

15-826: Multimedia Databases and Data Mining

Lecture #28: Graph mining - patterns

Christos Faloutsos

Must-read Material

- [Graph minining textbook] Deepayan Chakrabarti and Christos Faloutsos [Graph Mining: Laws, Tools and Case Studies](#), Morgan Claypool, 2012
 - Part I (patterns)

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2

Must-read Material

- Michalis Faloutsos, Petros Faloutsos and Christos Faloutsos, On Power-Law Relationships of the Internet Topology, SIGCOMM 1999.
- 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(1), 2006

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Main outline

- Introduction
- Indexing
- Mining
 - Graphs – patterns
 - Graphs – generators and tools
 - Association rules
 - ...

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Outline

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

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Graphs - why should we care?

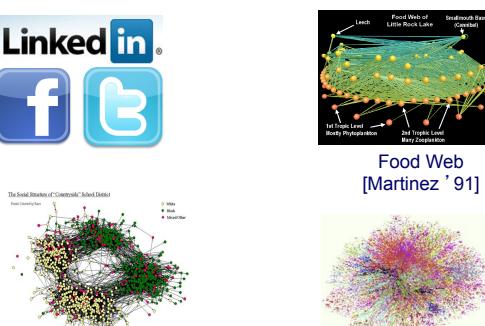
LinkedIn, Facebook, Twitter

Friendship Network [Moody '01]

Food Web of Little Rock Lake [Martinez '91]

Internet Map [lumeta.com]

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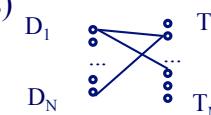
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Graphs - why should we care?

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

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$D_1 \dots D_N$ $T_1 \dots T_M$



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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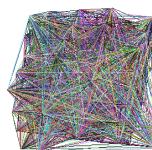
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Outline

- Introduction – Motivation
- ➡ • Problem#1: Patterns in graphs
 - Static graphs
 - Weighted graphs
 - Time evolving graphs
- Problem#2: Scalability
- Conclusions



Problem #1 - network and graph mining



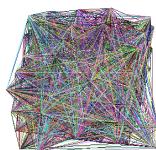
- What does the Internet look like?
- What does FaceBook look like?
- What is ‘normal’ / ‘abnormal’ ?
- which patterns/laws hold?

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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**

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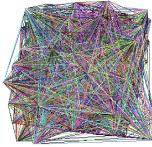
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Problem #1 - network and graph mining

- 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**
 - **Large** datasets reveal patterns/anomalies that may be invisible otherwise...



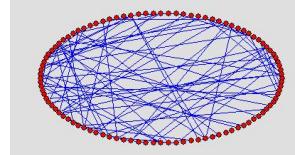
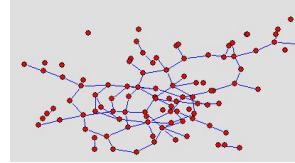

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Are real graphs random?

- 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/>)

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Graph mining

- Are real graphs random?

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Laws and patterns

- Are real graphs random?
- A: NO!!
 - Diameter (‘6 degrees’, ‘Kevin Bacon’)
 - in- and out- degree distributions
 - other (surprising) patterns
- So, let’s look at the data

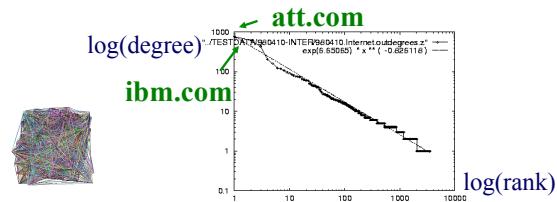


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Solution# S.1

- Power law in the degree distribution [SIGCOMM99]

internet domains



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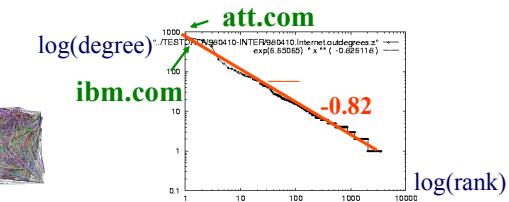
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17

Solution# S.1

- Power law in the degree distribution [SIGCOMM99]

internet domains



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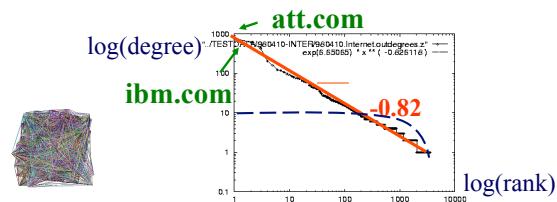
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Solution# S.1

- Q: So what?

internet domains



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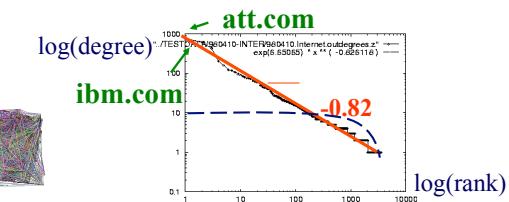
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Solution# S.1

- Q: So what? *= friends of friends (F.O.F.)*
- A1: # of two-step-away pairs:

internet domains



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Solution# S.1

- Q: So what? $=$ friends of friends (F.O.F.)
- A1: # of two-step-away pairs: $100^2 * N = 10$ Trillion internet domains

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Solution# S.1

- Q: So what? $=$ friends of friends (F.O.F.)
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Gaussian trap

Solution# S.1

- Q: So what? $=$ friends of friends (F.O.F.)
- A1: # of two-step-away pairs: $O(d_{max}^2) \sim 10M^2$ internet domains

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Gaussian trap

Solution# S.1

- Q: So what?
- A1: # of two-step-away pairs: $O(d_{max}^2) \sim 10M^2$ internet domains

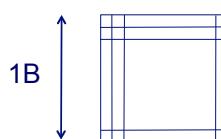
Such patterns \rightarrow New algorithms \rightarrow $\approx 10M^2$ \downarrow $\approx 0.8PB \rightarrow$ a data center(!)

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Observation – big-data:

- $O(N^2)$ algorithms are ~intractable - $N=1B$
- N^2 seconds = 31B years ($>2x$ age of universe)

1B 1B



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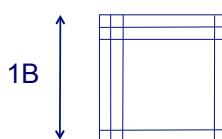
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Observation – big-data:

- $O(N^2)$ algorithms are ~intractable - $N=1B$
- N^2 seconds = 31B years
- 1,000 machines

31M

1B



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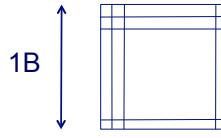
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Observation – big-data:

- $O(N^2)$ algorithms are ~intractable - $N=1B$
- N^2 seconds = 31B years
- 1M machines

31K

1B



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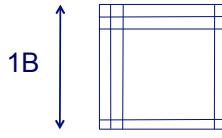
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Observation – big-data:

- $O(N^2)$ algorithms are ~intractable - $N=1B$
- N^2 seconds = 31B years
- 10B machines $\sim \$10$ Trillion

3

1B



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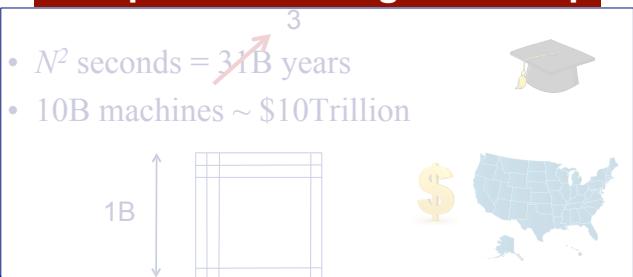
28

Observation – big-data:

- $O(N^2)$ algorithms are ~intractable - $N=1B$

And parallelism might not help

- N^2 seconds = 31B years
- 10B machines $\sim \$10$ Trillion



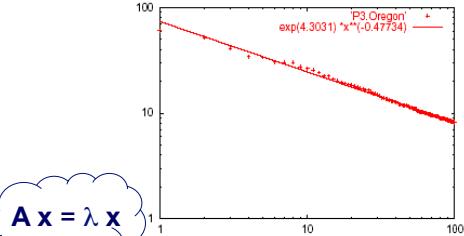
1B

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Solution# S.2: Eigen Exponent E

Eigenvalue



$\text{exp}(4.3031) \cdot x^{(-0.47734)}$

$\mathbf{A} \mathbf{x} = \lambda \mathbf{x}$

Exponent = slope

$E = -0.48$

May 2001

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

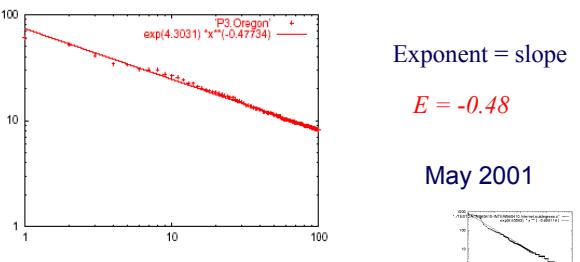
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Solution# S.2: Eigen Exponent E

Eigenvalue



$\text{exp}(4.3031) \cdot x^{(-0.47734)}$

Exponent = slope

$E = -0.48$

May 2001

Rank of decreasing eigenvalue

- [Mihail, Papadimitriou '02]: slope is $\frac{1}{2}$ of rank exponent

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But:

How about graphs from other domains?

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More power laws:

- web hit counts [w/ A. Montgomery]

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epinions.com

- who-trusts-whom [Richardson + Domingos, KDD 2001]

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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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Outline

- Introduction – Motivation
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 - degree, diameter, eigen,
 - Triangles
 - Weighted graphs
 - Time evolving graphs

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Solution# S.3: Triangle 'Laws'



- Real social networks have a lot of triangles

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Solution# S.3: Triangle 'Laws'



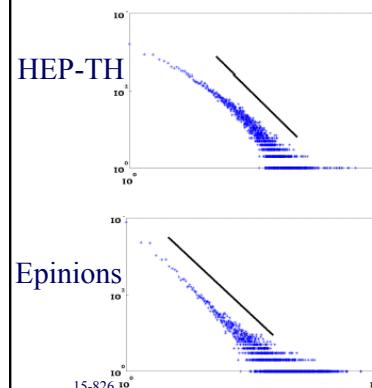
- Real social networks have a lot of triangles
 - Friends of friends are friends
- Any patterns?

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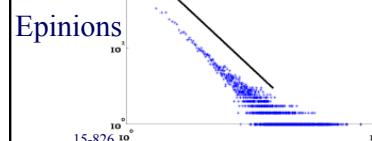
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Triangle Law: #S.3 [Tsourakakis ICDM 2008]



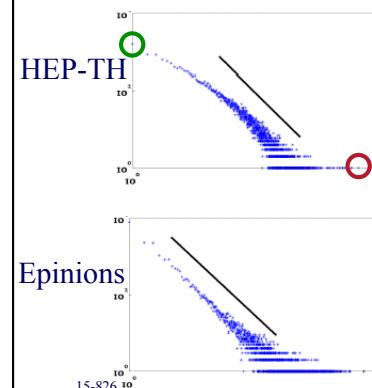
ASN



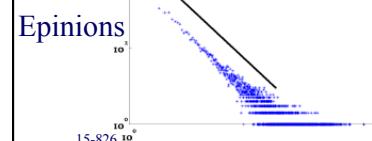
X-axis: # of participating triangles
Y: count (~ pdf)

39

Triangle Law: #S.3 [Tsourakakis ICDM 2008]

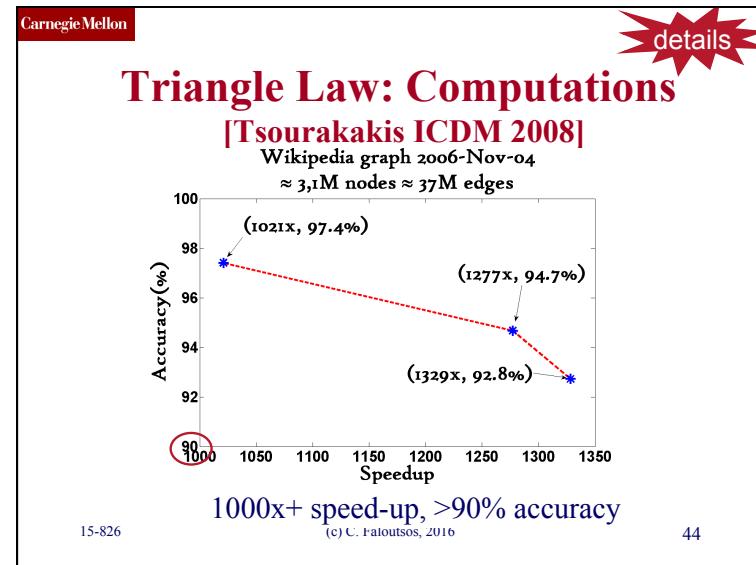
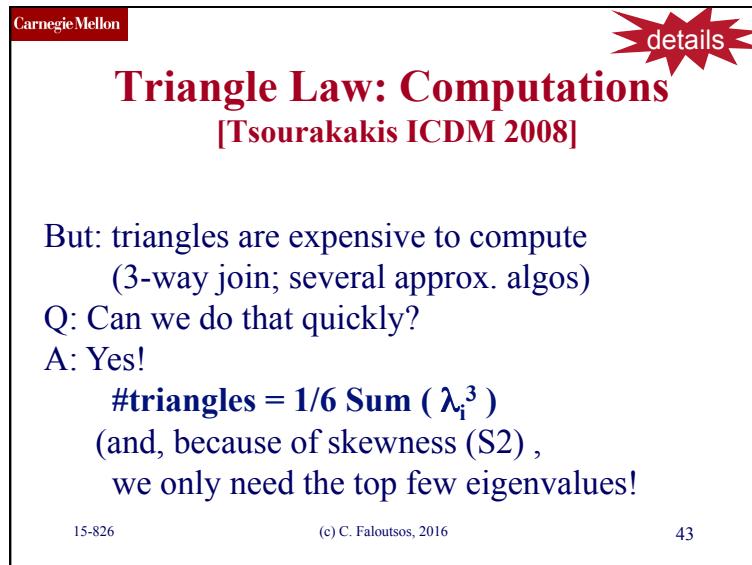
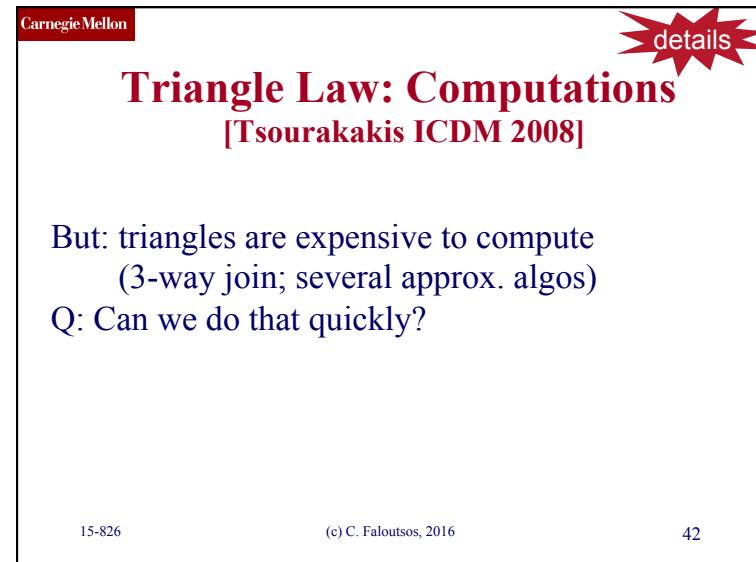
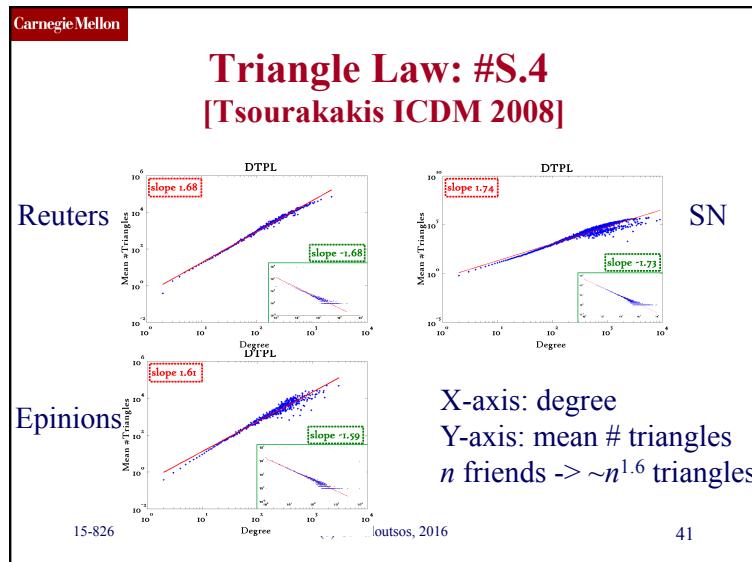


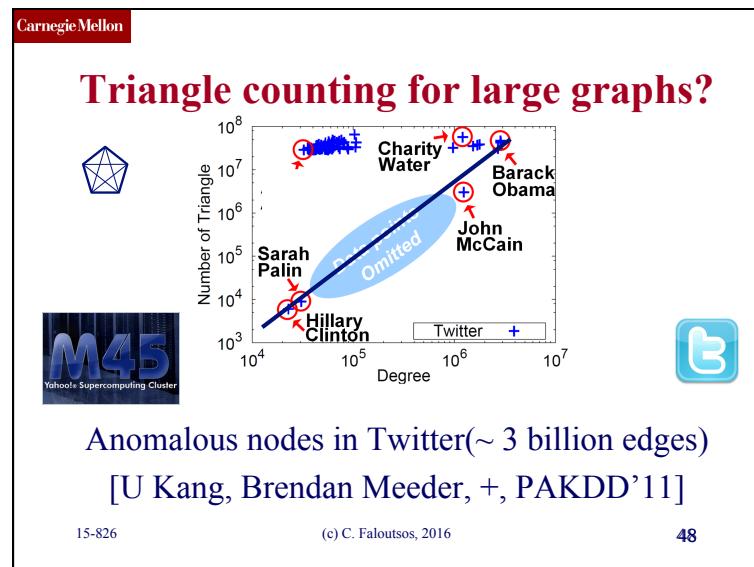
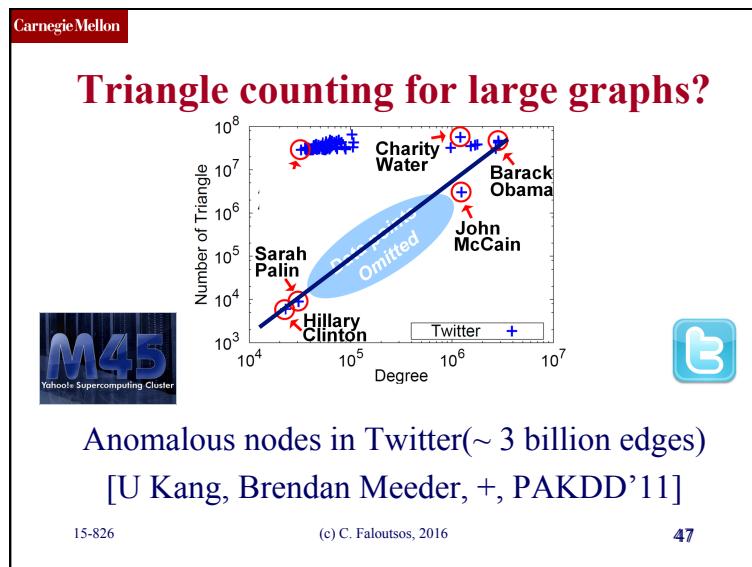
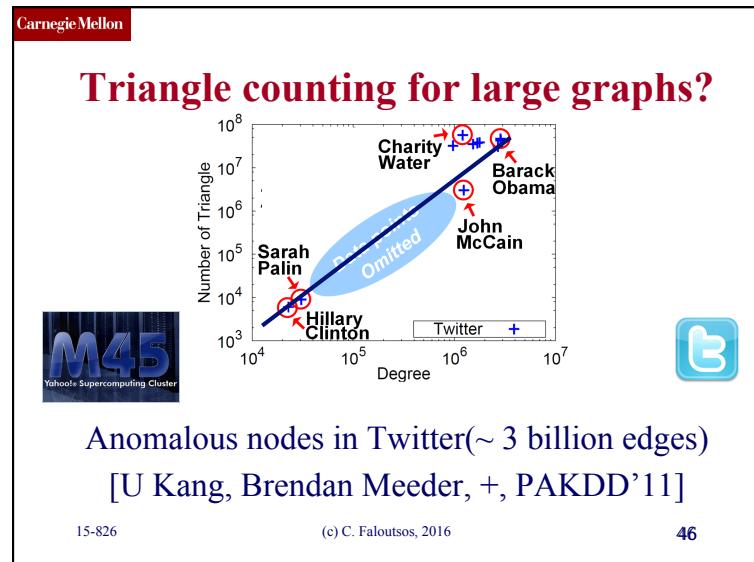
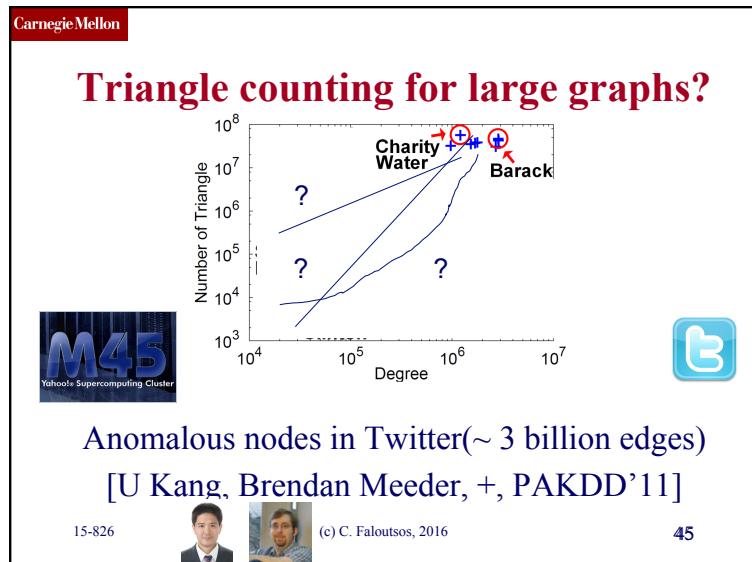
ASN

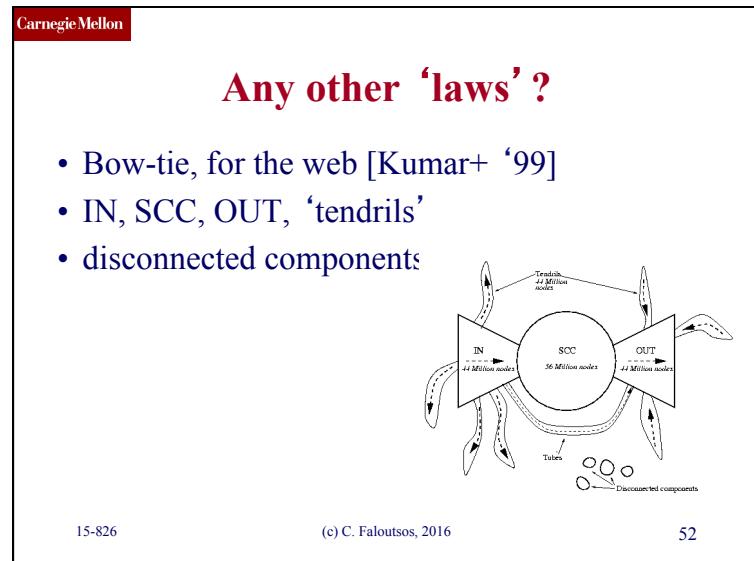
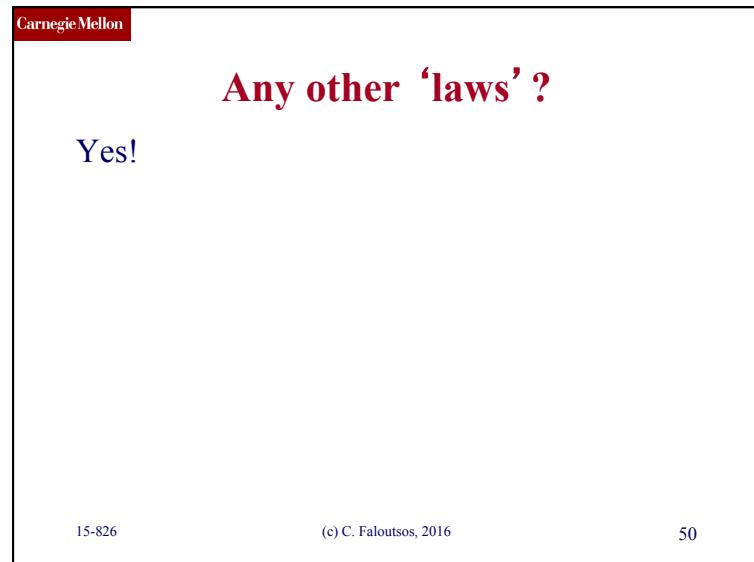
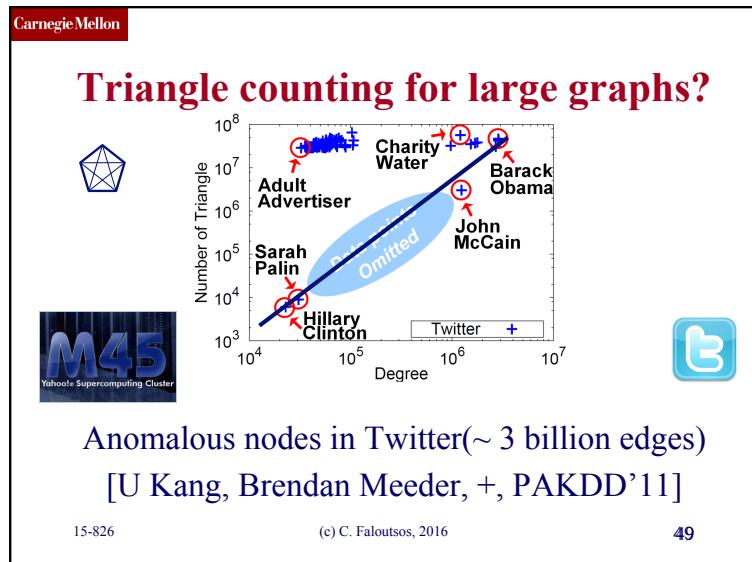


X-axis: # of participating triangles
Y: count (~ pdf)

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Any other ‘laws’ ?

- power-laws in communities (bi-partite cores) [Kumar+, ‘99]

Log(count)

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Any other ‘laws’ ?

- “Jellyfish” for Internet [Tauro+ ’01]
- core: ~clique
- ~5 concentric layers
- many 1-degree nodes

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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.

Useful for fraud detection!

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EigenSpokes

- Eigenvectors of adjacency matrix
 - equivalent to singular vectors (symmetric, undirected graph)

$$A = U\Sigma U^T$$

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EigenSpokes

details

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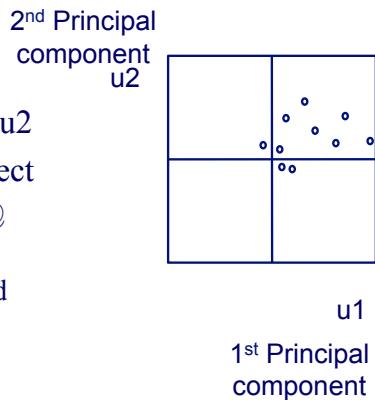
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60

EigenSpokes

- EE plot:
- Scatter plot of scores of u_1 vs u_2
- One would expect
 - Many points @ origin
 - A few scattered ~randomly



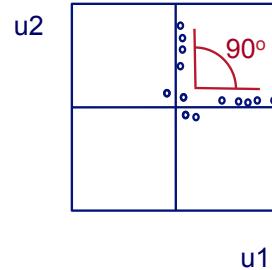
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EigenSpokes

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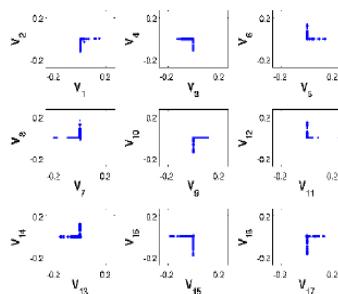
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EigenSpokes - pervasiveness

- Present in mobile social graph
 - across time and space



- Patent citation graph

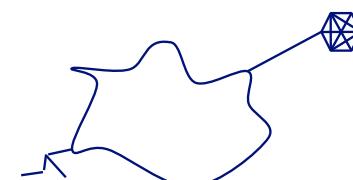
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EigenSpokes - explanation

Near-cliques, or near-bipartite-cores, loosely connected



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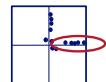
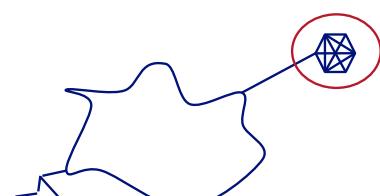
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EigenSpokes - explanation

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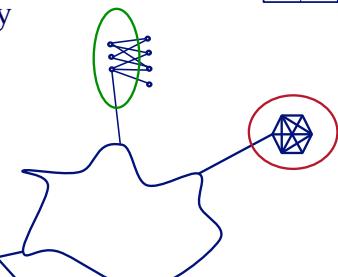
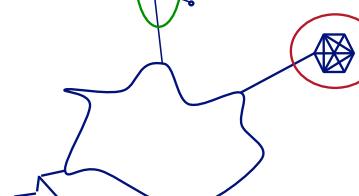



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EigenSpokes - explanation

Near-cliques, or near-bipartite-cores, loosely connected

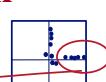
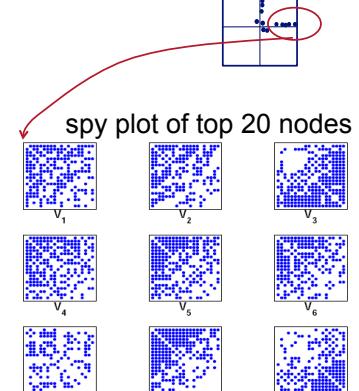



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EigenSpokes - explanation

Near-cliques, or near-bipartite-cores, loosely connected

spy plot of top 20 nodes

So what?

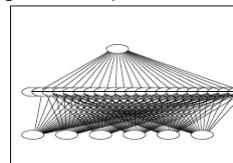
- Extract nodes with high *scores*
- high connectivity
- Good “communities”

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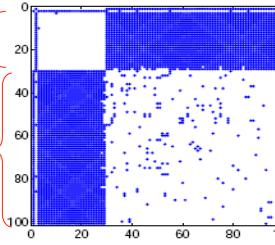
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Bipartite Communities!

patents from same inventor(s)
‘cut-and-paste’ bibliography!



magnified bipartite community



Useful for fraud detection!

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Bipartite Communities!

IP – port scanners

victims

Useful for fraud detection!

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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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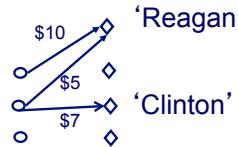
Observation W.1: Fortification

Q: How do the weights of nodes relate to degree?

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Observation W.1: Fortification

More donors,
more \$?



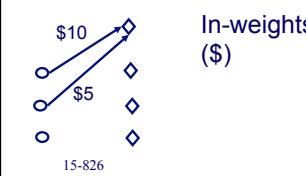
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73

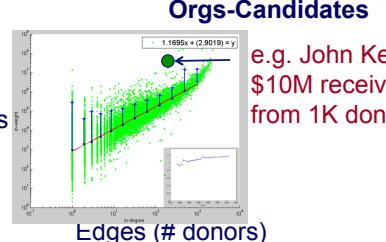
Observation W.1: fortification: Snapshot Power Law

- Weight: super-linear on in-degree
- exponent 'iw' : $1.01 < iw < 1.26$

More donors,
even more \$



In-weights (\$)



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74

Outline



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

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Problem: Time evolution

- with Jure Leskovec (CMU -> Stanford)
- and Jon Kleinberg (Cornell – sabb. @ CMU)



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76

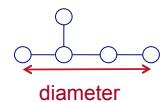
T.1 Evolution of the Diameter

- Prior work on Power Law graphs hints at **slowly growing diameter**:

- [diameter $\sim O(N^{1/3})$]
- diameter $\sim O(\log N)$
- diameter $\sim O(\log \log N)$



- What is happening in real data?



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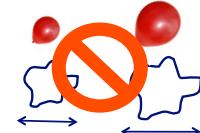
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77

T.1 Evolution of the Diameter

- Prior work on Power Law graphs hints at **slowly growing diameter**:

- [diameter $\sim O(N^{1/3})$]
- diameter $\sim O(\log N)$
- diameter $\sim O(\log \log N)$



- What is happening in real data?

- Diameter **shrinks** over time

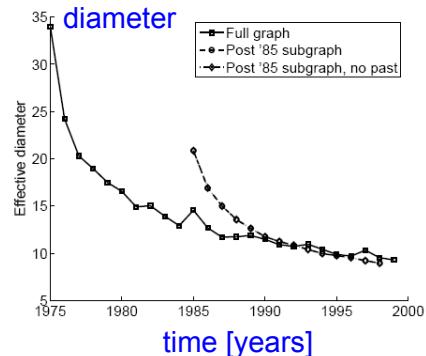
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78

T.1 Diameter – “Patents”

- Patent citation network
- 25 years of data
- @1999
 - 2.9 M nodes
 - 16.5 M edges



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79

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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80

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

$$E(t+1) = ? \cdot E(t)$$
- A: over-doubled!
– But obeying the ‘‘Densification Power Law’’

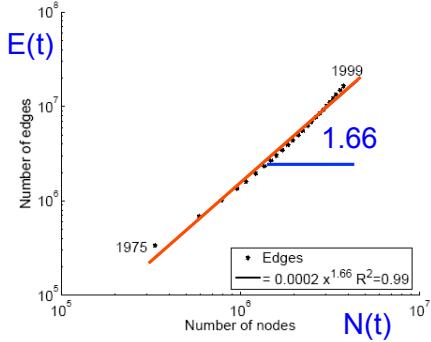
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81

T.2 Densification – Patent Citations

- Citations among patents granted
- @1999
 - 2.9 M nodes
 - 16.5 M edges
- Each year is a datapoint



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82

Outline



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

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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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[Gelling Point]

- Most real graphs display a gelling point
- After gelling point, they exhibit typical behavior. This is marked by a spike in diameter.

IMDB

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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?

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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?

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Carnegie Mellon

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?

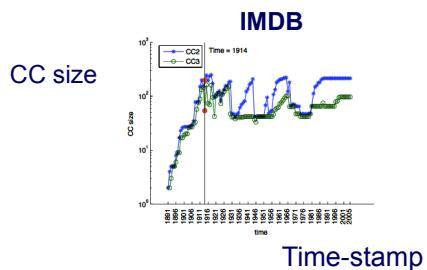
YES – or do they shrink?

YES – or stabilize?

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Observation T.3: NLCC behavior

- After the gelling point, the GCC takes off, but NLCC's remain ~constant (actually, **oscillate**).



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89

Timing for Blogs

- with Mary McGlohon (CMU->Google)
- Jure Leskovec (CMU->Stanford)
- Natalie Glance (now at Google)
- Mat Hurst (now at MSR)

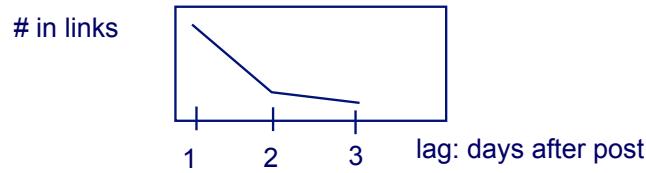
[SDM' 07]

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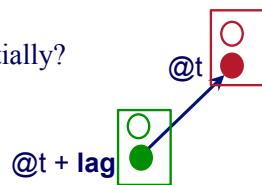
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90

T.4 : popularity over time



Post popularity drops-off – exponentially?

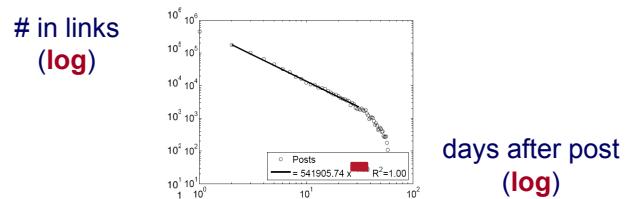


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91

T.4 : popularity over time

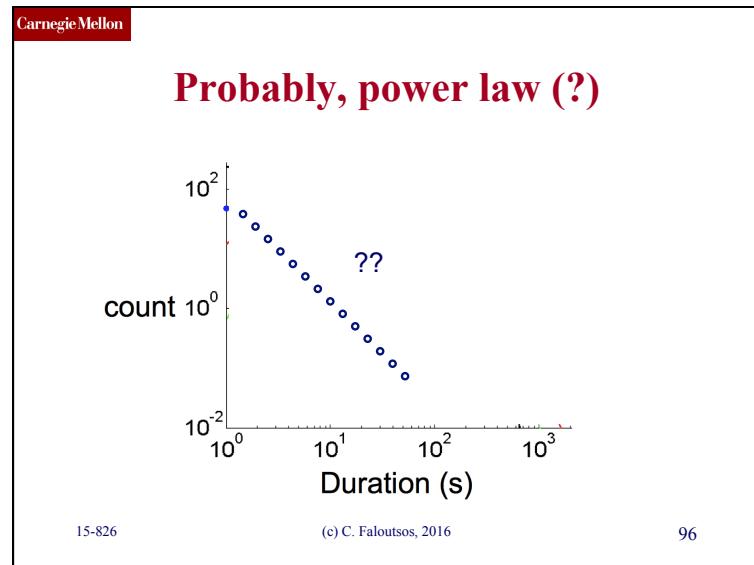
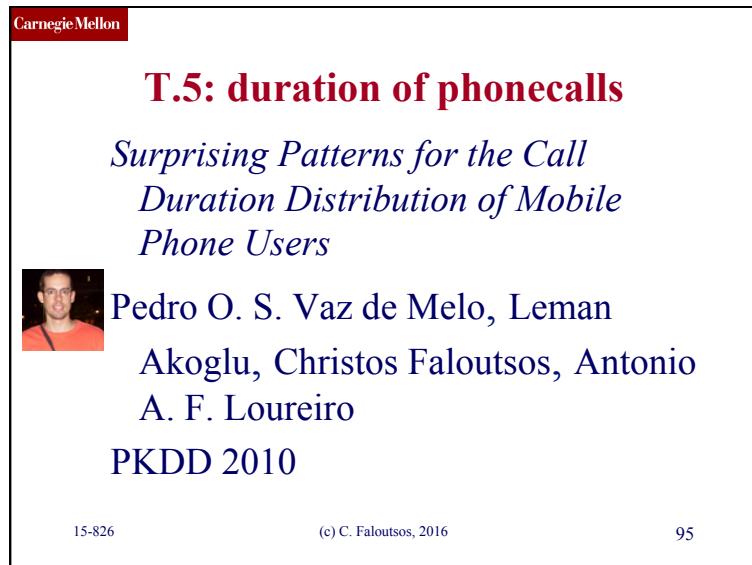
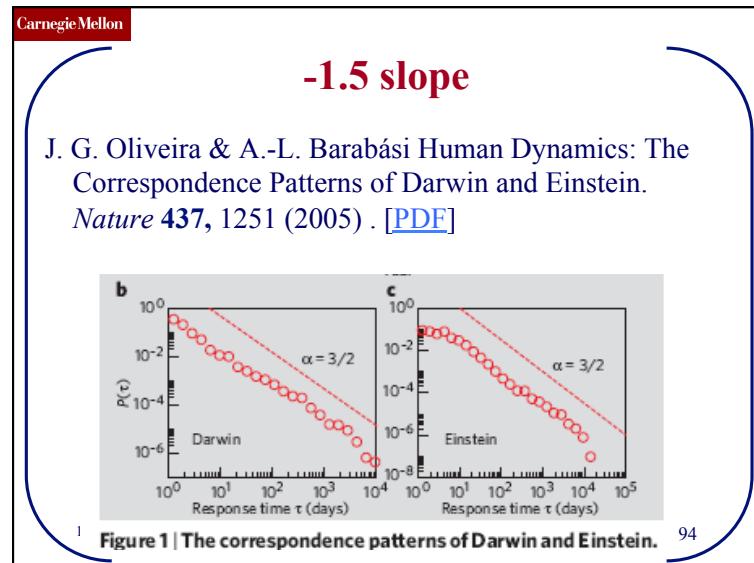
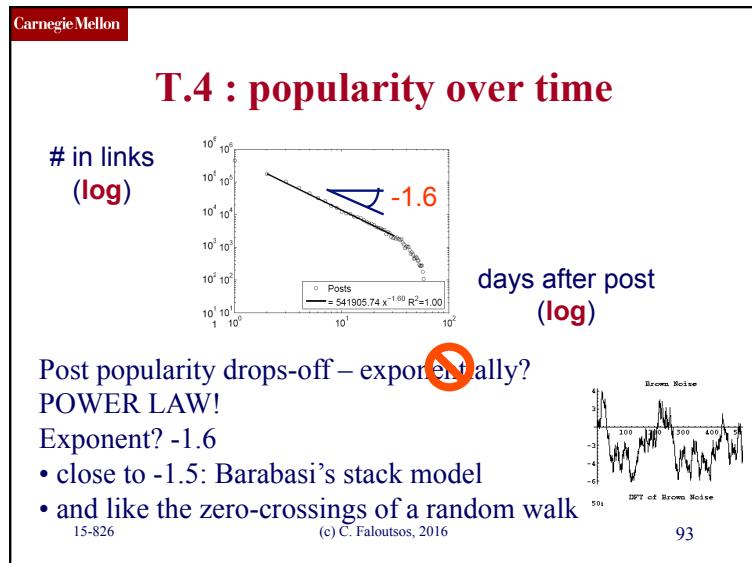


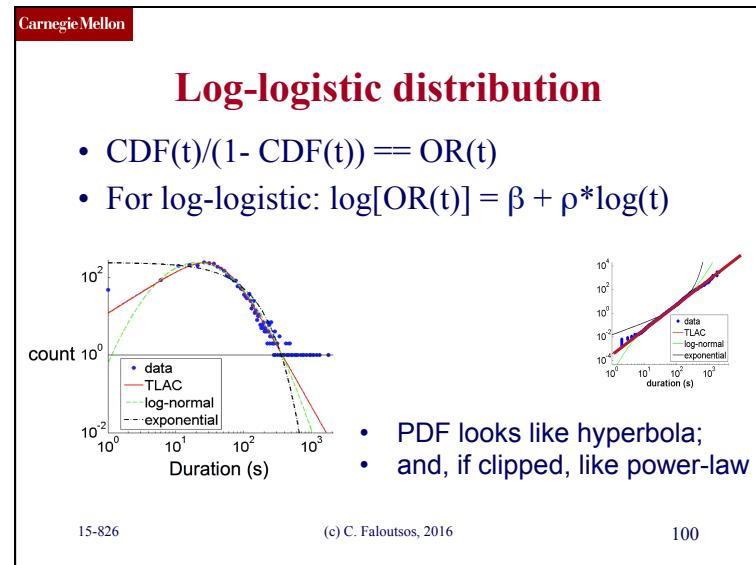
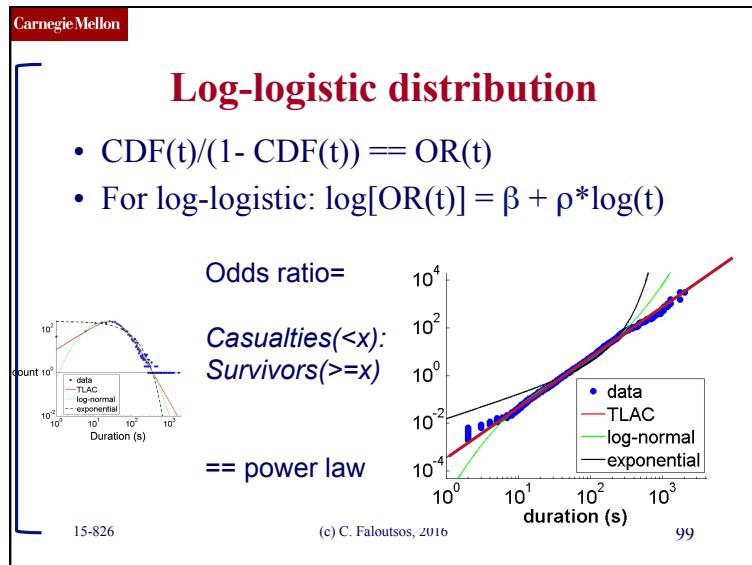
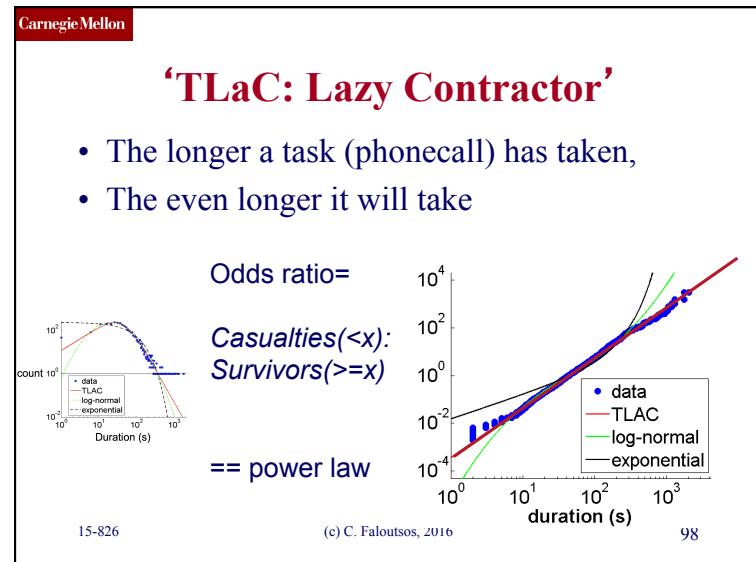
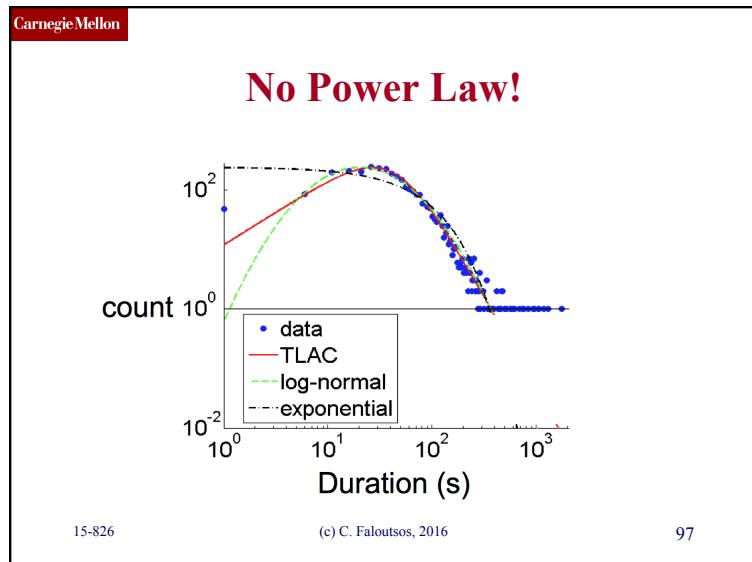
Post popularity drops-off – exponentially?
POWER LAW!
Exponent?

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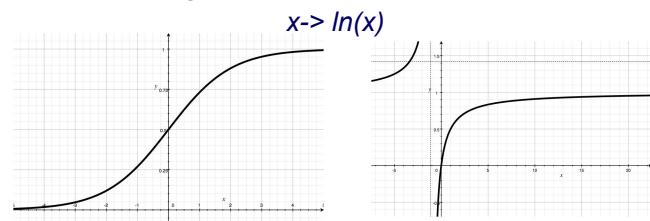
92





Log-logistic distribution

- Logistic distribution: CDF \rightarrow sigmoid
- **LOG**-Logistic distribution:



$$CDF(x) = 1/(1+exp(-x))$$

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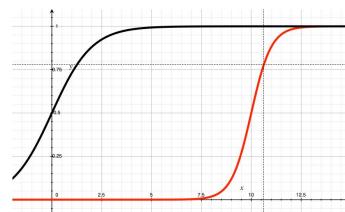
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$$CDF(x) = 1/(1+1/x)$$

101

Log-logistic distribution

- Logistic distribution: CDF \rightarrow sigmoid
- **LOG**-Logistic distribution:



$$CDF(x) = 1/(1+exp(-(x-m)/s))$$

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102

Data Description

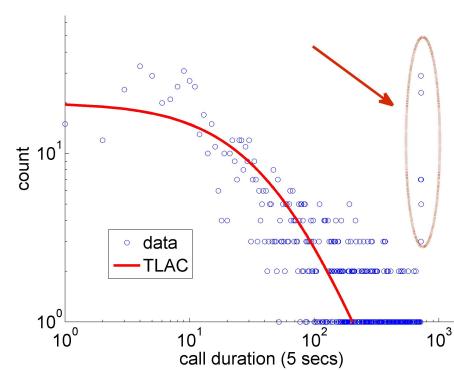
- Data from a private mobile operator of a large city
 - 4 months of data
 - 3.1 million users
 - more than 1 billion phone records
- Over 96% of 'talkative' users obeyed a TLAC distribution ('talkative': >30 calls)

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103

Outliers:



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104

Outline

- Introduction – Motivation
- Problem#1: Patterns in graphs
- ➡ • Problem#2: Scalability -PEGASUS
- Conclusions

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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	

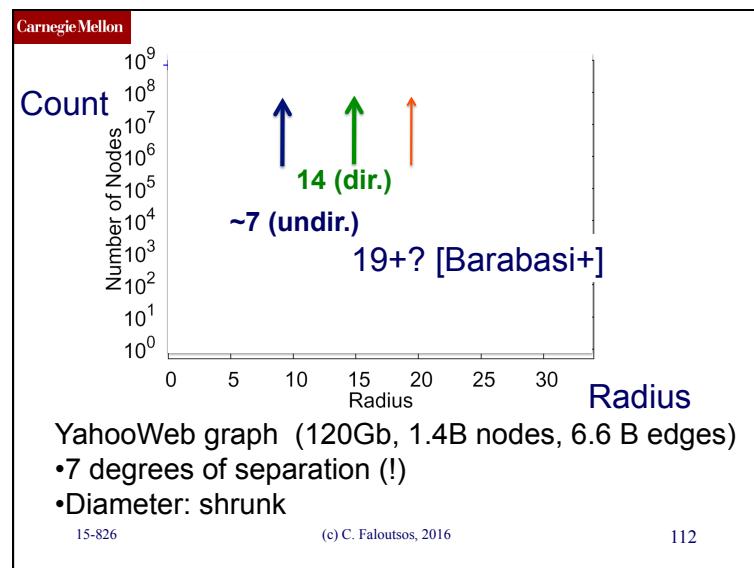
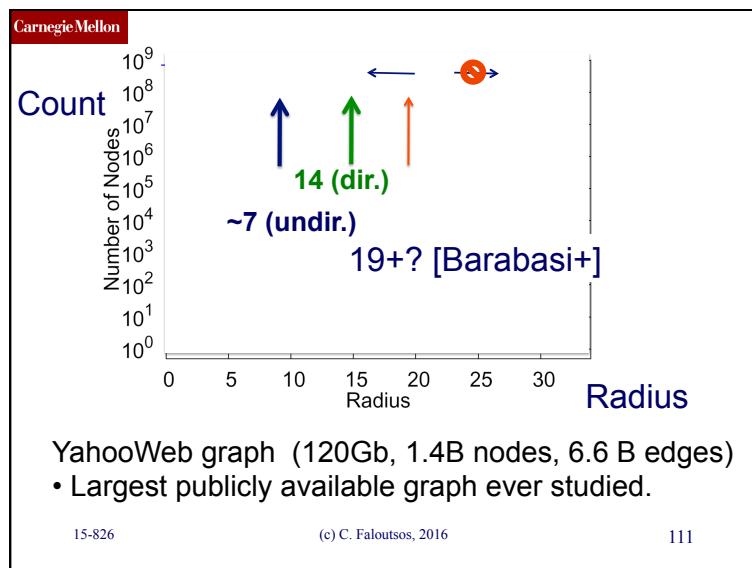
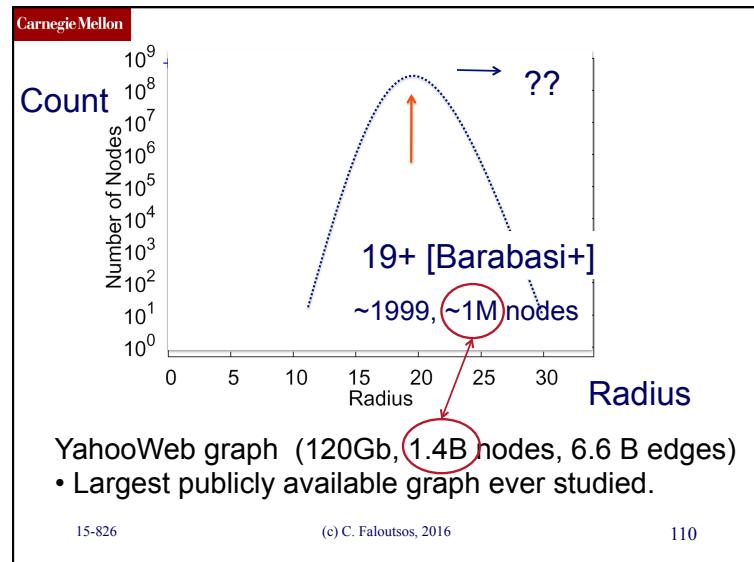
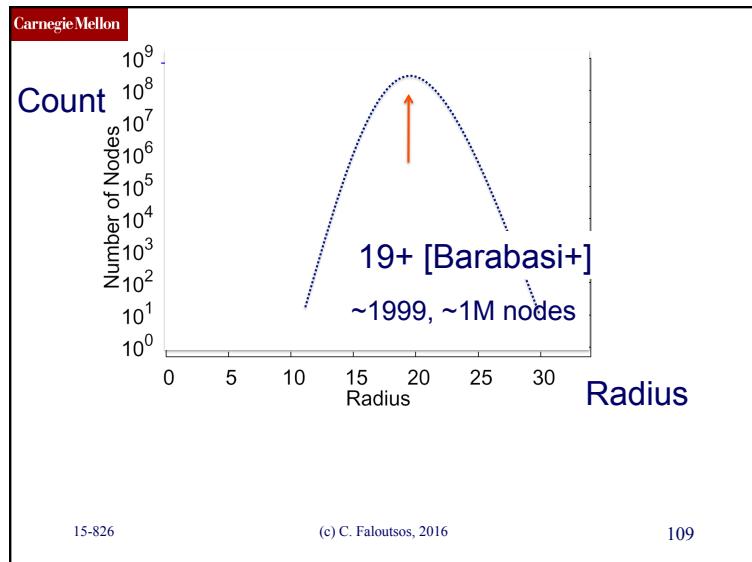
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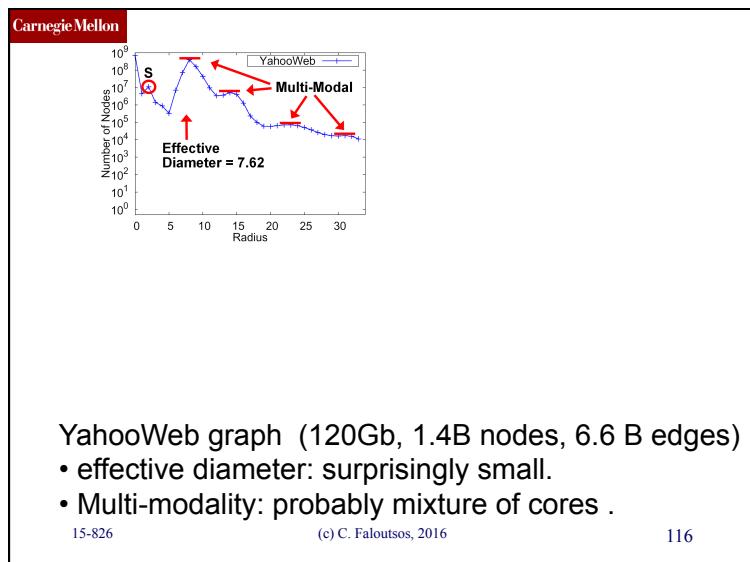
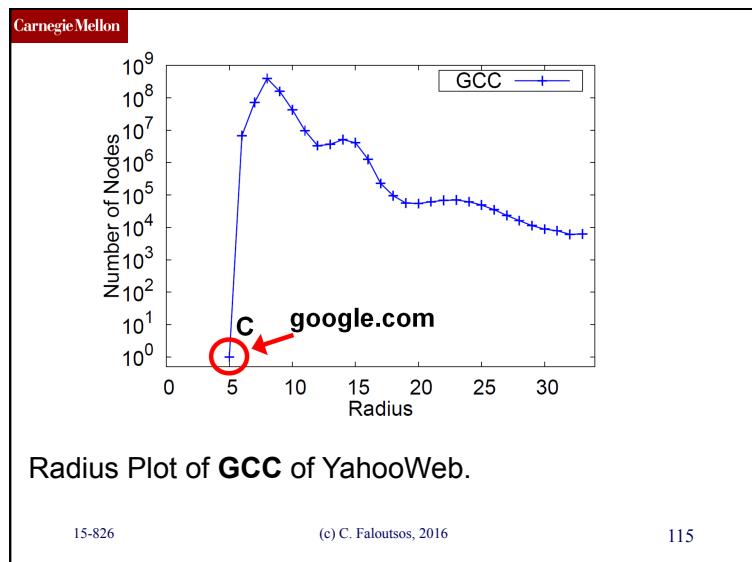
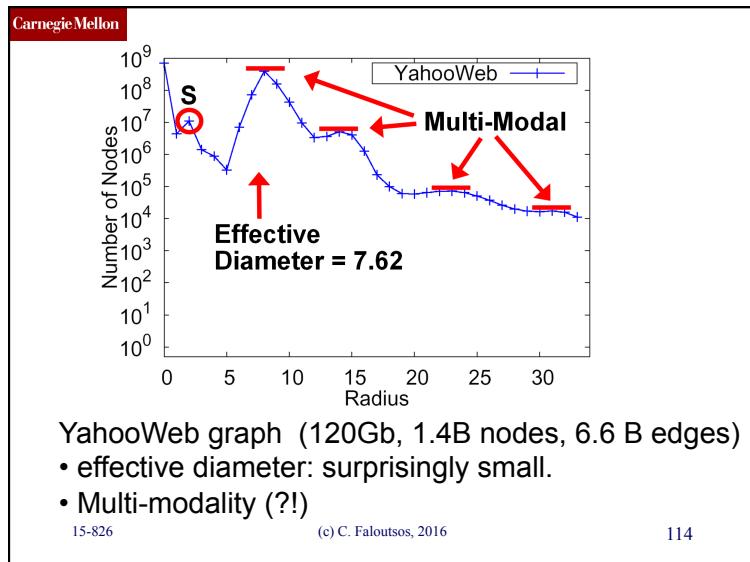
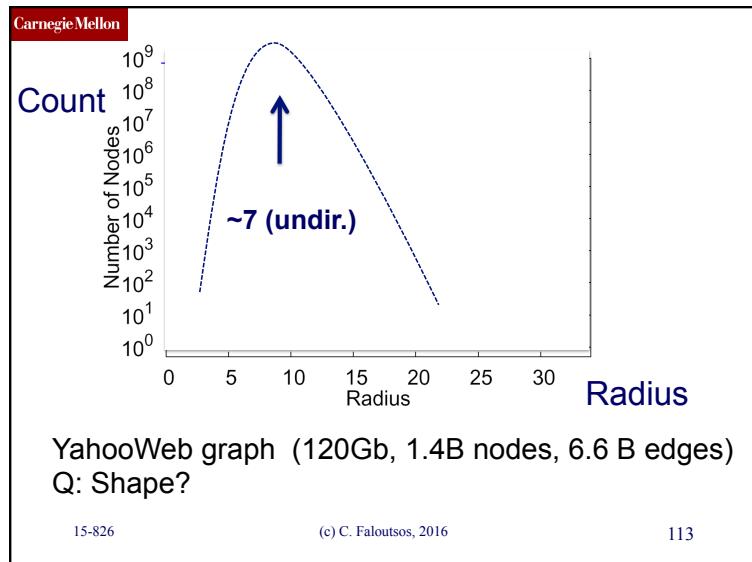
HADI for diameter estimation

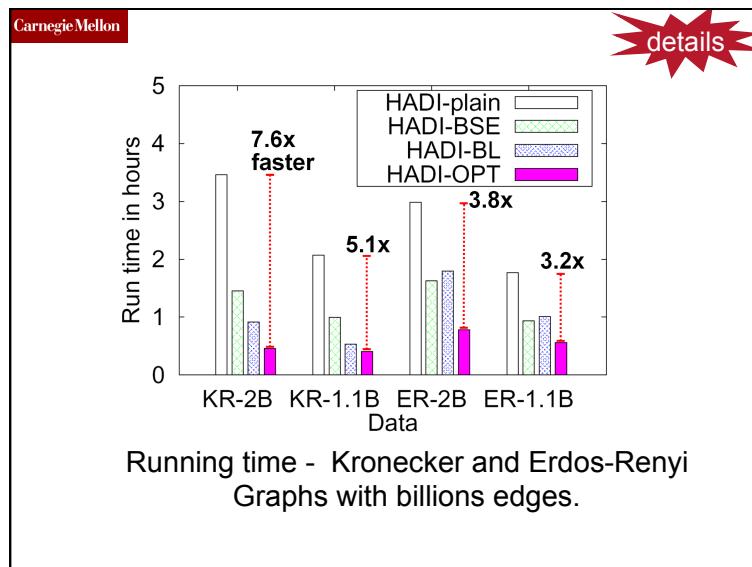
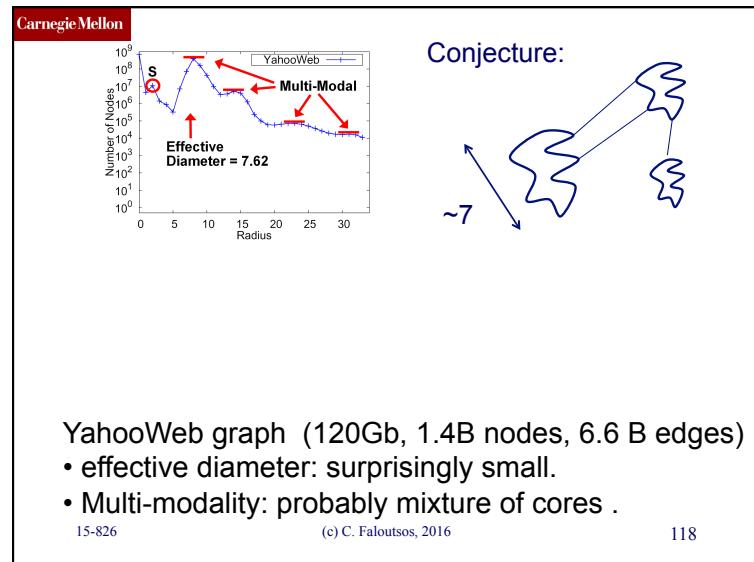
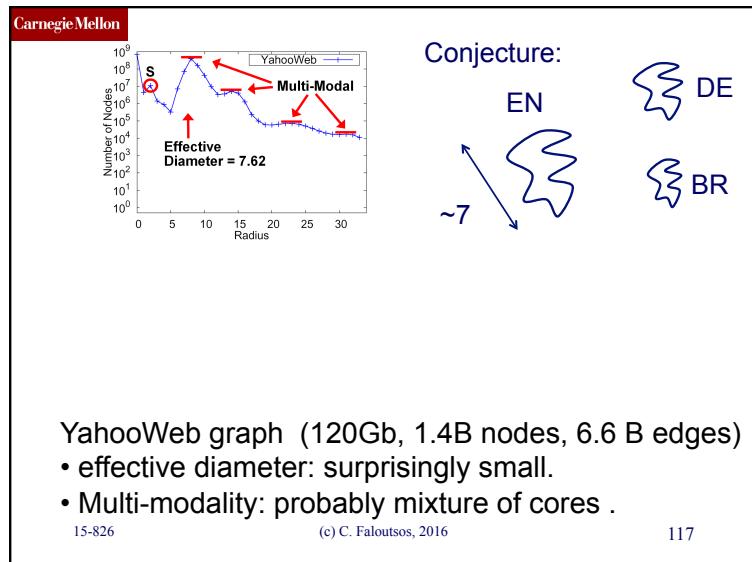


- *Radius Plots for Mining Tera-byte Scale Graphs* **U Kang**, Charalampos Tsourakakis, Ana Paula Appel, Christos Faloutsos, Jure Leskovec, SDM'10
- Naively: diameter needs $O(N^{**2})$ space and up to $O(N^{**3})$ time – **prohibitive** ($N \sim 1B$)
- Our HADI: linear on E ($\sim 10B$)
 - Near-linear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

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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		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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121

Generalized Iterated Matrix Vector Multiplication (GIMV)

- PageRank
- proximity (RWR)
- Diameter
- Connected components
- (eigenvectors,
- Belief Prop.
- ...)

details

Matrix – vector
Multiplication
(iterated)

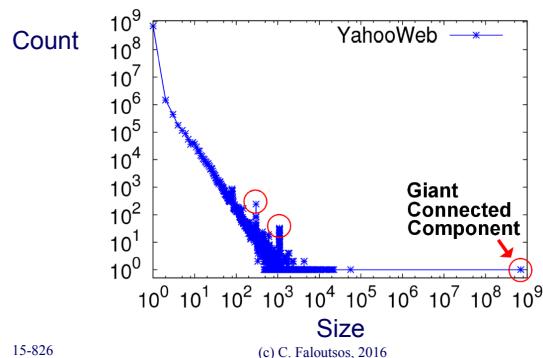
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122

Example: GIM-V At Work

- Connected Components – 4 observations:



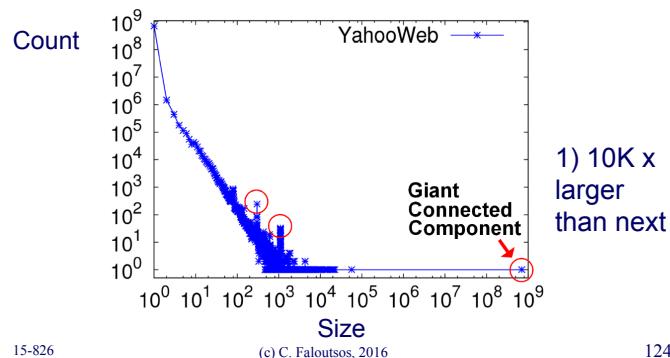
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123

Example: GIM-V At Work

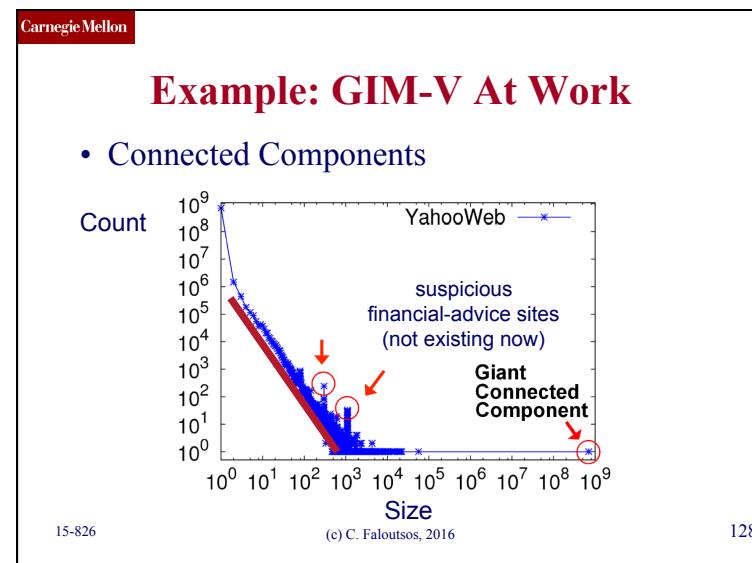
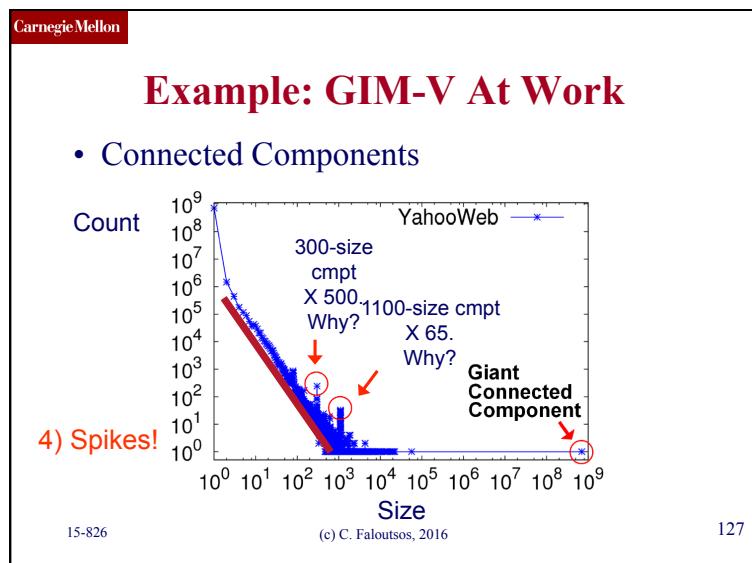
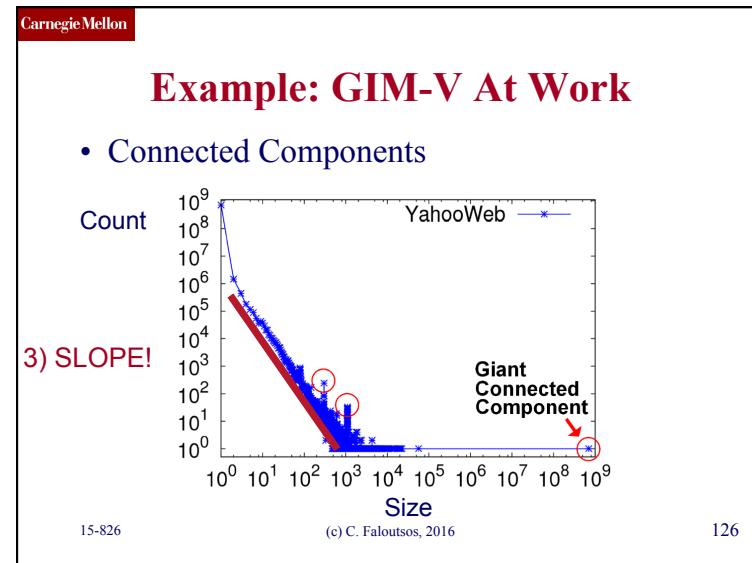
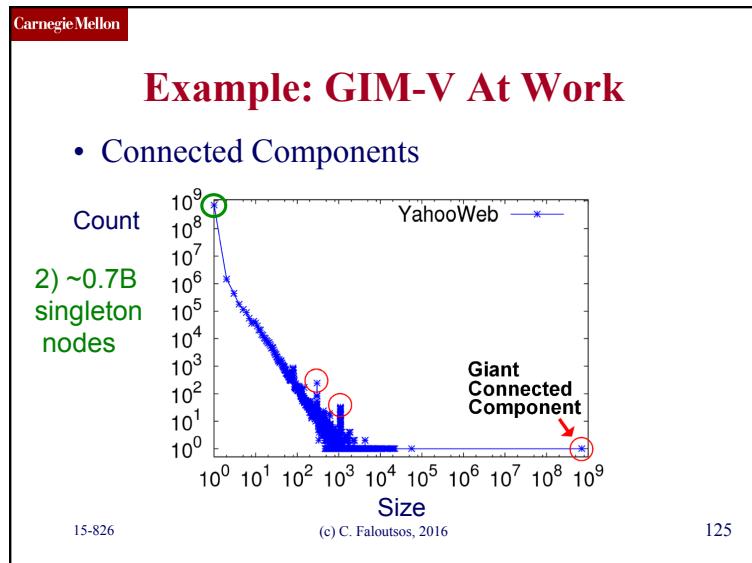
- Connected Components



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124



GIM-V At Work

- Connected Components over Time
- **LinkedIn: 7.5M nodes and 58M edges**

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Outline

- Introduction – Motivation
- Problem#1: Patterns in graphs
- DELETE
- Problem#2: Scalability
- Conclusions

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OVERALL CONCLUSIONS – low level:

- Several new **patterns** (fortification, shrinking diameter, triangle-laws, conn. components, etc)
- Log-logistic distribution: ubiquitous
- **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

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- Deepayan Chakrabarti, Christos Faloutsos: *Graph mining: Laws, generators, and algorithms*. ACM Comput. Surv. 38(1): (2006)

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133

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136

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138

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139

(Project info)

www.cs.cmu.edu/~pegasus



Chau,
Polo



Koutra,
Danae



Prakash,
Aditya



Akoglu,
Leman



Kang, U



McGlohon,
Mary



Tong,
Hanghang



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140