Community Detection with Graph Embeddings

Hypothesis Testing with Graph Embeddings $_{\rm OOO}$

◆□▶ ◆□▶ ▲□▶ ▲□▶ □ のQ@

HEART: Statistics and Data Science With Networks

Joshua Agterberg

Johns Hopkins University

Fall 2021

Community Detection with Graph Embeddings

Hypothesis Testing with Graph Embeddings

◆□▶ ◆□▶ ▲□▶ ▲□▶ ■ ののの

Outline



2 Community Detection with Graph Embeddings

Community Detection with Graph Embeddings

Hypothesis Testing with Graph Embeddings

Outline



Community Detection with Graph Embeddings

3 Hypothesis Testing with Graph Embeddings

▲□▶▲圖▶▲臣▶▲臣▶ 臣 のへで

Community Detection with Graph Embeddings

Hypothesis Testing with Graph Embeddings

▲□▶▲□▶▲□▶▲□▶ □ のQ@

Overall Idea

 Starting with a graph, obtain its adjacency matrix A (or in general a similarity matrix)

Community Detection with Graph Embeddings

Hypothesis Testing with Graph Embeddings $_{\rm OOO}$

◆□▶ ◆□▶ ▲□▶ ▲□▶ ■ ののの

Overall Idea

- Starting with a graph, obtain its adjacency matrix A (or in general a similarity matrix)
- Plot the eigenvalues of **A** in decreasing order and try to find an elbow at level *d* (computationally or eyeball)

Community Detection with Graph Embeddings

Hypothesis Testing with Graph Embeddings

1

◆□▶ ◆□▶ ▲□▶ ▲□▶ ■ ののの

Overall Idea

- Starting with a graph, obtain its adjacency matrix A (or in general a similarity matrix)
- Plot the eigenvalues of **A** in decreasing order and try to find an elbow at level *d* (computationally or eyeball)
- Compute an n × d matrix called the graph embedding of A using

1

2
$$\hat{X} \leftarrow \text{eigen} u \% \text{ diag} \left(\text{sqrt}(\text{eigen} d) \right)$$

Overall Idea

- Starting with a graph, obtain its adjacency matrix A (or in general a similarity matrix)
- Plot the eigenvalues of **A** in decreasing order and try to find an elbow at level *d* (computationally or eyeball)
- Compute an n × d matrix called the graph embedding of A using

2)
$$\hat{X} <-$$
 eigen $u \%$ diag (sqrt(eigen d)

Treat the *n* rows of X̂ as your data set, performing clustering or hypothesis testing with X̂

1

Community Detection with Graph Embeddings

Hypothesis Testing with Graph Embeddings

▲□▶ ▲□▶ ▲□▶ ▲□▶ = 三 のへで

Practical Considerations

Can use any similarity matrix S (need not be the adjacency matrix)

Community Detection with Graph Embeddings

Hypothesis Testing with Graph Embeddings $_{\rm OOO}$

▲□▶ ▲□▶ ▲ 三▶ ▲ 三▶ - 三■ - のへぐ

- Can use any similarity matrix S (need not be the adjacency matrix)
- irlba can be replaced with other (ideally faster) computational method to compute singular values and singular vectors

Community Detection with Graph Embeddings

Hypothesis Testing with Graph Embeddings

◆□▶ ◆□▶ ▲□▶ ▲□▶ □ のQ@

- Can use any similarity matrix S (need not be the adjacency matrix)
- irlba can be replaced with other (ideally faster) computational method to compute singular values and singular vectors
- A may have negative eigenvalues, but if you use an SVD-based approach (like irlba), this will be ignored

Community Detection with Graph Embeddings

Hypothesis Testing with Graph Embeddings

◆□▶ ◆□▶ ▲□▶ ▲□▶ □ のQ@

- Can use any similarity matrix S (need not be the adjacency matrix)
- irlba can be replaced with other (ideally faster) computational method to compute singular values and singular vectors
- A may have negative eigenvalues, but if you use an SVD-based approach (like irlba), this will be ignored
- Extremely large networks will need different methods to obtain the embedding, since irlba works primarily on medium-sized graphs (*n* = 2000 for my computer)

- Can use any similarity matrix S (need not be the adjacency matrix)
- irlba can be replaced with other (ideally faster) computational method to compute singular values and singular vectors
- A may have negative eigenvalues, but if you use an SVD-based approach (like irlba), this will be ignored
- Extremely large networks will need different methods to obtain the embedding, since irlba works primarily on medium-sized graphs (*n* = 2000 for my computer)
- Finding the elbow is not a science and more of an art, so you
 may have to redo a few different times with different choices of d

- Can use any similarity matrix S (need not be the adjacency matrix)
- irlba can be replaced with other (ideally faster) computational method to compute singular values and singular vectors
- A may have negative eigenvalues, but if you use an SVD-based approach (like irlba), this will be ignored
- Extremely large networks will need different methods to obtain the embedding, since irlba works primarily on medium-sized graphs (*n* = 2000 for my computer)
- Finding the elbow is not a science and more of an art, so you may have to redo a few different times with different choices of *d*
- Idea works for DCSBMs, MMSBMs, RDPGs, GRDPGs, and any low-rank model

Community Detection with Graph Embeddings

Hypothesis Testing with Graph Embeddings

◆□▶ ◆□▶ ▲□▶ ▲□▶ □ のQ@

Practical Considerations

• Sometimes there may be a "sign difference" meaning that the dimensions of the plots might switch signs

Community Detection with Graph Embeddings

Hypothesis Testing with Graph Embeddings

◆□▶ ◆□▶ ▲□▶ ▲□▶ □ のQ@

- Sometimes there may be a "sign difference" meaning that the dimensions of the plots might switch signs
- This is because eigenvectors are still eigenvectors when multiplied by -1

Community Detection with Graph Embeddings

Hypothesis Testing with Graph Embeddings

◆□▶ ◆□▶ ▲□▶ ▲□▶ □ のQ@

- Sometimes there may be a "sign difference" meaning that the dimensions of the plots might switch signs
- This is because eigenvectors are still eigenvectors when multiplied by -1
- For one graph, this is essentially no problem, but for more graphs, this is something to keep in mind

Community Detection with Graph Embeddings

Hypothesis Testing with Graph Embeddings $_{\rm OOO}$

◆□▶ ◆□▶ ▲□▶ ▲□▶ ■ ののの

- Sometimes there may be a "sign difference" meaning that the dimensions of the plots might switch signs
- This is because eigenvectors are still eigenvectors when multiplied by -1
- For one graph, this is essentially no problem, but for more graphs, this is something to keep in mind
- Suppose you have two graphs and two graph embeddings X
 and Ŷ (both in dimension n × d

(日) (日) (日) (日) (日) (日) (日)

- Sometimes there may be a "sign difference" meaning that the dimensions of the plots might switch signs
- This is because eigenvectors are still eigenvectors when multiplied by -1
- For one graph, this is essentially no problem, but for more graphs, this is something to keep in mind
- Suppose you have two graphs and two graph embeddings X
 and Ŷ (both in dimension n × d
- X̂ and Ŷ might not be aligned, so you need to run an alignment procedure – called a procrustes algorithm, designed to align point clouds on top of each other

- Sometimes there may be a "sign difference" meaning that the dimensions of the plots might switch signs
- This is because eigenvectors are still eigenvectors when multiplied by -1
- For one graph, this is essentially no problem, but for more graphs, this is something to keep in mind
- Suppose you have two graphs and two graph embeddings X
 and Ŷ (both in dimension n × d
- X̂ and Ŷ might not be aligned, so you need to run an alignment procedure – called a procrustes algorithm, designed to align point clouds on top of each other
- If the graphs have different numbers of vertices, this alignment procedure doesn't work, but luckily I wrote a paper about this

Community Detection with Graph Embeddings •o Hypothesis Testing with Graph Embeddings

Outline



2 Community Detection with Graph Embeddings

3 Hypothesis Testing with Graph Embeddings

Hypothesis Testing with Graph Embeddings

◆□▶ ◆□▶ ▲□▶ ▲□▶ ■ ののの

Community Detection with Graph Embeddings

 Starting with a graph embedding in X̂, cluster the rows using your favorite clustering method:

◆□▶ ◆□▶ ▲□▶ ▲□▶ ■ ののの

- Starting with a graph embedding in X̂, cluster the rows using your favorite clustering method:
 - K-means
 - Gaussian Mixture Modelling (library mclust)
 - K-Medoids (pam algorithm)

(日) (日) (日) (日) (日) (日) (日)

- Starting with a graph embedding in X̂, cluster the rows using your favorite clustering method:
 - K-means
 - Gaussian Mixture Modelling (library mclust)
 - K-Medoids (pam algorithm)
- Practical issue: for real data, you need to interpret the clusters yourself (always a problem with unsupervised learning)

(日) (日) (日) (日) (日) (日) (日)

- Starting with a graph embedding in X̂, cluster the rows using your favorite clustering method:
 - K-means
 - Gaussian Mixture Modelling (library mclust)
 - K-Medoids (pam algorithm)
- Practical issue: for real data, you need to interpret the clusters yourself (always a problem with unsupervised learning)
- For simulated data or partially labelled data, you can compare output using the Adjusted Rand Index (ARI)

- Starting with a graph embedding in X̂, cluster the rows using your favorite clustering method:
 - K-means
 - Gaussian Mixture Modelling (library mclust)
 - K-Medoids (pam algorithm)
- Practical issue: for real data, you need to interpret the clusters yourself (always a problem with unsupervised learning)
- For simulated data or partially labelled data, you can compare output using the Adjusted Rand Index (ARI)
 - ARI accounts for the problem that any relabeling of the clusters is "the same"

Community Detection with Graph Embeddings

Hypothesis Testing with Graph Embeddings $\bullet \circ \circ$

◆□▶ ◆□▶ ▲□▶ ▲□▶ ■ ののの

Outline



Community Detection with Graph Embeddings

Hypothesis Testing with Graph Embeddings $_{\odot \bullet \odot}$

◆□▶ ◆□▶ ▲□▶ ▲□▶ ■ ののの

- First, determine what you would like to test. Some tests are:
 - Test whether two vertices have the same community

◆□▶ ◆□▶ ▲□▶ ▲□▶ ■ ののの

- First, determine what you would like to test. Some tests are:
 - Test whether two vertices have the same community
 - Test whether two graphs have the same general distribution

◆□▶ ◆□▶ ▲□▶ ▲□▶ ■ ののの

- First, determine what you would like to test. Some tests are:
 - Test whether two vertices have the same community
 - Test whether two graphs have the same general distribution
 - Test whether two SBMs have the same B matrix

◆□▶ ◆□▶ ▲□▶ ▲□▶ ■ ののの

- First, determine what you would like to test. Some tests are:
 - Test whether two vertices have the same community
 - Test whether two graphs have the same general distribution
 - Test whether two SBMs have the same B matrix
 - Test whether the rank is in fact d

◆□▶ ◆□▶ ▲□▶ ▲□▶ ■ ののの

- First, determine what you would like to test. Some tests are:
 - Test whether two vertices have the same community
 - Test whether two graphs have the same general distribution
 - Test whether two SBMs have the same B matrix
 - Test whether the rank is in fact d
 - ...more!

(日) (日) (日) (日) (日) (日) (日)

- First, determine what you would like to test. Some tests are:
 - Test whether two vertices have the same community
 - Test whether two graphs have the same general distribution
 - Test whether two SBMs have the same B matrix
 - Test whether the rank is in fact d
 - ...more!
- E.g. test whether a stochastic blockmodel has a particular *B* matrix by clustering and estimating the probabilities of membership with the clustering aggregation

(日) (日) (日) (日) (日) (日) (日)

- First, determine what you would like to test. Some tests are:
 - Test whether two vertices have the same community
 - Test whether two graphs have the same general distribution
 - Test whether two SBMs have the same B matrix
 - Test whether the rank is in fact d
 - ...more!
- E.g. test whether a stochastic blockmodel has a particular *B* matrix by clustering and estimating the probabilities of membership with the clustering aggregation

Community Detection with Graph Embeddings

Hypothesis Testing with Graph Embeddings $\circ \circ \bullet$

▲□▶ ▲□▶ ▲□▶ ▲□▶ = 三 のへで

Practical Considerations

This requires knowing some more statistics to do these tests

Community Detection with Graph Embeddings

Hypothesis Testing with Graph Embeddings $\circ \circ \bullet$

◆□▶ ◆□▶ ▲□▶ ▲□▶ □ のQ@

- This requires knowing some more statistics to do these tests
- If you can translate the network-level test to a test on graph embeddings, you are done

Community Detection with Graph Embeddings $_{\circ\circ}$

Hypothesis Testing with Graph Embeddings

◆□▶ ◆□▶ ▲□▶ ▲□▶ □ のQ@

- This requires knowing some more statistics to do these tests
- If you can translate the network-level test to a test on graph embeddings, you are done
- Sometimes it's not clear how to do that, and sometimes things get kind of complicated

Community Detection with Graph Embeddings $_{\circ\circ}$

Hypothesis Testing with Graph Embeddings $\circ \circ \bullet$

◆□▶ ◆□▶ ▲□▶ ▲□▶ □ のQ@

- This requires knowing some more statistics to do these tests
- If you can translate the network-level test to a test on graph embeddings, you are done
- Sometimes it's not clear how to do that, and sometimes things get kind of complicated
- Math can be difficult to understand for these problems, but the idea is the same for many of these papers