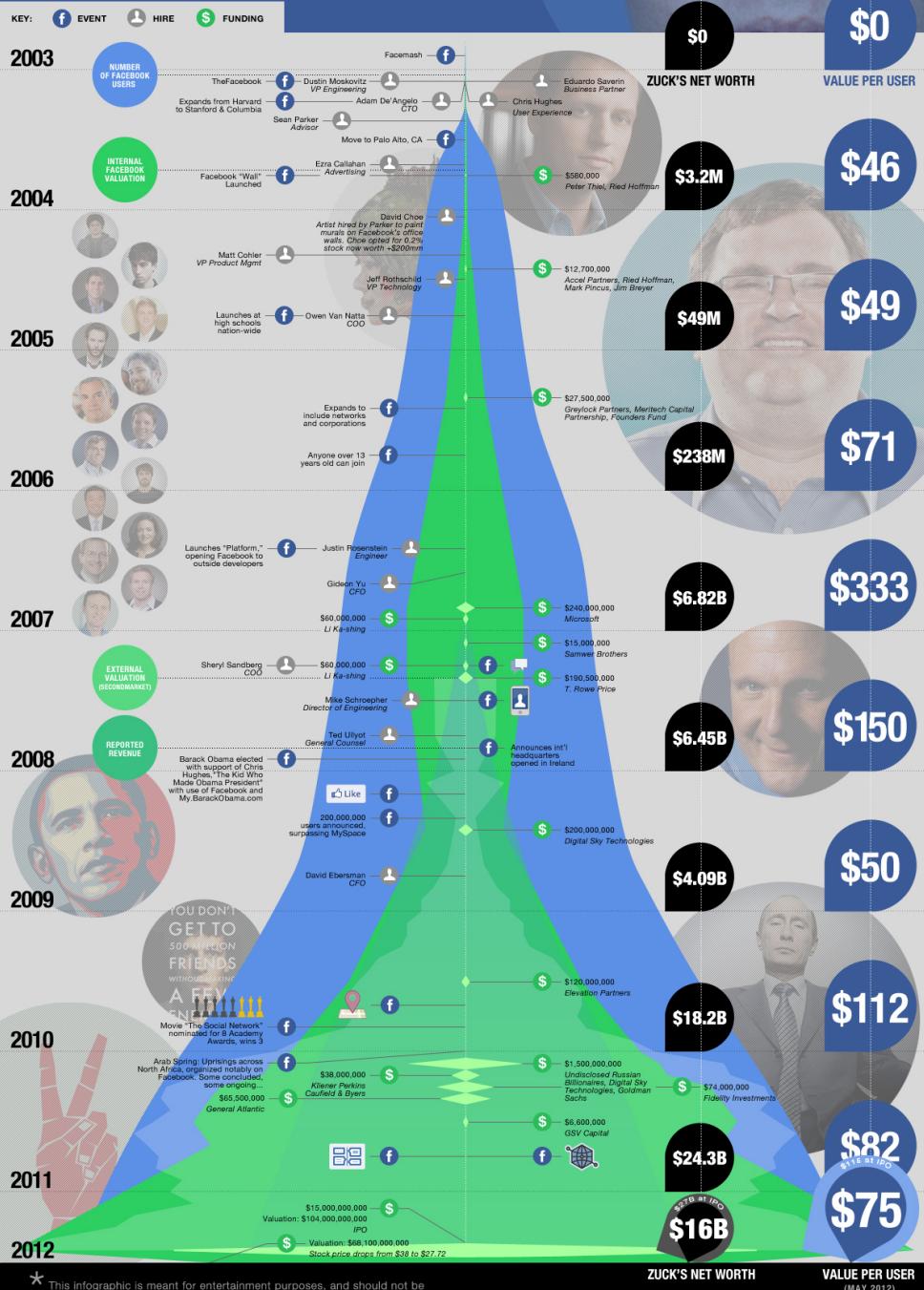


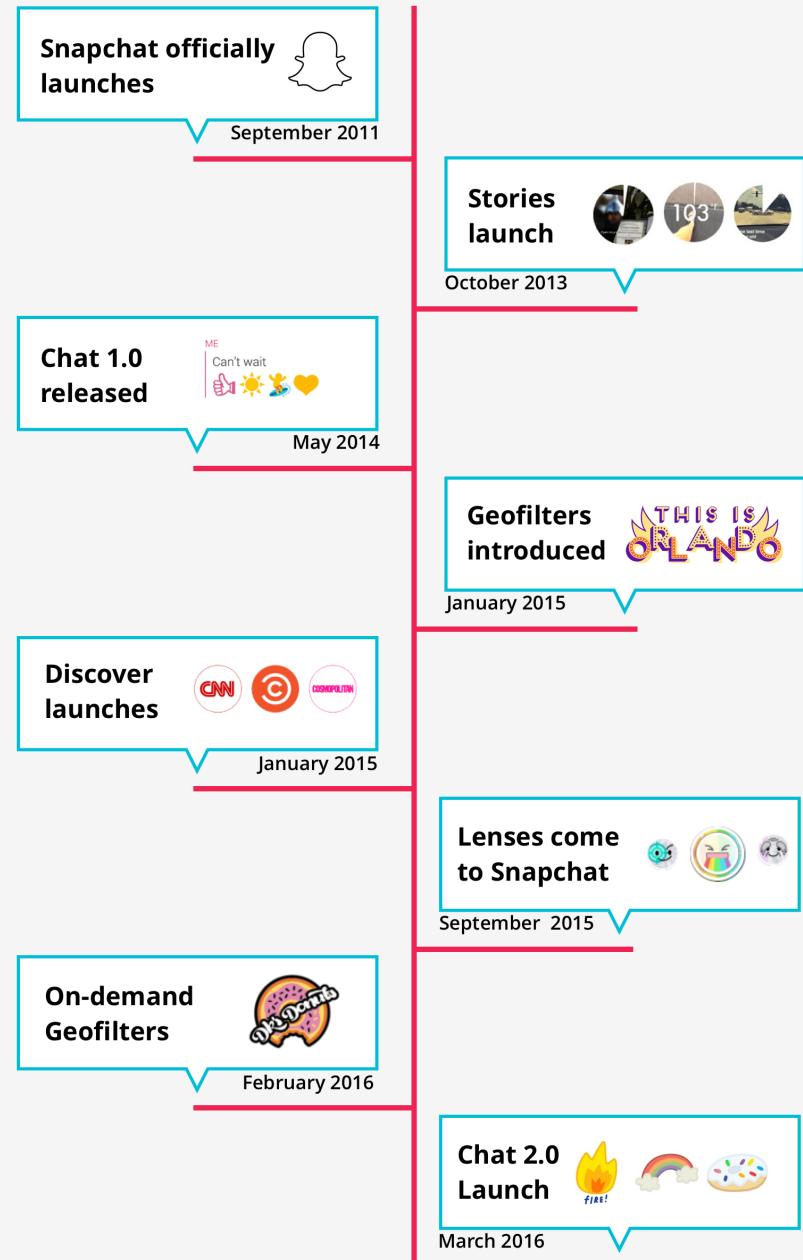
A/B Testing in Social Networks

Spectral Clustering

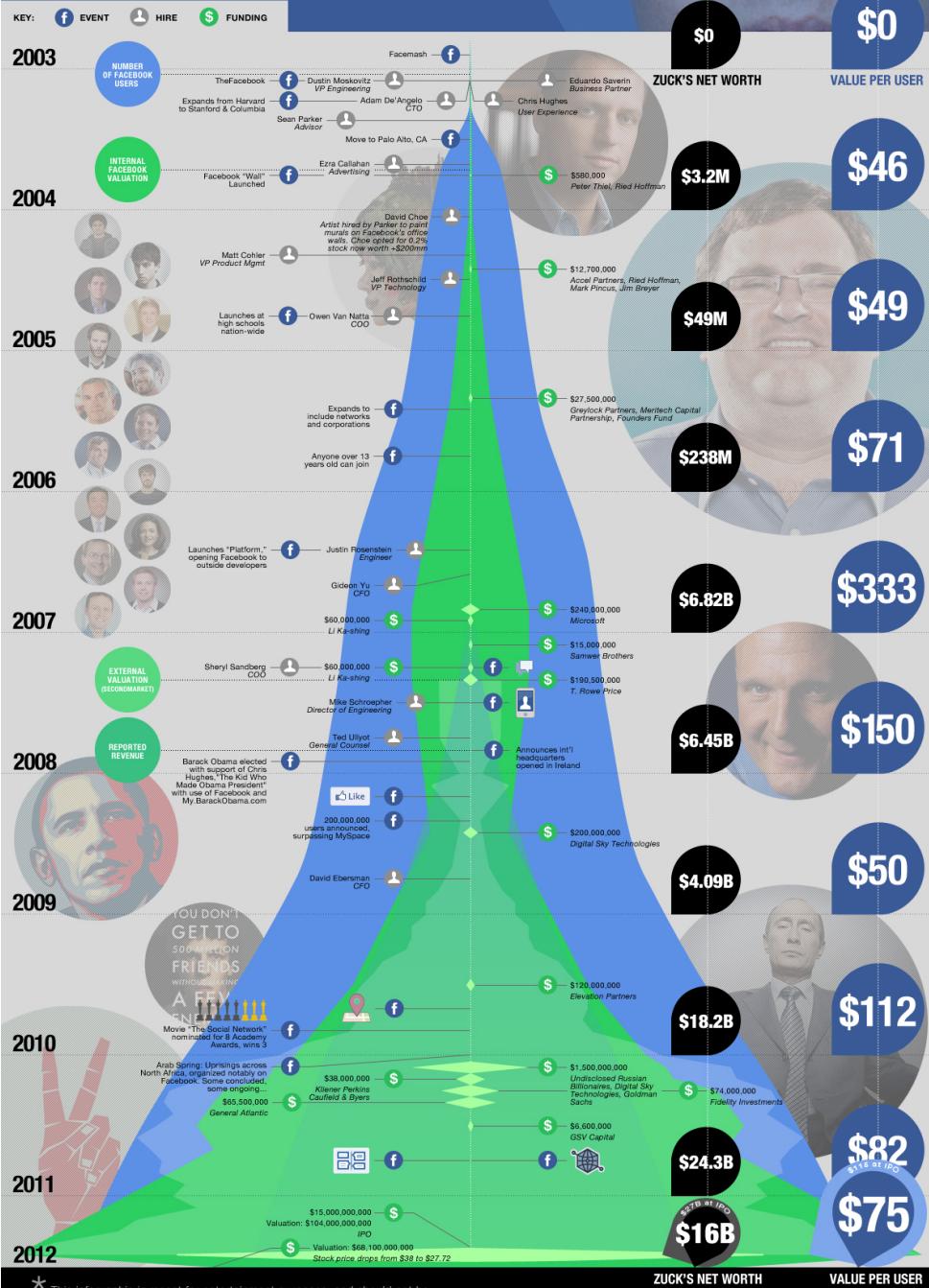
FACEBOOK VALUATION BY YEAR (2003-2012)



How the Ghost Grew Up: A Timeline of Major Snapchat Updates



FACEBOOK VALUATION BY YEAR (2003-2012)

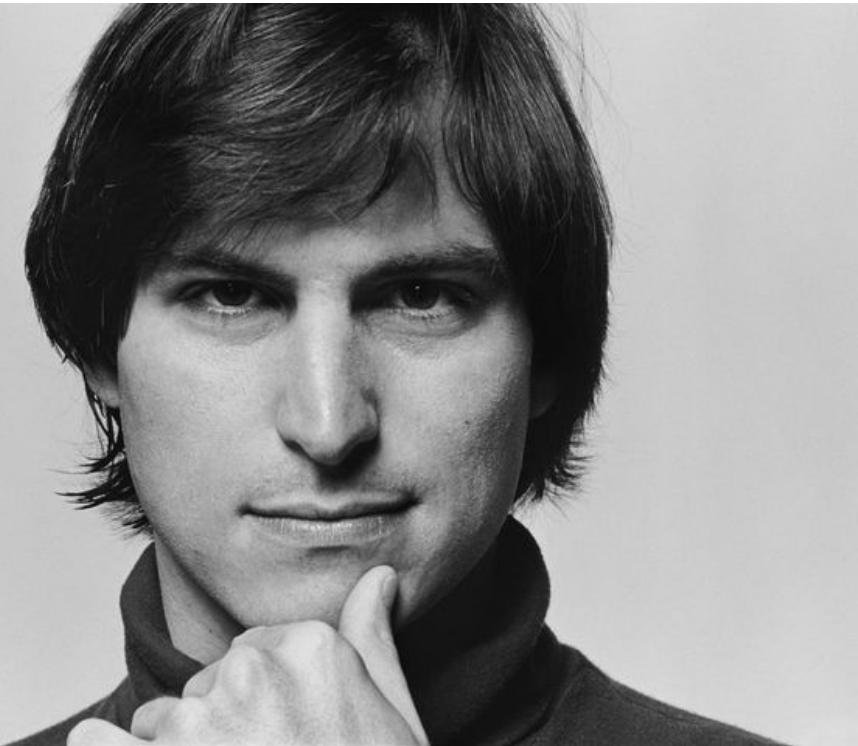


"Salary" per second?

Assuming 8 hours per day,
5 days per week

\$ 23.7





We built [the Mac] for ourselves. We were the group of people who were going to judge whether it was great or not. We weren't going to go out and do market research.

A lot of times, people don't know what they want until you show it to them.

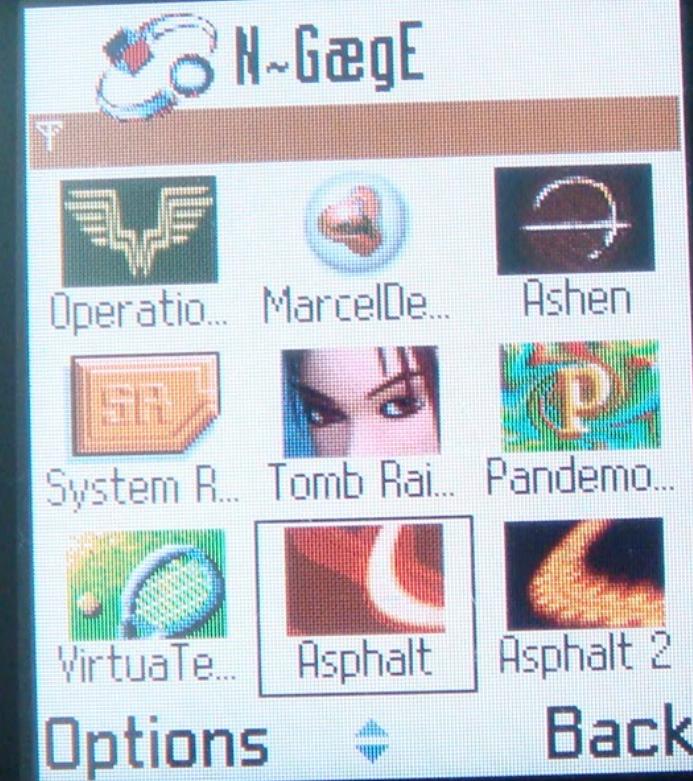
meet
the

N-GAGE





NOKIA



N.GAGE



Nokia N-Gage







<https://www.youtube.com/watch?v=ZdukwH1QAxS>

N-GAGE

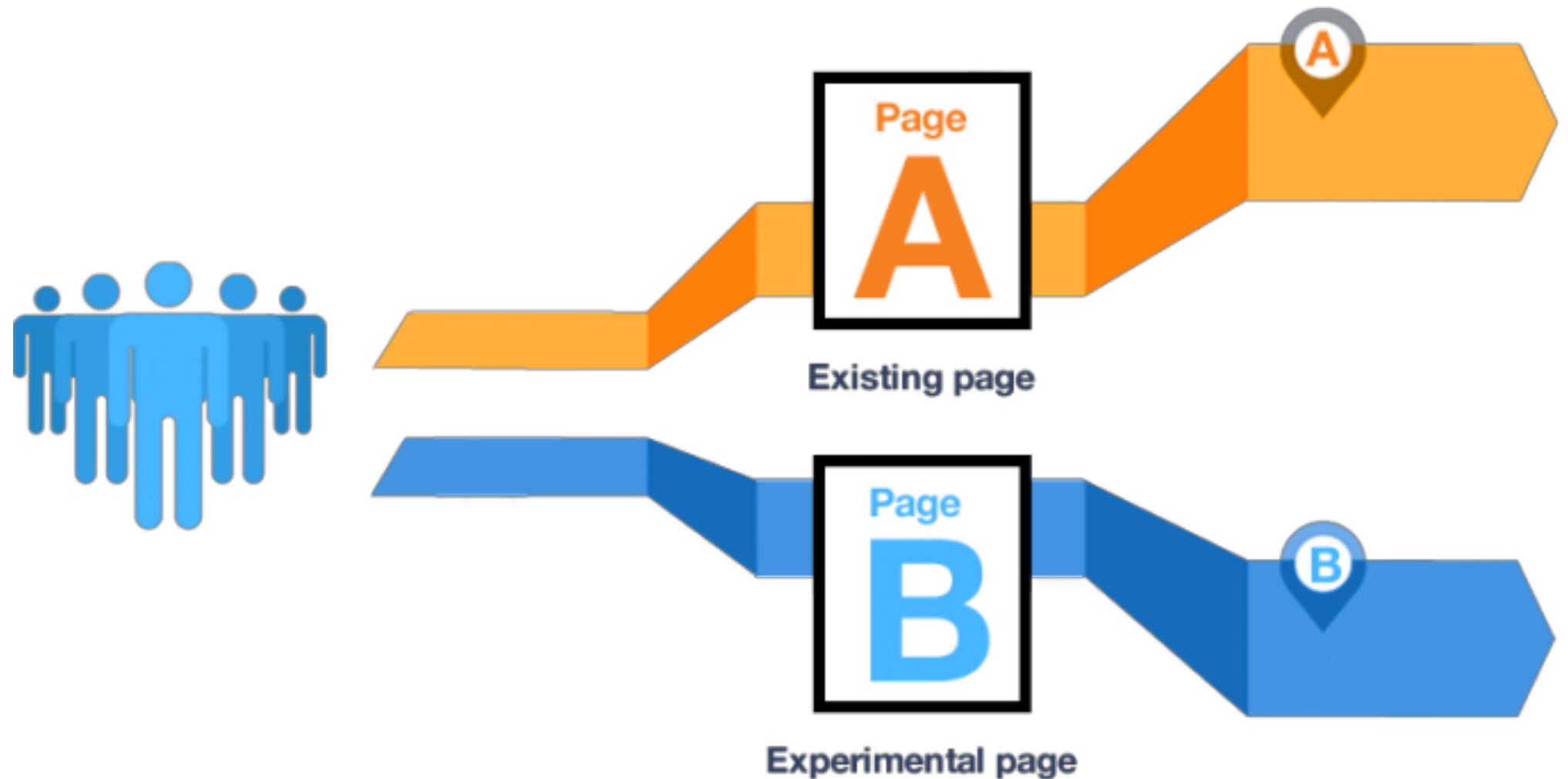


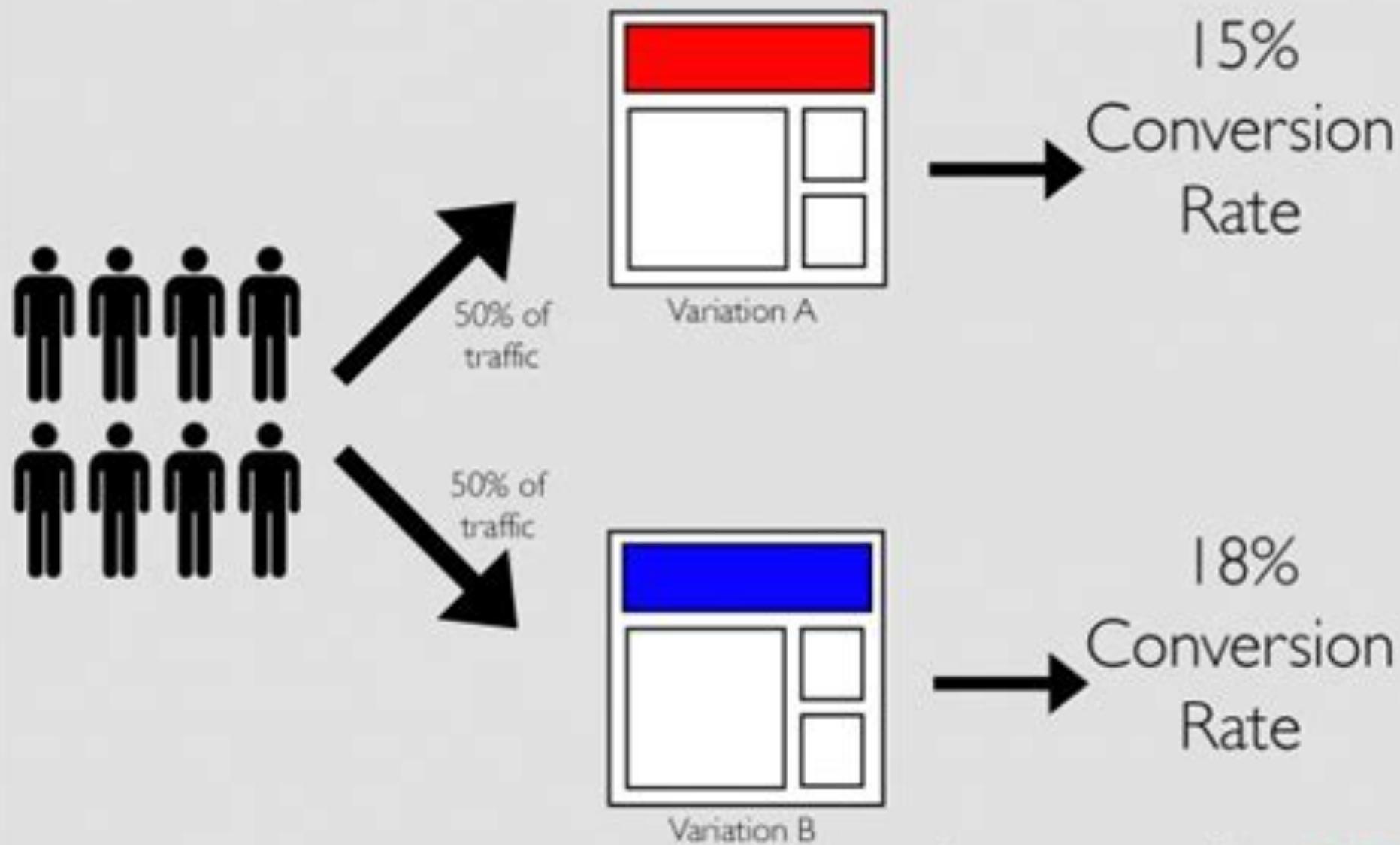
ZERO TO ONE

NOTES ON STARTUPS, OR
HOW TO BUILD THE FUTURE

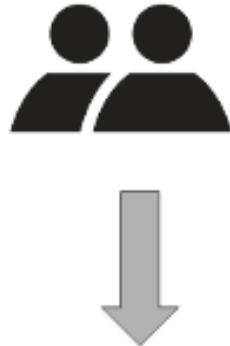
Peter Thiel
with BLAKE MASTERS

A/B test





A/B test



Project name Home About Contact Dropdown + Default Static top Fixed top

Project name Home About Contact Dropdown + Default Static top Fixed top

Welcome to our website

Lorem ipsum dolor sit amet, consectetur adipiscing elit, sed do eiusmod tempor incididunt ut labore et dolore magna aliqua. Ut enim ad minim veniam, quis nostrud exercitation ullamco laboris nisi ut aliquip ex ea commodo consequat.

[Learn more](#)

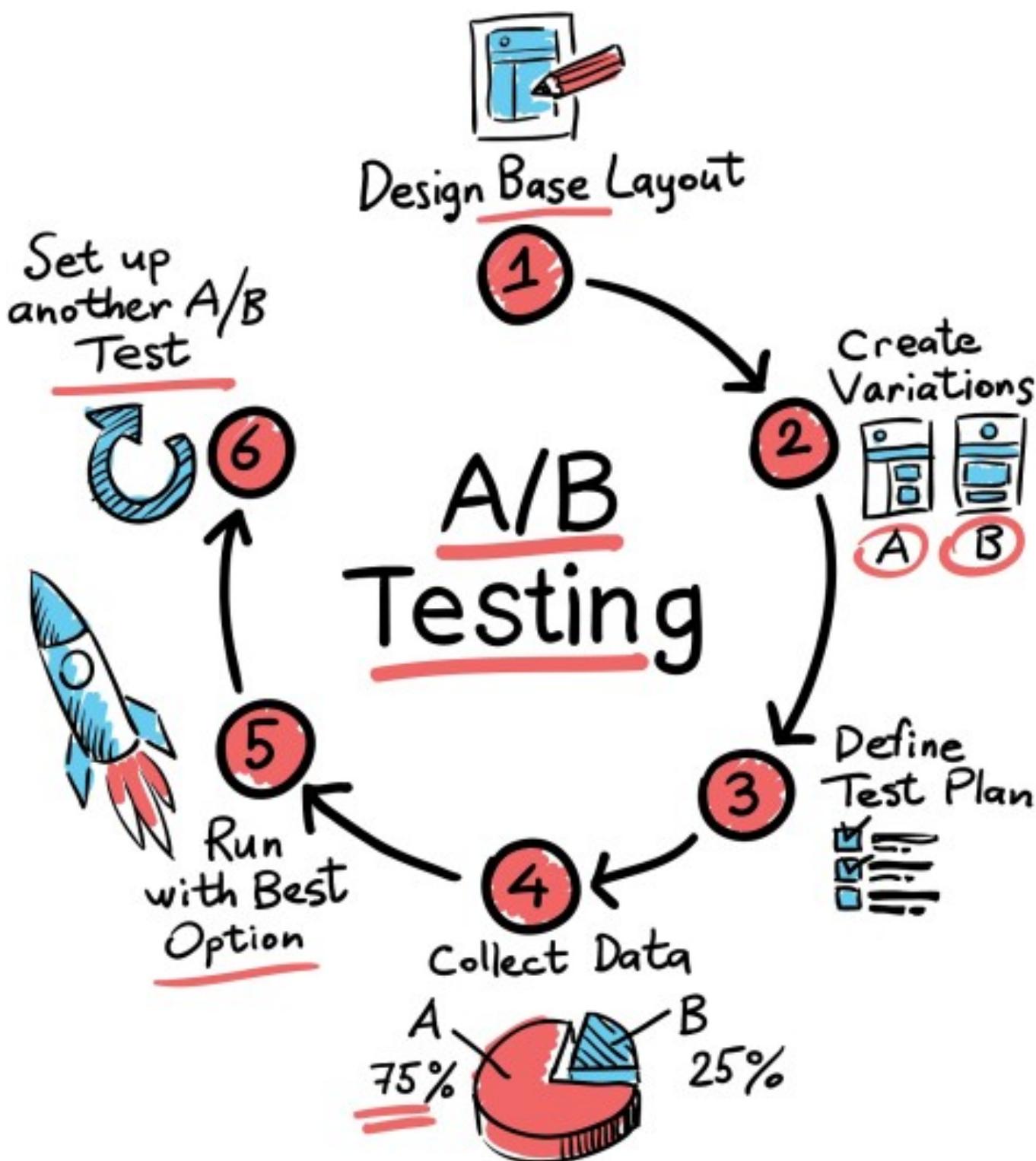
Welcome to our website

Lorem ipsum dolor sit amet, consectetur adipiscing elit, sed do eiusmod tempor incididunt ut labore et dolore magna aliqua. Ut enim ad minim veniam, quis nostrud exercitation ullamco laboris nisi ut aliquip ex ea commodo consequat.

[Learn more](#)

Click rate: 52 %

72 %



A/B test on Social Network



SMILEYS & PEOPLE



ABC



space



SMILEYS & PEOPLE

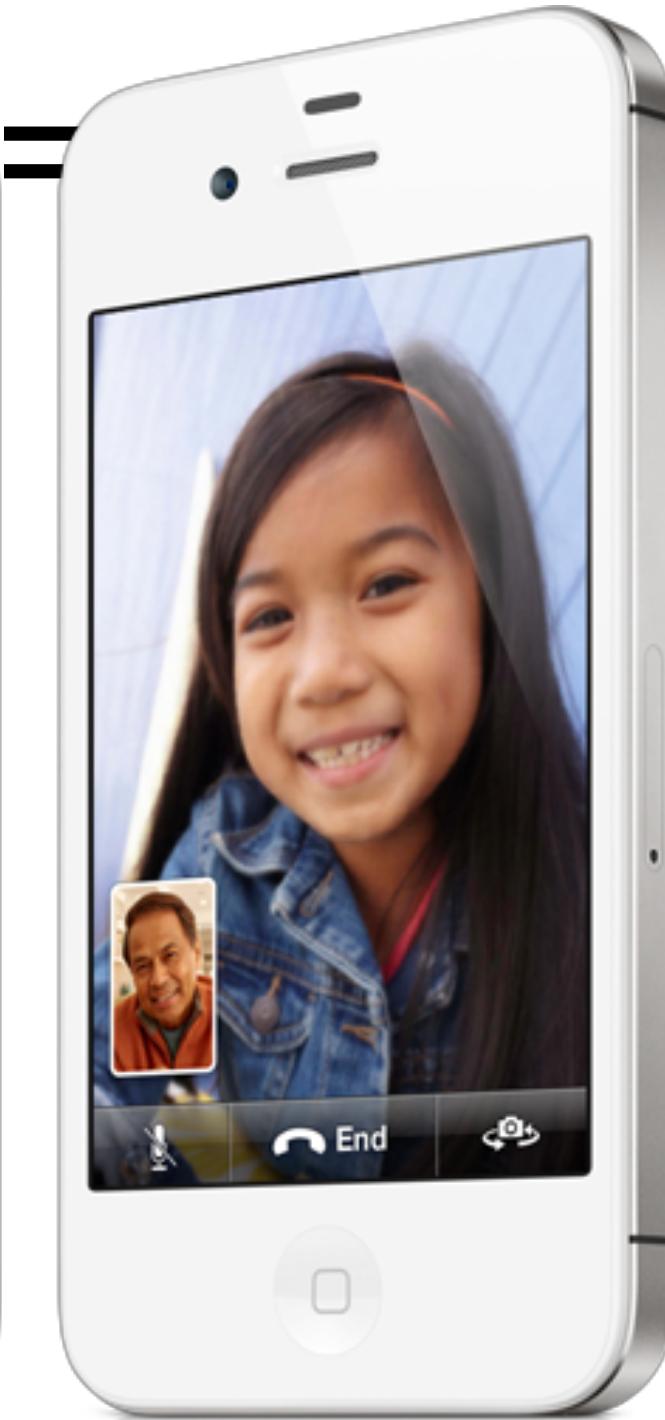


ABC

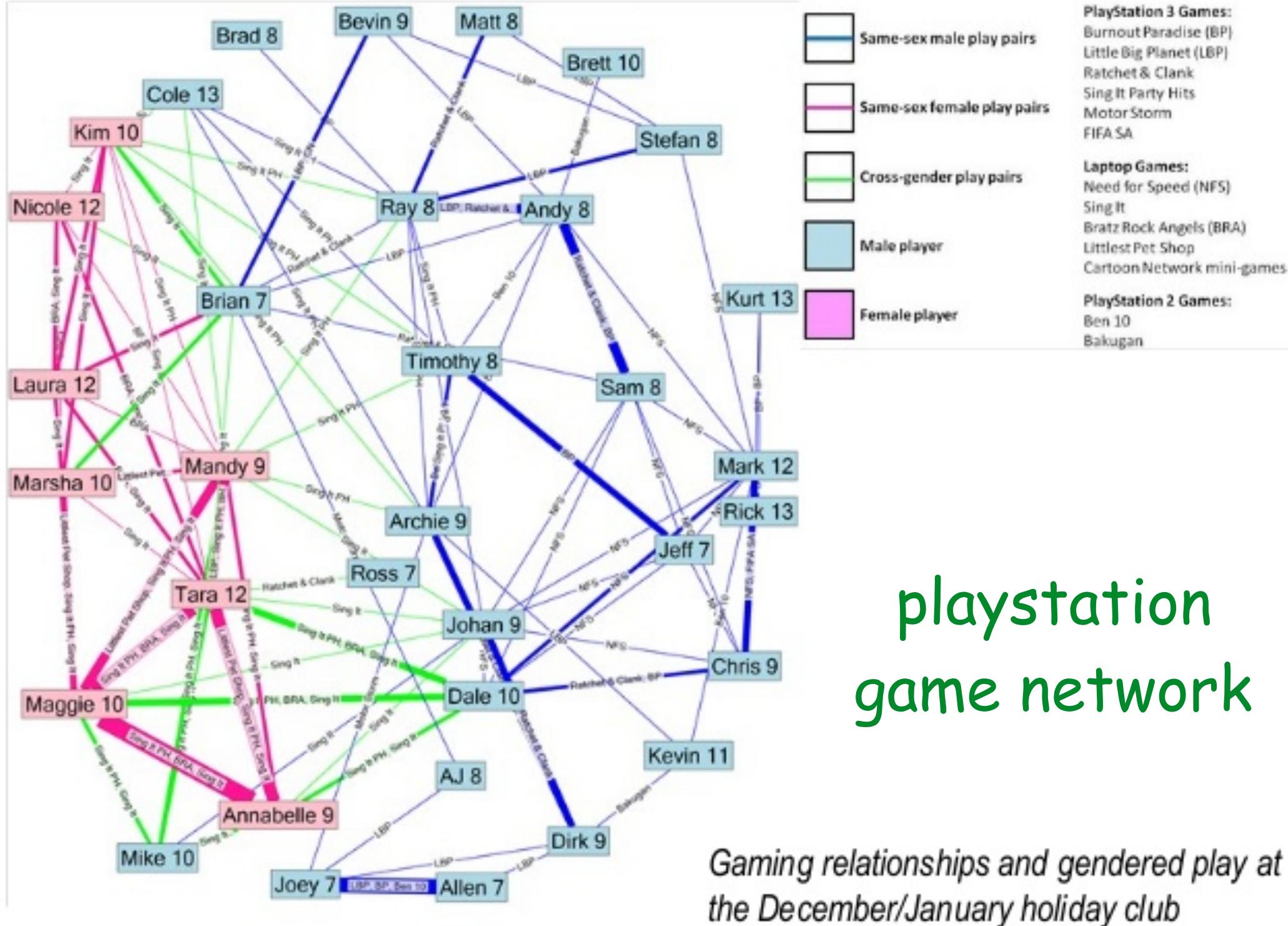


space

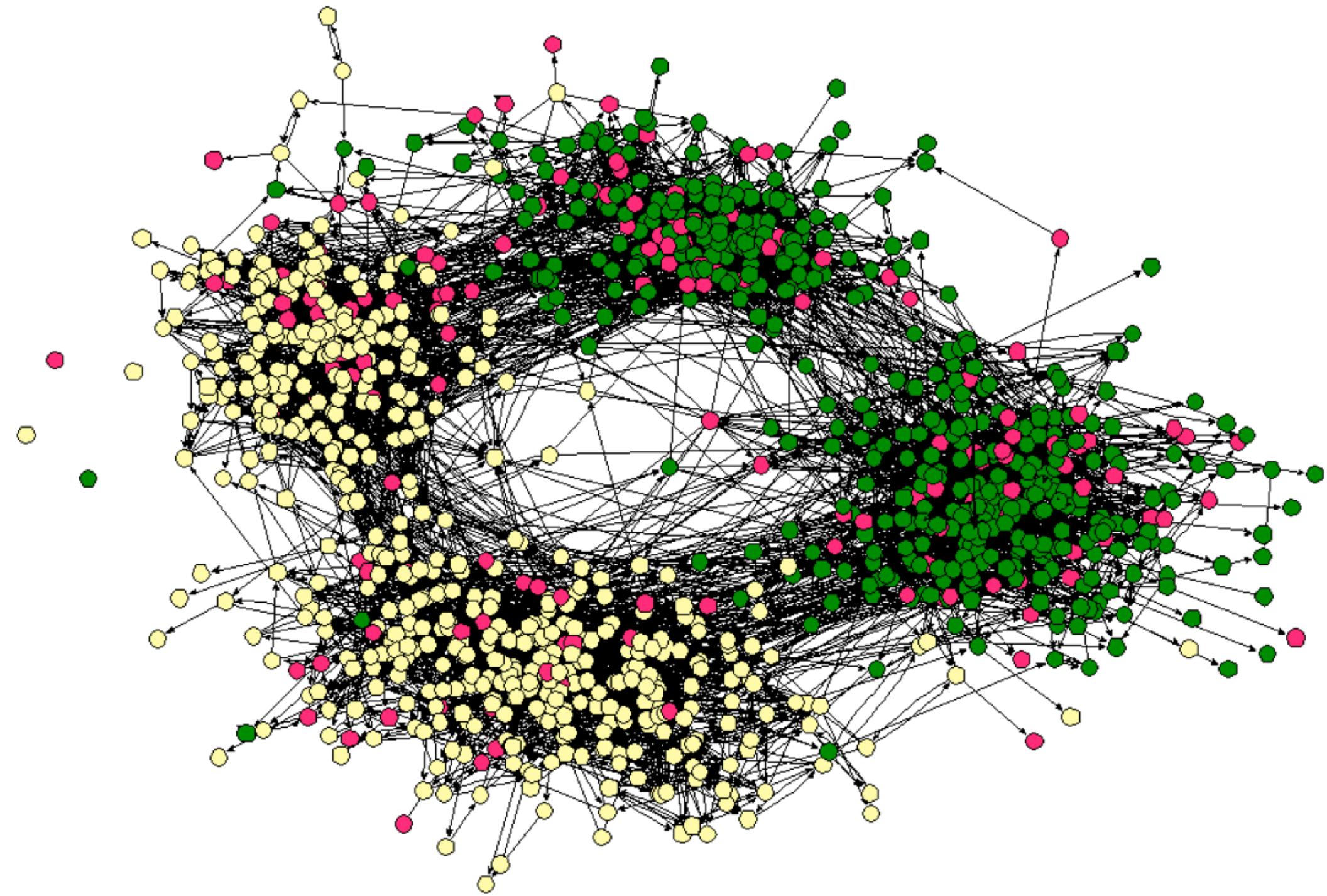




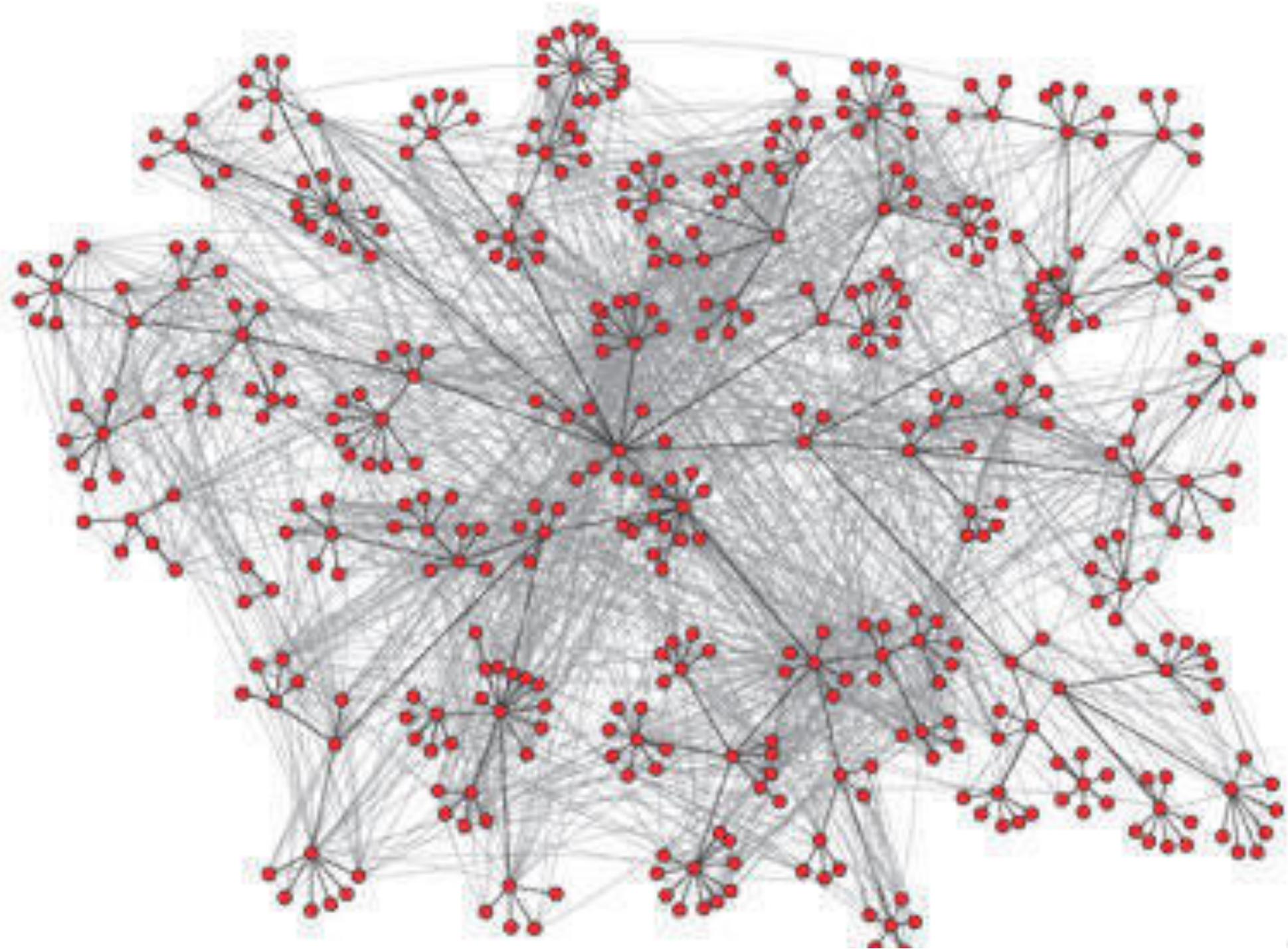




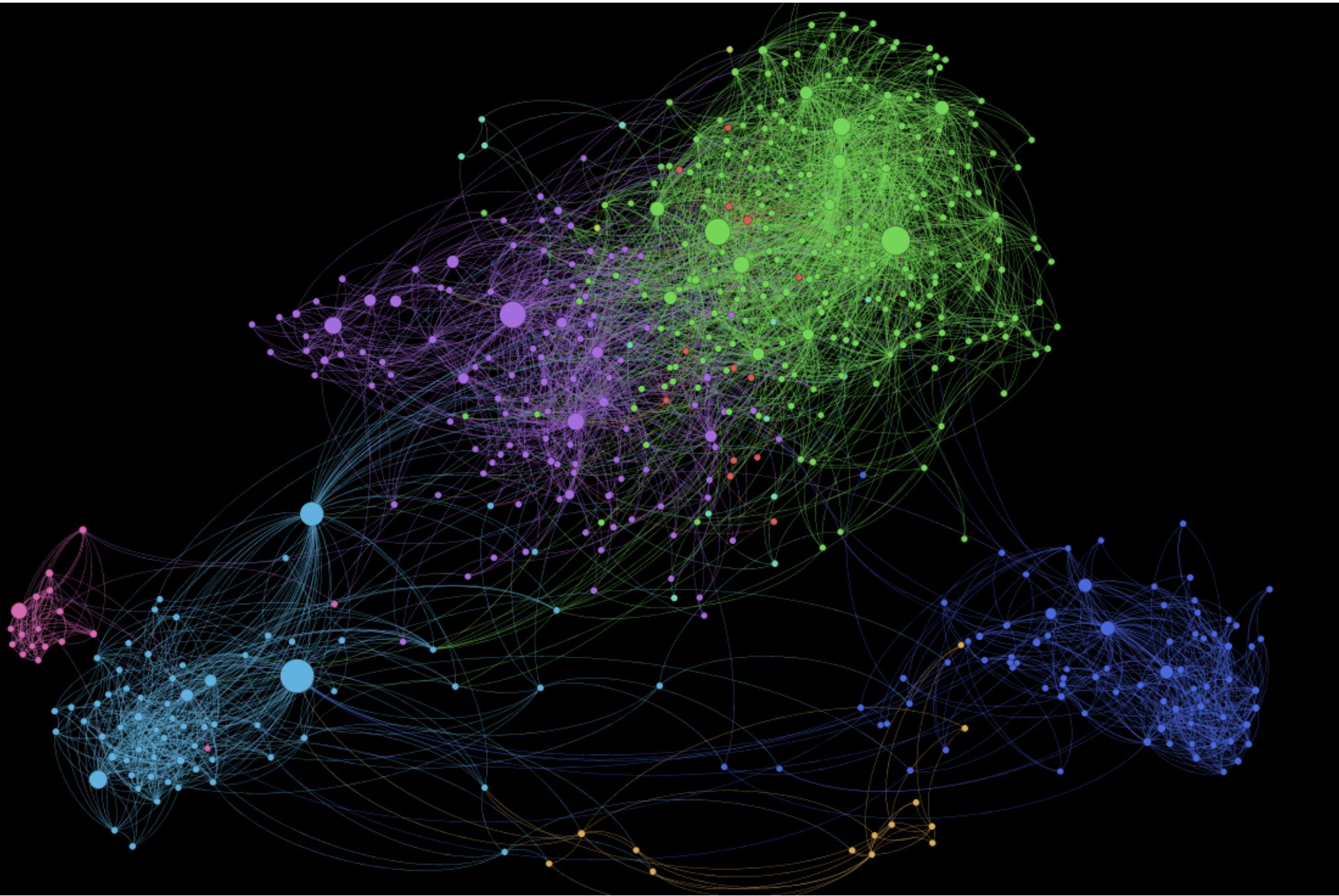
Who-calls-whom network

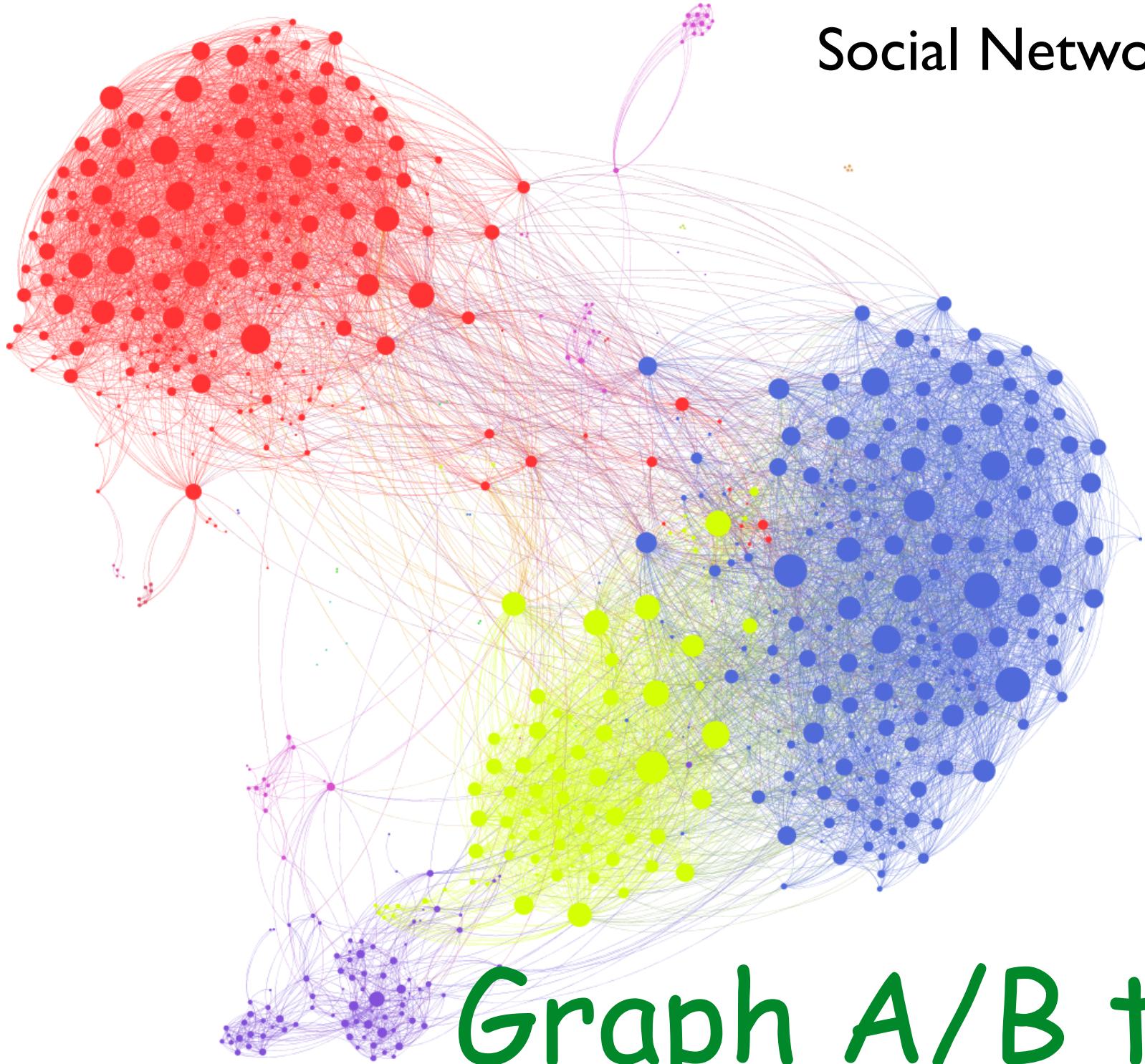


Email Communication Network



Facebook Network (1000)

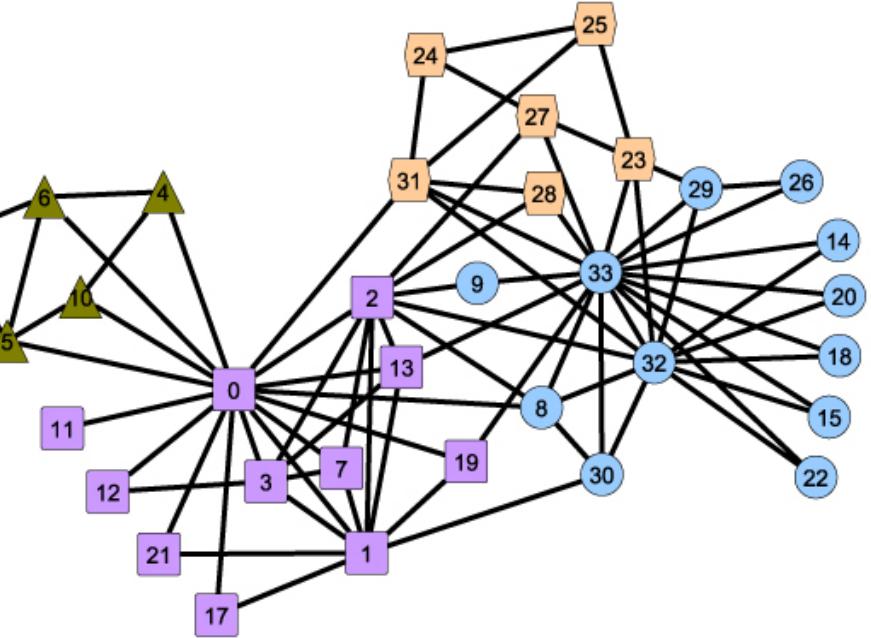
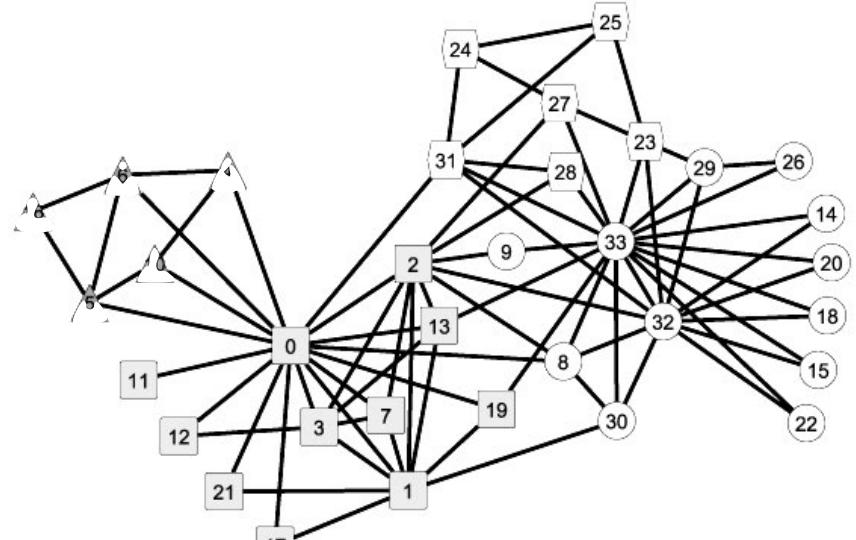
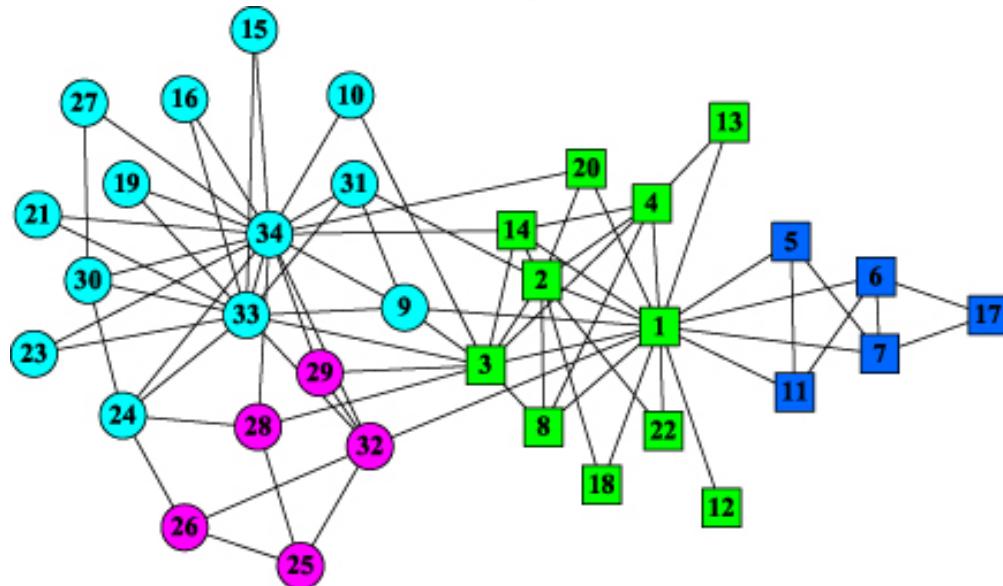
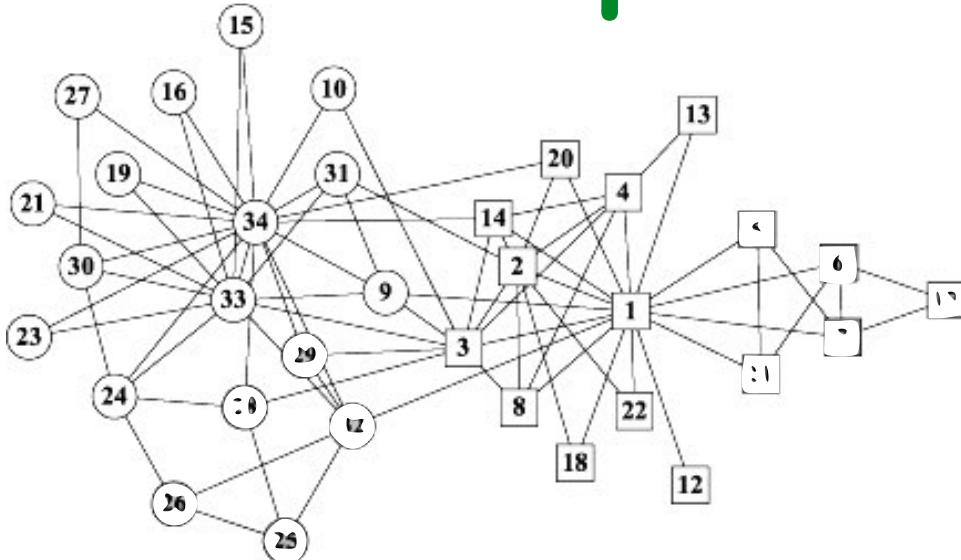




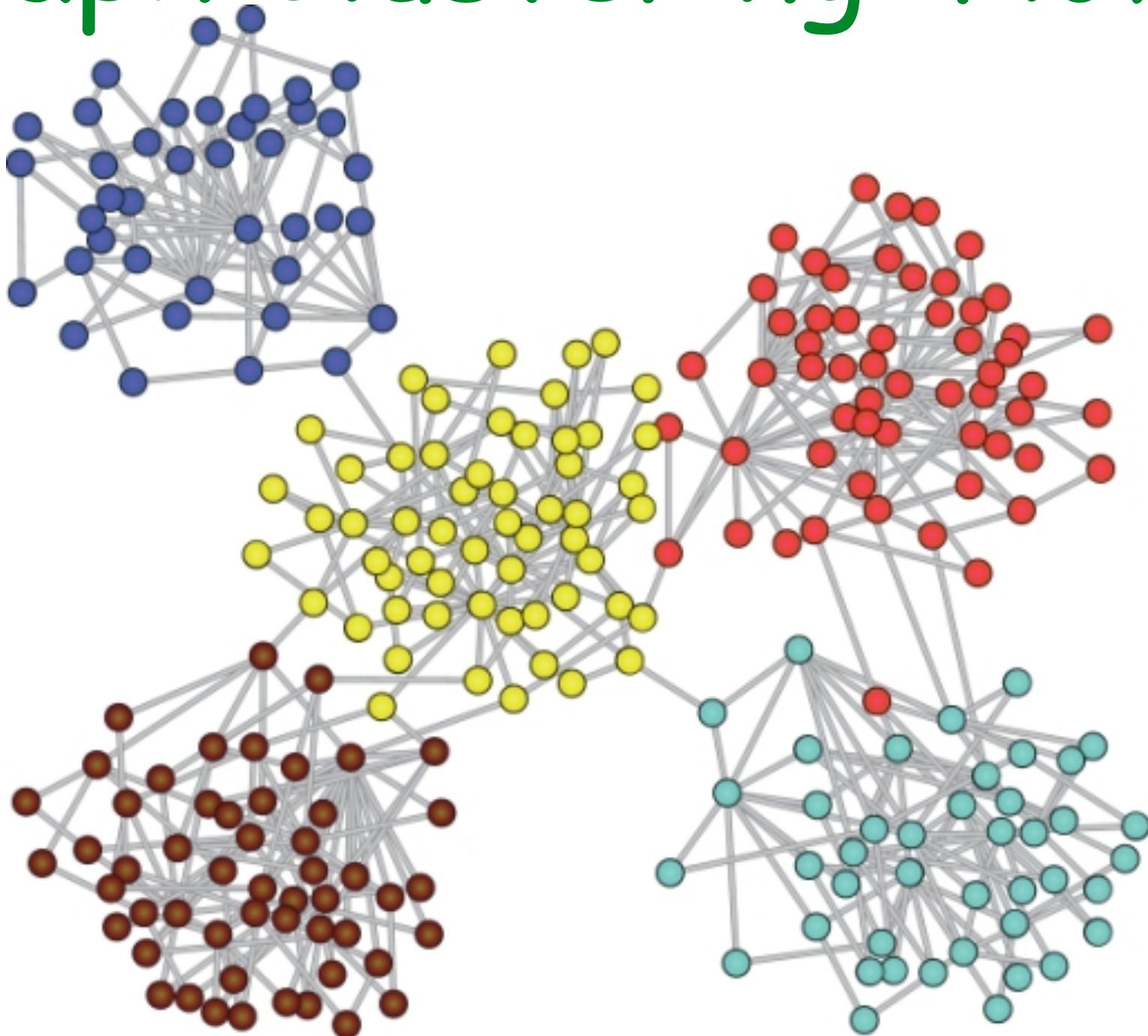
Social Network

Graph A/B test

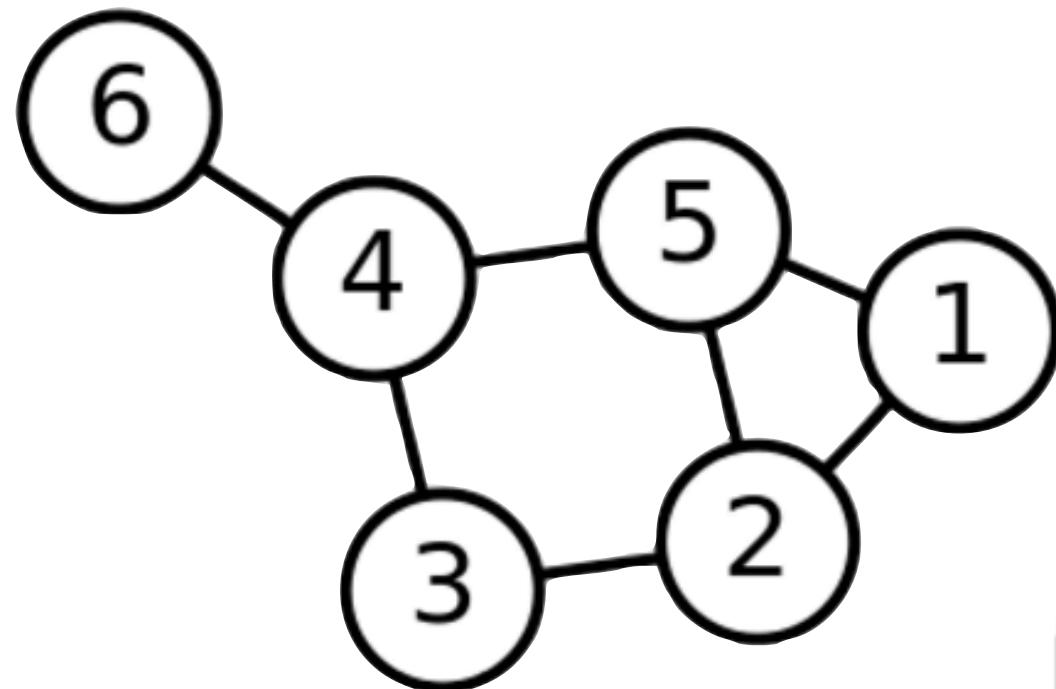
Graph Clustering



Graph Clustering: How?



Adjacency Matrix (A)



Properties:

$n \times n$ matrix

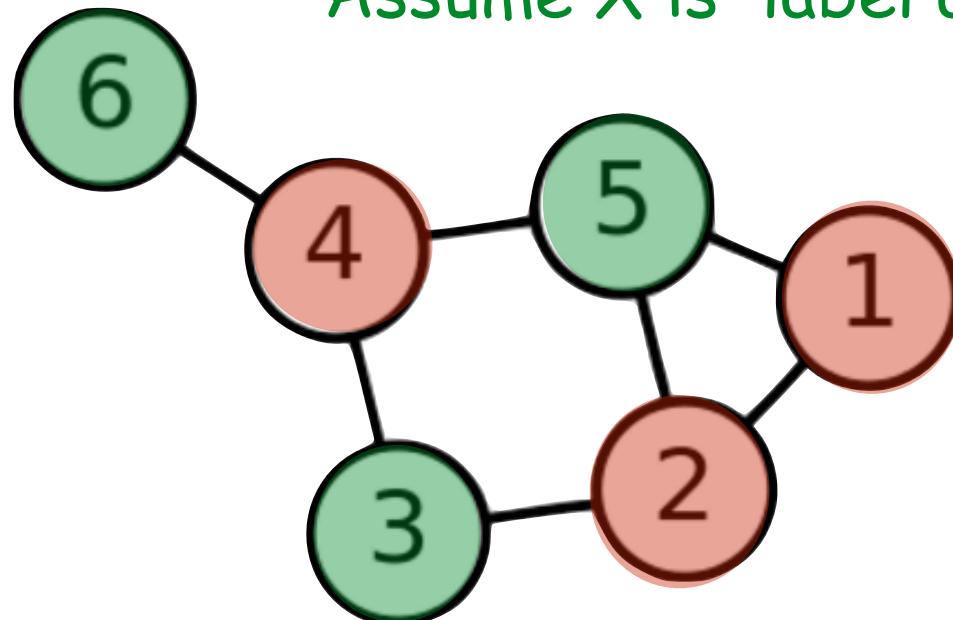
Symmetric matrix

$$A = \begin{pmatrix} 0 & 1 & 0 & 0 & 1 & 0 \\ 1 & 0 & 1 & 0 & 1 & 0 \\ 0 & 1 & 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 & 1 & 1 \\ 1 & 1 & 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 1 & 0 & 0 \end{pmatrix}$$

$$Ax = y$$

$$\begin{bmatrix} a_{11} & \dots & a_{1n} \\ \vdots & & \vdots \\ a_{n1} & \dots & a_{nn} \end{bmatrix} \begin{bmatrix} x_1 \\ \vdots \\ x_n \end{bmatrix} = \begin{bmatrix} y_1 \\ \vdots \\ y_n \end{bmatrix}$$

Assume X is label assignments of the nodes



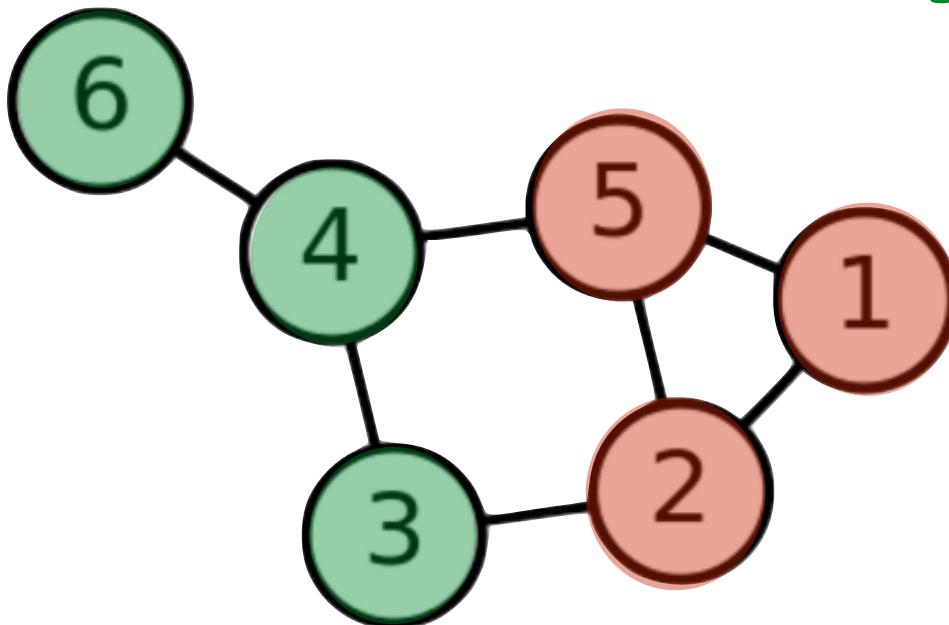
what is y_i ?

sum of labels of
Node i 's neighbors

$$Ax = \lambda x$$

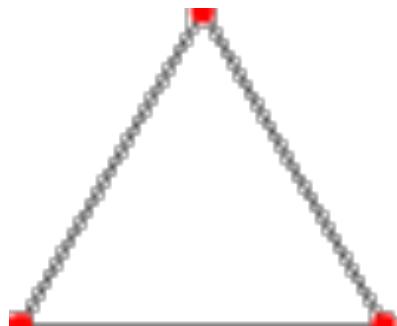
$$\begin{bmatrix} a_{11} & \dots & a_{1n} \\ \vdots & & \vdots \\ a_{n1} & \dots & a_{nn} \end{bmatrix} \begin{bmatrix} x_1 \\ \vdots \\ x_n \end{bmatrix} = \lambda \begin{bmatrix} x_1 \\ \vdots \\ x_n \end{bmatrix}$$

sum of labels of Node i's neighbors = λX Node i's label



what is λ ?
what is x ?

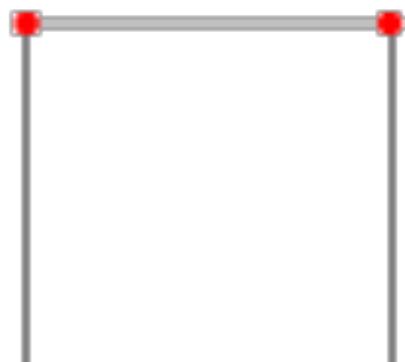
$$Ax = \lambda x$$



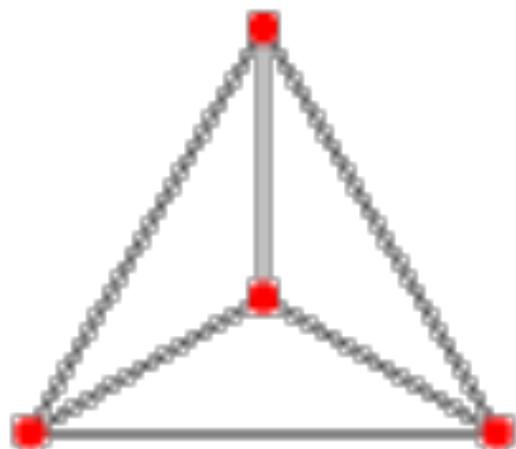
$$\lambda=2$$

$$\text{if } x = (1, 1, \dots, 1)$$

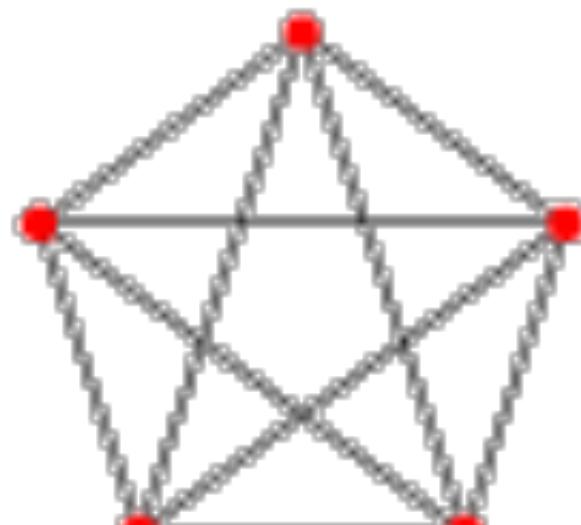
what is λ ?



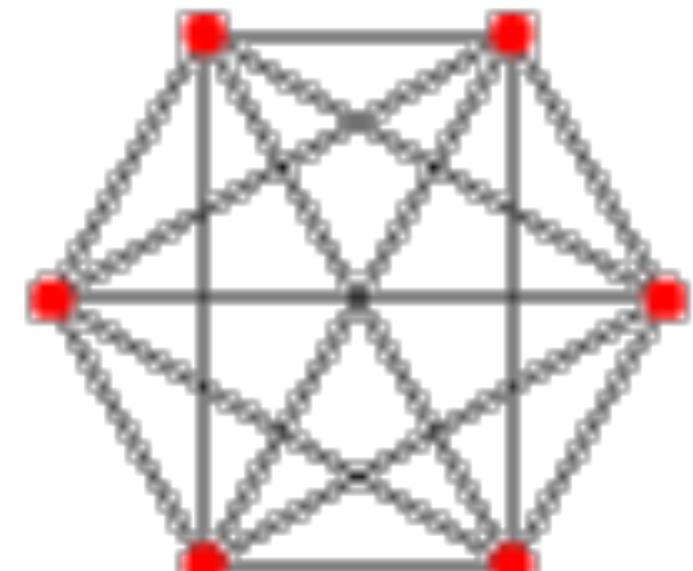
$$\lambda=2$$



$$\lambda=3$$

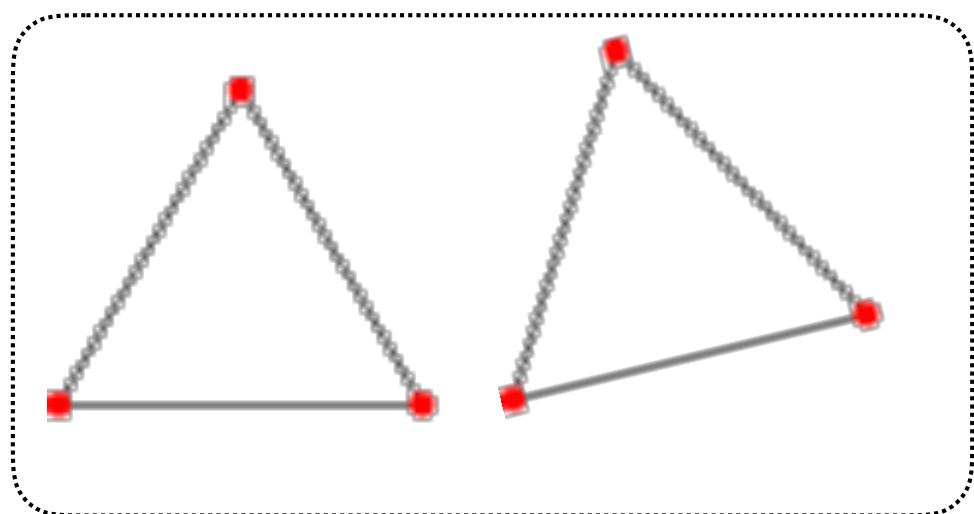


$$\lambda=4$$



$$\lambda=5$$

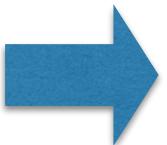
λ - seems to be related to node degrees



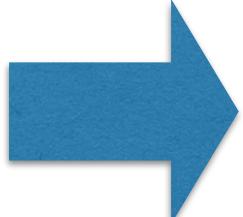
A Graph with
2 components

$$Ax = \lambda x$$

What is x ?

if $\lambda=0$ 

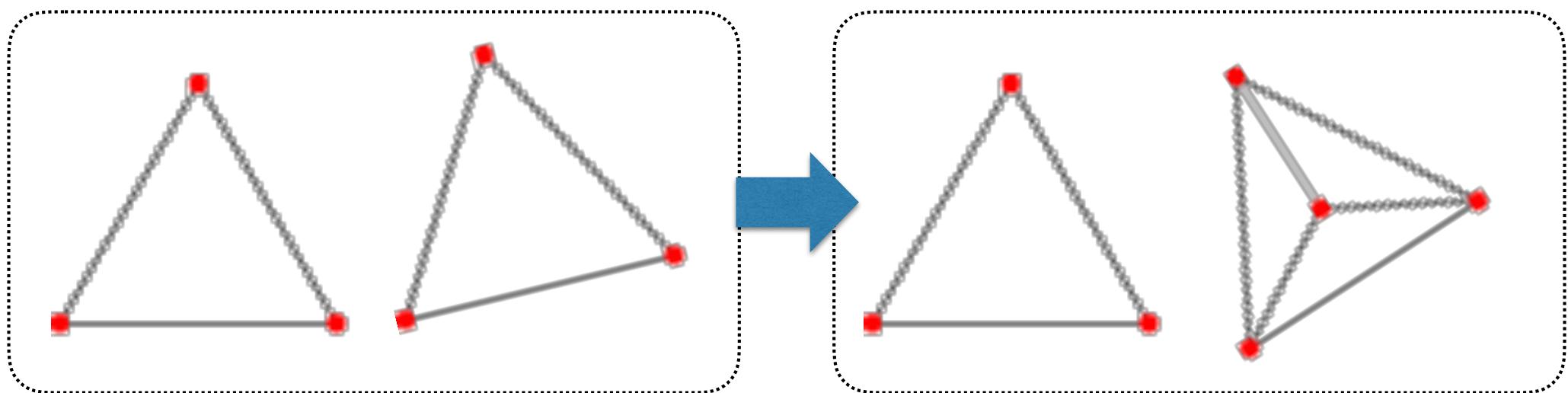
$$x = (0,0,0,0,0,0)$$

if $\lambda=2$ 

$$\begin{aligned}x &= (0,0,0,0,0,0) \\x &= (1,1,1,0,0,0) \\x &= (0,0,0,1,1,1) \\x &= (1,1,1,1,1,1)\end{aligned}$$

...

What is x ?



$$\lambda=0 \quad x = (0,0,0,0,0,0)$$

~~$$x = (0,0,0,0,0,0)$$~~

$$\lambda=2 \quad x = (1,1,1,0,0,0)$$

$$x = (0,0,0,1,1,1)$$

~~$$x = (1,1,1,1,1,1)$$~~

2 binary partitions

$$\lambda=0 \quad x = (0,0,0,0,0,0)$$

$$\lambda=2 \quad x = (1,1,1,0,0,0)$$

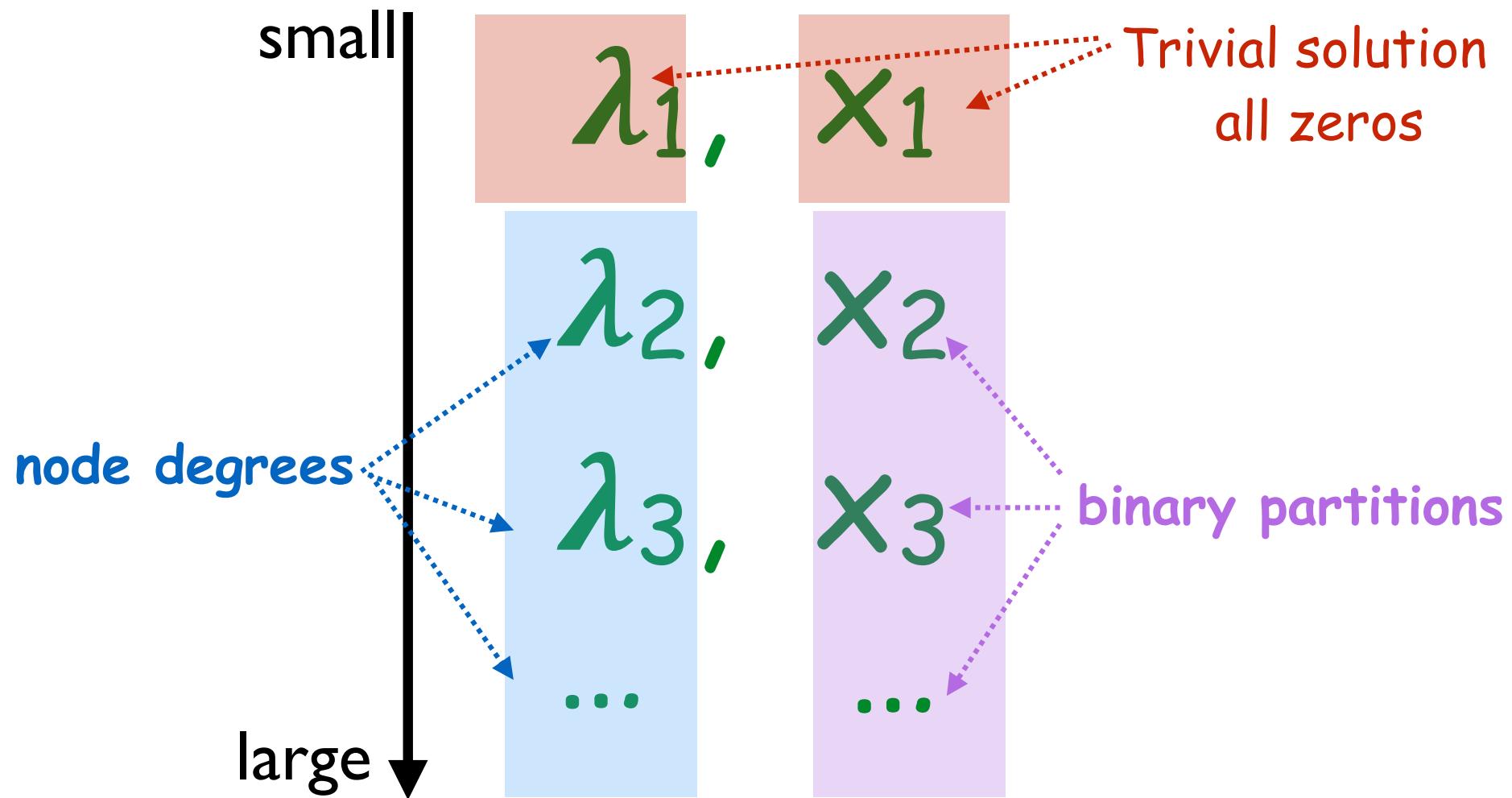
$$\lambda=3 \quad x = (0,0,0,1,1,1)$$

2 binary
partitions

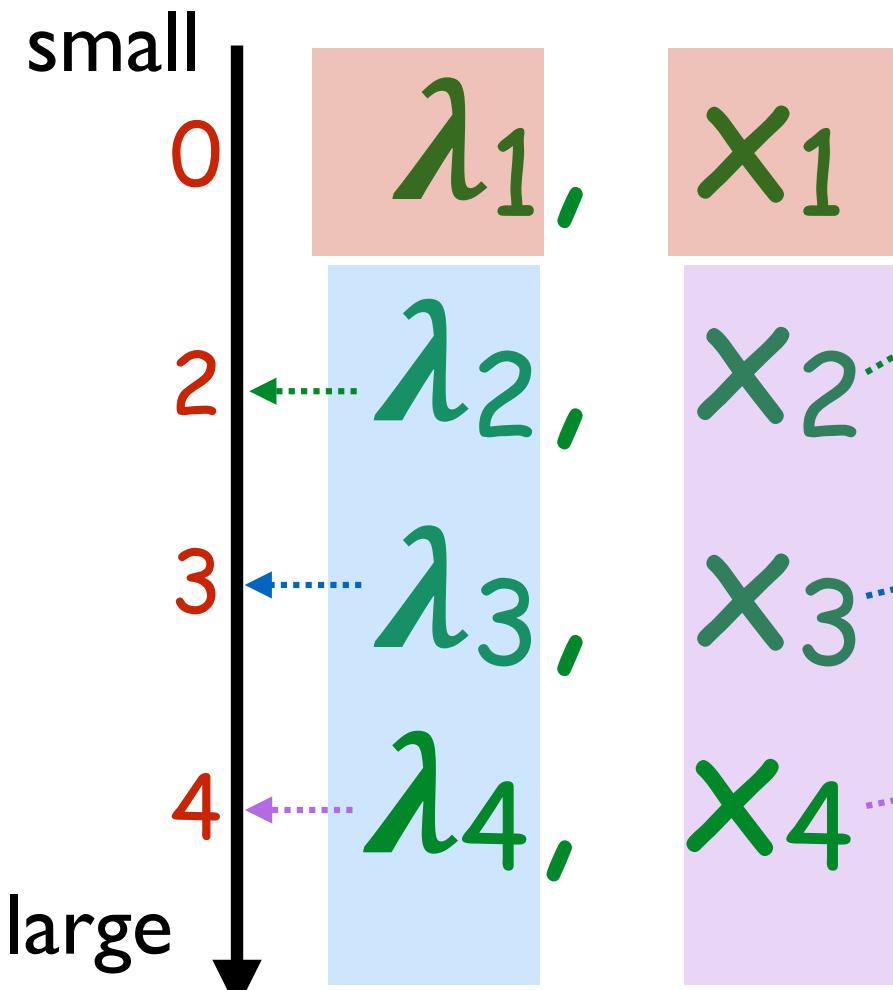
x - seems to be related to graph partition

$$Ax = \lambda x$$

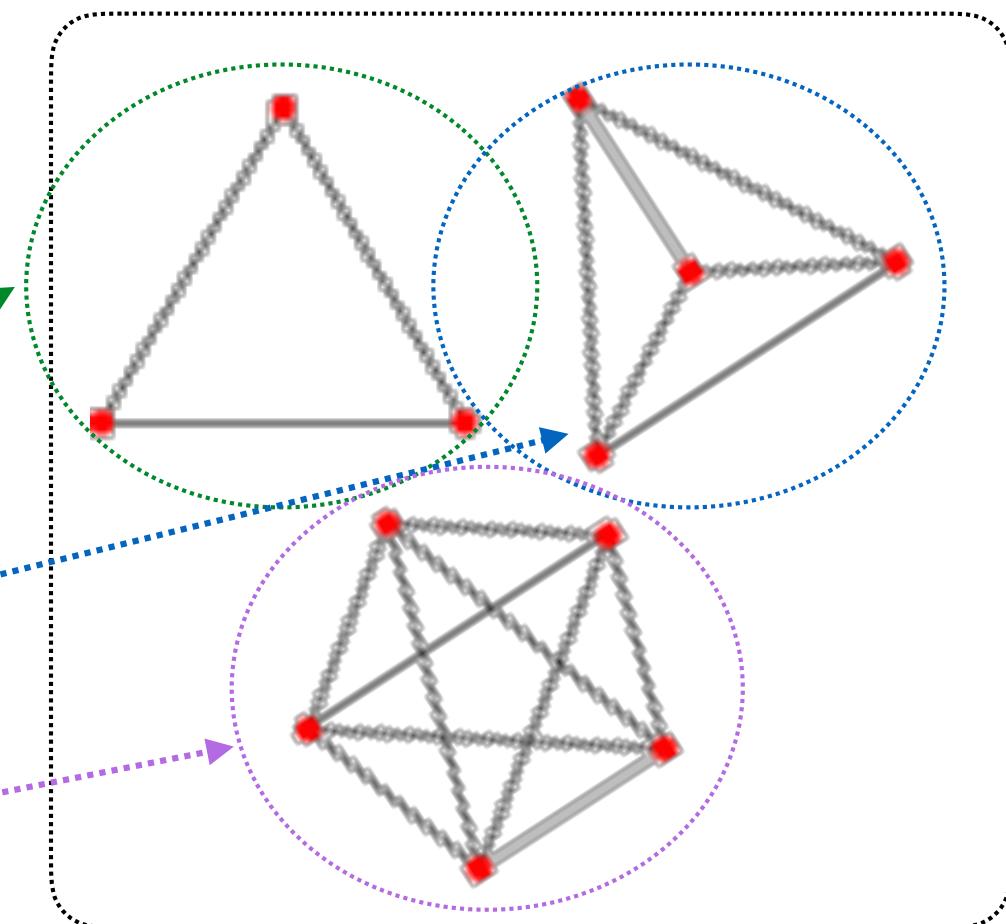
Eigen Pairs of Matrix A



Graph Clustering



$$Ax = \lambda x$$



A Graph with
3 components

Graph Clustering

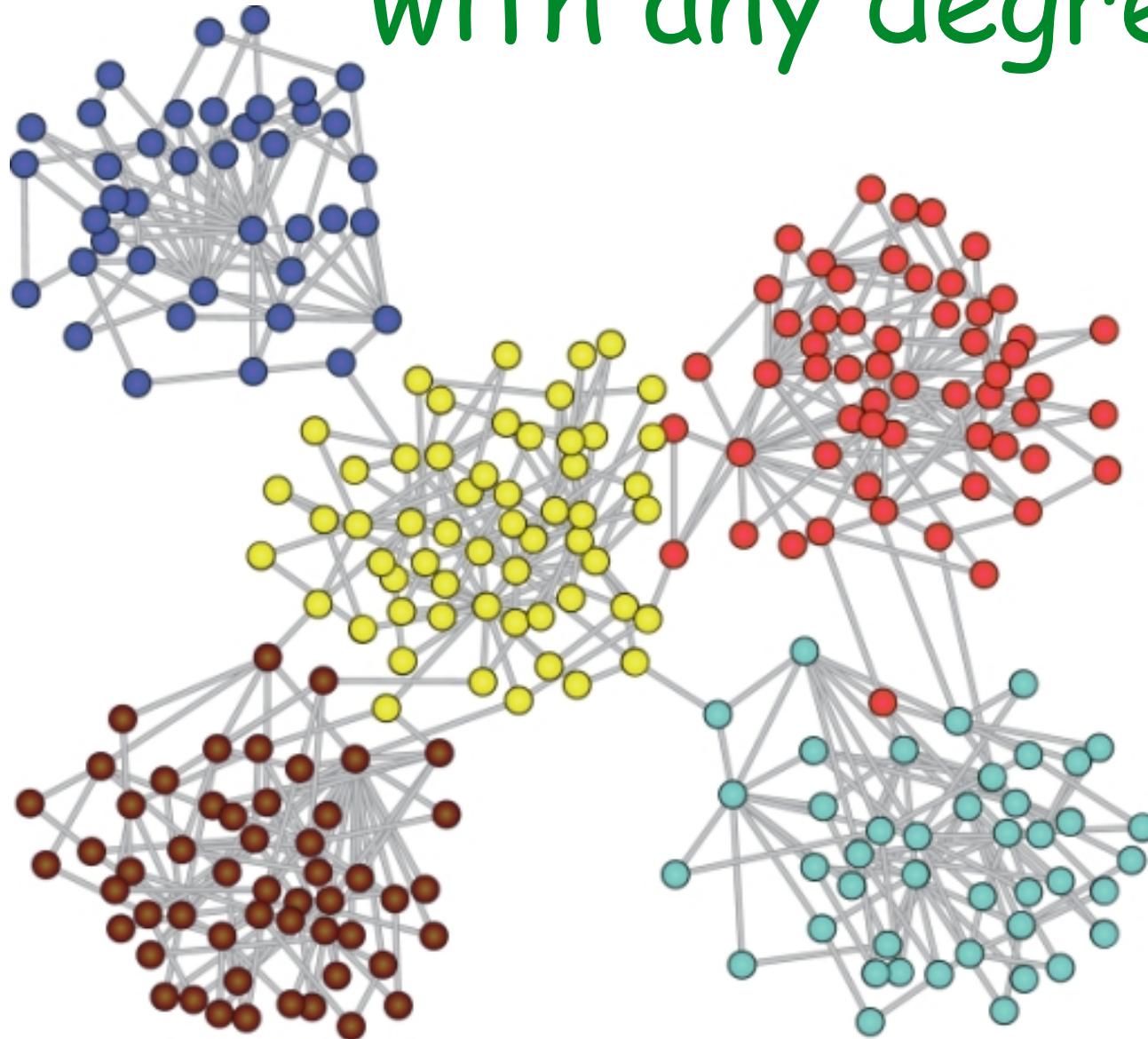
What A Magic Equation!

$$Ax = \lambda x$$

Wait, it only works for graphs:

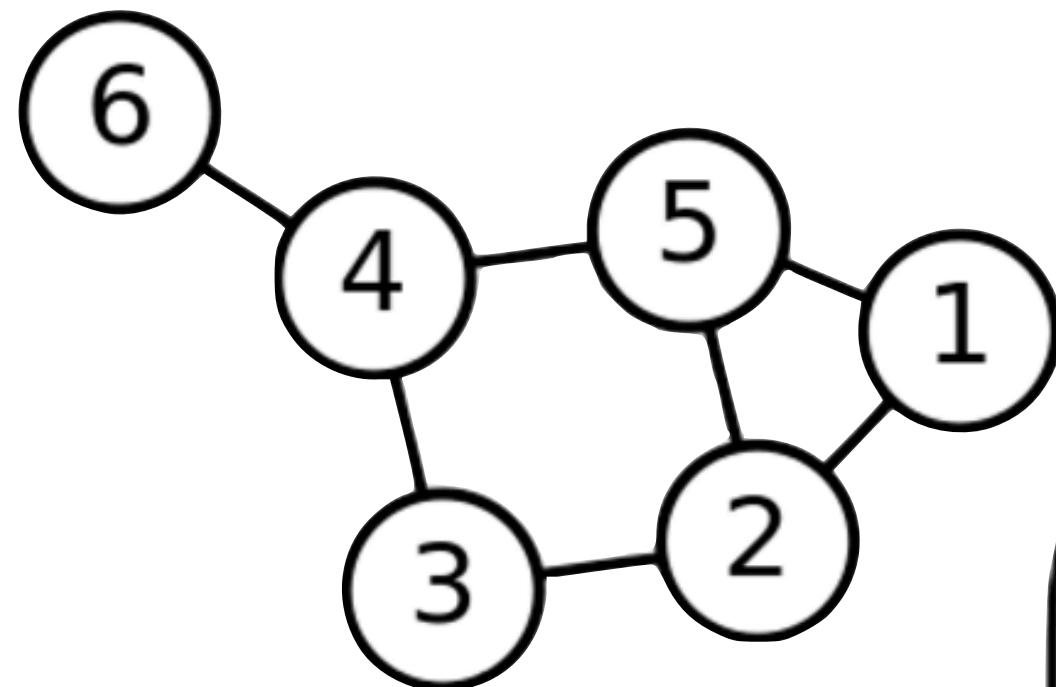
1. with multiple components
2. have the same node degree within each components

How about connected graphs with any degree?



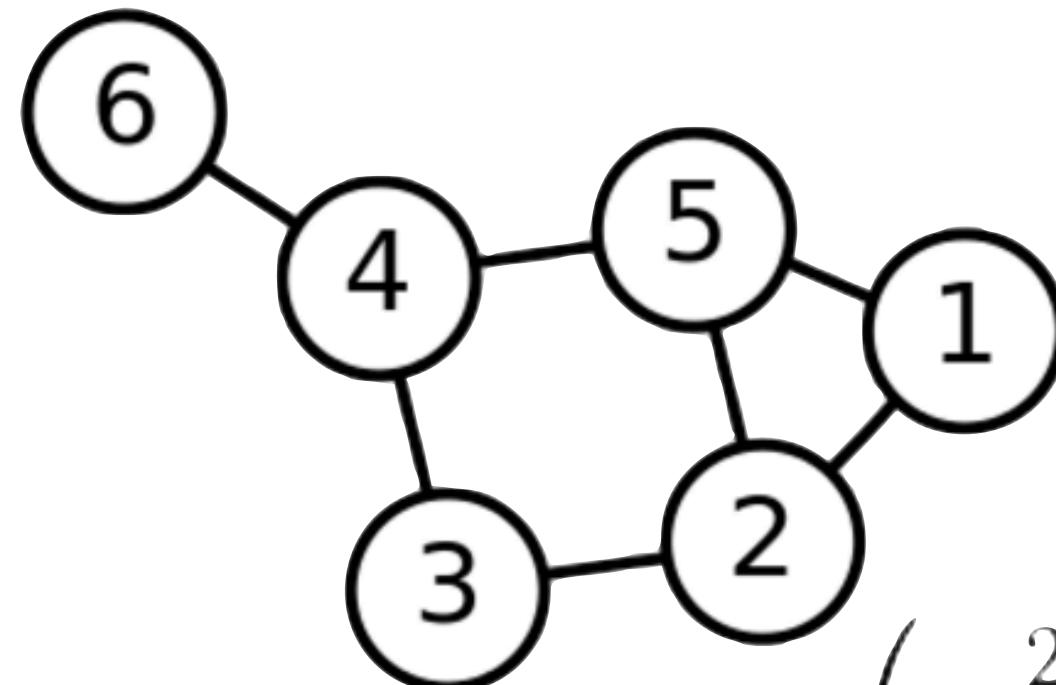
We need another Matrix other than A

Degree Matrix (D)



$$D = \begin{pmatrix} 2 & 0 & 0 & 0 & 0 & 0 \\ 0 & 3 & 0 & 0 & 0 & 0 \\ 0 & 0 & 2 & 0 & 0 & 0 \\ 0 & 0 & 0 & 3 & 0 & 0 \\ 0 & 0 & 0 & 0 & 3 & 0 \\ 0 & 0 & 0 & 0 & 0 & 1 \end{pmatrix}$$

Laplacian Matrix



$$L = D - A$$

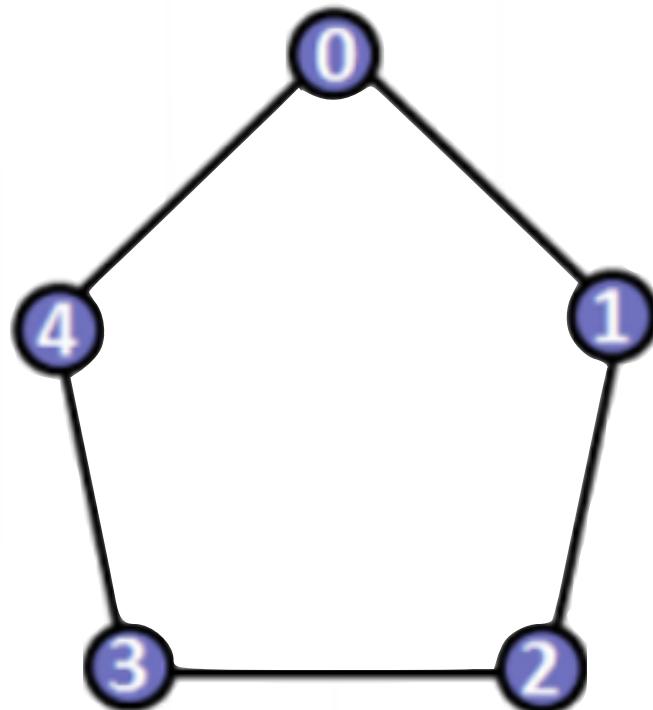
$$L = \begin{pmatrix} 2 & -1 & 0 & 0 & -1 & 0 \\ -1 & 3 & -1 & 0 & -1 & 0 \\ 0 & -1 & 2 & -1 & 0 & 0 \\ 0 & 0 & -1 & 3 & -1 & -1 \\ -1 & -1 & 0 & -1 & 3 & 0 \\ 0 & 0 & 0 & -1 & 0 & 1 \end{pmatrix}$$

$$L = D - A$$

$$L \begin{pmatrix} 2 & -1 & 0 & 0 & -1 & 0 \\ -1 & 3 & -1 & 0 & -1 & 0 \\ 0 & -1 & 2 & -1 & 0 & 0 \\ 0 & 0 & -1 & 3 & -1 & -1 \\ -1 & -1 & 0 & -1 & 3 & 0 \\ 0 & 0 & 0 & -1 & 0 & 1 \end{pmatrix} =$$

$$D - A \begin{pmatrix} 2 & 0 & 0 & 0 & 0 & 0 \\ 0 & 3 & 0 & 0 & 0 & 0 \\ 0 & 0 & 2 & 0 & 0 & 0 \\ 0 & 0 & 0 & 3 & 0 & 0 \\ 0 & 0 & 0 & 0 & 3 & 0 \\ 0 & 0 & 0 & 0 & 0 & 1 \end{pmatrix} - \begin{pmatrix} 0 & 1 & 0 & 0 & 1 & 0 \\ 1 & 0 & 1 & 0 & 1 & 0 \\ 0 & 1 & 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 & 1 & 1 \\ 1 & 1 & 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 1 & 0 & 0 \end{pmatrix}$$

Laplacian Matrix

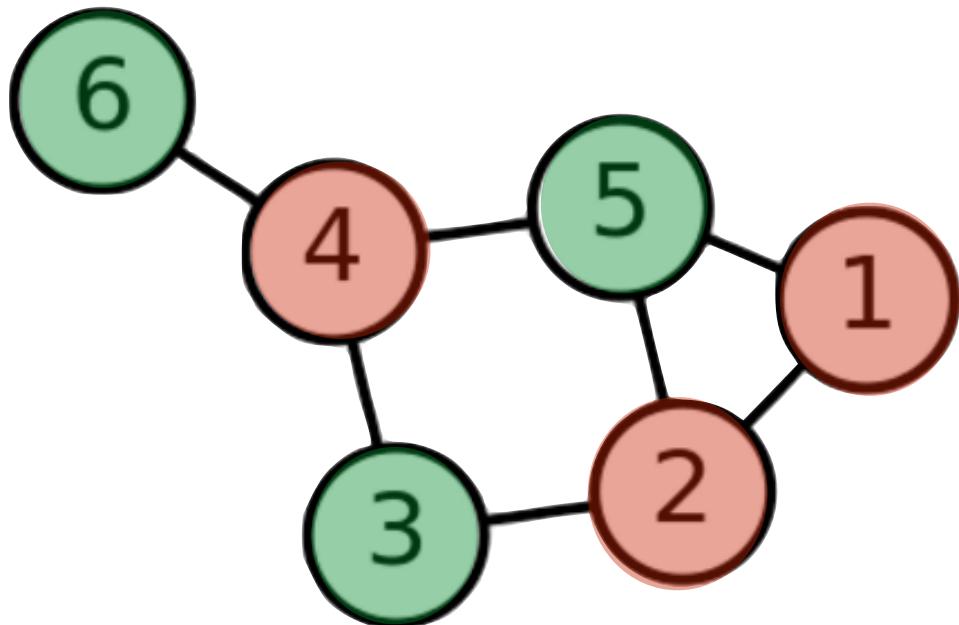


$$\begin{bmatrix} 2 & -1 & & & -1 \\ -1 & 2 & -1 & & \\ & -1 & 2 & -1 & \\ & & -1 & 2 & -1 \\ -1 & & & -1 & 2 \end{bmatrix}$$

Eigenvalues are non-negative real numbers
Eigenvectors are real and orthogonal

$$L \mathbf{x} = \mathbf{y}$$

$$\begin{bmatrix} \ell_{11} & \dots & \ell_{1n} \\ \vdots & & \vdots \\ \ell_{n1} & \dots & \ell_{nn} \end{bmatrix} \begin{bmatrix} x_1 \\ \vdots \\ x_n \end{bmatrix} = \begin{bmatrix} y_1 \\ \vdots \\ y_n \end{bmatrix} \text{ what is } y_i ?$$



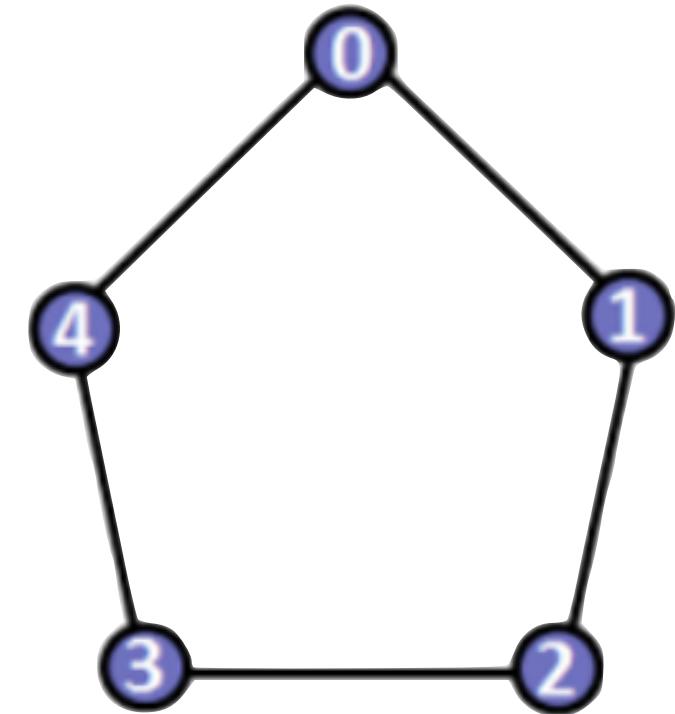
$$L\mathbf{x} \\ || \\ D\mathbf{x} \\ | \\ A\mathbf{x}$$

y_i
 \parallel
 Degree \times Node i 's
 label
 $|$
 sum of labels of
 Node i 's neighbors

$$Lx = \lambda x$$

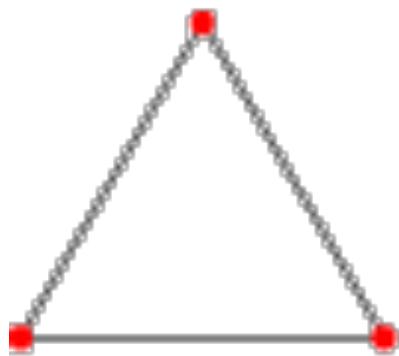
if $x = (1, 1, 1, 1, 1)$

what is λ ?

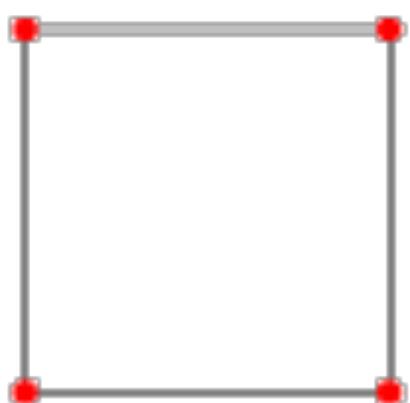


$$\begin{bmatrix} 2 & -1 & & & -1 \\ -1 & 2 & -1 & & \\ & -1 & 2 & -1 & \\ & & -1 & 2 & -1 \\ -1 & & & -1 & 2 \end{bmatrix}$$

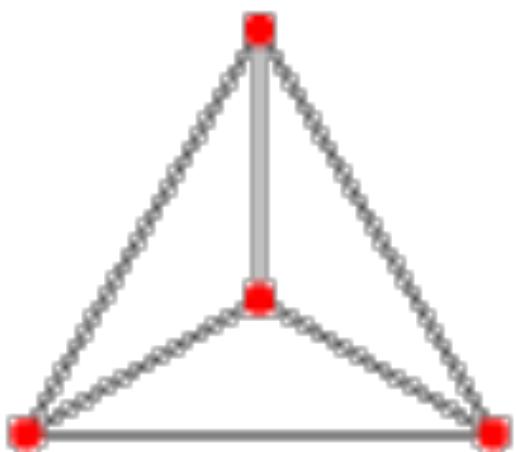
$$\lambda = 0$$



$$\lambda=0$$



$$\lambda=0$$

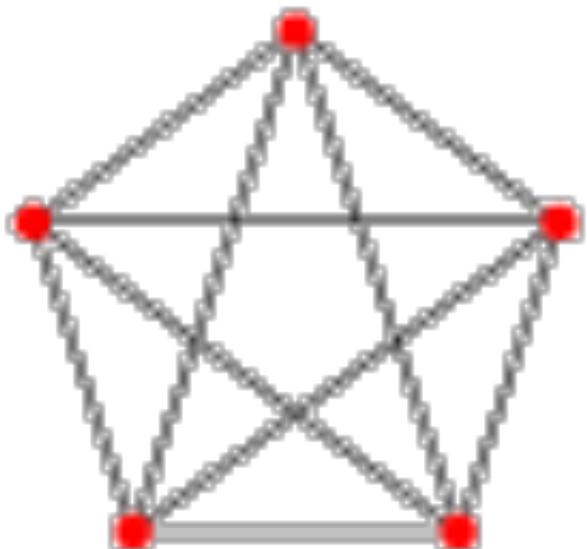


$$\lambda=0$$

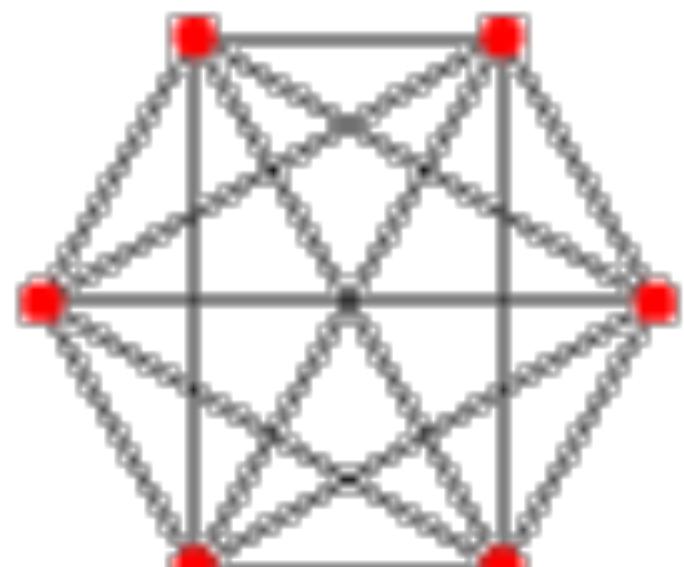
$$Lx = \lambda x$$

$$\text{if } x = (1, 1, \dots, 1)$$

what is λ ?



$$\lambda=0$$



$$\lambda=0$$

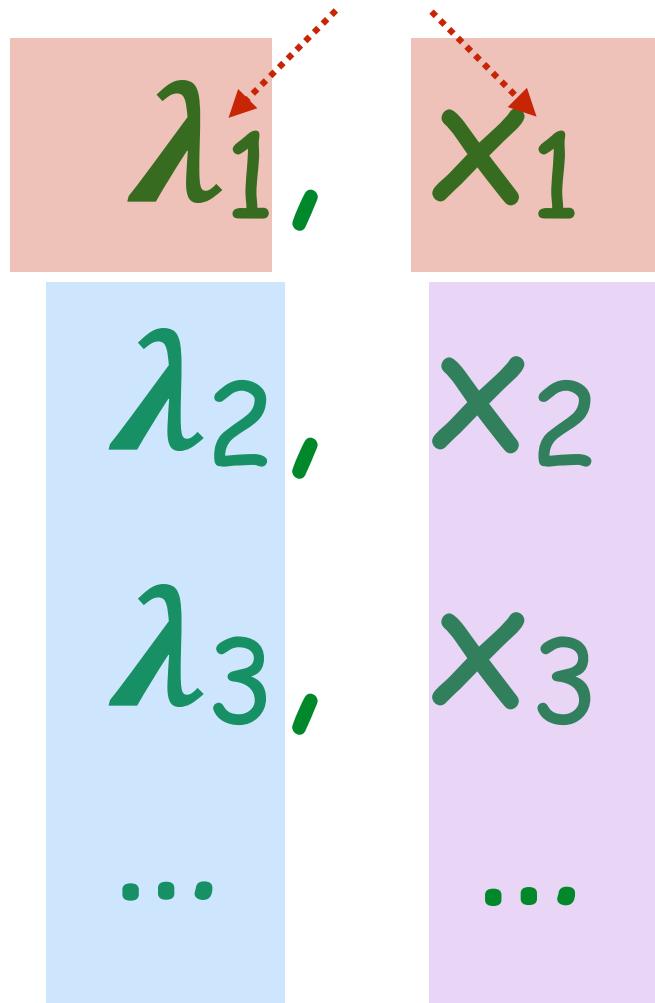
Eigen Pairs of Matrix L

what is the first pair?

$$Lx = \lambda x$$

small

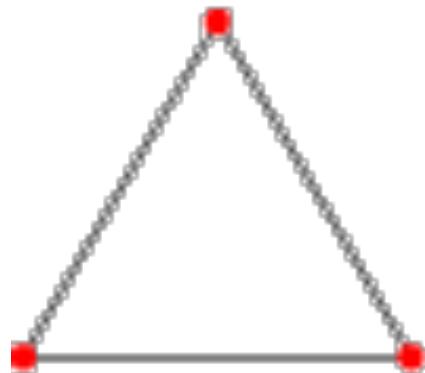
large



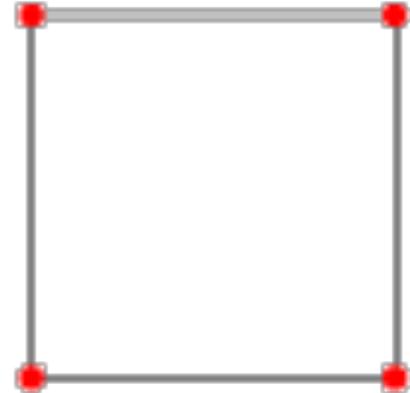
$$L X = \lambda X$$

the 1st Eigen pair (smallest)

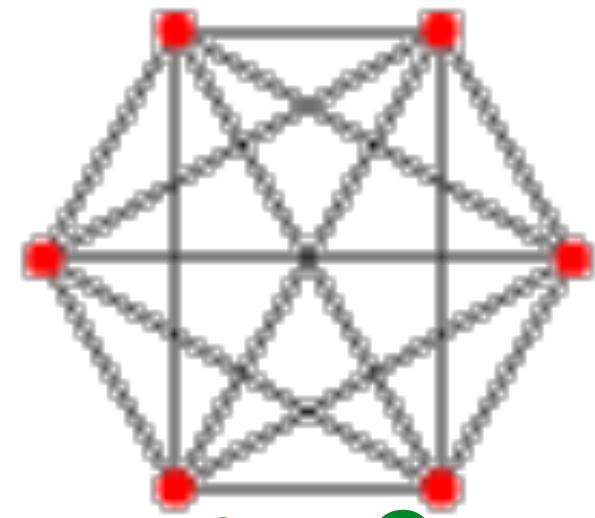
$$\lambda_1=0 \quad X_1 = (1, 1, \dots, 1)$$



$$\lambda_1=0$$

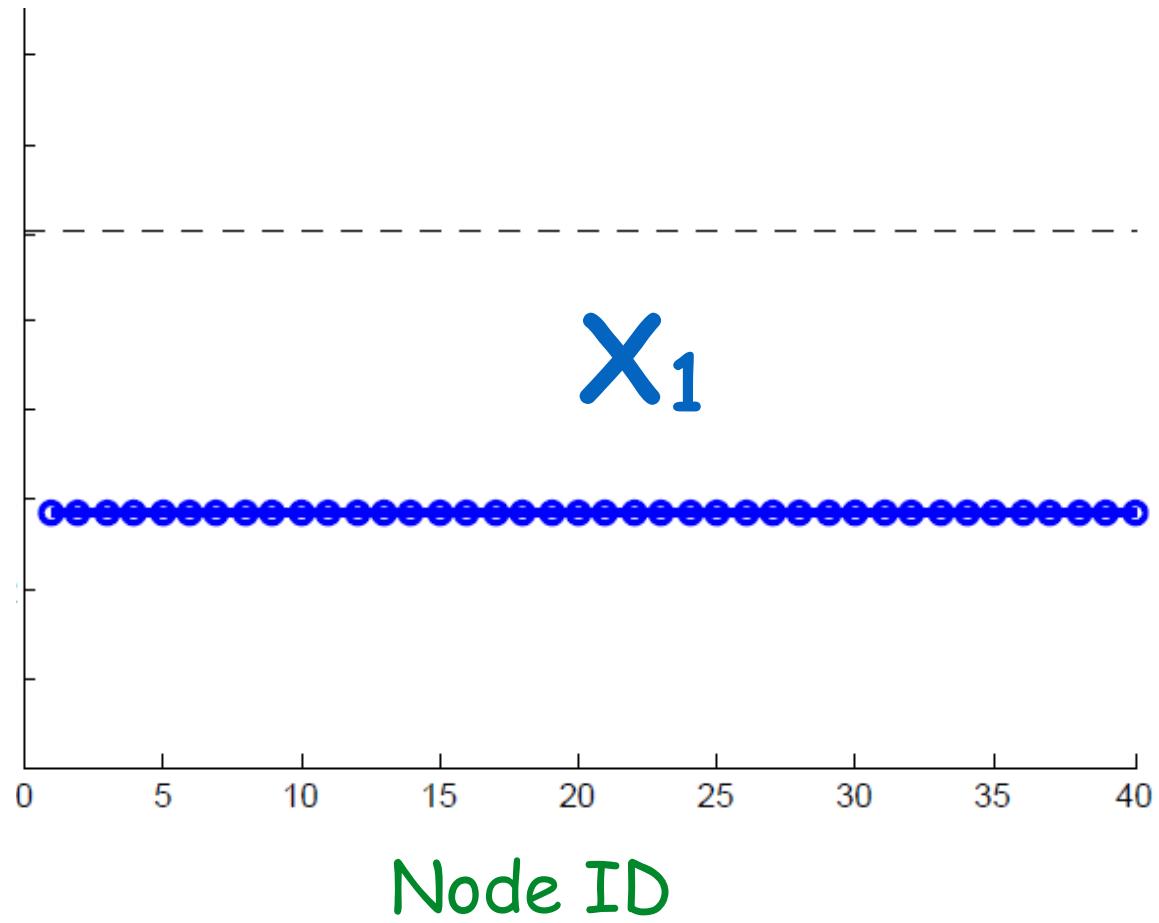
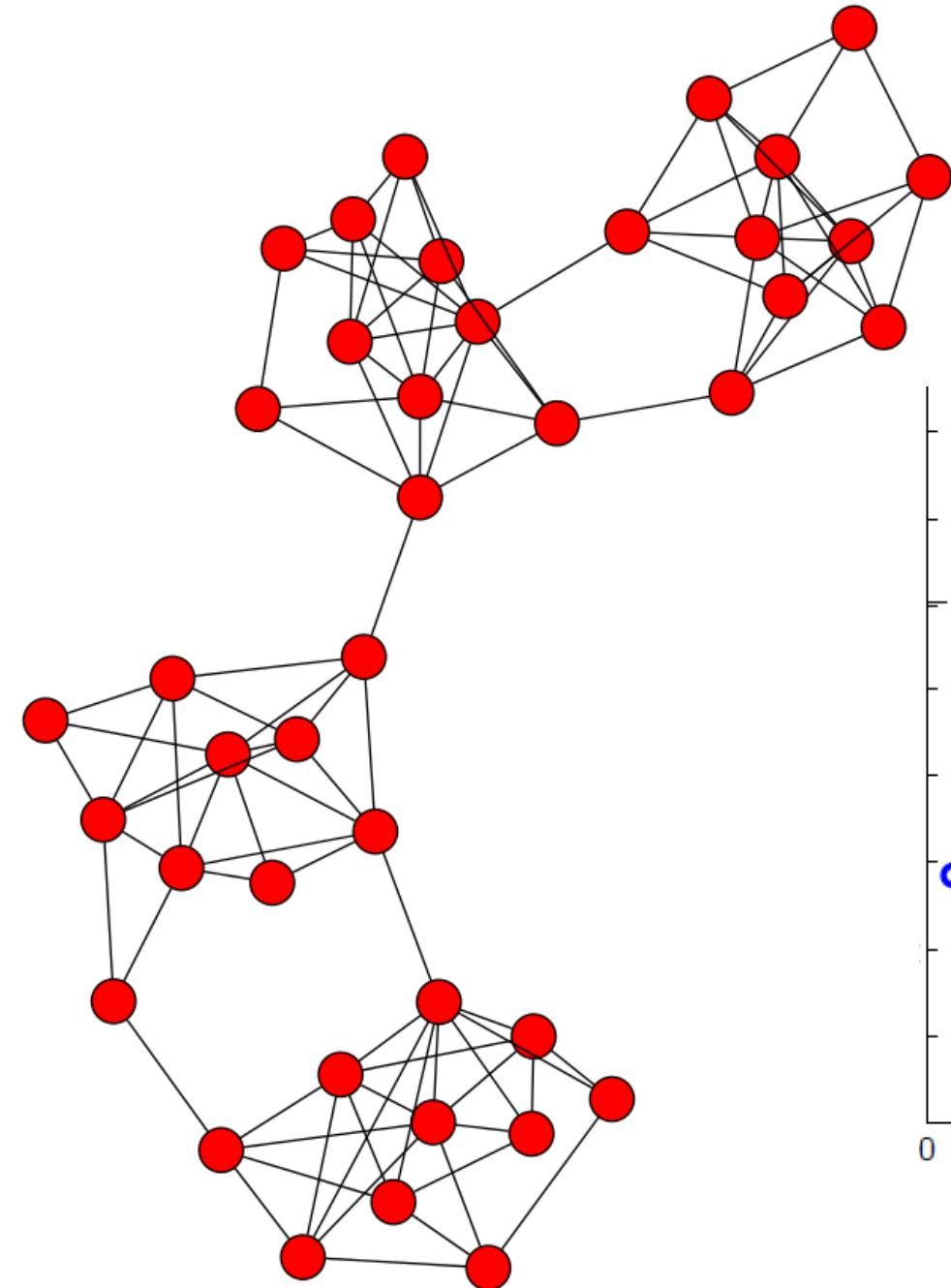


$$\lambda_1=0$$

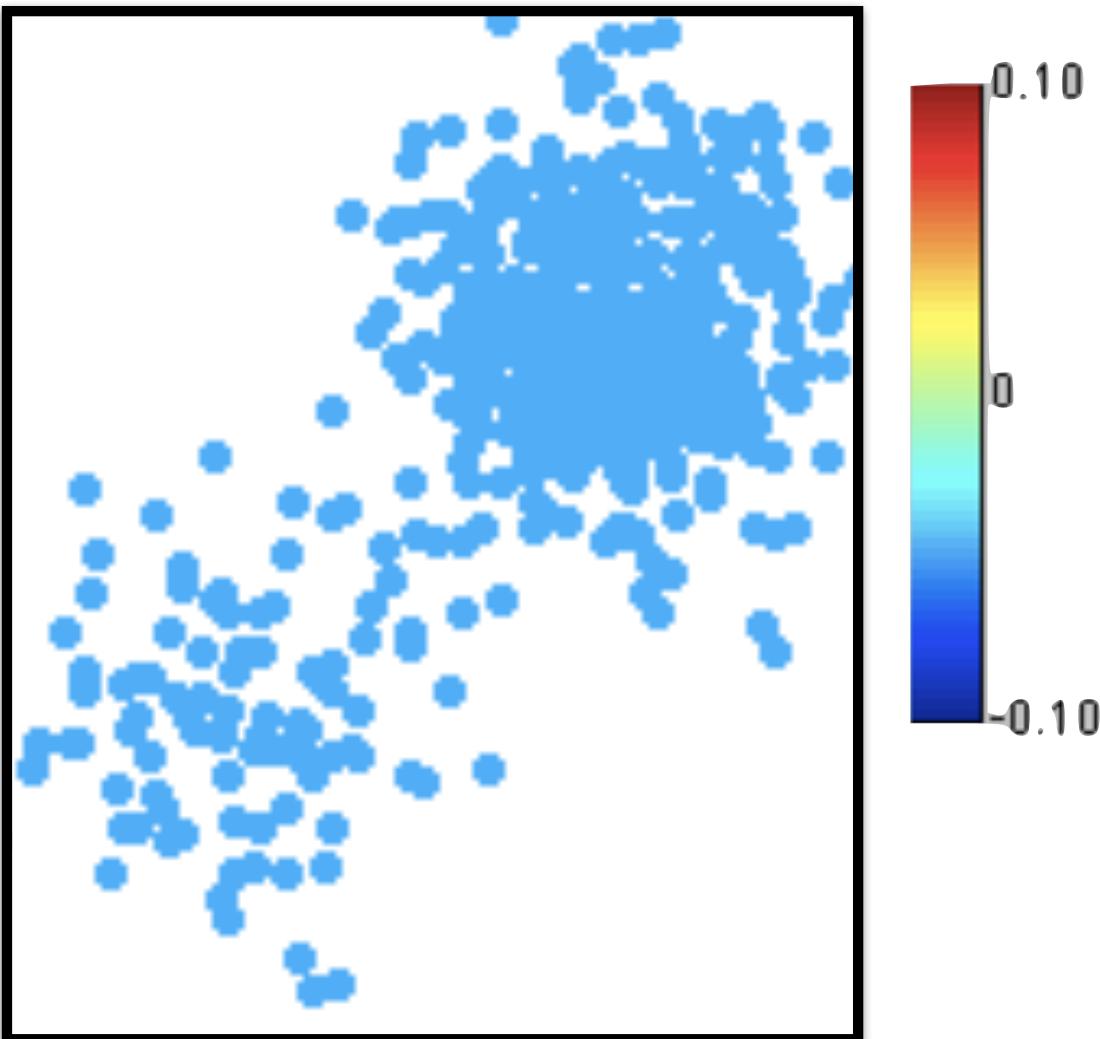
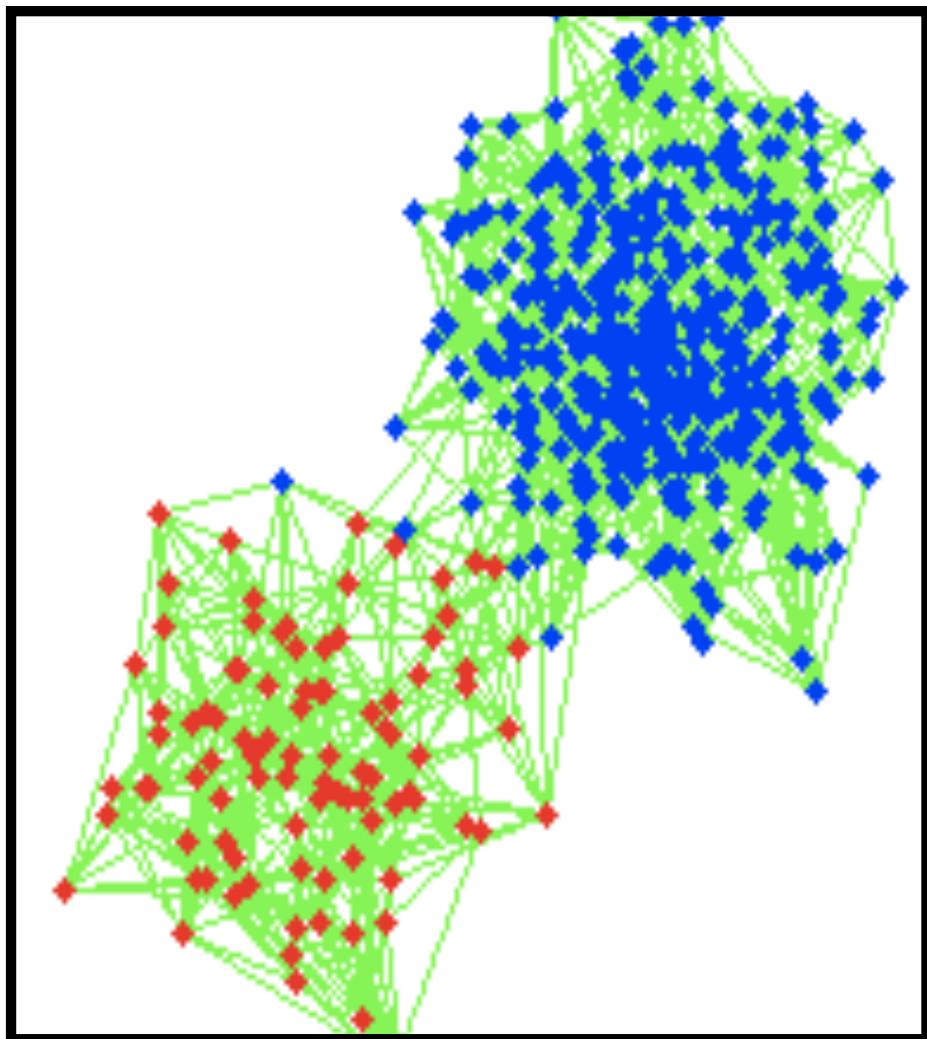


$$\lambda_1=0$$

1st Eigen Vector



1st Eigen Vector



Just like Matrix A

the 1st Eigen pair of L
is a trivial solution

1st Eigen pair of A:

$$\lambda_1=0$$

$$x_1 = (0,0,0,0,0,0)$$

1st Eigen pair of L:

$$\lambda_1=0$$

$$x_1 = (1,1,1,1,1,1)$$

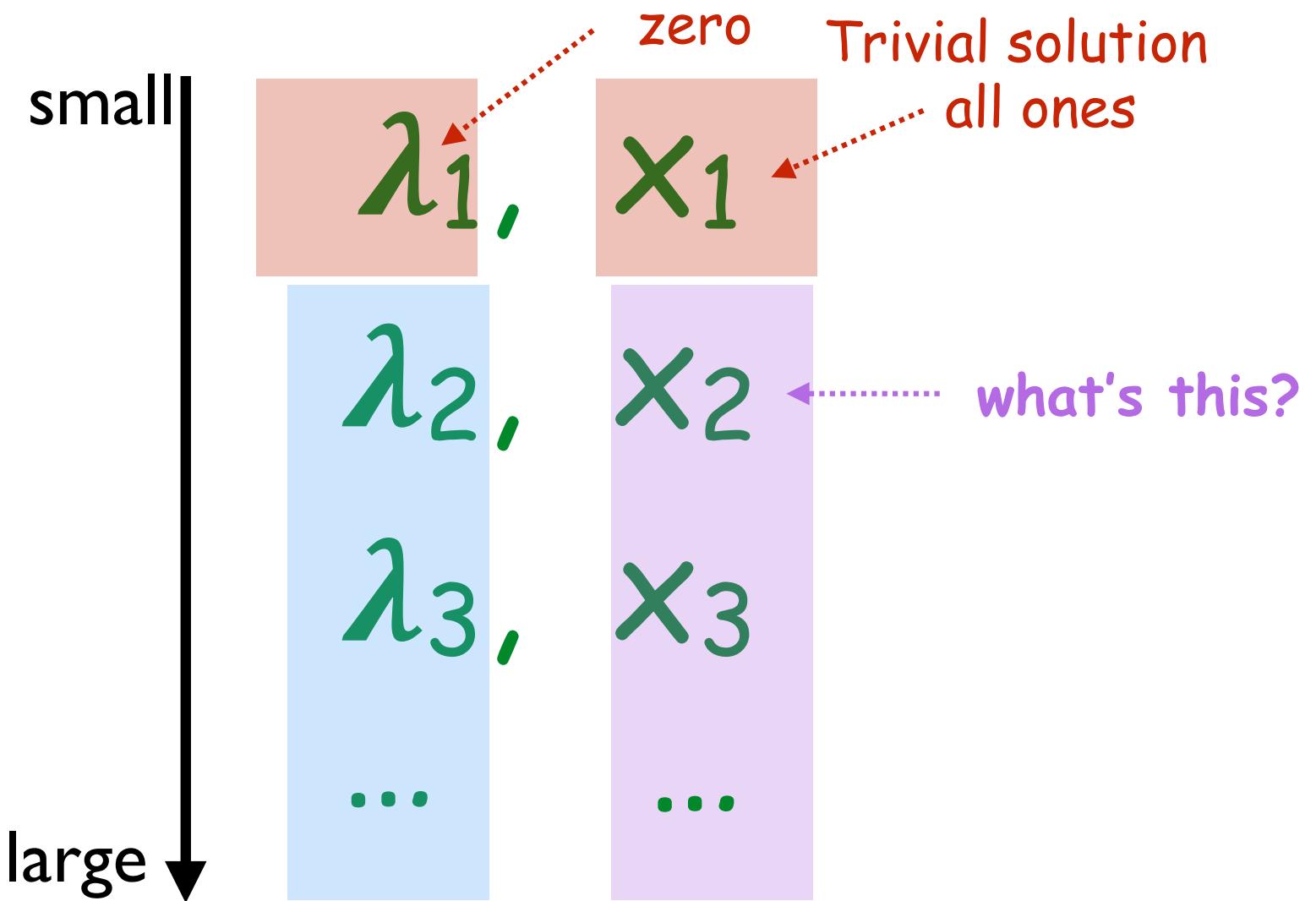
Cool, but not useful.

how about the other Eigen pairs?

After all, they are useful in matrix A

$$Lx = \lambda x$$

Eigen Pairs of Matrix L



What is the 2nd Eigen pair of L ?

Fact: for symmetric matrix M

$$\lambda_2 = \min_x \frac{x^T M x}{x^T x}$$

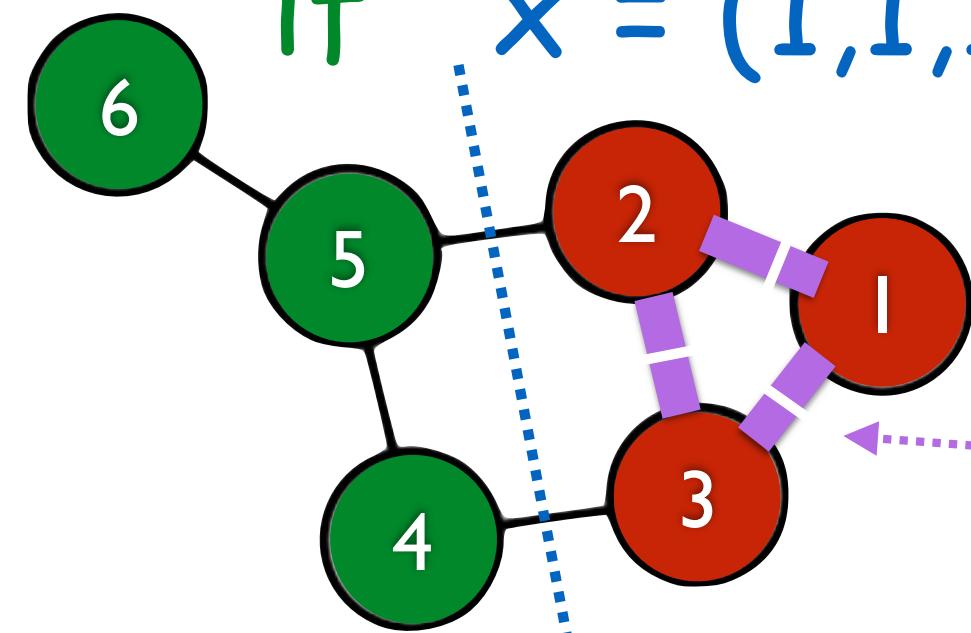
What is $x^T M x$?

What is $x^T A x$?

$$\begin{bmatrix} a_{11} & \dots & a_{1n} \\ \vdots & & \vdots \\ a_{n1} & \dots & a_{nn} \end{bmatrix} \begin{bmatrix} x_1 \\ \vdots \\ x_n \end{bmatrix} = \begin{bmatrix} y_1 \\ \vdots \\ y_n \end{bmatrix}$$

y_i = sum of labels of Node i 's neighbors

if $x = (1, 1, 1, 0, 0, 0)$

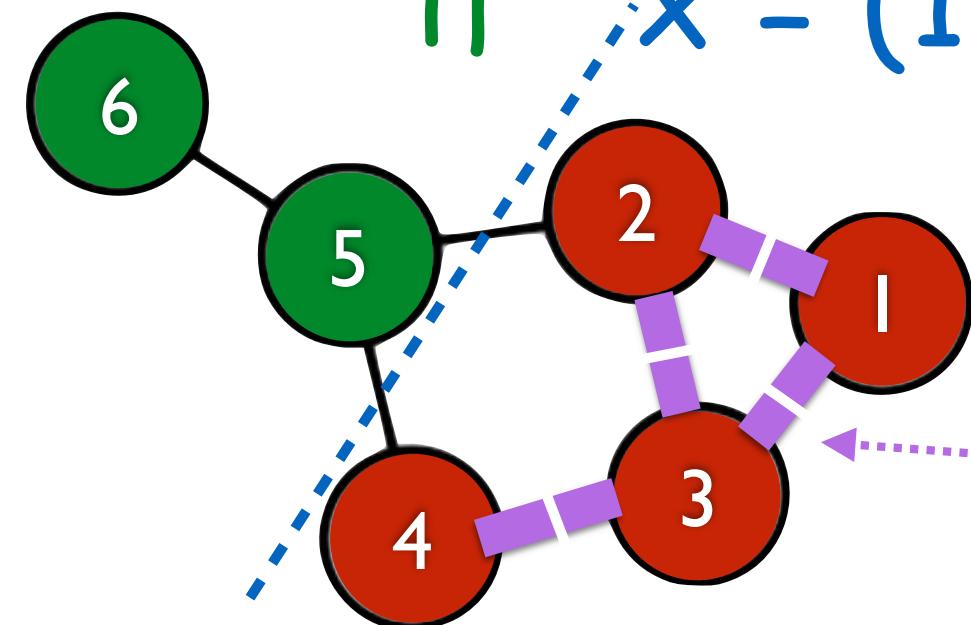


$$x^T A x = 6$$

What is $x^T A x$?

$$\begin{bmatrix} a_{11} & \dots & a_{1n} \\ \vdots & & \vdots \\ a_{n1} & \dots & a_{nn} \end{bmatrix} \begin{bmatrix} x_1 \\ \vdots \\ x_n \end{bmatrix} = \begin{bmatrix} y_1 \\ \vdots \\ y_n \end{bmatrix}$$

if $x = (1, 1, 1, 1, 0, 0)$

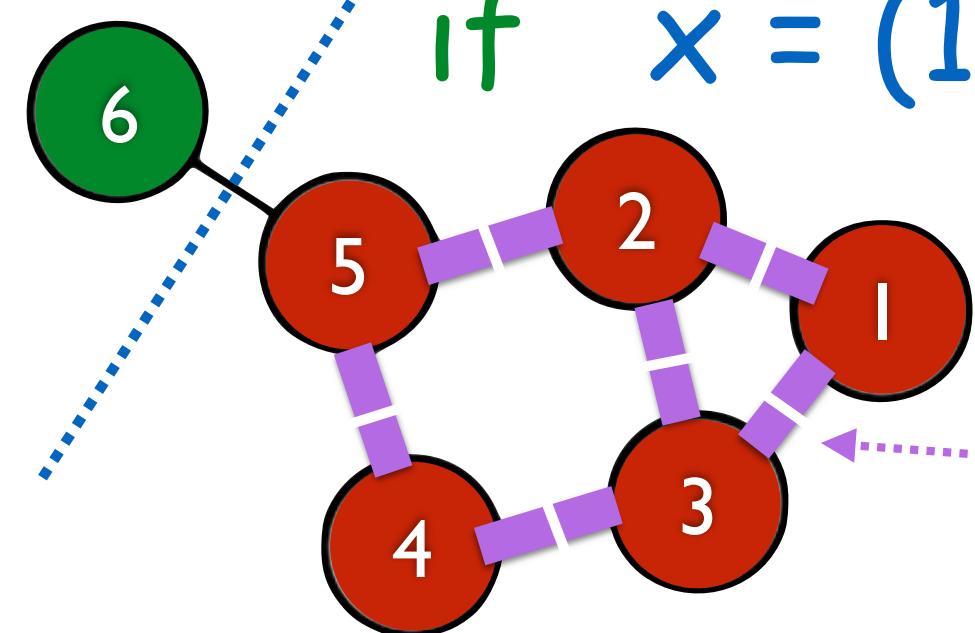


$$x^T A x = 8$$

What is $x^T A x$?

$$\begin{bmatrix} a_{11} & \dots & a_{1n} \\ \vdots & & \vdots \\ a_{n1} & \dots & a_{nn} \end{bmatrix} \begin{bmatrix} x_1 \\ \vdots \\ x_n \end{bmatrix} = \begin{bmatrix} y_1 \\ \vdots \\ y_n \end{bmatrix}$$

if $x = (1, 1, 1, 1, 1, 0)$

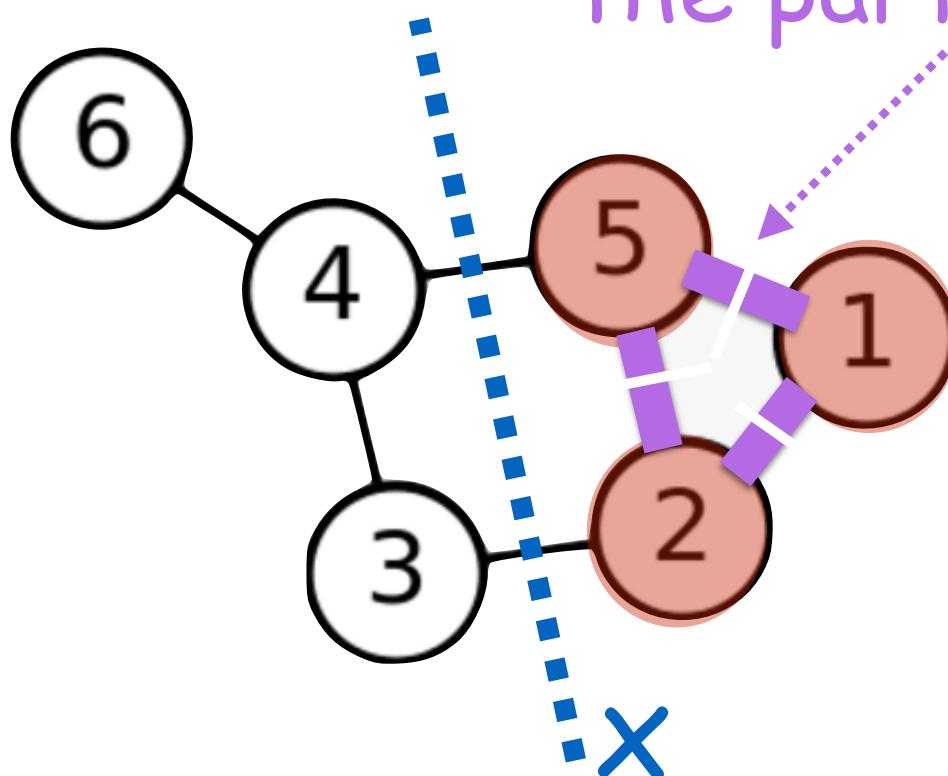


$$x^T A x = 12$$

What is $x^T A x$?

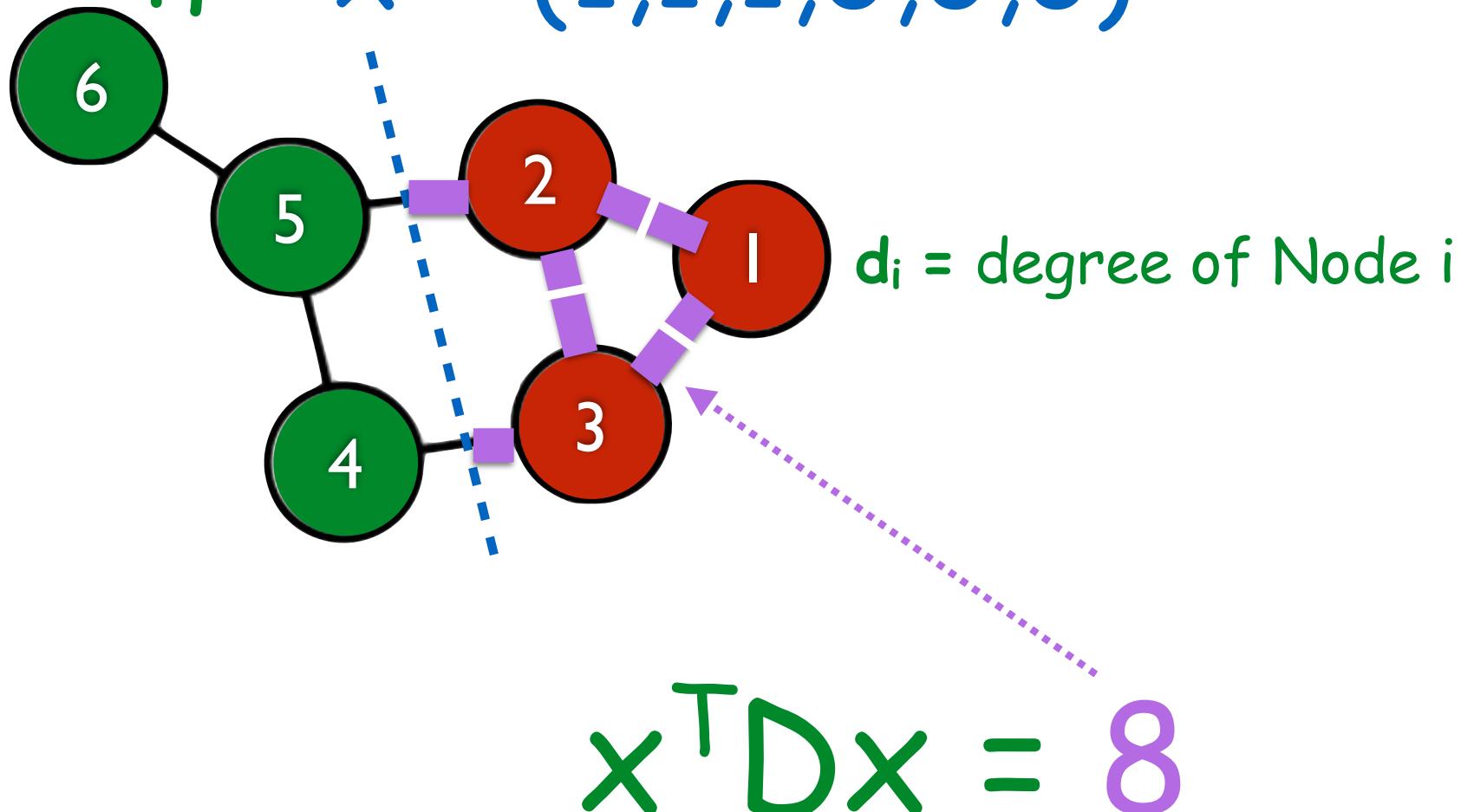
if x is a binary partition

$x^T A x = 2 \times$ number of edges within
the partition

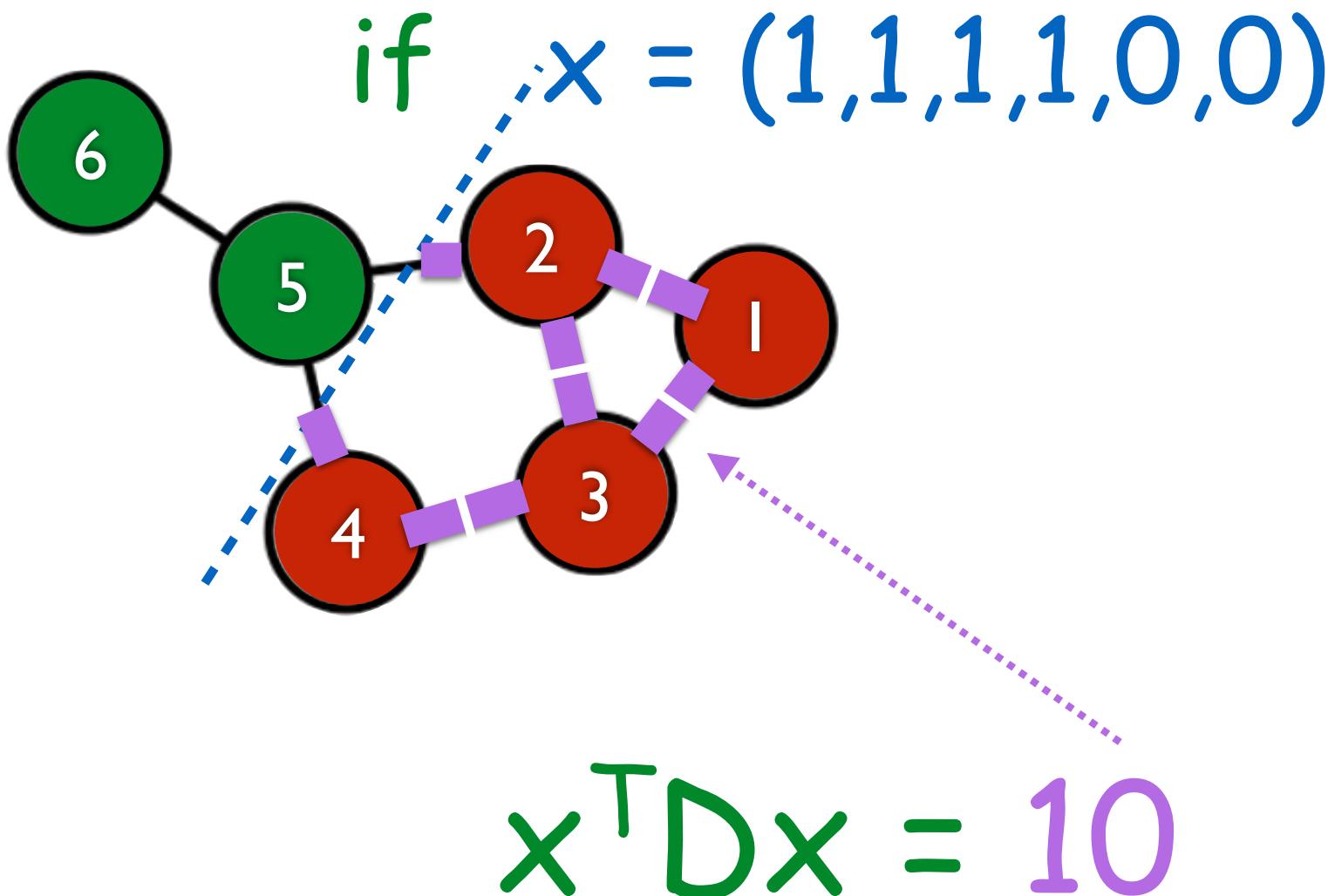


What is $x^T D x$?

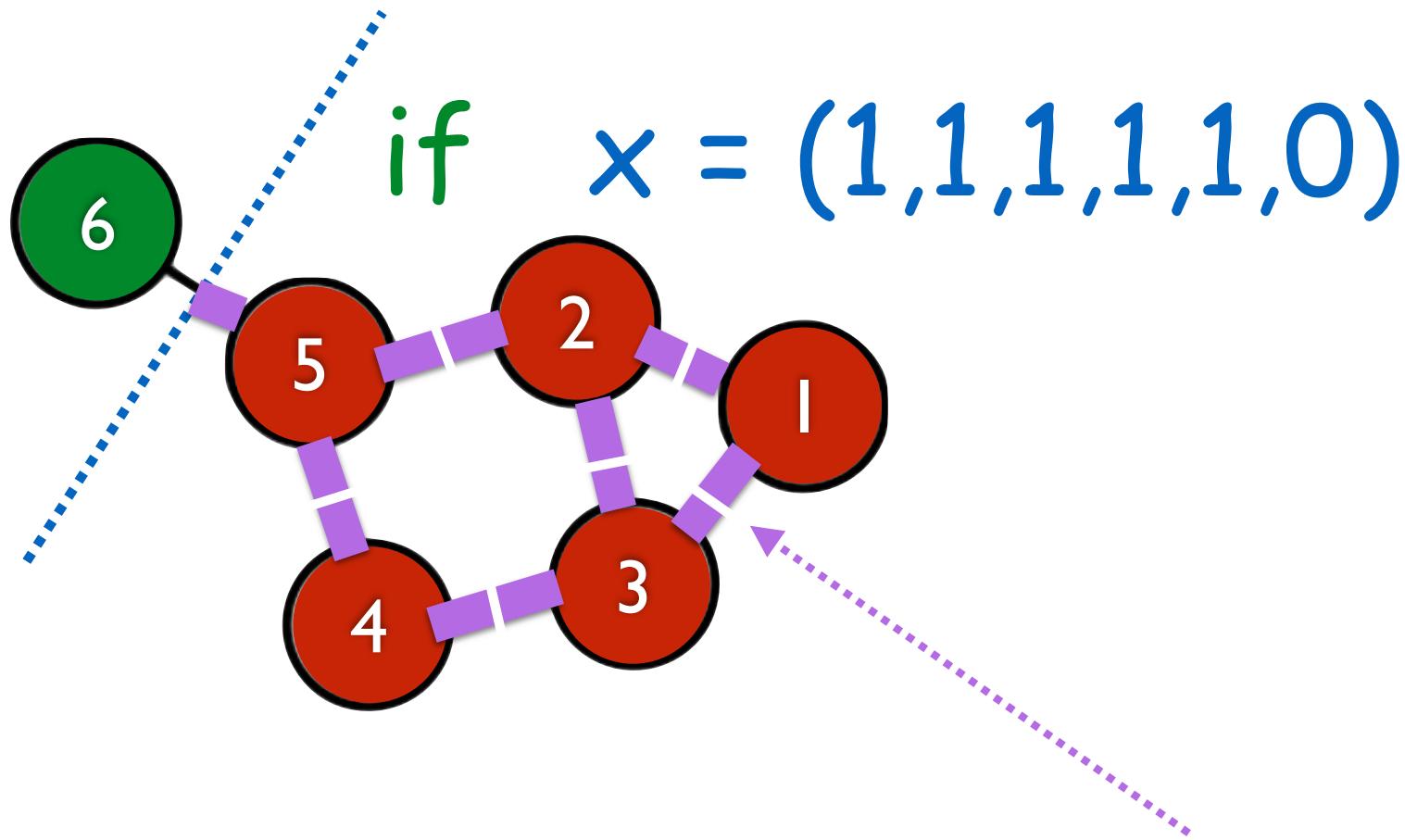
if $x = (1,1,1,0,0,0)$



What is $x^T D x$?



What is $x^T D x$?

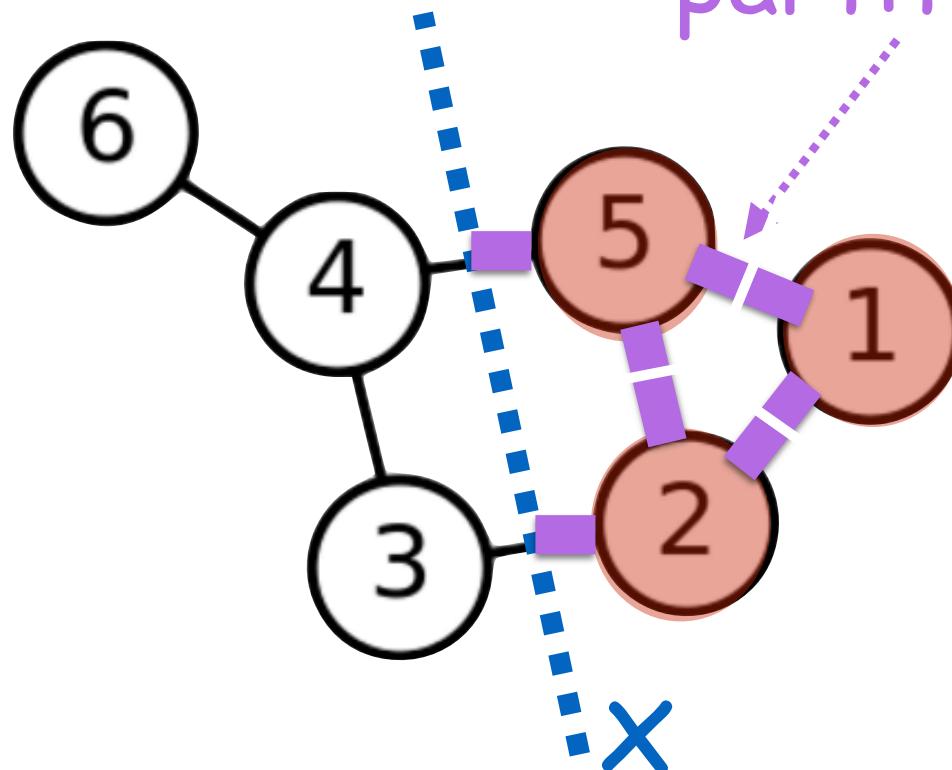


$$x^T D x = 13$$

What is $x^T D x$?

if x is a binary partition

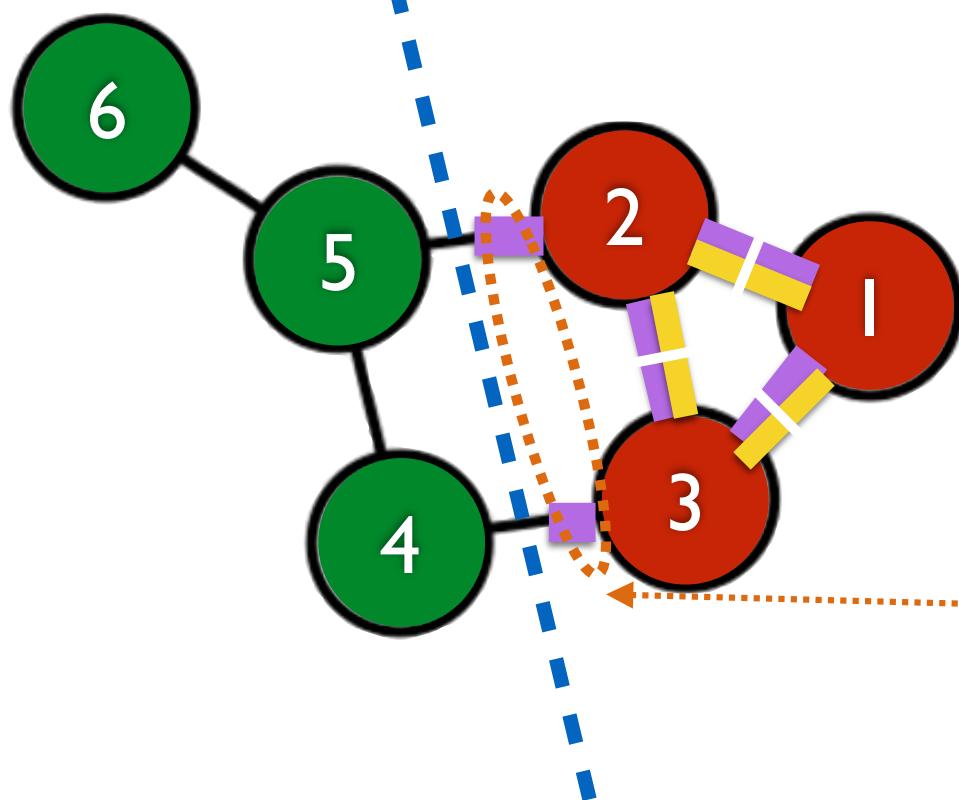
$x^T D x = \text{sum of node degrees in the partition}$



What is $x^T L x$?

$$x^T L x = x^T D x - x^T A x$$

if $x = (1, 1, 1, 0, 0, 0)$



$$x^T D x = 8$$

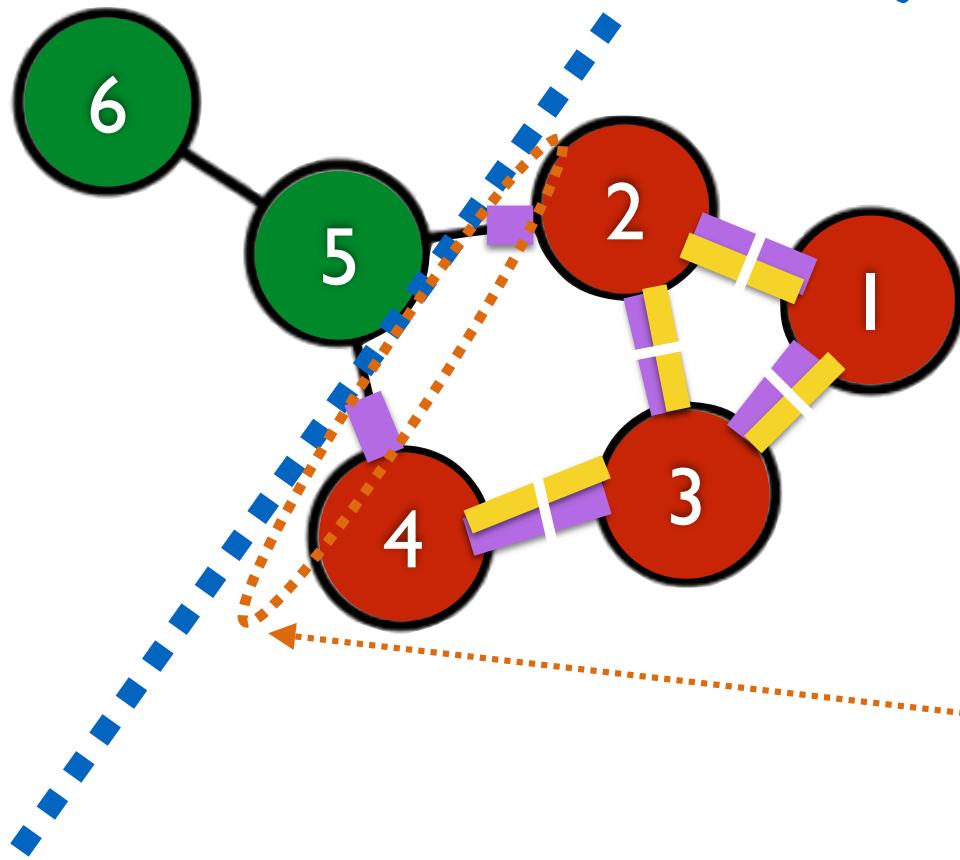
$$-$$

$$x^T A x = 6$$

$$x^T L x = 2$$

What is $x^T L x$?

if $x = (1, 1, 1, 1, 0, 0)$



$$x^T D x = 10$$

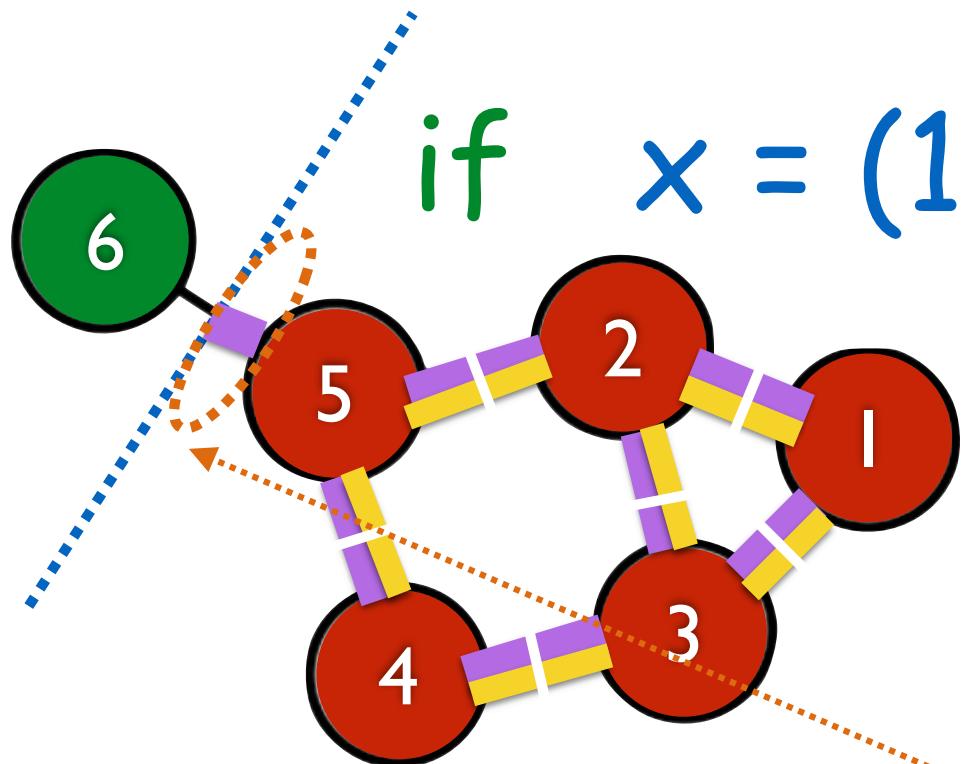
-

$$x^T A x = 8$$

II

$$x^T L x = 2$$

What is $x^T L x$?



if $x = (1, 1, 1, 1, 1, 0)$

$$x^T D x = 13$$

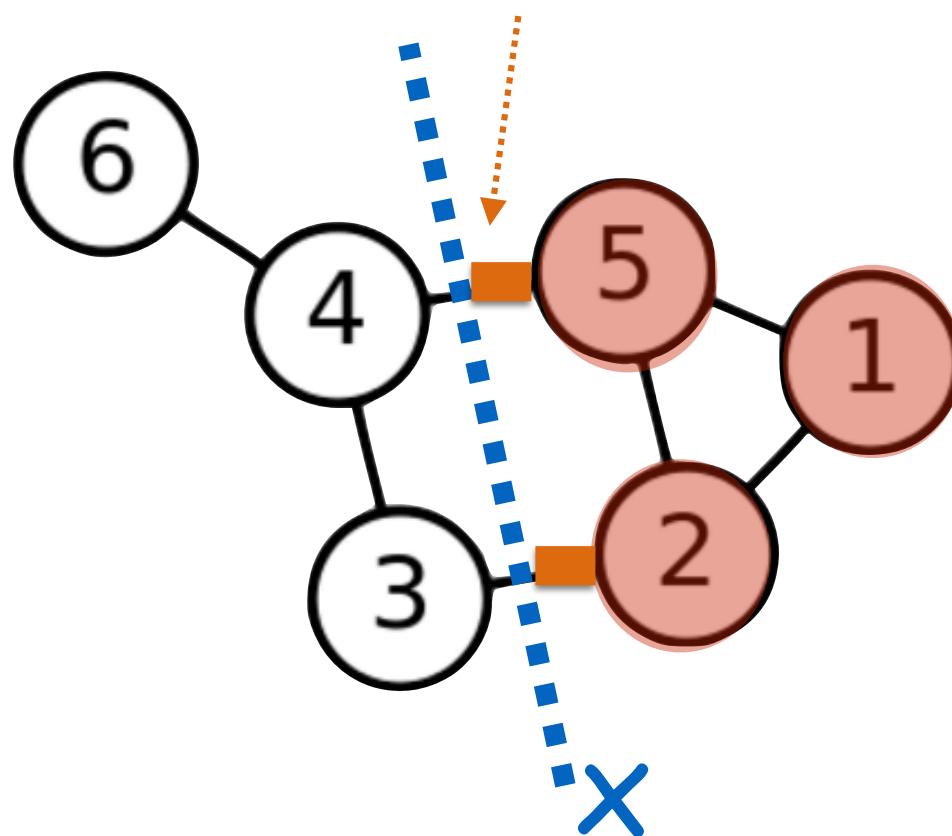
$$x^T A x = 12$$

$$x^T L x = 1$$

What is $x^T L x$?

if x is a binary partition

$x^T L x = \text{number of edges being cut}$



What is the 2nd Eigen pair of L ?

Fact: for symmetric matrix M

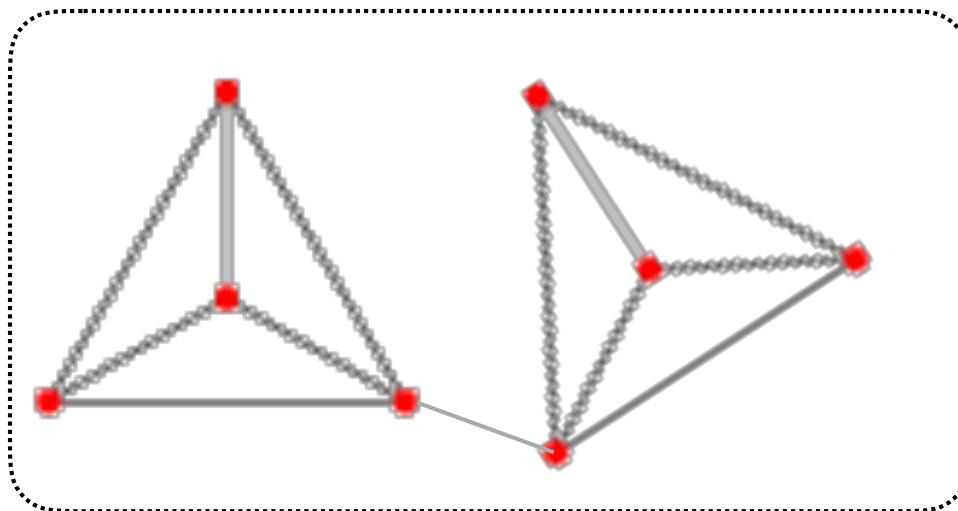
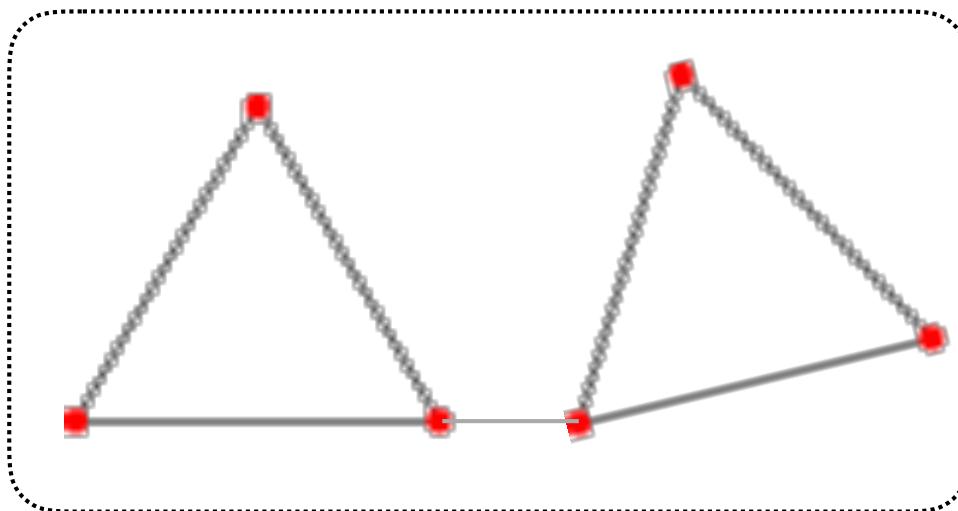
$$\lambda_2 = \min_x \frac{x^T M x}{x^T x}$$

$x^T L x$ = number of edges being cut

$x^T x$ = number of nodes in the partition

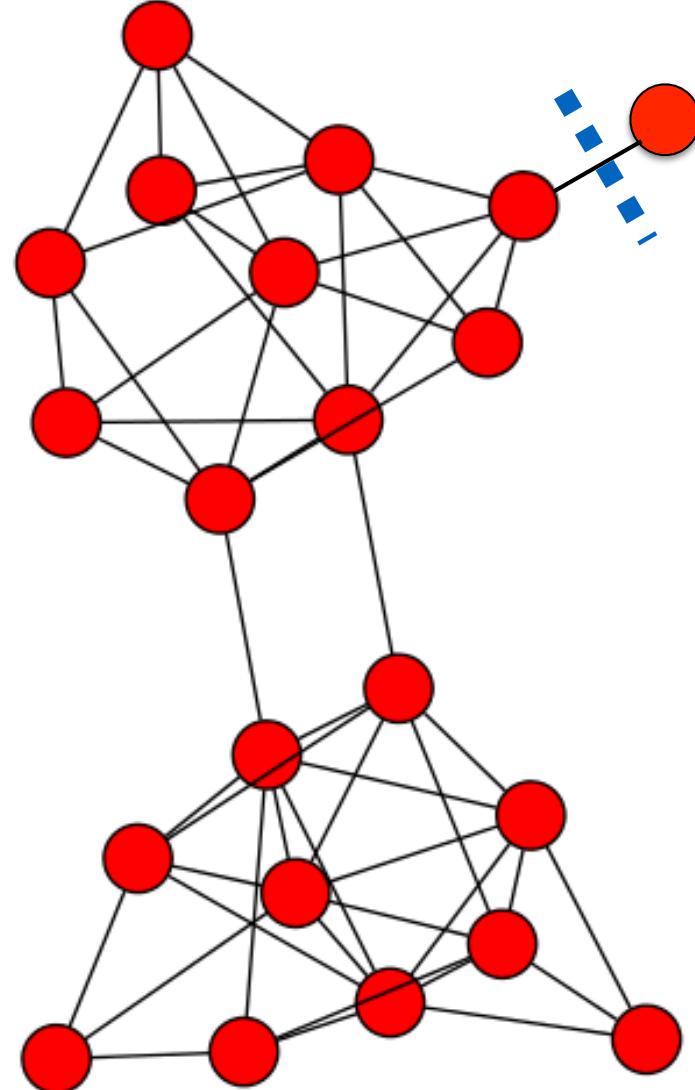
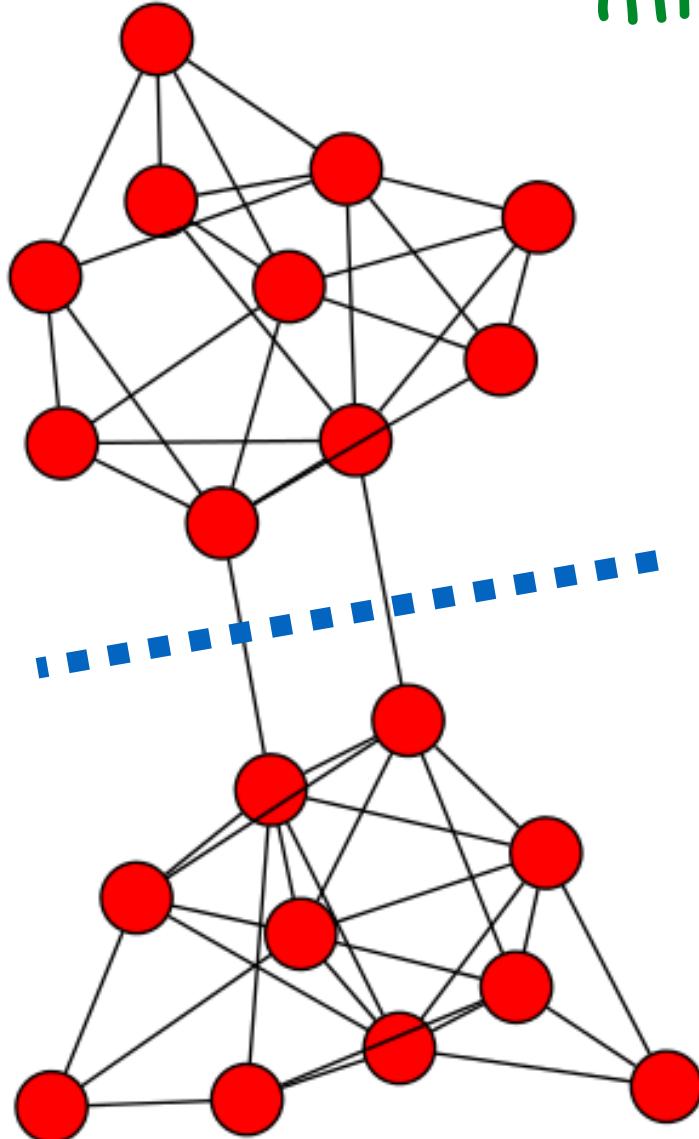
$$\min \quad x^T L x$$

= minimize number of edges being cut

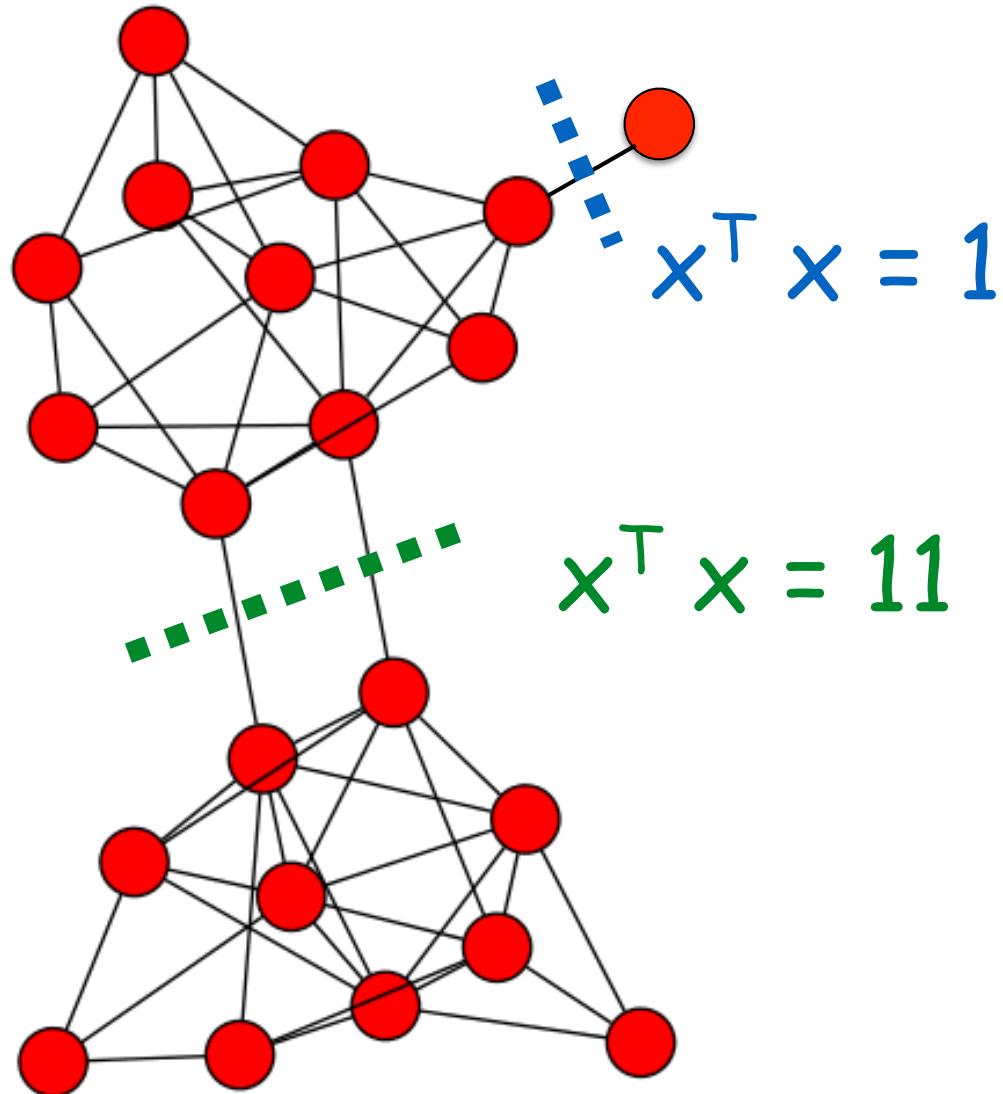


MinCut - graph clustering

$$\min \quad x^T L x$$



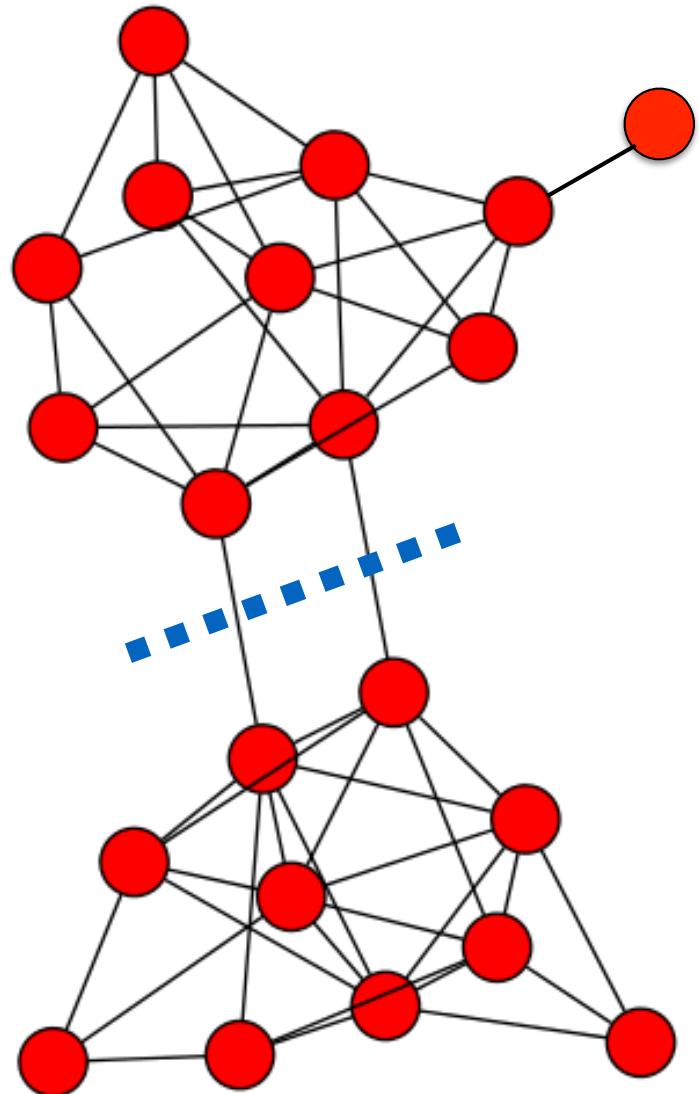
$x^T x =$ number of nodes in the partition



$$\frac{x^T L x = 1}{x^T x = 1}$$

$$\frac{x^T L x = 2}{x^T x = 11}$$

$$\text{Normalized Cut} = \frac{x^T L x}{x^T x}$$



What is the 2nd Eigen pair of L ?

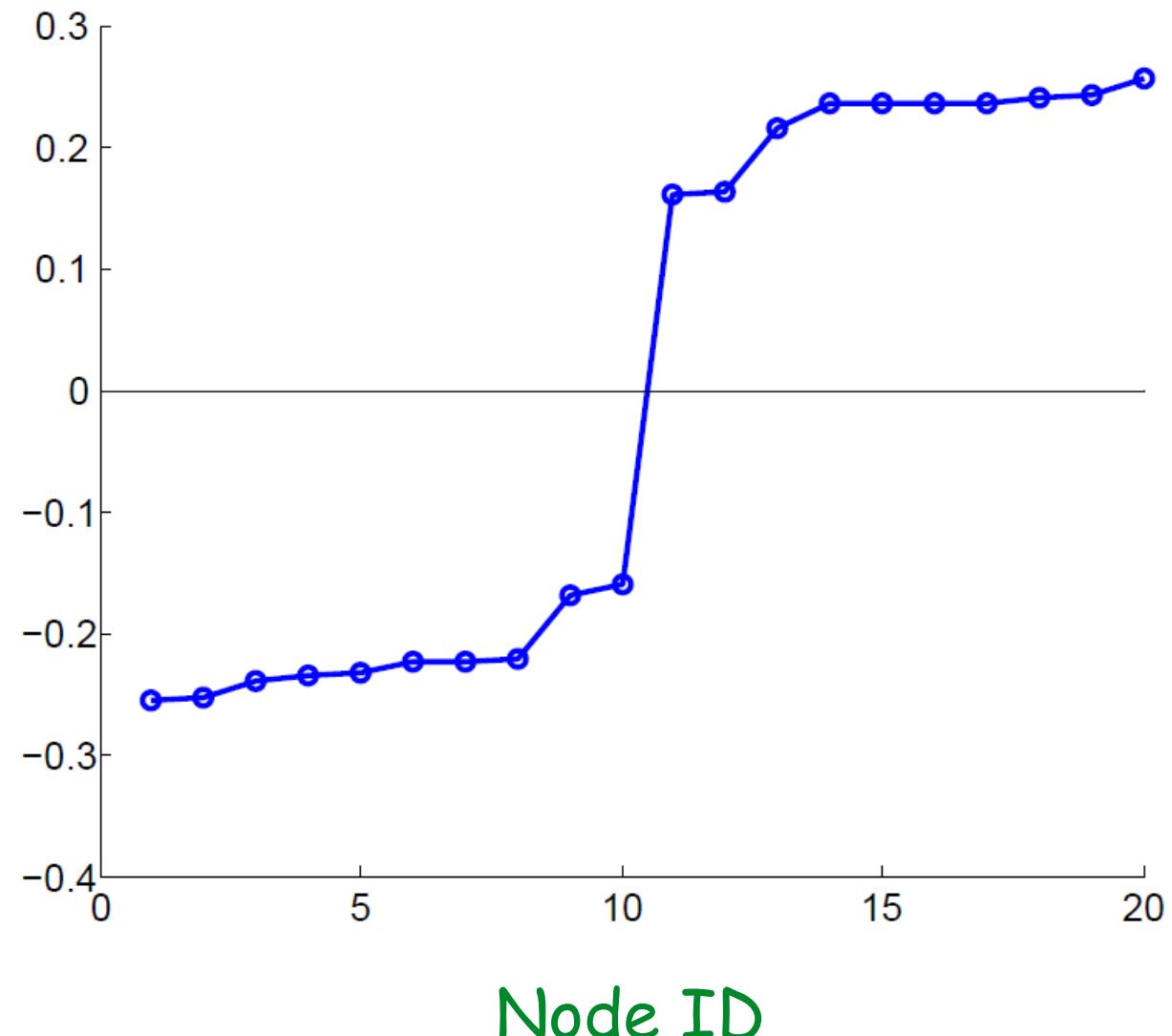
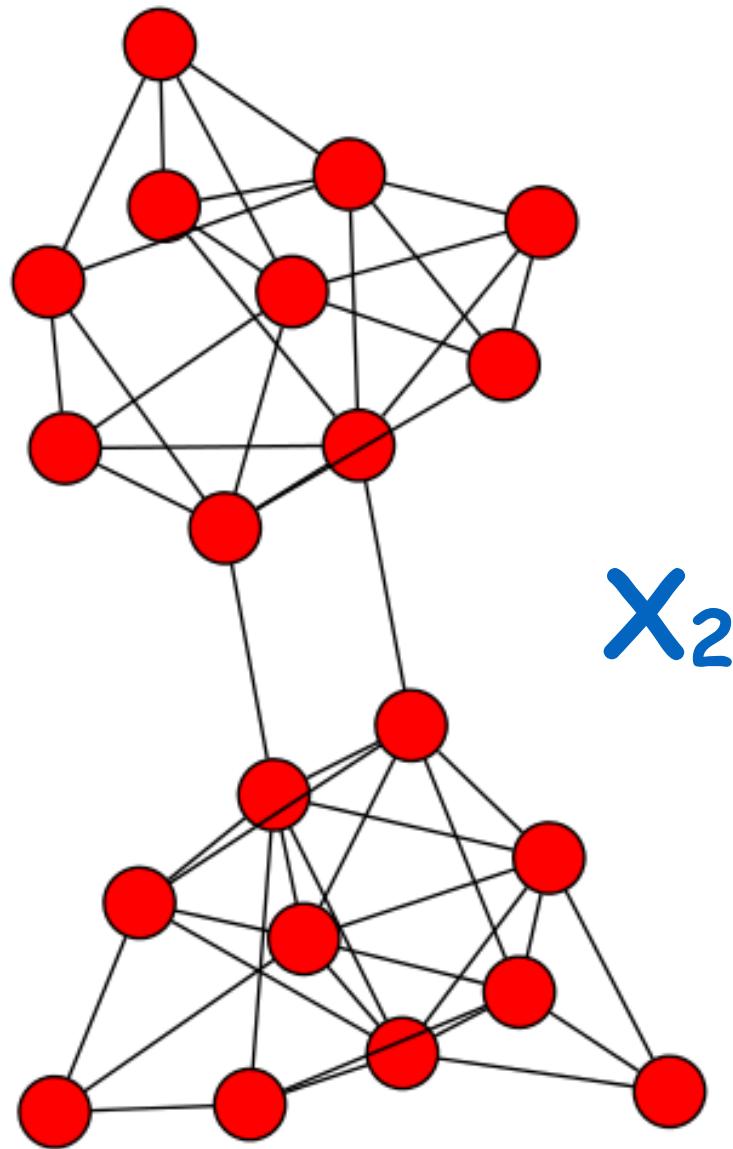
Fact: for symmetric matrix M

$$\lambda_2 = \min_x \frac{x^T M x}{x^T x}$$

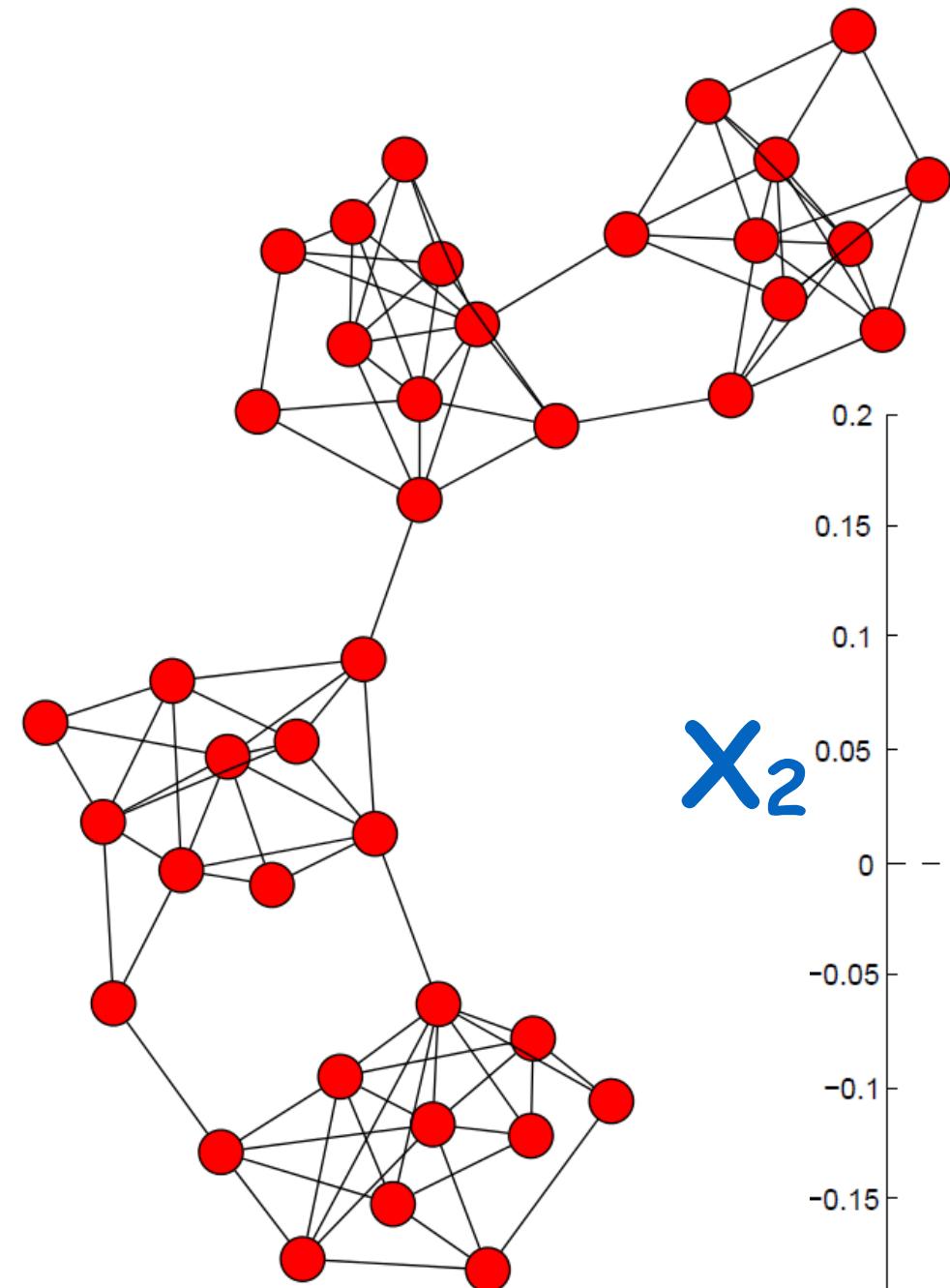
2nd Eigen value is the minimum
normalized cut on a graph

2nd Eigen vector is the cut (partition)

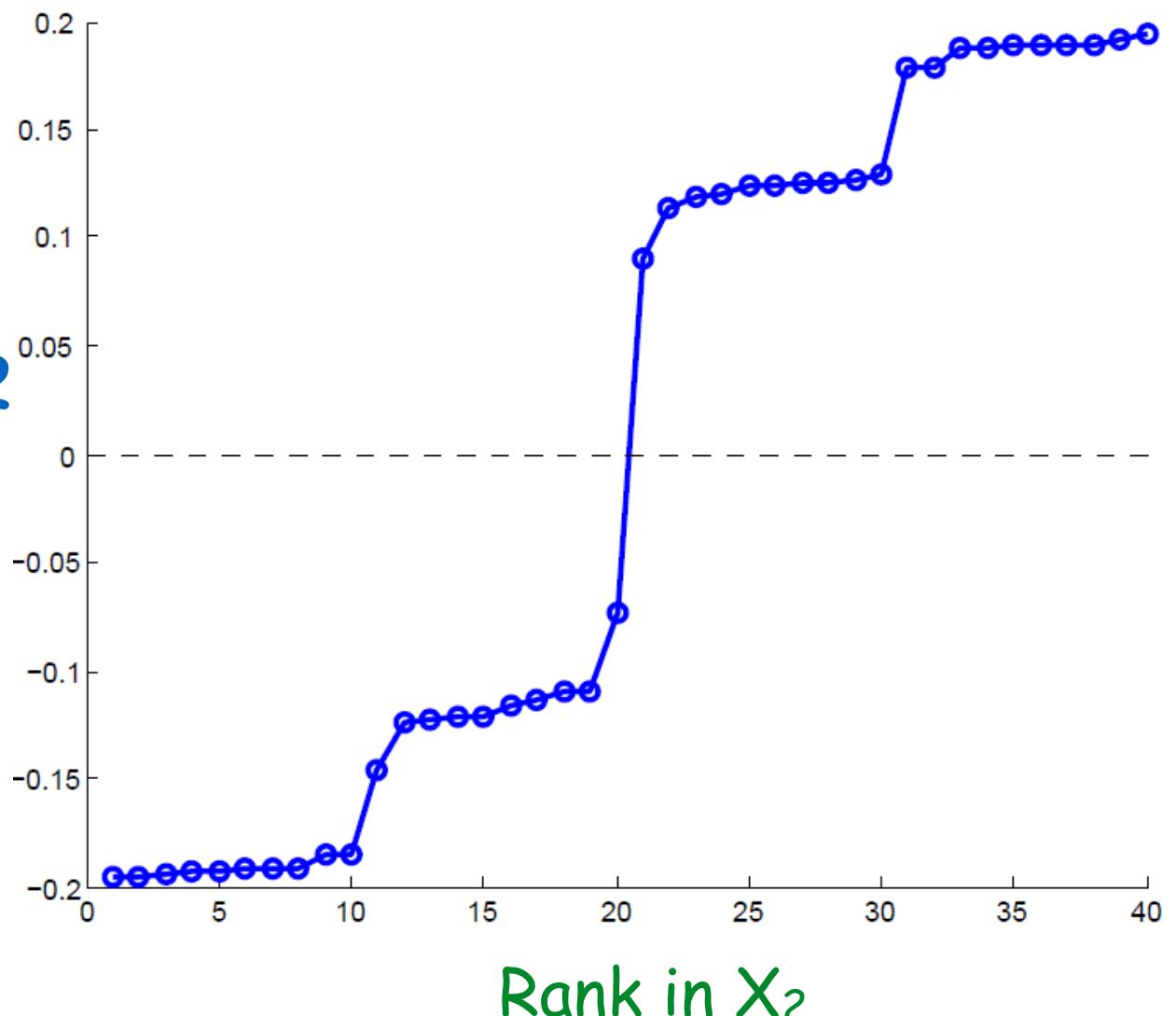
2nd Eigen Vector



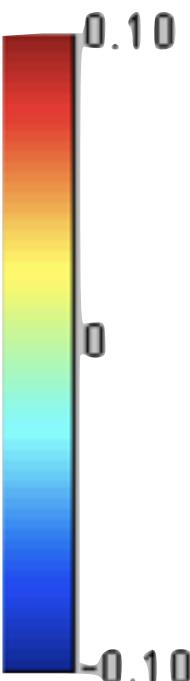
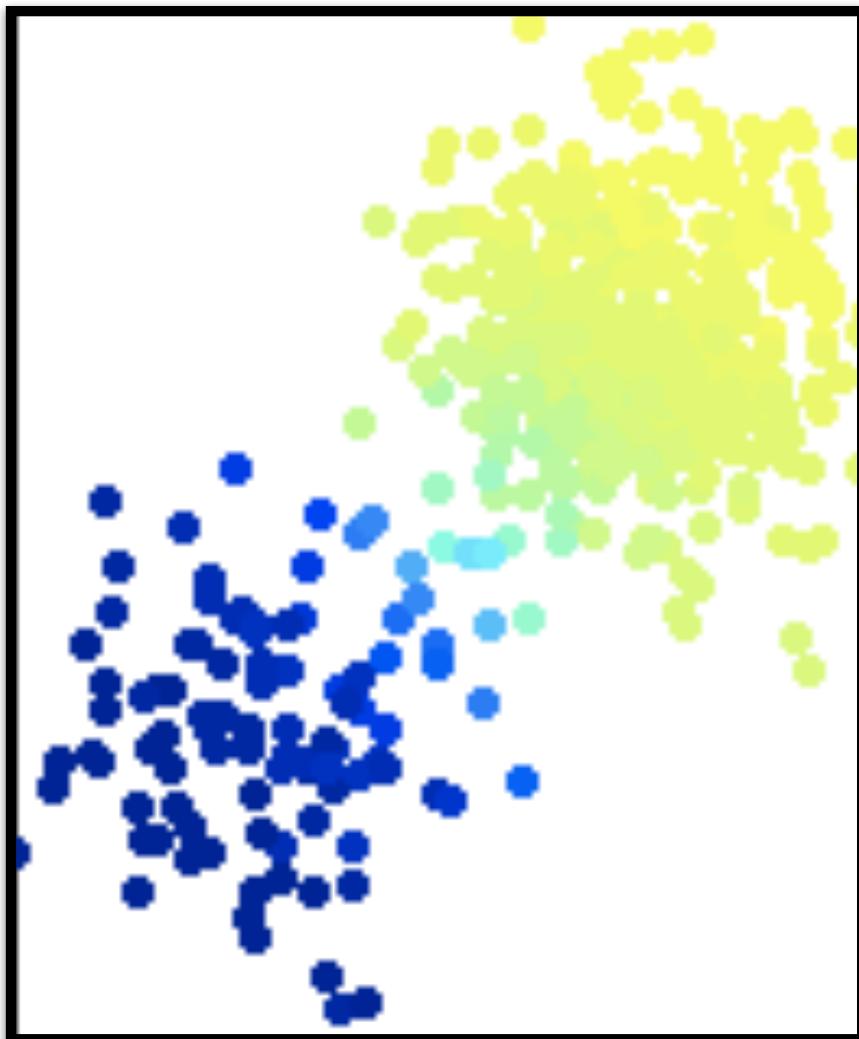
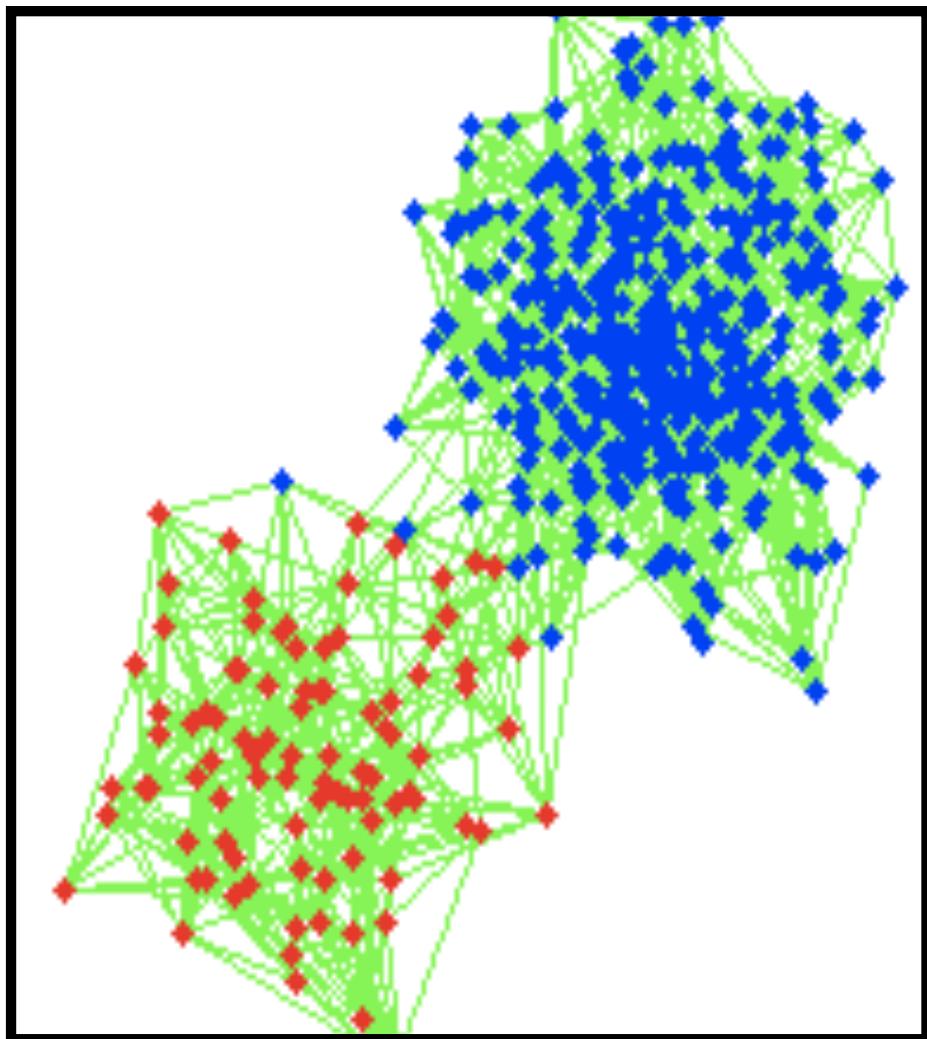
2nd Eigen Vector



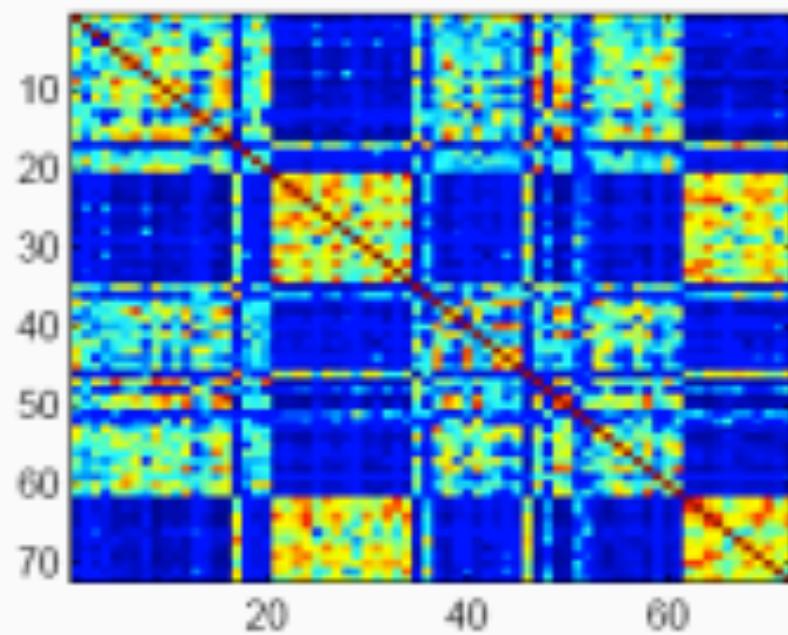
X_2



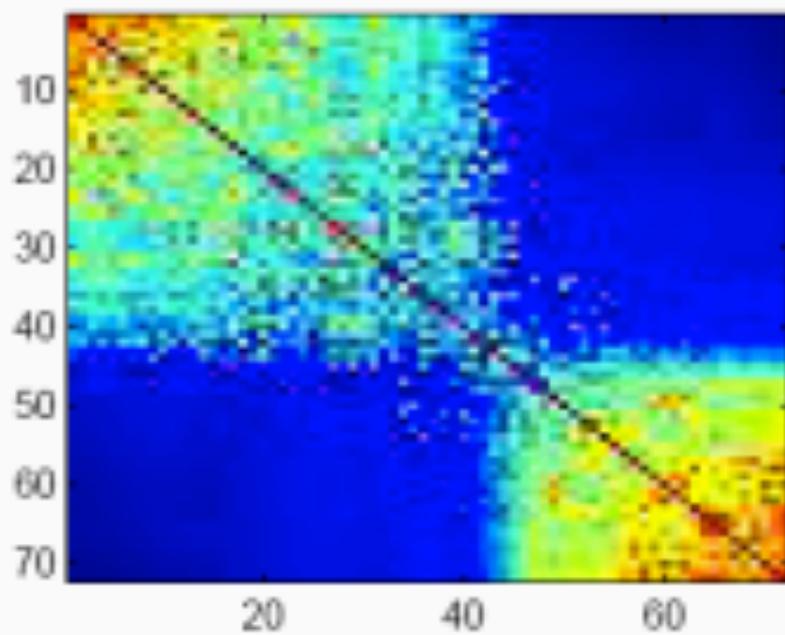
2nd Eigen Vector



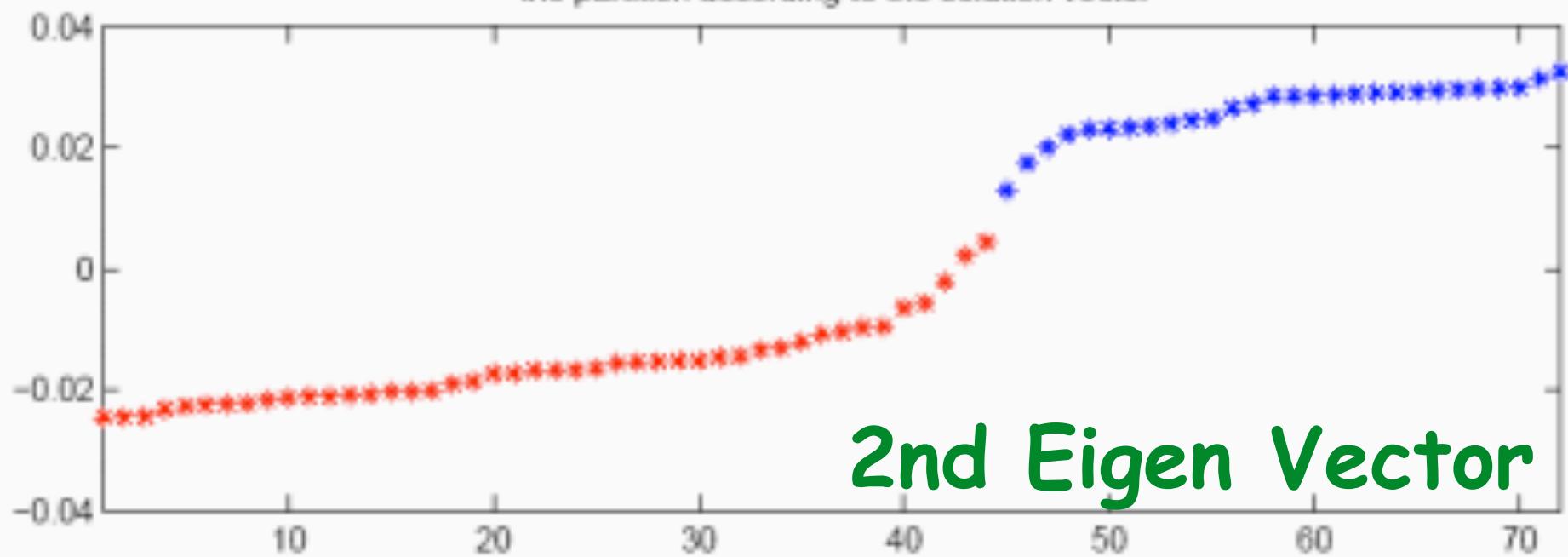
input affinity matrix



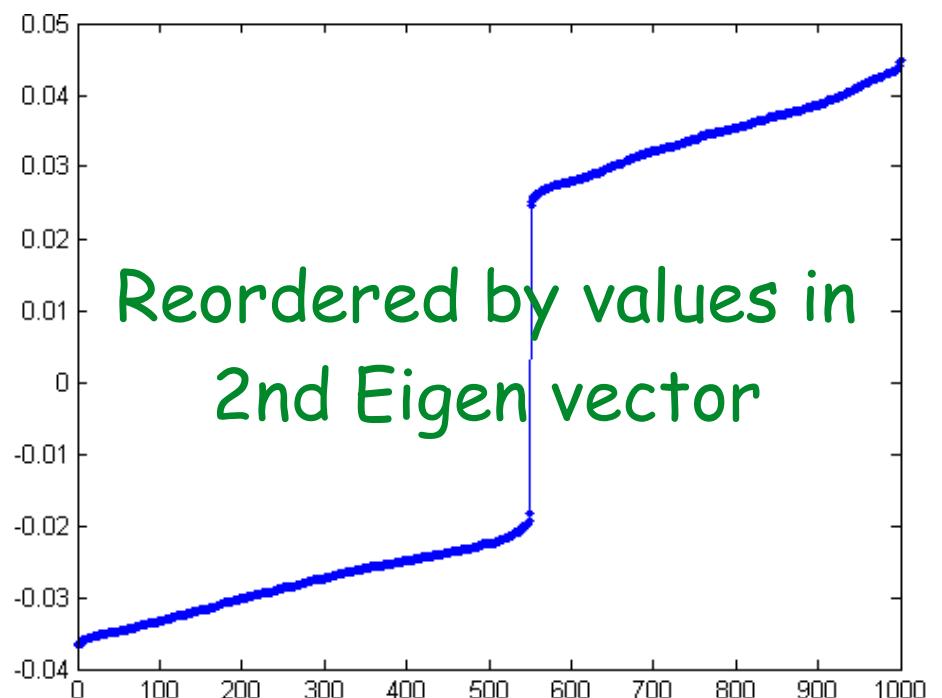
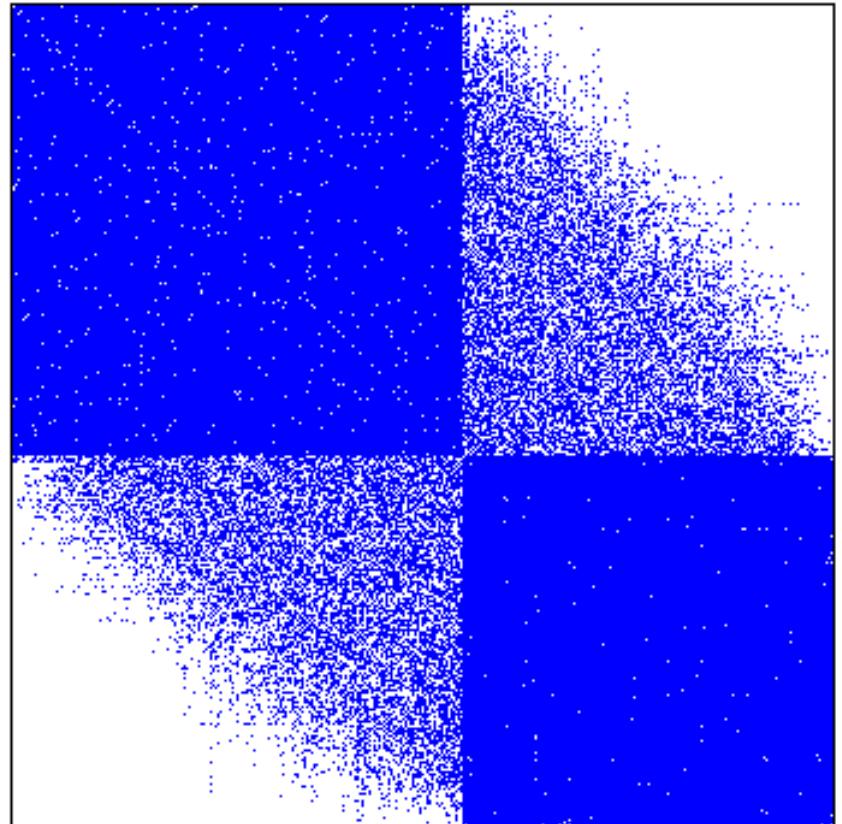
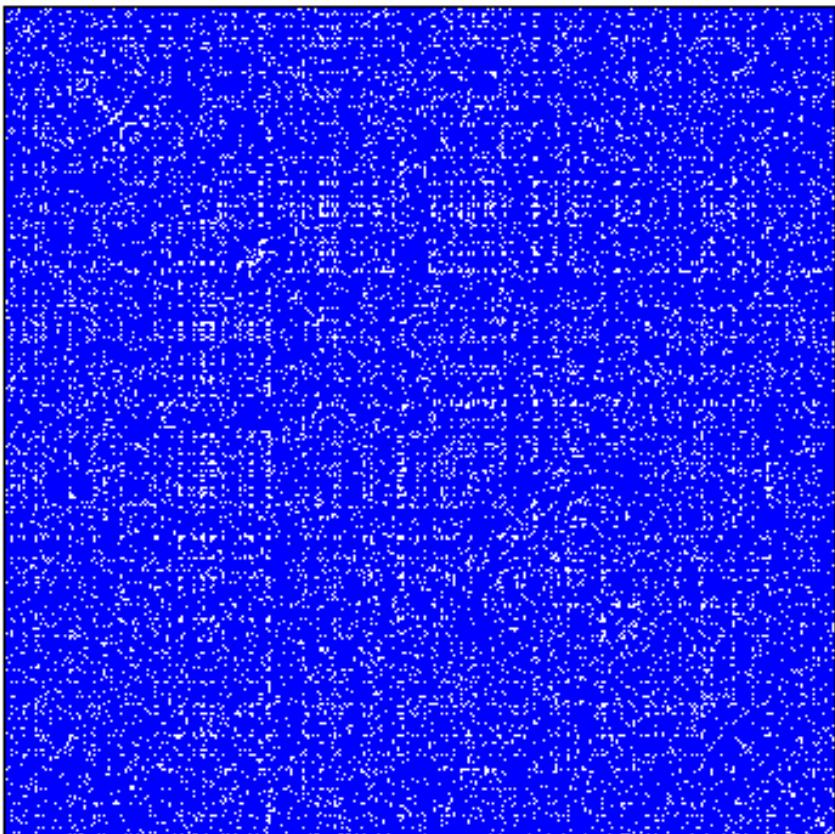
affinity matrix reordered according to solution vector



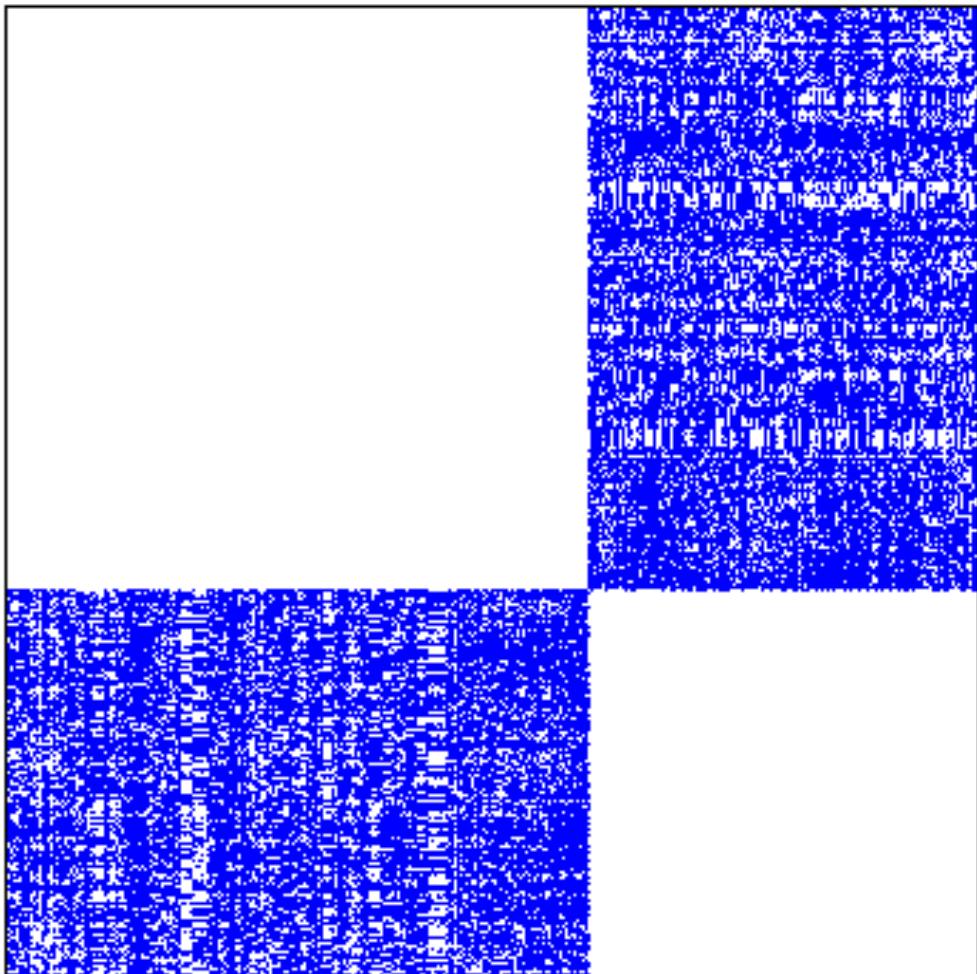
the partition according to the solution vector



Original Adjacency Matrix

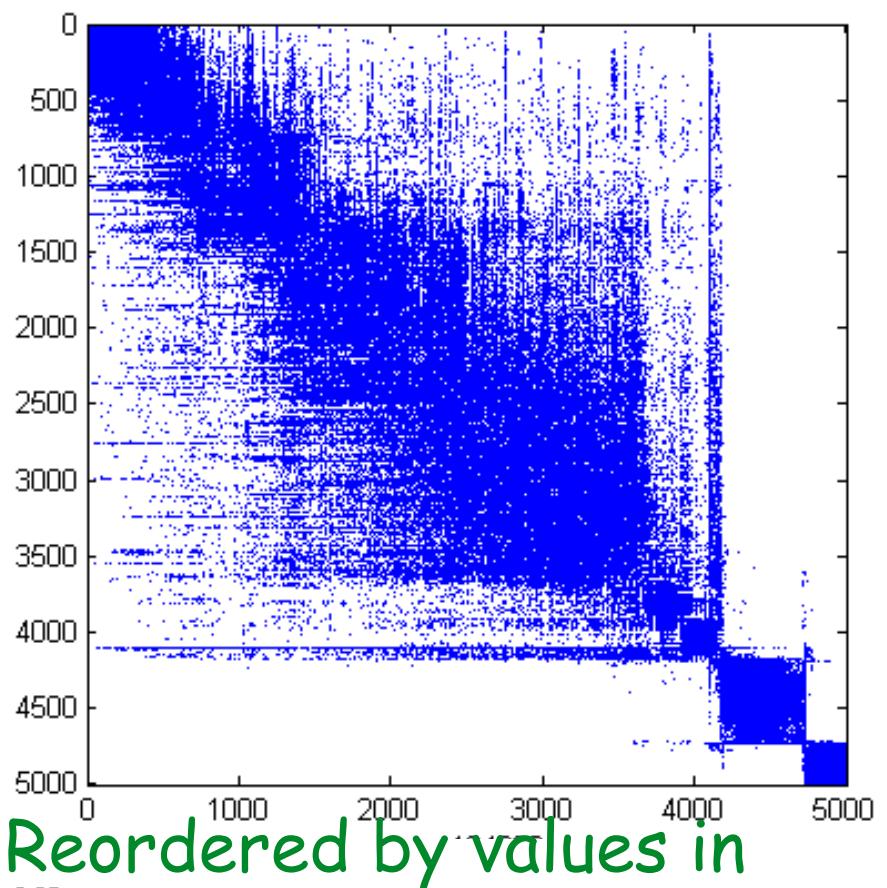


Original Adjacency Matrix

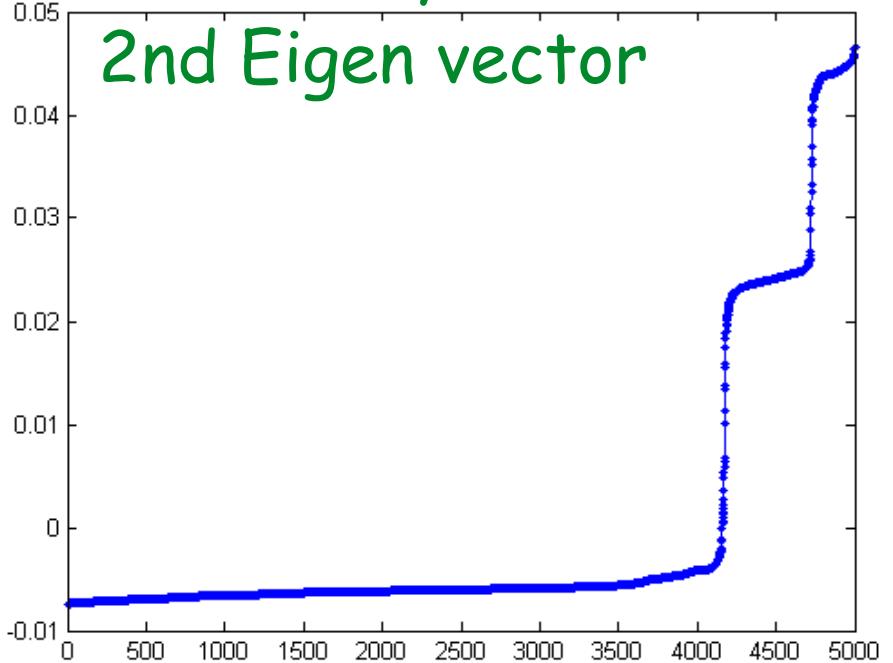


$\text{nz} = 184690$

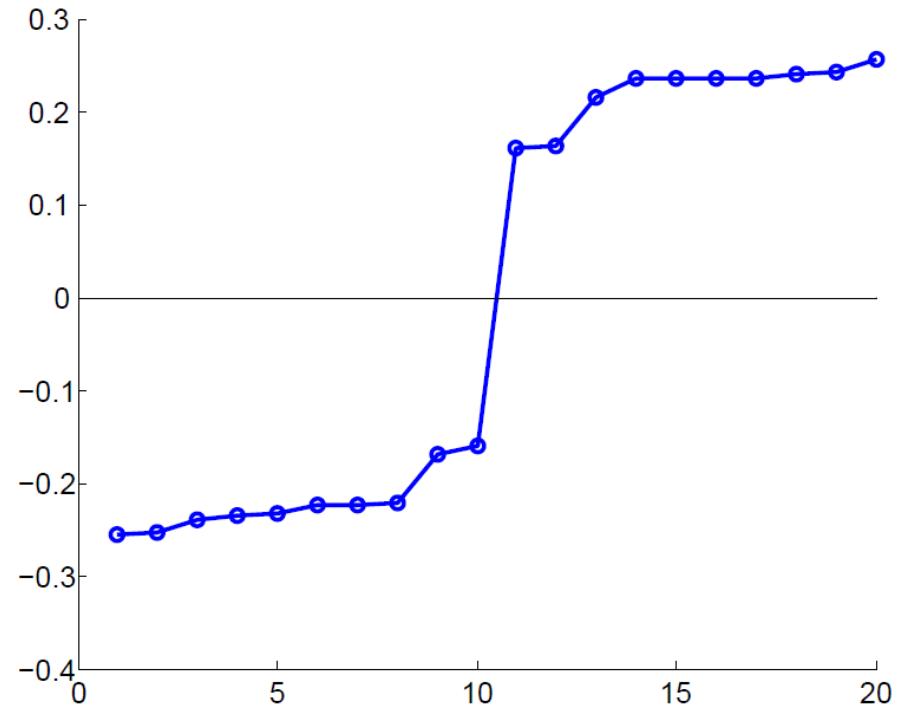
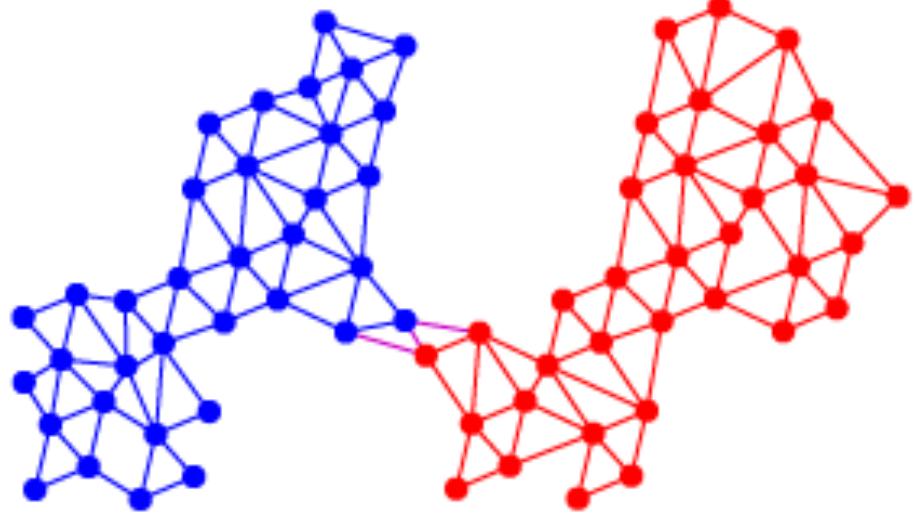
<https://www.cs.purdue.edu/homes/dgleich/demos/matlab/spectral/spectral.html>



Reordered by values in
2nd Eigen vector

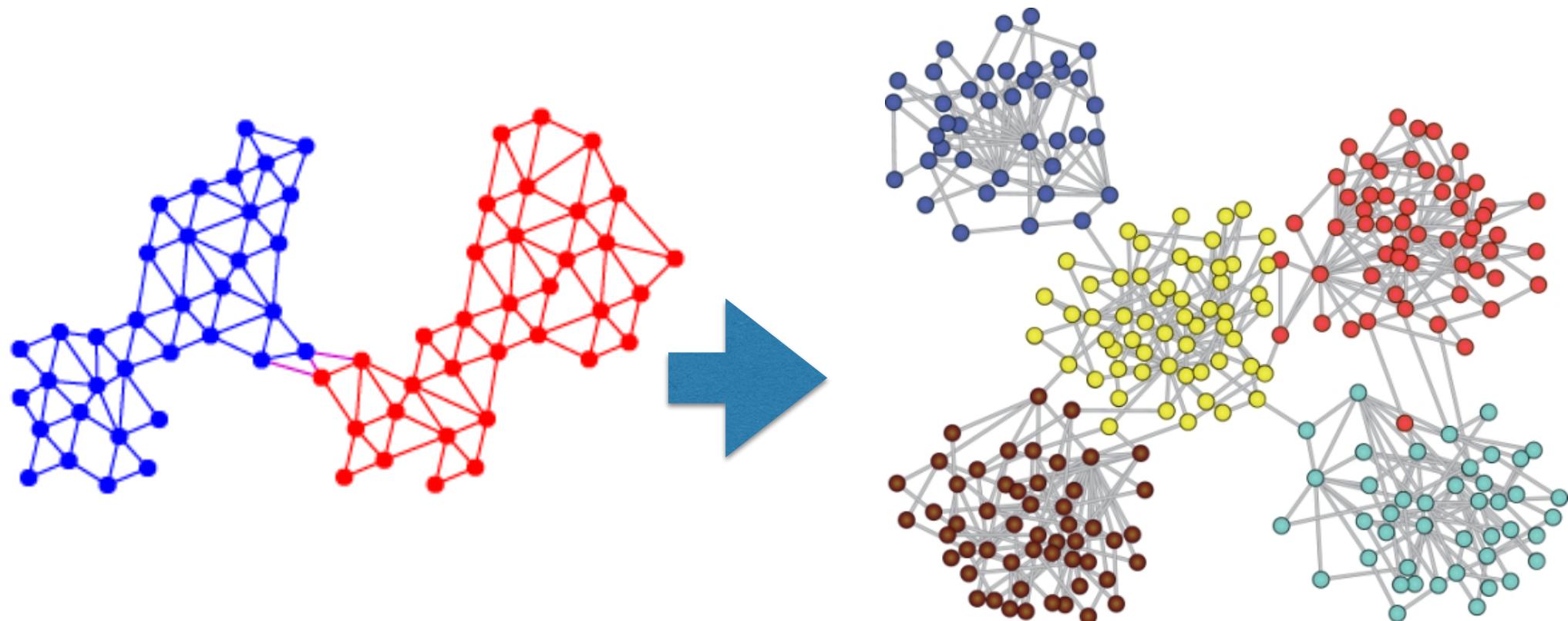


Spectral Clustering

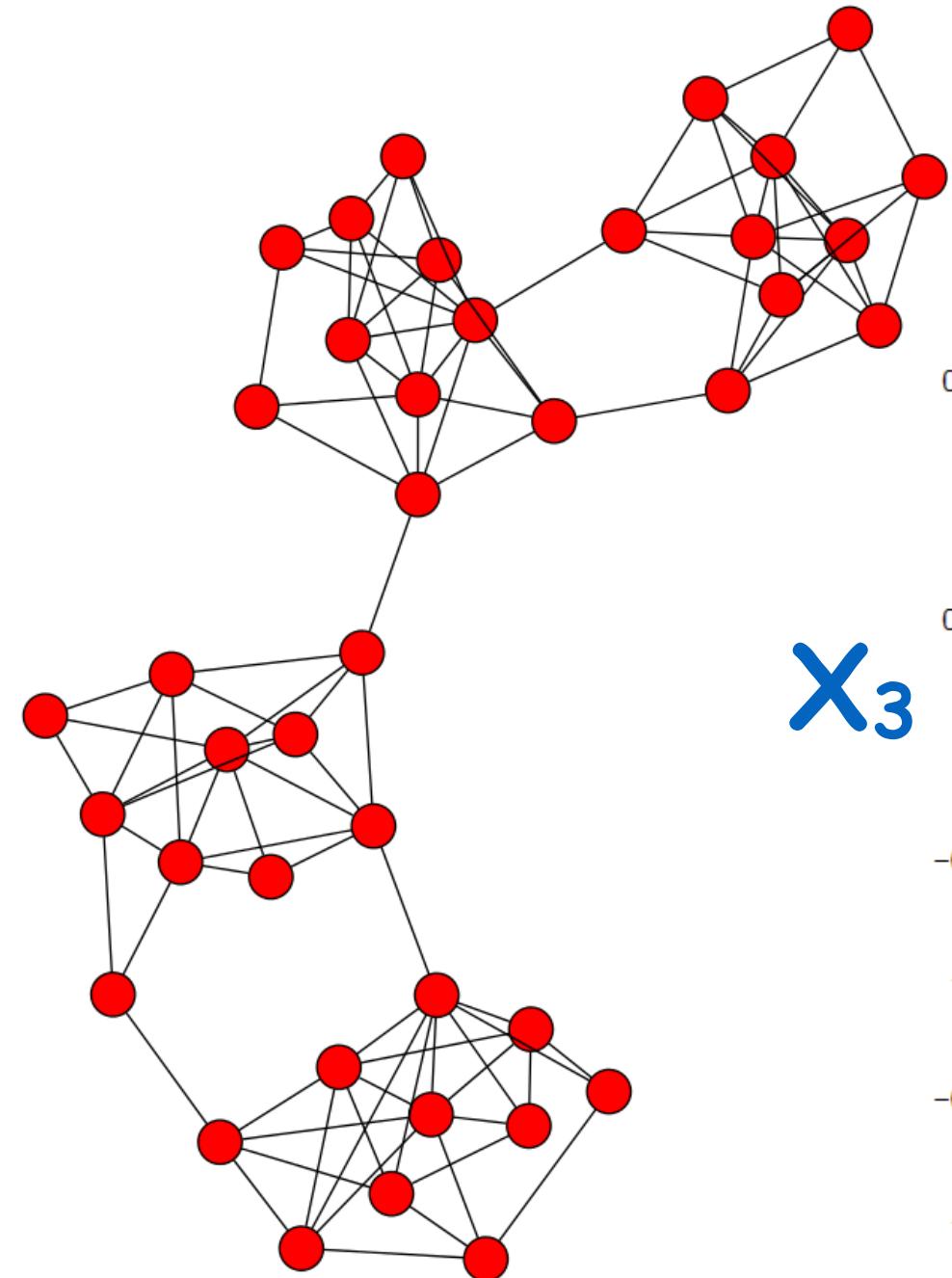


1. Compute $L = D - A$
2. Compute Eigen pairs of Matrix L
3. use the Eigen vector with smallest non-zero positive Eigen values
4. use zero to cut

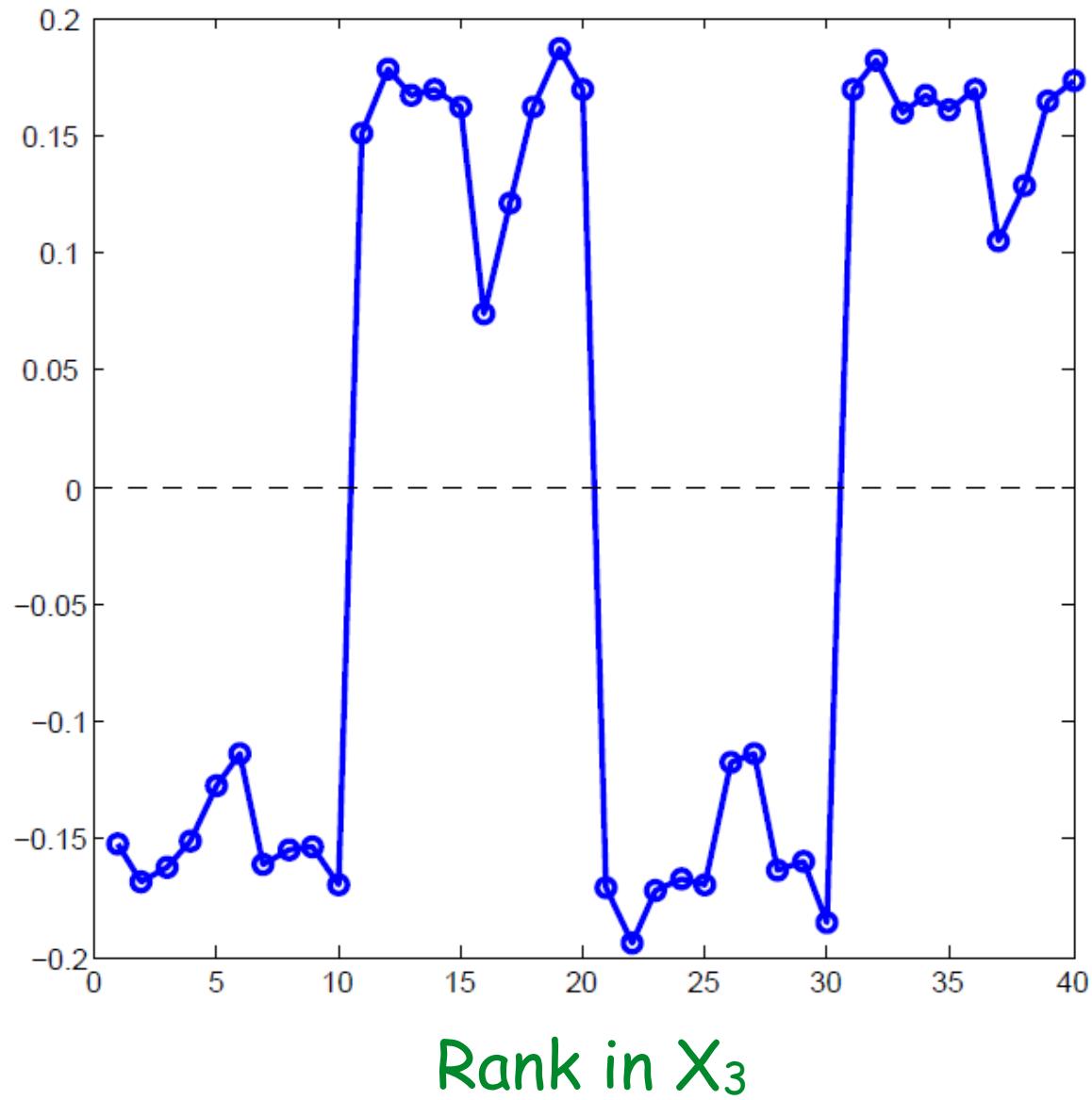
Beyond Binary Partition



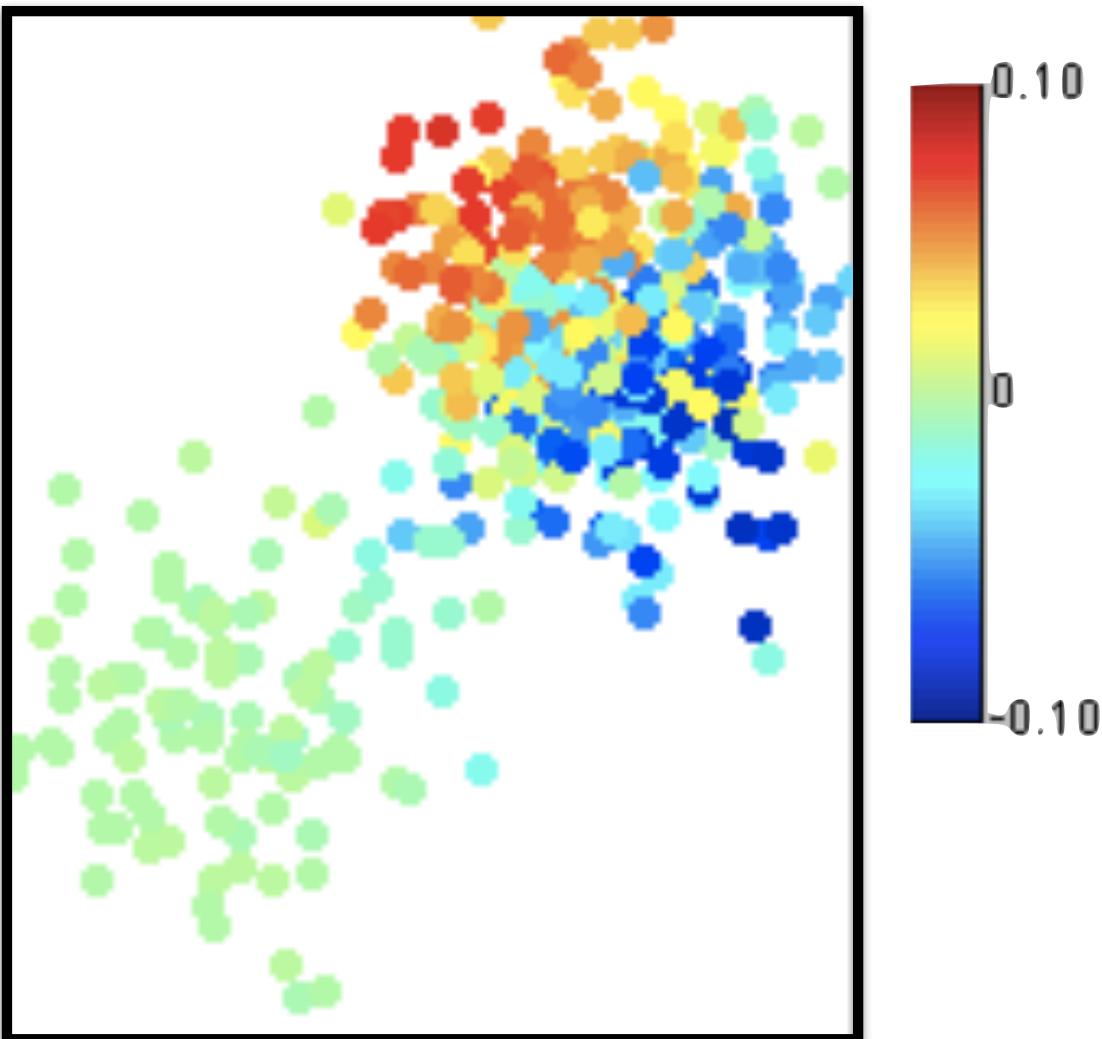
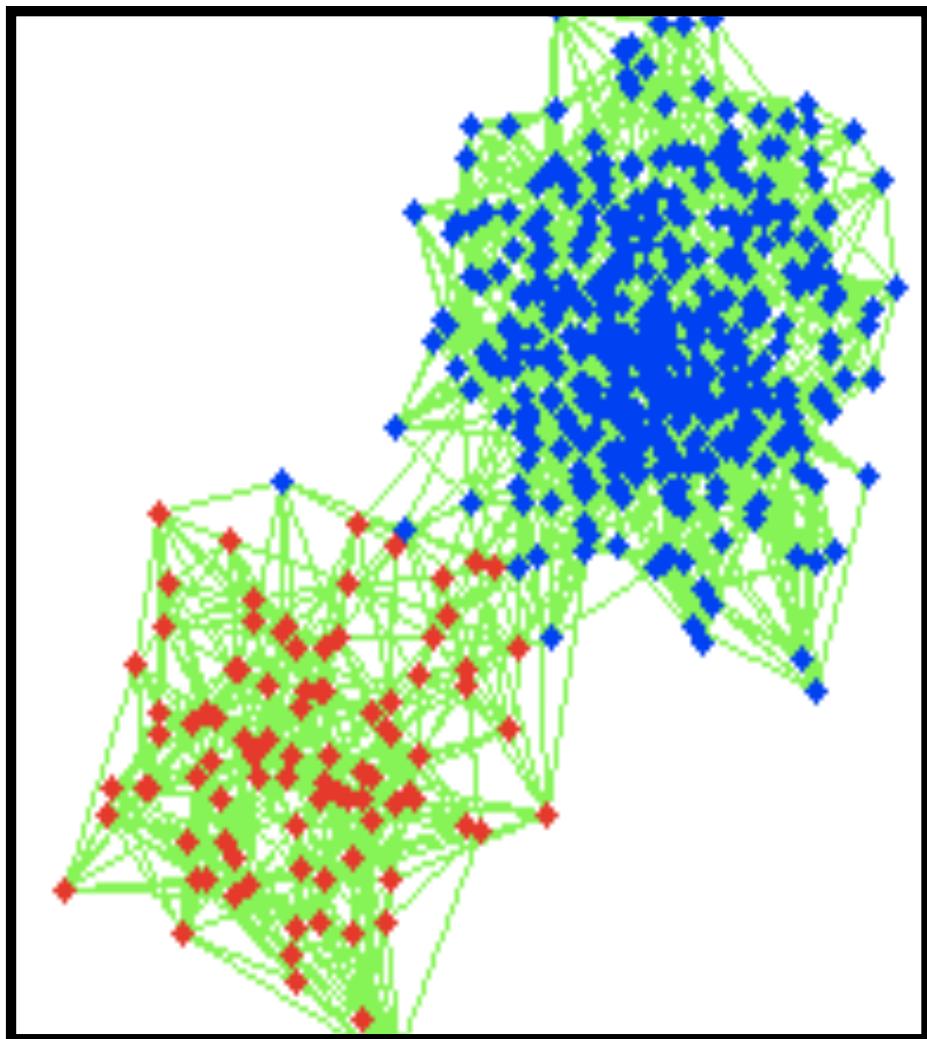
3rd Eigen Vector



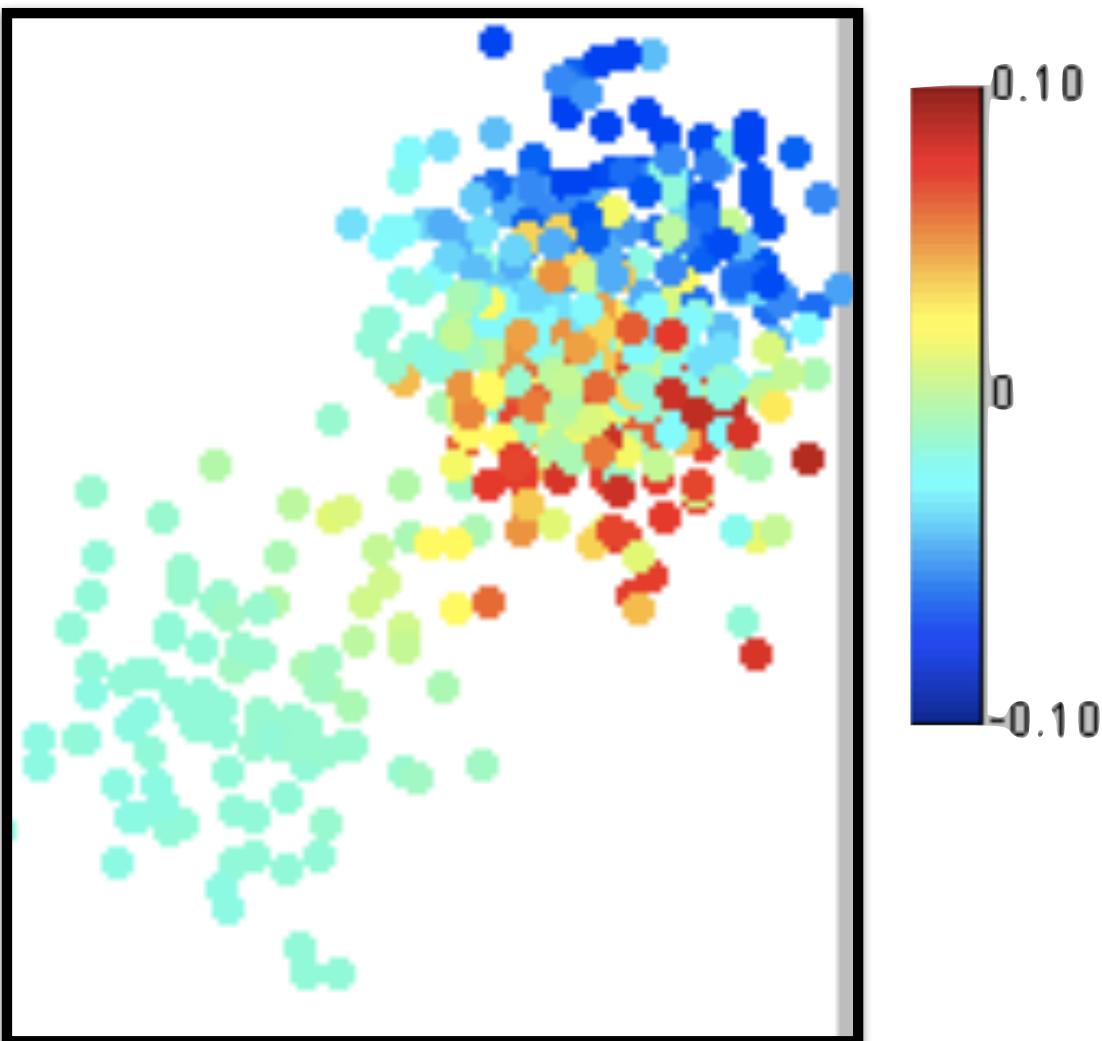
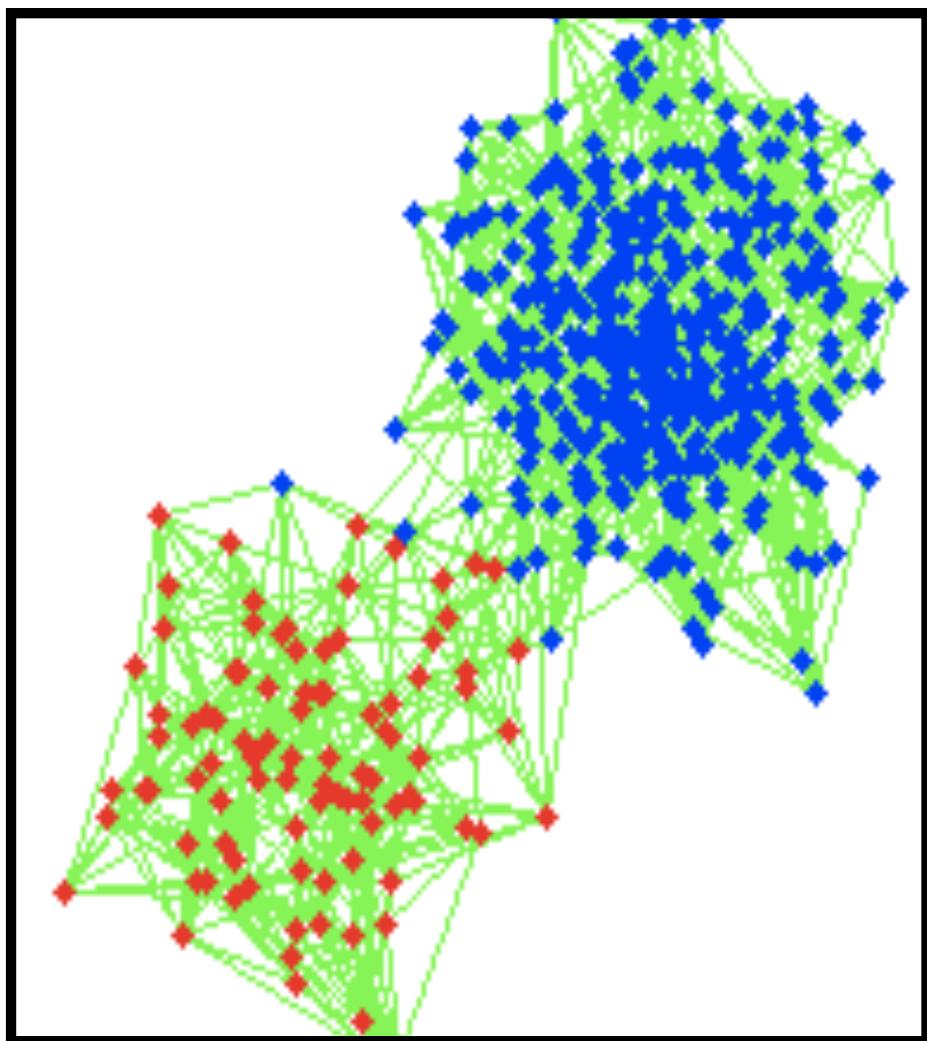
X_3



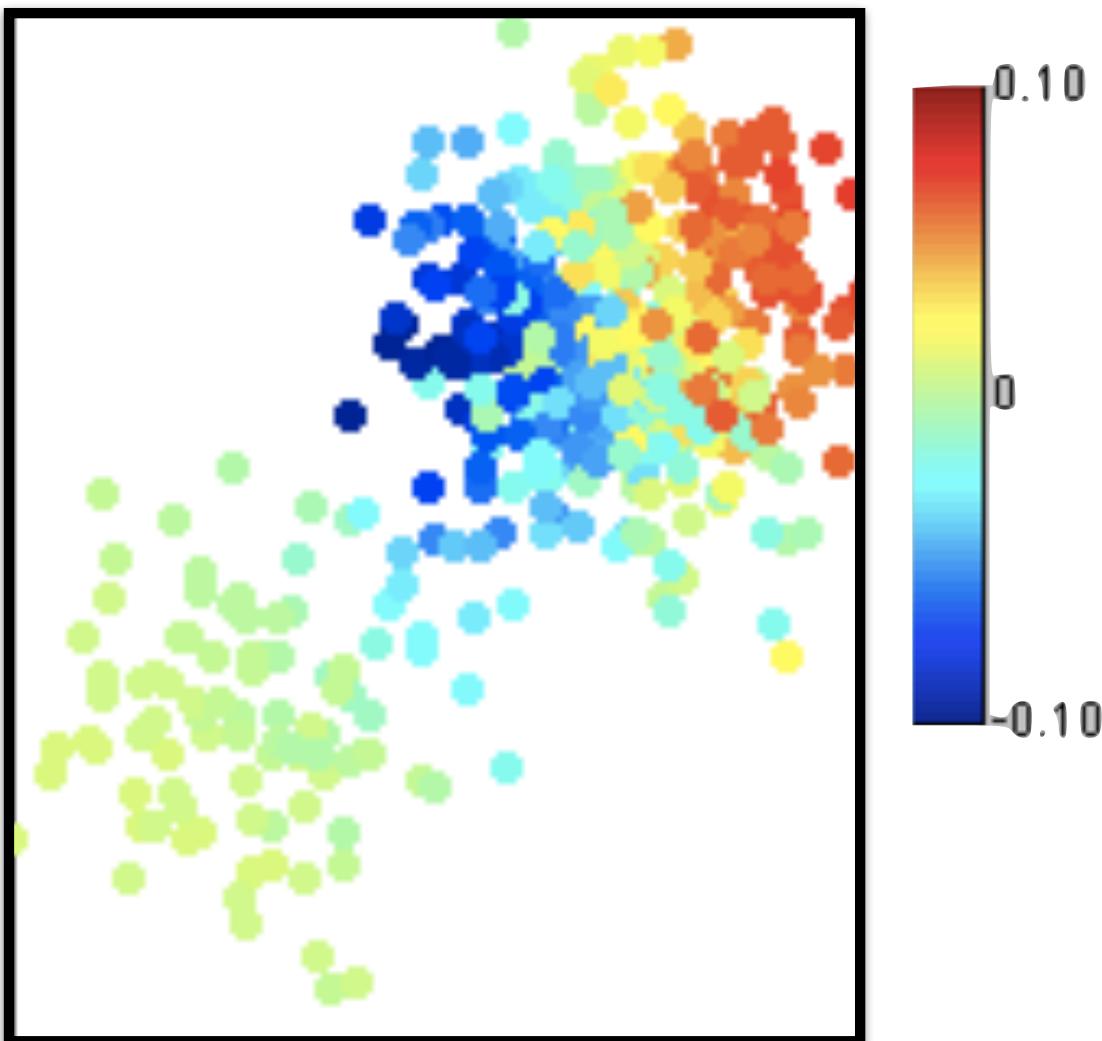
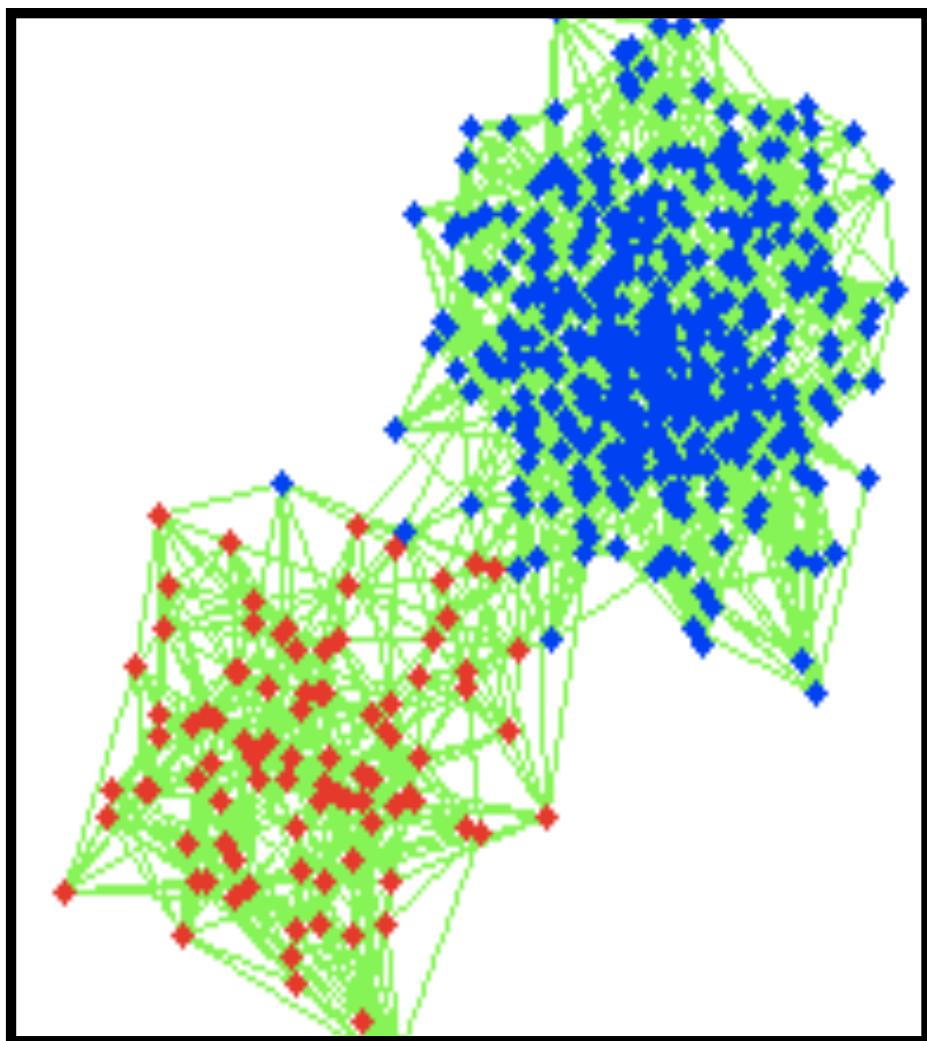
3rd Eigen Vector

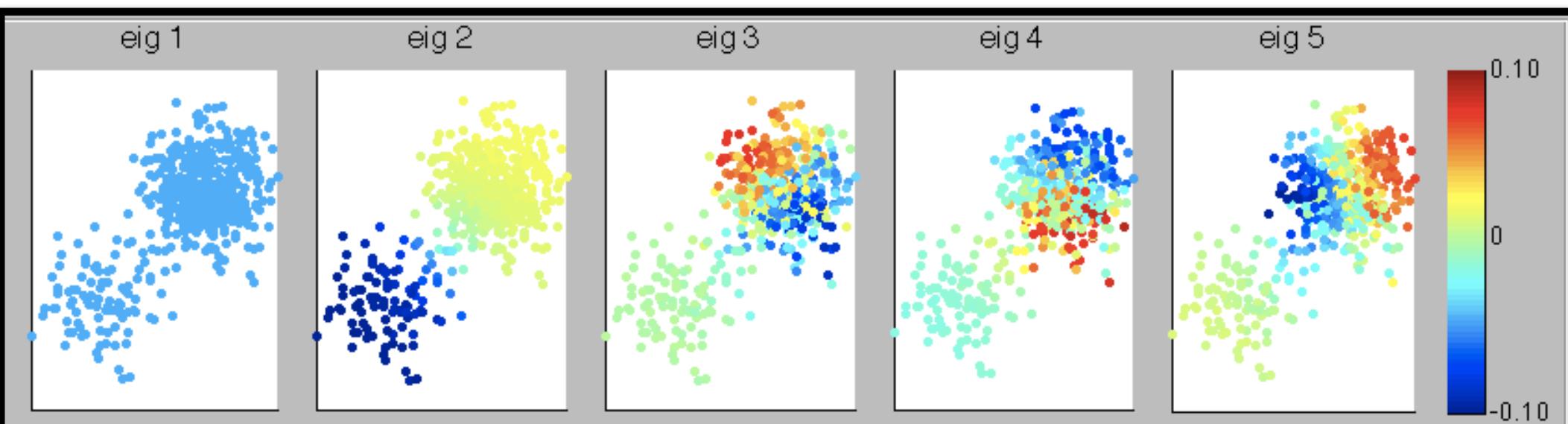
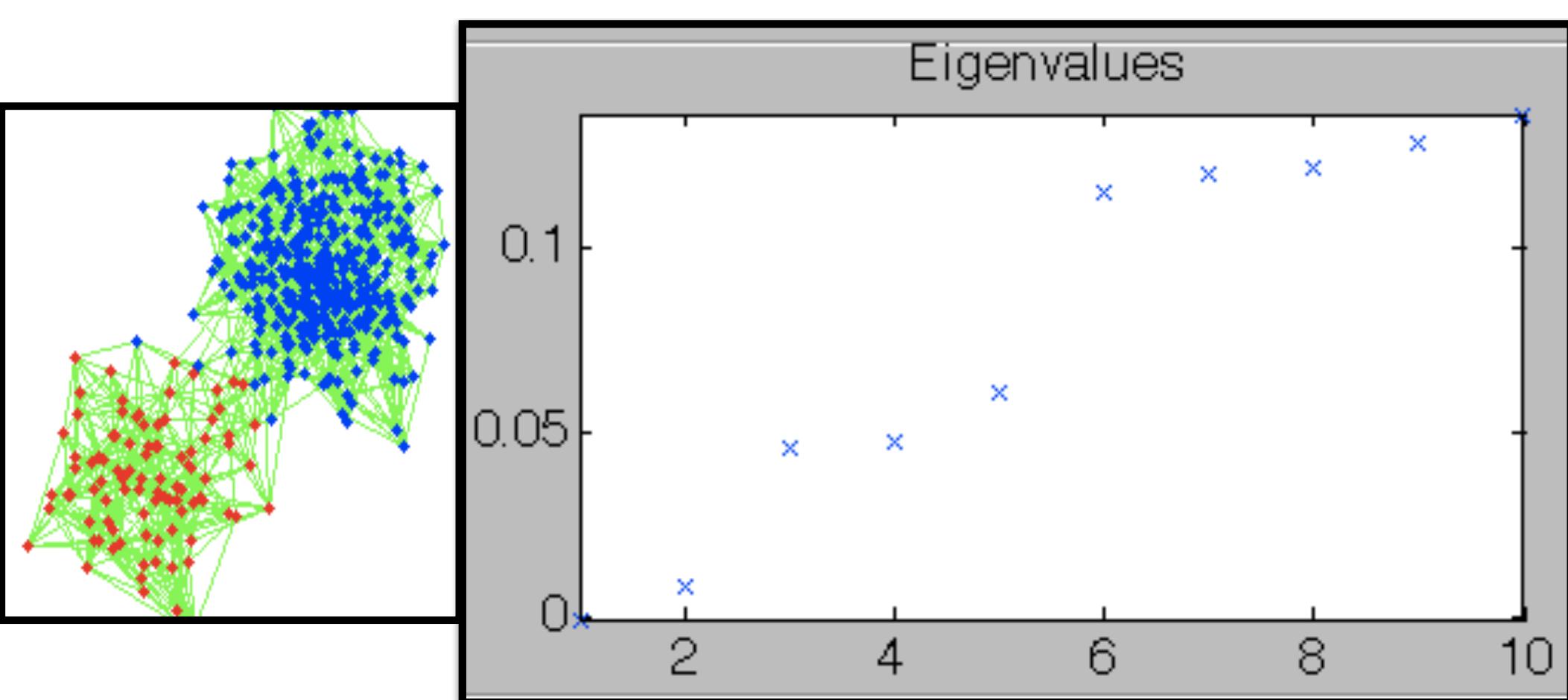


4th Eigen Vector



5th Eigen Vector





Done!



Welcome to the World of Network Analysis

