Hyper-Flow Diffusion

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Hypergraph modelling are everywhere

Hypergraphs generalize graphs by allowing a hyperedge to consist of multiple nodes that capture higher-order relations in the data.

E-commerce

Nodes are products or webpages
Several products can be purchased at once
Several webpages are visited during the same session

Collaboration

Nodes are authors
A group of authors collaborate on a paper/project

Ecology

Nodes are species
Multiple species interact according to their roles in the food chain

Diffusion algorithms are everywhere (for graphs)

4.2 million results

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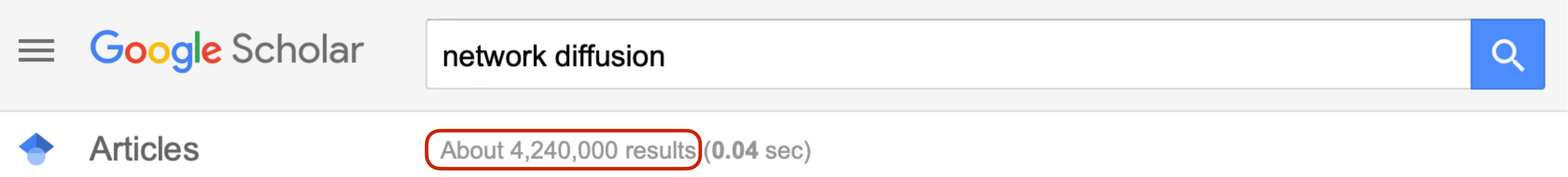
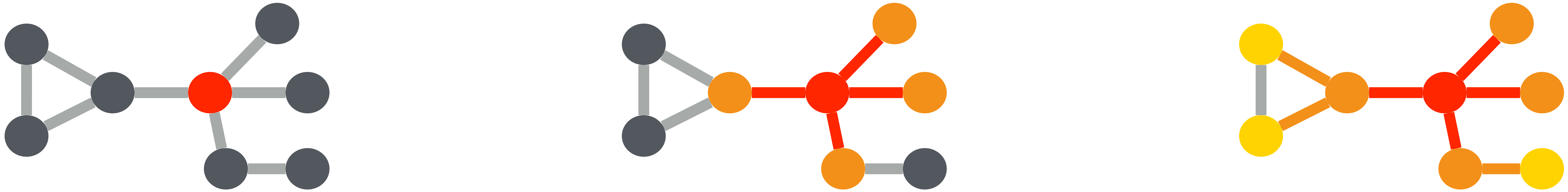


4.2 million results

Diffusion on a graph is the process of spreading a given initial mass from some seed node(s) to neighbor nodes using the edges of the graph.

Applications include *recommendation systems*, *node ranking*, *community detection*, *social and biological network analysis*, etc.



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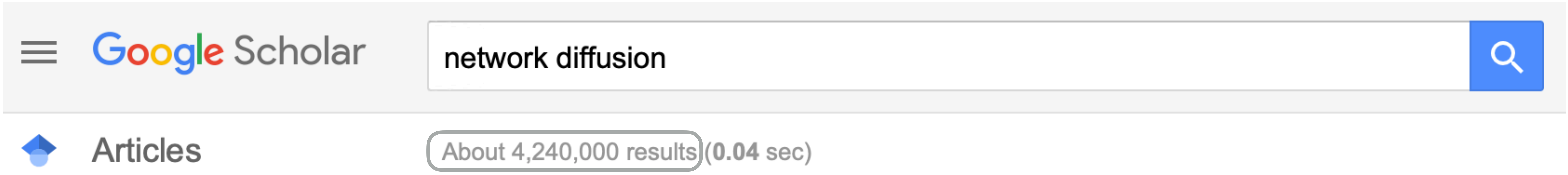
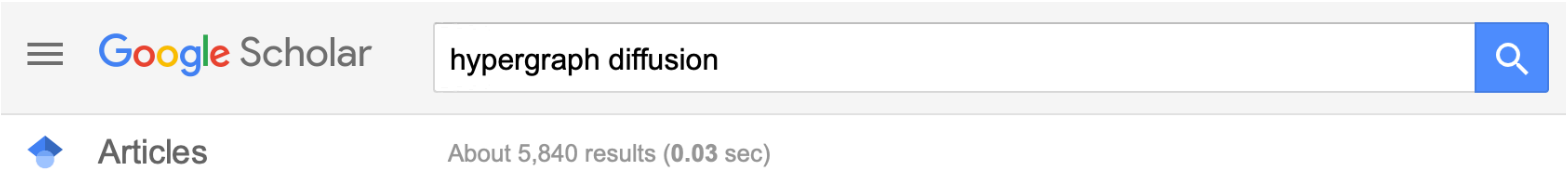
Diffusion algorithms are everywhere (for graphs)



4.2 million results



However … hypergraph diffusion has been significantly less explored:
Existing methods either do not have a tight theoretical implication, or do not model complex high-order relations, or are not scalable.

Our motivation

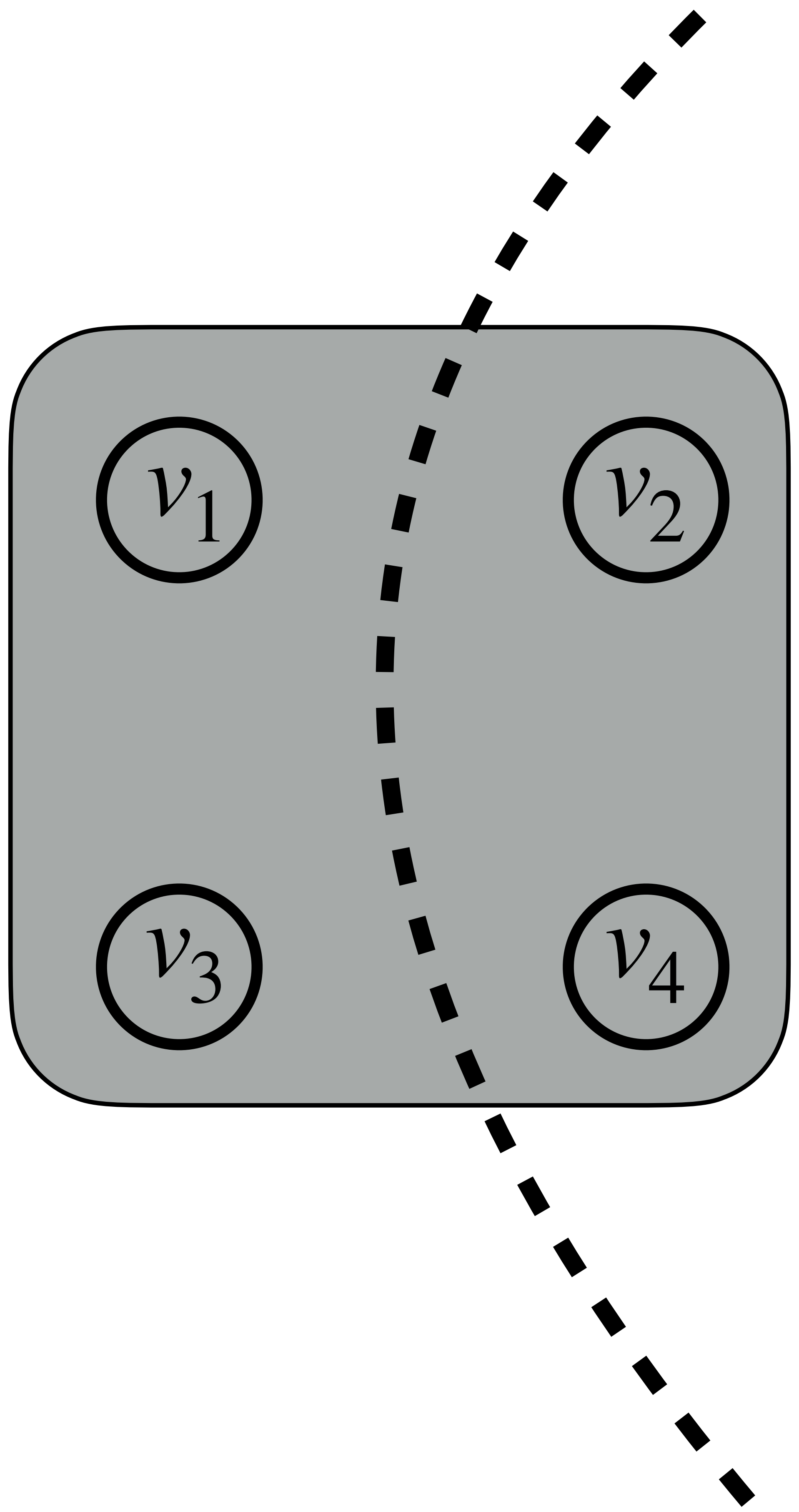
We propose the first local diffusion method that

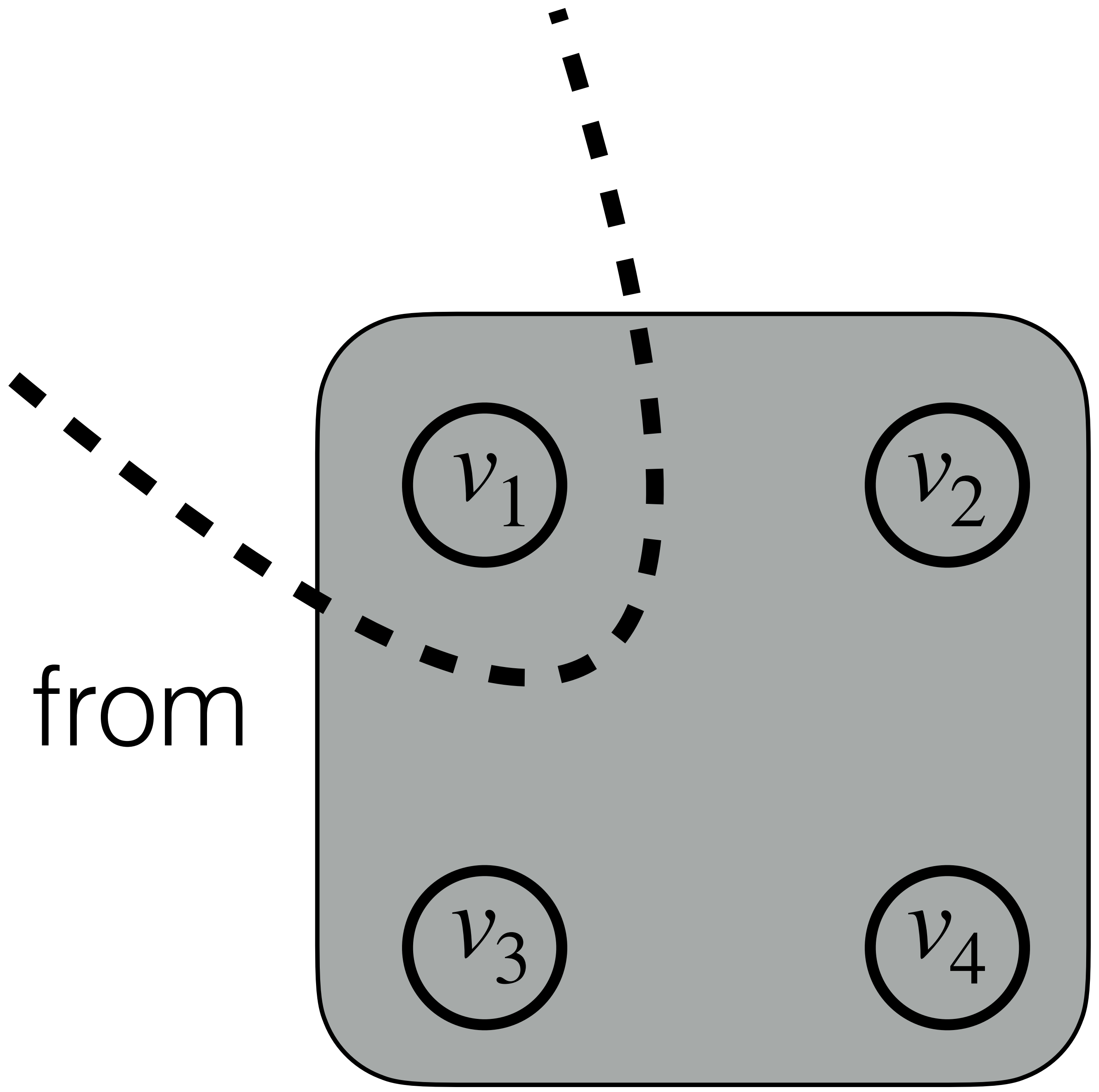
- Achieves stronger theoretical guarantees for the local hypergraph clustering problem;
- Applies to a substantially richer class of higher-order relations with only a submodularity assumption;
- Permits computational efficient algorithms.

However … hypergraph diffusion has been significantly less explored: Existing methods either do not have a **tight theoretical implication**, or do not model **complex high-order relations**, or are not **scalable**.

Higher-order relations: hyperedge cut perspective

There are distinct ways to cut a 4-node hyperedge.

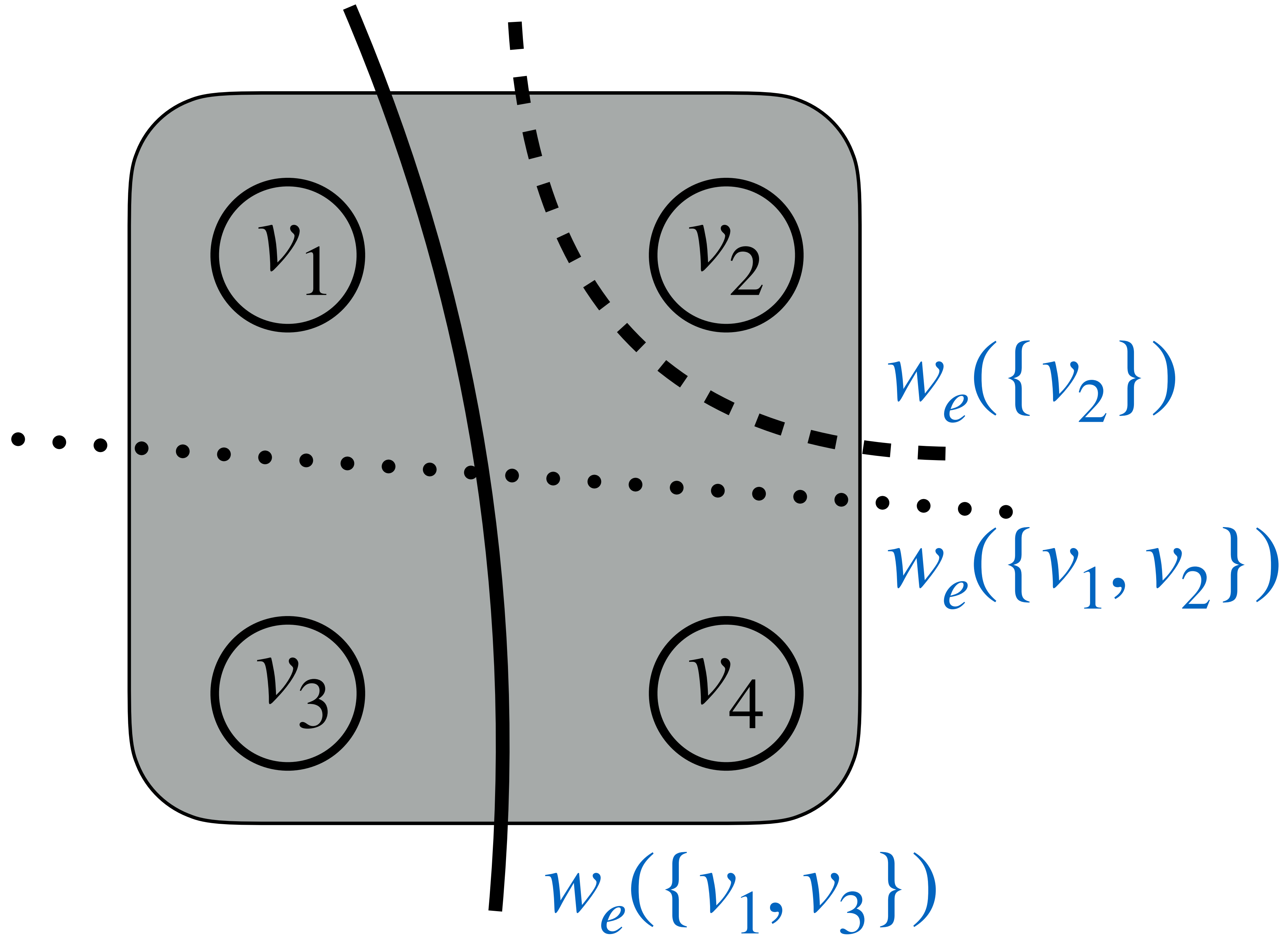
How do we treat 

differently from 

?

Higher-order relations: hyperedge cut perspective

Distinct ways to cut a 4-node hyperedge may have different costs.



$w_e(S)$ specifies the cost of splitting e into S and $e \backslash S$.

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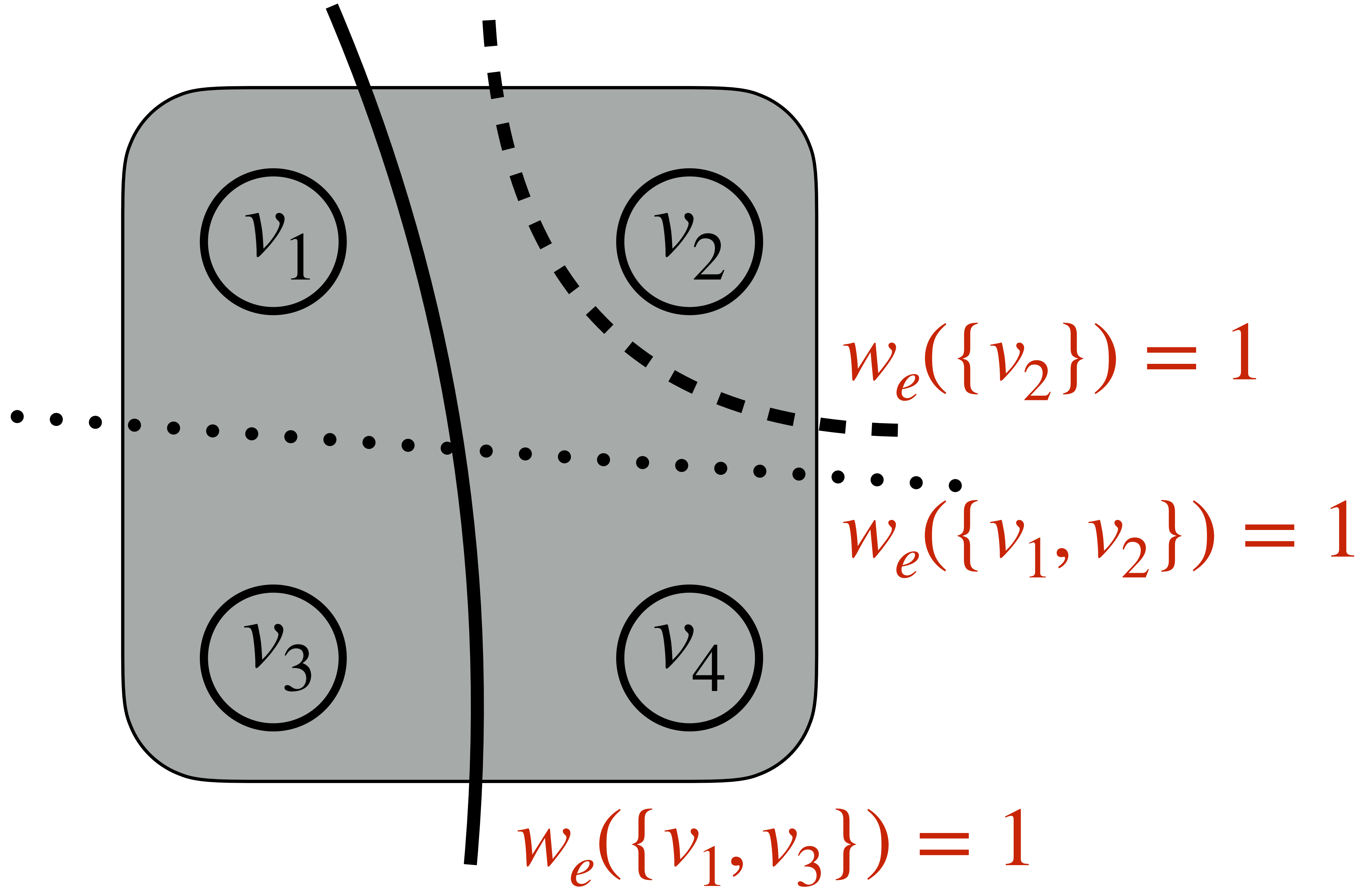

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Unit: the cost of cutting a hyperedge is always 1, i.e., $w_e(S) = 1$

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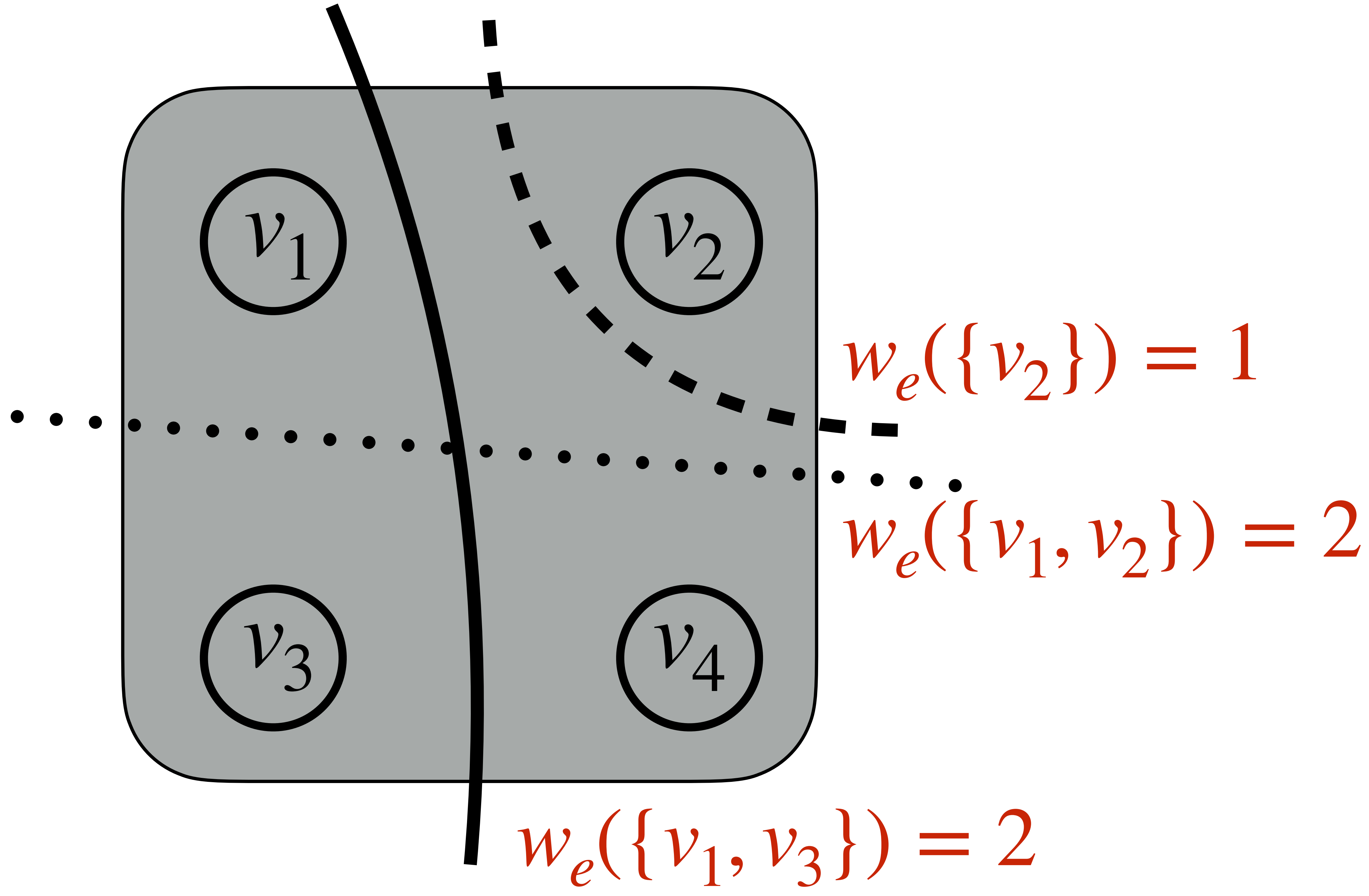

$w_e(S)$ specifies the cost of splitting e into S and $e \backslash S$.

Unit: the cost of cutting a hyperedge is always 1, i.e., $w_e(S) = 1$.

Cardinality-based: the cost of cutting a hyperedge depends on the number of nodes in either side of the hyperedge, i.e., $w_e(S) = f(\min\{|S|, |e \backslash S|\})$.

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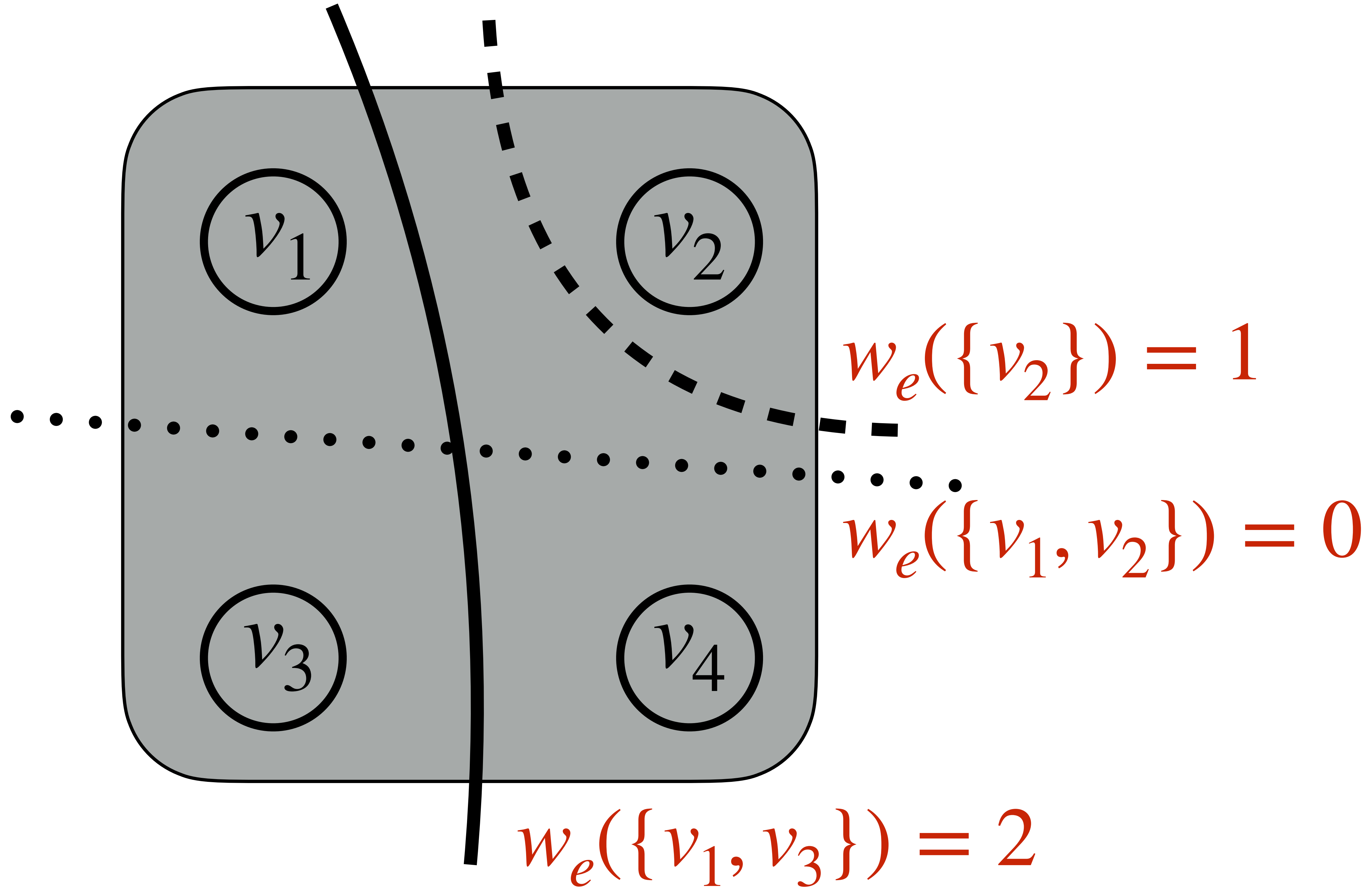

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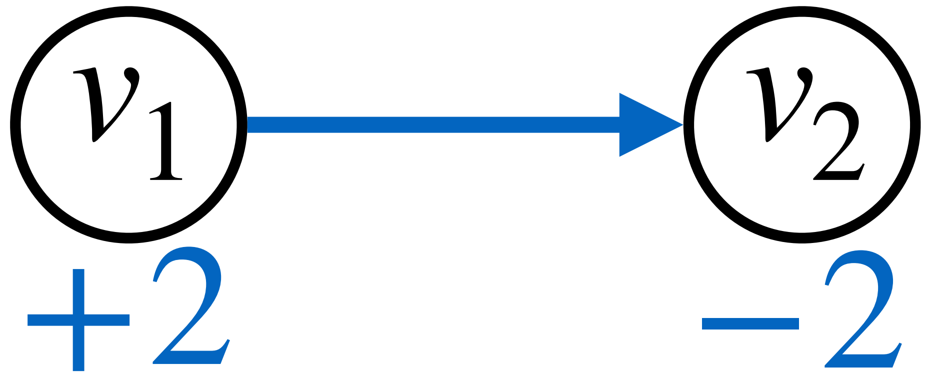
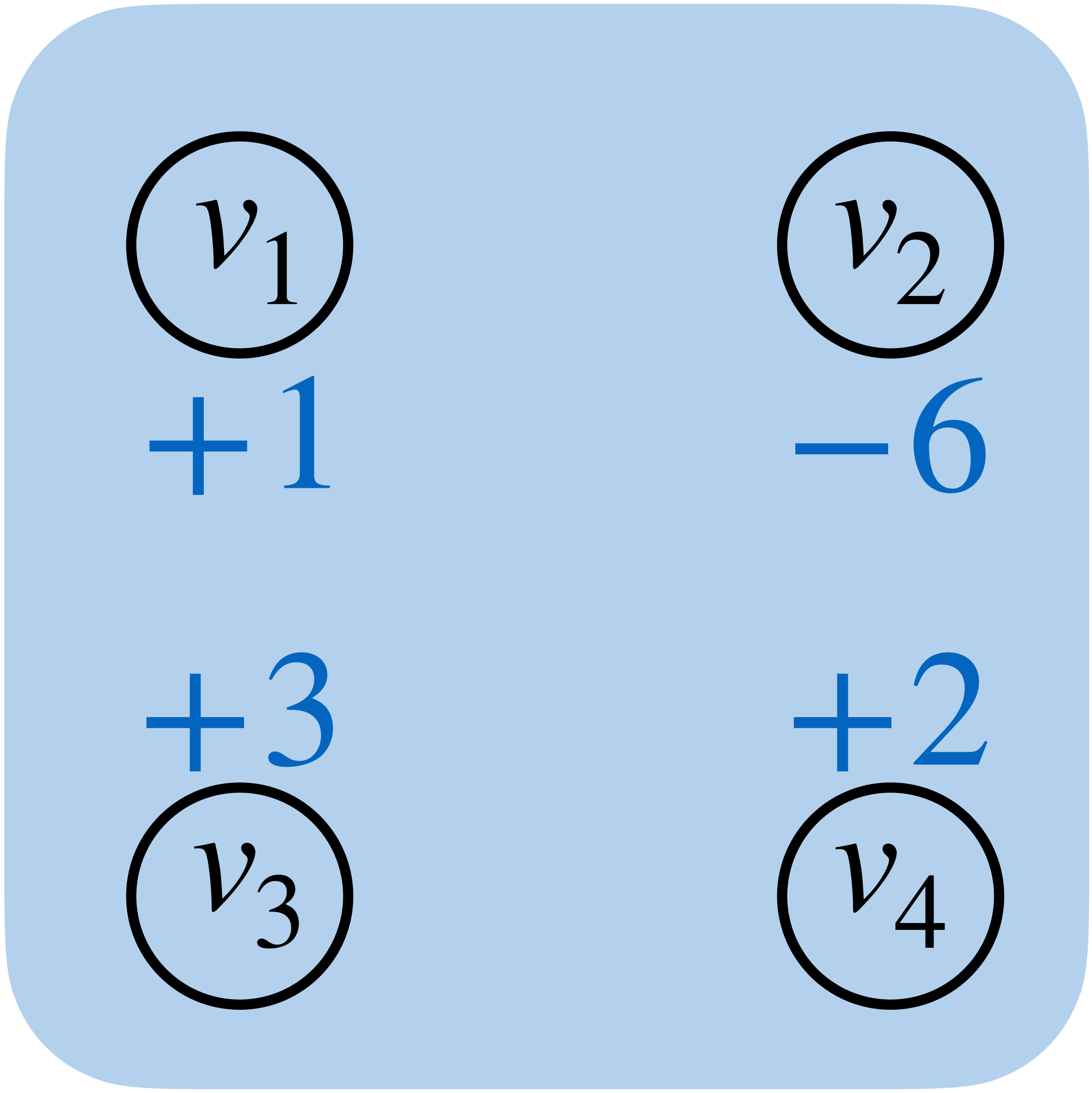
Submodular: the costs of cutting a hyperedge form a submodular function, i.e., $w_e : 2^e \rightarrow \mathbb{R}$ is a submodular set function.

Higher-order relations: hyperedge flow perspective



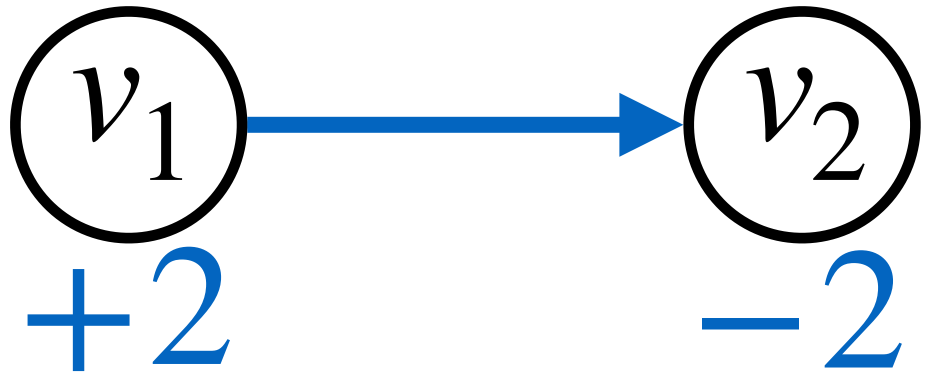
Graph edge



Hyperedge

For each hyperedge e, we define a vector r_e that specifies the flow values.
E.g., $r_e(v_1) = 1$, $r_e(v_2) = -6$. Flow conservation: entries in r_e sums to 0.

Higher-order relations: hyperedge flow perspective



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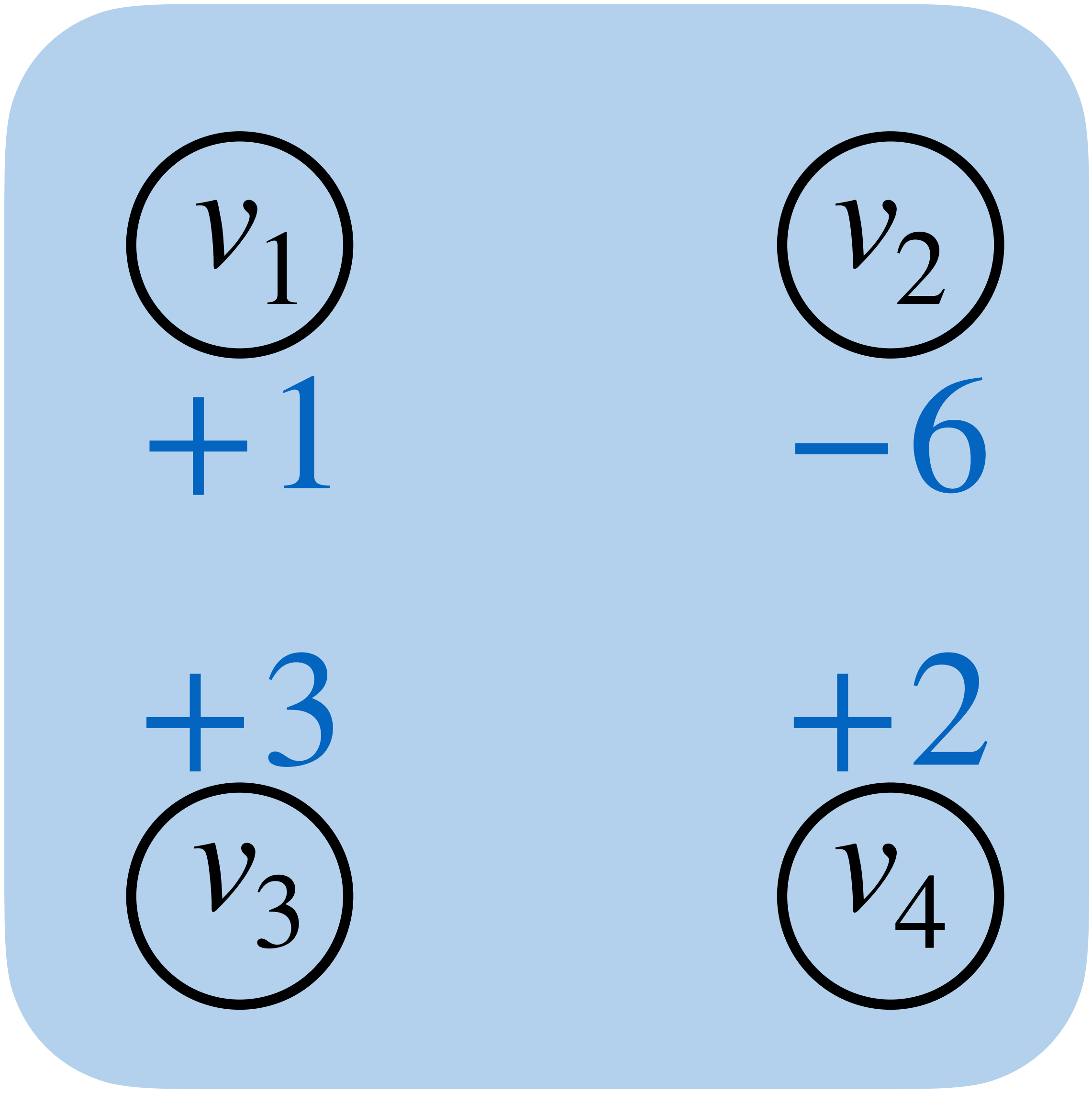

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Additional constraints on r_e can make the flow values respect higher-order relations.

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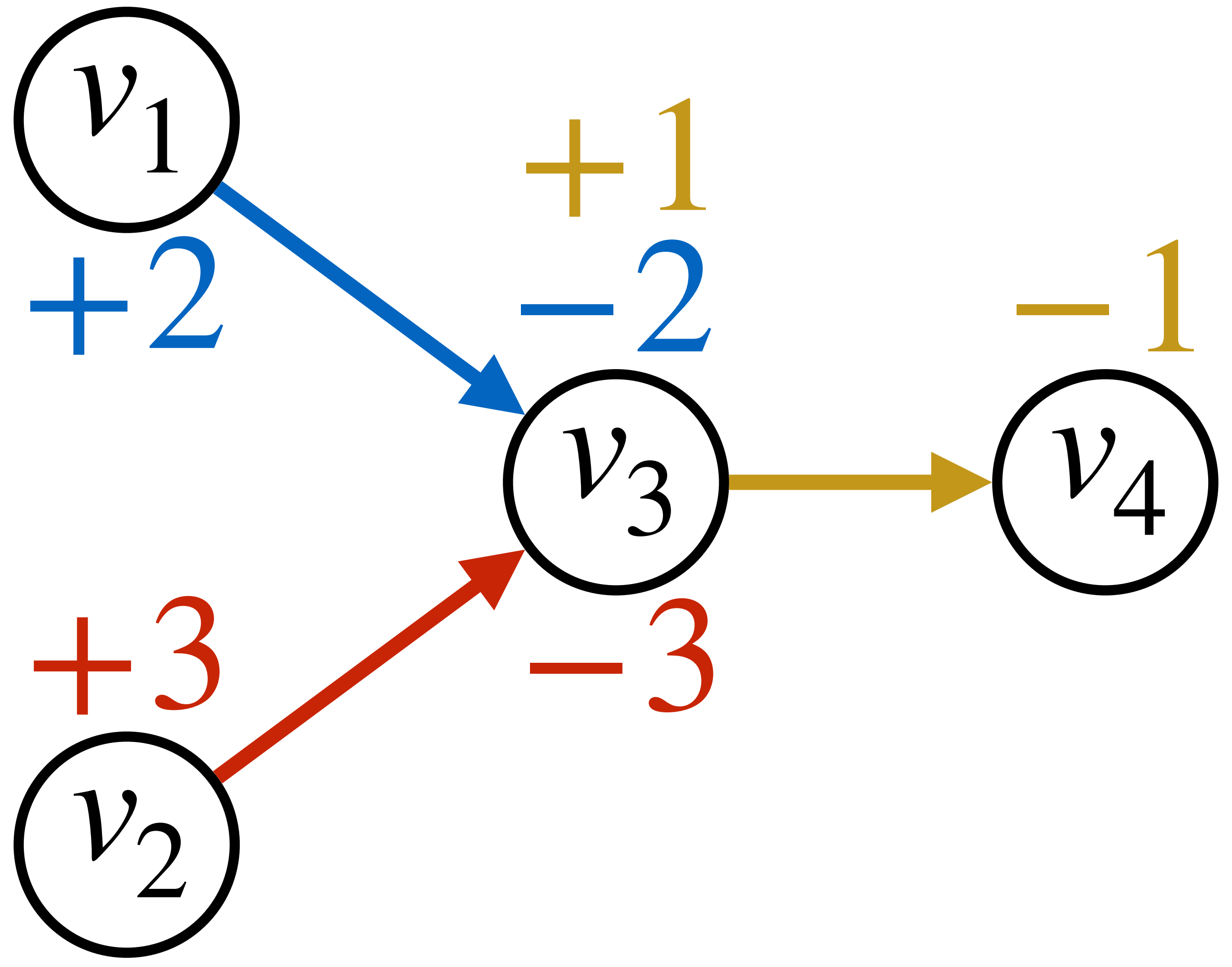
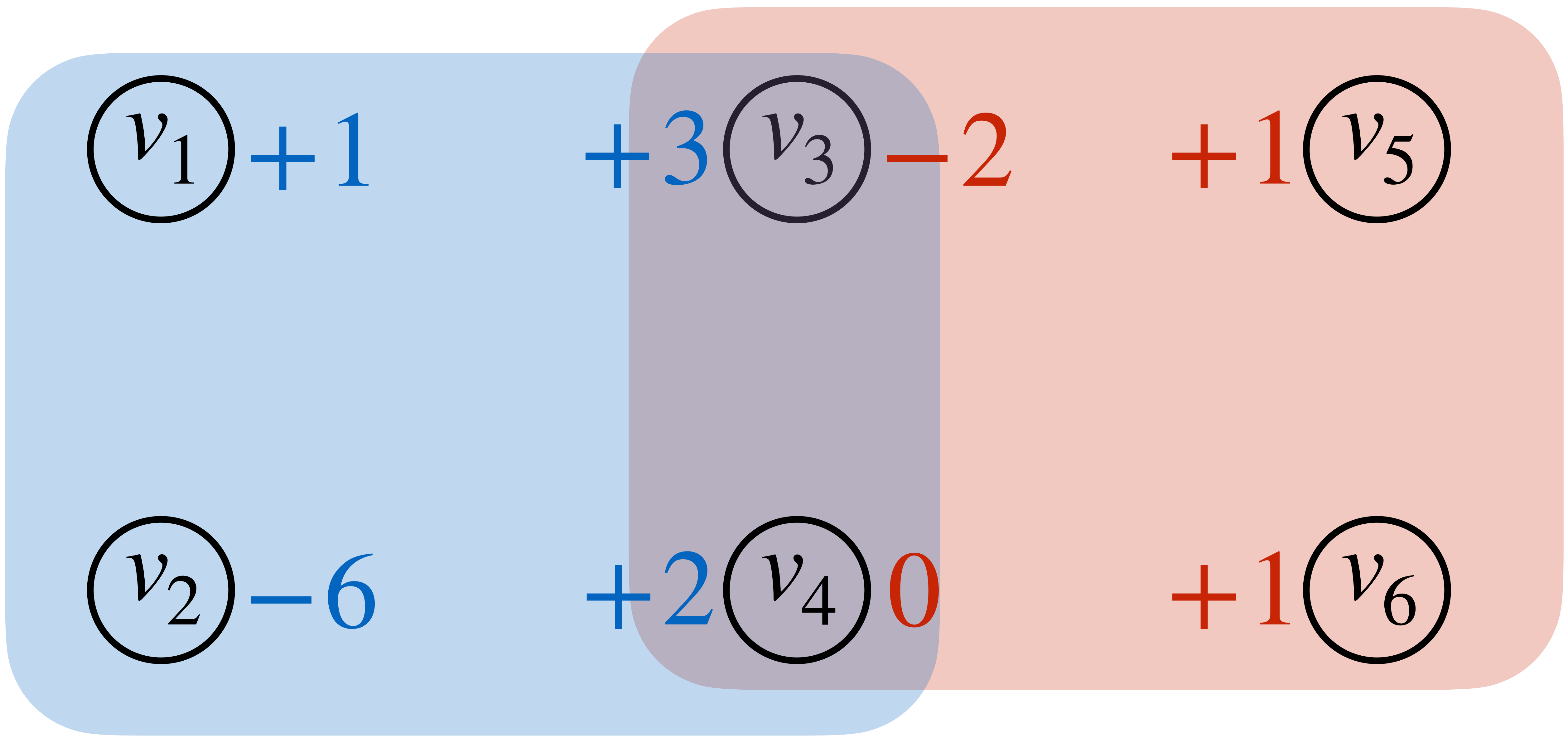


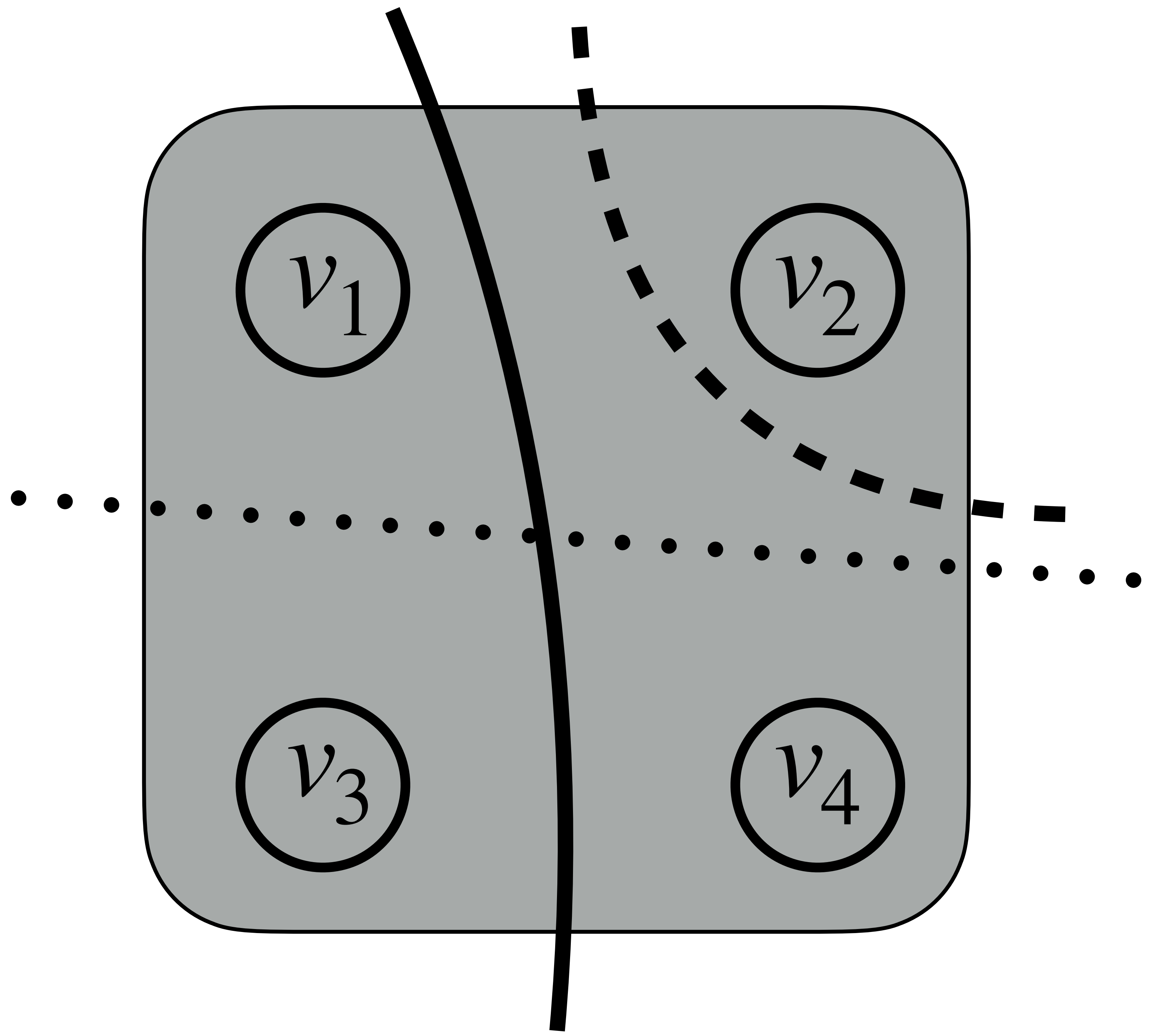
Flows on graph

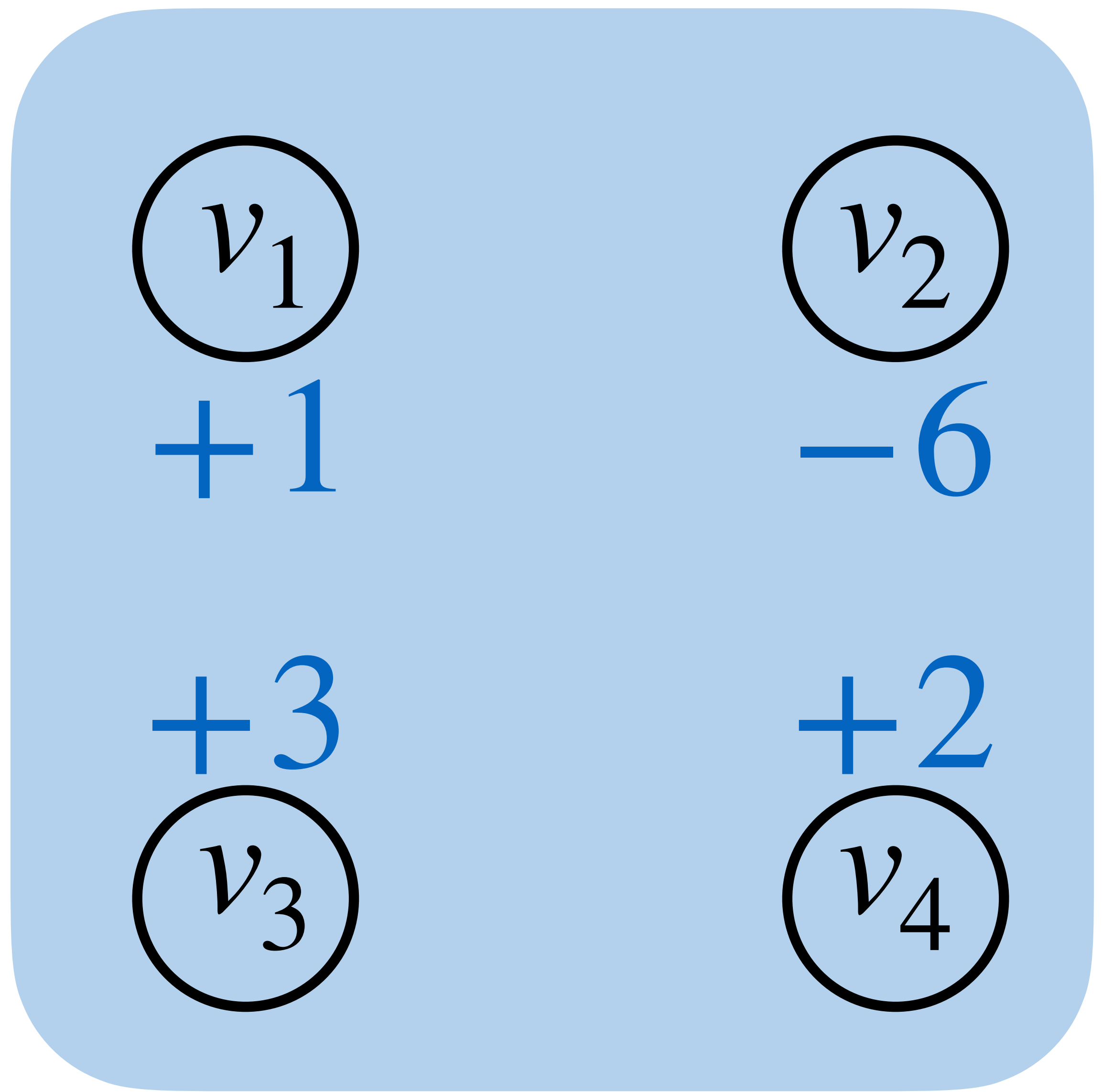


Flows on hypergraph

A natural generalization of network flows.

Higher-order relations: primal-dual flow/cut connection





- w_e is a set function $2^e \to \mathbb{R}_+$
- $w_e(S)$ specifies the **cut-cost** of splitting e into S and $e \setminus S$
- w_e is submodular

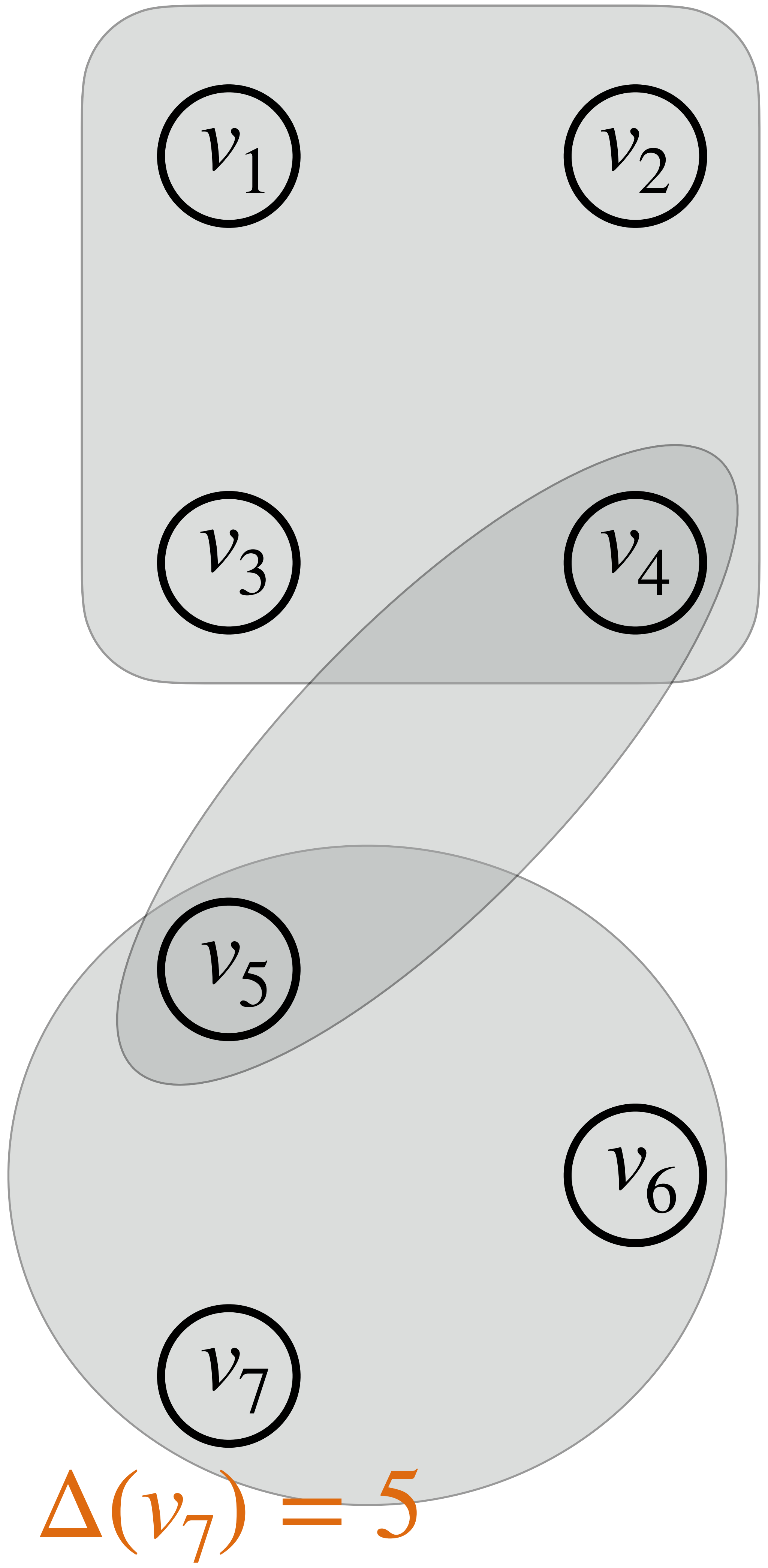
- r_e is a vector in $\mathbb{R}^{|e|}$
- r_e specifies the **flow** over e
- r_e lies in $\boxed{\mathbb{R}_+(B_e)}$

Cone generated by the base polytope of w_e

Hyper-Flow Diffusion: definition and notation

Consider a hypergraph $H = (V, E)$

- $\Delta \in \mathbb{R}_+^{|V|}$ specifies **initial mass** on nodes.



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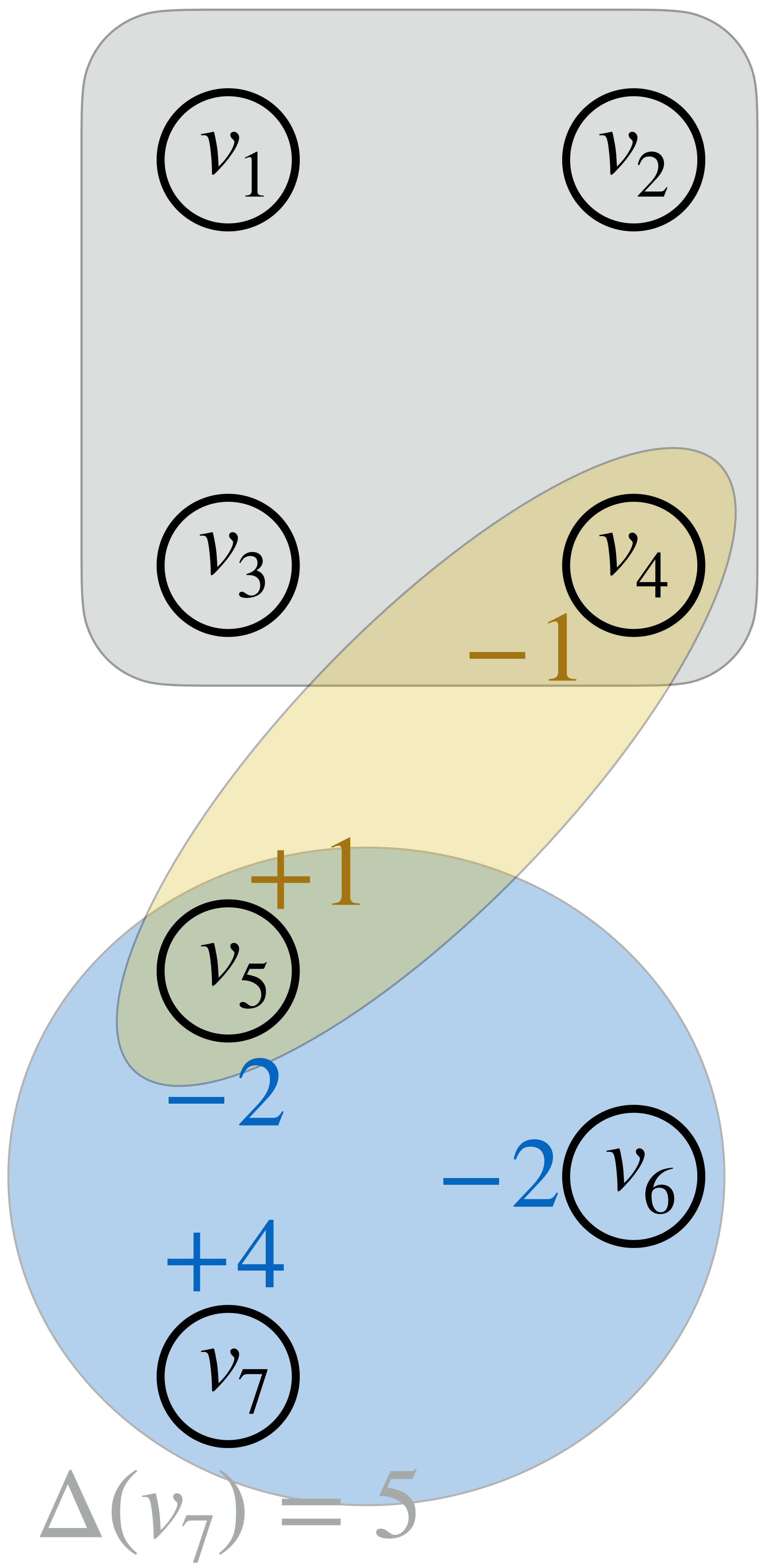

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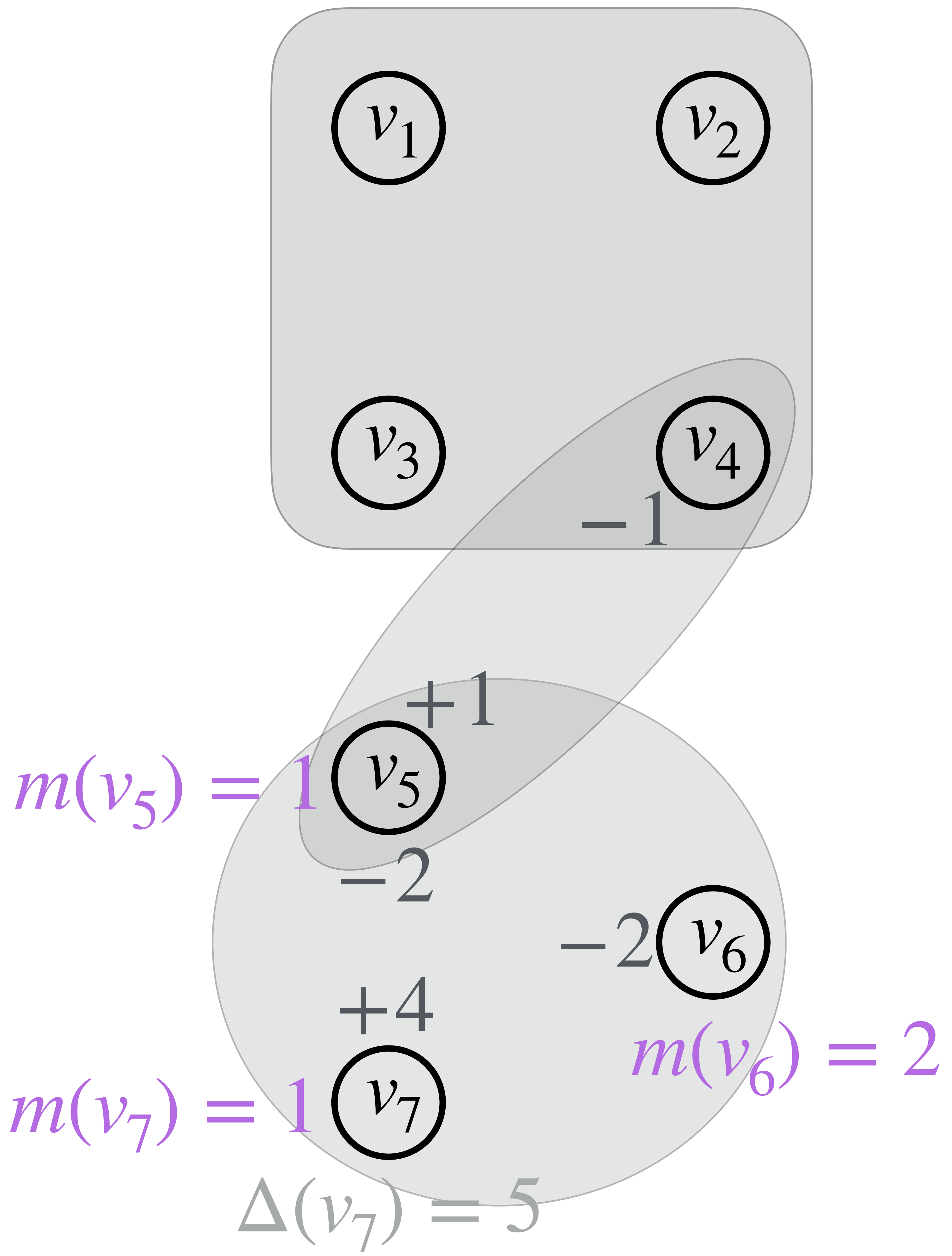
- $m := \Delta - \sum_{e \in E} r_e$ specifies **net mass** on nodes



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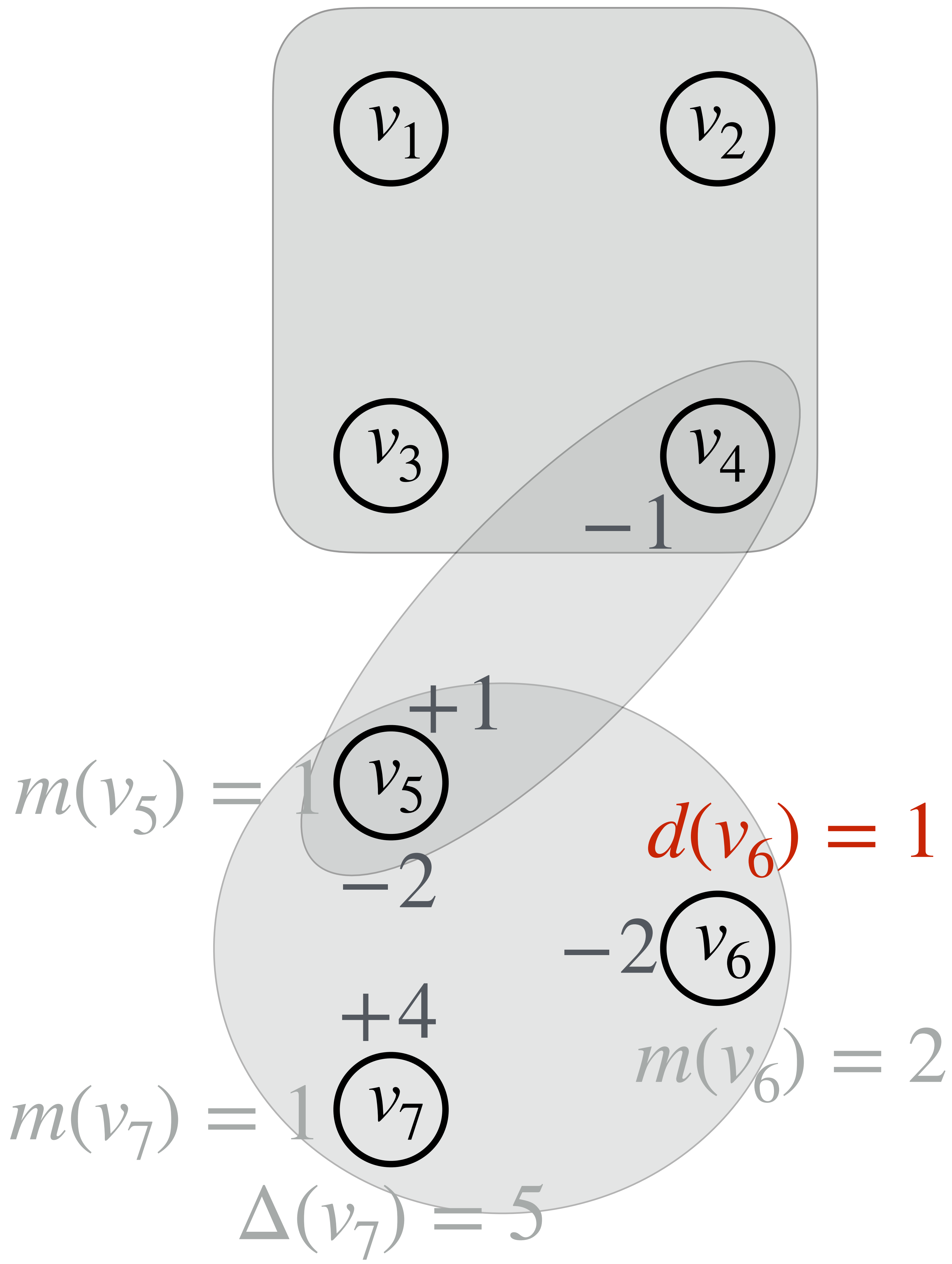
- Each node has **capacity** equal to its degree



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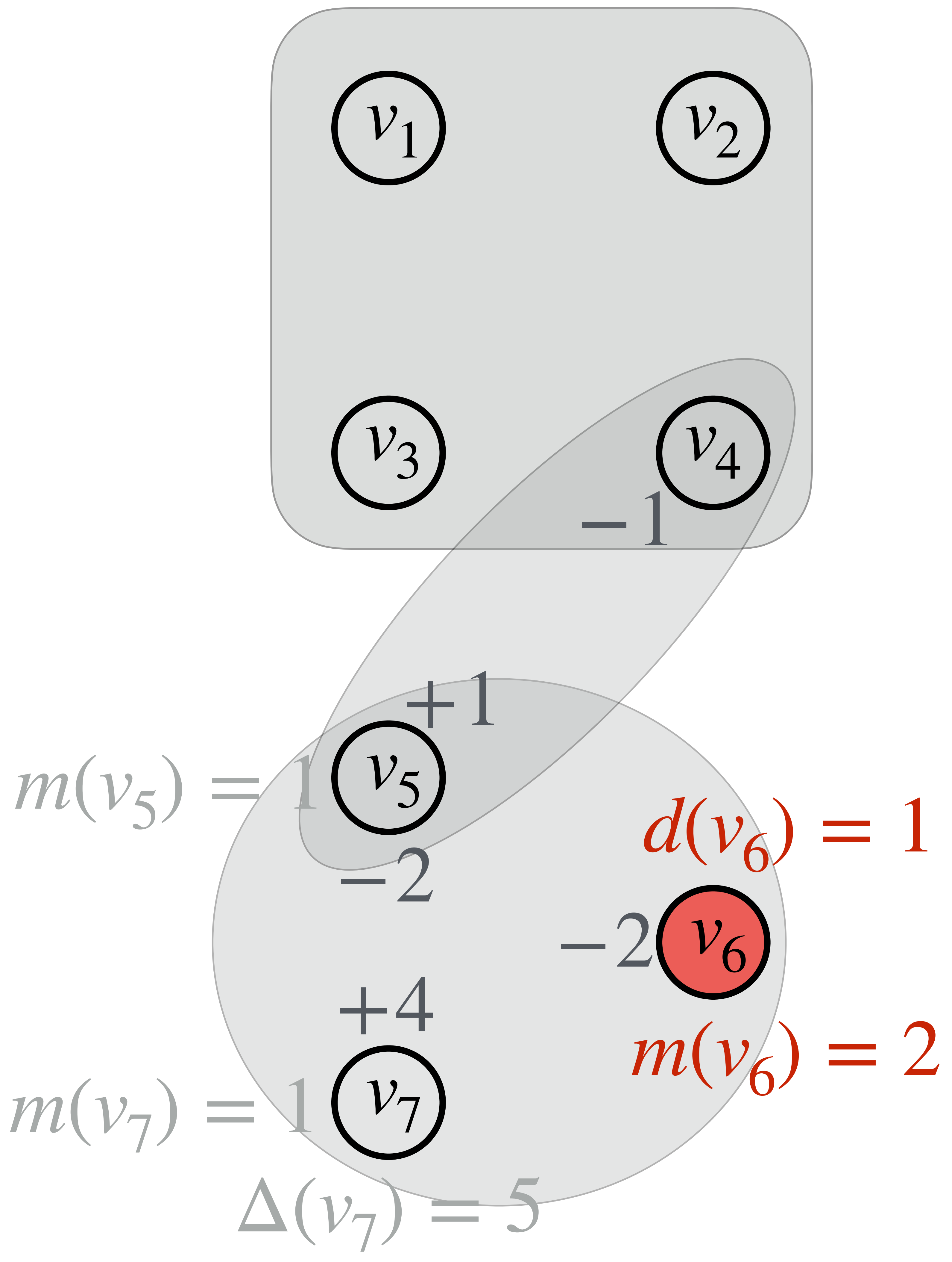

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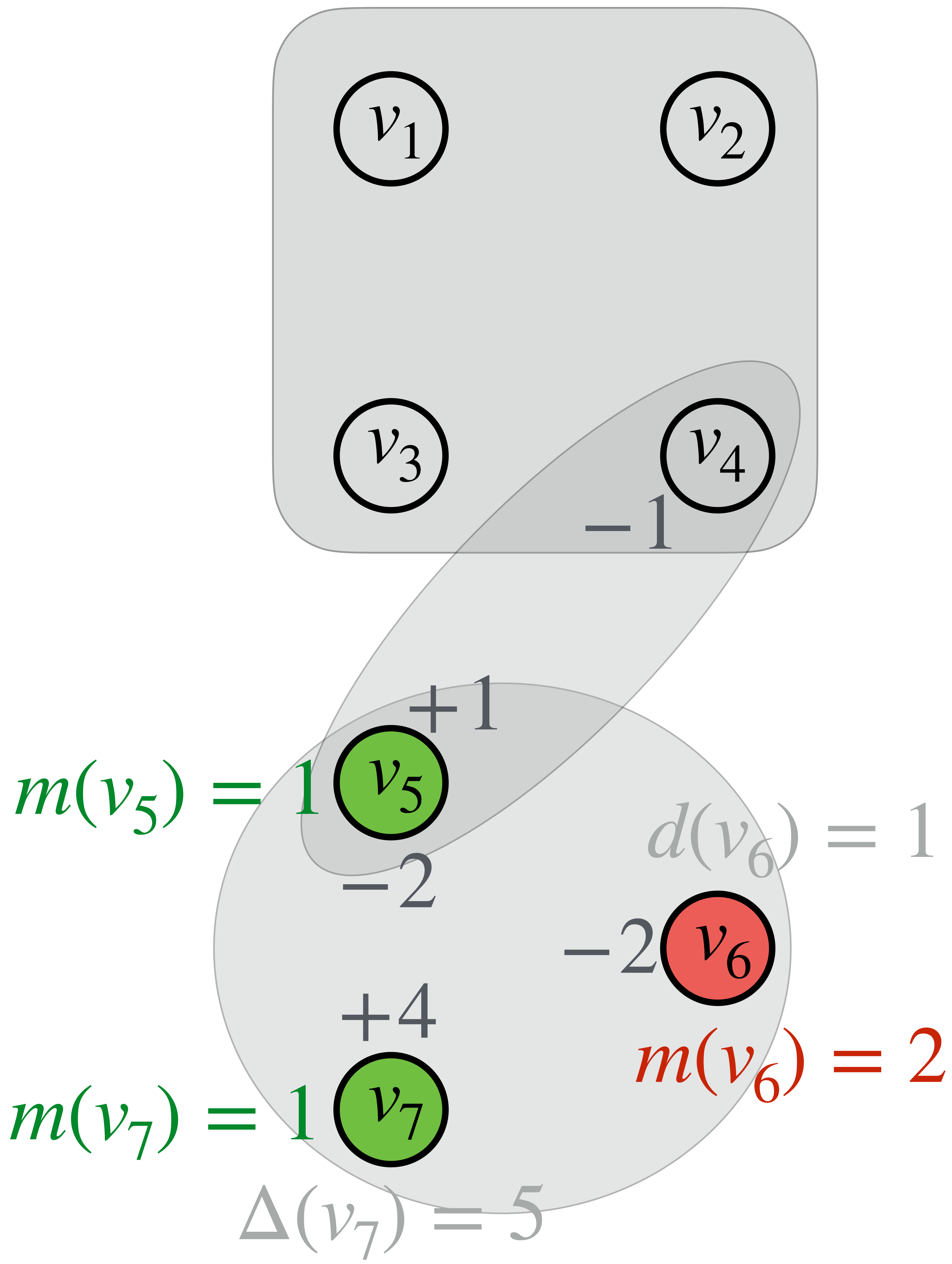
- Each node has capacity equal to its degree
- A set of flow routings r_e, $e \in E$, is **feasible** if $m(v) \leq d(v), \forall v$



Hyper-Flow Diffusion: formulations

Given $H = (V, E)$, cut-costs w_e for $e \in E$, initial mass Δ, our diffusion problem finds **feasible** flow routings with **minimum ℓ_2-norm** cost.

$$\min_{\phi \geq 0} \frac{1}{2} \sum_{e \in E} \phi_e^2 \longleftarrow$$ ϕ_e is magnitude of flow (discussed later)

$$m(v) \leq d(v), \forall v \longleftarrow$$ Capacity constraint forces diffusion of initial mass

$$\sum_{v \in e} r_e(v) = 0, \forall e \longleftarrow$$ Flow conservation on a hyperedge

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$$\cancel{\sum_{v \in e} r_e(v) = 0, \forall e}$$ Flow conservation does not model nontrivial higher-order relations

$$r_e \in \phi_e B_e, \forall e$$ ← New constraint that reflects higher-order relations

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Magnitude of flow

$$B_e = \{\rho_e \in \mathbb{R}^{|V|} : \rho_e(S) \leq w_e(S) \forall S \subseteq V, \rho_e(V) = w_e(V)\}$$

The base polytope for w_e

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$$\min_{\substack{\phi \geq 0 \\ z \geq 0}} \frac{1}{2} \sum_{e \in E} \phi_e^2 + \frac{\sigma}{2} \sum_{v \in V} d(v) z(v)^2$$

For computational efficiency reasons we introduce a hyper-parameter $\sigma \geq 0$

$$m(v) \leq d(v) + \sigma d(v) z(v), \forall v$$

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The dual problem is $$\min_{x \geq 0} \frac{1}{2} \boxed{\sum_{e \in E} f_e(x)^2} + \frac{\sigma}{2} \sum_{v \in V} d(v) x(v)^2 + (d - \Delta)^T x$$

Quadratic form w.r.t. **Nonlinear hypergraph Laplacian operator**
Reduces to $x^T L x$ for standard graphs

$f_e(x) := \max_{\rho_e \in B_e} \rho_e^T x$ is the Lovasz extension of w_e

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We use the dual solution x for node ranking and clustering

$x(v)$ measures the (scaled) excess mass on node v after diffusion

Hyper-Flow Diffusion: local clustering

Given a set of seed node(s) S, find a low-conductance cluster C around S.

Conductance of target cluster C

$$\Phi(C) = \frac{\sum_{e \in E} w_e(C)}{\min\{\mathbf{vol}(C), \mathbf{vol}(V \backslash C)\}}$$ where $\mathbf{vol}(C) := \sum_{v \in C} d(v)$

Assign initial mass so $\mathbf{supp}(\Delta) = S$.

Assumption 1 (overlap): $\mathbf{vol}(S \cap C) \geq \beta \mathbf{vol}(S)$, $\mathbf{vol}(S \cap C) \geq \alpha \mathbf{vol}(C)$, $\alpha, \beta \geq \dfrac{1}{\log^t \mathbf{vol}(C)}$ for some t

Assumption 2 (parameter): $0 \leq \sigma \leq \beta \Phi(C)/3$

Sweep-cut on optimal dual solution x returns a cluster $\tilde{C}$ satisfying

$$\Phi(\tilde{C}) \leq \tilde{\mathcal{O}}(\sqrt{\Phi(C)})$$

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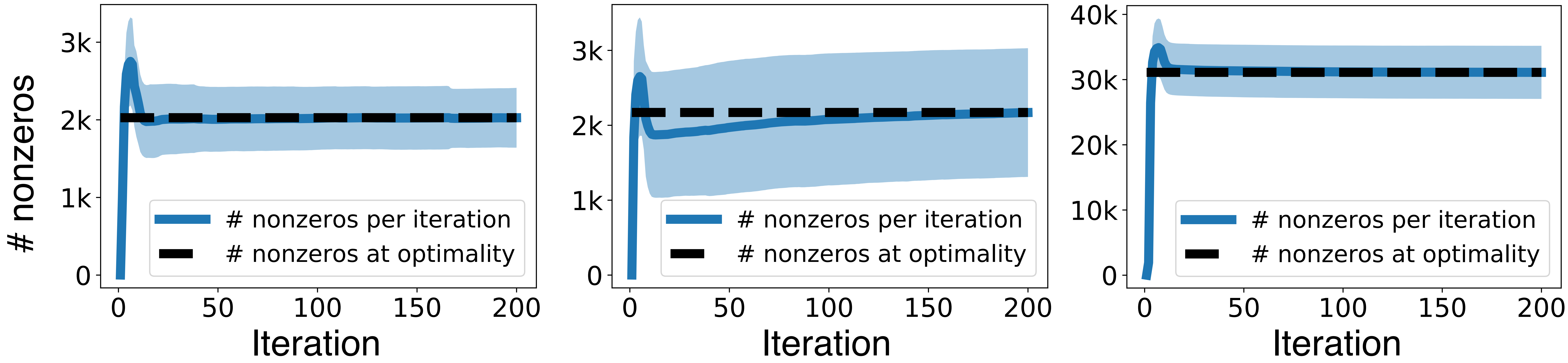
The first result that is **independent of hyperedge size** in general

Hyper-Flow Diffusion: algorithm

We solve an equivalent primal reformulation via **alternating minimization**.

The algorithm only touches a small part of the hypergraph.

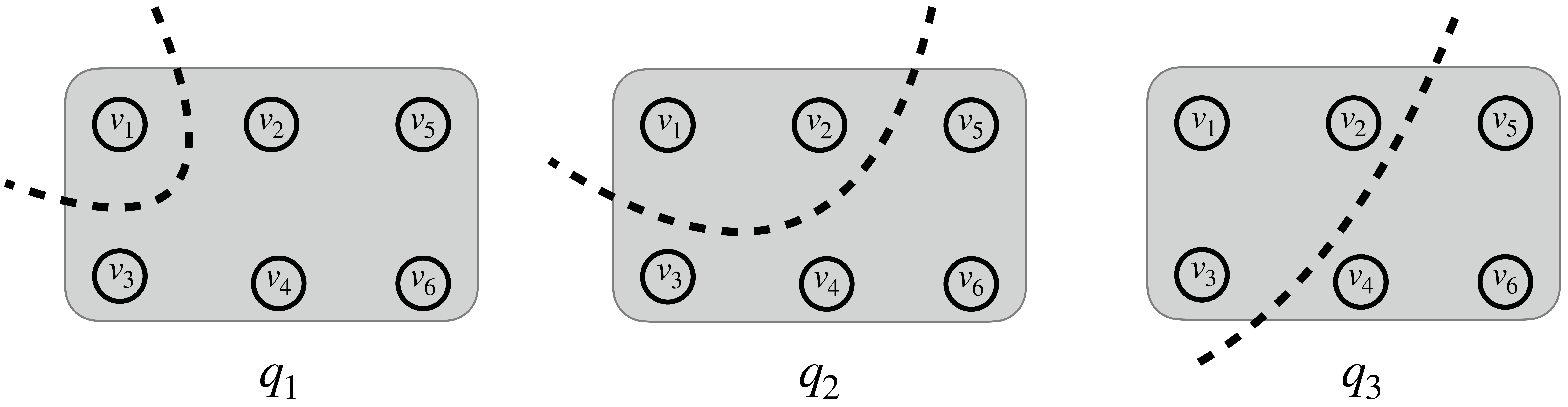


The figures show the number of nodes touched by the algorithm on 3 different clusters in the Amazon-reviews dataset, which consists of 2.2 million nodes.

Proving the worst-case running time is strongly-local is an open problem.

Hyper-Flow Diffusion: empirical results

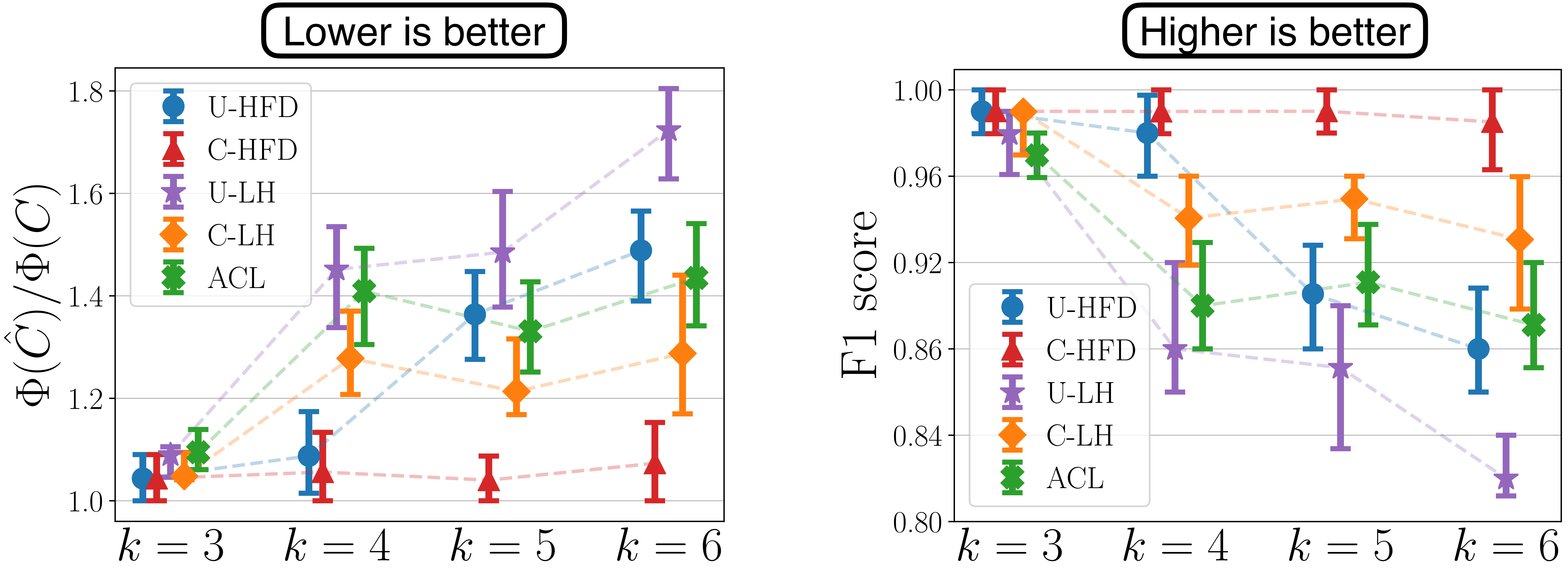
Cardinality-based k-uniform hypergraph stochastic block model:
Boundary hyperedges appear with different probabilities according to the cardinality of hyperedge cut.



We consider $q_1 \gg q_2 \geq q_3$. Under this generative setting, one should naturally explore cardinality-based cut-cost for clustering.

All our experiments use a single seed node to recover the target

Hyper-Flow Diffusion: empirical results



- LH is a strongly-local hypergraph diffusion method based on graph reduction.
- ACL is a heuristic method that uses PageRank on star expansion.
- HFD is the only method that directly works on original hypergraph.
- U-* means the method uses unit cut-cost; C-* means the method uses cardinality cut-cost.
- For each method, C-* is better than U-*.
- There is a significant performance drop for C-LH at $k = 4$.

Hyper-Flow Diffusion: empirical results

Local clustering on a hypergraph constructed from Amazon product reviews data

Nodes are products

Hyperedges are products purchased at the same time

Clusters are products belonging to the same product category

Metric	Seed	Method	Cluster 1	2	3	12	15	17	18	24	25
Conductance	Single	U-HFD	**0.17**	**0.11**	**0.12**	**0.16**	**0.36**	**0.25**	**0.17**	**0.14**	**0.28**
		U-LH-2.0	0.42	0.50	0.25	0.44	0.74	0.44	0.57	0.58	0.61
		U-LH-1.4	0.33	0.44	0.25	0.36	0.81	0.40	0.51	0.54	0.59
		ACL	0.42	0.50	0.25	0.54	0.77	0.52	0.63	0.68	0.65
	Multiple	U-HFD	**0.05**	**0.10**	**0.12**	**0.13**	**0.20**	**0.16**	**0.14**	**0.11**	**0.32**
		U-LH-2.0	**0.05**	0.15	0.15	0.21	0.45	0.45	0.26	0.18	0.53
		U-LH-1.4	**0.05**	0.13	0.15	0.15	0.35	0.33	0.19	0.14	0.47
		ACL	**0.05**	0.27	0.16	0.27	0.56	0.53	0.33	0.30	0.59
F1 score	Single	U-HFD	**0.45**	**0.09**	**0.65**	**0.92**	0.04	**0.10**	**0.80**	**0.81**	**0.09**
		U-LH-2.0	0.23	0.07	0.23	0.29	**0.05**	0.06	0.21	0.28	0.05
		U-LH-1.4	0.23	**0.09**	0.35	0.40	0.00	0.07	0.31	0.35	0.06
		ACL	0.23	0.07	0.22	0.25	0.04	0.05	0.17	0.20	0.04
	Multiple	U-HFD	0.49	**0.50**	0.69	**0.98**	0.19	**0.36**	**0.91**	**0.89**	**0.33**
		U-LH-2.0	**0.59**	0.42	**0.73**	0.77	0.22	0.25	0.65	0.62	0.17
		U-LH-1.4	0.52	0.45	**0.73**	0.90	**0.27**	0.29	0.79	0.77	0.20
		ACL	**0.59**	0.25	0.70	0.64	0.20	0.19	0.51	0.49	0.14

Hyper-Flow Diffusion: empirical results

Local clustering on a hypergraph constructed from Microsoft academic coauthorthip data

Nodes are papers

Hyperedges are papers having at least a common coauthor

Clusters are papers published at similar venues

Metric	Method	Cluster			
		Data	ML	TCS	CV
Cond	U-HFD	**0.03**	**0.06**	**0.06**	**0.03**
	U-LH-2.0	0.07	0.09	0.10	0.07
	U-LH-1.4	0.07	0.08	0.09	0.07
	ACL	0.08	0.11	0.11	0.09
F1 score	U-HFD	**0.78**	**0.54**	**0.86**	**0.73**
	U-LH-2.0	0.67	0.46	0.71	0.61
	U-LH-1.4	0.65	0.46	0.59	0.59
	ACL	0.64	0.43	0.70	0.57

Hyper-Flow Diffusion: empirical results

Local clustering on a hypergraph constructed from travel metasearch data (F1 scores)

Nodes are hotel accommodations

Hyperedges are accommodations viewed by the same user in a browsing session

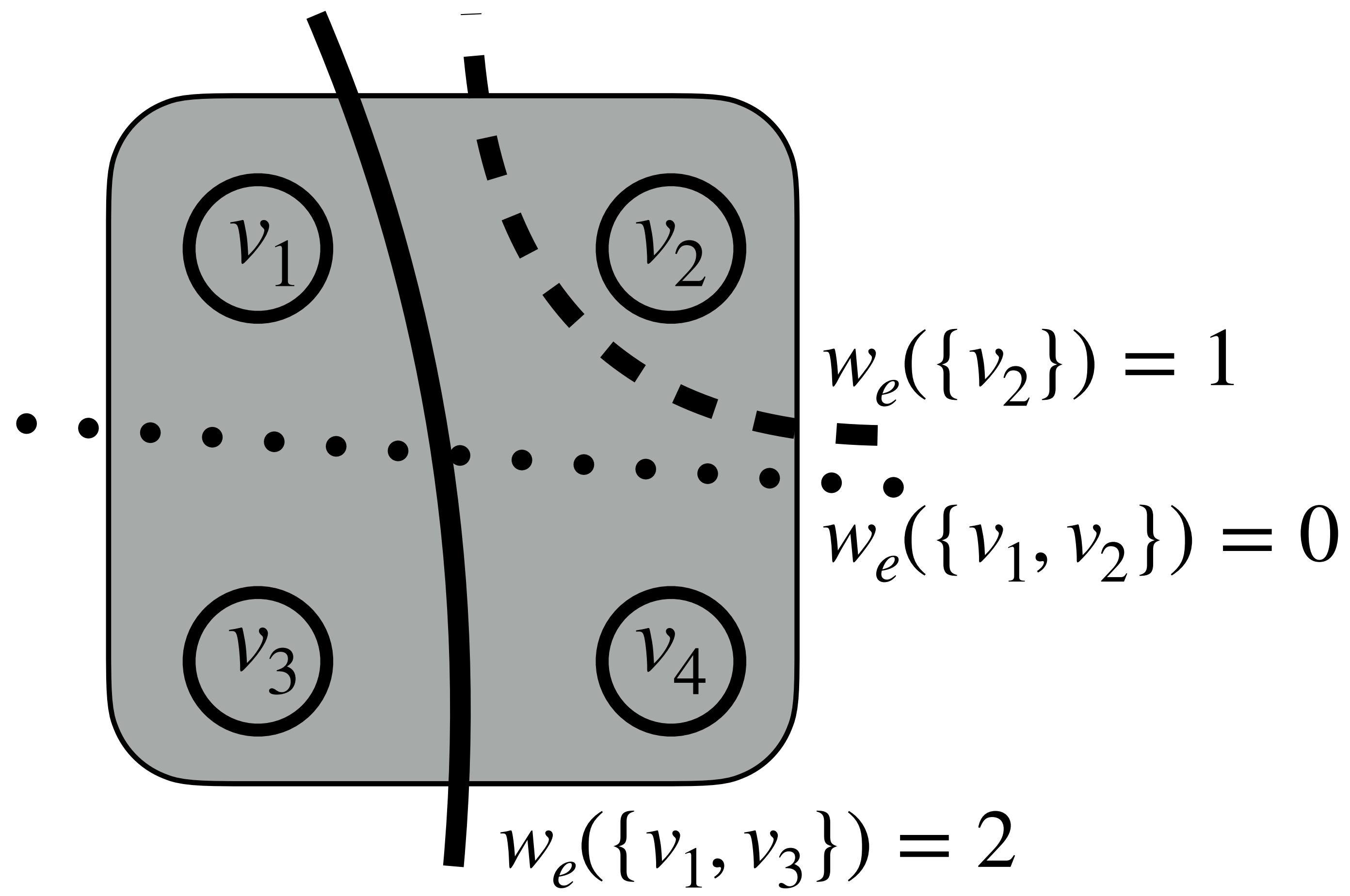
Clusters are accommodations located in the same country/territory

Method	South Korea	Iceland	Puerto Rico	Crimea	Vietnam	Hong Kong	Malta	Guatemala	Ukraine	Estonia
U-HFD	0.75	**0.99**	0.89	0.85	0.28	0.82	**0.98**	0.94	0.60	**0.94**
C-HFD	**0.76**	**0.99**	**0.95**	**0.94**	**0.32**	0.80	**0.98**	**0.97**	**0.68**	**0.94**
U-LH-2.0	0.70	0.86	0.79	0.70	0.24	0.92	0.88	0.82	0.50	0.90
C-LH-2.0	0.73	0.90	0.84	0.78	0.27	**0.94**	0.96	0.88	0.51	0.83
U-LH-1.4	0.69	0.84	0.80	0.75	0.28	0.87	0.92	0.83	0.47	0.90
C-LH-1.4	0.71	0.88	0.84	0.78	0.27	0.88	0.93	0.85	0.50	0.85
ACL	0.65	0.84	0.75	0.68	0.23	0.90	0.83	0.69	0.50	0.88

Hyper-Flow Diffusion: empirical results

Node-ranking and and local clustering results on a Florida Bay food network.

	Top-2 node-ranking results		Clustering F1		
Method	Query: Raptors	Query: Gray Snapper	Prod.	Low	High
U-HFD	Epiphytic Gastropods, Detriti. Gastropods	Meiofauna, Epiphytic Gastropods	**0.69**	0.47	0.64
C-HFD	Epiphytic Gastropods, Detriti. Gastropods	Meiofauna, Epiphytic Gastropods	0.67	0.47	0.64
S-HFD	Gruiformes, Small Shorebirds	Snook, Mackerel	**0.69**	**0.62**	**0.84**



- S-HFD uses specialized submodular cut-cost shown on the left.
- The example shows that general submodular cut-cost can be necessary.
- HFD is the only local diffusion method that works with general submodular cut-costs.

Hyper-Flow Diffusion: empirical results

For more experiments and details on both synthetic and real datasets:

Please see our preprint **Local Hyper-Flow Diffusion** *on arXiv:2102.07945*

Thank you!