Anomaly Detection on Attributed Networks

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Outline

1. Introduction
   - Anomaly detection
   - Attributed networks
   - Knowledge Graph
2. Problem statement
3. Models and architectures
   - Graph Convolutional Networks (GCN)
   - Baseline models
   - Proposed graph autoencoder
4. Anomaly Formation
5. Numerical experiments
6. Future work
7. Reference
8. Reference cont.

Anomaly detection

- Anomaly Detection is the process of determining elements in a dataset that have a behavior that deviates from the rest of the dataset.
- Challenges remain for anomaly detection on attributed networks:
  (1) Network sparsity - the network structure could be very sparse on real-world attributed networks.
  (2) Data nonlinearity - the node interactions and nodal attributes are highly non-linear in nature while existing anomaly detectors mainly model the attributed networks with linear mechanisms.
  (3) Complex modality interactions - attributed networks usually have complex interactions for anomaly detection.

Attributed networks

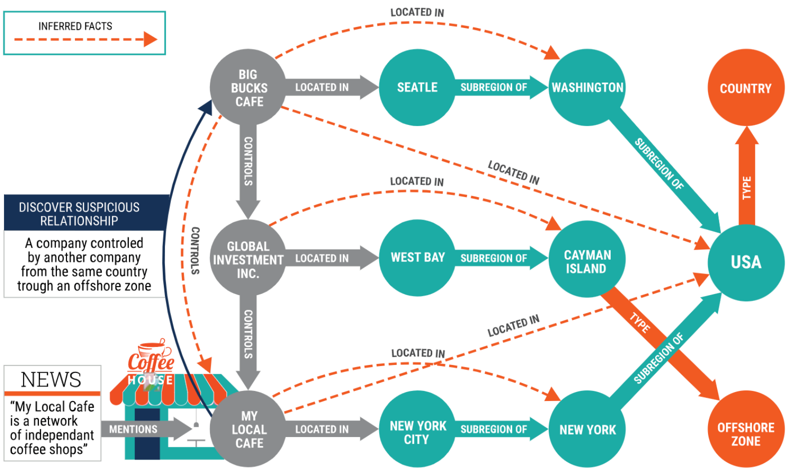
- An **attributed network** $\mathcal{G} = (\mathcal{V}, \mathcal{E}, X)$ is an undirected graph with vertex set V, edge set E, and node feature matrix X.
- Conventionally, we let $N = |\mathcal{V}|$ denote the number of vertices and $m = |\mathcal{E}|$ denote the number of edges.
- Each node has a corresponding feature vector $x \in \mathbb{R}^k$, where k denotes the number of node features.
- Each edge in the network belongs to one of d different classes, where d denotes the number of distinct edge types.

Attributed networks (continued)

- The node feature matrix $X \in \mathbb{R}^{N \times k}$ compactly stores the node features for the entire network.
- The adjacency tensor $A \in \{0, 1\}^{d \times N \times N}$ stores an adjacency matrix for each of the d different edge types in the network.

Knowledge Graph

- A knowledge graph is a type of directed attributed network that models semantic data;
- Nodes represent real-world entities;
- Edges capture the relationships between entities.



Importance of Anomaly Detection in Knowledge Graphs

- Anomaly detection on knowledge graphs allows us to discover entities within a system that have suspicious behavior.
- Effective anomaly detection on large networks can be used in security efforts by highlighting the abnormal networks entities.
- For example, in a financial network anomaly detection can be applied to detect fraudulent accounts by analyzing their transaction patterns.

Problem statement

- Given an attributed network $\mathcal{G} = (V, E.X)$, our goal is to rank the vertices of $\mathcal{G}$ by how likely they are to be anomalous within the overall context of the network $\mathcal{G}$.
- The goal of our model is to learn a threshold value λ and a scoring function $f : v_i \to \mathbb{R}$ for each vertex $v_i \in V$ such that we can classify each node as anomalous or normal.
- Let y_i denote the output classification for node v_i under our model where $y_i = 1$ if v_i is anomalous and $y_i = 0$ if v_i is normal. Our goal is to learn f and λ such that:

$$y_i = \begin{cases} 1 & f(v_i) \geq \lambda \\ 0 & \text{otherwise} \end{cases}$$

Graph Convolutional Networks (GCN)

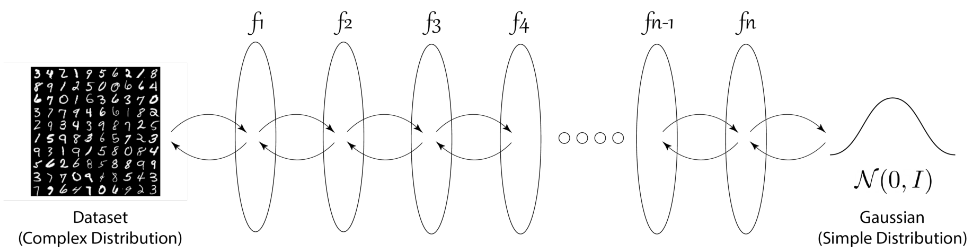
- Given an attributed network $\mathcal{G} = (V, E, X)$, we can use GCN's to learn embeddings $\{H^{(0)}, H^{(1)}, \ldots, H^{(L)}\}$

$$H^{(l+1)} = \sigma(\hat{D}^{-1/2}\hat{A}\hat{D}^{-1/2}H^{(l)}W^{(l)})$$

  with the following parameters:
  - $\hat{A} = A + I_N$ - Neighborhood adjacency matrix with self connections
  - $\hat{D} \in \mathbb{R}^{N \times N}$, the diagonal degree matrix of $\hat{A}$
  - $W^{(l)}$ - Weight matrix for layer l
  - σ - Nonlinear activation function
- Captures the critical inter-dependencies of network-structured data
- Node embeddings dependent on the local structure

Models and architectures

- Baseline: Auto-regressive Normalizing Flow Model:
  - An implementation based on graphAF
  - Normalizing flows is a generative modeling architecture that learns an invertible mapping from the data space to a latent probability space.
  - Auto-regressive normalizing flows learns a probability distribution that is used to sequentially reconstruct the network structure and node attributes



Graph Autoencoder Architecture

- Proposed Graph Autoencoder:
  - Preliminary
    In attributed network, we have a node feature matrix $\mathbf{X} \in \mathbb{R}^{N \times k}$ and an adjacency matrix $\mathbf{A} \in \{0, 1\}^{d \times N \times N}$.
    Given an input dataset $(\mathbf{X}, \mathbf{A})$, the encoder $\mathrm{Enc}(\cdot)$, the decoder $\mathrm{Dec}(\cdot)$, then the learning process can be described as minimizing a cost function:

$$\min \mathbb{E}[\mathrm{dist}(\mathbf{X}, \mathrm{Dec}(\mathrm{Enc}(\mathbf{X}), \mathbf{A}, \mathrm{Dec}(\mathrm{Enc}(\mathbf{A}))]$$

    where $\mathrm{dist}(\cdot, \cdot)$ is a predefined distance metric.
  - Encoder
    A series of GCN layers are used to encode the graph neighborhoods into a latent embedding $\mathbf{Z}$.

Graph Autoencoder Architecture (continued)

- Structural Decoder
  The structural decoder learns an approximation of the adjacency tensor Â
  $$\hat{\mathbf{A}} = \sigma(\mathbf{Z}\mathbf{Z}^T)$$
  Where S is the element-wise sigmoid function, $\sigma(x) = \frac{1}{1+e^{-x}}$
- Attribute Decoder
  The attribute decoder learns an approximation of the node feature matrix $\hat{\mathbf{X}}$
  $$\hat{\mathbf{X}} = GCN(\mathbf{A}, H^{(L)})$$
  where L is the depth of our graph convolutional networks (GCN).
- Loss Function
  $$\mathcal{L} = (1-\alpha)\|\mathbf{A} - \mathbf{A} \bullet \hat{\mathbf{A}}\|_F^2 + \alpha\|\mathbf{X} - \hat{\mathbf{X}}\|_F^2$$
- Anomaly Scoring
  $$f(\mathbf{v}_i) = \mathcal{L}(\mathcal{N}(\mathbf{v}_i))$$

Anomaly detection for semantic network

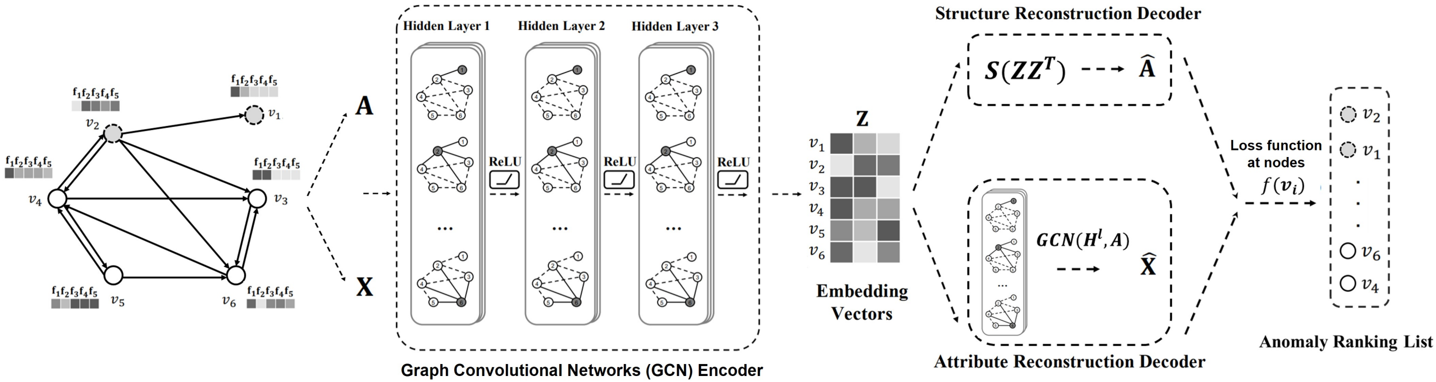


Figure 1: The overall framework of our proposed model for deep anomaly detection on semantic networks.

- Semantic networks are used in natural language processing applications such as semantic parsing and word-sense disambiguation.

Example of semantic network

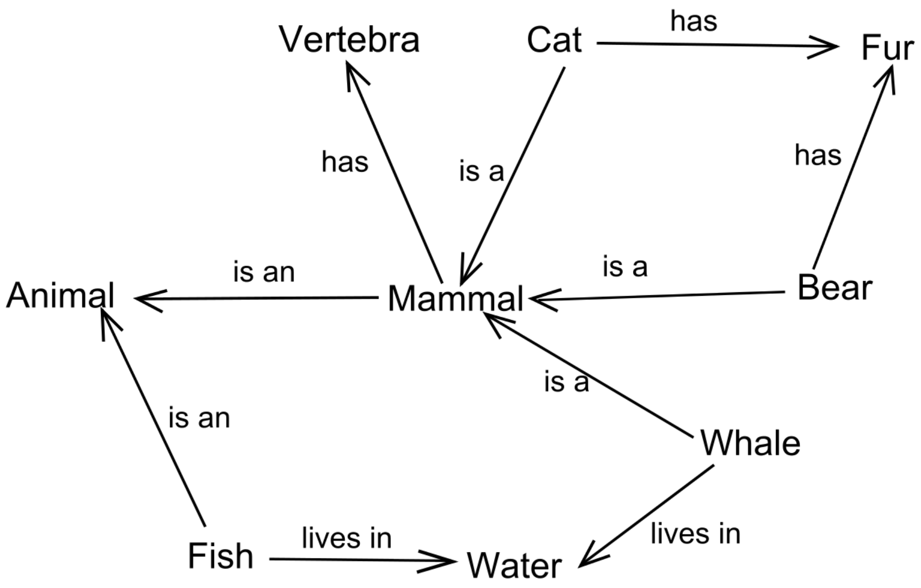


Figure 2: In this knowledge graph of semantic network, vertices represent concepts and edges represent semantic relations between concepts.

NELL Dataset

- Entity $\underset{relation}{\rightarrow}$ *value*
- Each node (entity) has a best query
- Best query $\leftarrow$ best-entity-query + best-value-query
  - Query is embedded with Google pre-trained Universal Sentence Encoder
- Data set that has 6182 nodes and 9649 edges with 60 distinct edge types

Entity	Relation	Value	Query
concept:company:limited_brands	concept:companyceo	concept:ceo:leslie_wexner	limited brands Leslie-Wexner

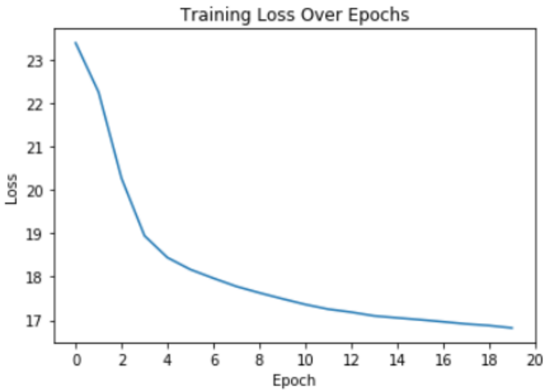
Train and Anomaly Data Formation

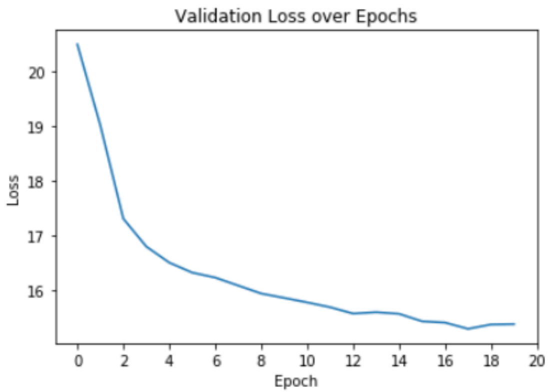
- To train and test our model we generated small sampled neighborhoods of the network as follows:
  - Randomly selected a node v
  - Use breadth-first search to find a local neighborhood
- To form a testing baseline, we introduce artificial anomalies into the network. We do this by introducing dense unexpected relationships into the network in the form of cliques.
  - Randomly select n nodes from the graph and form a clique amongst them.
  - Repeat m times to get a set of mn anomalous samples.

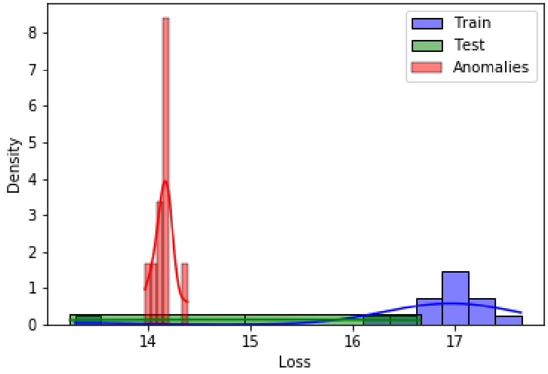
Numerical experiments

- Model is trained with
  - $m = 64$
  - $N_{train} = 1000$
  - $N_{val} = 100$
  - $N_{test} = 100$
  - $N_{anomaly} = 100$
- Evaluation Metrics
  - ROC-AUC
  - Precision
  - Recall
  - F1 score

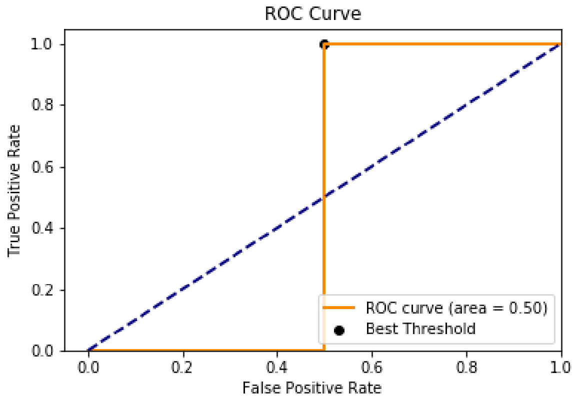
Results


Training Loss Over Epochs
Loss
Epoch
23
22
21
20
19
18
17
0
2
4
6
8
10
12
14
16
18
20


Validation Loss over Epochs
Loss
Epoch
20
19
18
17
16
0
2
4
6
8
10
12
14
16
18
20


Train
Test
Anomalies
Density
Loss
8
7
6
5
4
3
2
1
0
14
15
16
17

Results (continued)



Model	Precision-50	Precision-100	Recall-50	Recall-100	F1-score	ROC-AUC
Flow model	0.500	0.510	0.250	0.510	0.541	0.529
Graph Autoencoder	0.900	0.900	0.900	0.900	0.900	0.500
% difference	40.0%	39.0%	65.0%	39.0%	35.9%	-2.9%

Note: Precision-50 and Recall-50 use 50 anomalies, all other metrics are in experiment with 100 anomalies.

Future work

- Test and extend our anomaly detectors to apply on different network datasets (e.g., social networks, web-graph, or product co-purchasing networks)
- Use stochastic optimization and distributed learning to accelerate the training process and deal with large network datasets.
- Investigate the robustness of the detectors in the presence of other types of anomaly.

Reference

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