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Graph analysis: laws & tools

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Overall Outline

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

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Outline

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

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Motivation

Data mining: ~ find patterns (rules, outliers)

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

TOOLS

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

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Problem#1: Joint work with

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



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Graphs - why should we care?

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



- ... and more:

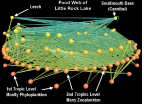
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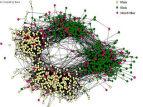
Graphs - why should we care?



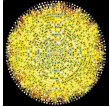
Internet Map
[lumeta.com]



Food Web
[Martinez '91]



Friendship Network
[Moody '01]



Protein Interactions
[genomebiology.com]

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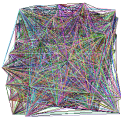
Graphs - why should we care?

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

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Problem #1 - network and graph mining



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

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Graph mining

- Are real graphs random?

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Laws and patterns

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

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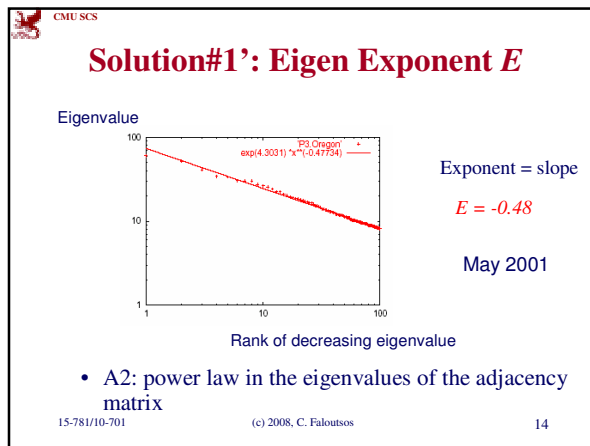
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Solution#1

- Power law in the degree distribution [SIGCOMM99]

internet domains

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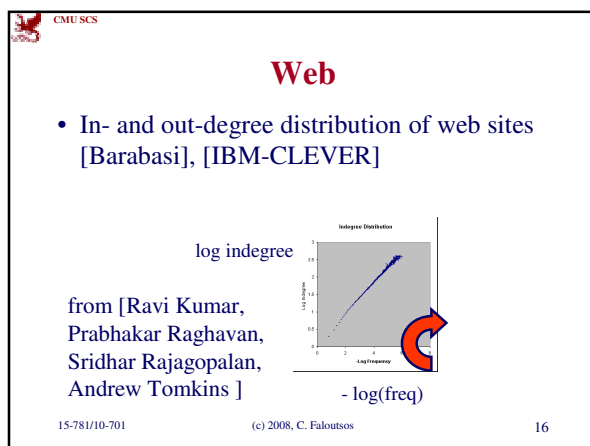


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But:

How about graphs from other domains?

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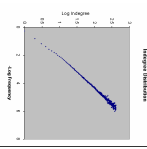


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Web

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

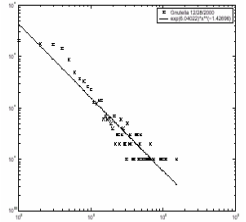
from [Ravi Kumar, Prabhakar Raghavan, Sridhar Rajagopalan, Andrew Tomkins]



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The Peer-to-Peer Topology



(a) Gnutella snapshot from Dec. 28, 2000 ($p=0.94$) [Jovanovic+]

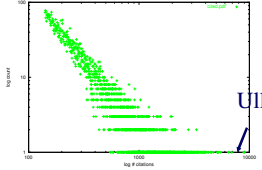
- Frequency versus degree
- Number of adjacent peers follows a power-law

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More power laws:

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



Ullman

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Swedish sex-web

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

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

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

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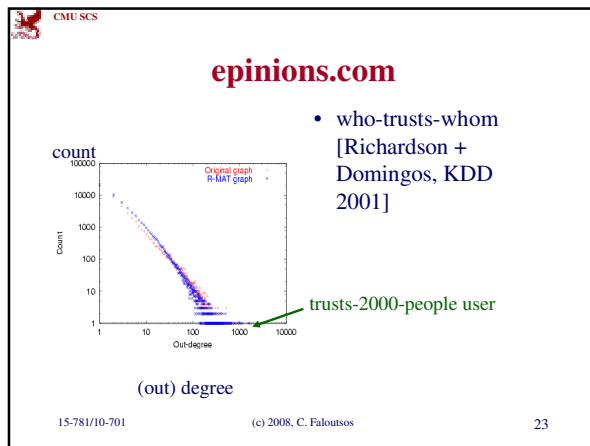
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More power laws:

- web hit counts [w/ A. Montgomery]

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TOOLS

- Problem#4: Who is the 'master-mind'?
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Problem#2: Time evolution

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

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Evolution of the Diameter

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

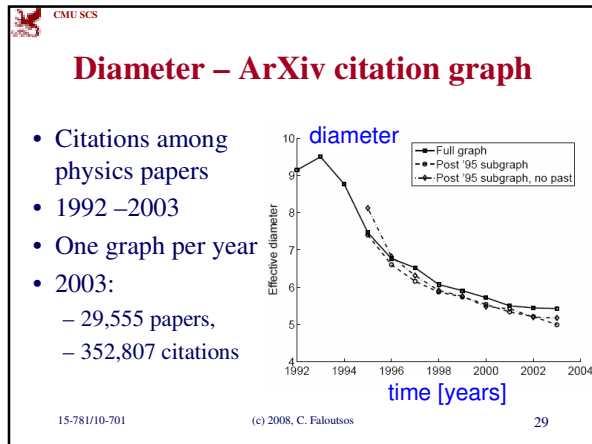
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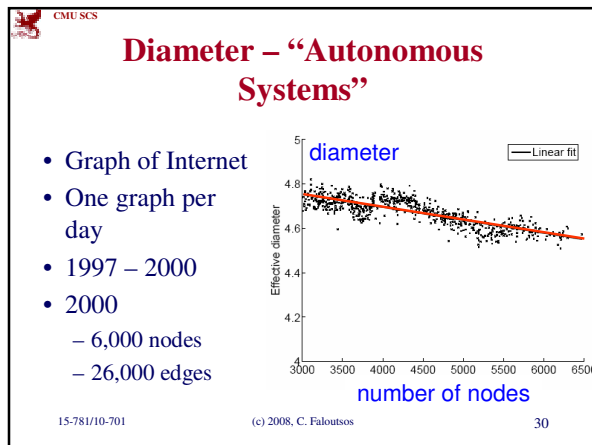
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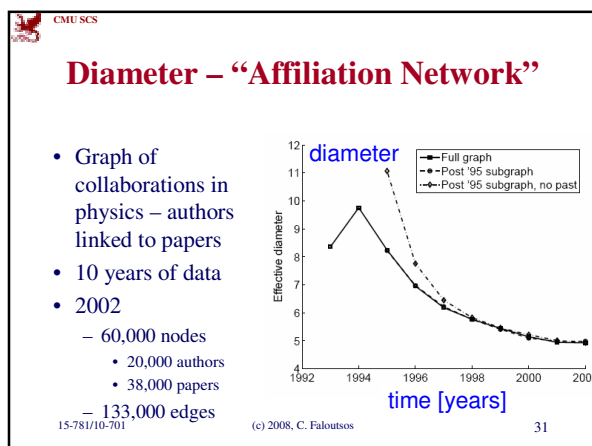
Evolution of the Diameter

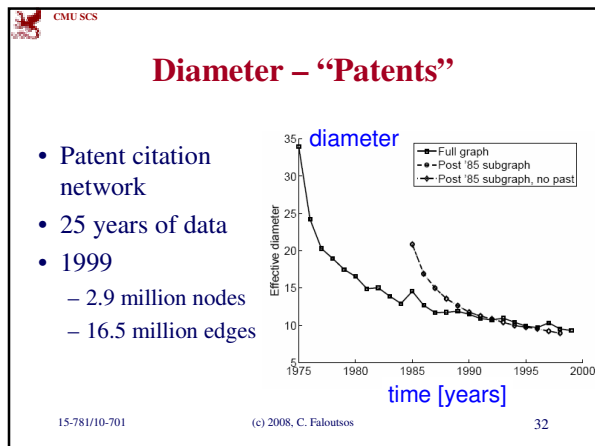
- Prior work on Power Law graphs hints at **slowly growing diameter**:
 - diameter $\sim O(\log N)$
 - diameter $\sim O(\log \log N)$
- What is happening in real data?
- Diameter **shrinks** over time

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Temporal Evolution of the Graphs

- $N(t)$... nodes at time t
- $E(t)$... edges at time t
- Suppose that

$$N(t+1) = 2 * N(t)$$
- Q: what is your guess for

$$E(t+1) = ? * E(t)$$

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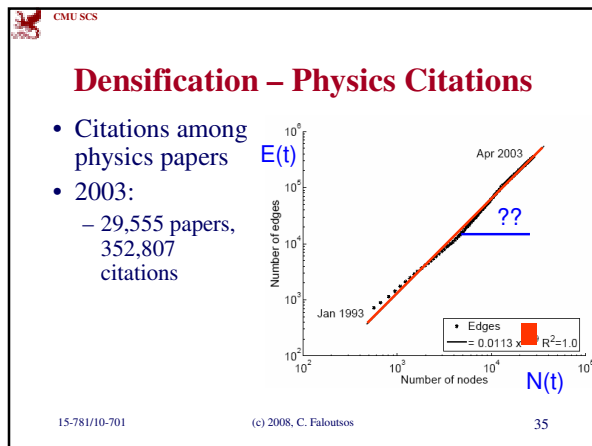
Temporal Evolution of the Graphs

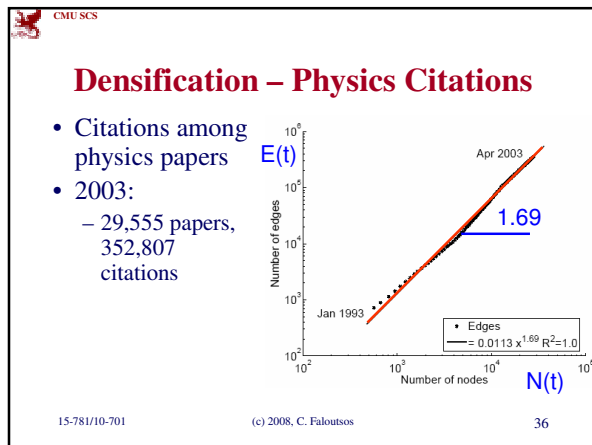
- $N(t)$... nodes at time t
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- Suppose that

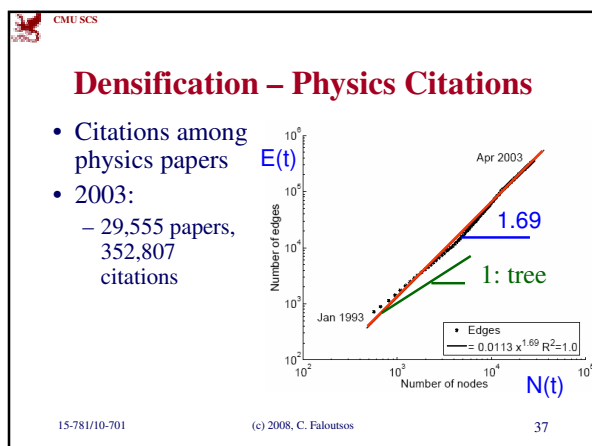
$$N(t+1) = 2 * N(t)$$
- Q: what is your guess for

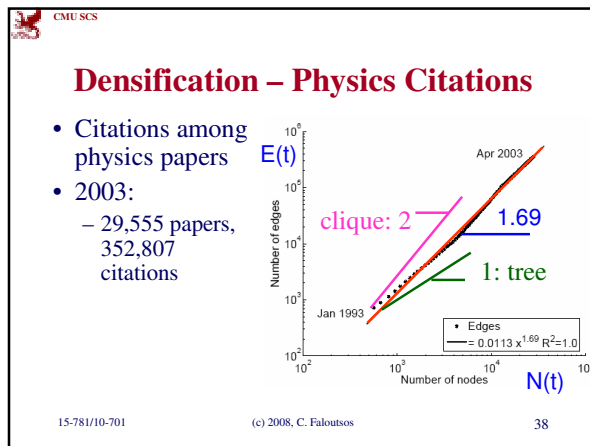
$$E(t+1) = ? * E(t)$$
- A: over-doubled!
 - But obeying the “Densification Power Law”

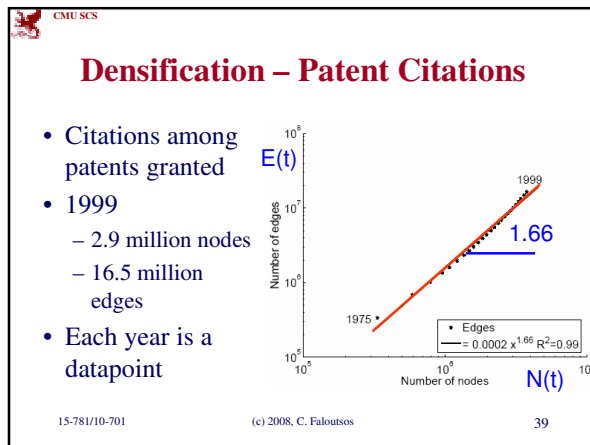
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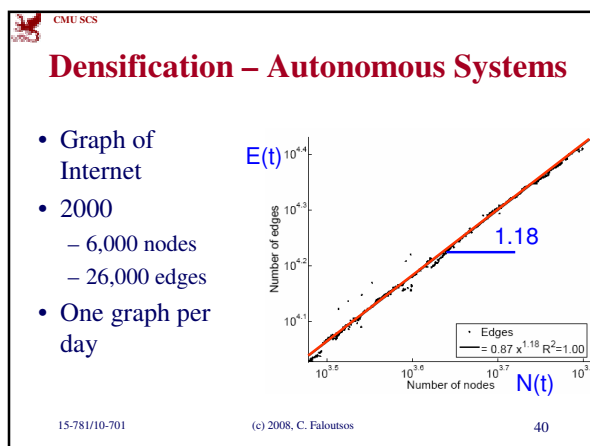


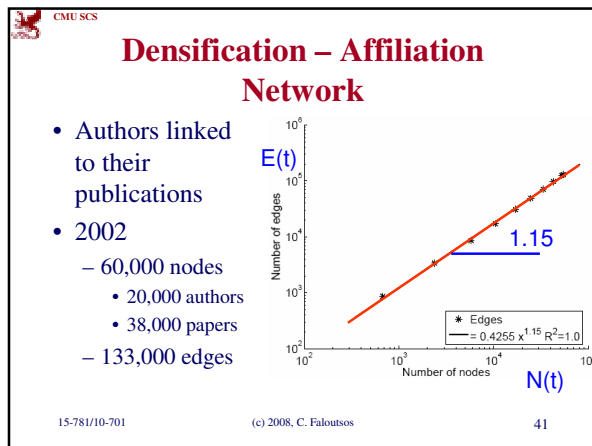












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Problem Definition

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

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Problem Definition

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

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Problem Definition

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

Idea: Self-similarity

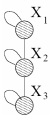
- Leads to power laws
- Communities within communities
- ...



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Kronecker Product – a Graph



1	1	0
1	1	1
0	1	1

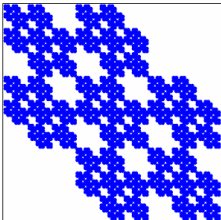
G_1

Adjacency matrix

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Kronecker Product – a Graph

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



G_4 adjacency matrix

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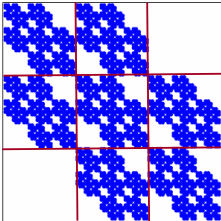
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Kronecker Product – a Graph

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



G_4 adjacency matrix

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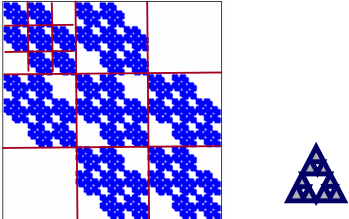
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Kronecker Product – a Graph

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



G_4 adjacency matrix

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Properties:

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

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Problem Definition

- Given a growing graph with nodes $N_1, N_2, \dots$
- Generate a realistic sequence of graphs that will obey all the patterns
 - Static Patterns
 - ✓ Power Law Degree Distribution
 - ✓ Power Law eigenvalue and eigenvector distribution
 - ✓ Small Diameter
 - Dynamic Patterns
 - ✓ Growth Power Law
 - ✓ Shrinking/Stabilizing Diameters
- First and only** generator for which we can **prove** all these properties

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skip

Stochastic Kronecker Graphs

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

0.4	0.2
0.1	0.3

Kronecker
multiplication
→

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

→ Instance
Matrix G_2
flip biased
coins

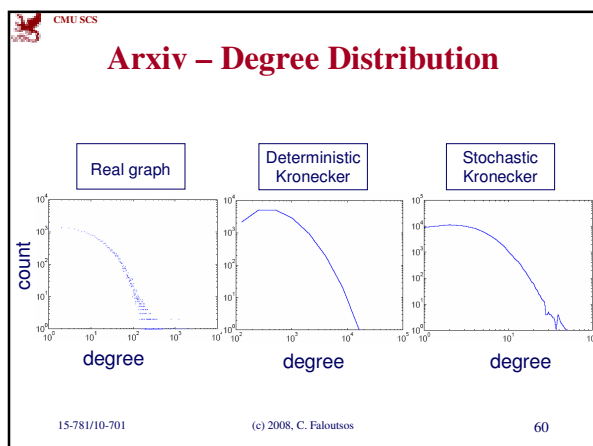
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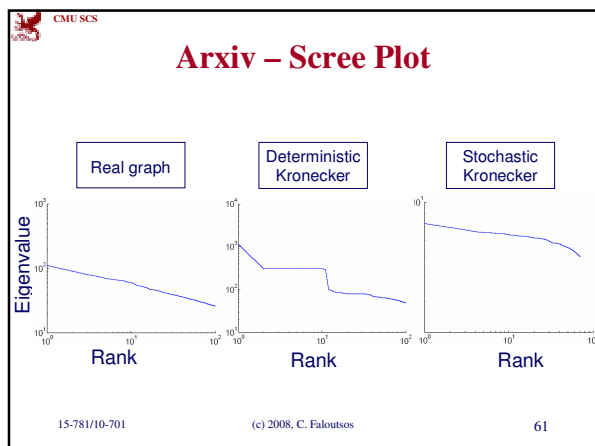

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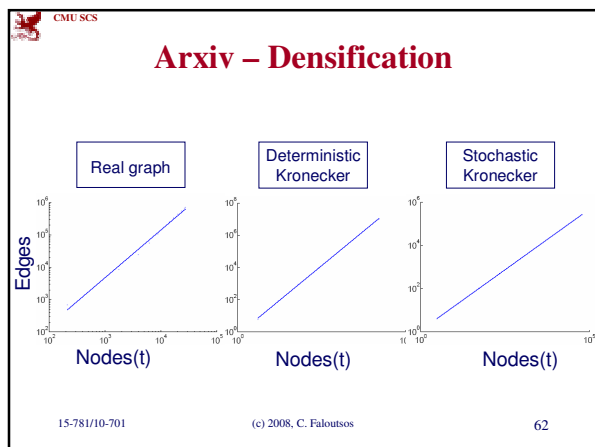
Experiments

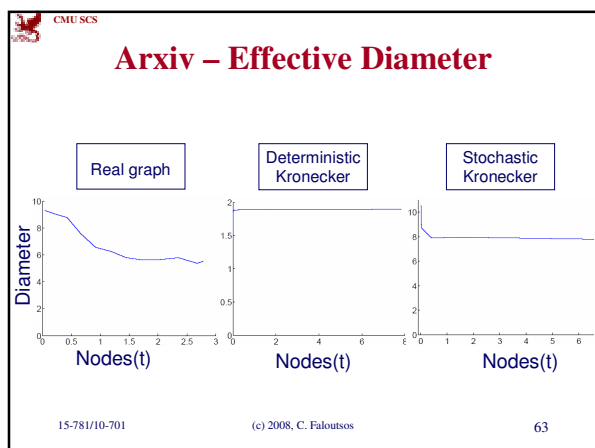
- How well can we match real graphs?
 - Arxiv: physics citations:
 - 30,000 papers, 350,000 citations
 - 10 years of data
 - U.S. Patent citation network
 - 4 million patents, 16 million citations
 - 37 years of data
 - Autonomous systems – graph of internet
 - Single snapshot from January 2002
 - 6,400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

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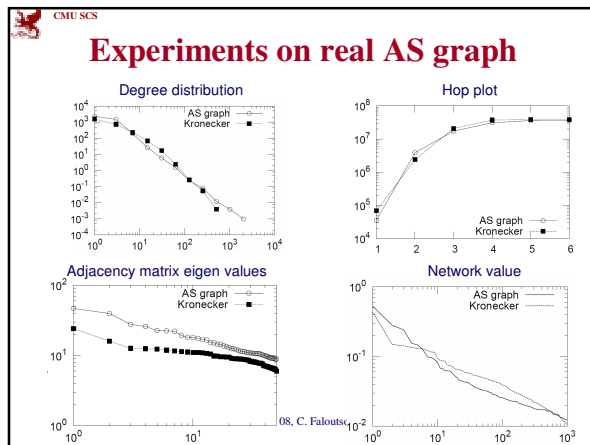
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(Q: how to fit the parm's?)

A:

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

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Conclusions

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

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Problem#4: MasterMind – ‘CePS’

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

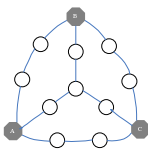


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Center-Piece Subgraph(CePS)

- **Given** Q query nodes
- **Find** Center-piece ($\leq b$)
- App.
 - Social Networks
 - Law Enforcement, ...
- Idea:
 - Proximity $\rightarrow$ random walk with restarts

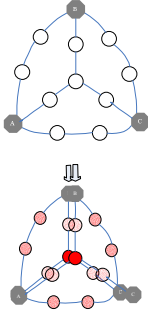


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Case Study: AND query

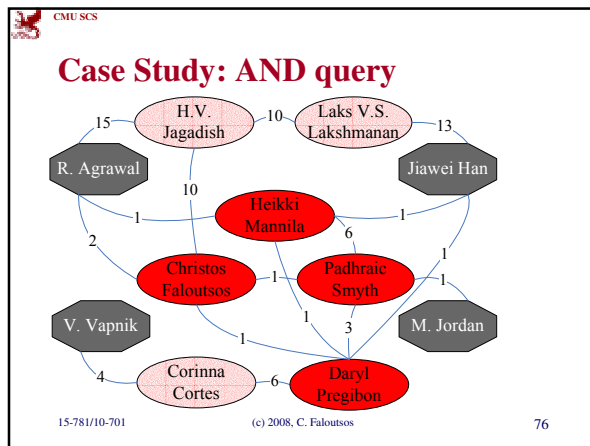
R. Agrawal

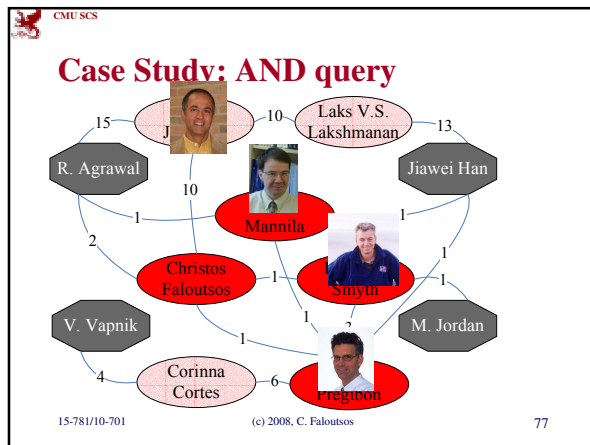
Jiawei Han

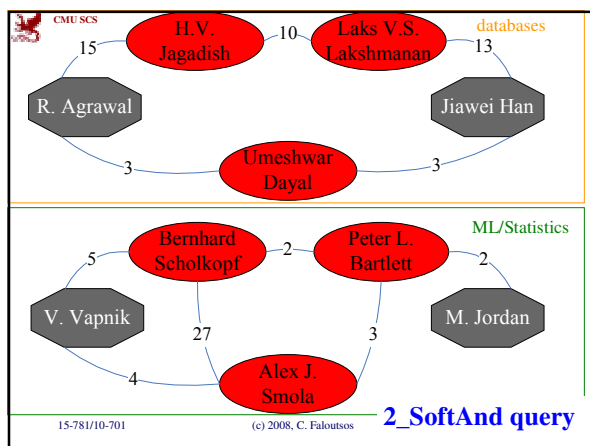
V. Vapnik

M. Jordan

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Conclusions



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

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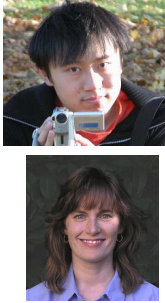
- ✓ Problem#4: Who is the 'master-mind'?
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Tensors for time evolving graphs

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



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Social network analysis

- **Static:** find community structures

1990

Keywords

Authors



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Social network analysis

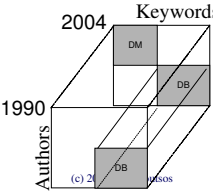
- **Static:** find community structures
- **Dynamic:** monitor community structure evolution; spot abnormal individuals; abnormal time-stamps

2004

Keywords

1990

Authors



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Application 1: Multiway latent semantic indexing (LSI)

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

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Crash course

- On SVD / spectral methods
- And tensors

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SVD as spectral decomposition

$$\mathbf{A} \approx \mathbf{U} \mathbf{\Sigma} \mathbf{V}^T = \sum_i \sigma_i \mathbf{u}_i \circ \mathbf{v}_i$$

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

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See also PARAFAC

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SVD - Example

• $A = U \Sigma V^T$ - example:

retrieval
inf. ↓ brain lung

data

CS

MD

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

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SVD - Example

• $A = U \Sigma V^T$ - example:

retrieval
inf. ↓ brain lung

data

CS

MD

CS-concept

MD-concept

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

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CS

MD

CS-concept

MD-concept

doc-to-concept similarity matrix

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

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‘strength’ of CS-concept

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MD

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

term-to-concept similarity matrix

CS-concept

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SVD - Example

• $A = U \Sigma V^T$ - example:

retrieval
inf. ↓ brain lung

data

CS

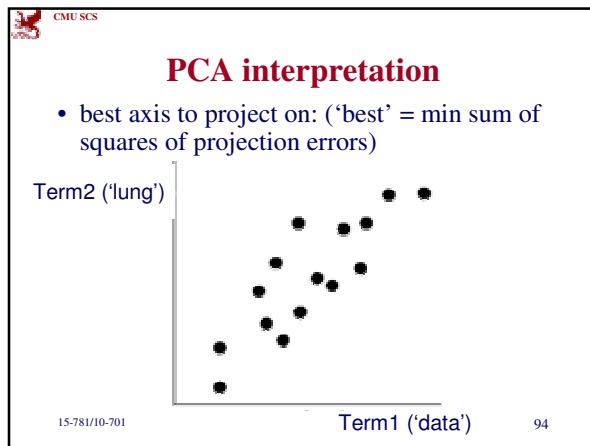
MD

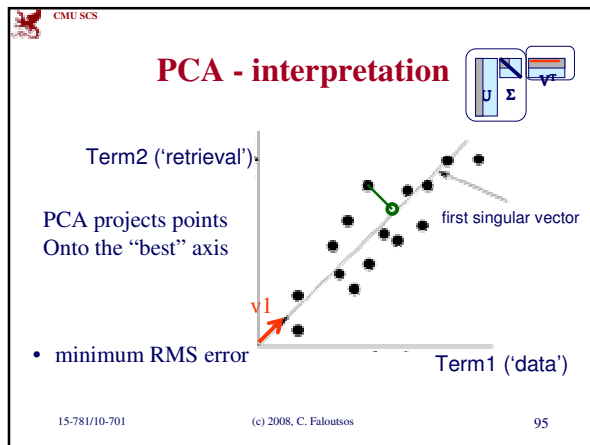
$$\begin{bmatrix} 1 & 1 & 1 & 0 & 0 \\ 2 & 2 & 2 & 0 & 0 \\ 1 & 1 & 1 & 0 & 0 \\ 5 & 5 & 5 & 0 & 0 \\ 0 & 0 & 0 & 2 & 2 \\ 0 & 0 & 0 & 3 & 3 \\ 0 & 0 & 0 & 1 & 1 \end{bmatrix} = \begin{bmatrix} 0.18 & 0 \\ 0.36 & 0 \\ 0.18 & 0 \\ 0.90 & 0 \\ 0 & 0.53 \\ 0 & 0.80 \\ 0 & 0.27 \end{bmatrix} \times \begin{bmatrix}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

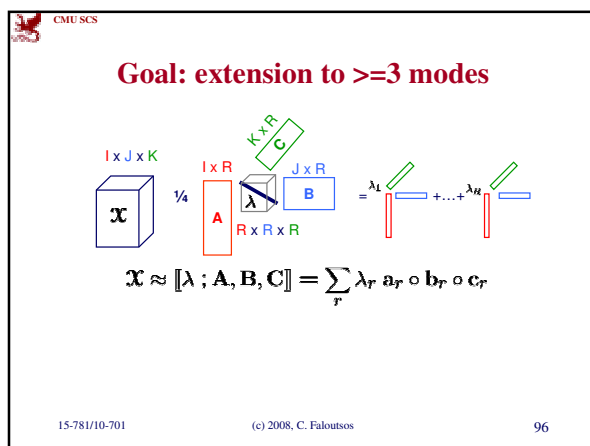
term-to-concept similarity matrix

CS-concept

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Specially Structured Tensors

- Tucker Tensor**

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

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

$$= [\mathcal{G} ; \mathbf{U}, \mathbf{V}, \mathbf{W}] \quad \text{Our Notation}$$
- Kruskal Tensor**

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

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

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End of crash course

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Bibliographic data (DBLP)

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

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Multiway LSI

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

DB

DM

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

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Conclusions

Tensor-based methods:

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

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Outline

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

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Virus propagation

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

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The model: SIS

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

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Epidemic threshold τ

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

Thus,

- given a graph
- compute its epidemic threshold

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Epidemic threshold 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

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

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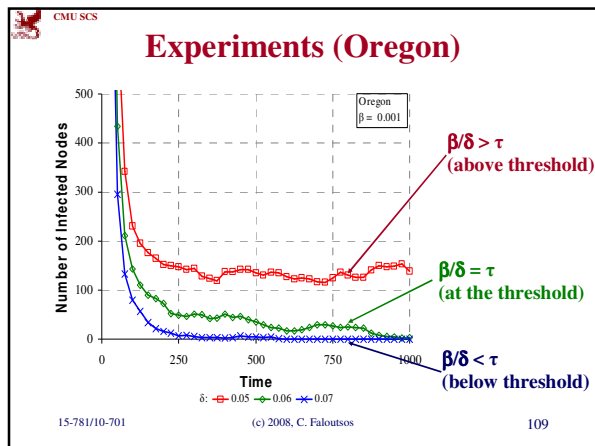
Epidemic threshold

- [Theorem] We have no epidemic, if

recovery prob. β/δ epidemic threshold τ attack prob. $1/\lambda_{1,A}$ largest eigenvalue of adj. matrix A

Proof: [Wang+03]

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- Conclusions

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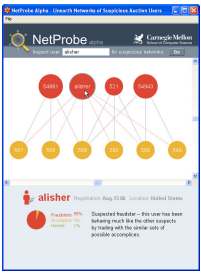
E-bay Fraud detection

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

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E-bay Fraud detection - NetProbe



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OVERALL CONCLUSIONS

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

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- Hanghang Tong, Christos Faloutsos *Center-Piece Subgraphs: Problem Definition and Fast Solutions*, KDD 2006, Philadelphia, PA

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- Jure Leskovec, Jon Kleinberg and Christos Faloutsos *Graphs over Time: Densification Laws, Shrinking Diameters and Possible Explanations* KDD 2005, Chicago, IL. ("Best Research Paper" award).
- Jure Leskovec, Deepayan Chakrabarti, Jon Kleinberg, Christos Faloutsos *Realistic, Mathematically Tractable Graph Generation and Evolution, Using Kronecker Multiplication* (ECML/PKDD 2005), Porto, Portugal, 2005.

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

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- Jimeng Sun, Yinglian Xie, Hui Zhang, Christos Faloutsos. *Less is More: Compact Matrix Decomposition for Large Sparse Graphs*, SDM, Minneapolis, Minnesota, Apr 2007. [[pdf](#)]

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Thank you!

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Wean Hall 7107



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

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