HEART: Statistics and Data Science With Networks

Joshua Agterberg

Johns Hopkins University

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Important Properties of Real and Random Graphs	Stochastic Blockmodels and Variants	General Models	Statistical Models versus

Outline



2 Stochastic Blockmodels and Variants



4 Statistical Models versus Real-World Networks



Important Properties of Real and Random Graphs	Stochastic Blockmodels and Variants	General Models	Statistical Models versus
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Random and Real World Graphs

Real World Graphs:

- Power-Laws
- Triangles
- Community Structure

Important Properties of Real and Random Graphs $\circ \bullet \circ$

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Random and Real World Graphs

Real World Graphs:

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Random Graph Models:

- Sparsity (not scale-free networks)
- Community Structure (SBMs)
- Low-rank property (My work)

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Low-Rank Random Graphs

 A common assumption to make is that EA is a low-rank matrix

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- Special cases:
 - Erdos-Renyi (A_{ij} ~ Bernoulli(p))
 - Stochastic blockmodel and variants

Important Properties of Real and Random Graphs $_{\odot \odot \bullet}$

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- A common assumption to make is that EA is a low-rank matrix
- Special cases:
 - Erdos-Renyi (A_{ij} ~ Bernoulli(p))
 - Stochastic blockmodel and variants
- Allows us to use dimensionality reduction techniques based on *spectral embeddings*

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Stochastic Blockmodels

 Each edge probability depends only on community membership

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Stochastic Blockmodels

- Each edge probability depends only on community membership
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- Important theoretical model to understand performance
- Doesn't capture within-vertex heterogeneity, since two vertices in the same community are "equivalent"

Degree-Corrected Stochastic Blockmodels

 If vertex i and j belong to communities k and l, the DCSBM is defined by

$$\mathbb{P}(A_{ij}=1)= heta_i heta_j\mathbf{B}_{kl}$$

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- Empirical Work

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Random Dot Product Graphs

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- Satisfies $\mathbb{E}A = XX^{\top}$ (psd matrix)

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Low-Rank Random Graphs

• Only require that $\mathbb{E}A$ is low-rank, and edges are independent for $i \leq j$

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General Latent-Space Models

• Require that $\mathbb{P}(A_{ij} = 1) = f(X_i, X_j)$ for some function *f* called the link function

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- Much broader set of models

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General Latent-Space Models

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General Latent-Space Models

- Require that $\mathbb{P}(A_{ij} = 1) = f(X_i, X_j)$ for some function f called the link function
- Much broader set of models
- Problem: before we had a known link function, now we need to estimate it...
- Allows for lots of variability in probabilities, but hard to analyze...

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Problems with statistical models

 As with all statistical models, more freedom in design makes analysis difficult

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- The problem with low-rank graphs and triangles

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- Important practical problem: for low-rank graphs we still need to choose the rank!

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Choosing the rank

• Scree plot: plot the eigenvalues of A in descending order

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• Look for an "elbow" (Zhu and Ghodsi)

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- Universal Singular Value Thresholding (USVT)

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- Look for an "elbow" (Zhu and Ghodsi)
- Universal Singular Value Thresholding (USVT)
- More complicated methods?
- Equation (27)