

# Community detection on networks

Caterina De Bacco

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[caterina.debacco@gmail.com](mailto:caterina.debacco@gmail.com)

<https://github.com/cdebacco>

# The plan

## **1. The problem (10mins)**

- Definition and motivation
- Example application

## **2. The approach (15 mins)**

- Generative models

## **3. Advanced topics: Multilayer networks (20mins)**

- Mixed-membership factor models
- *Layer interdependence (if time allows)*

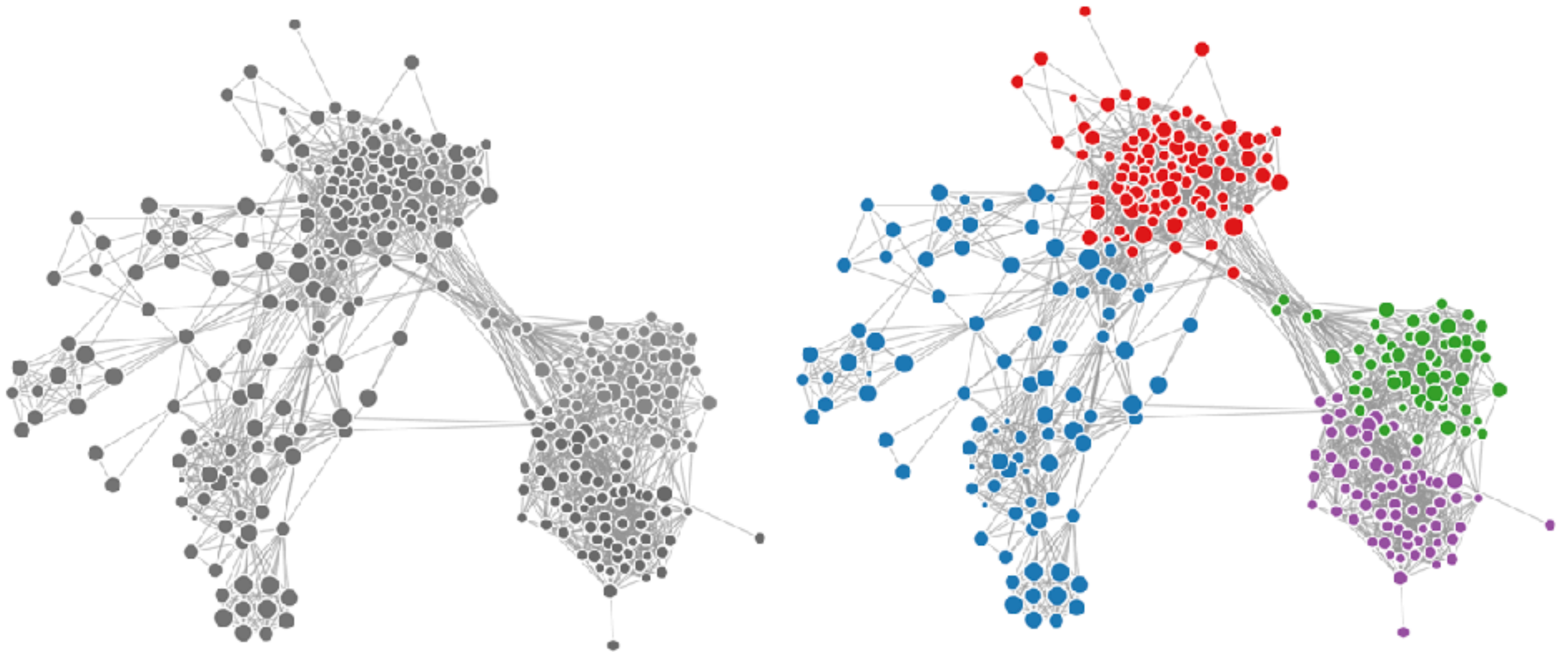
# Community detection: *the problem.*

*Finding groups of nodes that are more **similar** within the group than with those in the others.*



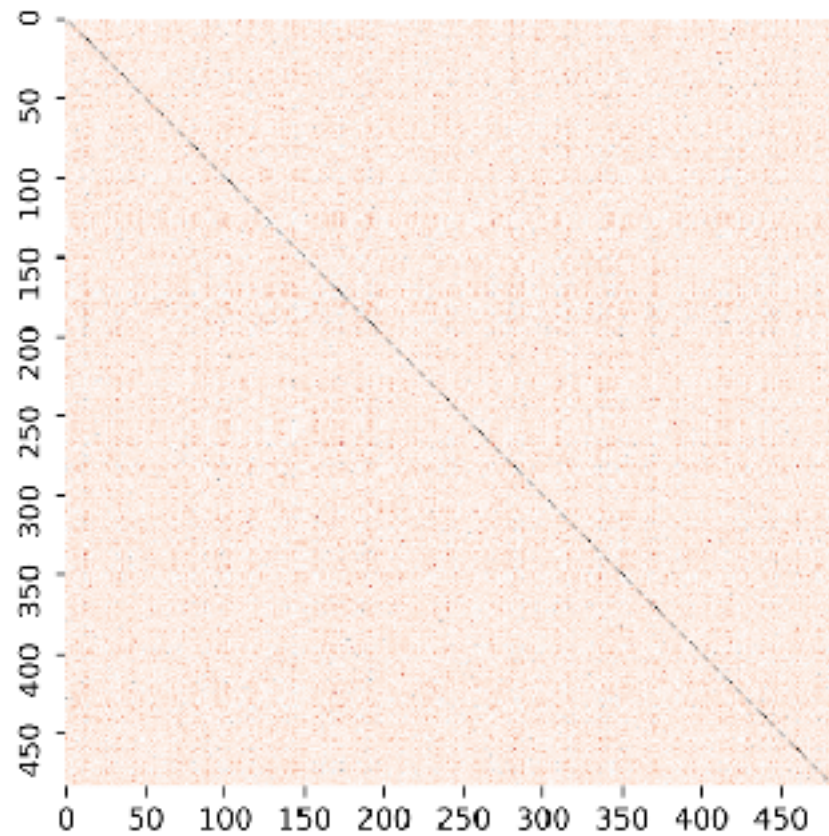
# Community detection: *the problem.*

*Finding groups of nodes that are more **similar** within the group than with those in the others.*

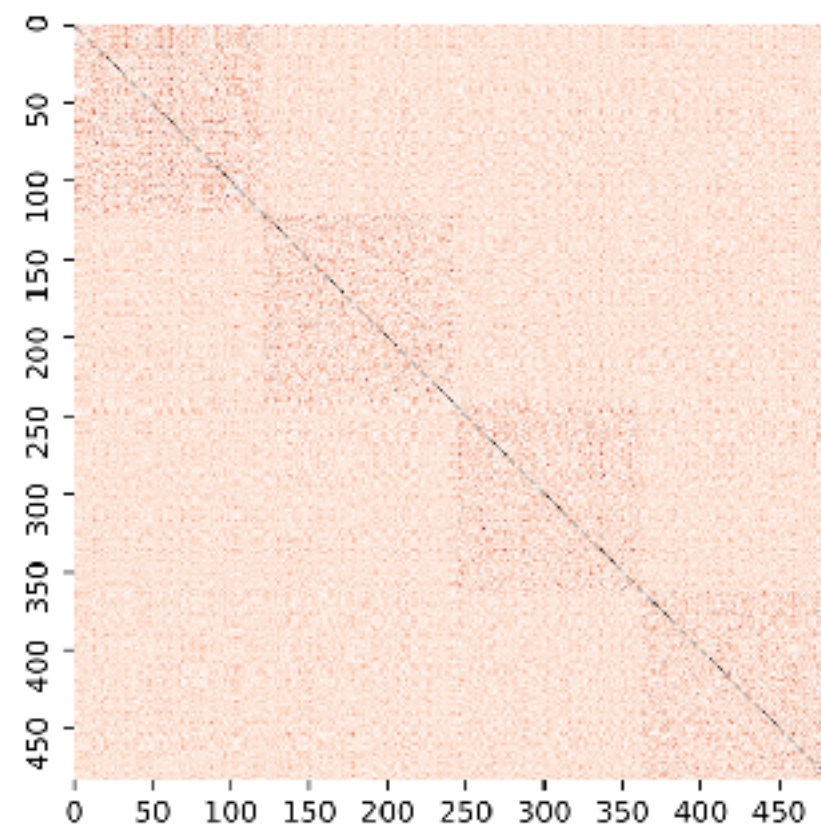




# Matrix representation



Adjacency matrix

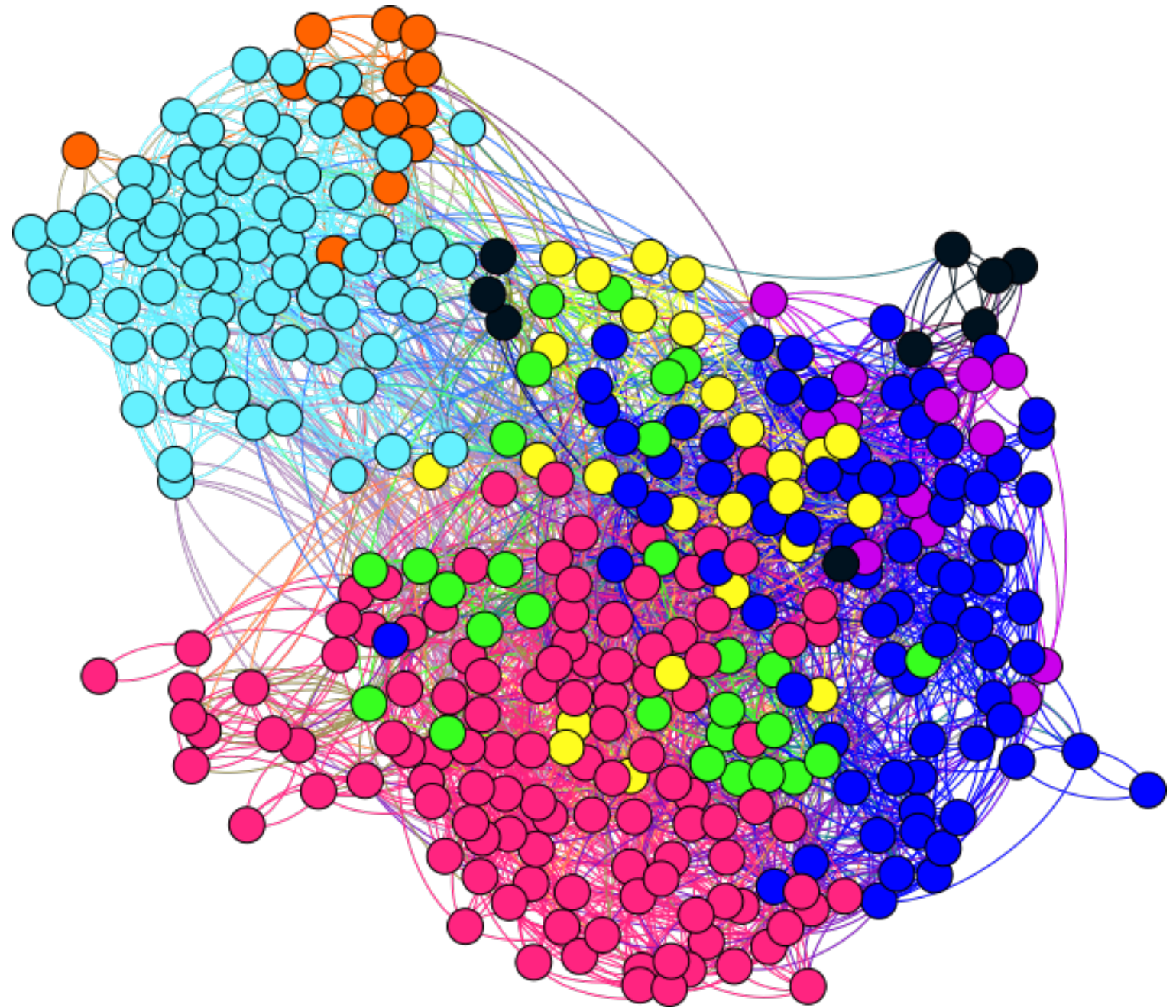


Adjacency matrix reordered by  
community membership

# Applications

## - Social support networks

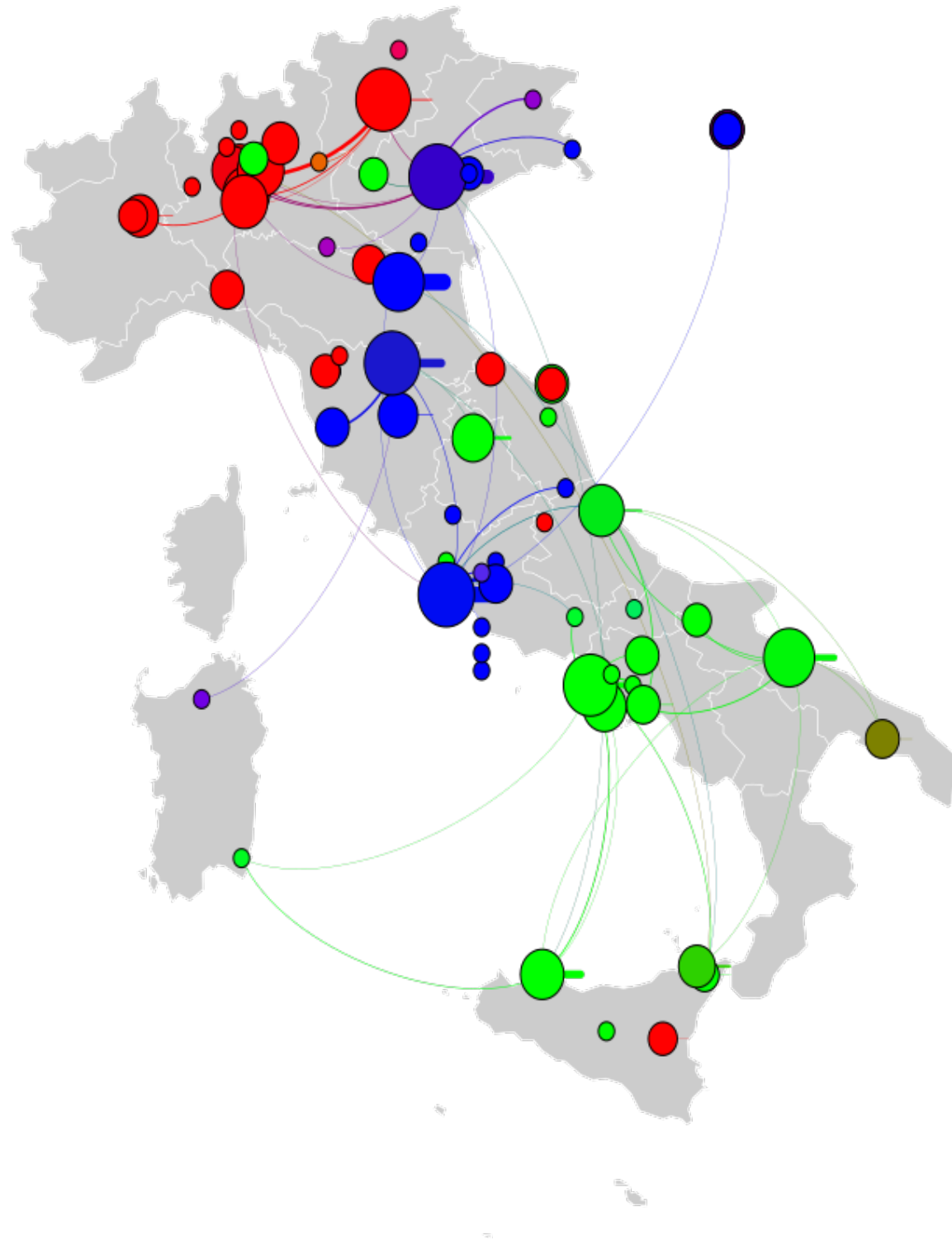
- Directed network
- Nodes are people
- Edges are types of social interactions (exchanging money, talk, worship, etc...)
  - 362 nodes, 6053 edges
  - 420 nodes, 7768 edges
- People belong to castes and follow different religions
- In village 2 there are two separated hamlets





# *Applications*

- Faculty hiring: investigate the existence and structure of institutional hiring networks



# *The problem's outcomes*

## Membership vectors

**U<sub>i</sub>**

```
0 0 0 0.0790622 0
3 0.0533999 0 0.139296 0
76 0 0 0.0805629 0.10241
127 0 0 0 0.207446
177 0 0.0738358 0.158358 0.024311
1 0 0 0.185704 0.0796013
6 0.0270201 0 0 0.0864358
17 0 0 0.192816 0.0215193
34 0 0 0.211593 0.0223843
```

**V<sub>i</sub>**

```
0 0 0.00483982 0.00224297 0
3 0 0.01271 0.00688526 0
76 0 0.00115951 0.0137771 0.00347393
127 0 0.00605217 0.0168567 0
177 0.00267315 0 0.00549152 0.0149187
1 0 0.017335 0.00262135 0.0033609
6 0.00186055 0 0 0.00820299
17 0 0.0184664 0 0
34 0 0.0183341 0 0.00153079
```

## Affinity matrix

**W<sub>a</sub>**

a= 0

```
0 0 0 2.66716
0 3.79189 0 0
0 0 2.75449 0
2.0515 0 0 0
```

a= 1

```
0 0 0 1.30754
0.031726 1.07808 0.0602251 0
0.271431 0.256695 1.07306 0
0.750644 0 0 0
```

a= 2

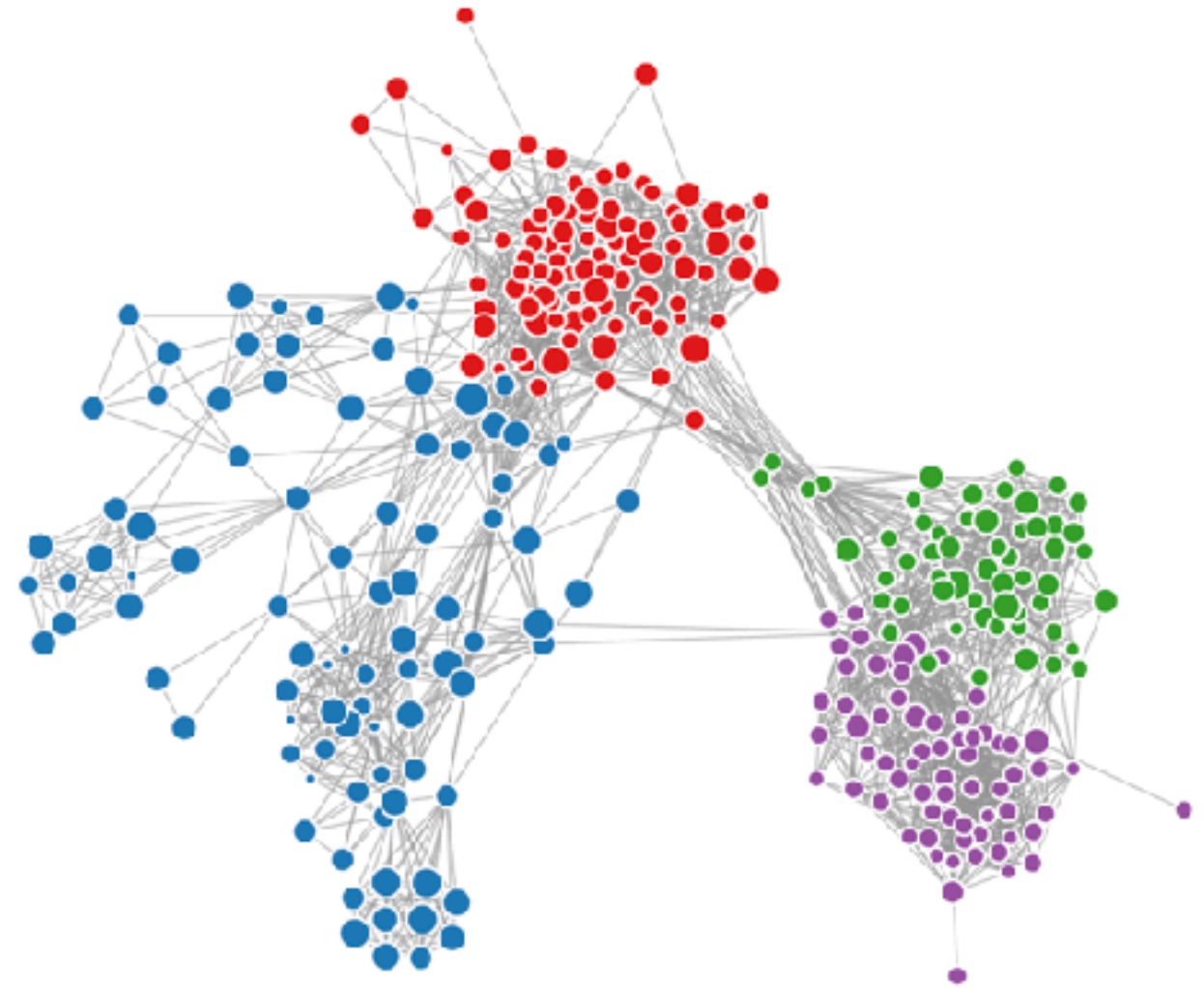
```
0 0 0 1.98783
0 2.65475 0 0
0 0 1.82214 0
1.27939 0 0 0
```

a= 3

```
0 0 0 2.74153
0 1.96755 0.0878885 0
0 0 3.99113 0
1.93712 0 0 0
```

# *The problem's outcomes:*

## *Communities (i.e. labels)*

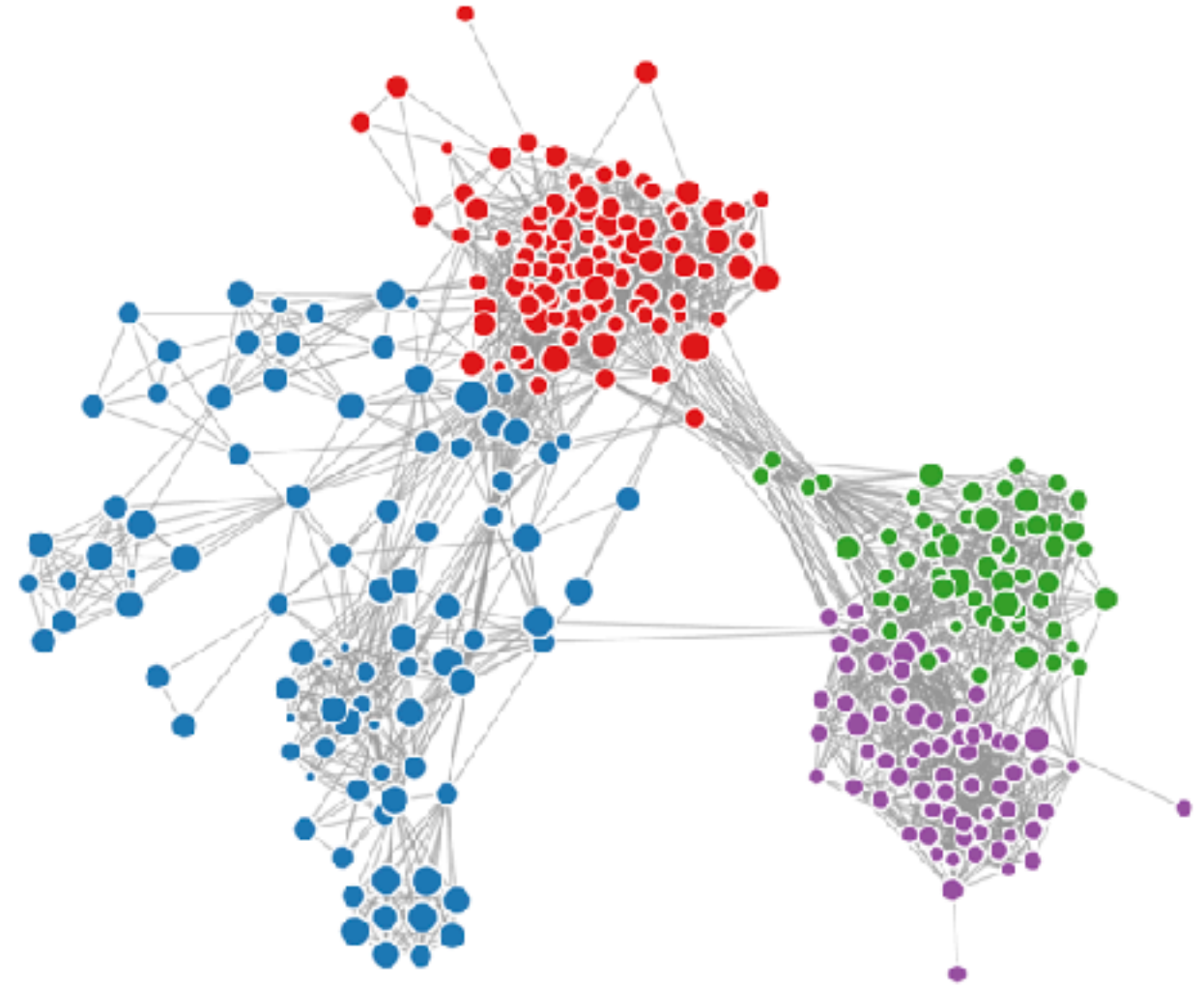


# *The problem's outcomes:*

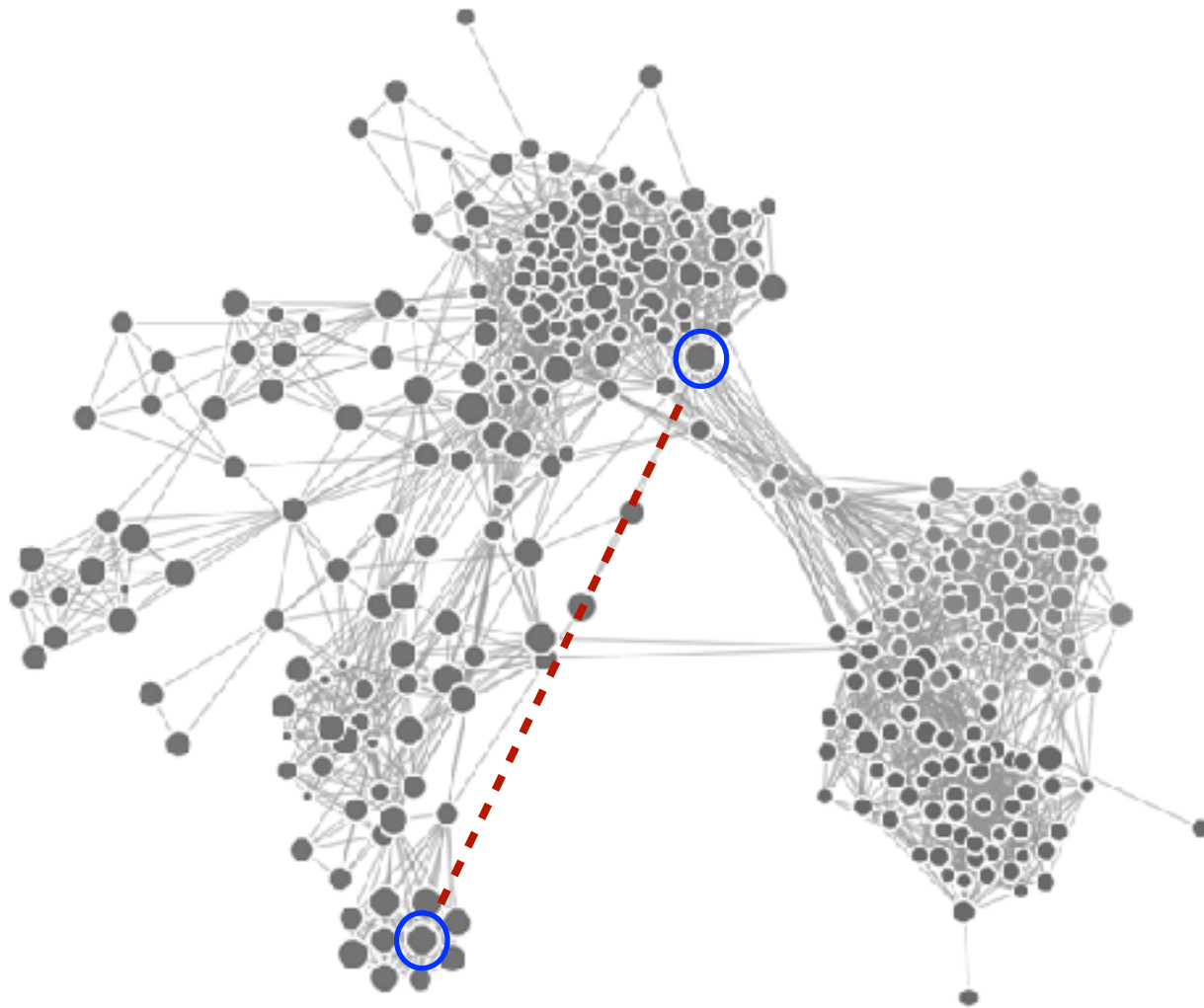
## *Communities (i.e. labels)*

**U<sub>i</sub>**

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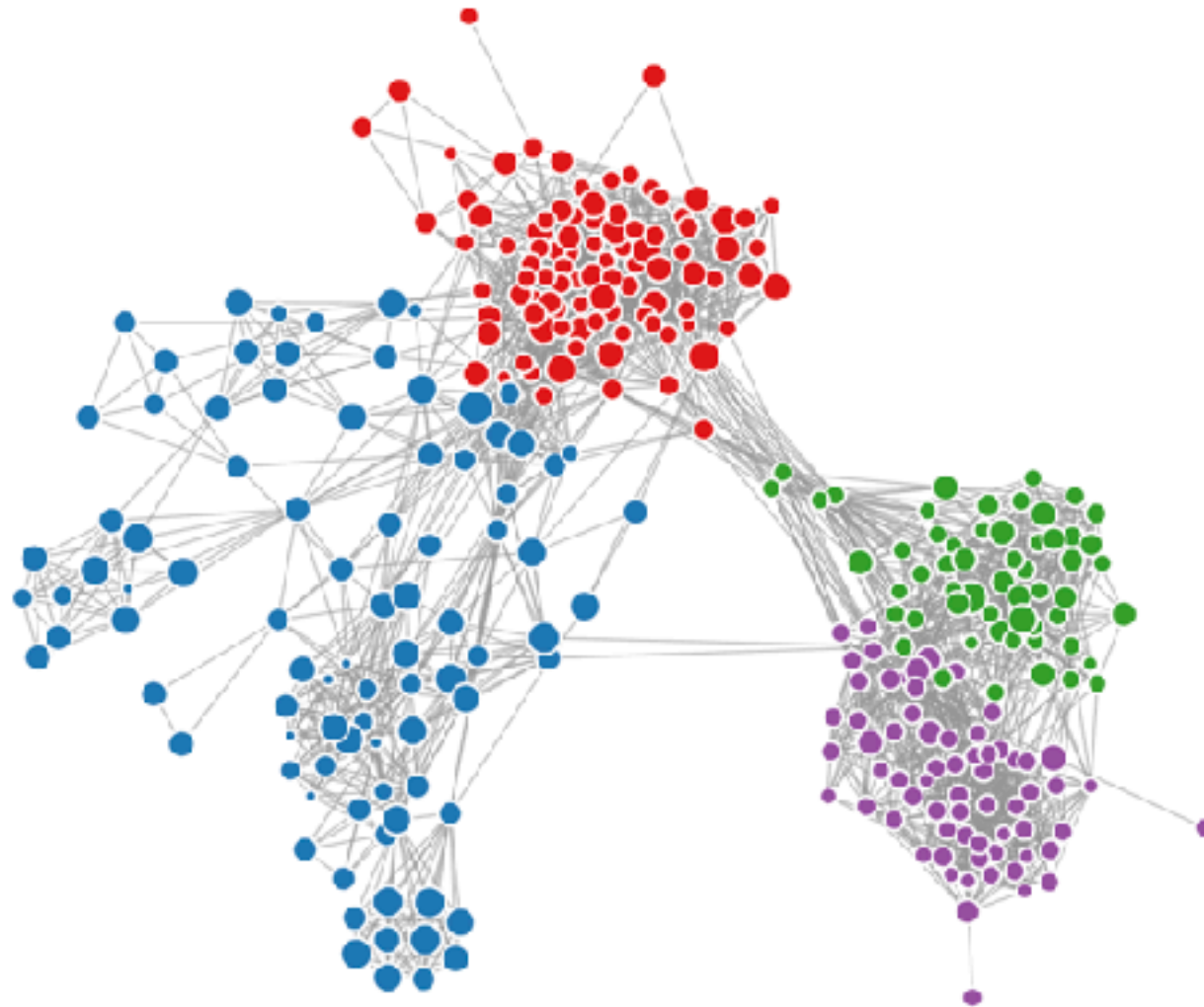


*The problem's outcomes:*  
*Probability of an interaction between two nodes*



# *The problem's outcomes:*

## *Data compression*



- Input:

$$A_{ij} : N \times N = O(N^2)$$

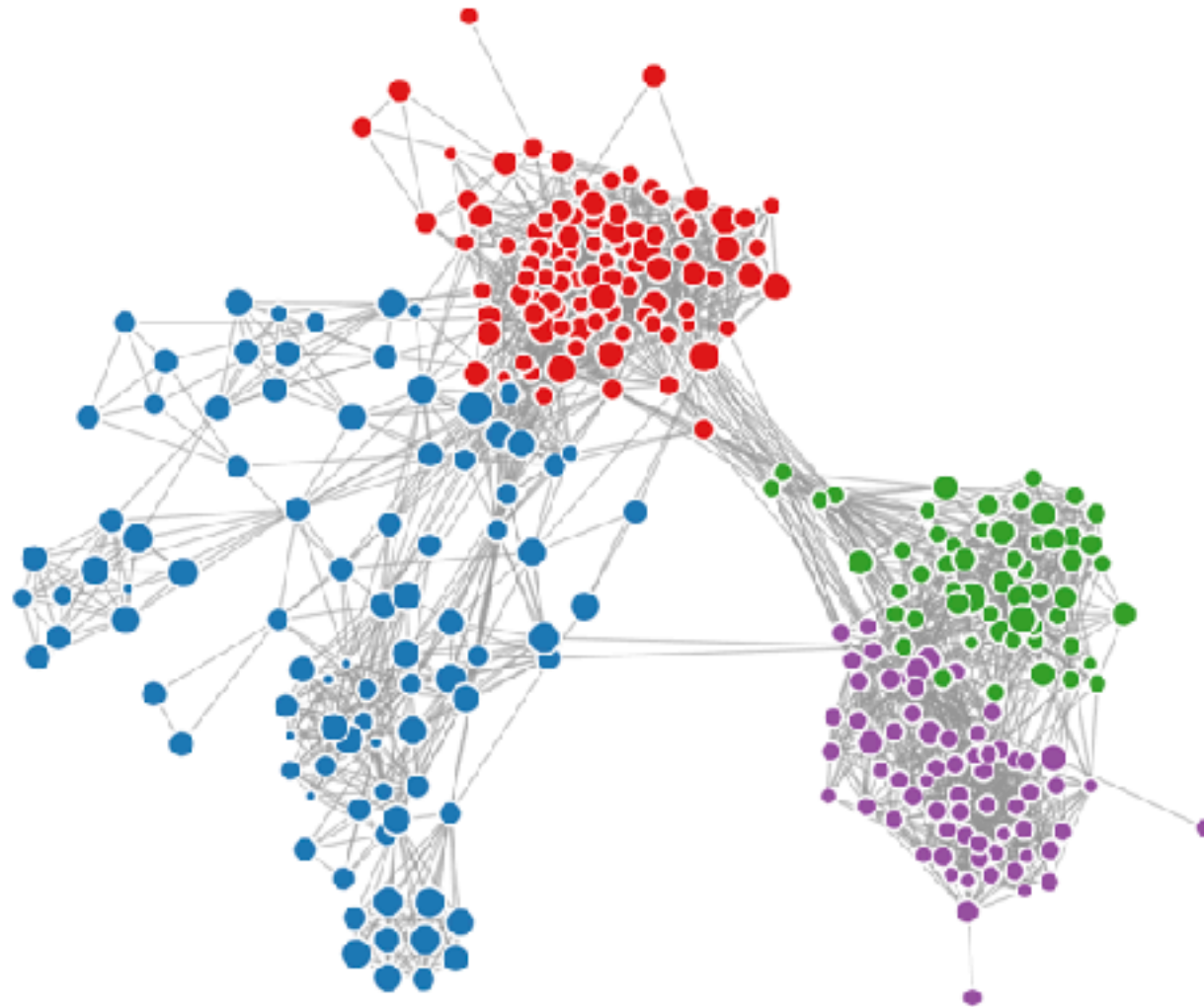
- Output:

$$U_i : N = O(N)$$



# *The problem's outcomes:*

## *Network distribution*



- Degree distribution
- Diameter
- Triangles
- Reciprocated edges
- ...

# 1. The problem (10mins)

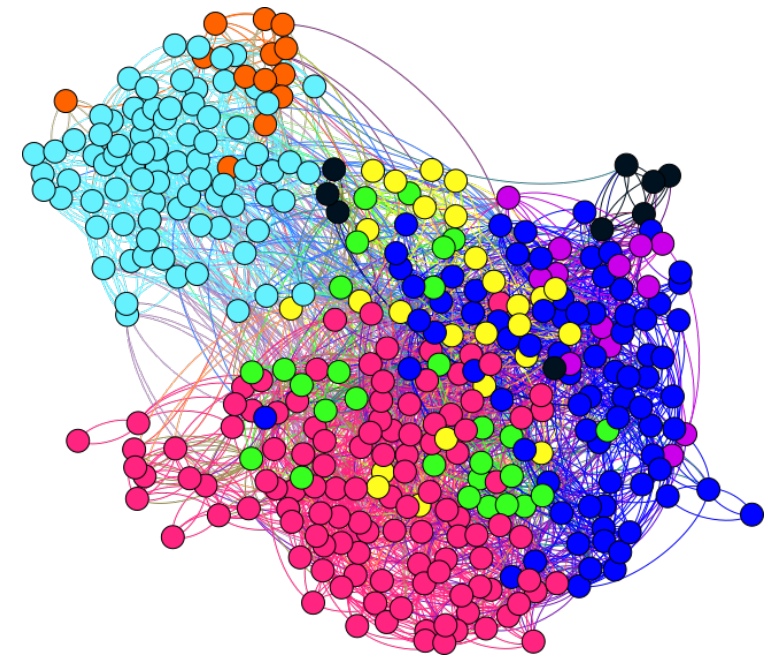
- Definition and motivation
- Example application

## 2. The approach (15 mins)

- Generative models

## 3. Advanced topics: Multilayer networks (20mins)

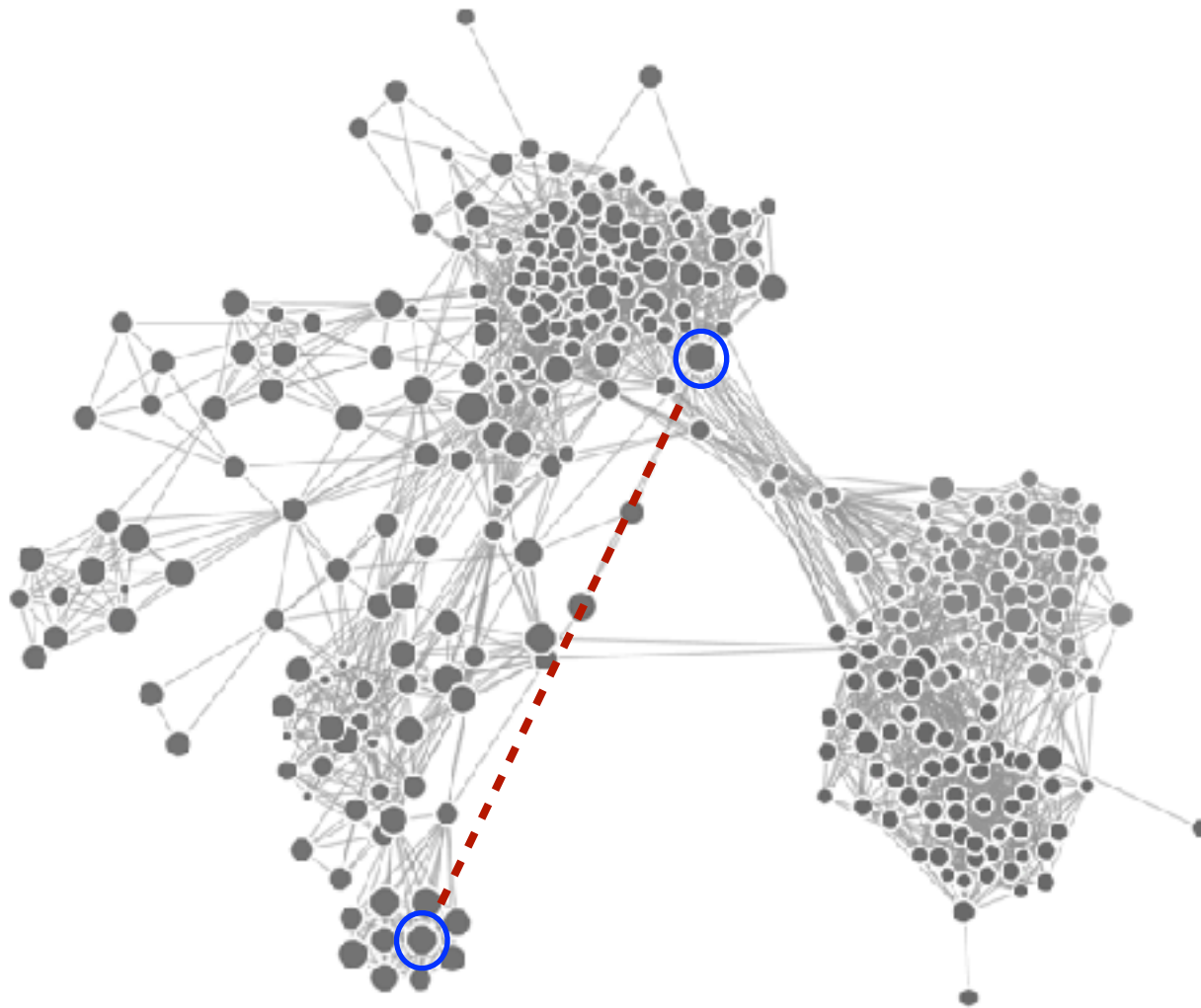
- Mixed-membership factor models
- Layer interdependence (if time allows)



# Community detection on network: *the approach*

## *Generative models and hidden variables*

What is the probability that the two nodes are connected?

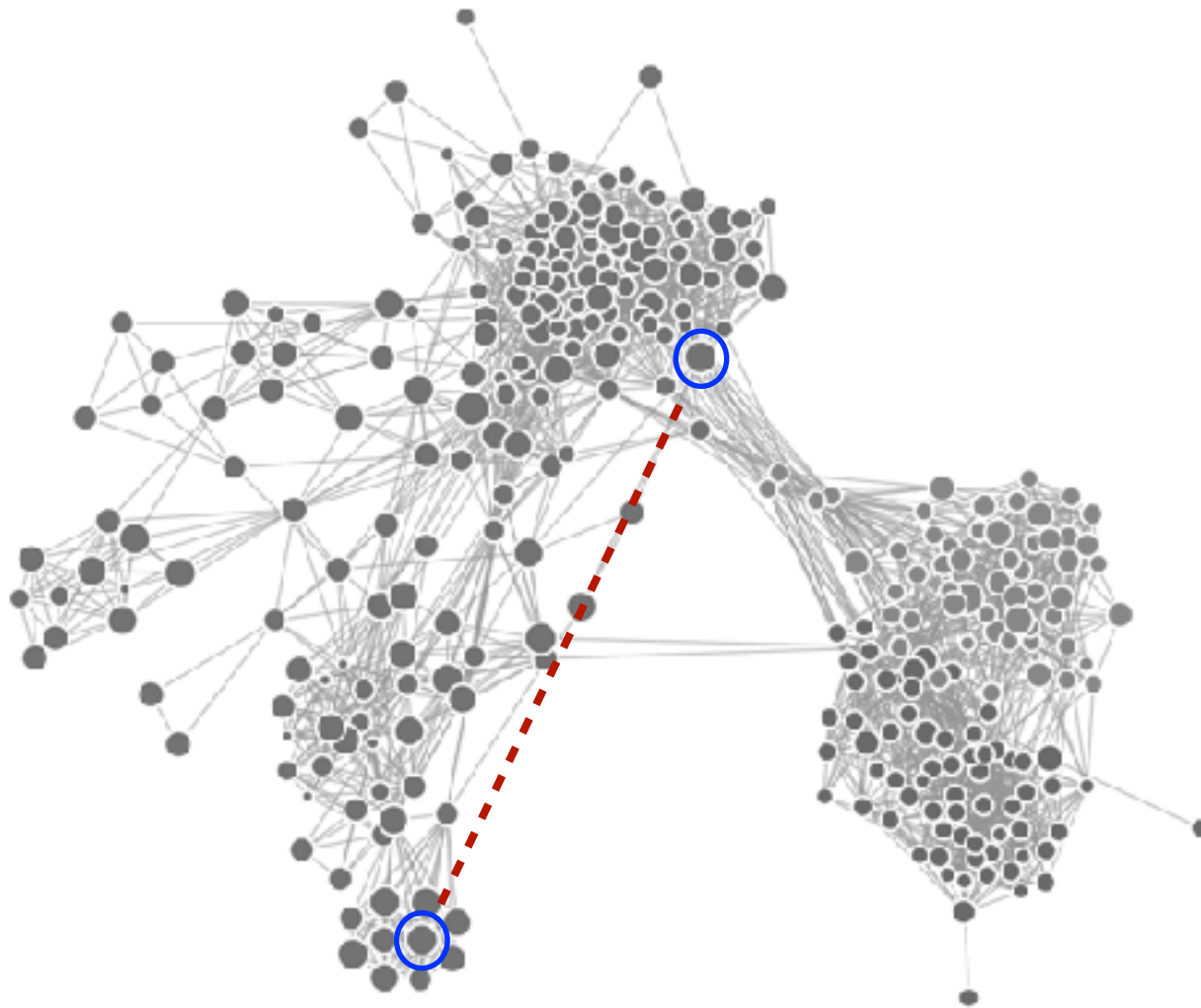


# Community detection on network: *the approach*

## *Generative models and hidden variables*

What is the probability that the two nodes are connected?

Hard to tell by just looking at the nodes (edges are unknown)... 50% ?

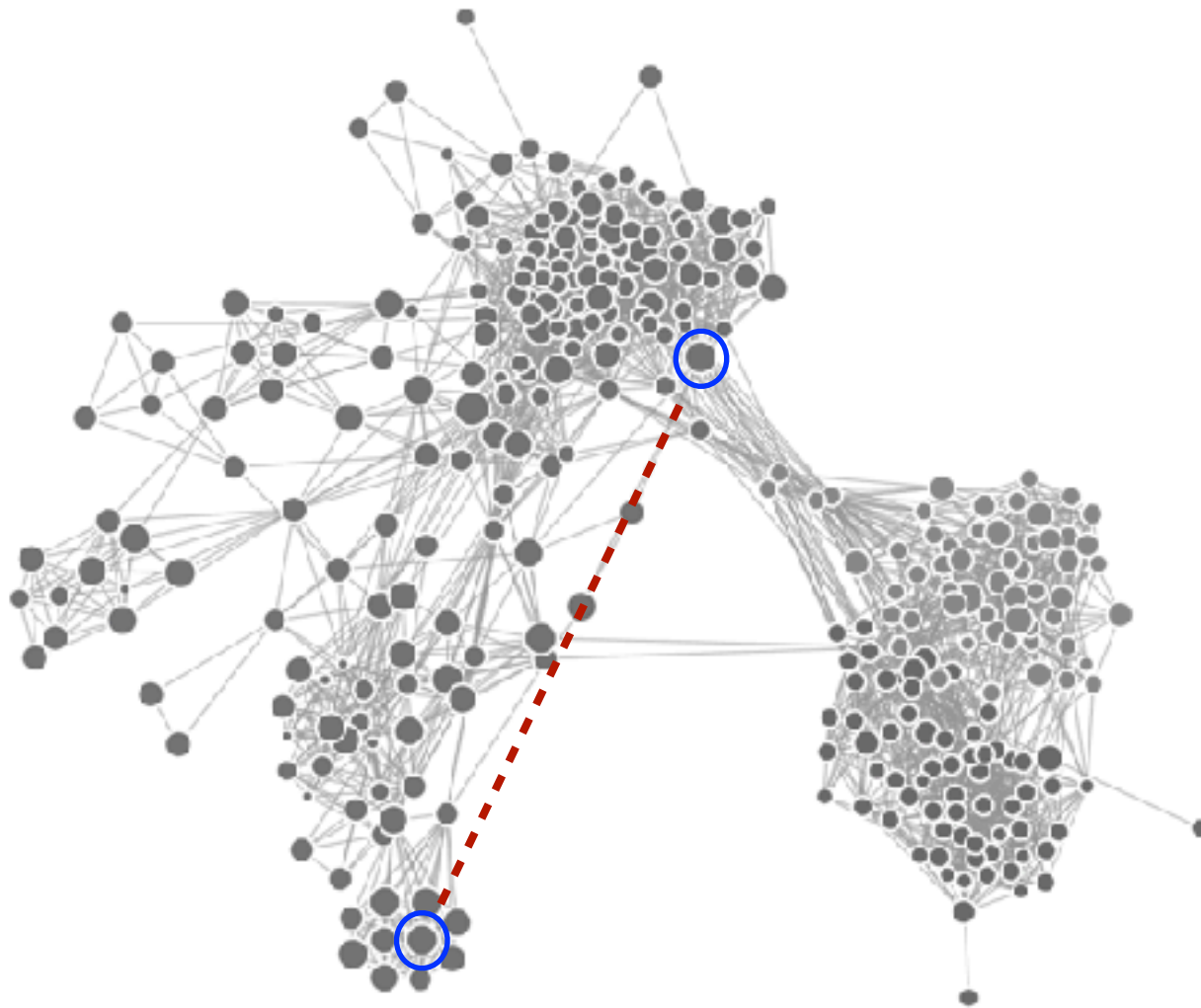


# Community detection on network: *the approach*

## *Generative models and hidden variables*

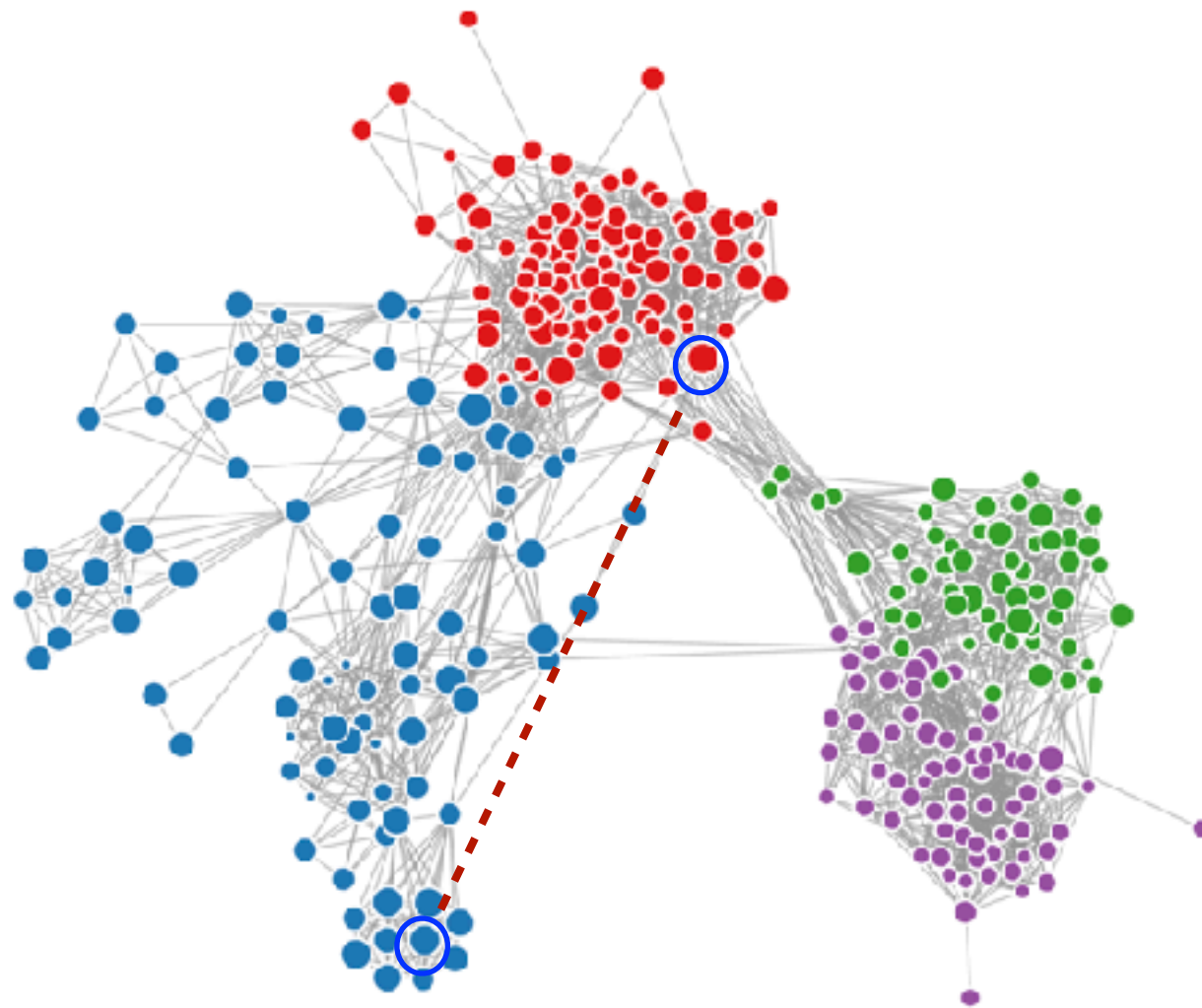
What is the probability that the two nodes are connected?

Hard to tell by just looking at the nodes (edges are unknown)... 50% ?  
Or, if I know  $E = \#$  of edges, then  $E/N(N-1)$  ?!?



# Community detection on network: *the approach*

## *Generative models and hidden variables*

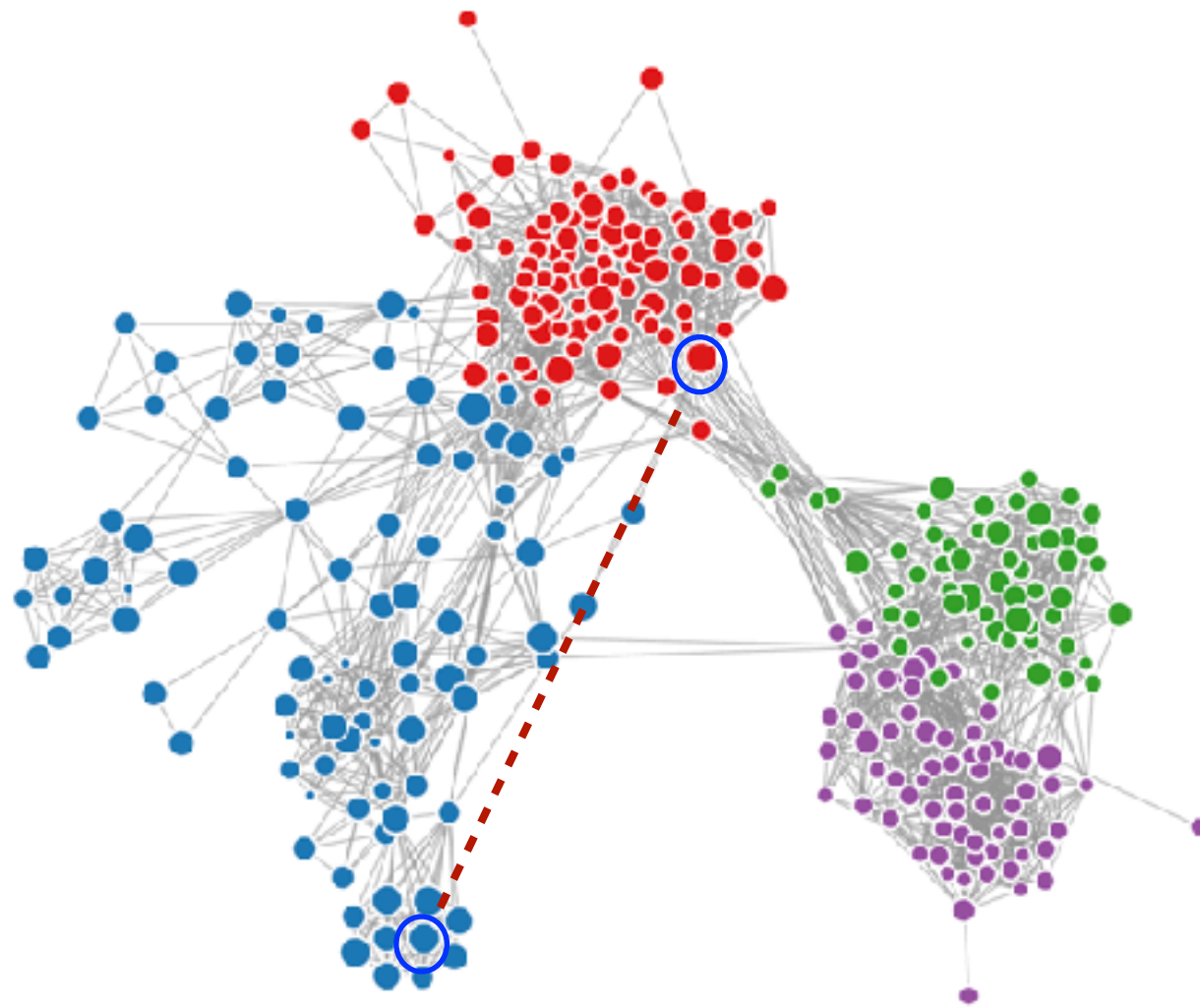


What if I told you that one node is **red** and the other is **blue**?



# Community detection on network: *the approach*

## *Generative models and hidden variables*

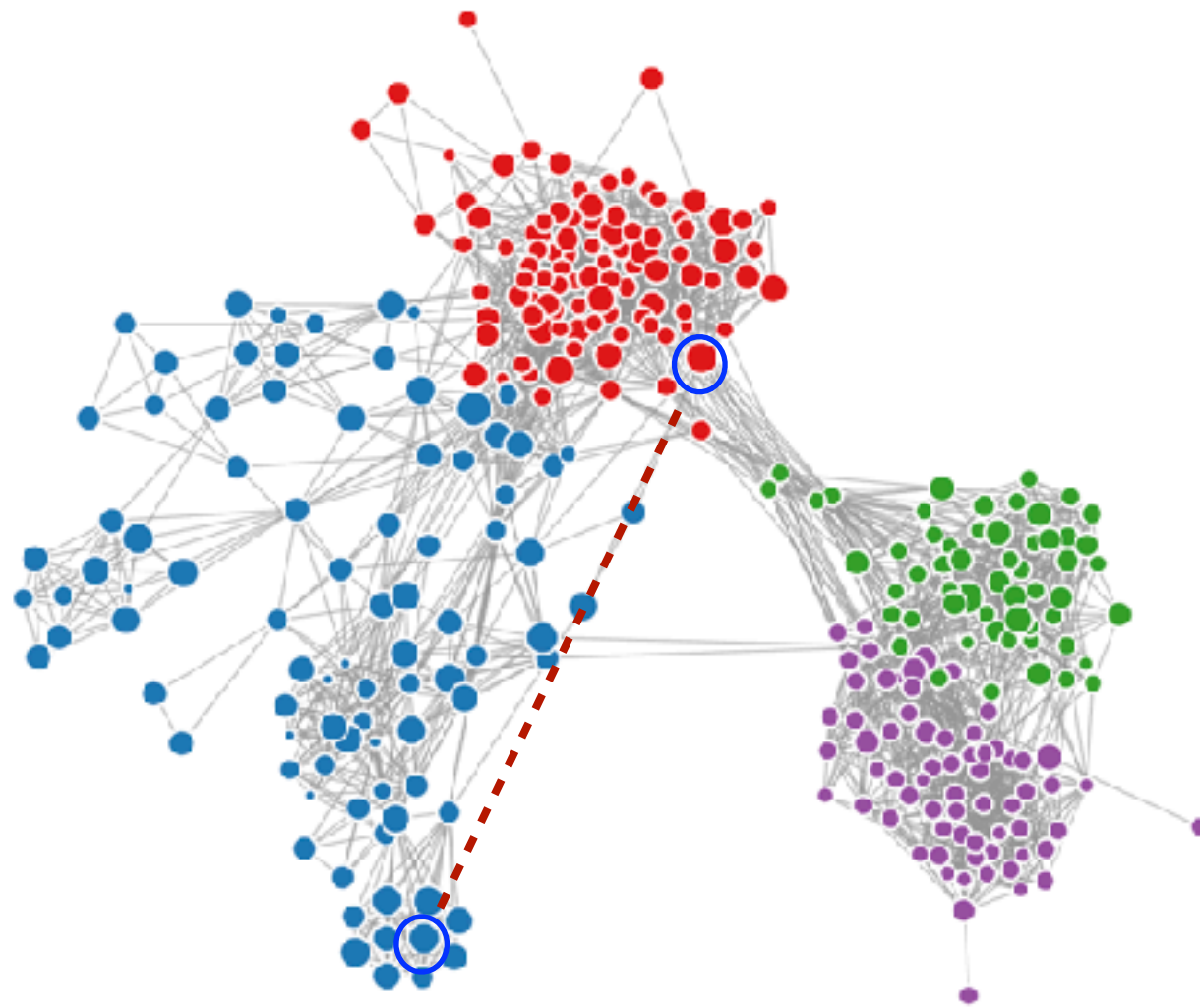


What if I told you that one node is **red** and the other is **blue**?

Now that's easier!  
2% ?

# Community detection on network: *the approach*

## *Generative models and hidden variables*

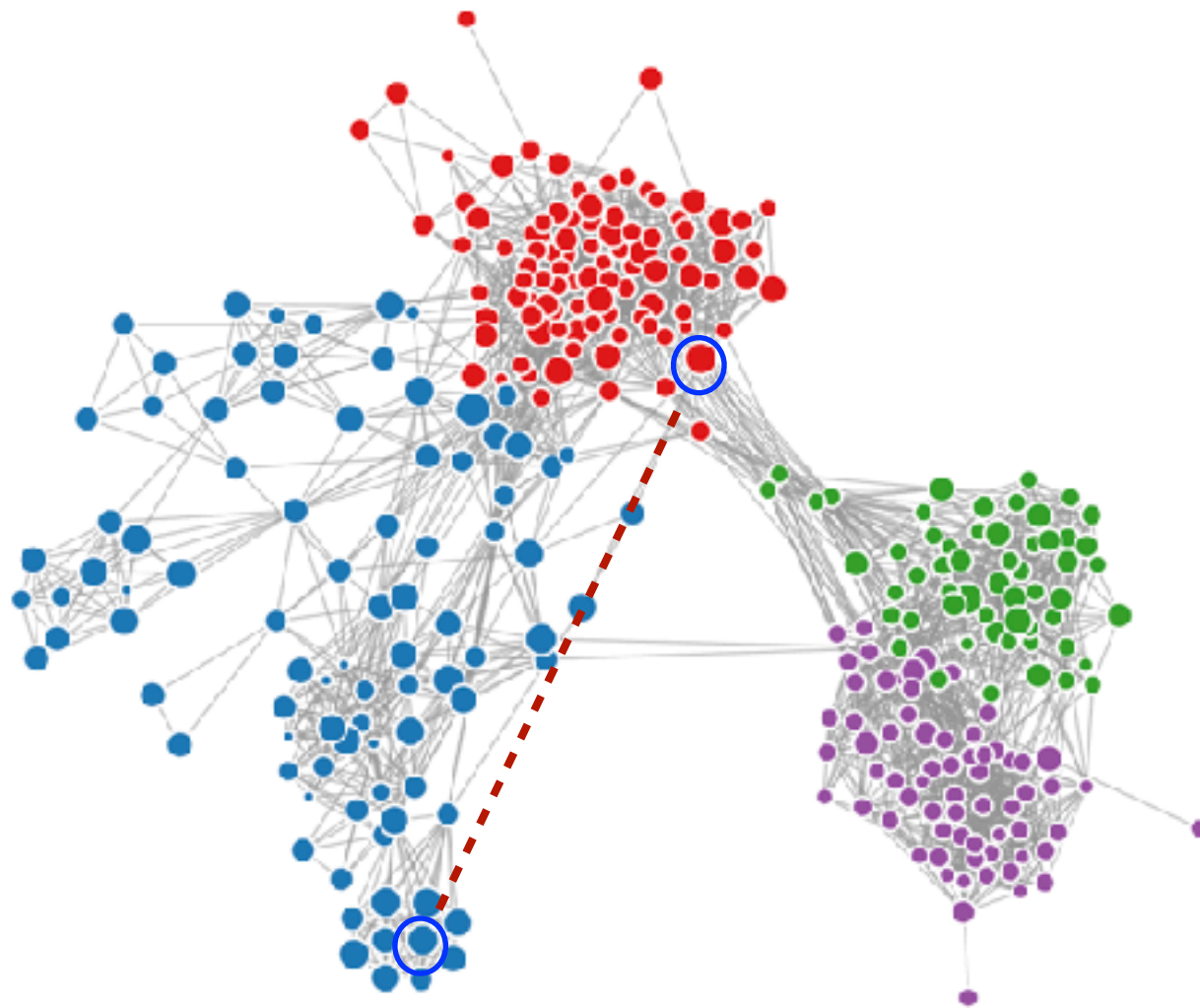


Knowing what group the nodes belong to, made that easier...



# Community detection on network: *the approach*

## *Generative models and hidden variables*



Knowing what community the nodes belong to, made that easier...

Because we are **assuming** that the edge we observe depend on what communities nodes belong to!

—-> Generative Model

# Community detection on network: *the approach*

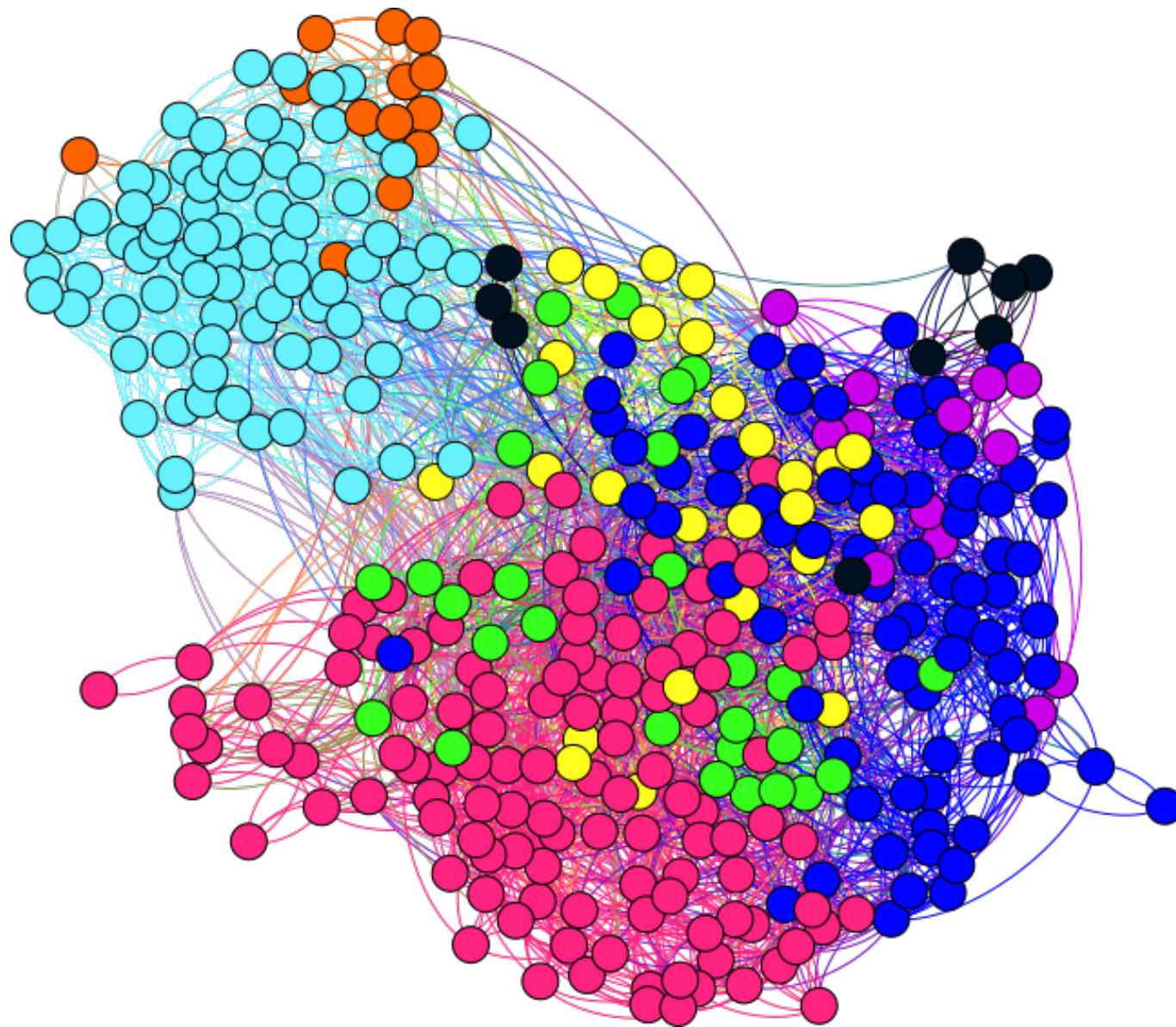
## *Generative models and latent variables*

Assume that nodes have a latent variable

$$u_i$$

that controls how they interact with each other

Example: caste, religion, etc...



$$u_i = \begin{bmatrix} u_{i1} \\ u_{i2} \\ \vdots \\ u_{ik} \end{bmatrix}$$

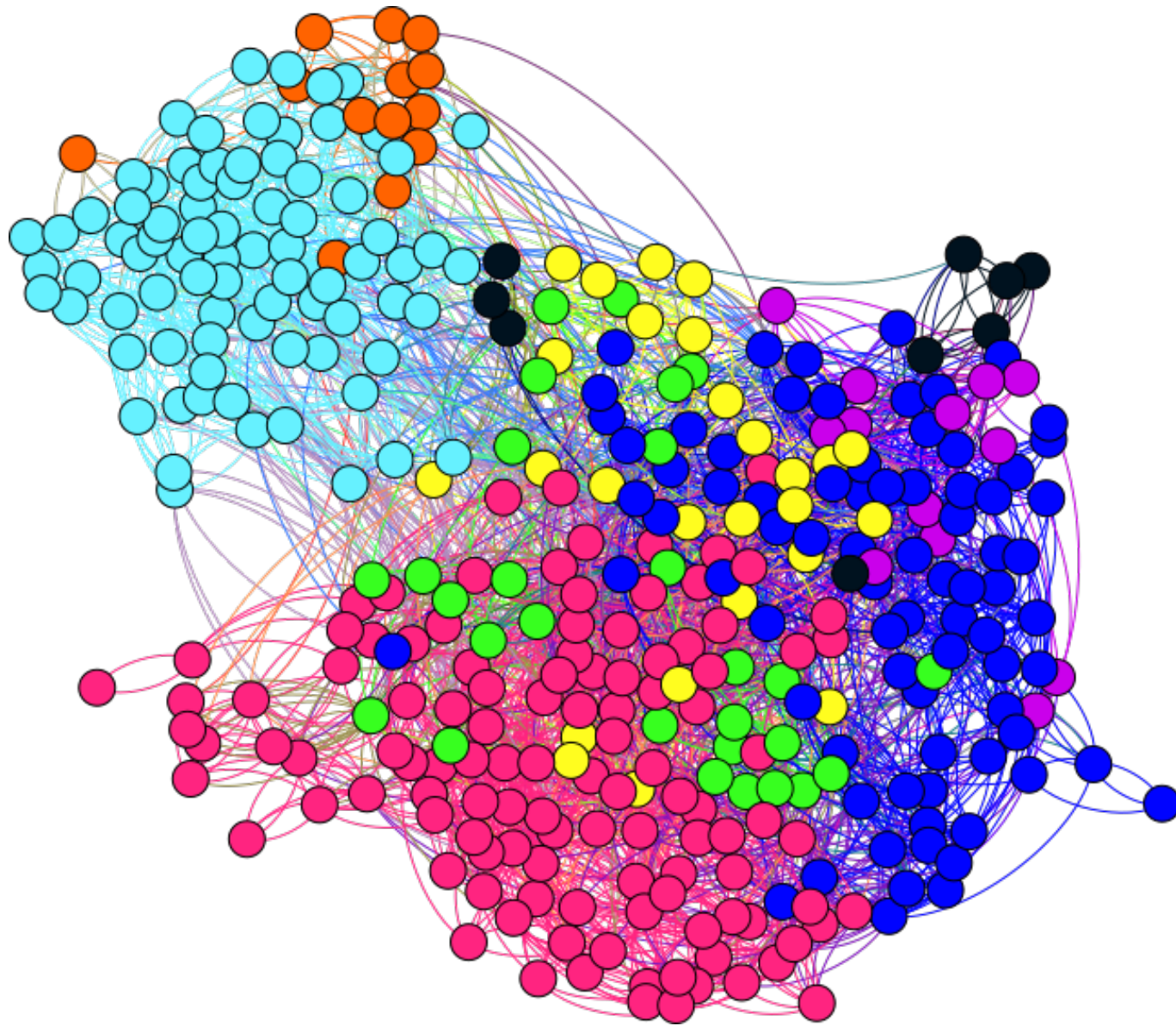
Mixed-membership

# Community detection on network: *the approach*

## *Generative models and latent variables*

Given latent variables  $u_i$  and  $u_j$ :

$$P_{ij} = f(u_i, u_j)$$





# Community detection on network: *the approach*

## *Generative models and latent variables*

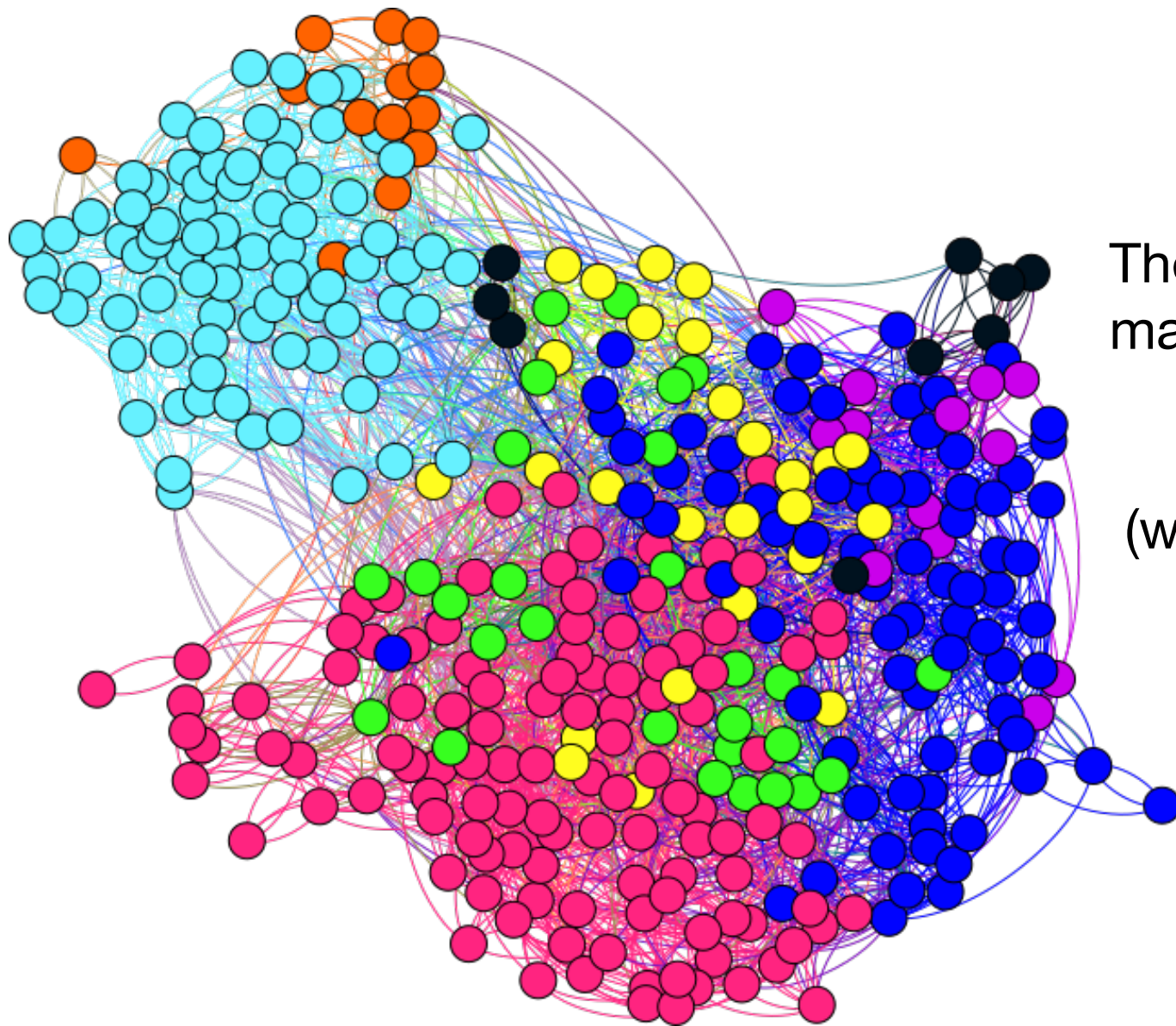
Given latent variables  $u_i$  and  $u_j$ :

$$P_{ij} = f(u_i, u_j)$$

The observed data is the adjacency matrix entry:

$$A_{ij}$$

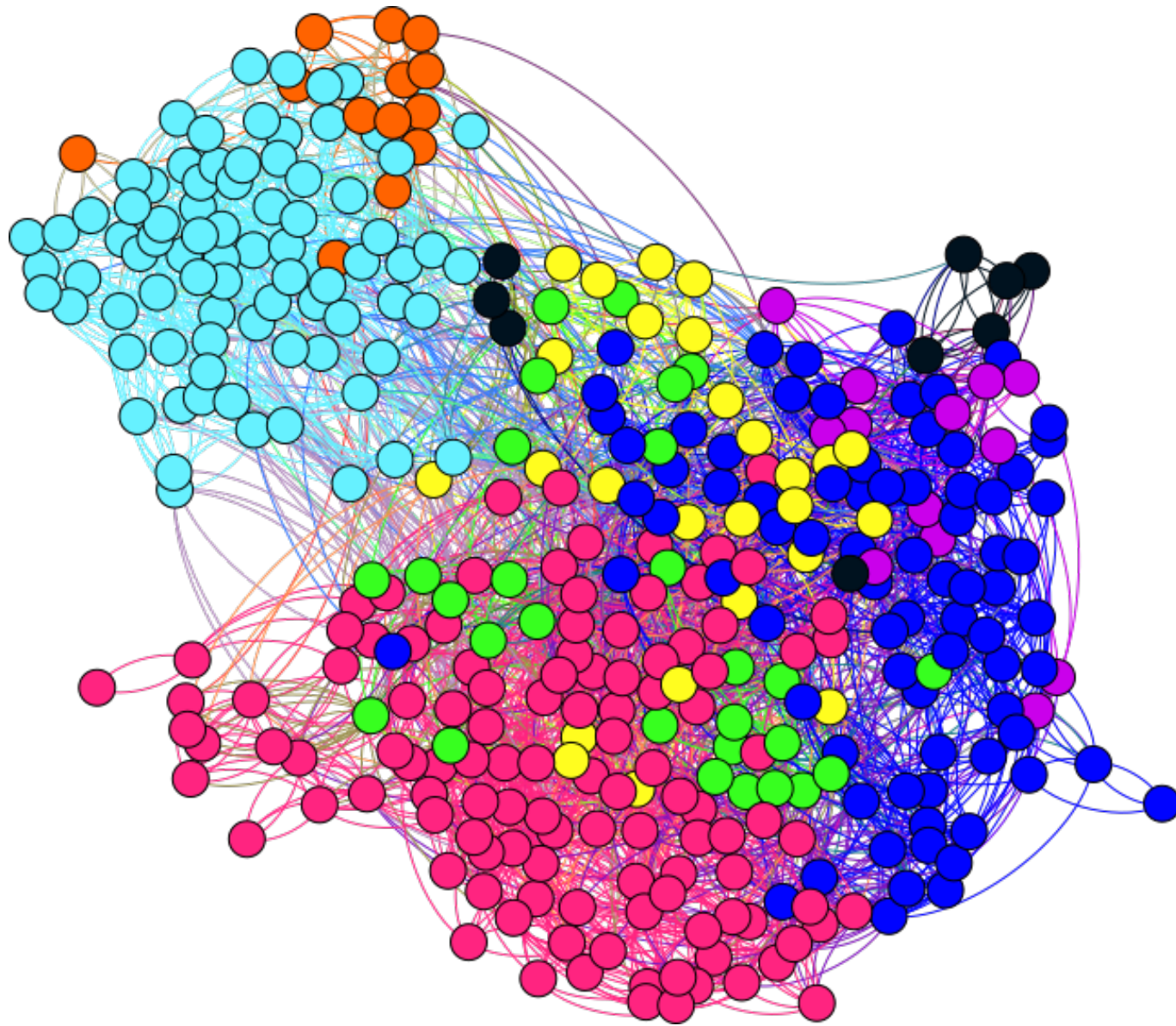
(we do not observe  $P_{ij}$ )



# Community detection on network: *the approach*

## *Generative models and latent variables*

$$A_{ij} \sim \text{pdf}(a_{ij}; u_i, u_j)$$





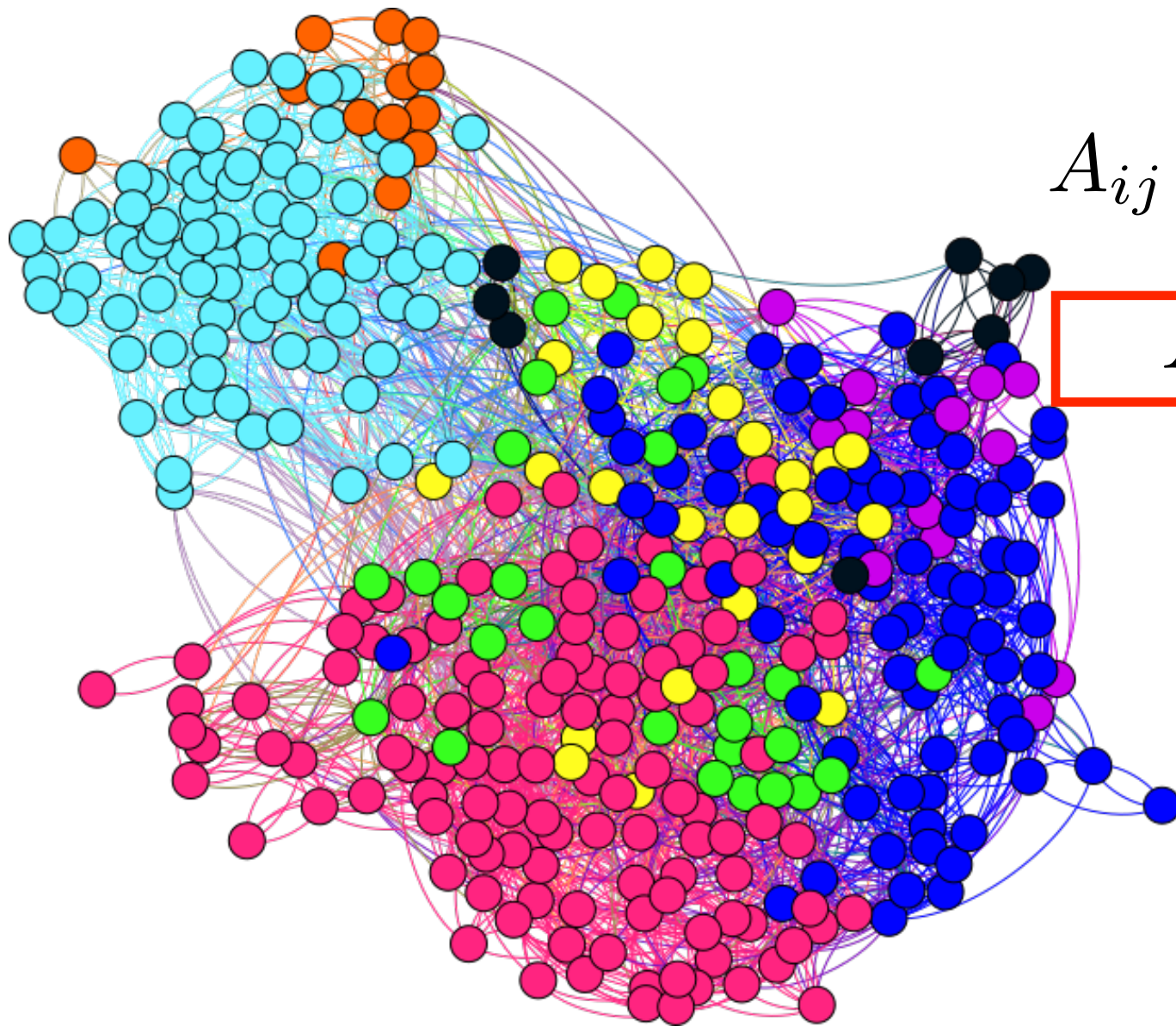
# Community detection on network: *the approach*

## *Generative models and latent variables*

$$A_{ij} \sim \text{pdf}(a_{ij}; u_i, u_j)$$

$$A_{ij} \sim \text{Bern}(p_{ij} = \sigma(u_i \cdot u_j))$$

$$A_{ij} \sim \text{Poi}(\lambda_{ij} = u_i \cdot u_j)$$



# Community detection on network: *the approach*

## *Mixed-membership*

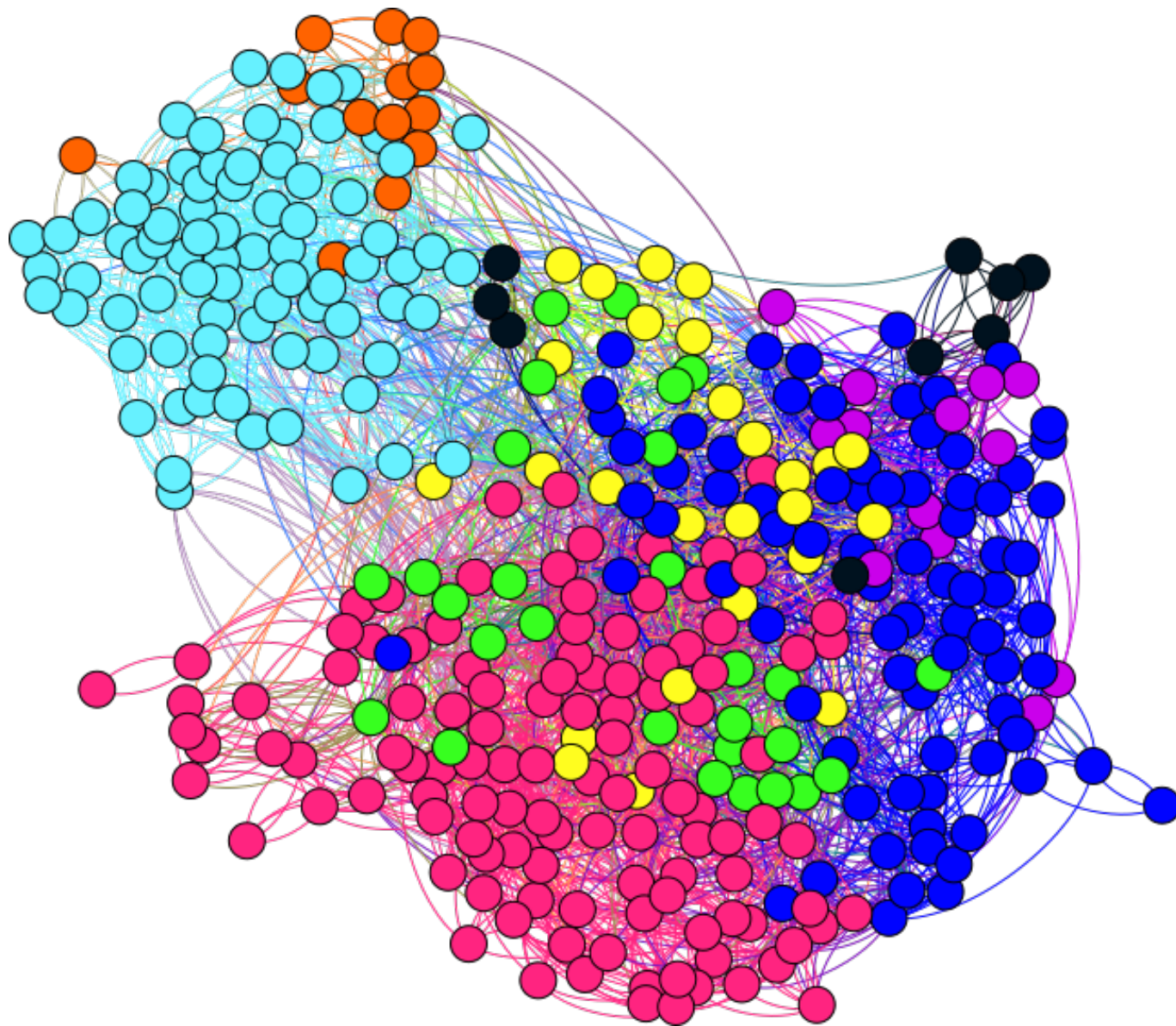
$$A_{ij} \sim Poi(\lambda_{ij} = u_i \cdot u_j)$$

The **dot product** of factor defines a distance (metric) in a latent space:

if  $u_i$  and  $u_j$  are close in this space, then higher probability to interact

$$u_i \cdot u_j = \sum_k u_{ik} u_{jk}$$

$$u_i = \begin{bmatrix} u_{i1} \\ u_{i2} \\ \vdots \\ u_{ik} \end{bmatrix} \quad \begin{array}{l} k_1: (\text{yoga and} \\ \text{running}) \\ k_2: (\text{vegetarian}) \\ \dots \end{array}$$



# Community detection on network: *the approach*

## *Directed*

Two types of membership:

- *out-membership*: preferences
- *in-membership*: attributes

$$u_i = \begin{bmatrix} u_{i1} \\ u_{i2} \\ \vdots \\ u_{ik} \end{bmatrix} \quad v_i = \begin{bmatrix} v_{i1} \\ v_{i2} \\ \vdots \\ v_{ik} \end{bmatrix}$$

User i likes action movies  
and short ones:

$$u_i = \begin{bmatrix} 0.8 \\ 0.0 \\ 0.5 \\ 0.0 \end{bmatrix}$$

$$u_i \cdot v_j = \sum_k u_{ik} v_{jk}$$

k<sub>1</sub>: (action and set  
in the mountain)

k<sub>2</sub>: (comedy)

k<sub>3</sub>: (duration less  
than 3 hours)

...



# Community detection on network: *the approach*

## *Directed*

Two types of membership:

- *out-membership*: preferences
- *in-membership*: attributes

$$u_i = \begin{bmatrix} u_{i1} \\ u_{i2} \\ \vdots \\ u_{ik} \end{bmatrix} \quad v_i = \begin{bmatrix} v_{i1} \\ v_{i2} \\ \vdots \\ v_{ik} \end{bmatrix}$$

User i likes action movies  
and short ones:

Movie j is an action movie,  
not too short with a hint of  
comedy:

k<sub>1</sub>: (action and set  
in the mountain)  
k<sub>2</sub>: (comedy)  
k<sub>3</sub>: (duration less  
than 3 hours)  
...

$$u_i = \begin{bmatrix} 0.8 \\ 0.0 \\ 0.5 \\ 0.0 \end{bmatrix}$$

$$v_j = \begin{bmatrix} 0.6 \\ 0.2 \\ 0.1 \\ 0.0 \end{bmatrix}$$

$$u_i \cdot v_j = 0.8 \cdot 0.6 + 0.5 \cdot 0.1 = 0.53$$

# Community detection on network: *the approach*

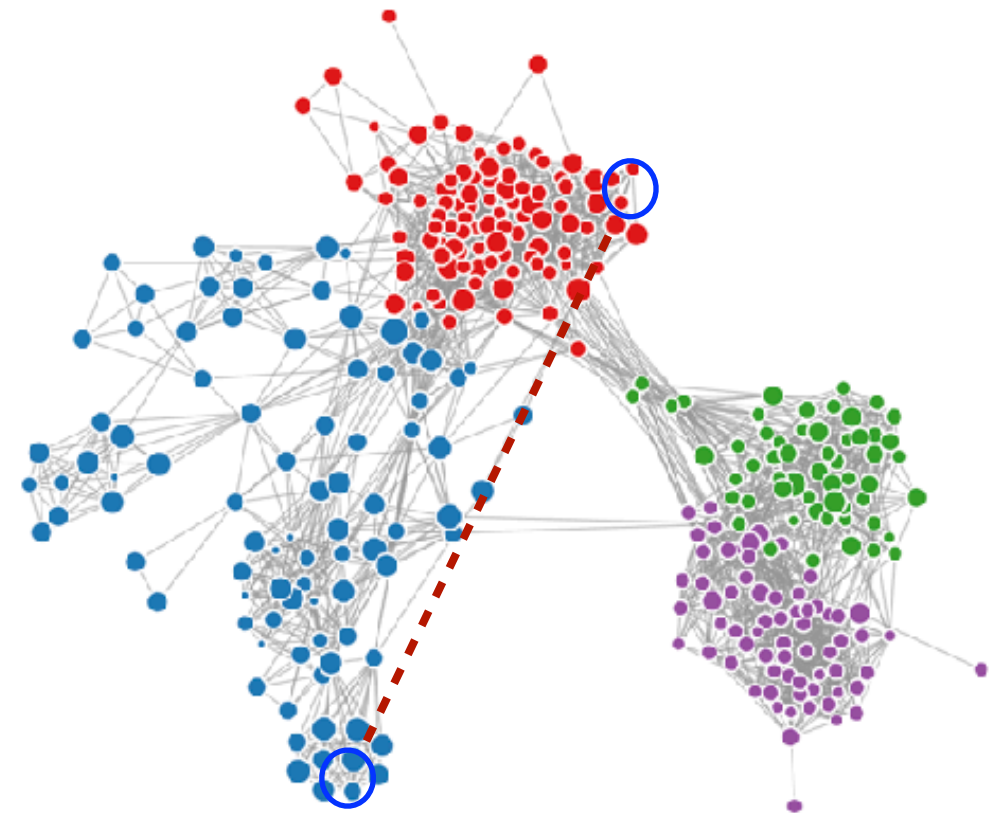
## *In matrix notation*

$$A \approx UV^T$$

$$U = \begin{bmatrix} \dots \\ u_{i1} & \dots & u_{iK} \\ \dots \end{bmatrix} \begin{matrix} \text{K} \\ \text{N} \end{matrix} \quad V^T = \begin{bmatrix} v_{i1} \\ \dots \\ v_{iK} \end{bmatrix} \begin{matrix} \text{N} \\ \text{K} \end{matrix}$$

- **Latent variables** behind each node, that control how this **interacts** with others, i.e. how the network is generated
- Depending on the specific application: change/inform with domain knowledge the **details** of the model (e.g. dot product)

$$A_{ij} \sim Poi(\lambda_{ij} = u_i \cdot u_j)$$

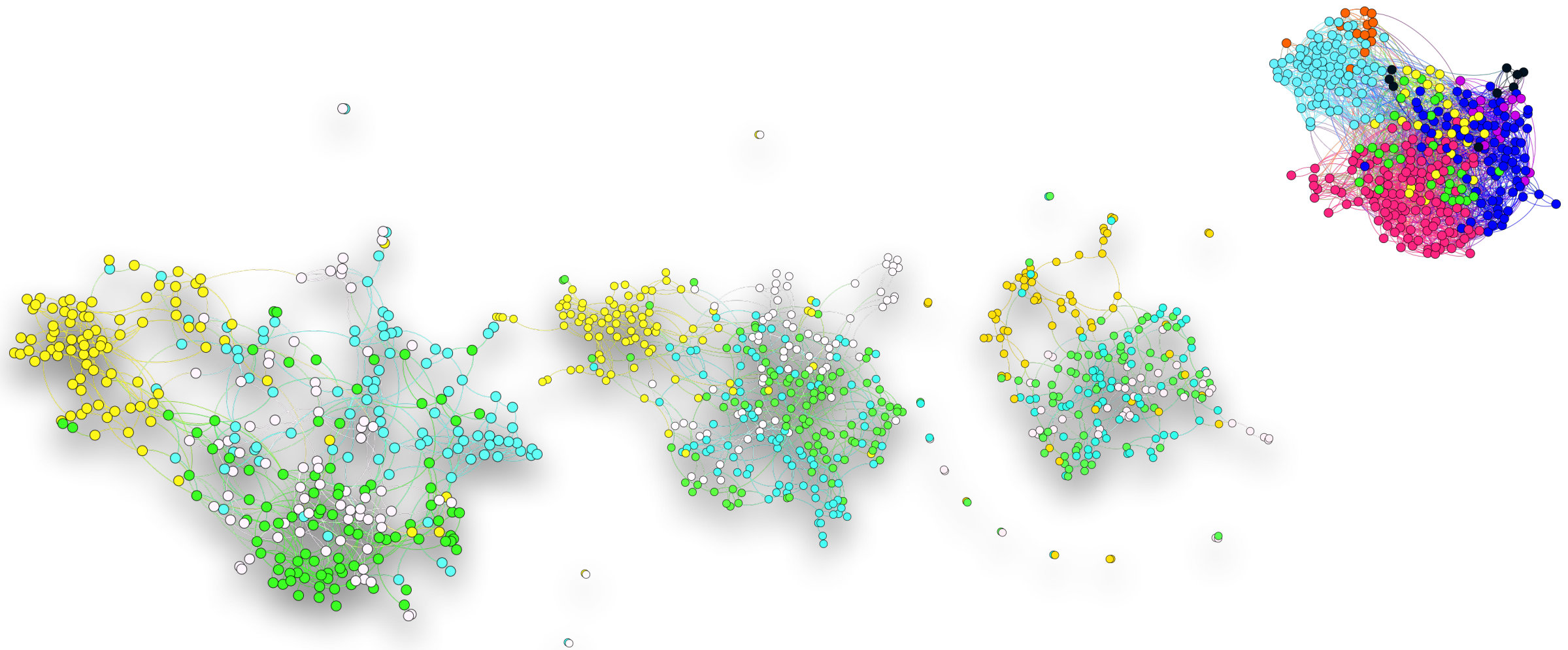


1. The problem (10mins)
  - Definition and motivation
  - Example application

## **2. The approach (15 mins)**

- Generative models
3. Advanced topics: Multilayer networks (20mins)
    - Mixed-membership factor models
    - Layer interdependence (if time allows)

# Advanced topic: *community detection in **multilayer** networks*



**Talk**

**Borrow**

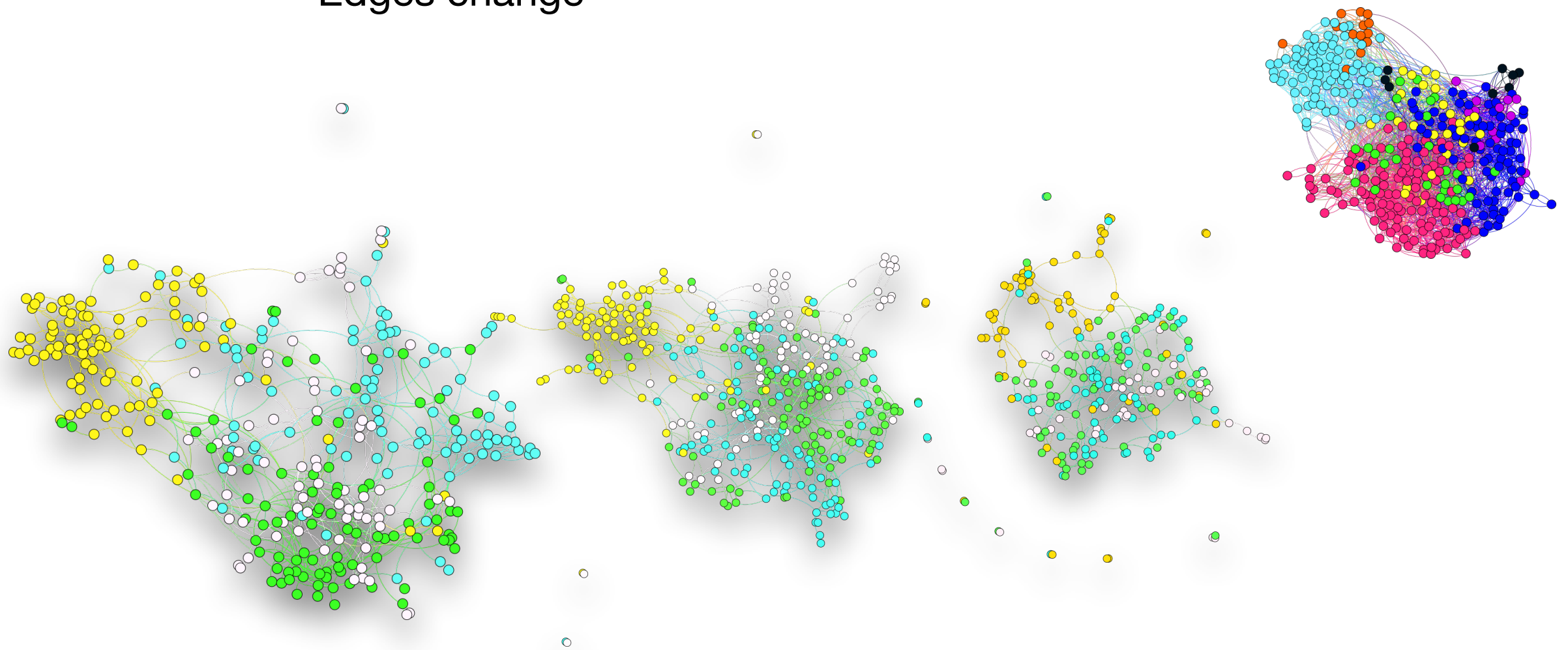
**Work**

# Advanced topic: community detection in *multilayer* networks

$$A^{\alpha}, \quad \alpha = 1, \dots, L$$

$L$  = # of layers

Nodes are the same in all layers  
Edges change



**Talk**

**Borrow**

**Work**



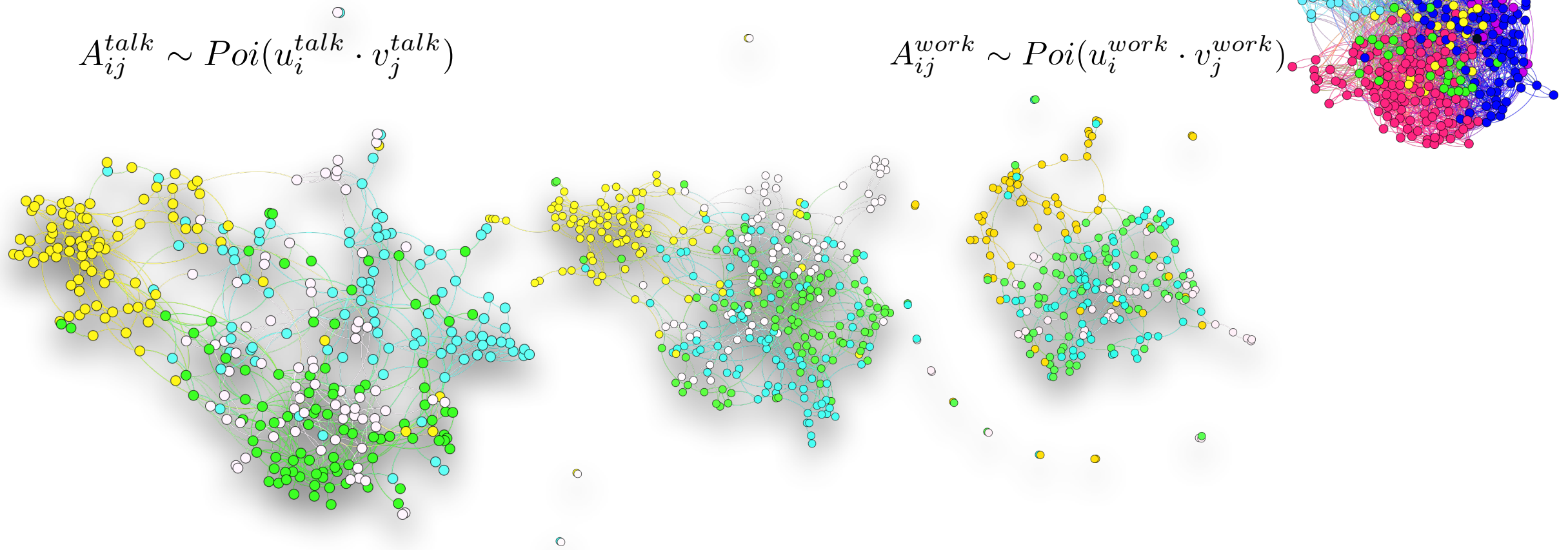
# Advanced topic: community detection in multilayer networks

*Naive approach 1: solve  $L$  separate problems*

$$A_{ij}^{\alpha} \sim Poi(u_i^{\alpha} \cdot v_j^{\alpha})$$

$$A_{ij}^{talk} \sim Poi(u_i^{talk} \cdot v_j^{talk})$$

$$A_{ij}^{work} \sim Poi(u_i^{work} \cdot v_j^{work})$$



**Talk**

**Borrow**

**Work**

# Advanced topic: community detection in multilayer networks

*Naive approach 2: aggregate the layers into one*

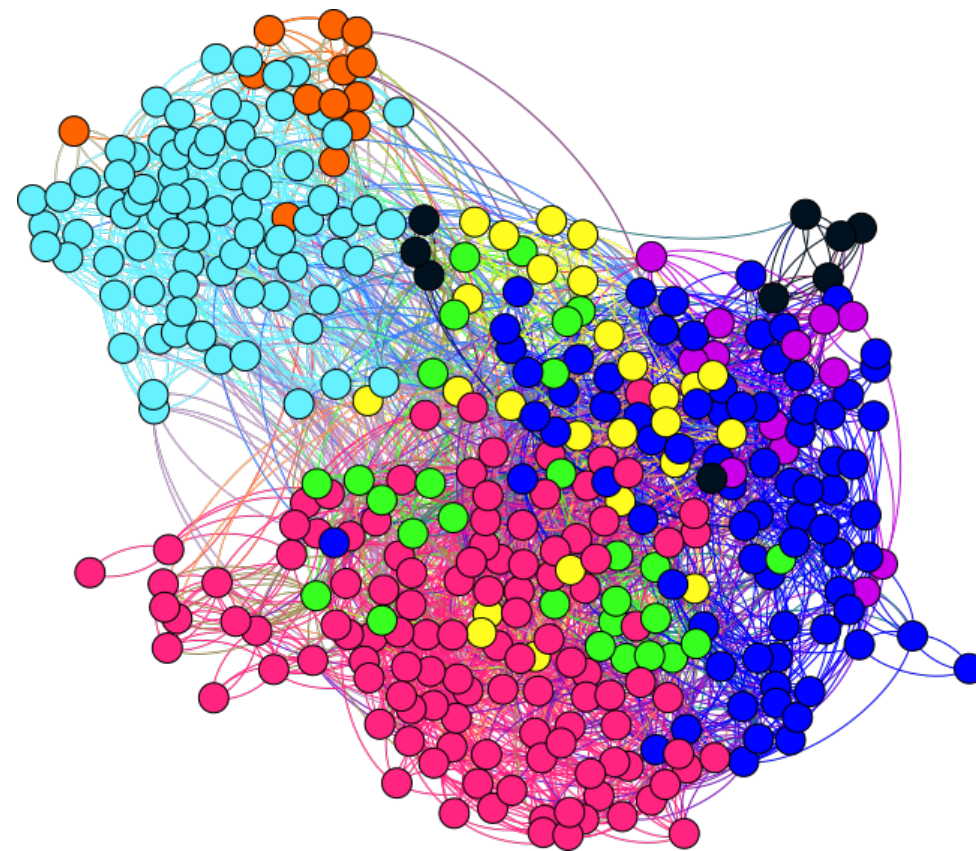
$$A_{ij}^{tot} = f(A_{ij}^1, \dots, A_{ij}^L)$$

$$A_{ij}^{tot} \sim Poi(u_i \cdot v_j)$$

Examples of aggregation:

$$f(A_{ij}^1, \dots, A_{ij}^L) = \sum_{\alpha=1}^L A_{ij}^{\alpha}$$

$$f(A_{ij}^1, \dots, A_{ij}^L) = \prod_{\alpha=1}^L A_{ij}^{\alpha}$$

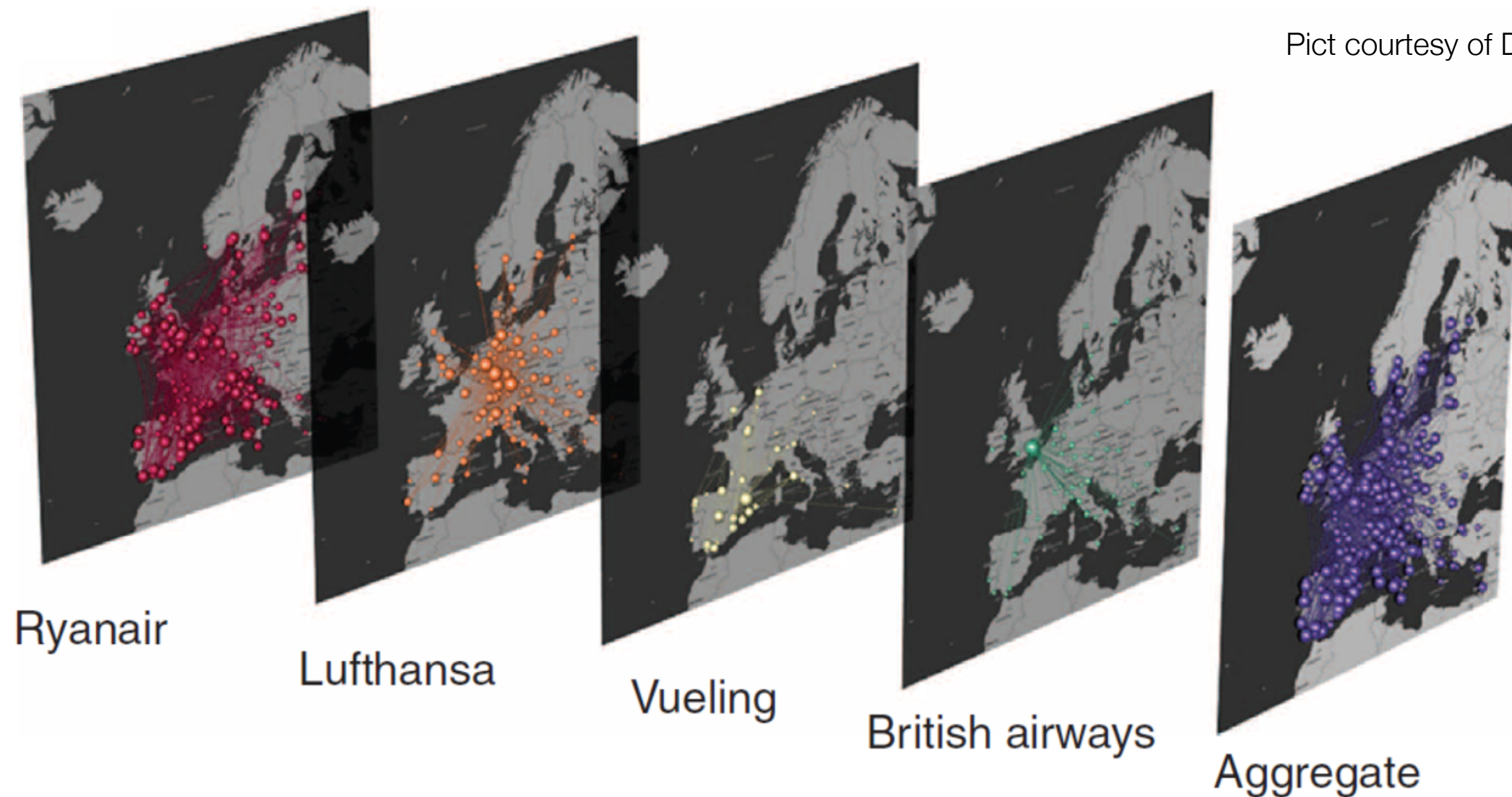




# Advanced topic: *community detection in multilayer networks*

## *Example: Air travel*

Pict courtesy of Dan Larremore



Ryanair

Lufthansa

Vueling

British airways

Aggregate

Naive 1: booking with airline

Naive 2: booking with kayak, expedia,...

See Didier et al. 2015, DeFord 2017, Taylor D 2017, Valles-Catala 2016 etc... for an empirical comparison of aggregation vs multilayer approaches

# Community detection in multilayer networks: *approaches*

## 1. **Non-generative:** modularity maximization

Mucha et al *Science* 2010

Bazzi M et al. SIAM 2016

## 2. **Generative:**

Peixoto, T. P. Phys. Rev. E 92, 042807–15 (2015) (both collapsed network and layered one)

De Bacco, Power, Larremore , Moore. Phys. Rev. E 95, 1981–10 (2017).

Schein A et al. ACM (2015) (bayesian)

Stanley, Natalie, et al. IEEE transactions on network science and engineering 3.2 (2016): 95-105.(strata)

## 3. **Spectral:**

Mercado P et al., arXiv:1803.00491 (2018) (Laplacian)

De Domenico et al. , PRX (2015) (Infomap)

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# Community detection in multilayer networks: *approaches*

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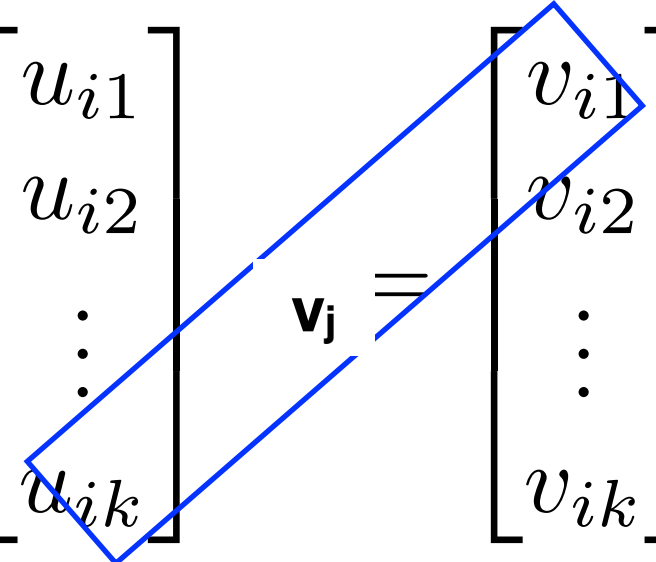
# Community detection in multilayer networks: *preserving the multilayer structure: factor model approach*

$$u_i \cdot v_j = \sum_k u_{ik} v_{jk}$$

$$u_i = \begin{bmatrix} u_{i1} \\ u_{i2} \\ \vdots \\ u_{ik} \end{bmatrix} \quad \mathbf{v}_j = \begin{bmatrix} v_{j1} \\ v_{j2} \\ \vdots \\ v_{jk} \end{bmatrix}$$


Layer 1 is the 'evening' layer.  
User i prefers listening to  
rock music in the evening

Layer 2 is the 'morning' layer.  
User i prefers listening to jazz  
in the morning


$$u_i = \begin{bmatrix} u_{i1} \\ u_{i2} \\ \vdots \\ u_{ik} \end{bmatrix} \quad \mathbf{v}_j = \begin{bmatrix} v_{j1} \\ v_{j2} \\ \vdots \\ v_{jk} \end{bmatrix}$$


In-Group 2 (attribute): rock  
In-Group 1: jazz  
Out-Group 2 (preference):  
rock  
Out-Group K: jazz



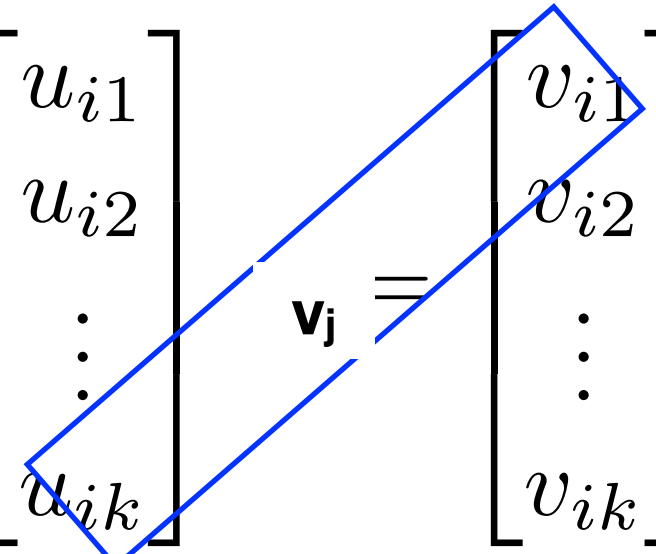
# Community detection in multilayer networks: *preserving the multilayer structure*

$$u_i \cdot v_j = \sum_k u_{ik} v_{jk}$$

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Users' **preferences** and songs' **attributes** are the same

The way they **interact changes** with layer

$$u_i = \begin{bmatrix} u_{i1} \\ u_{i2} \\ \vdots \\ u_{ik} \end{bmatrix} \quad \mathbf{v}_j = \begin{bmatrix} v_{i1} \\ v_{i2} \\ \vdots \\ v_{ik} \end{bmatrix}$$


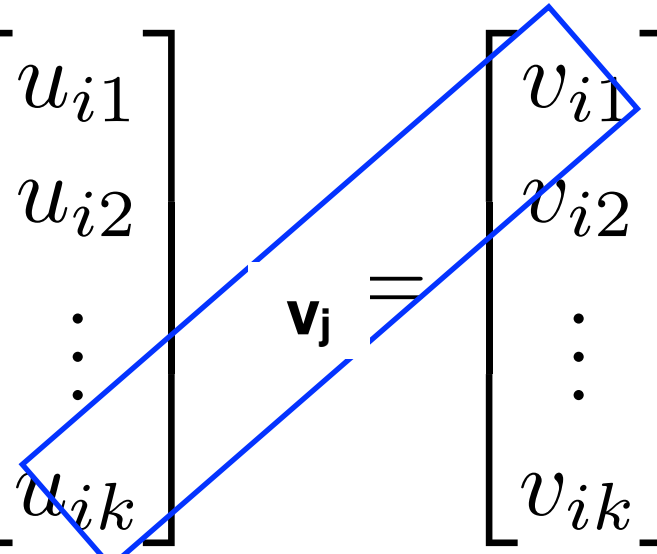
# Community detection in multilayer networks: *preserving the multilayer structure*

~~$$u_i \cdot v_j = \sum_k u_{ik} v_{jk}$$~~

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Users' **preferences** and songs' **attributes** are the same

The way they **interact changes** with layer

$$u_i = \begin{bmatrix} u_{i1} \\ u_{i2} \\ \vdots \\ u_{ik} \end{bmatrix} \quad \mathbf{v}_j = \begin{bmatrix} v_{i1} \\ v_{i2} \\ \vdots \\ v_{ik} \end{bmatrix}$$


Community detection in multilayer networks: *preserving the multilayer structure: collection of matrices  $\rightarrow$  tensor factorization*

~~$$u_i \cdot v_j = \sum_k u_{ik} v_{jk}$$~~

$$u_i = \begin{bmatrix} u_{i1} \\ u_{i2} \\ \vdots \\ u_{ik} \end{bmatrix} \quad \mathbf{v}_j = \begin{bmatrix} v_{i1} \\ v_{i2} \\ \vdots \\ v_{ik} \end{bmatrix}$$

$$M_{ij}^\alpha = \sum_{k,q} u_{ik} v_{jk} \omega_{kq}^\alpha$$

$$u_i = \begin{bmatrix} u_{i1} \\ u_{i2} \\ \vdots \\ u_{ik} \end{bmatrix} \quad \mathbf{v}_j = \begin{bmatrix} v_{i1} \\ v_{i2} \\ \vdots \\ v_{ik} \end{bmatrix}$$

Community detection in multilayer networks: *preserving the multilayer structure: collection of matrices  $\rightarrow$  tensor factorization*

~~$$u_i \cdot v_j = \sum_k u_{ik} v_{jk}$$~~

$$u_i = \begin{bmatrix} u_{i1} \\ u_{i2} \\ \vdots \\ u_{ik} \end{bmatrix} \quad \mathbf{v}_j = \begin{bmatrix} v_{i1} \\ v_{i2} \\ \vdots \\ v_{ik} \end{bmatrix}$$

$$u_i = \begin{bmatrix} u_{i1} \\ u_{i2} \\ \vdots \\ u_{ik} \end{bmatrix} \quad \mathbf{v}_j = \begin{bmatrix} v_{i1} \\ v_{i2} \\ \vdots \\ v_{ik} \end{bmatrix}$$

$$M_{ij}^\alpha = \sum_{k,q} u_{ik} v_{jk} w_{kq}^\alpha$$

$$W^1 = \begin{bmatrix} 0.9 & \dots & 0.01 \\ & \dots & \\ 0.0 & \dots & 0.73 \end{bmatrix}$$

$$W^2 = \begin{bmatrix} 0.02 & 0.8 \dots & 0.01 \\ & \dots & \\ 0.95 & \dots & 0.0 \end{bmatrix}$$



# Mixed-membership generative model

$$A_{ij}^{\alpha} \sim Poi(M_{ij}^{\alpha})$$

$$M_{ij}^{\alpha} = \sum_{k,q} u_{ik} v_{jq} w_{kq}^{\alpha}$$

Couple the layers

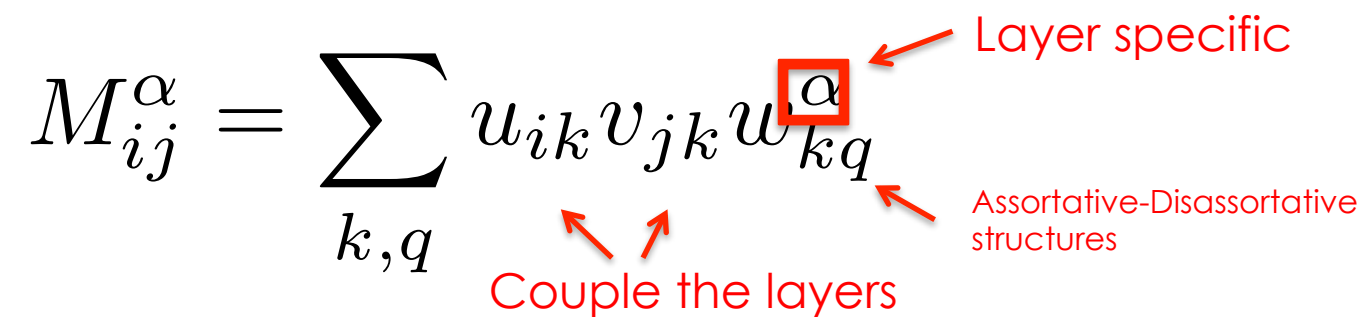
$$A_{ij}^{\alpha}, M_{ij}^{\alpha} \in \mathbb{M}_{N \times N}$$

$u_{ik}, v_{iq}$  are the in/out membership vectors (overlapping communities)

$w_{kq}^{\alpha}$  is related to the probability that, in layer  $\alpha$ , there exists an edge from a node belonging to group  $k$  towards a node belonging to group  $q$

# Community detection in multilayer networks: *preserving the multilayer structure*

$$A_{ij}^{\alpha} \sim Poi(M_{ij}^{\alpha})$$

$$M_{ij}^{\alpha} = \sum_{k,q} u_{ik} v_{jk} \omega_{kq}^{\alpha}$$


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# Community detection in multilayer networks: *preserving the multilayer structure*

One of the possible hypothesis you can make, evaluate based on the application!

Durante et al. Jasa 2017  
Ghasemian et al. PRX 2016  
etc...

$$A_{ij}^{\alpha} \sim Poi(M_{ij}^{\alpha})$$

$$M_{ij}^{\alpha} = \sum_{k,q} u_{ik} v_{jk} \omega_{kq}^{\alpha}$$

Layer specific

Assortative-Disassortative structures

Couple the layers

$$A_{ij}^{\alpha}, M_{ij}^{\alpha} \in \mathbb{M}_{N \times N}$$

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$\omega_{kq}^{\alpha}$  is related to the probability that, in layer  $\alpha$ , there exists an edge from a node belonging to group  $k$  towards a node belonging to group  $q$

# Community detection on network: *the approach*

## *In tensor notation*

$$A^\alpha \approx UW^\alpha V^T$$

$$A \approx UV^T$$

$$\begin{array}{c}
 \mathbf{K} \\
 \hline
 U = \left[ \begin{array}{ccc} \dots & & \\ u_{i1} & \dots & u_{iK} \\ & \dots & \end{array} \right] \begin{array}{c} \mathbf{N} \end{array}
 \end{array}
 \quad
 \begin{array}{c}
 V^T = \left[ \begin{array}{c} v_{i1} \\ \dots \\ v_{iK} \end{array} \right] \begin{array}{c} \mathbf{K} \end{array} \\
 \hline
 \mathbf{N}
 \end{array}
 \quad
 \begin{array}{c}
 W^\alpha = \left[ \begin{array}{ccc} w_{11}^\alpha & \dots & w_{1K}^\alpha \\ & w_{kq}^\alpha & \\ w_{K1}^\alpha & \dots & w_{KK}^\alpha \end{array} \right] \begin{array}{c} \mathbf{K} \end{array} \\
 \hline
 \mathbf{K}
 \end{array}$$



# Mixed-membership generative model: *inference*

$$M_{ij}^{\alpha} = \sum_{k,q} u_{ik} v_{jk} w_{kq}^{\alpha}$$

GM + parameters

stochastic draw

$$A_{ij}^{\alpha} \sim Poi(M_{ij}^{\alpha})$$

Data

$$U = \begin{bmatrix} \dots \\ u_{i1} & \dots & u_{iK} \\ \dots \end{bmatrix}$$

$$V^T = \begin{bmatrix} v_{i1} \\ \dots \\ v_{iK} \end{bmatrix}$$



$$W^{\alpha} = \begin{bmatrix} w_{11}^{\alpha} & \dots & w_{1K}^{\alpha} \\ & w_{kq}^{\alpha} & \\ w_{K1}^{\alpha} & \dots & w_{KK}^{\alpha} \end{bmatrix}$$

# Mixed-membership generative model: *inference*

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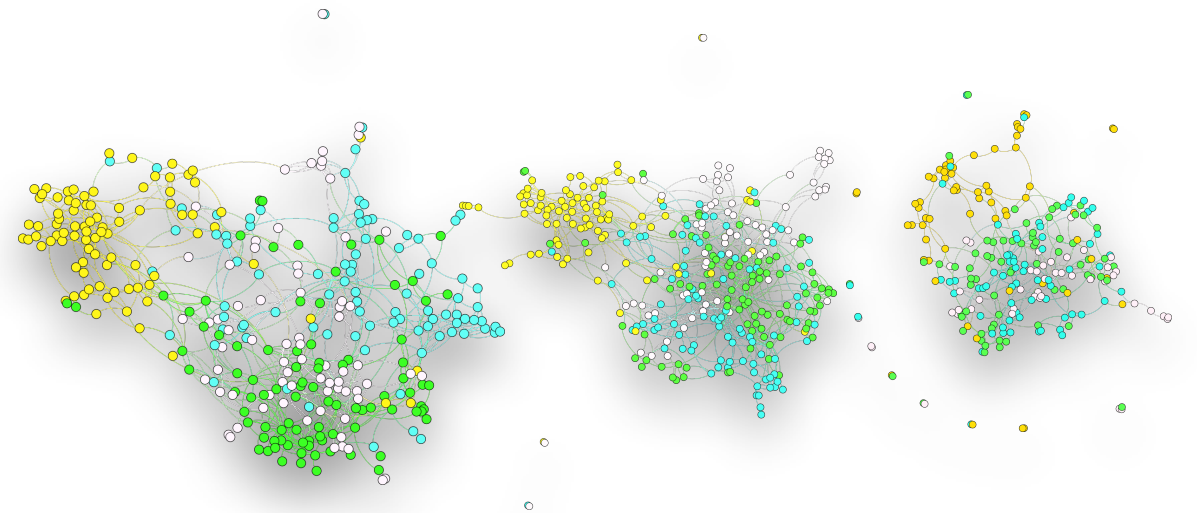
$$A_{ij}^{\alpha} \sim \text{Poi}(M_{ij}^{\alpha})$$

Data

$$U = \begin{bmatrix} \dots & & \\ u_{i1} & \dots & u_{iK} \\ \dots & & \end{bmatrix}$$

$$V^T = \begin{bmatrix} & v_{i1} & \\ & \dots & \\ & v_{iK} & \end{bmatrix}$$

$$W^{\alpha} = \begin{bmatrix} w_{11}^{\alpha} & \dots & w_{1K}^{\alpha} \\ & w_{kq}^{\alpha} & \\ w_{K1}^{\alpha} & \dots & w_{KK}^{\alpha} \end{bmatrix}$$



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GM + parameters

inference

$$A_{ij}^{\alpha} \sim \text{Poi}(M_{ij}^{\alpha})$$

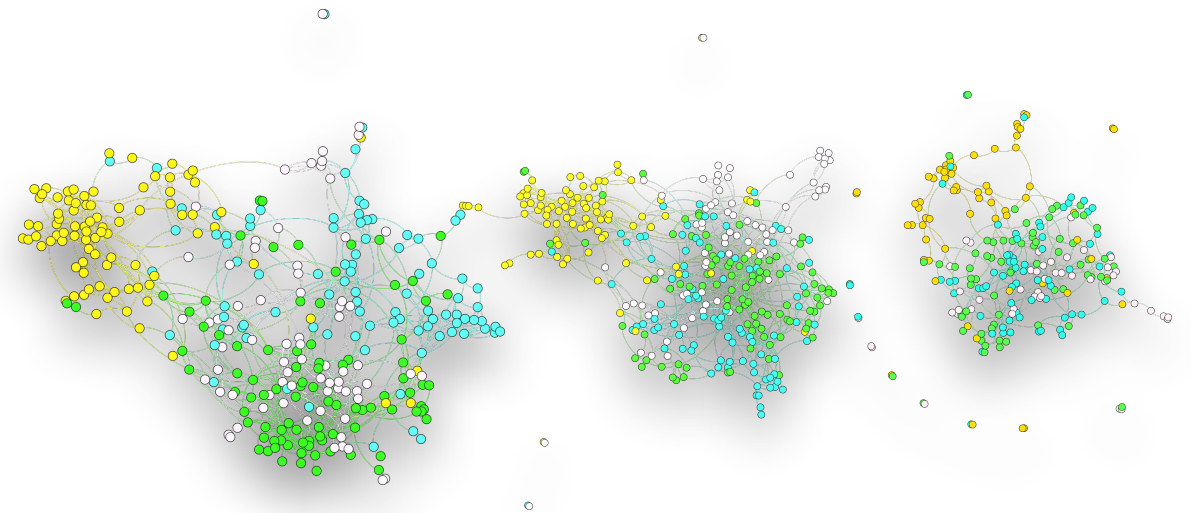
Data



?

?

?



# Mixed-membership generative model: *inference*

$$P(\Theta|A) \propto P(A|\Theta)P(\Theta) \quad \text{Bayes' rule}$$



# Mixed-membership generative model: *inference*

$$P(\Theta|A) \propto P(A|\Theta)P(\Theta) \quad \text{Bayes' rule}$$

$$P(A|\Theta) = \prod_{\alpha=1}^L \prod_{i,j=1}^N \frac{e^{-M_{ij}^{\alpha}} M_{ij}^{\alpha A_{ij}^{\alpha}}}{A_{ij}^{\alpha}!} \quad \text{Likelihood}$$

$$P(\Theta) \quad \begin{array}{l} \text{Uniform (MLE)} \\ \text{Gamma (conjugate with Poisson) (MAP)} \\ \dots \end{array} \quad \text{Prior}$$

# Mixed-membership generative model: *inference*

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$$P(\Theta) \quad \begin{array}{l} \text{Uniform (MLE)} \\ \text{Gamma (conjugate with Poisson) (MAP)} \\ \dots \end{array} \quad \text{Prior}$$

- Gibbs sampling
- Expectation Maximization
- Variational inference
- Gradient descent

- In multilayer networks, latent variables can be **shared across layers**
- Depending on the specific application: change/inform with domain knowledge the **details** of the model (e.g. how layers interact, what variable is shared)

$$A_{ij}^{\alpha} \sim Poi(M_{ij}^{\alpha})$$

$$M_{ij}^{\alpha} = \sum_{k,q} u_{ik} v_{jk} w_{kq}^{\alpha}$$

← Layer specific  
← Assortative-Disassortative structures  
← Couple the layers



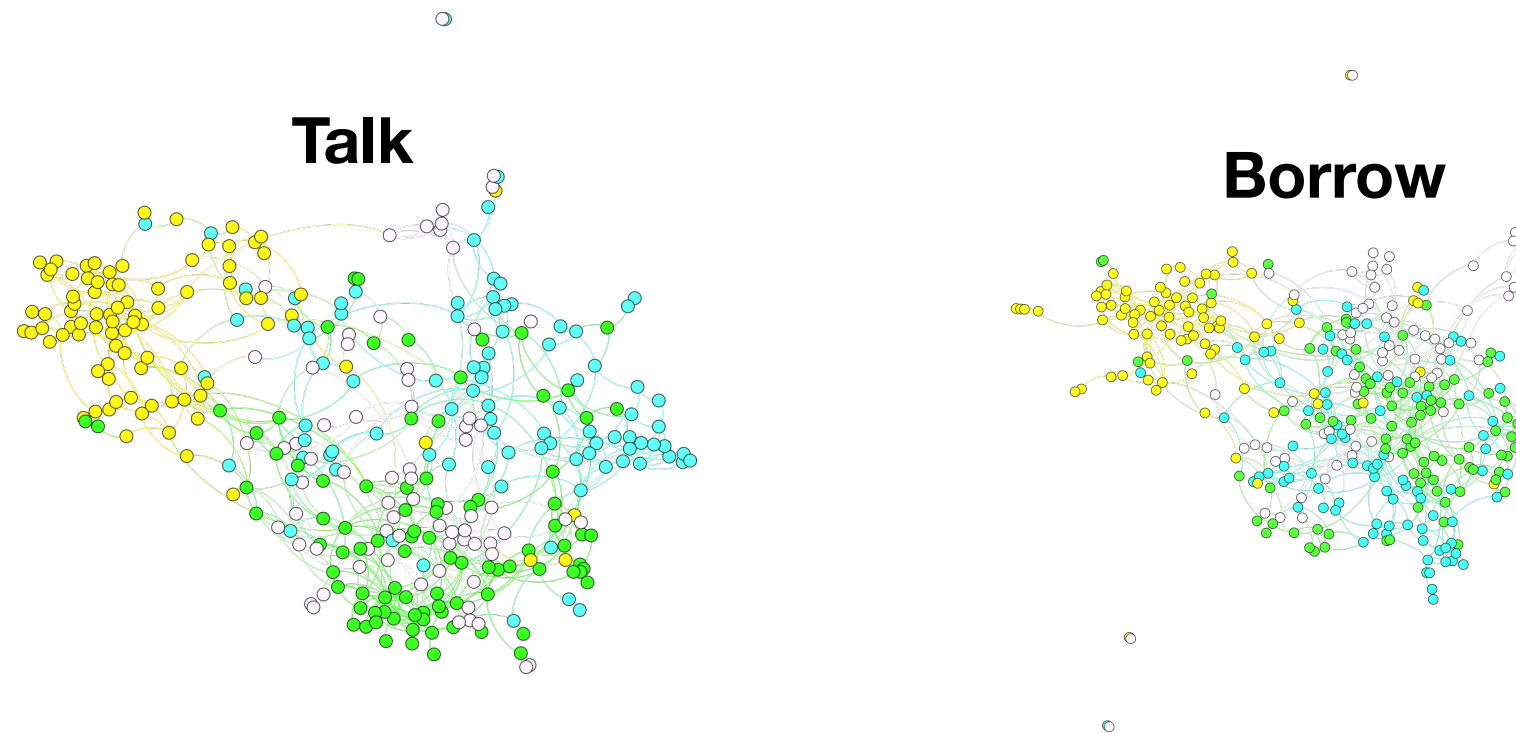
1. The problem (10mins)
  - Definition and motivation
  - Example application
2. The approach (15 mins)
  - Generative models

### **3. Advanced topics: Multilayer networks (20mins)**

- Mixed-membership factor models
- Layer interdependence (if time allows)

# *The layer interdependence problem*

Hypothesis: explained by common community structure...  
...even if the layers seem very different

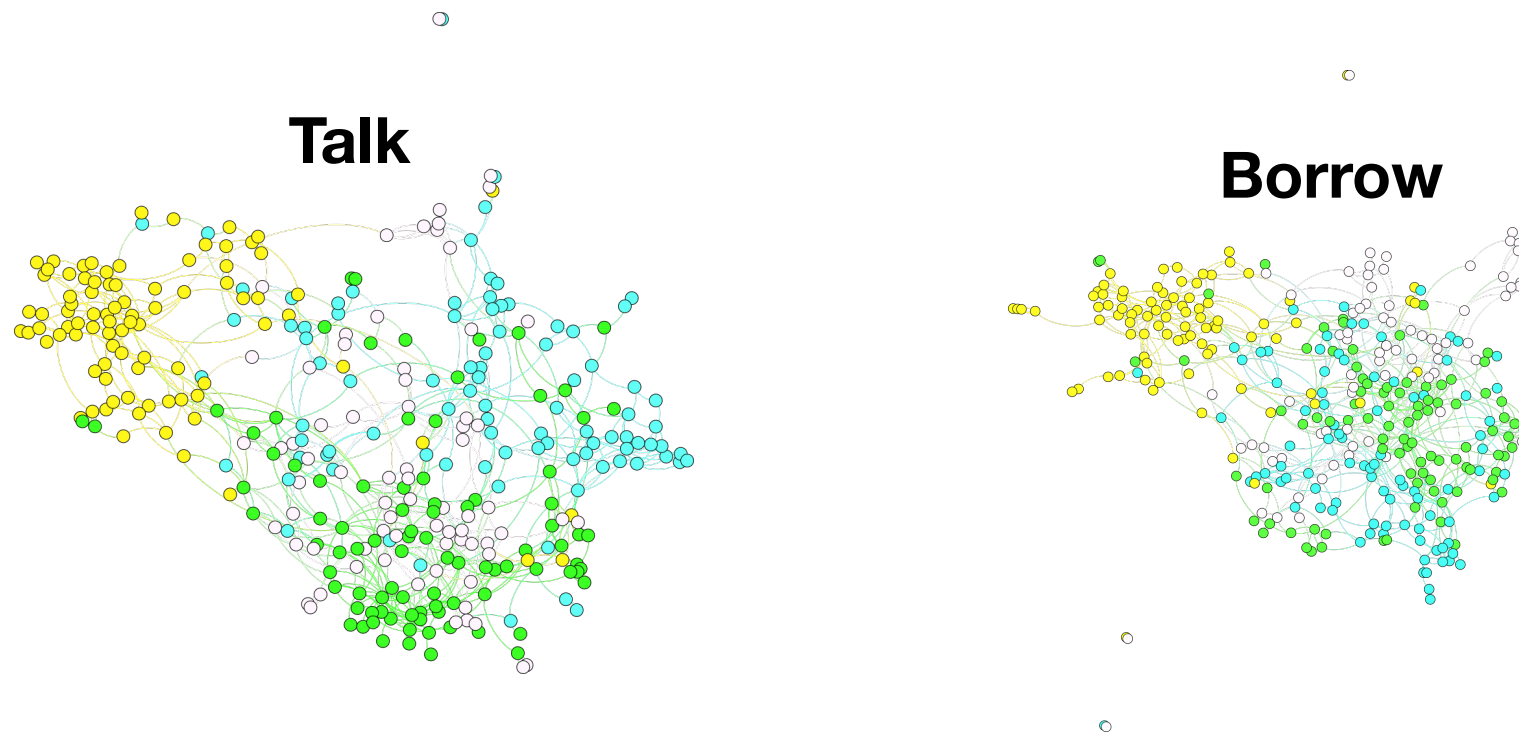


Don't ask whether two layers are correlated: ask whether **knowing one helps predict the other**



# The layer interdependence problem

Don't ask whether two layers are correlated:  
ask whether knowing one helps predict the  
other

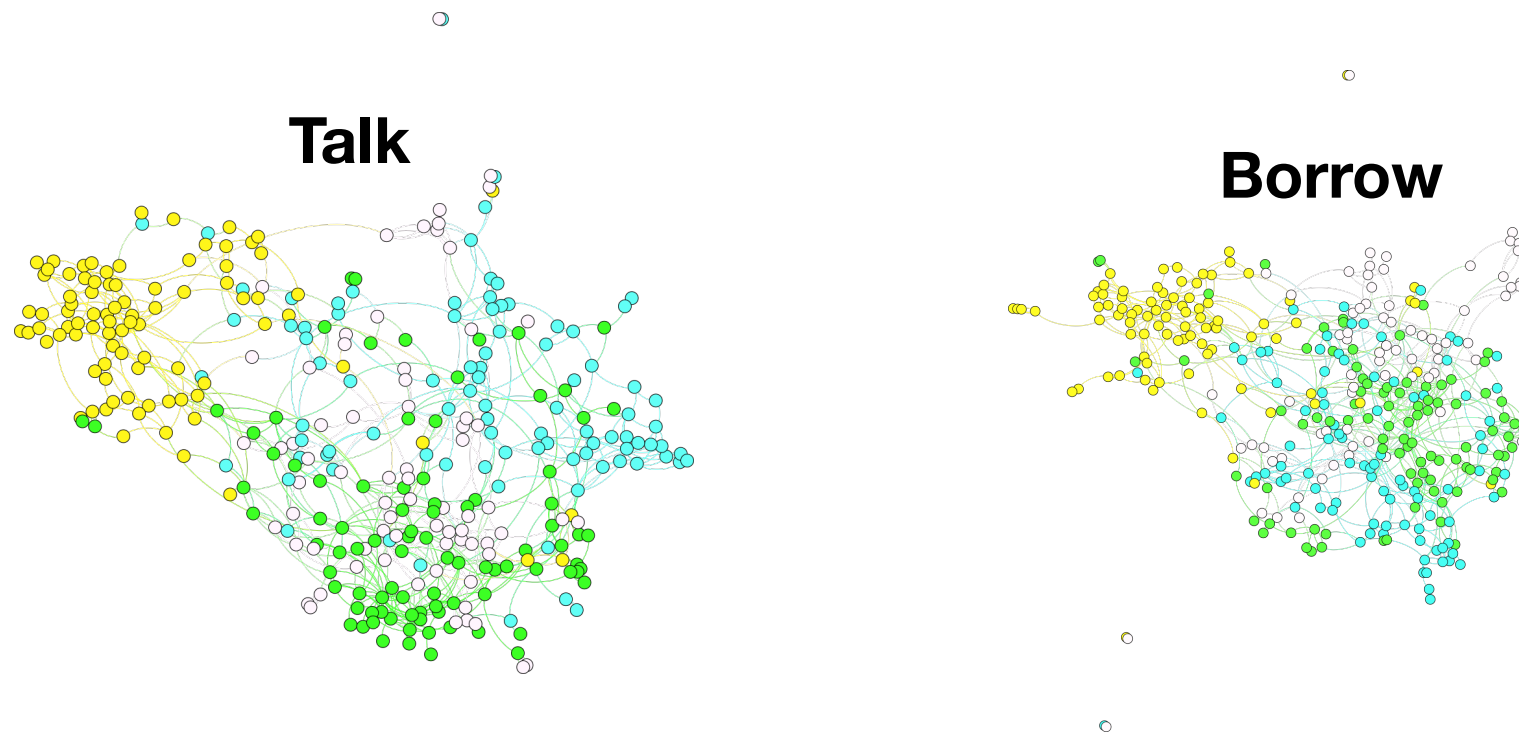


**Layers are redundant if they reveal same latent features of the nodes: don't need to ask about both**

But knowing one layer may make it harder to predict another, if their structures are inconsistent

# The layer interdependence problem

Don't ask whether two layers are correlated:  
ask whether knowing one helps predict the  
other

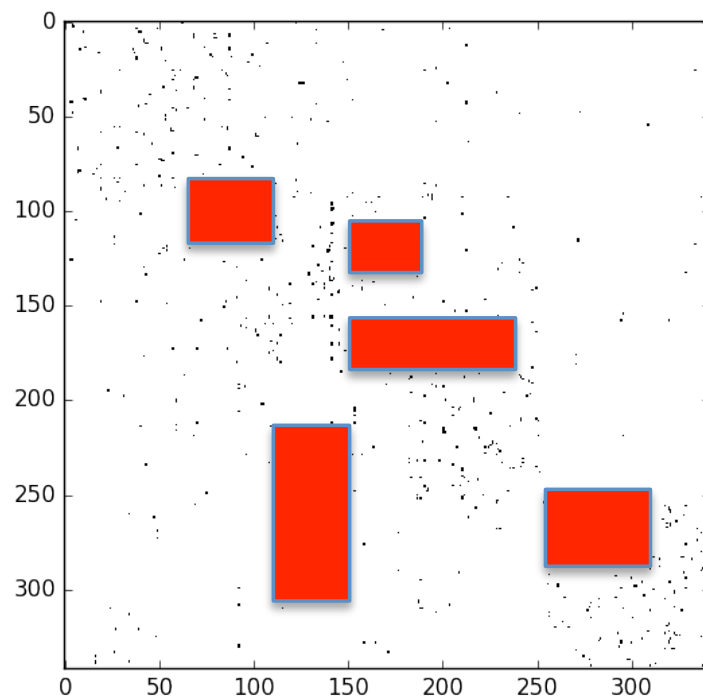


Layers are redundant if they reveal same latent features of the nodes:  
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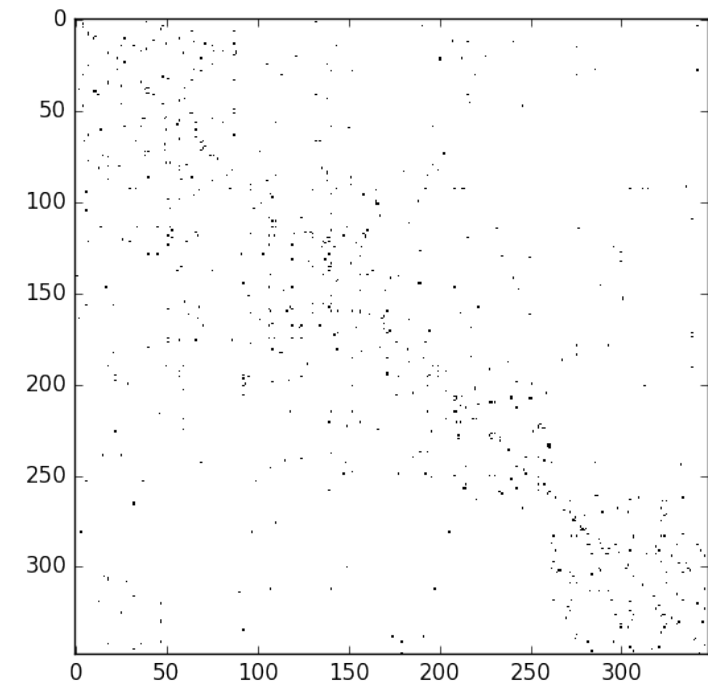
**But knowing one layer may make it harder to predict another, if  
their structures are inconsistent**

# The layer interdependence problem: *in matrix form*

Does knowing matrix ‘Borrow’ help me fill the red hidden entries in ‘Talk’?



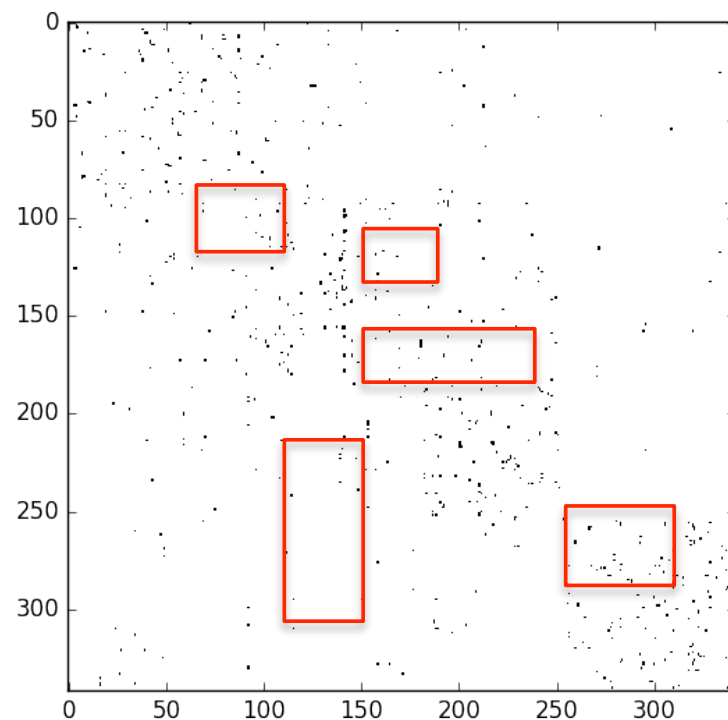
**Talk**



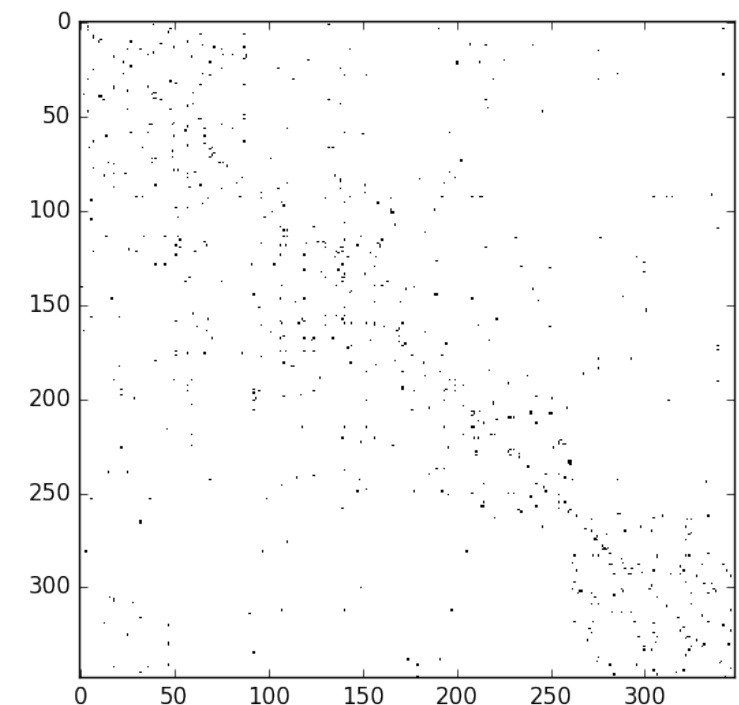
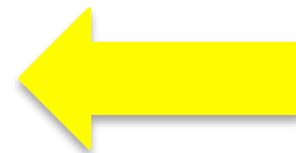
**Borrow**

# The layer interdependence problem: *in matrix form*

Does knowing matrix ‘Borrow’ help me fill the red hidden entries in ‘Talk’?



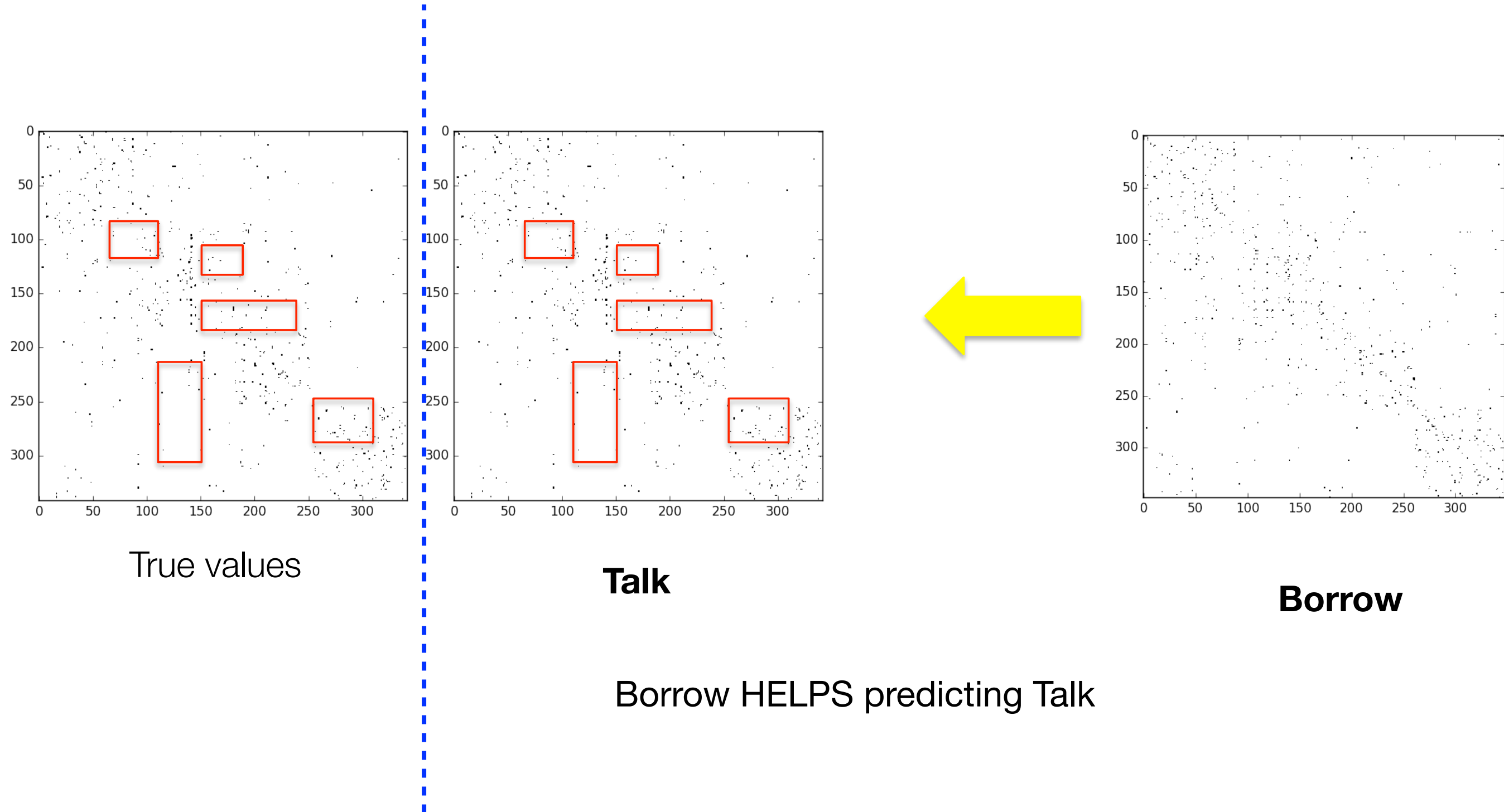
**Talk**



**Borrow**

# The layer interdependence problem: *in matrix form*

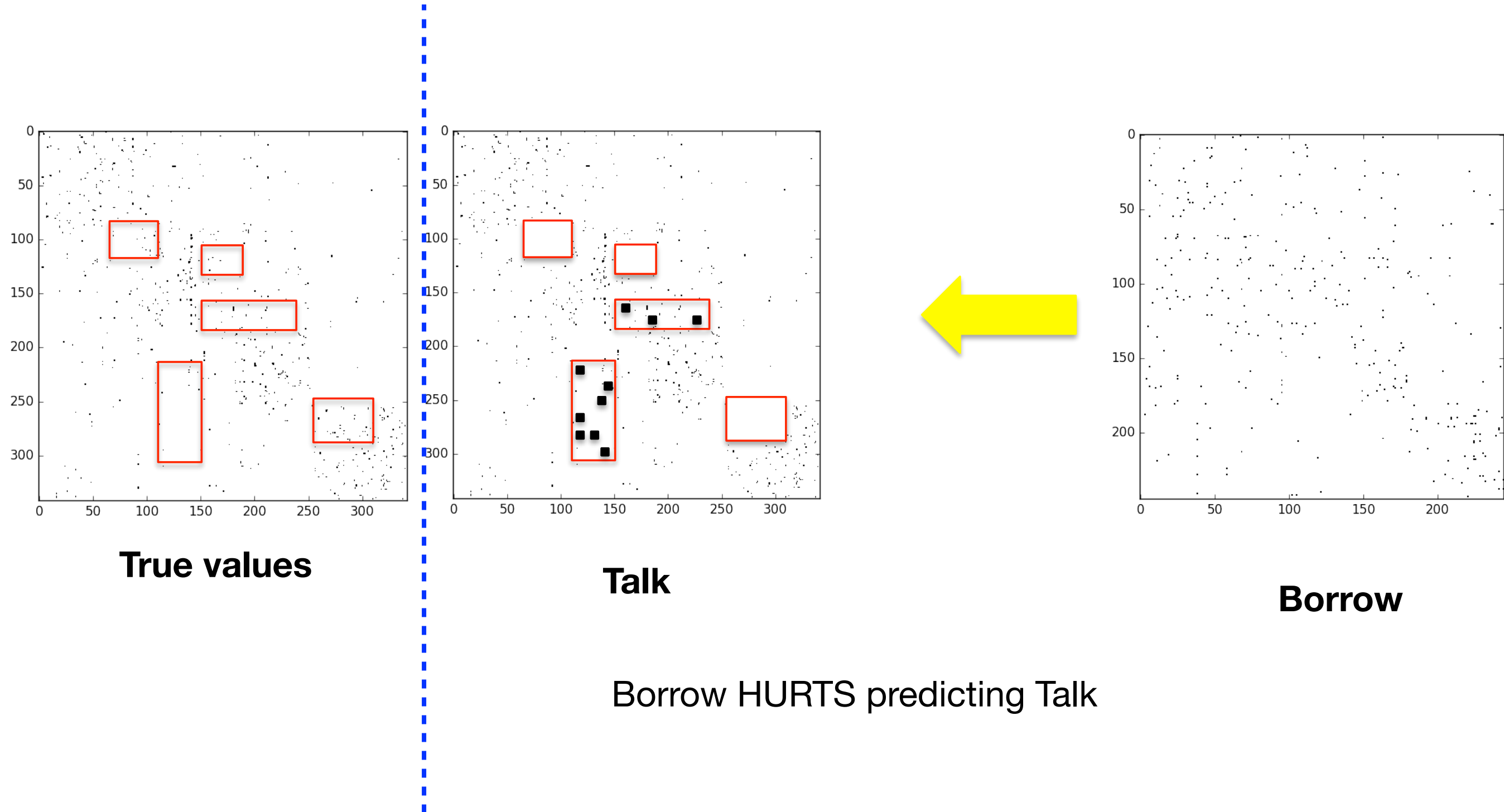
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# The layer interdependence problem: *in matrix form*

Does knowing matrix ‘Borrow’ help me fill the red hidden entries in ‘Talk’?

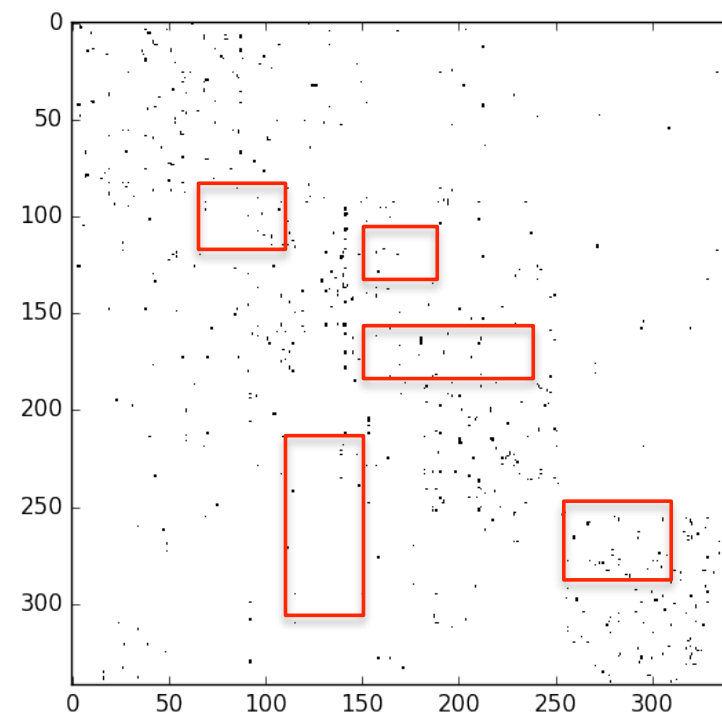


# The layer interdependence problem: *algorithm*

Idea

- Hide 20% of the adjacency matrix's entries from 1 test layer;
- Fit the model on the remaining 80% entries on the test layer
- Calculate AUC (measure of prediction performance): **L1**

*No information from other layers is used for now*

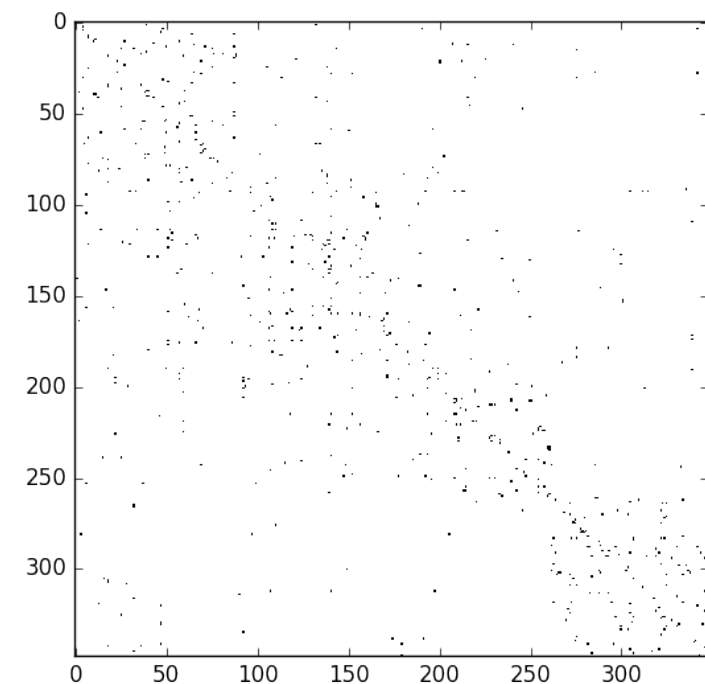
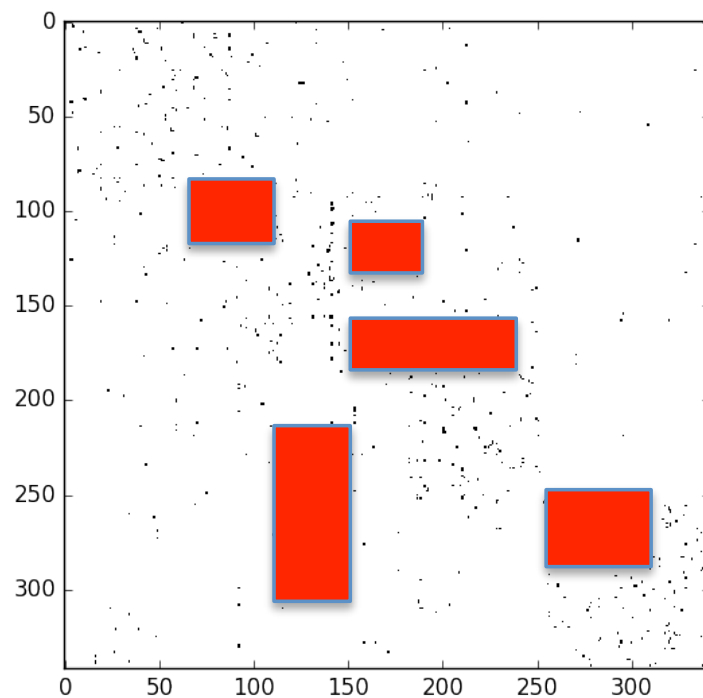


# The layer interdependence problem: *algorithm*

Idea

- Hide 20% of the adjacency matrix's entries from 1 test layer;
- Fit the model on the remaining 80% entries on the test layer + 100% of the entries from 1 other layer
- Calculate AUC (measure of prediction performance)
- Select the 2nd layer that helps the most (higher AUC): **L2**

*Information from 1 other layers is used*, i.e. we use 2 layers in total (but only 80% from the test one)

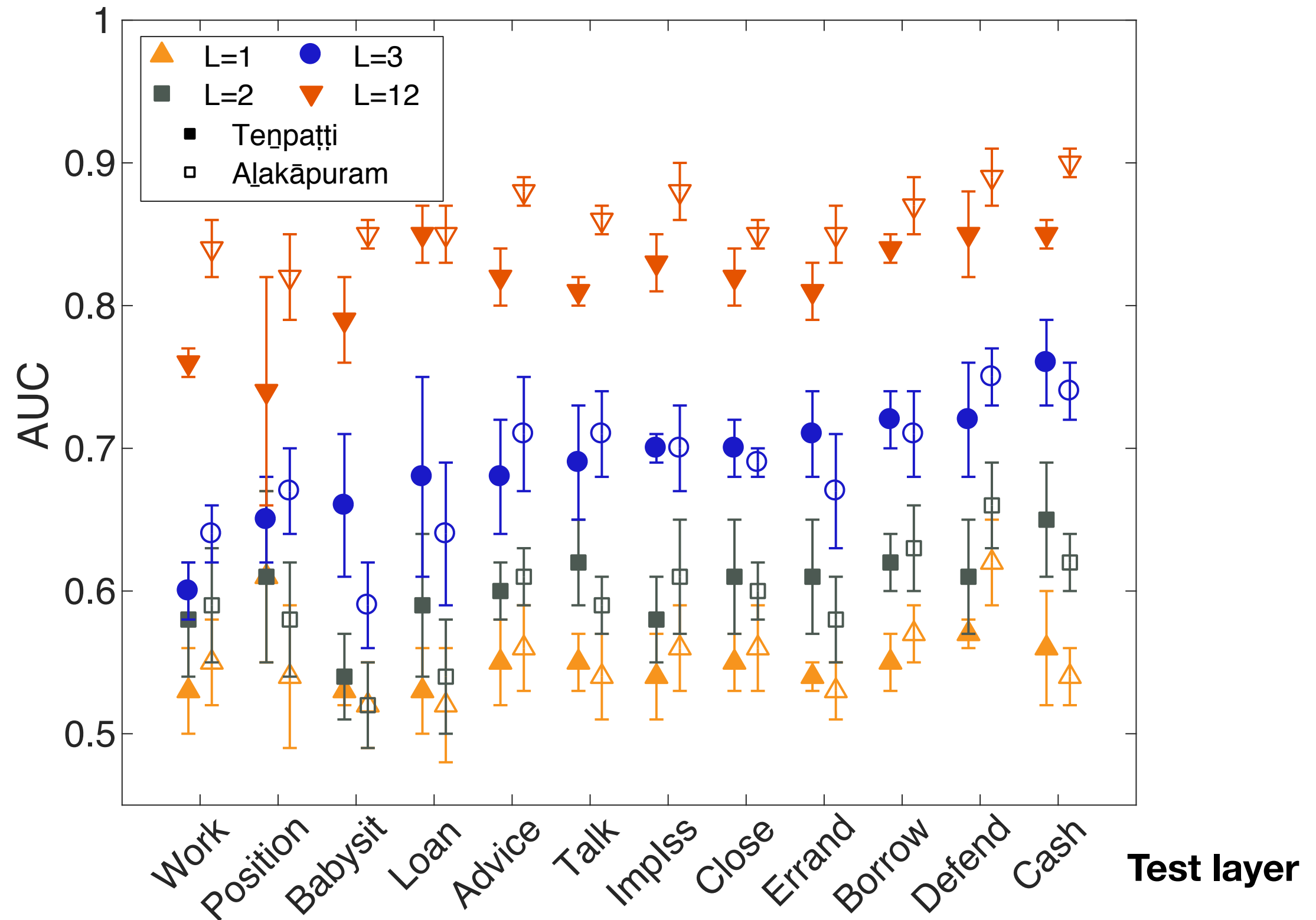


# The layer interdependence problem: *algorithm*

Idea

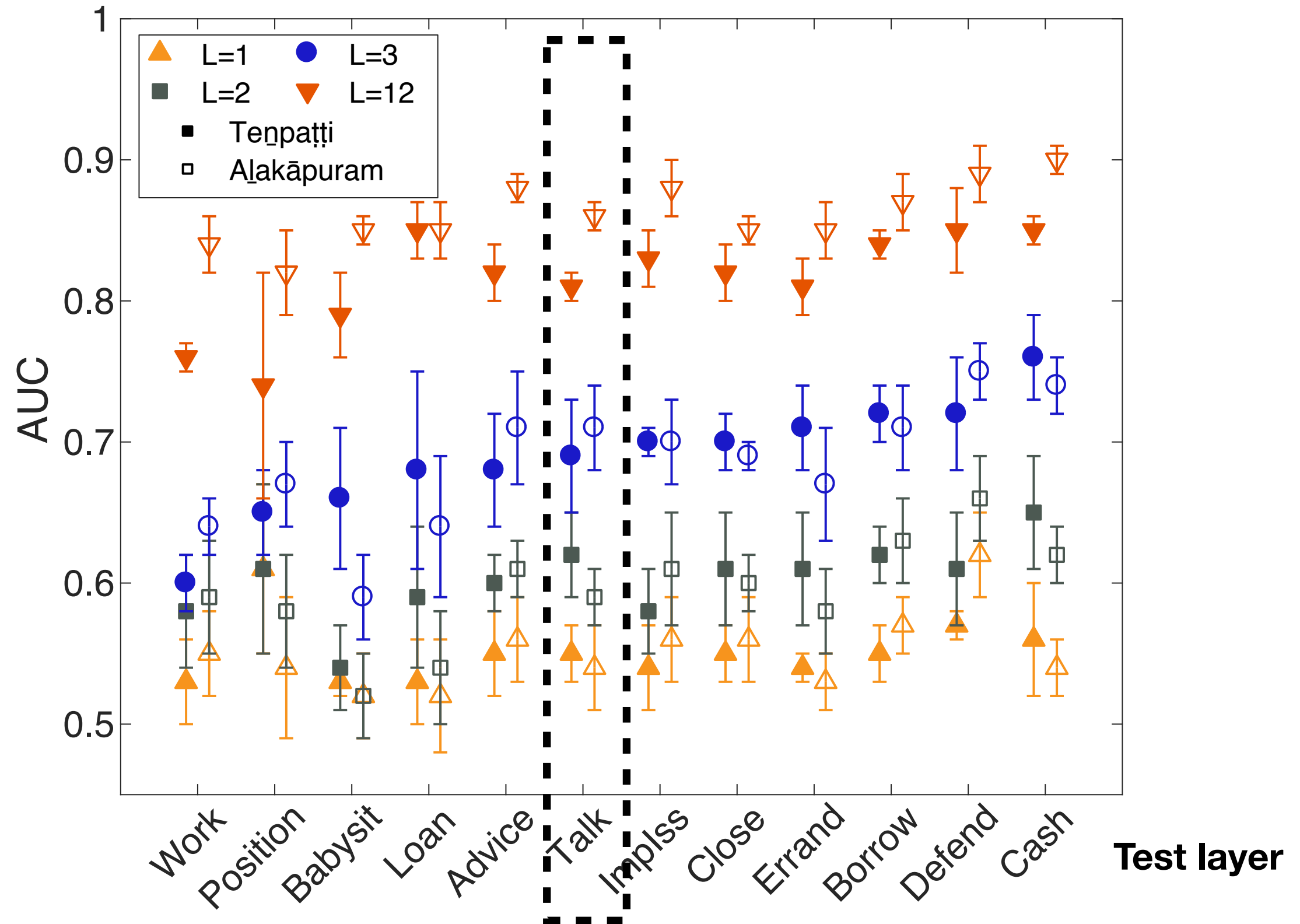
- Repeat up to using all other 11 layers... **L12**

# The layer interdependence problem: *results*

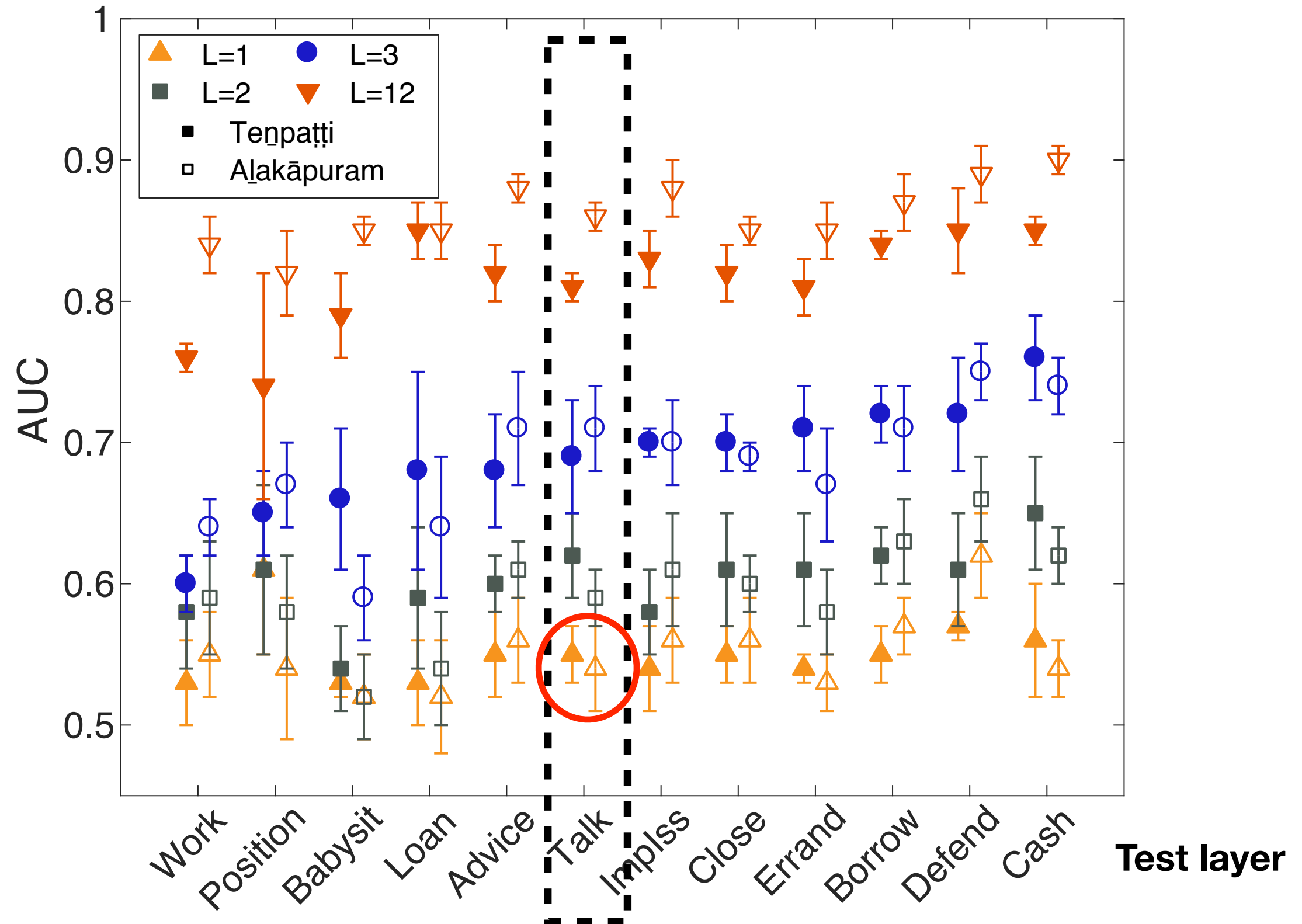




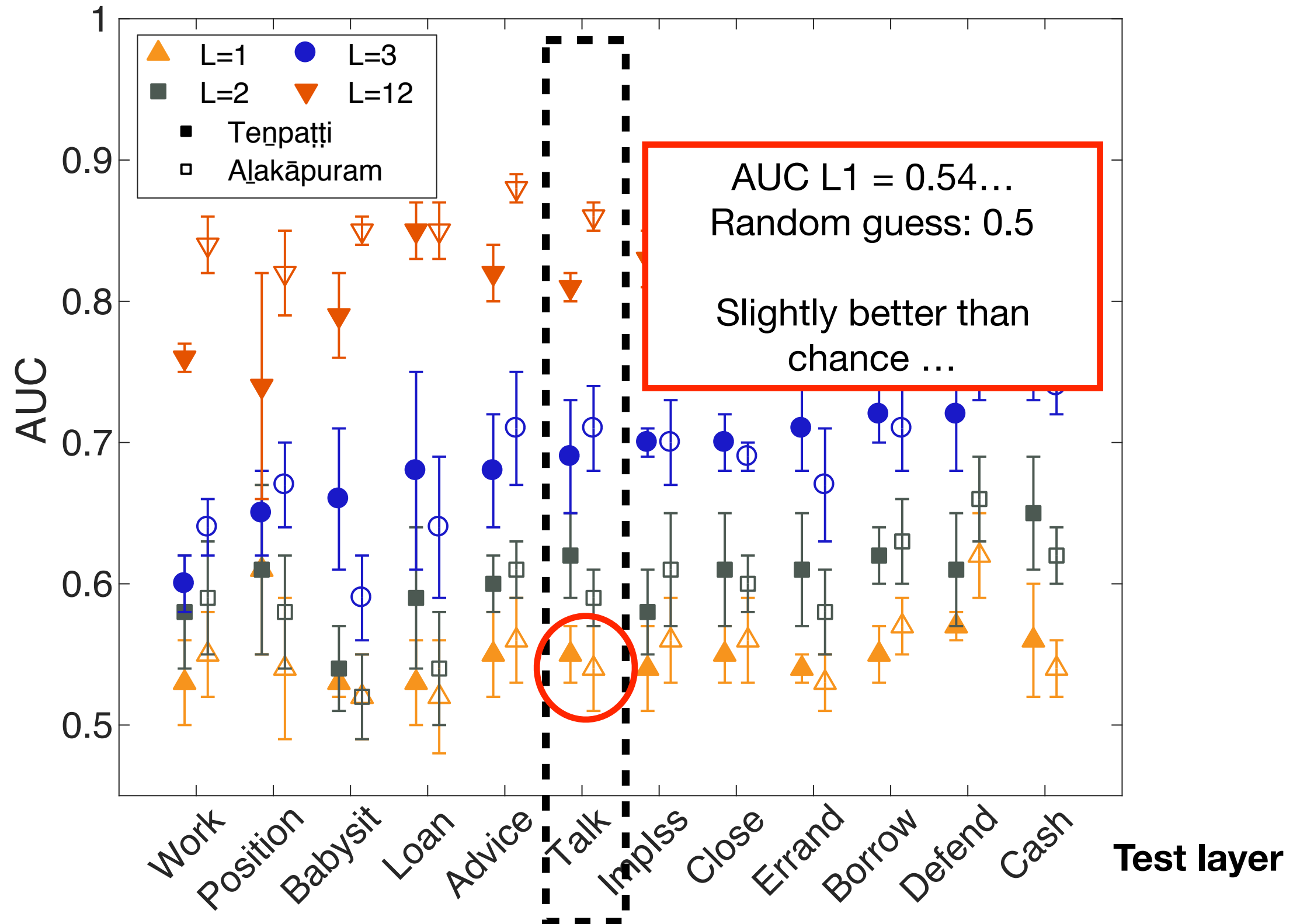
# The layer interdependence problem: *results*



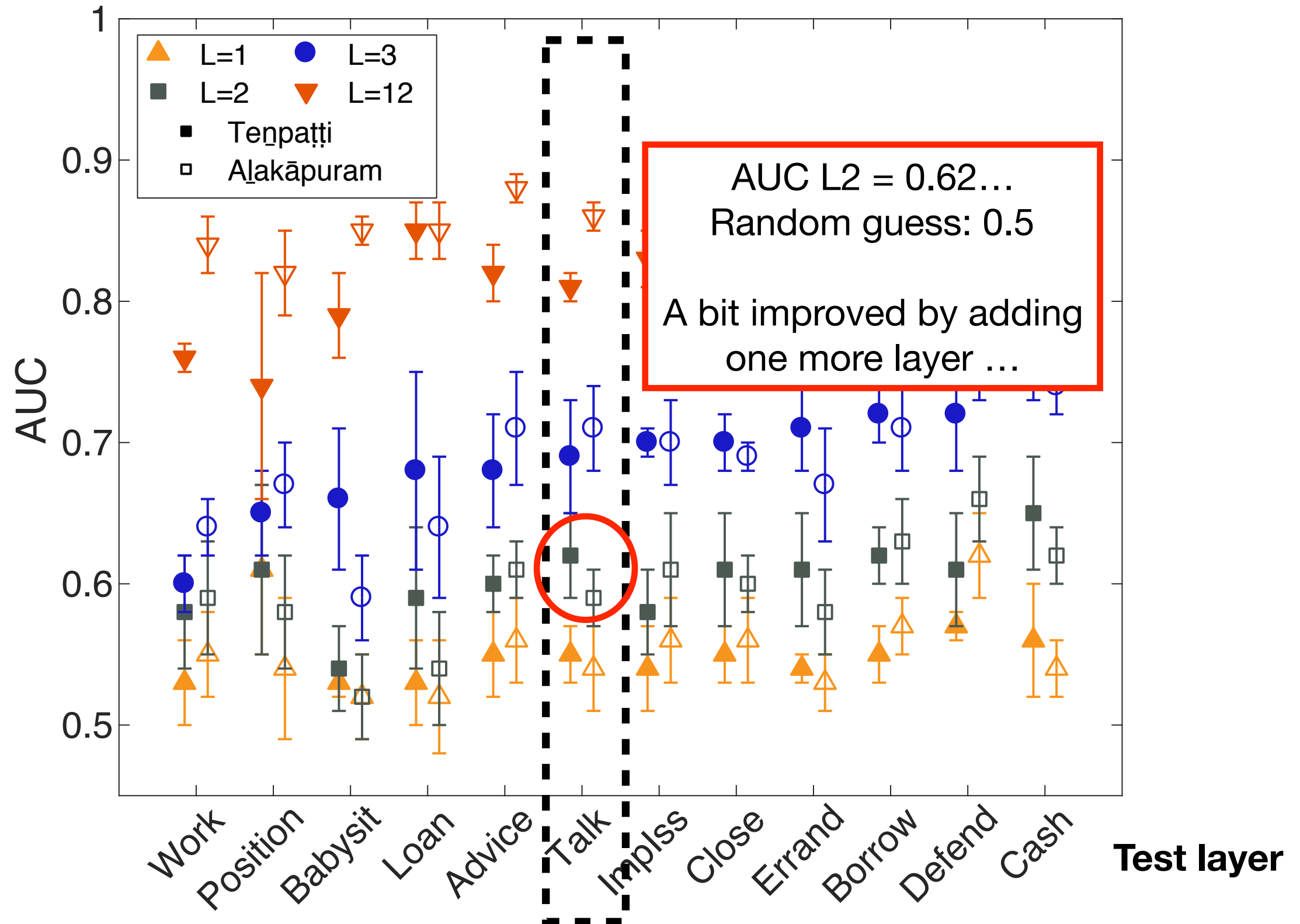
# The layer interdependence problem: *results*



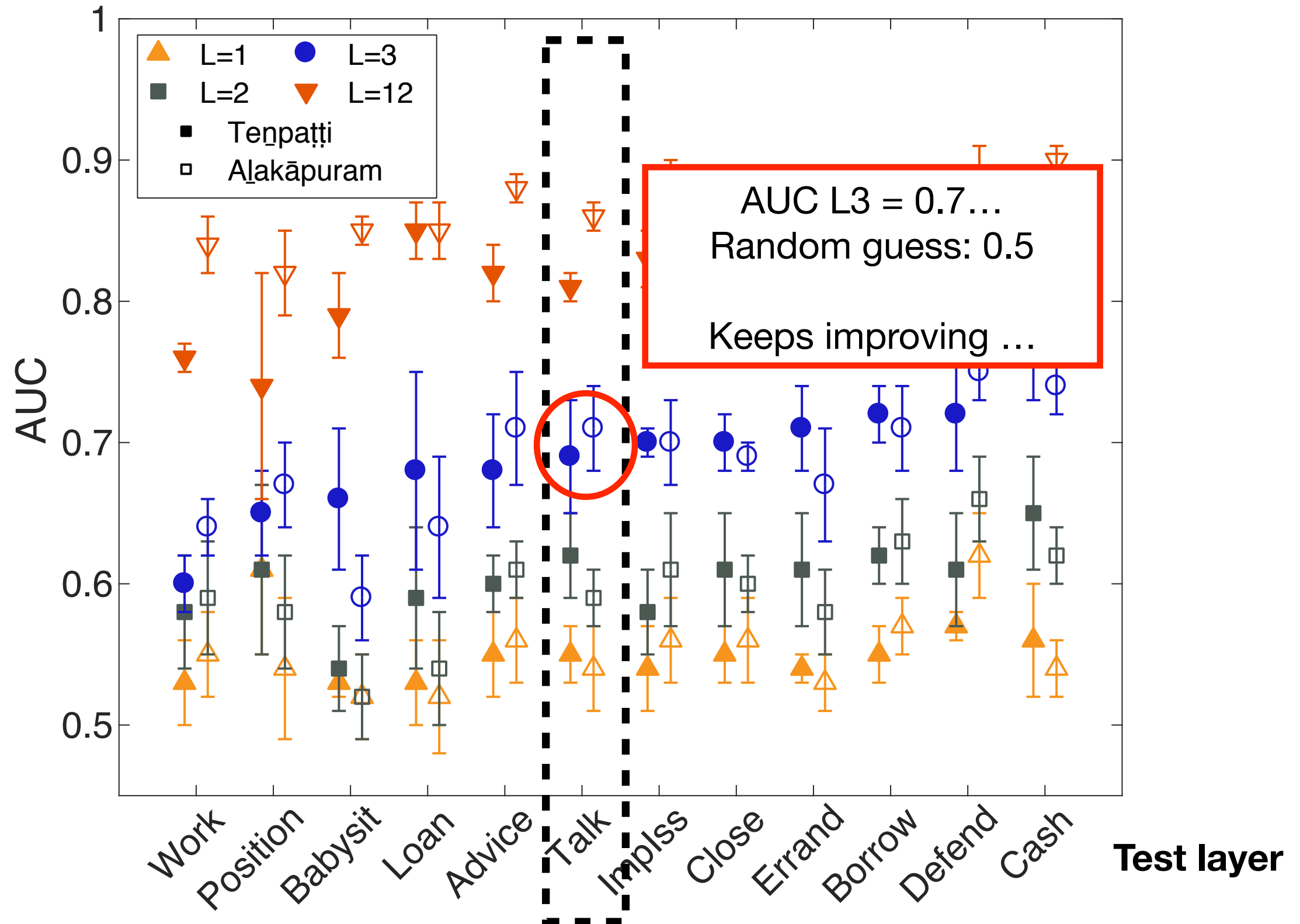
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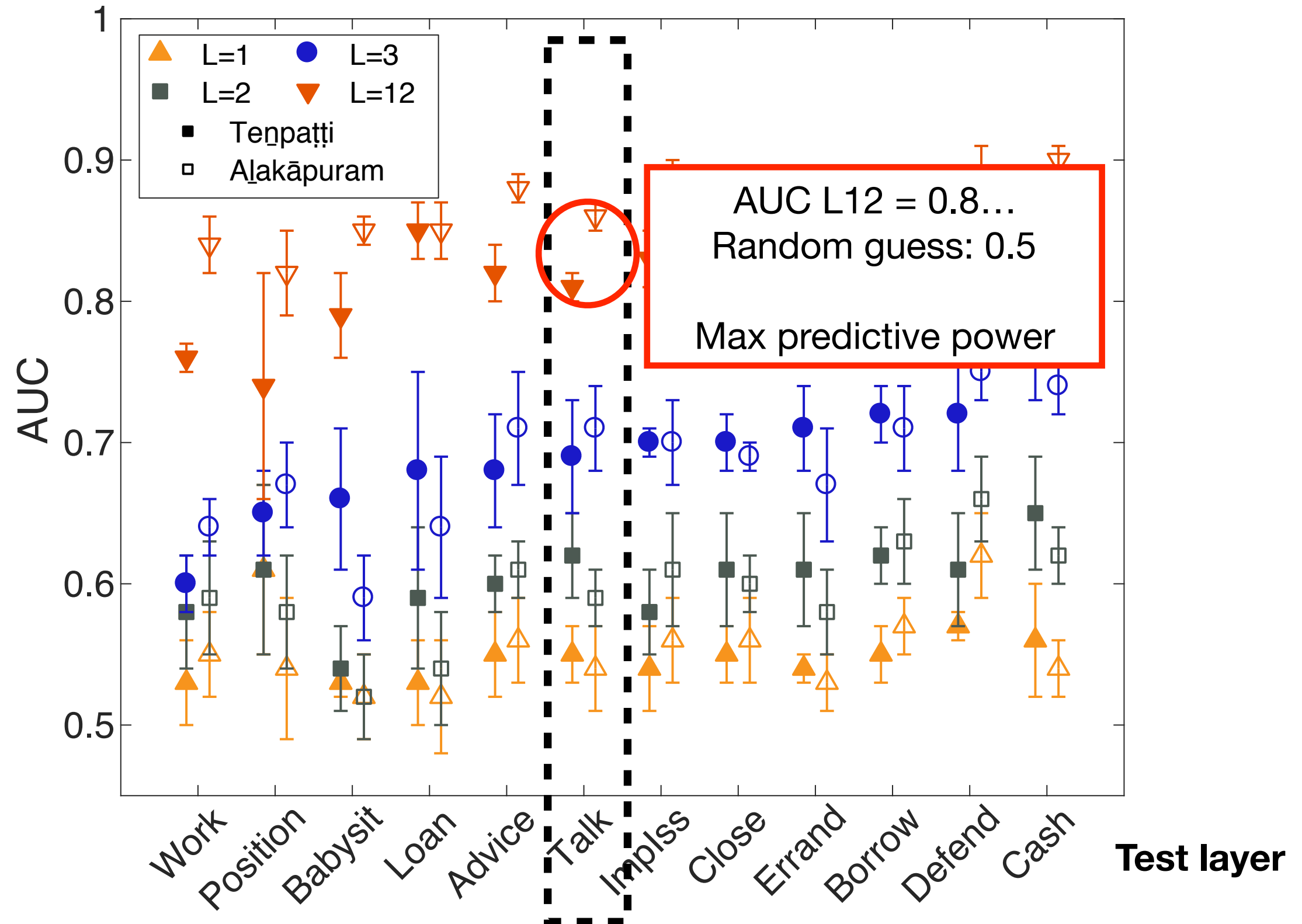


# The layer interdependence problem: *results*

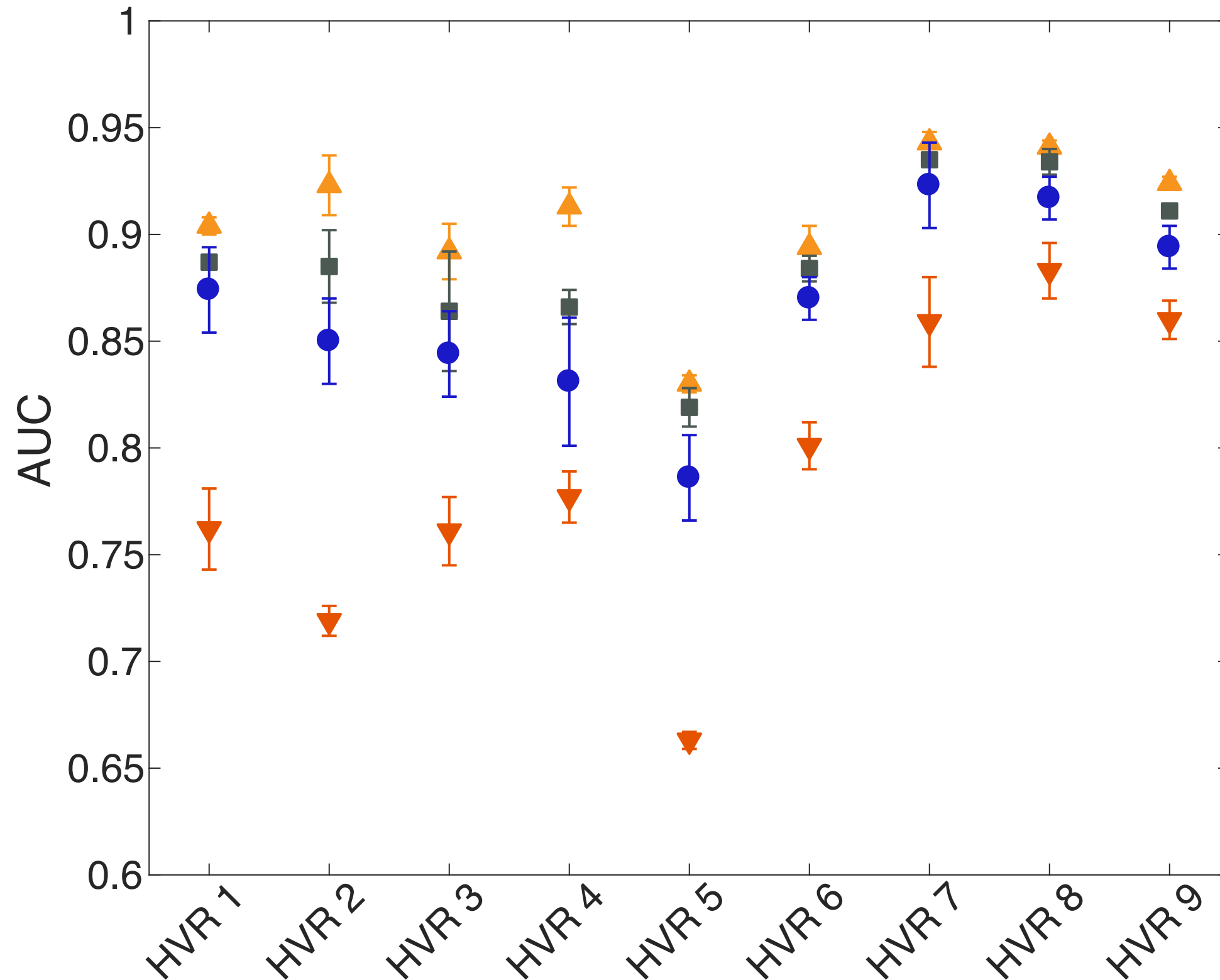




# The layer interdependence problem: *results*

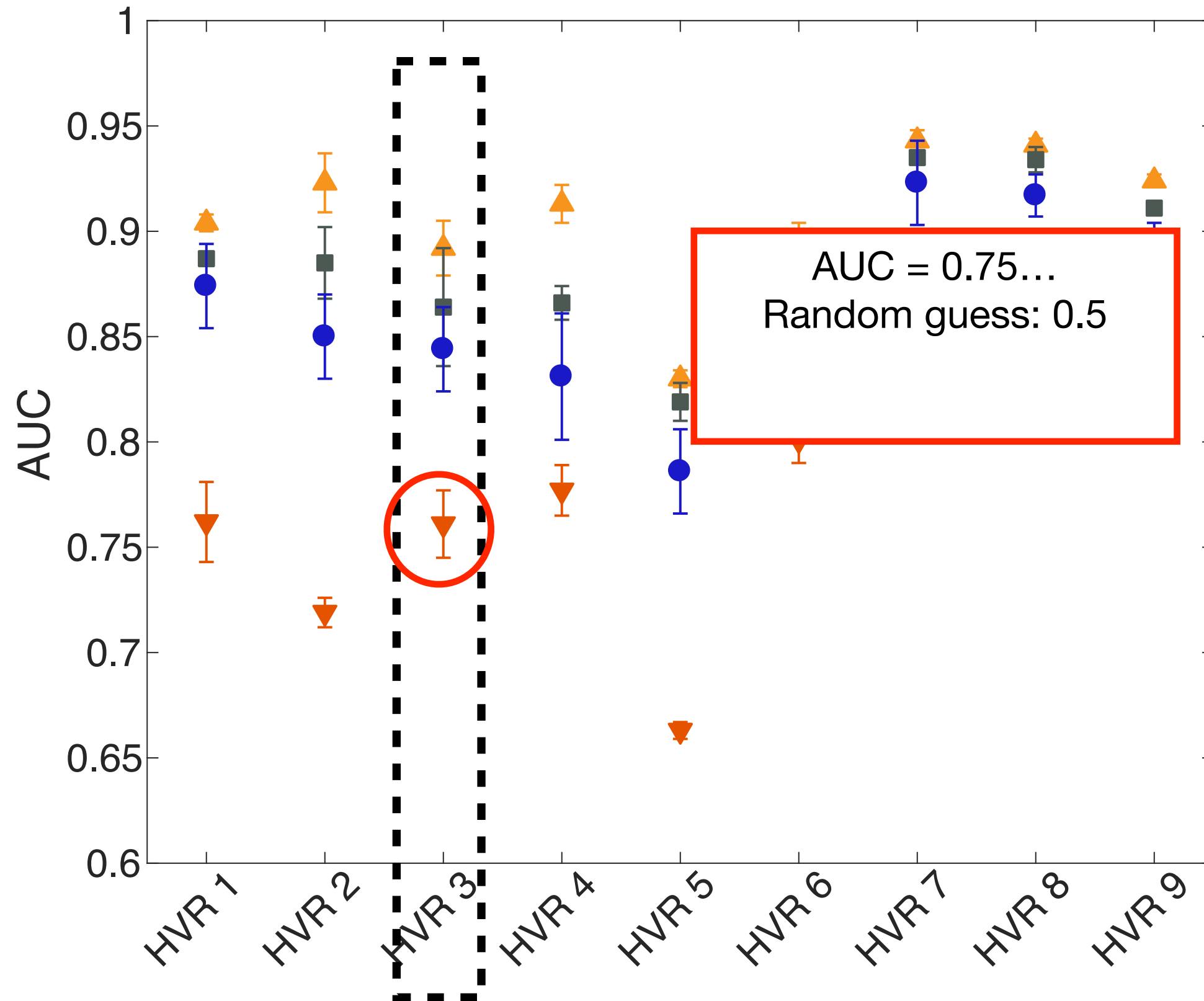


# The layer interdependence problem: *malaria genetic network*



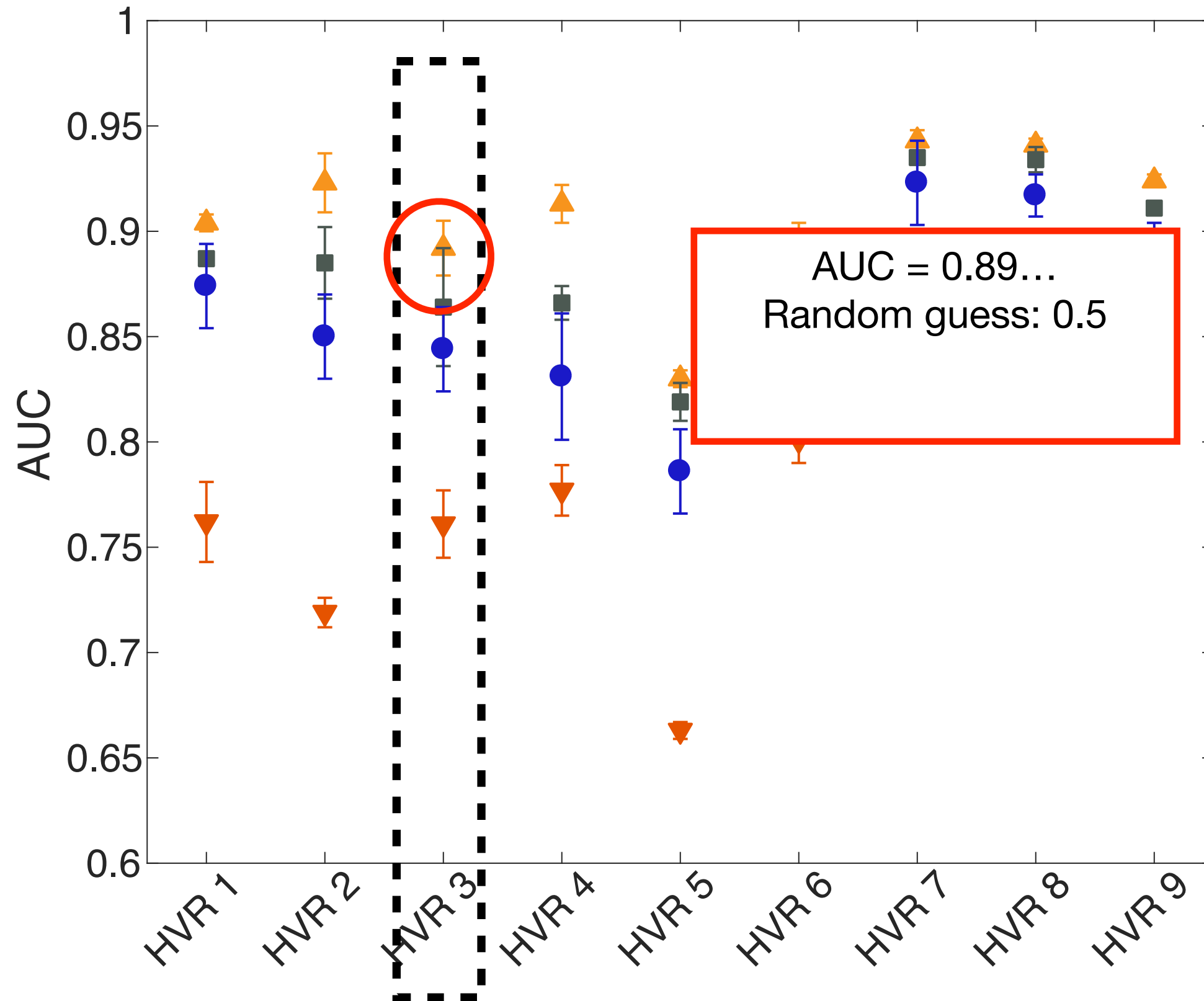
For explanation about dataset and network construction: D B Larremore et al, "A network approach to analyzing highly recombinant malaria parasite genes", PLoS Computational Biology 9(10), e1003268 (2013)

# The layer interdependence problem: *malaria genetic network*



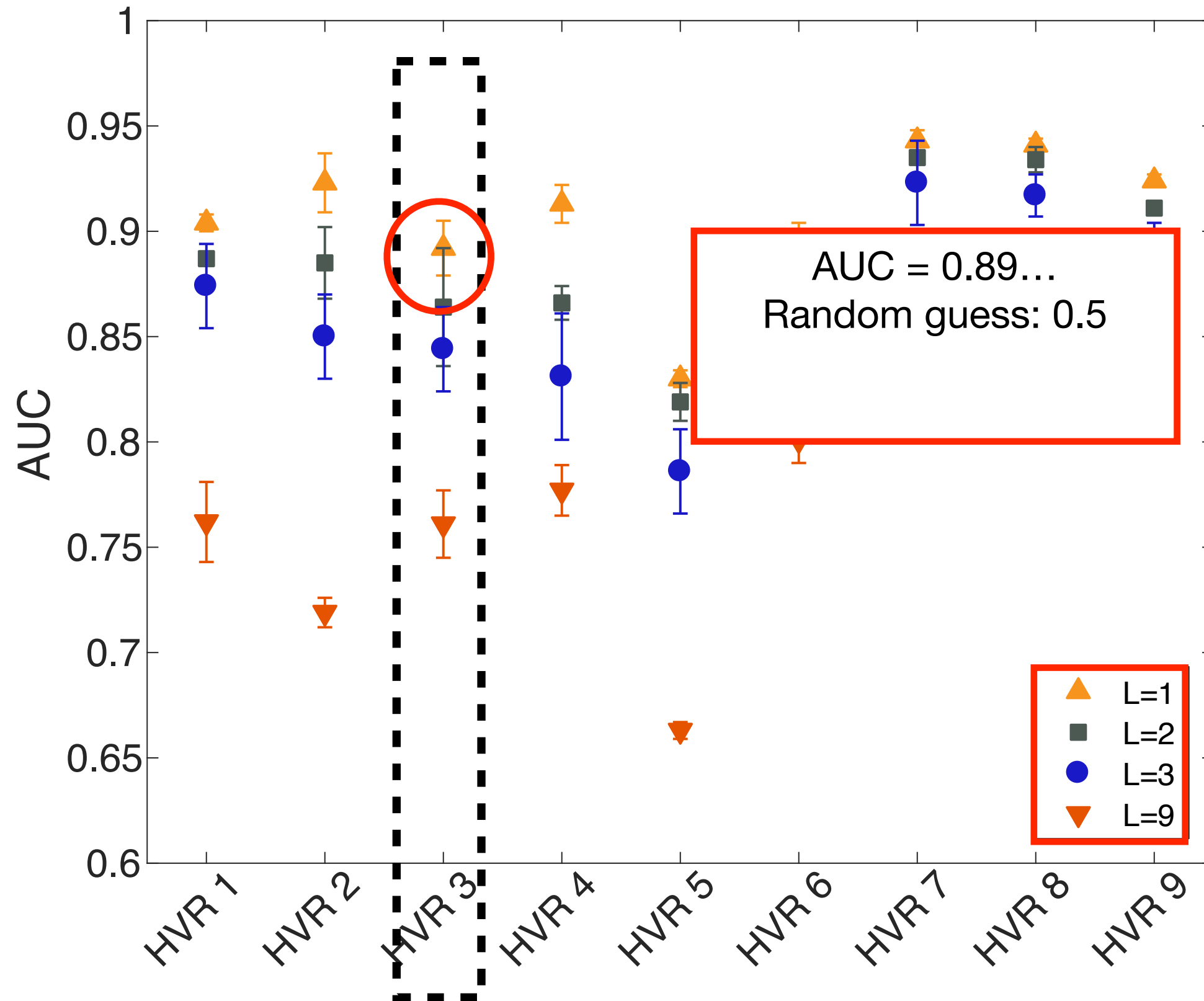
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# The layer interdependence problem: *malaria genetic network*



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# The layer interdependence problem

- Look for **shared** information across layers
- Tensor factorization allows to model that
- Look for predictive power instead of correlations
- Many different questions that one can ask. E.g. do the reverse: *remove* hurting layers instead of *adding* helpful ones



# Lecture 1: *Conclusions*

- The problem and example applications
- Generative models and latent variable formalism
- Advanced topic: Multilayer networks
- A hint about inference
- *Layer interdependence problem*

# Positions opening coming soon

- Postdoc or PhD
- Max Planck Institute for Intelligent Systems, Tübingen, Germany
- Starting date flexible, from Jan 2019 onwards
- Contact me if you are interested in working on inference and optimization problems with statistical physics, probabilistic modeling and interdisciplinary applications
- Website with more details coming soon ...
- Positions openings in other groups at <https://cyber-valley.de/en>

[caterina.debacco@gmail.com](mailto:caterina.debacco@gmail.com)

<https://github.com/cdebacco>