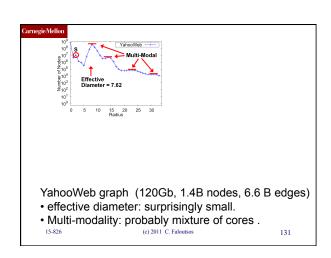


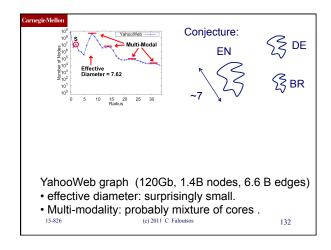


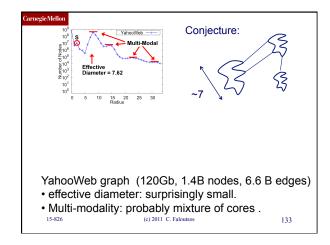


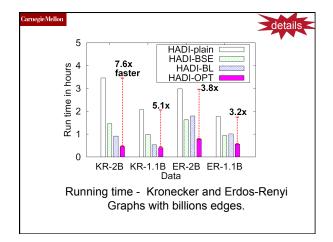










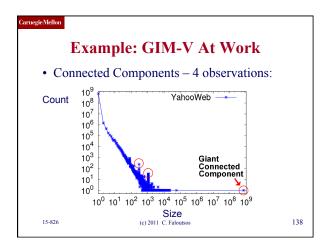


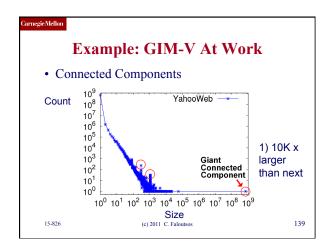
negie N		Algorithms	& results
		Centralized	Hadoop/ PEGASUS
	Degree Distr.	old	old
	Pagerank	old	old
	Diameter/ANF	old	HERE
→	Conn. Comp	old	HERE
	Triangles		HERE
	Visualization	started	
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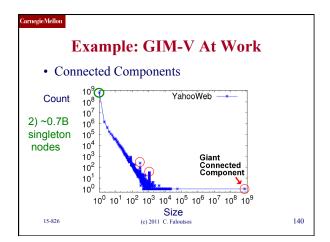
Generalized Iterated Matrix Vector Multiplication (GIMV)

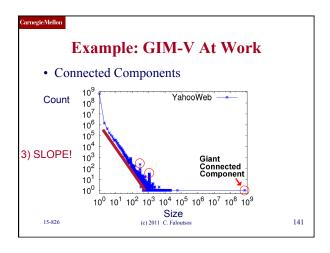
PEGASUS: A Peta-Scale Graph Mining
System - Implementation and Observations.
U Kang, Charalampos E. Tsourakakis,
and Christos Faloutsos.
(ICDM) 2009, Miami, Florida, USA.
Best Application Paper (runner-up).

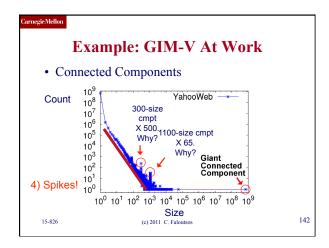
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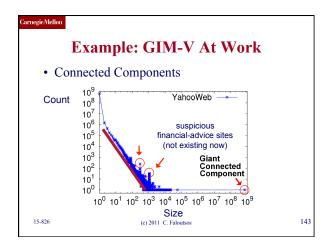


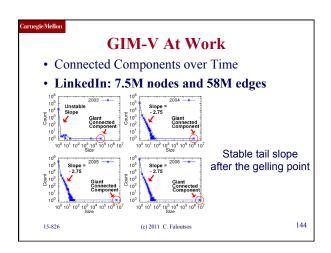












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Outline

- Introduction Motivation
- Problem#1: Patterns in graphs
- Problem#2: Tools
- Problem#3: Scalability
- Conclusions

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OVERALL CONCLUSIONS – low level:

- Several new **patterns** (fortification, shrinking diameter, triangle-laws, conn. components, etc)
- New tools:
 - anomaly detection (OddBall), belief propagation, immunization
- Scalability: PEGASUS / hadoop

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OVERALL CONCLUSIONS – high level • BIG DATA: Large datasets reveal patterns/ outliers that are invisible otherwise

10⁸ S Multi-Modal 25 10⁸ Effective Diameter = 7.62

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