## Estimation methods in network models

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## Clustering or Community detection

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2. Communities - groups of nodes which behave similarly

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## Clustering or Community detection

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2. Communities - groups of datapoints which behave similarly
2.1 Networks: nodes are entities, links represent interactions between nodes. Communities could be

- positions of a chromatin which are associated via 3D looping (Weinreb and Raphael 2005, Wang, S., Ursu, Kundaje and Bickel, 2018)

- Nodes denote a position on the chromatin
- edges measure how close they are in a 3D arrangement
- Goal is to find loops or hairballs, formally known as Topologically associated domains (TADs)
- These are preserved across cell types and also different species


## The stochastic block model (Holland, Laskey and Leinhardt 1983)



## Inference methods

1. We will start by writing down the $\log$ likelihood for a fixed $\Theta$.
2. First note that the conditional expectation matrix $E[A \mid \Theta]=\Theta B \Theta^{\top}$ is blockwise constant.
$\log P(A ; \Theta, B)$
$=\sum_{i, j} A_{i j} \log P_{i j}+\left(1-A_{i j}\right) \log \left(1-P_{i j}\right)$

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& =\sum_{i, j} A_{i j} \log P_{i j}+\left(1-A_{i j}\right) \log \left(1-P_{i j}\right) \\
& =\sum_{i, j} \sum_{k, \ell} \underbrace{\Theta_{i \in C_{k}, j \in C_{\ell}} \Theta_{j \ell}}_{1 \text { if }}\left(A_{i j} \log B_{k \ell}+\left(1-A_{i j}\right) \log \left(1-B_{k \ell}\right)\right)
\end{aligned}
$$

## Inference methods

1. Let $B_{i i}=p$ and $B_{i j}=q$ for $i \neq j$
2. Let cluster sizes be equal and $n / k$
3. Let $X=\Theta \Theta^{T}$
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$=\sum_{i, j}\left(X_{i j} A_{i j} \log \frac{p}{1-p}+\left(1-X_{i j}\right) A_{i j} \log \frac{q}{1-q}\right)+\log (1-p) n^{2} / k+\log ($

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## Optimization perspective

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with $\mathcal{F}$ being some feasible set.

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with $\mathcal{F}$ being some feasible set.
2. Question is, what is $\mathcal{F}$ ?
3. For $k$ equal communities, $\Theta^{\top} \Theta=\frac{n}{k} I$, where $I$ is the identity matrix.

## Spectral Clustering

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2. As it turns out, this returns the top $k$ eigenvectors of $A$ (suitably scaled).
2.1 Widely used in ML ( Ng et al 2002, Shi and Malik 2001)
2.2 Often you compute top $k$ eigenvectors of the normalized adjacency matrix. (for consistency results, see Rohe et al 2010)

## Spectral Clustering - why this works



## Spectral Clustering - try with code

1. Lets generate a network from a blockmodel
2. First figure out parameters
```
K=2
m=50
n=K*m
Z=numpy.zeros([n,2])
Z[0:m,0]=1;
Z[m:n,1]=1;
B=np.array([[.3,.1], [.1, .3]])
```


## Spectral Clustering - try with code

1. Now build a symmetric random uniform matrix $\mathrm{P}=\mathrm{Z} \cdot \operatorname{dot}(\mathrm{B}) \cdot \operatorname{dot}$ (numpy.transpose(Z))
```
R=numpy.random.uniform(size=[n,n])
R1=triu(R)+numpy.transpose(triu(R))
A=1*(R1<P)
A=A-np.diag(np.diag(A))
```


## Spectral Clustering - try with code

```
D1=np.diag(sum(A,axis=0)**(-.5))
K1=D1.dot(A).dot(D1)
1. Do Spectral Clustering \(\mathrm{u}, \mathrm{s}, \mathrm{vt}=\mathbf{s v d}(\mathrm{K} 1)\)
```


## Spectral Clustering - try with code



## Spectral Clustering - try with code


2. Accuracy of kmeans $90 \%$

## Spectral Clustering - sparse graph

1. Now generate a sparse graph with average degree about one fifth
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## Spectral Clustering - sparse graph

1. Why would this work?

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5. Next - Convex relaxations

## Convex relaxations

1. Recall our simple setting
2. Maximizing the log likelihood boiled down to maximizing $\arg \max _{\Theta \in \mathcal{F}}\left\langle\Theta \Theta^{T}, A\right\rangle$

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3. Natural feasible set is

$$
\begin{gathered}
\mathcal{F}=\left\{\Theta_{i a} \in[0,1], \forall i \in[n], a \in[k]\right. \\
\left.\sum_{a} \Theta_{i a}=1, \forall i \in[n]\right\}
\end{gathered}
$$

4. Instead of the above nonconvex objective, we will consider:

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4. Instead of the above nonconvex objective, we will consider:

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\arg \max _{X \in \mathcal{F}^{\prime}}\langle X, A\rangle
$$

This is a convex objective function as long as we are careful about $\mathcal{F}^{\prime}$

## Convex relaxations

1. We can think of the ideal $X$ as a clustering matrix

$$
X_{i j}= \begin{cases}1 & \text { if } i, j \text { belong to same class } \\ 0 & \text { otherwise }\end{cases}
$$

2. We can use a slightly different feasible set, namely

$$
\begin{aligned}
\mathcal{F}^{\prime}=\{ & X_{i j} \in[0,1], \forall i, j \in[n] \\
& X_{i i}=1 \\
& \sum_{j} X_{i j}=n / k, \forall i \in[n] \\
& X \succeq 0\}
\end{aligned}
$$

## Semidefinite relaxations -pros

1. Variety of feasible sets for blockmodels and degree corrected blockmodels
1.1 Guéndon and Vershynin 2015, Amini and Levina 2017, Yan and S. 2018, Perry and Wein 2015, Chen et al 2012, 2015

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1. Variety of feasible sets for blockmodels and degree corrected blockmodels
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2. Robust to outliers (Cai et al 2014, Yan and S. 2016)
3. Has superior performance for sparse networks (Guedon et al 2014)

## Semidefinite relaxations

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1. Very slow, scales to a few thousands of nodes
2. Requires to store $n \times n$ clustering matrix-may become prohibitive for large networks
2.1 Recently there have been a lot of effort on optimizing quantities like $\left\langle A, Y Y^{\top}\right\rangle$
2.2 Known as Burer Monteiro methods, these have been shown to enjoy nice theoretical properties, e.g. the local optima in fact are the global optima, and saddle points can be escaped [Mei et al, 2017, Boumal et al 2018].

## Generalizations of a blockmodel



## A real clustering dataset

1. Lets talk about the political blogs dataset.
2. Here, every node is a political blog, a link signifies which blog points to which other blog.
3. The labels (blue and red) signify political orientation of the blogs


Figure 1: Lada Adamic and Natalie Glance." The political blogosphere and the 2004 US election: divided they blog." Proceedings of the 3rd international workshop on Link discovery. ACM, 2005.

## Political blogs degree distribution



Figure 2: Histogram of degrees of nodes (after removing directions on edges)

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Figure 2: Histogram of degrees of nodes (after removing directions on edges)

1. Spectral Clustering using the top 2 eigenvectors of $A$ fails here clustering accuracy 60\%

## Degree-corrected SBM (Karrer, Newman 2010)

Degree homogeneity in SBM models

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Easy to fix-

1. Add degree parameter to each node that encodes the popularity
2. $P\left(A_{i j}=1\right)=\rho_{n} \gamma_{i} \gamma_{j} \theta_{i}^{T} B \theta_{j}$, where $\gamma_{i}$ is the degree parameter of node $i$.
3. Put constraints on the sum of them to make things identifiable.

## Methods and related work



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Un-normalized and


Row normalized top $K$ eigenvectors

1. Normalize top K eigenvectors and do clustering (Chaudhuri et al 2012, Qin et al 2013)
2. k-median based clustering algorithm on a low rank approximation of $A$ followed by a refinement procedure. (Gao et al 2016).
3. SDP-based methods with regularization (Chen et al 2017)

## Political blogs again

1. If we take the top eigenvectors of the adjacency matrix and row normalize them prior to kmeans, the accuracy is around $80 \%$
2. If we just do normalized Spectral clustering on the largest connected component, then the error is nearly $50 \%$ (whether we row normalize or not)
3. If we do regularized spectral clustering without row normalization, error is about $30 \%$.
4. If we do regularized spectral clustering with row normalization, error is about 5\%.

## Generalizations of SBM



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4. If $B$ is positive semidefinite, then one can pose this as a symmetric non-negative matrix factorization problem (SNMF).
4.1 Bayesian variant of NMF (Psorakis 2011)
4.2 Use geometric intuition to solve the SNMF problem (Mao, S. and Chakrabarti 2017).

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5. For degree corrected mixed membership models, one needs to adapt the Spectral algorithms further (see Zhang and Levina 2014, Jin et al 2017, Mao et al 2019).

## The Mixed Membership Blockmodel (Airoldi et al, 2008)

1. Number of communities $K$
2. $K \times K$ matrix of connection probabilities $\mathbf{B}$
3. $\theta_{i} \sim \operatorname{Dirichlet}\left(\alpha_{1}, \ldots, \alpha_{K}\right)$
4. $A_{i j} \sim E\left[A_{i j} \mid \theta\right]=\rho_{n} \theta_{i}^{T} B \theta_{j}=$ Call this $P$
5. Special case: Stochastic blockmodel when $\alpha_{a} \rightarrow 0$ 5.1 All $\theta_{i} \in\{0,1\}^{K}$ have exactly one 1 .
6. Large $\alpha_{a} \equiv$ more overlap and small $\alpha_{a} \equiv$ less overlap
7. Goal: Given $\mathbf{A}$, infer $\left\{\theta_{i}\right\}$ and $\mathbf{B}$

## Dirichlet distribution

1. Parameters: $\alpha_{1}, \ldots, \alpha_{K}>0$
2. Density $f\left(x_{1}, \ldots, x_{K}\right)=\frac{\prod_{i} x_{i}^{\alpha_{i}-1}}{B(\alpha)}$
3. Where $x_{1}, \ldots x_{k} \geq 0$ belong to the $K-1$ simplex, i.e.

$$
\sum_{i} x_{i}=1, x_{i} \geq 0
$$

https://upload.wikimedia.org/wikipedia/commons/thumb/ 5/54/LogDirichletDensity-alpha_0.3_to_alpha_2.0.gif/ 500px-LogDirichletDensity-alpha_0.3_to_alpha_2.0.gif

## The Mixed Membership Stochastic Blockmodel (MMSB)


$\boldsymbol{\alpha}=(.005, .005)$

$\boldsymbol{\alpha}=(.2, .2)$

$\boldsymbol{\alpha}=(2,2)$
$\alpha$ is the Dirichlet parameter for $\theta_{i}$

Given $\mathbf{A}$, infer $\left\{\theta_{i}\right\}$ and $\mathbf{B}$

## Eigenvectors for 3 blocks



Stochastic Blockmodel


MMSB with $\boldsymbol{\alpha}=(.2, .2, .2)$

1. Highlighted are $S=\left\{i: \max _{a} \theta_{i a}>.9\right\}$.
2. These are "pure" nodes

## Methods and related work

1. Notable methods include Variational inference (Airoldi et al 2008, Gopalan et al 2013)
2. Tensor based methods (Anandkumar 2014, Hopkins et al 2018)
3. If $B$ is positive semidefinite, then one can pose this as a symmetric non-negative matrix factorization problem (SNMF).
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## Building the geometric intuition

1. Eigenvectors of $P$ fall on a simplex

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2. Collect $k$ pure nodes from all clusters, build $V_{P}$ with rows of $V$ belonging to $P$
3. $\Theta_{P}=1$
4. $B=\Theta_{P} B \Theta_{P}^{T}=V_{P} E V_{P}^{T}$
5. $\Theta_{P} B \Theta^{T}=V_{P} E V^{T}$
6. $V^{T}=E^{-1} V_{P}^{-1} B \Theta^{T}=V_{P}^{T} \Theta^{T}$, i.e. $V=\Theta V_{P}$

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- We are essentially looking for a way to learn with $K$ simplexes in $K$ dimensional space
- All points are convex combinations of the corners
- Once you find the corners, all the parameters can be learned using a simple regression step

2. Let us try some simple ideas to find corners.
3. What if I find the node with maximum length?
3.1 Indeed, it gives you "a nearly pure node" (with high probability).

## Building the geometric intuition

1. Scalable methods (Gillis et al 2014) in computational geometry to find corners of a noisy simplex with $K$ corners in $K$ dimensions.
1.1 Find a node with largest $\ell_{2}$ norm
1.2 Remove its projection from the other rows.
1.3 Repeat for $K$ times.

## Building the geometric intuition with eigenvectors of $P$



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## Putting everything together

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3. As it turns out, in the mixed membership model, we have:

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## Putting everything together

1. Simple: use

$$
\begin{equation*}
\hat{V}=\hat{\Theta} \hat{V}_{\hat{S}} \Rightarrow \hat{\Theta}=\hat{V} \hat{V}_{\hat{S}}^{-1} \tag{1}
\end{equation*}
$$

2. Recall

$$
\Theta B \Theta^{T}=V E V^{T} \Rightarrow B=\left(\Theta^{T} \Theta\right)^{-1} \Theta^{T} V E V^{T} \Theta\left(\Theta^{T} \Theta\right)^{-1}
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$$
\hat{B}=\hat{V}_{\hat{S}} \hat{E} \hat{V}_{\hat{s}}^{T}
$$

## Estimation in Random Dot Product Graphs (RDPG models)

1. Edge probabilities [Young and Scheinerman 2007]

$$
P\left(A_{i j}=1 \mid Y\right)=\langle\underbrace{X_{i}}_{\text {Latent positions }}, X_{j}\rangle
$$

2. The generalized RDPG model [Rubin-Delanchy et al, 2017] encompasses the Stochastic Blockmodel and its variants
3. Popular methods include network embedding approaches using the adjacency matrix and its variants (Sussman et al 2012, Fishkind et al 2013, Tang et al 2013, Le et al 2017,Athreya et al 2016).

## Estimation in Random Dot Product Graphs (RDPG models)

1. If we can just use Spectral Clustering, why go into all the trouble to do all we did for MMSB?
2. We could have just used $\hat{X}=\hat{V} \hat{E}^{1 / 2}$
3. But note that, $\hat{X}$ by itself does not mean anything. It can be used to cluster nodes for clustering models like blockmodels.
4. But when there is mixed memberships, $\hat{X}$ is essentially a transformed version of $\Theta$.
5. But in order to get to $\Theta$, we need to do more work.

## Triangle formation and block models

1. Real social networks have many triangles, even if they are sparse.
2. To be particular, the global clustering coefficient, defined as number of triangles divided by number of closed or open triplets is often used to measure "clustered" networks are.
3. But for blockmodels or its variants, as the network gets sparser, the network becomes more treelike.

## Triangle formation and block models

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## Latent distance models

1. Latent distance models model homophily or transitivity by introducing a latent space where nodes lie.
2. Two nodes close in the latent space are more likely to be connected.
3. Why do you think this leads to transitivity and reciprocity (what is that)?

## Latent distance models

1. Reciprocity:
1.1 If $i \rightarrow j$, then the event $j \rightarrow i$ is more likely.
1.2 Why?

## Latent distance models

1. Reciprocity:
1.1 If $i \rightarrow j$, then the event $j \rightarrow i$ is more likely.
1.2 Why?
2. Transitivity:
2.1 If $i \rightarrow j$ and $j \rightarrow k$, then $i \rightarrow k$ is more likely.
2.2 Why?

## Latent Distance Models [Hoff et al 2002]

1. Log likelihood:

$$
\begin{aligned}
\log P(A \mid \eta) & =\sum_{i \neq j}\left\{\eta_{i j} \cdot A_{i j}-\log \left(1+e^{\eta_{i j}}\right)\right\} \\
\text { where } \eta_{i j} & =\log \operatorname{odds}\left(A_{i j}, z_{i}, z_{j}\right)=\alpha-\left\|z_{i}-z_{j}\right\|_{2}
\end{aligned}
$$

2. Two stage approaches, which initialize with Spectral methods [S. and Moore, 2005] - no guarantee for global optima
3. Recently there has been some work on consistency of convex relaxation based inference, and non-convex inference methods [Ma et al 2020].

## Estimation for Latent Space Models: Bayesian Approach

1. Log likelihood:

$$
\begin{aligned}
\log P(A \mid \underbrace{z_{i}, i \in[n]}_{\text {Latent positions }} & =\sum_{i \neq j}\left\{\eta_{i j} \cdot A_{i j}-\log \left(1+e^{\eta_{i j}}\right)\right\}, \\
\text { where } \eta_{i j} & =\log \operatorname{odds}\left(A_{i j}, z_{i}, z_{j}\right)=\alpha-\left\|z_{i}-z_{j}\right\|_{2}
\end{aligned}
$$

2. Alternatively, place priors on $\alpha, Z$.
3. Use Metropolis-Hastings to update $Z$ and $\alpha$ serially.
4. The Bayesian approach can be computationally prohibitive for larger networks.
