# **CS6220: DATA MINING TECHNIQUES**

## Mining Graph/Network Data: Part I

## **Instructor: Yizhou Sun**

yzsun@ccs.neu.edu

November 12, 2013

# Announcement

- Homework 4 will be out tonight
  - Due on 12/2

## Next class will be canceled

- I will still put the last set of slides online, you can learn it by yourself
- I will be in office next Tuesday afternoon (2-5pm), as the Wednesday office hour is in holiday

## Course project

- Everyone is required to attend both sessions (12/3 and 12/10)
- Presentation will be increased to 15 mins / group, as we now have two sessions
- More details will be announced in Piazza

## New course next semester

- Spring 2014, <u>CS 7280 Special Topics in Data</u> <u>Mining (Mining Information/Social Networks)</u>
  - Paper reading and presentation (20%)
  - Homework (20%)
  - Research project (50%)
  - Participation (10%)

# **Tentative Syllabus**

- 1. Basics of Information/Social Networks
  - 2. Ranking for infonet
  - 3. Clustering / community detection
  - 4. Matrix factorization
  - 5. Classification / label propagation / node or link profiling
  - 6. Probabilistic models for infonets
  - 7. Similarity search
  - 8. Diffusion / Influence maximization
  - 9. Recommendation
  - 10. Link / relationship prediction
  - 11. Trustworthy analysis
  - 12. Large graph computation
  - 13. Network evolution

# Mining Graph/Network Data: Part I

• Graph / Network Data 🛛 🦊

Graph Pattern Mining

Ranking on Graph / Network

Summary

# Graph, Graph, Everywhere



Aspirin



Internet



#### Yeast protein interaction network



# Why Graph Mining?

- Graphs are ubiquitous
  - Chemical compounds (Cheminformatics)
  - Protein structures, biological pathways/networks (Bioinformactics)
  - Program control flow, traffic flow, and workflow analysis
  - XML databases, Web, and social network analysis
- Graph is a general model
  - Trees, lattices, sequences, and items are degenerated graphs
- Diversity of graphs
  - Directed vs. undirected, labeled vs. unlabeled (edges & vertices), weighted, with angles & geometry (topological vs. 2-D/3-D)
- Complexity of algorithms: many problems are of high complexity

# **Representation of a Graph**

- $G = \langle V, E \rangle$ 
  - $V = \{u_1, ..., u_n\}$ : node set
  - $E \subseteq V \times V$ : edge set
- Adjacency matrix
  - $A = \{a_{ij}\}, i, j = 1, ..., n$ 
    - $a_{ij} = 1, if < u_i, u_j > \in E$
    - $a_{ij} = 0$ , if  $\langle u_i, u_j \rangle \notin E$
  - Undirected graph vs. Directed graph
    - $A = A^{\mathrm{T}} vs. A \neq A^{\mathrm{T}}$
  - Weighted graph
    - Use W instead of A, where  $w_{ij}$  represents the weight of edge  $< u_i, u_j >$

# Mining Graph/Network Data: Part I

Graph / Network Data

• Graph Pattern Mining 🦊

Ranking on Graph / Network

Summary

# **Graph Pattern Mining**

Mining Frequent Subgraph Patterns

Graph Search

## **Mining Frequent Subgraph Patterns**

- Frequent subgraphs
  - A (sub)graph is *frequent* if its *support* (occurrence frequency) in a given dataset is no less than a *minimum support* threshold
- Applications of graph pattern mining
  - Mining biochemical structures
  - Program control flow analysis
  - Mining XML structures or Web communities
  - Building blocks for graph classification, clustering, compression, comparison, and correlation analysis

# **Labeled Graph and Subgraph**

- Labeled graph
  - A label function maps each vertex or edge to a label
    - E.g., a molecule is a labeled graph
- Subgraph
  - A graph g is a subgraph of another graph g' if there exists a subgraph isomorphism from g to g'
    - There exists a subgraph  $g'_0 \subseteq g'$ , such that g is graph isomorphism to  $g'_0$ , i.e., there is a bijective mapping between nodes in g and  $g'_0$ , such that for every edge in g, the mapped node pair is also an edge in  $g'_0$
    - For labeled graph, we also required the labels after the mapping are the same

OH.

# **Support of a Subgraph**

- Given a graph database
  - $D = \{G_1, \dots, G_n\}$
- The support of a graph g, support(g), is:
  - The number of graphs in the database that g is a subgraph
- Frequent graph
  - A graph whose support is equal or larger than min\_sup

# **Example: Frequent Subgraphs**

#### **GRAPH DATASET**



#### FREQUENT PATTERNS (MIN SUPPORT IS 2)





# EXAMPLE (II)



## How to Mine Frequent Subgraph Pattern?

- Two steps
  - Step 1: Generate frequent substructure candidates
  - Step 2: Calculate the support of these candidates using subgraph isomorphism test (NP!)
- Two types of approaches
  - Apriori-based approach
  - Pattern-growth approach

## **Frequent Subgraph Mining Approaches**

- Apriori-based approach
  - AGM/AcGM: Inokuchi, et al. (PKDD'00)
  - FSG: Kuramochi and Karypis (ICDM'01)
  - PATH<sup>#</sup>: Vanetik and Gudes (ICDM'02, ICDM'04)
  - FFSM: Huan, et al. (ICDM'03)
- Pattern growth approach
  - MoFa, Borgelt and Berthold (ICDM'02)
  - gSpan: Yan and Han (ICDM'02)
  - Gaston: Nijssen and Kok (KDD'04)

# **Apriori-Based Approach**



# **Apriori Approach Framework**

Algorithm: AprioriGraph. Apriori-based frequent substructure mining.

Input:

- D, a graph data set;
- *min\_sup*, the minimum support threshold.

Output:

 $\blacksquare$  *S<sub>k</sub>*, the frequent substructure set.

Method:

 $S_1 \leftarrow$  frequent single-elements in the data set; Call AprioriGraph( $D, min\_sup, S_1$ );

procedure AprioriGraph $(D, min\_sup, S_k)$ 

(1)  $S_{k+1} \leftarrow \emptyset;$ 

- (2) for each frequent  $g_i \in S_k$  do
- (3) for each frequent  $g_j \in S_k$  do
- (4) for each size (k+1) graph g formed by the merge of  $g_i$  and  $g_j$  do
- (5) if g is frequent in D and  $g \notin S_{k+1}$  then
- (6) insert g into  $S_{k+1}$ ;
- (7) if  $s_{k+1} \neq \emptyset$  then
- (8)  $AprioriGraph(D, min\_sup, S_{k+1});$
- (9) return;

## Apriori-Based, Breadth-First Search

Methodology: breadth-search, joining two graphs

- AGM (Inokuchi, et al. PKDD'00)
  - generates new graphs with one more node



- FSG (Kuramochi and Karypis ICDM'01)
  - generates new graphs with one more edge



## **Pattern Growth Method**



## **Pattern Growth Approach Framework**

Algorithm: PatternGrowthGraph. Simplistic pattern growth-based frequent substructure mining.

#### Input:

- g, a frequent graph;
- D, a graph data set;
- *min\_sup*, minimum support threshold.

#### Output:

The frequent graph set, S.

#### Method:

 $S \leftarrow \varnothing$ ; Call PatternGrowthGraph( $g, D, min\_sup, S$ );

procedure PatternGrowthGraph(g, D, min\_sup, S)

(1) if  $g \in S$  then return;

- (2) else insert g into S;
- (3) scan *D* once, find all the edges *e* such that *g* can be extended to  $g \diamond_x e$ ;
- (4) for each frequent  $g \diamond_x e$  do

Need to avoid duplicate graphs!

(5) PatternGrowthGraph( $g \diamond_x e, \overline{D}, \min\_sup, S$ );

(6) return;

## **GSPAN** (Yan and Han ICDM'02)

# **Right-Most Extension**





## **Theorem: Completeness**

## The Enumeration of Graphs using Right-most Extension is COMPLETE

## **DFS Code**

 Flatten a graph into a sequence using depth first search



e5: (2,4)

## \*DFS Lexicographic Order

Let Z be the set of DFS codes of all graphs. Two DFS codes a and b have the relation a<=b (DFS Lexicographic Order in Z) if and only if one of the following conditions is true. Let</li>

 $a = (x_0, x_1, ..., x_n)$  and

- $\mathbf{b} = (y_0, y_1, ..., y_n),$
- (i) if there exists t,  $0 \le t \le \min(m,n)$ ,  $x_k = y_k$  for all k, s.t. k<t, and  $x_t < y_t$
- (ii)  $x_k = y_k$  for all k, s.t.  $0 \le k \le m$  and  $m \le n$ .

## **\*DFS Code Extension**

- Let a be the minimum DFS code of a graph G and b be a nonminimum DFS code of G. For any DFS code d generated from b by one right-most extension,
  - (i) **d** is not a minimum DFS code,
  - (ii) min\_dfs(d) cannot be extended from **b**, and
  - (iii) min\_dfs(d) is either less than a or can be extended from a.

THEOREM [ RIGHT-EXTENSION ] The DFS code of a graph extended from a Non-minimum DFS code is NOT MINIMUM

## **Graph Pattern Explosion Problem**

- If a graph is frequent, all of its subgraphs are frequent
   <u>the Apriori property</u>
- An **n**-edge frequent graph may have 2<sup>n</sup> subgraphs
- Among 422 chemical compounds which are confirmed to be active in an AIDS antiviral screen dataset, there are 1,000,000 frequent graph patterns if the minimum support is 5%
  - To mine closed graph pattern directly
    - \*CLOSEGRAPH (Yan & Han, KDD'03)

# **Graph Pattern Mining**

Mining Frequent Subgraph Patterns

• Graph Search

## **Graph Search**

- Querying graph databases:
  - Given a graph database and a query graph, find all the graphs containing this query graph



# **Scalability Issue**

- Sequential scan
  - Disk I/Os
  - Subgraph isomorphism testing
- An indexing mechanism is needed
  - DayLight: Daylight.com (commercial)
  - GraphGrep: Dennis Shasha, et al. PODS'02
  - Grace: Srinath Srinivasa, et al. ICDE'03

# **Indexing Strategy**



Substructure

## Remarks

 Index substructures of a query graph to prune graphs that do not contain these substructures

## **Indexing Framework**

- Two steps in processing graph queries
   Step 1. Index Construction
  - Enumerate structures in the graph database, build an inverted index between structures and graphs

## Step 2. Query Processing

- Enumerate structures in the query graph
- Calculate the candidate graphs containing these structures
- Prune the false positive answers by performing subgraph isomorphism test

## **Cost Analysis**

# QUERY RESPONSE TIME $T_{index} + C_q \times (T_{io} + T_{isomorphism\_testing})$ fetch index number of candidates

## REMARK: make $|C_q|$ as small as possible

## **Path-based Approach**

## **GRAPH DATABASE**



## PATHS

0-length: C, O, N, S 1-length: C-C, C-O, C-N, C-S, N-N, S-O 2-length: C-C-C, C-O-C, C-N-C, ... 3-length: ...

Built an inverted index between paths and graphs

## Path-based Approach (cont.)

**QUERY GRAPH** 



0-edge:  $S_C = \{a, b, c\}, S_N = \{a, b, c\}$ 1-edge:  $S_{C-C} = \{a, b, c\}, S_{C-N} = \{a, b, c\}$ 2-edge:  $S_{C-N-C} = \{a, b\}, ...$ 

Intersect these sets, we obtain the candidate answers - graph (a) and graph (b) - which may contain this query graph. **Problems: Path-based Approach** 

## **GRAPH DATABASE**



### **QUERY GRAPH**



Only graph (c) contains this query graph. However, if we only index paths: C, C-C, C-C-C, C-C-C, we cannot prune graph (a) and (b).
#### gIndex: Indexing Graphs by Data Mining

- Our methodology on graph index:
  - Identify frequent structures in the database, the frequent structures are subgraphs that appear quite often in the graph database
  - Prune redundant frequent structures to maintain a small set of discriminative structures
  - Create an inverted index between discriminative frequent structures and graphs in the database

#### **IDEAS: Indexing with Two Constraints**



# Why Discriminative Subgraphs?

#### Sample database



- All graphs contain structures: C, C-C, C-C-C
- Why bother indexing these redundant frequent structures?
  - Only index structures that provide more information than existing structures

#### **Discriminative Structures**

- Pinpoint the most useful frequent structures
  - Given a set of structures  $f_1, f_2, \dots f_n$  and a new structure x, we measure the extra indexing power provided by x,

$$P(x|f_1, f_2, \dots, f_n), f_i \subset x.$$

When P is small enough, x is a discriminative structure and should be included in the index

- Index discriminative frequent structures only
  - Reduce the index size by an order of magnitude

# **Why Frequent Structures?**

- We cannot index (or even search) all of substructures
- Large structures will likely be indexed well by their substructures
- Size-increasing support threshold



# **Experimental Setting**

- The AIDS antiviral screen compound dataset from NCI/NIH, containing 43,905 chemical compounds
- Query graphs are randomly extracted from the dataset
- GraphGrep: maximum length (edges) of paths is set at 10
- gIndex: maximum size (edges) of structures is set at 10

#### **Experiments: Index Size**



#### **Experiments: Answer Set Size**



#### **Experiments: Incremental Maintenance**



Frequent structures are stable to database updating Index can be built based on a small portion of a graph database, but be used for the whole database

# Mining Graph/Network Data: Part I

Graph / Network Data

Graph Pattern Mining

• Ranking on Graph / Network 🦊

Summary

## **Ranking on Graph / Network**

PageRank

Personalized PageRank

## **The History of PageRank**

- PageRank was developed by Larry Page (hence the name Page-Rank) and Sergey Brin.
- It is first as part of a research project about a new kind of search engine. That project started in 1995 and led to a functional prototype in 1998.
- Shortly after, Page and Brin founded Google.

# **Ranking web pages**

- Web pages are not equally "important"
  - <u>www.cnn.com</u> vs. a personal webpage
- Inlinks as votes
  - The more inlinks, the more important
- Are all inlinks equal?
  - Recursive question!

# **Simple recursive formulation**

- Each link's vote is proportional to the importance of its source page
- If page P with importance x has n outlinks, each link gets x/n votes
- Page P's own importance is the sum of the votes on its inlinks

# **Matrix formulation**

- Matrix M has one row and one column for each web page
- Suppose page j has n outlinks
  - If j -> i, then  $M_{ij}=1/n$
  - Else M<sub>ij</sub>=0
- M is a column stochastic matrix
  - Columns sum to 1
- Suppose r is a vector with one entry per web page
  - r<sub>i</sub> is the importance score of page i
  - Call it the rank vector
  - |**r**| = 1

# **Eigenvector formulation**

The flow equations can be written

#### r = Mr

- So the rank vector is an eigenvector of the stochastic web matrix
  - In fact, its first or principal eigenvector, with corresponding eigenvalue 1

#### Example



m = a/2

$$\begin{array}{ccccccc} y & a & m \\ y & 1/2 & 1/2 & 0 \\ a & 1/2 & 0 & 1 \\ m & 0 & 1/2 & 0 \end{array}$$

r = Mr



### **Power Iteration method**

- Simple iterative scheme (aka relaxation)
- Suppose there are N web pages
- Initialize:  $\mathbf{r}^{0} = [1/N,...,1/N]^{T}$
- Iterate:  $\mathbf{r}^{k+1} = \mathbf{M}\mathbf{r}^k$
- Stop when  $|\mathbf{r}^{k+1} \mathbf{r}^k|_1 < \varepsilon$ 
  - $|\mathbf{x}|_1 = \sum_{1 \le i \le N} |x_i|$  is the L<sub>1</sub> norm
  - Can use any other vector norm e.g., Euclidean

#### **Power Iteration Example**



 $r_0$  $\boldsymbol{r}_1$  $\boldsymbol{r}_2$ **r**<sub>3</sub> ...

# **Random Walk Interpretation**

- Imagine a random web surfer
  - At any time t, surfer is on some page P
  - At time t+1, the surfer follows an outlink from P uniformly at random
  - Ends up on some page Q linked from P
  - Process repeats indefinitely
- Let p(t) be a vector whose i<sup>th</sup> component is the probability that the surfer is at page i at time t
  - **p**(t) is a probability distribution on pages

# The stationary distribution

- Where is the surfer at time t+1?
  - Follows a link uniformly at random
  - p(t+1) = Mp(t)
- Suppose the random walk reaches a state such that p(t+1) = Mp(t) = p(t)
  - Then **p**(t) is called a stationary distribution for the random walk
- Our rank vector r satisfies r = Mr
  - So it is a stationary distribution for the random surfer

#### **Existence and Uniqueness**

A central result from the theory of random walks (aka Markov processes):

For graphs that satisfy certain conditions, the stationary distribution is unique and eventually will be reached no matter what the initial probability distribution at time t = 0.

# **Spider traps**

- A group of pages is a spider trap if there are no links from within the group to outside the group
  - Random surfer gets trapped
- Spider traps violate the conditions needed for the random walk theorem

#### **Microsoft becomes a spider trap**



## **Random teleports**

- The Google solution for spider traps
- At each time step, the random surfer has two options:
  - With probability  $\beta$ , follow a link at random
  - With probability 1-β, jump to some page uniformly at random
  - Common values for β are in the range 0.8 to 0.9
- Surfer will teleport out of spider trap within a few time steps

# Random teleports ( $\beta = 0.8$ )



## Random teleports ( $\beta = 0.8$ )



# **Matrix formulation**

- Suppose there are N pages
  - Consider a page j, with set of outlinks O(j)
  - We have  $M_{ij} = 1/|O(j)|$  when j->i and  $M_{ij} = 0$  otherwise
  - The random teleport is equivalent to
    - adding a teleport link from j to every other page with probability  $(1-\beta)/N$
    - reducing the probability of following each outlink from 1/|O(j)| to  $\beta/|O(j)|$
    - Equivalent: tax each page a fraction (1- $\beta$ ) of its score and redistribute evenly

### PageRank

- Construct the N-by-N matrix A as follows
  - $A_{ij} = \beta M_{ij} + (1-\beta)/N$
- Verify that A is a stochastic matrix
- The page rank vector r is the principal eigenvector of this matrix
  - satisfying **r** = **Ar**
- Equivalently, r is the stationary distribution of the random walk with teleports

#### **Dead ends**

- Pages with no outlinks are "dead ends" for the random surfer
  - Nowhere to go on next step

#### **Microsoft becomes a dead end**



# **Dealing with dead-ends**

#### Teleport

- Follow random teleport links with probability 1.0 from dead-ends
- Adjust matrix accordingly
- Prune and propagate
  - Preprocess the graph to eliminate dead-ends
  - Might require multiple passes
  - Compute page rank on reduced graph
  - Approximate values for deadends by propagating values from reduced graph

# **Computing PageRank**

- Key step is matrix-vector multiplication
  - $\mathbf{r}^{\text{new}} = \mathbf{A}\mathbf{r}^{\text{old}}$
- Easy if we have enough main memory to hold A, r<sup>old</sup>, r<sup>new</sup>
- Say N = 1 billion pages
  - We need 4 bytes for each entry (say)
  - 2 billion entries for vectors, approx 8GB
  - Matrix A has N<sup>2</sup> entries
    - 10<sup>18</sup> is a large number!

# **Rearranging the equation**

**r** = **Ar**, where  $A_{ii} = \beta M_{ii} + (1 - \beta)/N$  $\mathbf{r}_{i} = \sum_{1 \le i \le N} \mathbf{A}_{ii} \mathbf{r}_{i}$  $r_{i} = \sum_{1 \le i \le N} [\beta M_{ii} + (1 - \beta)/N] r_{i}$ =  $\beta \sum_{1 \le i \le N} M_{ii} r_i + (1-\beta)/N \sum_{1 \le i \le N} r_i$ =  $\beta \sum_{1 \le i \le N} M_{ii} r_i + (1-\beta)/N$ , since  $|\mathbf{r}| = 1$  $\mathbf{r} = \beta \mathbf{M} \mathbf{r} + [(1-\beta)/N]_{N}$ 

where  $[x]_N$  is an N-vector with all entries x

# **Sparse matrix formulation**

- We can rearrange the page rank equation:
  - $\mathbf{r} = \beta \mathbf{M} \mathbf{r} + [(1-\beta)/N]_N$
  - $[(1-\beta)/N]_N$  is an N-vector with all entries  $(1-\beta)/N$
- M is a sparse matrix!
  - 10 links per node, approx 10N entries
- So in each iteration, we need to:
  - Compute  $\mathbf{r}^{\text{new}} = \beta \mathbf{M} \mathbf{r}^{\text{old}}$
  - Add a constant value  $(1-\beta)/N$  to each entry in  $\mathbf{r}^{new}$

# **Sparse matrix encoding**

- Encode sparse matrix using only nonzero entries
  - Space proportional roughly to number of links
  - say 10N, or 4\*10\*1 billion = 40GB
  - still won't fit in memory, but will fit on disk

source node	degree	destination nodes
0	3	1, 5, 7
1	5	17, 64, 113, 117, 245
2	2	13, 23
# **Basic Algorithm**

- Assume we have enough RAM to fit r<sup>new</sup>, plus some working memory
  - Store **r**<sup>old</sup> and matrix **M** on disk

#### **Basic Algorithm:**

- Initialize: r<sup>old</sup> = [1/N]<sub>N</sub>
- Iterate:
  - Update: Perform a sequential scan of  $\mathbf{M}$  and  $\mathbf{r}^{\text{old}}$  to update  $\mathbf{r}^{\text{new}}$
  - Write out  $\mathbf{r}^{new}$  to disk as  $\mathbf{r}^{old}$  for next iteration
  - Every few iterations, compute  $|\mathbf{r}^{new}-\mathbf{r}^{old}|$  and stop if it is below threshold
    - Need to read in both vectors into memory

## **Personalized PageRank**

- Query-dependent Ranking
  - For a query webpage q, which webpages are most important to q?
  - The relative important webpages to different queries would be different

### **Calculation of P-PageRank**

- Recall PageRank calculation:
  - $r = \beta M r + [(1-\beta)/N]_{N}$  or

• 
$$\mathbf{r} = \beta \mathbf{Mr} + (1-\beta) r_0$$
, where  $r_0 = \begin{pmatrix} 1/N \\ 1/N \\ ... \\ 1/N \end{pmatrix}$ 

For P-PageRank



# Mining Graph/Network Data: Part I

Graph / Network Data

Graph Pattern Mining

Ranking on Graph / Network



## Summary

- Graph / Network Data
  - Adjacency matrix
- Graph Pattern Mining
  - Frequent subgraph mining
    - gSpan
  - Graph search
    - gindex
- Ranking on Graph / Network
  - PageRank
  - Personalized PageRank