Analysis of Latent Relationships in Semantic Graphs using DEDICOM

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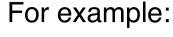
**University of Western Ontario

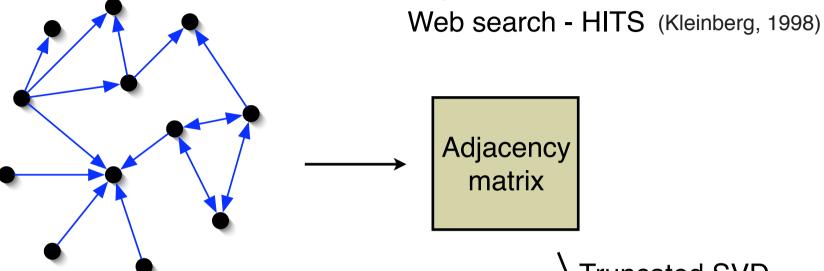
Workshop for Algorithms on Modern Massive Data Sets June 24, 2006





Common Graph Analysis Technique





Best rank-*k* matrix filters out noise and captures "latent" information, which improves certain data mining tasks

$$A_{k} = U_{k} \Sigma_{k} V_{k}^{T} = \sum_{i=1}^{k} \sigma_{i} u_{i} v_{i}^{T}$$

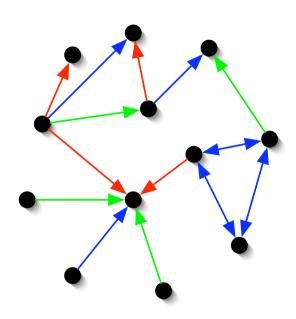
Truncated SVD

$$U_k$$
 Σ_k V_k^T

But we may have ignored critical information by not considering edge metadata!



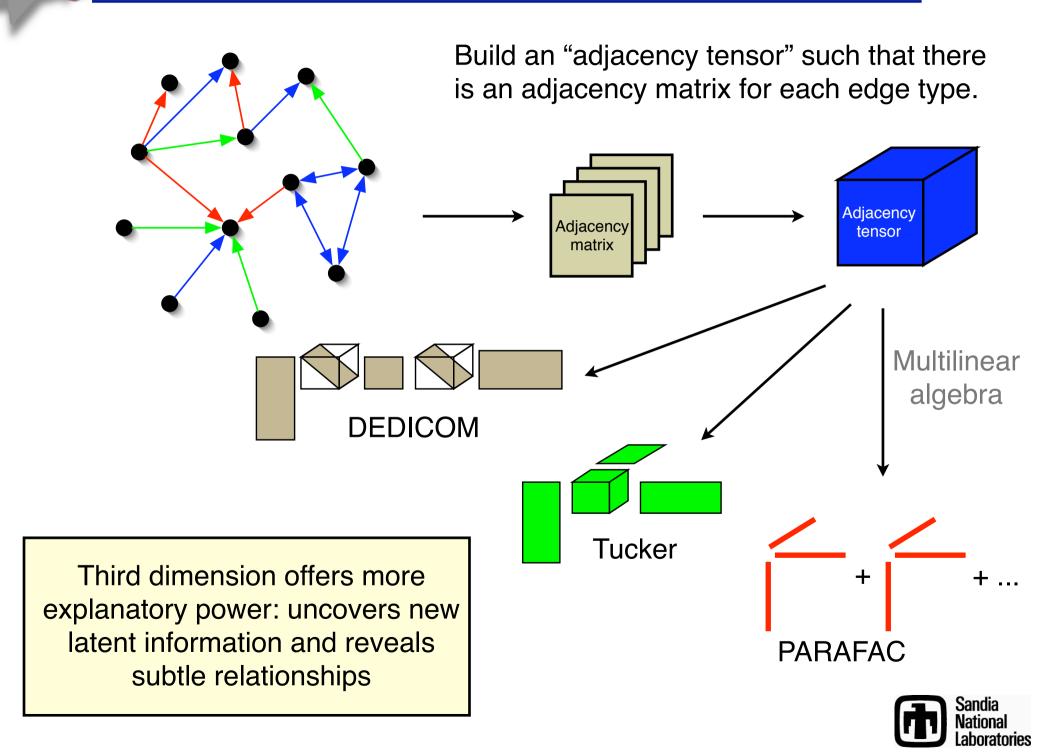
Semantic Graphs



- Different types of edges
- Examples
 - WWW (anchor text)
 - Subway map [thanks Orly!]
 - Email communications (time stamp, to/cc)

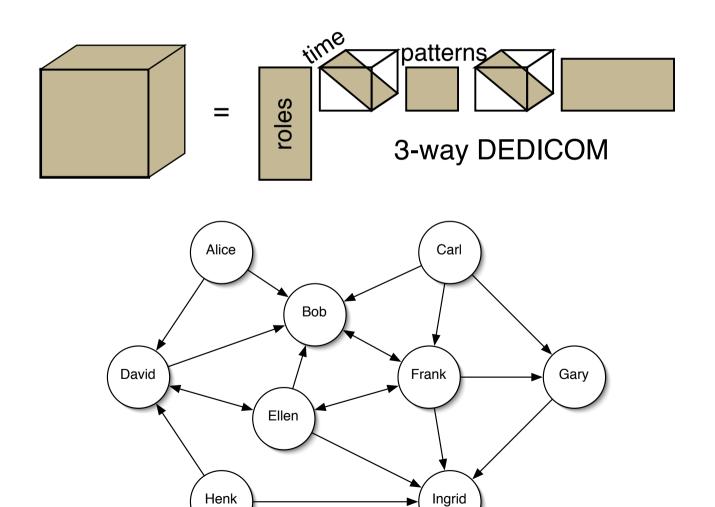


New Paradigm: "Multidimensional Data Mining"



Objective

Use DEDICOM to analyze a semantic graph of email communications changing over time



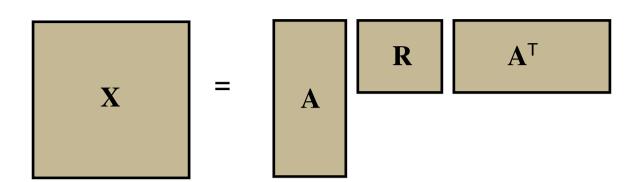


DEDICOM

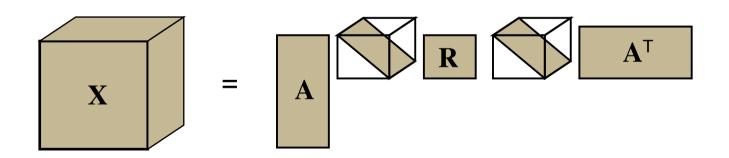
- DEcomposition into DIrectional COMponents
- Introduced in 1978 by Harshman
- Past applications
 - Study asymmetries in telephone calls among cities
 - Marketing research
 - car switching: car owners and what they buy next
 - free associations of words
 - words to describe hair in advertising shampoo: "body" evokes "fullness" more often than "fullness" evokes "body"
 - Asymmetric measures of world trade (import/export)
- Variations
 - Three-way DEDICOM
 - Constrained DEDICOM



DEDICOM Models & Algorithms



- Generalized Takane method (Takane, 1985; Kiers et al., 1990)
- New algorithm



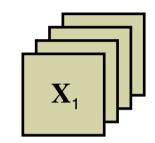
- Kiers' method (Kiers, 1993)
- New algorithm

All are "alternating" algorithms



Mathematical Notation

- Scalars a
- Vectors a
- Matrices A
- Tensors (3-way array) $\mathcal{D} \mathcal{X}$
 - frontal slices of \mathcal{X} : \mathbf{X}_i



- Special symbols
 - Kronecker product

$$\mathbf{A} \otimes \mathbf{B} = egin{bmatrix} a_{11}\mathbf{B} & \dots & a_{1n}\mathbf{B} \\ \vdots & \ddots & \vdots \\ a_{m1}\mathbf{B} & \dots & a_{mn}\mathbf{B} \end{bmatrix}$$

Hadamard product (elementwise)

$$\mathbf{A} * \mathbf{B} = egin{bmatrix} a_{11}b_{11} & \dots & a_{1n}b_{1n} \ dots & \ddots & dots \ a_{m1}b_{m1} & \dots & a_{mn}b_{mn} \end{bmatrix}$$



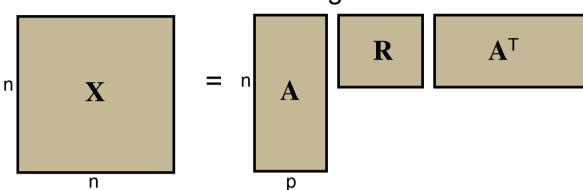
Two-way DEDICOM

Single domain model

$$\mathbf{X} = \mathbf{A}\mathbf{R}\mathbf{A}^T + \mathbf{E}$$
 $\mathbf{X} pprox \mathbf{A}\mathbf{R}\mathbf{A}^T$

s.t. A orthogonal

$$\min_{\mathbf{A},\mathbf{R}} \left\| \mathbf{X} - \mathbf{A} \mathbf{R} \mathbf{A}^T \right\|_F^2$$



- A $(n \times p)$ is an orthogonal matrix of loadings or weights
- \mathbf{R} ($p \times p$) is a dense matrix that captures asymmetric relationships
- Decomposition is not unique
 - A can be transformed with no loss of fit to the data
 - Nonsingular transformation Q:

$$\mathbf{A}\mathbf{R}\mathbf{A}^T = (\mathbf{A}\mathbf{Q})(\mathbf{Q}^{-1}\mathbf{R}\mathbf{Q}^{-T})(\mathbf{A}\mathbf{Q})^T$$

Usually "fix" A with some standard rotation (e.g., VARIMAX)



New Algorithm

Solving for **A**:

Stack data and model "side by side" in a single equation

$$(\mathbf{X} \quad \mathbf{X}^T) = (\mathbf{A}\mathbf{R}\mathbf{A}^T \quad \mathbf{A}\mathbf{R}^T\mathbf{A}^T)$$

$$= \mathbf{A} \left((\mathbf{R} \quad \mathbf{R}^T) \begin{pmatrix} \mathbf{A}^T & \mathbf{0} \\ \mathbf{0} & \mathbf{A}^T \end{pmatrix} \right)$$

$$\mathbf{Y} = \mathbf{A} \boxed{\mathbf{Z}^T}$$

...and solve least-squares problem: $\min_{\mathbf{A}} \left\| \mathbf{Y} - \mathbf{A} \mathbf{Z}^T \right\|_F^2$

$$\mathbf{A}_{new} \leftarrow \begin{pmatrix} \mathbf{X} & \mathbf{X}^T \end{pmatrix} \begin{pmatrix} \begin{pmatrix} \mathbf{R} & \mathbf{R}^T \end{pmatrix} \begin{pmatrix} \mathbf{A}^T & \mathbf{0} \\ \mathbf{0} & \mathbf{A}^T \end{pmatrix} \end{pmatrix}^{\dagger}$$

or

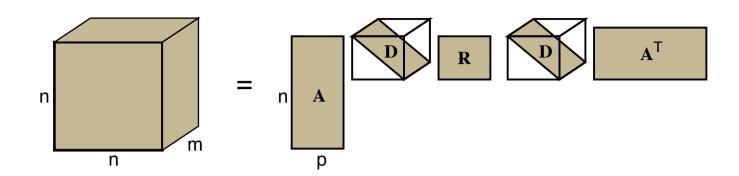
$$\mathbf{A}_{new} = \left(\mathbf{X}\mathbf{A}\mathbf{R}^T + \mathbf{X}^T\mathbf{A}\mathbf{R}\right)\left(\mathbf{R}(\mathbf{A}^T\mathbf{A})\mathbf{R}^T + \mathbf{R}^T(\mathbf{A}^T\mathbf{A})\mathbf{R}\right)^{-1}.$$

Solving for **R**:

$$\mathbf{R}_{new} = \mathbf{A}^{\dagger} \mathbf{X} (\mathbf{A}^T)^{\dagger}$$



Three-way DEDICOM



$$\mathbf{X}_i = \mathbf{A}\mathbf{D}_i\mathbf{R}\mathbf{D}_i\mathbf{A}^T + \mathbf{E}_i$$
 for $i = 1, \dots, m$,

$$\min_{\mathbf{A}, \mathbf{R}, \mathcal{D}} \sum_{i=1}^m \left\| \mathbf{X}_i - \mathbf{A} \mathbf{D}_i \mathbf{R} \mathbf{D}_i \mathbf{A}^T \, \right\|_F^2$$

- A (n x p) is a matrix of loadings or weights (not necessarily orthogonal)
- \mathbf{R} ($p \times p$) is a dense matrix that captures asymmetric relationships
- \mathbf{D} ($p \times p \times m$) is a tensor with diagonal frontal slices giving the weights of the columns of \mathbf{A} for each slice in third mode
- *Unique* solution with enough slices of X with sufficient variation
 - i.e., no rotation of A possible
 - greater confidence in interpretation of results



New Algorithm - Updating A

$$\min_{\mathbf{A}, \mathbf{R}, \mathcal{D}} \sum_{i=1}^{m} \left\| \mathbf{X}_{i} - \mathbf{A} \mathbf{D}_{i} \mathbf{R} \mathbf{D}_{i} \mathbf{A}^{T} \right\|_{F}^{2}$$

Solving for A:

$$\begin{pmatrix} \mathbf{X}_1 & \mathbf{X}_1^T & \cdots & \mathbf{X}_m & \mathbf{X}_m^T \end{pmatrix} = \mathbf{A} \begin{pmatrix} \mathbf{D}_1 \mathbf{R} \mathbf{D}_1 & \mathbf{D}_1 \mathbf{R}^T \mathbf{D}_1 & \cdots & \mathbf{D}_m \mathbf{R} \mathbf{D}_m & \mathbf{D}_m \mathbf{R}^T \mathbf{D}_m \end{pmatrix} \begin{pmatrix} \mathbf{I}_{2m} \otimes \mathbf{A}^T \end{pmatrix}$$

$$\mathbf{Y} = \mathbf{A} \mathbf{Z}^{\mathsf{T}}$$

$$\mathbf{A} = \mathbf{Y}\mathbf{Z}(\mathbf{Z}^T\mathbf{Z})^{-1}$$

$$\mathbf{A} = \left[\sum_{i=1}^m \left(\mathbf{X}_i \mathbf{A} \mathbf{D}_i \mathbf{R}^T \mathbf{D}_i + \mathbf{X}_i^T \mathbf{A} \mathbf{D}_i \mathbf{R} \mathbf{D}_i
ight)
ight] \left[\sum_{i=1}^m (\mathbf{B}_i + \mathbf{C}_i)
ight]^{-1}$$

where
$$\mathbf{B}_i \equiv \mathbf{D}_i \mathbf{R} \mathbf{D}_i (\mathbf{A}^T \mathbf{A}) \mathbf{D}_i \mathbf{R}^T \mathbf{D}_i$$
, $\mathbf{C}_i \equiv \mathbf{D}_i \mathbf{R}^T \mathbf{D}_i (\mathbf{A}^T \mathbf{A}) \mathbf{D}_i \mathbf{R} \mathbf{D}_i$.



New Algorithm - Updating D

$$\min_{\mathbf{D}_i} \left\| \mathbf{X}_i - \mathbf{A} \mathbf{D}_i \mathbf{R} \mathbf{D}_i \mathbf{A}^T \right\|_F^2$$

Solving for **D**:

Use Newton's method to solve the optimization problem for $d = diag(\mathbf{D}_i)$

$$d_{new} = d - H^{-1}g$$

Gradient:
$$g_k = -\sum_{i,j} \left[2(\mathbf{X} - \mathbf{A}\mathbf{D}\mathbf{R}\mathbf{D}\mathbf{A}^T) * (\mathbf{A}\mathbf{D}\mathbf{r}_k\mathbf{a}_k^T + \mathbf{a}_k\mathbf{r}_{k,:}\mathbf{D}\mathbf{A}^T) \right]_{i,j}$$

Hessian:
$$h_{st} = -2\sum_{i,j} \left[(\mathbf{X} - \mathbf{A}\mathbf{D}\mathbf{R}\mathbf{D}\mathbf{A}^T) * (\mathbf{a}_s r_{st}\mathbf{a}_t^T + \mathbf{a}_t r_{ts}\mathbf{a}_s^T) \right]$$

$$-\left(\mathbf{A}\mathbf{D}\mathbf{r}_{s}\mathbf{a}_{s}^{T}+\mathbf{a}_{s}\mathbf{r}_{s:}\mathbf{D}\mathbf{A}^{T}
ight)*\left(\mathbf{A}\mathbf{D}\mathbf{r}_{t}\mathbf{a}_{t}^{T}+\mathbf{a}_{t}\mathbf{r}_{t:}\mathbf{D}\mathbf{A}^{T}
ight)
ight]_{i,j}$$

Use compression

QR factorization: $\mathbf{A} = \mathbf{Q}\tilde{\mathbf{A}}$,

$$\min_{\mathbf{D}_i} \left\| \mathbf{Q}^T \mathbf{X}_i \mathbf{Q} - \tilde{\mathbf{A}} \mathbf{D}_i \mathbf{R} \mathbf{D}_i \tilde{\mathbf{A}}^T \right\|_F^2$$
 Smaller problem $(p \times p)$

Our Algorithm - Updating R

$$\min_{\mathbf{R}} \sum_{i=1}^m \left\| \mathbf{X}_i - \mathbf{A} \mathbf{D}_i \mathbf{R} \ \mathbf{D}_i \mathbf{A}^T \, \right\|_F^2$$

Solving for **R**:

Use the approach in (Kiers, 1993)

$$\mathsf{Vec}(\mathbf{R}) = \left(\sum_{i=1}^m (\mathbf{D}_i \mathbf{A}^T \mathbf{A} \mathbf{D}_i) \otimes (\mathbf{D}_i \mathbf{A}^T \mathbf{A} \mathbf{D}_i) \right)^{-1} \sum_{i=1}^m \mathsf{Vec}(\mathbf{D}_i \mathbf{A}^T \mathbf{X}_i \mathbf{A} \mathbf{D}_i)$$



Algorithm Costs

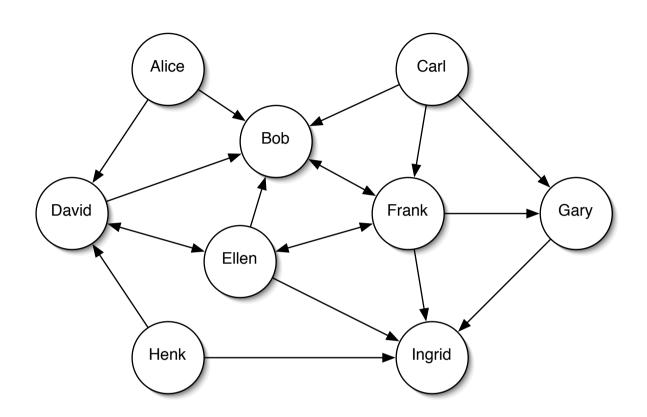
Updating A is most expensive part

Dominant costs:

$$\begin{array}{c} \mathbf{Q}^T\mathbf{X}_i\mathbf{Q} \\ \text{linear in nnz of } \mathbf{X}_i & \mathbf{X}_i\mathbf{A}\mathbf{R}^T \\ \mathbf{X}_i^T\mathbf{A}\mathbf{R} \\ \\ \mathcal{O}(p^2n) & \overset{\mathbf{A}^T\mathbf{A}}{\mathbf{QR}} \end{array}$$



Application: Enron Email Analysis

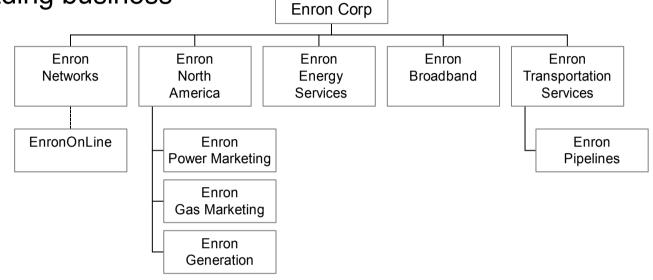


- Links consist of email communications
- What can we learn about this network strictly from their communication patterns? (Social network analysis)



Enron Corp.

- U.S. corporation involved with creating energy markets
 - 7th largest by revenue
- EnronOnline: e-trading business
 - natural gas
 - electric power



- Investigations
 - U.S. Federal Energy Regulatory Commission (FERC)
 - energy market manipulation
 - involved energy traders
 - U.S. Securities and Exchange Commission (SEC)
 - accounting fraud
 - insider trading



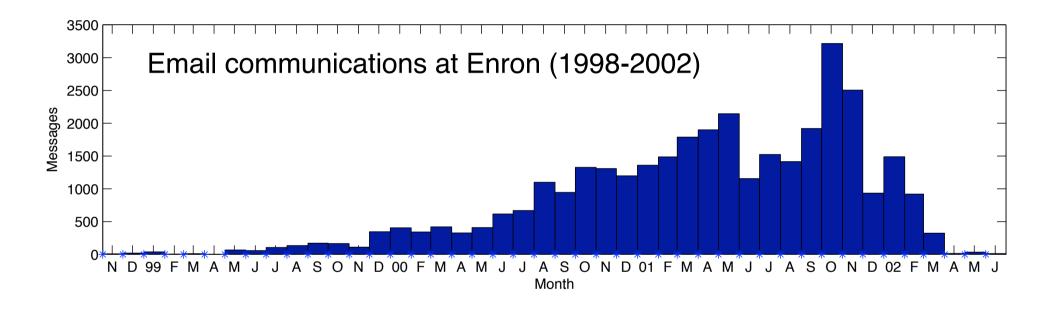
Enron Email Data

- FERC collected email of ~150 employees as evidence
 - Included emails saved in inbox, sent items, deleted items, and all other folders
- Released to the public in 2002 by FERC as part of their investigation
 - To/from, date, subject, body
 - Attachments and some names/emails removed
 - Approx. 500,000 email messages



Smaller Enron Data Set

We used a smaller data set prepared by Priebe et al. 34,427 emails among 184 employees over 44 months



- Limited information on the 184 employees
- No org chart



DEDICOM Experiment

- Aggregate communications
 - Sparse matrix of size 184 x 184 (3007 nonzeros)
- Time series of communication graphs
 - Sparse tensor of size 184 x 184 x 44 (9838 nonzeros)
- Weighted adjacency matrix
 - scaling: x number of messages scaled by log(x)+1
 - other common choices give similar results
- Models:
 - SVD
 - 2-way DEDICOM
 - 3-way DEDICOM



Social Network Analysis

Communication graph among employees over all times

Adjacency matrix

- Description of employees by their roles
- Aggregate communication patterns among roles

roles

patterns

DEDICOM

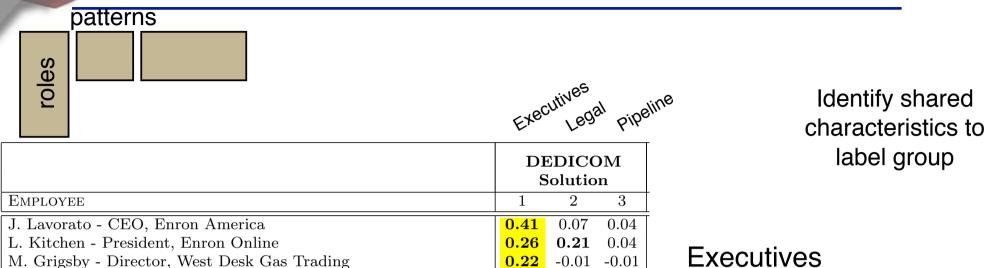


DEDICOM Results

0.20

0.06

0.06



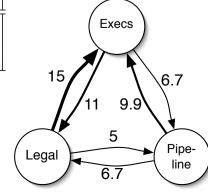
Executives

Legal

G. Whalley - President, 0.17 0.05 0.04 L. Taylor - Executive Assistant to Greg Whalley, 0.170.06 0.03 T. Jones - Employee, Financial Trading Group (ENA Legal) -0.120.38 -0.02 M. Taylor - Manager, Financial Trading Group ENA Legal -0.100.35-0.01gal S. Shackleton - Employee, ENA Legal -0.130.31 -0.02S. Panus - Senior Legal Specialist, ENA Legal -0.11 0.26-0.02M. Heard - Senior Legal Specialist, ENA Legal 0.24 -0.10-0.02E. Sager - VP and Asst Legal Counsel, ENA Legal 0.24 0.02-0.01S. Corman - VP, Regulatory Affairs -0.04 -0.01 0.33 K. Watson - Employee, Transwestern Pipeline Company (ETS) -0.03 -0.080.32L. Donoho - Employee, Transwestern Pipeline Company (ETS) -0.08-0.030.30 D. Fossum - VP, Transwestern Pipeline Company (ETS)? -0.06 -0.000.30 M. Lokay - Admin. Asst., Transwestern Pipeline Company (ETS) -0.07-0.020.28 K. Hyatt - Director, Asset Development TW Pipeline Co. (ETS) -0.06-0.020.25R. Hayslett - VP, Also CFO and Treasurer -0.04-0.010.23R matrix 11.6 6.7 70.3 68.215.4 5.0 9.9 59.5 6.7

D. Delainey - CEO, ENA and Enron Energy Services

Pipeline employees





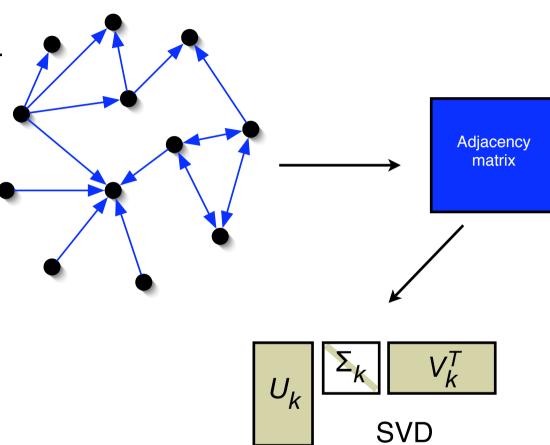
Identify shared

label group

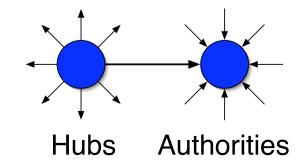
Some employees have dual roles Pattern of communications in R matrix

Social Network Analysis

Communication graph among employees over all times

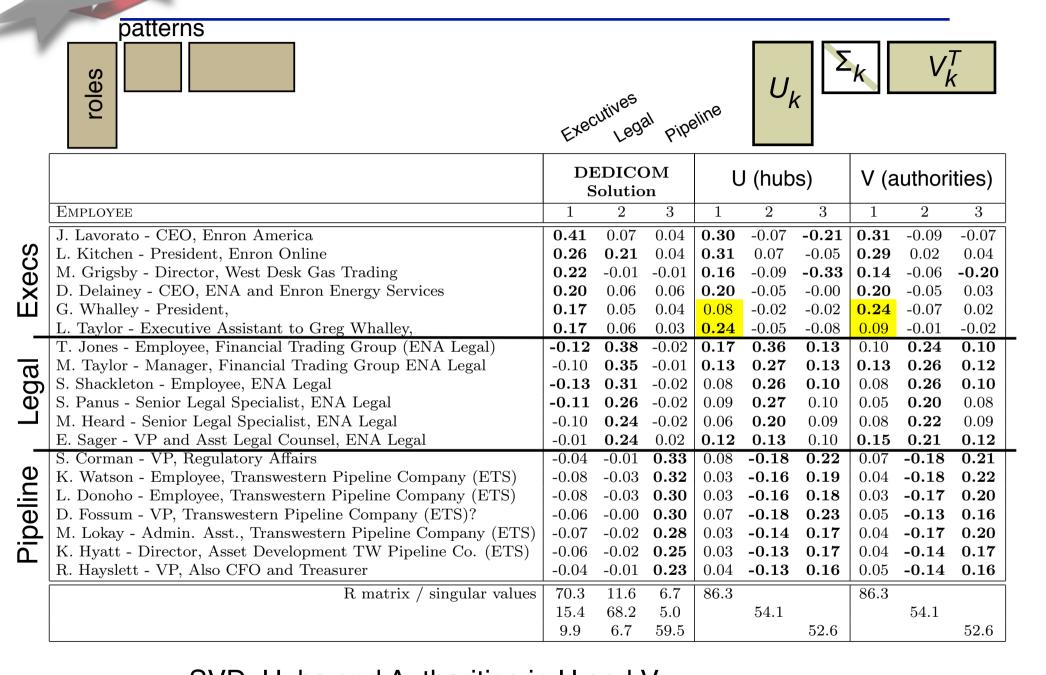


"Hubs" and "authorities" for different roles





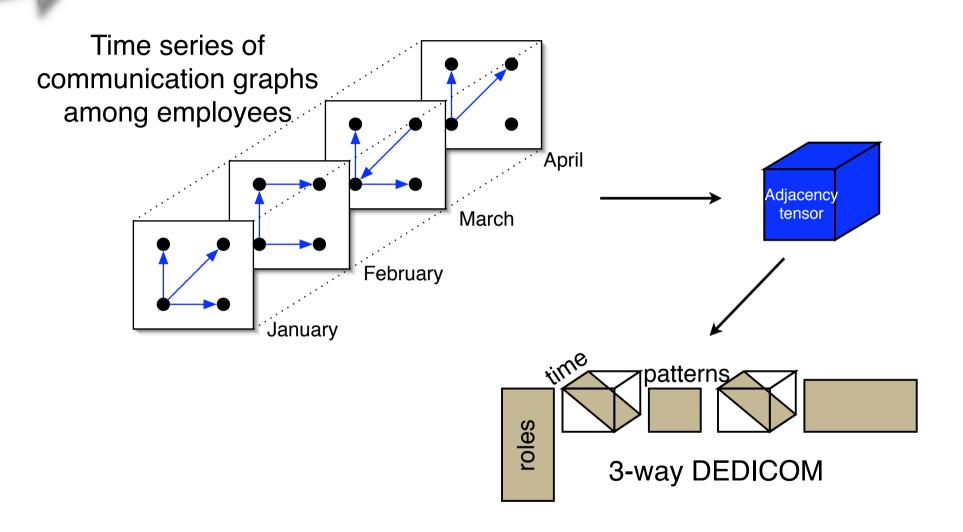
DEDICOM & SVD Results



SVD: Hubs and Authorities in U and V
Roles more difficult to identify in singular vectors
No patterns of communication



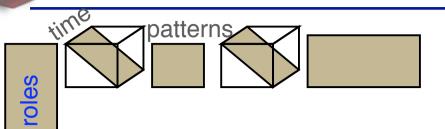
Temporal Social Network Analysis



- Unique description of employees by their roles
- Aggregate communication patterns among roles
- Behavior over time



Roles of Employees



Legal Gov't affairs execs

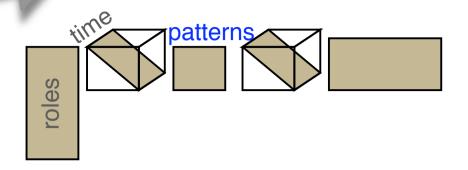
Trade pipeline

	EMPLOYEE	<u></u> 1	2	3	4	
	T. Jones - Employee, Financial Trading Group (ENA Legal)	0.64	-0.01	0.02	-0.00	
	S. Shackleton - Employee, ENA Legal	0.45	-0.00	-0.01	-0.00	
	M. Taylor - Manager, Financial Trading Group ENA Legal	0.37	0.01	0.02	-0.00	
	S. Bailey - Legal Assistant, ENA Legal	0.26	-0.00	-0.01	-0.00	
1 1	S. Panus - Senior Legal Specialist, ENA Legal	0.26	-0.00	-0.00	-0.00	
Legal	M. Heard - Senior Legal Specialist, ENA Legal	0.23	-0.00	0.00	-0.00	
3	J. Hodge - Asst General Counsel, ENA Legal	0.13	0.03	0.01	-0.00	
	L. Kitchen - President, Enron Online	0.11	-0.09	0.53	0.00	
	S. Dickson - Employee, ENA Legal	0.09	-0.00	0.00	-0.00	
<u> </u>	E. Sager - VP and Asst Legal Counsel, ENA Legal	0.08	0.02	0.07	-0.00	
	J. Dasovich - Employee, Government Relationship Executive	-0.01	0.58	0.06	0.01	
	J. Steffes - VP, Government Affairs	0.00	0.53	-0.06	-0.01	
Gov't	R. Shapiro - VP, Regulatory Affairs	-0.00	0.40	0.10	-0.00	
aovi	S. Kean - VP, Chief of Staff	-0.00	0.37	-0.04	-0.00	
affairs	R. Sanders - VP, Enron Wholesale Services	0.03	$0.16 \\ 0.09$	-0.01	-0.00	
anans	D. Delainey - CEO, ENA and Enron Energy Services S. Corman - VP, Regulatory Affairs	-0.00	0.09	0.09 -0.00	-0.00 0.20	
	M. Carson - Employee, Corporate and Environmental Policy	-0.00	0.08	-0.00	-0.00	
	S. Scott - Employee, Corporate and Environmental Foncy S. Scott - Employee, Transwestern Pipeline Company (ETS)	-0.00	0.08	-0.02	0.04	
	J. Lavorato - CEO, Enron America	0.02	-0.04	0.49	0.00	
<u></u>	M. Grigsby - Director, West Desk Gas Trading	0.00	-0.03	0.20	-0.00	
Execs -	G. Whalley - President,	0.01	-0.01	0.19	0.00	
LXCCC	J. Steffes - VP, Government Affairs	0.00	-0.02	0.18	0.00	
trading	K. Presto - VP, East Power Trading	0.01	-0.05	0.18	0.00	
liading	S. Beck - COO,	0.01	-0.03	0.17	0.00	
	B. Tycholiz - VP, Marketing	0.01	-0.02	0.16	0.00	
	J. Arnold - VP, Financial Enron Online	0.03	-0.04	0.16	-0.00	
	J. Williamson - Executive Assistant,	0.00	-0.02	0.14	0.01	
	K. Watson - Employee, Transwestern Pipeline Company (ETS)	-0.00	-0.00	0.01	0.59	
	M. Lokay - Admin. Asst., Transwestern Pipeline Company (ETS)	-0.00	0.01	0.01	0.42	
Pipeline	L. Donoho - Employee, Transwestern Pipeline Company (ETS)	-0.00	0.01	0.01	0.35	
-	M. McConnell - Employee, Transwestern Pipeline Company (ETS)	0.00	-0.00	0.01	0.26	
employees	L. Blair - Employee, Northern Natural Gas Pipeline (ETS)	-0.00	0.00	0.00	0.22	
embiosees		-0.00	0.01	0.00	0.20	
	D. Schoolcraft - Employee, Gas Control (ETS)	-0.00	0.00	0.00	0.18	
	T. Geaccone - Manager, (ETS)	0.00	-0.00	0.01	0.17	
	R. Hayslett - VP, Also CFO and Treasurer	0.00	-0.00	0.02	0.16	

Identify shared characteristics to label group

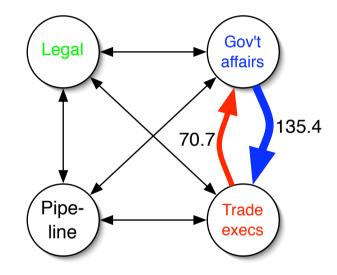


Communication Patterns



Legal
Government & regulatory affairs
Trade executives
Pipeline employees

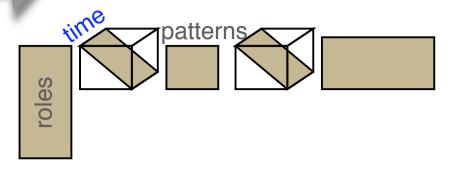
,		affairs Trade	e ^{xecs} Pipeli
Legal	Govit	Trade	Pipeli
440.2	1.6	-15.0	0.4
1.6	278.3	135.4	1.6
-29.3	70.7	201.6	-6.2
1.4	-4.6	-7.5	172.3

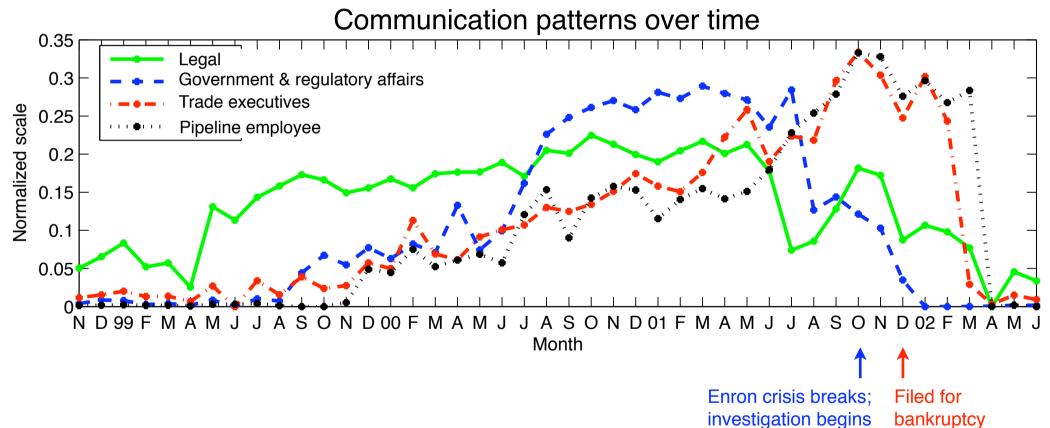


- Mostly communication within roles
- Some large exchanges
- Negative values complicates interpretation
 - Non-negative factorization being investigated



Temporal Patterns







Summary

- Improvements to DEDICOM
 - New procedure for finding A
 - Newton step for finding D
- Modifications to handle large data arrays
 - Compression
- Novel approach to social network analysis using DEDICOM
 - Roles of employees
 - Communication patterns among roles and over time
- Future research
 - Nonnegative DEDICOM
 - Constrained DEDICOM
 - PARAFAC



More Information

bwbader@sandia.gov http://www.cs.sandia.gov/~bwbader/

- DEDICOM paper on Social Network Analysis:
 - Tech report SAND2006-2161 available
- MATLAB Tensor Toolbox:
 - http://csmr.ca.sandia.gov/~tgkolda/TensorToolbox
 - Tech report SAND2004-5189 available on website
 - Paper to appear in ACM Trans. Math. Softw.
 - sparse_tensor class to be released soon

