HEART: Statistics and Data Science With Networks

Joshua Agterberg

Johns Hopkins University

Fall 2021

Outline

Outline

Basic Stuff: Probability and Linear Algebra

We discussed:

- Probability: necessary to understand Bernoulli random variables (e.g. edges of a graph)

Basic Stuff: Probability and Linear Algebra

We discussed:

- Probability: necessary to understand Bernoulli random variables (e.g. edges of a graph)
- Linear algebra: eigenvectors and eigenvalues (to find graph embeddings)

Basic Stuff: Probability and Linear Algebra

We discussed:

- Probability: necessary to understand Bernoulli random variables (e.g. edges of a graph)
- Linear algebra: eigenvectors and eigenvalues (to find graph embeddings)
- Also discussed notions from graph theory (Adjacency matrix, Laplacian matrix, etc.)

Random Graph Models

Common models we discussed:

- Erdos-Renyi Graph

Random Graph Models

Common models we discussed:

- Erdos-Renyi Graph
- Stochastic Blockmodel

Random Graph Models

Common models we discussed:

- Erdos-Renyi Graph
- Stochastic Blockmodel
- Mixed-Membership SBM

Random Graph Models

Common models we discussed:

- Erdos-Renyi Graph
- Stochastic Blockmodel
- Mixed-Membership SBM
- Degree-Corrected SBM

Random Graph Models

Common models we discussed:

- Erdos-Renyi Graph
- Stochastic Blockmodel
- Mixed-Membership SBM
- Degree-Corrected SBM
- More General Models (RDPGs, Graphons)

Random Graph Models

Network Models are *models*, so do not cover real-world problems. But real-world graphs are:

- Sparse

Random Graph Models

Network Models are *models*, so do not cover real-world problems. But real-world graphs are:

- Sparse
- Low-Rank

Random Graph Models

Network Models are *models*, so do not cover real-world problems. But real-world graphs are:

- Sparse
- Low-Rank
- Have triangles

Random Graph Models

Network Models are *models*, so do not cover real-world problems. But real-world graphs are:

- Sparse
- Low-Rank
- Have triangles

Need to choose a model to make things work, but you also need it to work well on real data!

Graph Clustering (and more) "Pipeline"

- First, choose the dimension d by finding an "elbow" from plotting the eigenvalues (scree plot)

Graph Clustering (and more) "Pipeline"

- First, choose the dimension d by finding an "elbow" from plotting the eigenvalues (scree plot)
- Obtain an $n \times d$ matrix called a"graph embedding" or "spectral embedding" by looking at the corresponding eigenvectors (maybe multiplying by eigenvalues)

Graph Clustering (and more) "Pipeline"

- First, choose the dimension d by finding an "elbow" from plotting the eigenvalues (scree plot)
- Obtain an $n \times d$ matrix called a"graph embedding" or "spectral embedding" by looking at the corresponding eigenvectors (maybe multiplying by eigenvalues)
- Cluster the *rows* of the graph embedding

Graph Clustering (and more) "Pipeline"

- First, choose the dimension d by finding an "elbow" from plotting the eigenvalues (scree plot)
- Obtain an $n \times d$ matrix called a"graph embedding" or "spectral embedding" by looking at the corresponding eigenvectors (maybe multiplying by eigenvalues)
- Cluster the *rows* of the graph embedding
- Can also treat the rows as data itself

Multiple Graphs

- We saw some different graph models

Multiple Graphs

- We saw some different graph models
- Frontier of network literature!

Multiple Graphs

- We saw some different graph models
- Frontier of network literature!
- Idea: get elbow as before, only now with a matrix created with all the adjacency matrices

Outline

Open Problems

- Covariates?

Open Problems

- Covariates?
- Edge weights?

Open Problems

- Covariates?
- Edge weights?
- Edge Covariates?

Open Problems

- Covariates?
- Edge weights?
- Edge Covariates?
- Dependence

Open Problems

- Covariates?
- Edge weights?
- Edge Covariates?
- Dependence
- Bootstrapping networks:
  - Levin and Levina
  - Subgraph Count I
  - Subgraph Counts II
- Hypothesis Testing

Open Problems

- Covariates?
- Edge weights?
- Edge Covariates?
- Dependence
- Bootstrapping networks:
  - Levin and Levina
  - Subgraph Count I
  - Subgraph Counts II
- Hypothesis Testing
- Hypergraphs, multiple graphs, more...

Reconciling Theory and Practice

- Triangles

Reconciling Theory and Practice

- Triangles
- Removing the low-rank assumption

Reconciling Theory and Practice

- Triangles
- Removing the low-rank assumption
- Connecting these problems to other areas of data science...

Outline

Deep Graph Learning

- Deep learning is modern, but we want things to be *principled*

Deep Graph Learning

- Deep learning is modern, but we want things to be *principled*
- Lots of recent work trying to understand deep learning (e.g. here)

Deep Graph Learning

- Deep learning is modern, but we want things to be *principled*
- Lots of recent work trying to understand deep learning (e.g. here)
- Can learn from deep learning and vice versa???

Data Science

This class focused on:

- Unsupervised Learning

Data Science

This class focused on:

- Unsupervised Learning
- Spectral methods (e.g. here)

Data Science

This class focused on:

- Unsupervised Learning
- Spectral methods (e.g. here)

Can also study

- Supervised Learning

Data Science

This class focused on:

- Unsupervised Learning
- Spectral methods (e.g. here)

Can also study

- Supervised Learning
- Manifold Learning (e.g. here and here)