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# Large Graph Mining: Patterns, Tools and Case Studies


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# Thanks

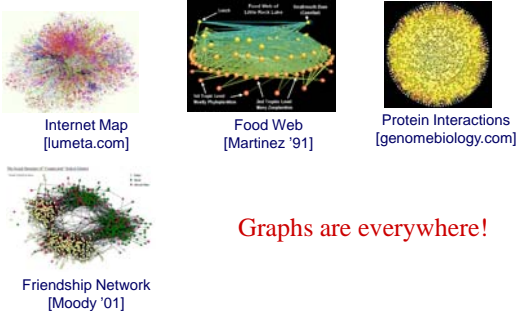
- Deepayan Chakrabarti (CMU -> Yahoo)
- Michalis Faloutsos (UCR)
- George Siganos (UCR)



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# Introduction



Internet Map [lumeta.com]  
Food Web [Martinez '91]  
Protein Interactions [genomebiology.com]  
Friendship Network [Moody '01]

**Graphs are everywhere!**

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# Graph structures

- Physical networks
- Physical Internet
- Telephone lines
- Commodity distribution networks

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# Networks derived from "behavior"

- Telephone call patterns
- Email, Blogs, Web, Databases, XML
- Language processing
- Web of trust, opinions

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# Outline

- ➔ Part 1: Patterns
- Part 2: Matrix and Tensor Tools
- Part 3: Proximity
- Part 4: Case Studies

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## Outline

- Topology & 'laws'
- Generators
- Discussion

Motivating questions:

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## Motivating questions

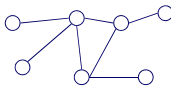
- What do real graphs look like?
  - What properties of nodes, edges are important to model?
  - What local and global properties are important to measure?
- How to generate realistic graphs?

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## Motivating questions

Given a graph:

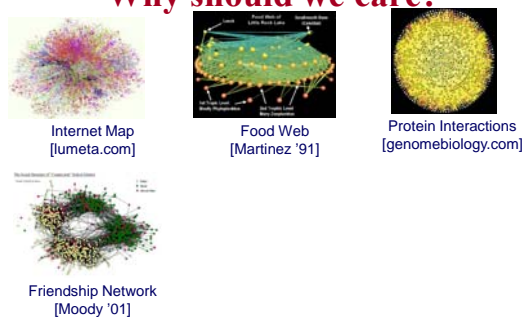


- Are there un-natural sub-graphs? (criminals' rings or terrorist cells)?
- How do P2P networks evolve?

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## Why should we care?



Internet Map [lumeta.com]

Food Web [Martinez '91]

Protein Interactions [genomebiology.com]

Friendship Network [Moody '01]

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## Why should we care?

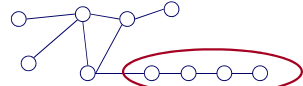
- **A1: extrapolations:** how will the Internet/Web look like next year?
- **A2: algorithm design:** what is a realistic network topology,
  - to try a new routing protocol?
  - to study virus/rumor propagation, and immunization?

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## Why should we care? (cont'd)

- **A3: Sampling:** How to get a 'good' sample of a network?
- **A4: Abnormalities:** is this sub-graph / sub-community / sub-network 'normal'? (what is normal?)



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## Outline


- ➔ • Topology & 'laws'
  - Static graphs
  - Evolving graphs
  - Weighted graphs
- Generators
- Discussion

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## Topology

How does the Internet look like? Any rules?



(Looks random – right?)

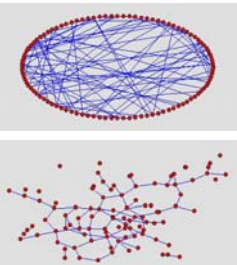
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## Are real graphs random?

- 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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## Laws and patterns

Real graphs are NOT random!!

- Diameter
- in- and out- degree distributions
- other (surprising) patterns

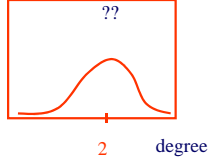
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## Laws – degree distributions

- Q: avg degree is ~2 - what is the most probable degree?

count



degree

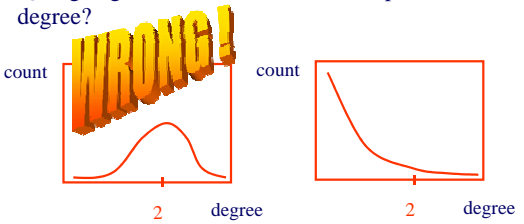
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## Laws – degree distributions

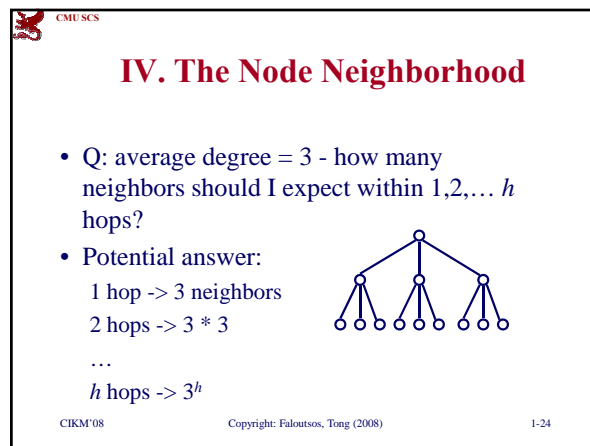
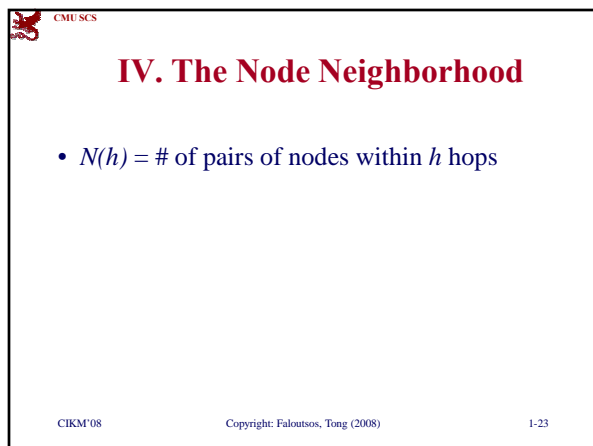
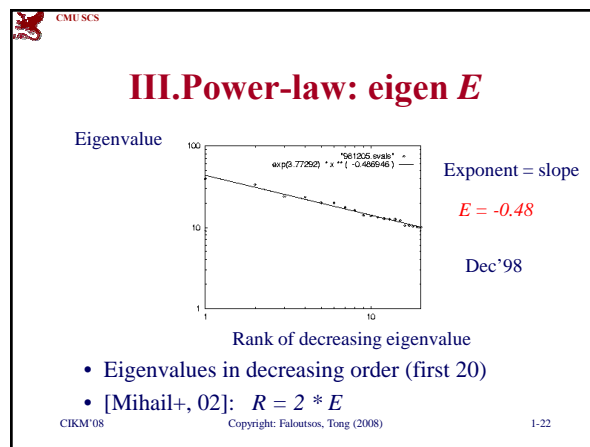
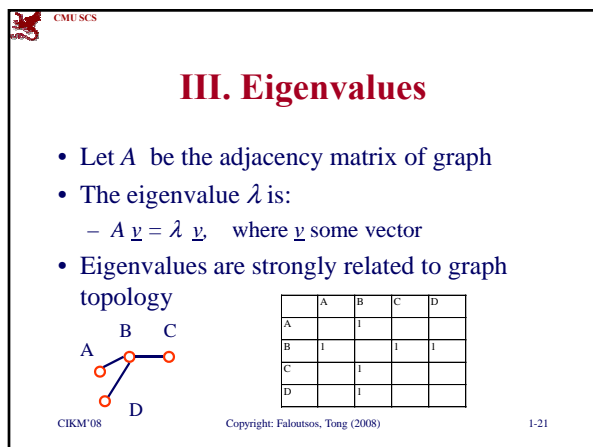
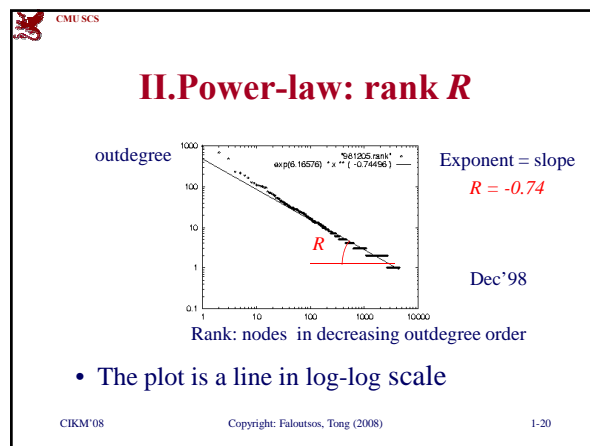
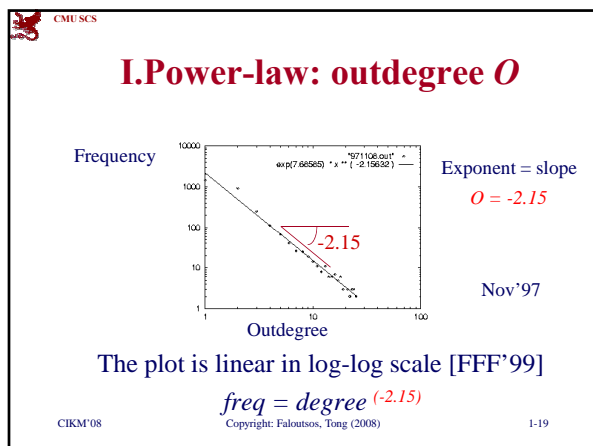
- Q: avg degree is ~3 - what is the most probable degree?

count



degree

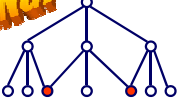
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### IV. The Node Neighborhood

- Q: average degree = 3 - how many neighbors should I expect within 1,2,...  $h$  hops?
- Potential answer: **WRONG!**
  - 1 hop  $\rightarrow$  3 neighbors
  - 2 hops  $\rightarrow 3 * 3$
  - ...
  - $h$  hops  $\rightarrow 3^h$

**WE HAVE DUPLICATES!**

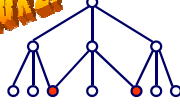


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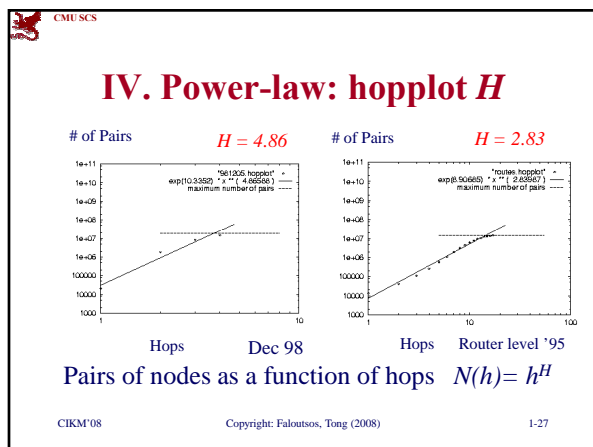
### IV. The Node Neighborhood

- Q: average degree = 3 - how many neighbors should I expect within 1,2,...  $h$  hops?
- Potential answer: **WRONG x 2!**
  - 1 hop  $\rightarrow$  3 neighbors
  - 2 hops  $\rightarrow 3 * 3$
  - ...
  - $h$  hops  $\rightarrow 3^h$

**'avg' degree: meaningless!**

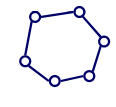


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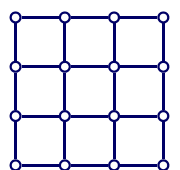


### Observation

- Q: Intuition behind 'hop exponent'?
- A: 'intrinsic=fractal dimensionality' of the network



$N(h) \sim h^1$




$N(h) \sim h^2$

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### Triangle 'Laws'


- Real social networks have a lot of triangles



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### Triangle 'Laws'

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



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**Triangles**

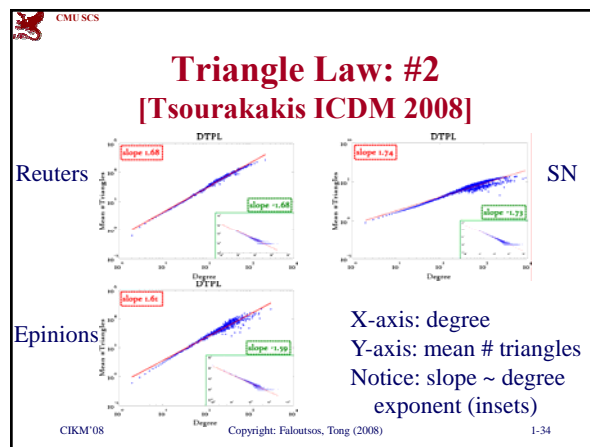
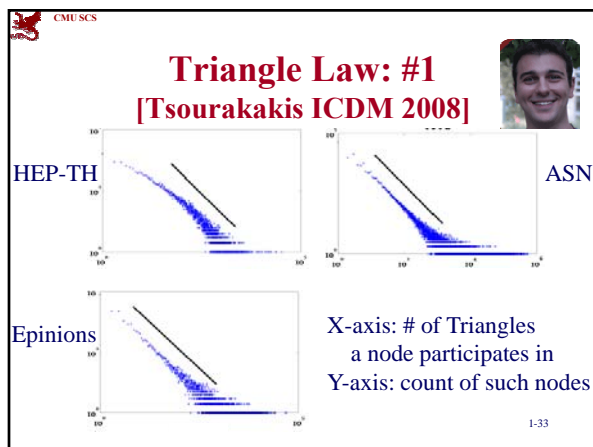
- Naïve algo: 3-way join (slow)
- [Tsourakakis'08]: # triangles ~ sum of cubes of eigenvalues
- Thus, super-fast computation of #triangles (100x - 25,000x faster than naïve; >95% accuracy)

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**Triangles**

- Easy to implement on ``hadoop``: it only needs eigenvalues (e.g., with Lanczos)

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**Triangle Law: Computations**  
[Tsourakakis ICDM 2008]

But: triangles are expensive to compute (3-way join; several approx. algos)

Q: Can we do that quickly?

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**Triangle Law: Computations**  
[Tsourakakis ICDM 2008]

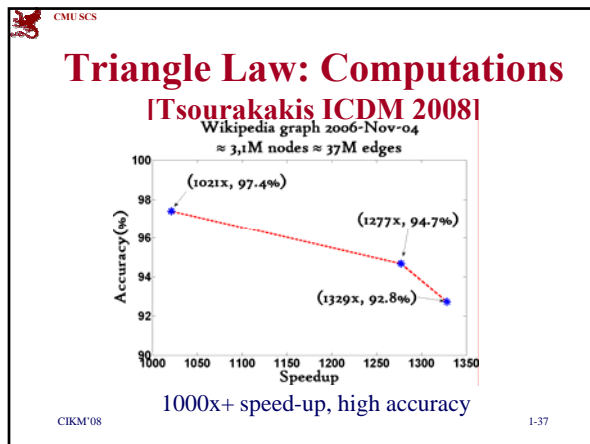
But: triangles are expensive to compute (3-way join; several approx. algos)

Q: Can we do that quickly?

A: Yes!

$\#triangles = 1/6 \sum (\lambda_i^3)$   
(and, because of skewness, we only need the top few eigenvalues!)

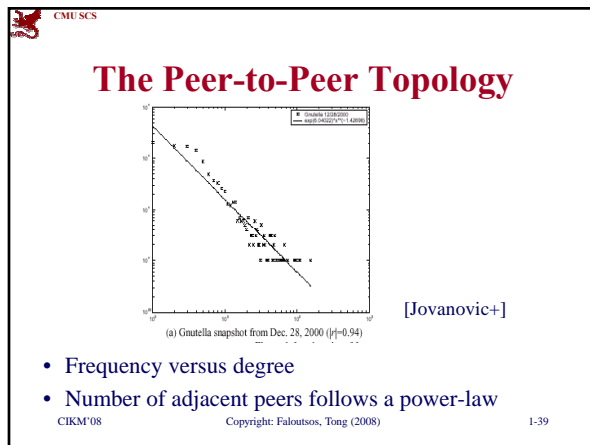
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**But:**

- Q1: How about graphs from other domains?
- Q2: How about temporal evolution?

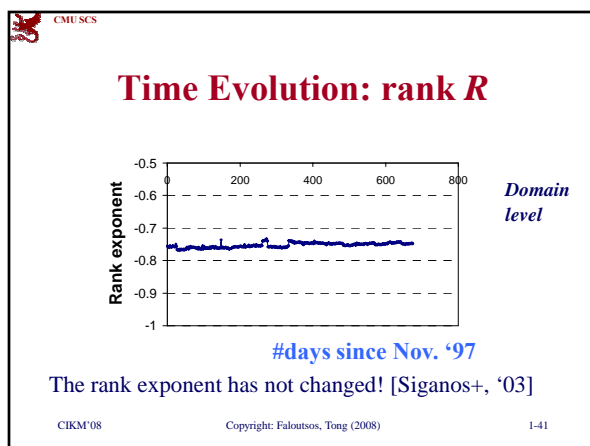
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**More Power laws**

- Also hold for other web graphs [Barabasi+, '99], [Kumar+, '99] with additional 'rules' (bi-partite cores follow power laws)

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**Outline**

- Topology & 'laws'
  - ➔ Static graphs
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## Any other 'laws'?

Yes!

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## Any other 'laws'?

Yes!

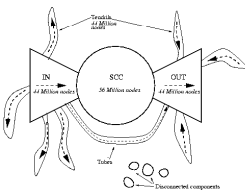
- Small diameter ( $\sim$  constant!) –
  - six degrees of separation / 'Kevin Bacon'
  - small worlds [Watts and Strogatz]

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## Any other 'laws'?

- Bow-tie, for the web [Kumar+ '99]
- IN, SCC, OUT, 'tendrils'
- disconnected components

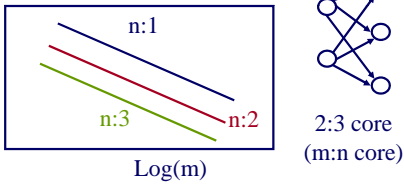


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## Any other 'laws'?

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

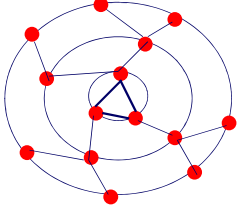


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## Any other 'laws'?

- "Jellyfish" for Internet [Tauro+ '01]
- core:  $\sim$ clique
- $\sim$ 5 concentric layers
- many 1-degree nodes



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## Summary of 'laws'

- Power laws for degree distributions
- ..... for eigenvalues, bi-partite cores
- Triangle laws
- Small diameter ('6 degrees')
- 'Bow-tie' for web; 'jelly-fish' for internet

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**Evolution of diameter?**

- Prior analysis, on power-law-like graphs, hints that
 
$$\text{diameter} \sim O(\log(N)) \quad \text{or}$$

$$\text{diameter} \sim O(\log(\log(N)))$$
- i.e., slowly increasing with network size
- Q: What is happening, in reality?

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**Evolution of diameter?**

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$$\text{diameter} \sim O(\log(N)) \quad \text{or}$$

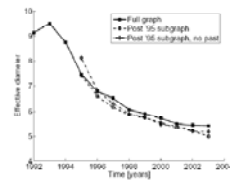
$$\text{diameter} \sim O(\log(\log(N)))$$
- i.e., slowly increasing with network size
- Q: What is happening, in reality?
- A: It **shrinks**(!!), towards a constant value

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**Shrinking diameter**

[Leskovec+05a]

- Citations among physics papers
- 11yrs; @ 2003:
  - 29,555 papers
  - 352,807 citations
- For each month  $M$ , create a graph of all citations up to month  $M$

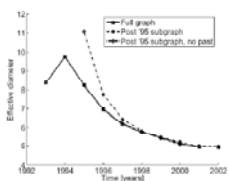


(a) arXiv citation graph

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**Shrinking diameter**

- Authors & publications
- 1992
  - 318 nodes
  - 272 edges
- 2002
  - 60,000 nodes
    - 20,000 authors
    - 38,000 papers
  - 133,000 edges

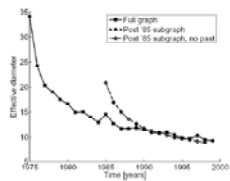


(b) Affiliation network

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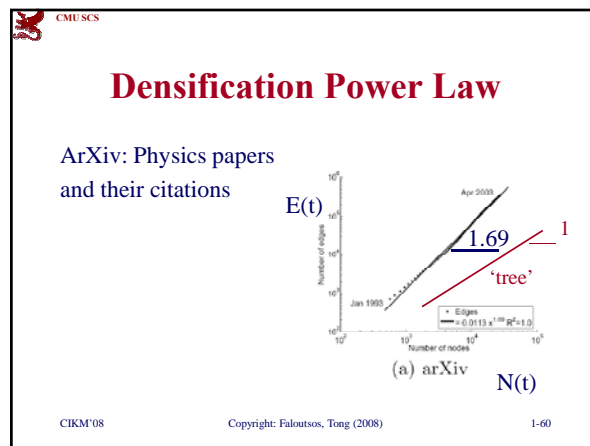
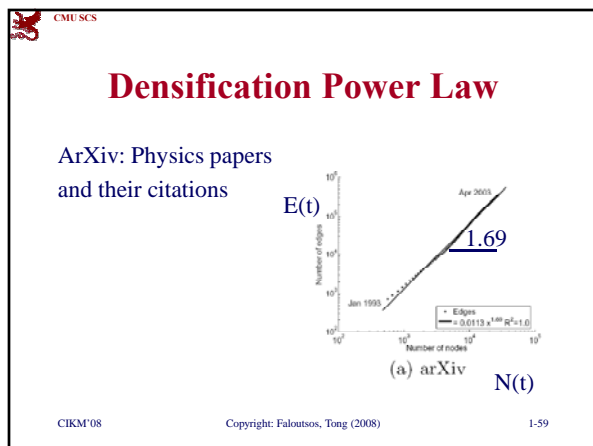
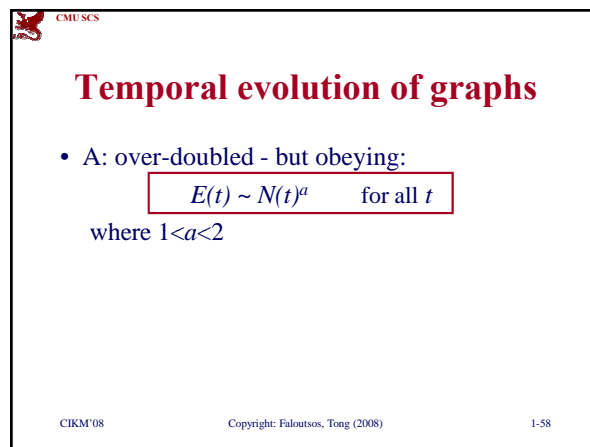
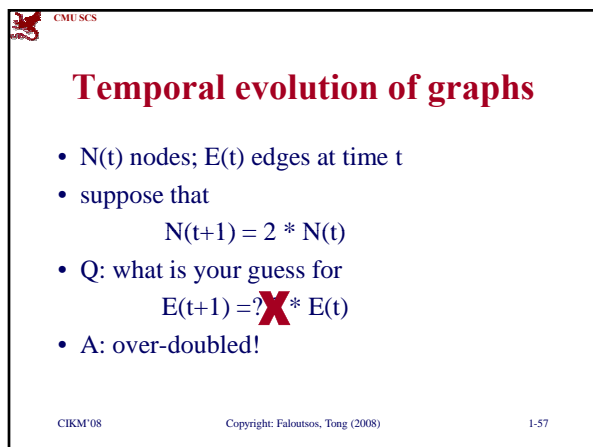
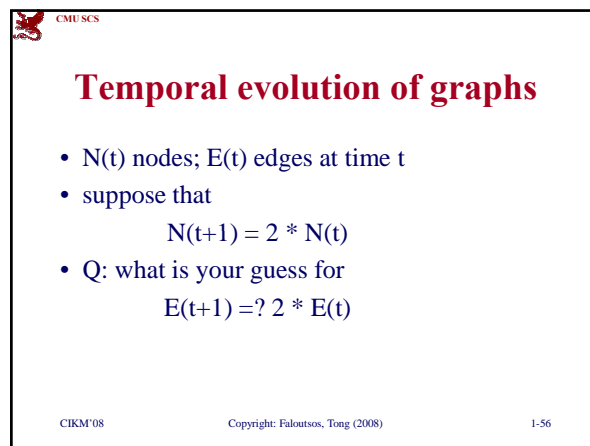
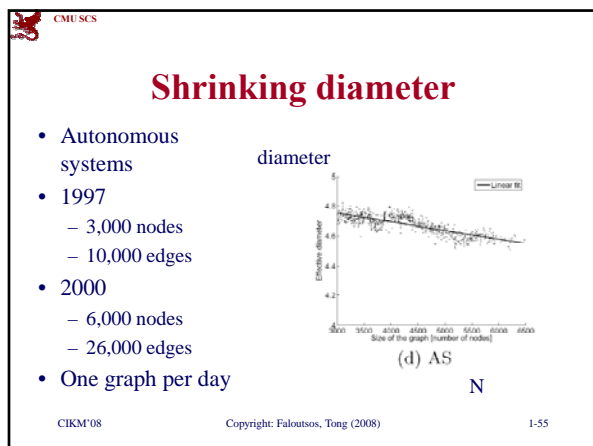
**Shrinking diameter**

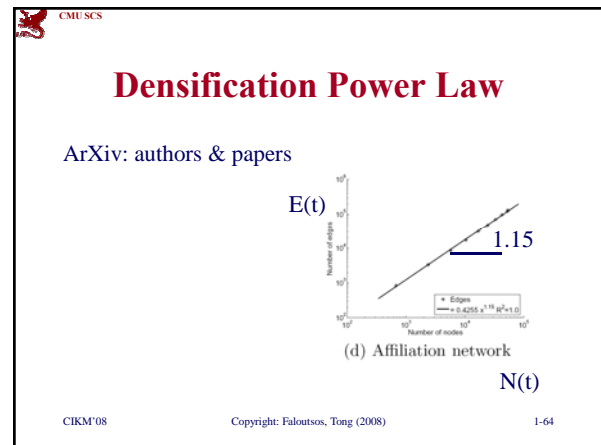
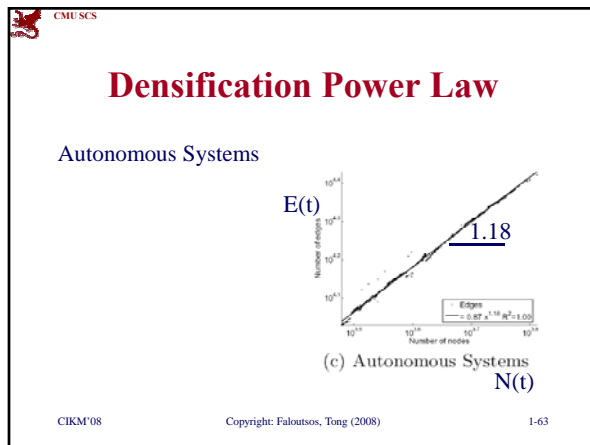
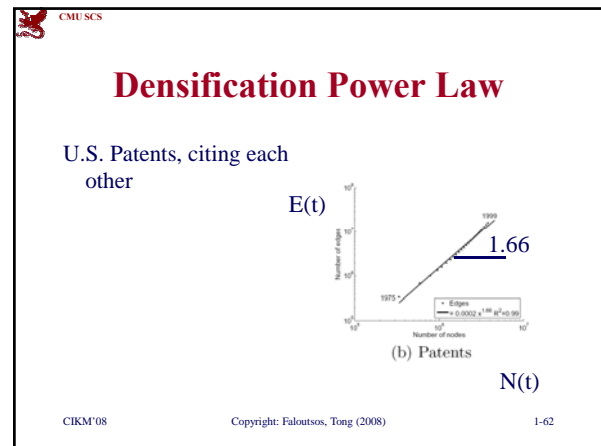
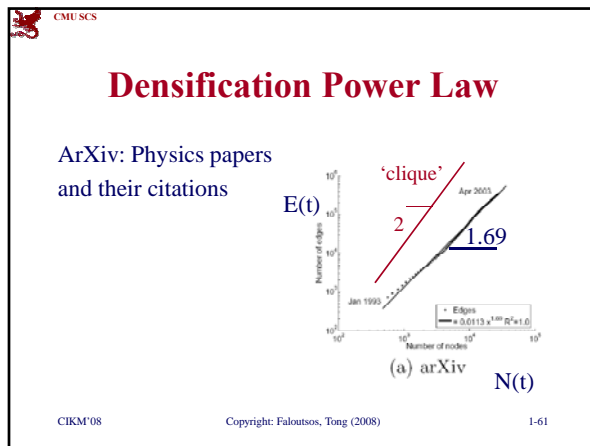
- Patents & citations
- 1975
  - 334,000 nodes
  - 676,000 edges
- 1999
  - 2.9 million nodes
  - 16.5 million edges
- Each year is a datapoint



(c) Patents

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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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## Observation 1: Gelling Point

*Q1: How does the GCC emerge?*

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## Observation 1: 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 2: NLCC behavior

*Q2: 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 2: NLCC behavior

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

IMDB

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## How do new edges appear?

[LBKT'08] Microscopic Evolution of Social Networks

Jure Leskovec, Lars Backstrom, Ravi Kumar, Andrew Tomkins.  
(ACM KDD), 2008.

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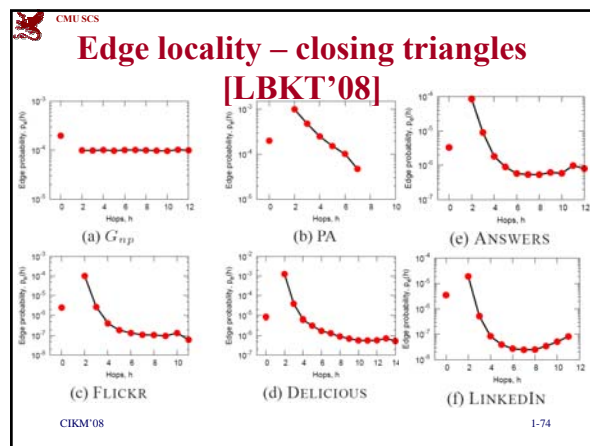
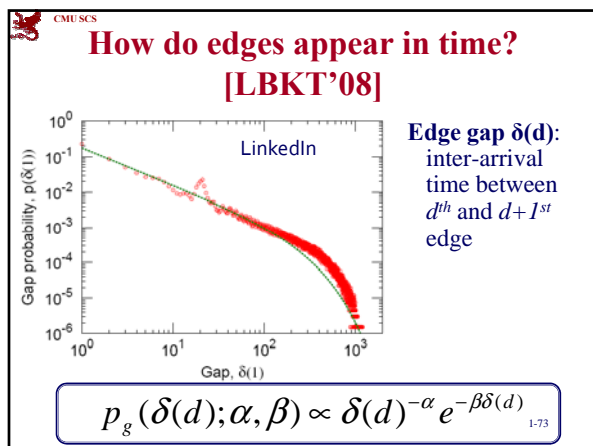
## How do edges appear in time?

[LBKT'08]

Edge gap  $\delta(d)$ :  
inter-arrival  
time between  
 $d^{th}$  and  $d+1^{st}$   
edge

What is the PDF of  $\delta$ ?  
Poisson?

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**Weighted graphs**

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

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**Networks used**

- **Postnet**: Posts in blogs, hyperlinks between
- **Blognet**: Aggregated Postnet, repeated edges
- **Patent**: Patent citations
- **NIPS**: Academic citations
- **Arxiv**: Academic citations
- **NetTraffic**: Packets, repeated edges
- **Autonomous Systems (AS)**: Packets, repeated edges

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**Observation 1: Fortification Effect**

- $\$ = C^* \text{ \# checks ?}$

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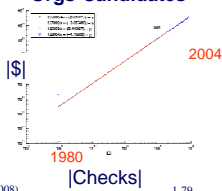
**Observation 1: Fortification Effect – Weight P.L. (WPL)**

- Weight additions follow a power law with respect to the number of edges:

$$W(t) \propto E(t)^w$$

Orgs-Candidates

- $W(t)$ : total weight of graph at  $t$
- $E(t)$ : total edges of graph at  $t$
- $w$  is PL exponent
- $1.01 < w < 1.5$  = super-linear!
- (more checks, even more \$)



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**Observation 2**

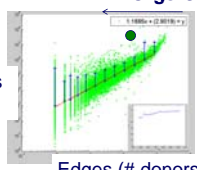
*Q2: How do the weights of nodes relate to degree?*

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**Observation 2: Snapshot Power Law**

- At any time, total incoming weight of a node is proportional to in-degree with PL exponent ' $iw$ ':
- i.e.  $1.01 < iw < 1.26$ , super-linear*
- More donors, even more \$

Orgs-Candidates



e.g. John Kerry, \$10M received, from 1K donors

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**Summary of 'laws'**

- Power laws for degree distributions
- ..... for eigenvalues, bi-partite cores
- Triangle laws
- Small diameter ('6 degrees')
- 'Bow-tie' for web; 'jelly-fish' for internet
- Oscillating NLCC's
- WPL (weight grows superlinearly to degree)
- ~Power-law between edge generations

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**Outline**

- Topology & 'laws'
- ➔ Generators
  - Erdos – Renyi
  - Degree-based
  - Process-based
  - Recursive generators
- Discussion

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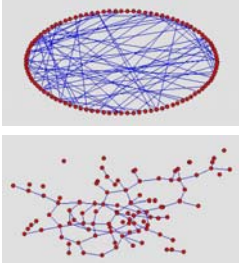
**Generators**

- How to generate random, realistic graphs?
  - Erdos-Renyi model: beautiful, but unrealistic
  - degree-based generators
  - process-based generators
  - recursive/self-similar generators

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## Erdos-Renyi

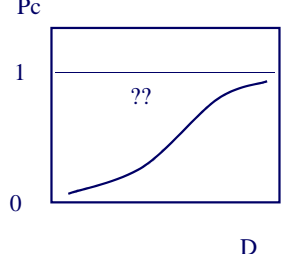
- random graph – 100 nodes, avg degree = 2
- Fascinating properties (phase transition)
- But: unrealistic (Poisson degree distribution != power law)



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## E-R model & Phase transition

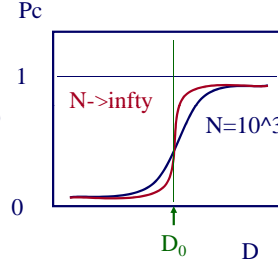
- vary avg degree  $D$
- watch  $P_c =$   
Prob( there is a giant connected component)
- How do you expect it to be?



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## E-R model & Phase transition


- vary avg degree  $D$
- watch  $P_c =$   
Prob( there is a giant connected component)
- How do you expect it to be?



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## Degree-based

- Figure out the degree distribution (eg., 'Zipf')
- Assign degrees to nodes
- Put edges, so that they match the original degree distribution



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## Process-based

- Barabasi; Barabasi-Albert: Preferential attachment -> power-law tails!
  - 'rich get richer'
- [Kumar+]: preferential attachment + mimick
  - Create 'communities'

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## Process-based (cont'd)

- [Fabrikant+, '02]: H.O.T.: connect to closest, high connectivity neighbor
- [Pennock+, '02]: Winner does NOT take all

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## Outline

- Topology & 'laws'
- Generators
  - Erdos – Renyi
  - Degree-based
  - Process-based
  - ➡ – Recursive generators
- Discussion and tools

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## Recursive generators

- (RMAT [Chakrabarti+, '04])
- Kronecker product

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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
  - ...

RPI'08 C. Faloutsos 93

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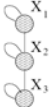
## Wish list for a generator:

- Power-law-tail in- and out-degrees
- Power-law-tail scree plots
- **shrinking/constant** diameter
- Densification Power Law
- communities-within-communities
- Q: how to achieve all of them?

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## Kronecker Product – a Graph



1	1	0
1	1	1
0	1	1

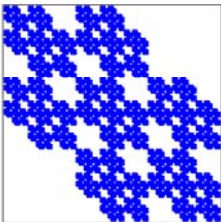
$G_1$

Adjacency matrix

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## Kronecker Product – a Graph

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

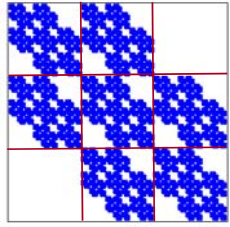


$G_4$  adjacency matrix

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**Kronecker Product – a Graph**

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

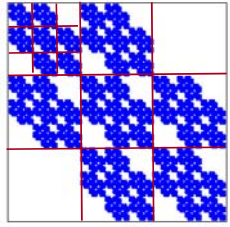


$G_4$  adjacency matrix

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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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**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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**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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**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

$P_i$

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

$P_k$

→

Instance Matrix  $G_2$

flip biased coins

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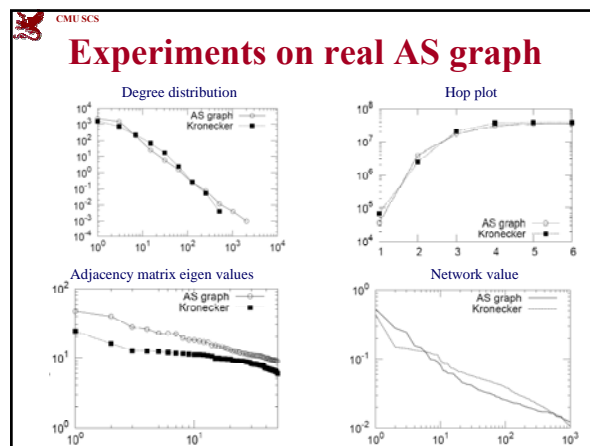
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## (Q: how to fit the parm's?)

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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## Outline

- Topology & 'laws'
- Generators
  - Erdos – Renyi
  - Degree-based
  - ➔ – Process-based
  - Recursive generators
- Discussion and tools

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## Recent, process-based generators


- Triad closing [LBKT'08]
- 'butterfly' model [McGlohon+, KDD'08]

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## Goals of model

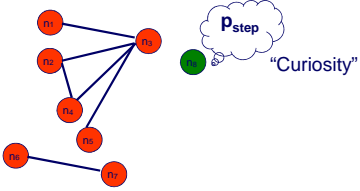
- Emergent, intuitive behavior
- Shrinking diameter
- Constant NLCC's
- Densification power law
- Power-law degree distribution

= "Butterfly" Model 

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### Butterfly model in action

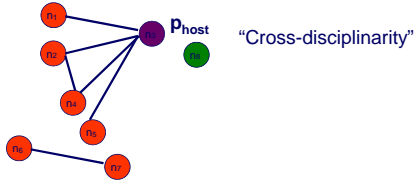
- A **node** joins a network, with own parameter.



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### Butterfly model in action

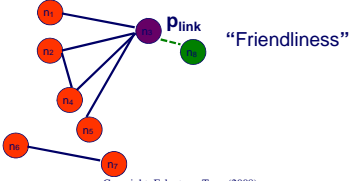
- A **node** joins a network, with own parameter.
- With (global)  $p_{\text{host}}$ , chooses a random **host**



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### Butterfly model in action

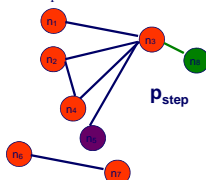
- A **node** joins a network, with own parameters.
- With (global)  $p_{\text{host}}$ , chooses a random **host**
  - With (global)  $p_{\text{link}}$ , creates link



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### Butterfly model in action

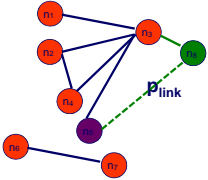
- A **node** joins a network, with own parameters.
- With (global)  $p_{\text{host}}$ , chooses a random **host**
  - With (global)  $p_{\text{link}}$ , creates link
  - With  $p_{\text{step}}$  travels to random **neighbor**



CIKM'08 1-112

### Butterfly model in action

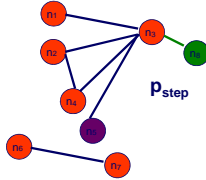
- A **node** joins a network, with own parameters.
- With (global)  $p_{\text{host}}$ , chooses a random **host**
  - With (global)  $p_{\text{link}}$ , creates link
  - With  $p_{\text{step}}$  travels to random **neighbor**. Repeat.



CIKM'08 1-113

### Butterfly model in action

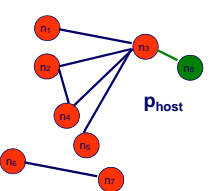
- A **node** joins a network, with own parameters.
- With (global)  $p_{\text{host}}$ , chooses a random **host**
  - With (global)  $p_{\text{link}}$ , creates link
  - With  $p_{\text{step}}$  travels to random **neighbor**. Repeat.



CIKM'08 1-114

**Butterfly model in action**

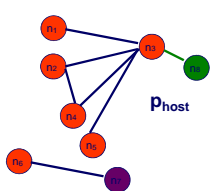
- Once there are no more “steps”, repeat “host” procedure:
  - With  $p_{\text{host}}$ , choose new host, possibly link, etc.



CIKM'08 1-115

**Butterfly model in action**

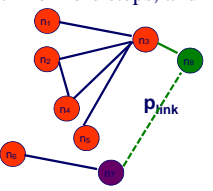
- Once there are no more “steps”, repeat “host” procedure:
  - With  $p_{\text{host}}$ , choose new host, possibly link, etc.



CIKM'08 1-116

**Butterfly model in action**

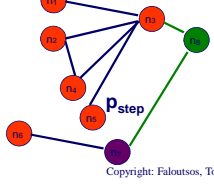
- Once there are no more “steps”, repeat “host” procedure:
  - With  $p_{\text{host}}$ , choose new host, possibly link, etc.
  - Until no more steps, and no more hosts.



CIKM'08 1-117

**Butterfly model in action**

- Once there are no more “steps”, repeat “host” procedure:
  - With  $p_{\text{host}}$ , choose new host, possibly link, etc.
  - Until no more steps, and no more hosts.



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**Emergent, intuitive behavior**

Novelties of model:

- Nodes link with probability  $p_{\text{link}}$ 
  - May choose host, but not link (start new component)
- Incoming nodes are “social butterflies”
  - May have several hosts (merges components)
- Some nodes are friendlier than others
  - $p_{\text{step}}$  different for each node
  - This creates power-law degree distribution (Theorem)

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**Outline**

- Topology & ‘laws’
- Generators
- ➡ Discussion

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## Power laws

- Q1: Why so many?
- A1:

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## Power laws

- Q1: Why so many?
- A1: self-similarity; 'rich-get-richer', etc - see Newman's paper  
<http://arxiv.org/abs/cond-mat/0412004v3>

Other settings with power laws?

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## A famous power law: Zipf's law

log(freq)

log(rank)

- Bible - rank vs frequency (log-log)

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## Power laws, cont'd

- web hit counts [Huberman]
- Click-stream data [Montgomery+01]

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## Click-stream data

u-id's url's

Web Site Traffic

log(count)

log(freq)

Zipf

'yahoo'

log(count)

log(freq)

'super-surfer'

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## Swedish sex-web

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

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

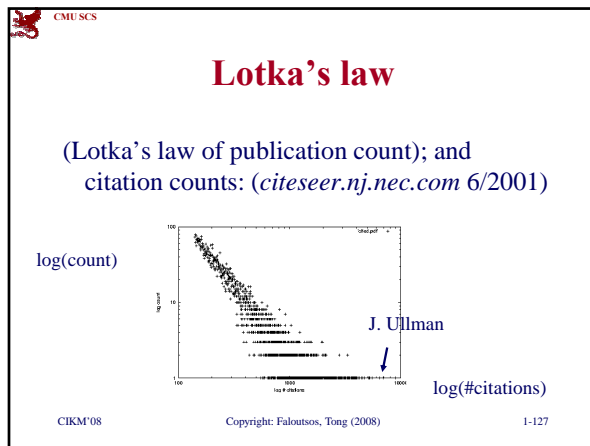
Cumulative distribution,  $P(k_{tot})$

Total number of patches,  $k_{tot}$

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

Liljeros et al. *Nature* 2001

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**Conclusions - Laws**

'Laws' and patterns:

- Power laws for degrees, eigenvalues, 'communities' / cores
- Small diameter and shrinking diameter
- Bow-tie; jelly-fish
- densification power law

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**Conclusions - Generators**

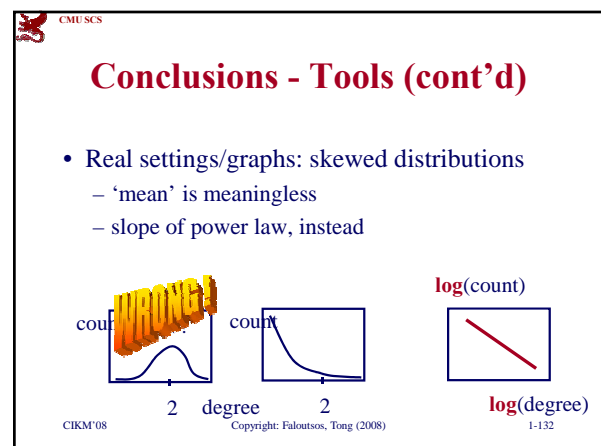
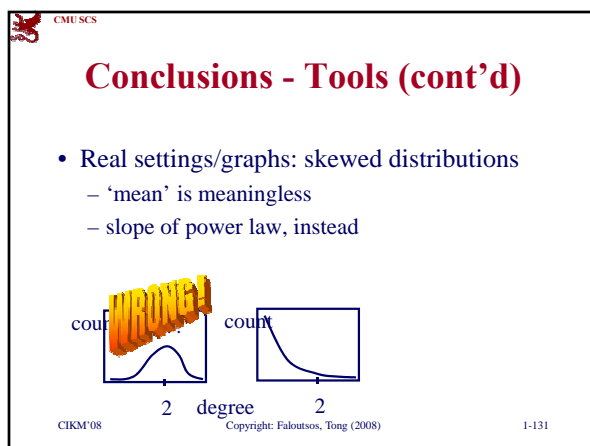
- Preferential attachment (Barabasi)
- Variations + extensions:
  - copying model
  - triad-closing
  - Butterfly model
- Recursion – Kronecker graphs

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**Conclusions - Tools**

- Power laws –
  - rank/frequency plots ~ log-log NCDF
  - log-log PDF
- Self-similarity / recursion / fractals


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## Conclusions - Tools (cont'd)

- Recursion/self-similarity
  - May reveal non-obvious patterns (e.g., bow-ties within bow-ties within bow-ties) [Dill+, '01]



“To iterate is human, to recurse is divine”

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## Resources

Generators:

- Kronecker (christos@cs.cmu.edu)
- BRITE <http://www.cs.bu.edu/brite/>
- INET: <http://topology.eecs.umich.edu/inet>

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## Other resources

Visualization - graph algo's:

- Graphviz: <http://www.graphviz.org/>
- pajek: <http://vlado.fmf.uni-lj.si/pub/networks/pajek/>

Kevin Bacon web site:  
<http://www.cs.virginia.edu/oracle/>

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