Mining signed networks: theory and applications
Lecture in course "Social networks and online markets"
Sapienza, Wednesday, April 8, 2024
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## outline

introduction<br>theory of signed networks<br>problems and applications<br>subgraph mining<br>correlation clustering<br>conclusions

introduction

## signed networks

## graphs with edge signs

## either positive or negative

## signed networks: motivation

human interactions
friendly or antagonistic

signed networks: motivation
online social media

- X, facebook, etc.
- users may like or dislike the content of each other
- can be used to study online polarization


Image source: iStockphoto.com

## signed networks: motivation

groups of humans

- examples: tribes, political parties, countries, etc.
- relations of countries during war


New Guinea highland tribes graph Read (1954)

## signed networks: motivation

|  | "happy" |  |
| :---: | :---: | :---: |
|  | Synonyms for happy |  |
|  | cheerful | merry |
| human language | contented | overjoyed |
| captures synonyms/antonyms | Antonyms for happy |  |
|  | depressed | melancholy |
|  | disappointed | miserable |

Image source: thesaurus.com

## signed networks: motivation

molecular biology

- graph between proteins
- one protein activates or inhibits the function of another


Image source: commons.wikimedia.org

## signed networks: motivation

## finance

- graph between securities (tradable assets)
- a security correlates positively / negatively with another
- "correlate" means the joint movement of price


Image source: vecteezy.com

## theory of signed networks

## outline

## we will discuss:

- balance
- spectrum


## signed networks

signed networks (or graphs): each edge labeled + or definitions:

- $G=\left(V, E^{+}, E^{-}\right)$,
- $G=(V, E, \sigma), \quad \sigma: E \rightarrow\{-,+\}$


## signed networks

signed networks (or graphs): each edge labeled + or -
definitions:

- $G=\left(V, E^{+}, E^{-}\right)$,
- $G=(V, E, \sigma), \quad \sigma: E \rightarrow\{-,+\}$
adjacency matrix: $A=A_{E^{+}}-A_{E^{-}}$

$$
+\Re+\mapsto\left(\begin{array}{ccc}
0 & 1 & 1 \\
1 & 0 & -1 \\
1 & -1 & 0
\end{array}\right)
$$

## expressiveness of signed graphs

signed networks can be quite expressive
example: star graph


- number of possible graphs: $2^{|E|}$
- number of non-isomorphic graphs: $|E|$


## differences in signed networks

## shortest paths

signed networks can be quite different ... consider e.g., shortest paths; how do we even define path length in signed networks?

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proposal: distinguish positive and negative paths (by product of edge signs)


## differences in signed networks

shortest paths
signed networks can be quite different . . . consider e.g., shortest paths; how do we even define path length in signed networks?
proposal: distinguish positive and negative paths (by product of edge signs)

finding shortest simple signed paths between a source and all other vertices is NP-complete problem
if repetitions are allowed, problem can be solved in time $\mathcal{O}\left(|E| \log \log \frac{D}{d}\right)$
(Hansen, 1984)

## differences in signed networks

densest subgraph

densest subgraph problem in unsigned graphs:

$$
\max _{x \in\{0,1\}^{n}} \frac{x^{\top} A x}{x^{\top} x}
$$

polynomial-time solvable (Goldberg, 1984)

## differences in signed networks

densest subgraph
densest subgraph problem in unsigned graphs:

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\max _{x \in\{0,1\}^{n}} \frac{x^{\top} A x}{x^{\top} x}
$$

polynomial-time solvable (Goldberg, 1984)
densest subgraph problem in signed graphs:

$$
\max _{x \in\{-1,0,1\}^{n}} \frac{x^{\top} A x}{x^{\top} x}
$$

NP-hard! (Bonchi et al., 2019; Tsourakakis et al., 2019)

## balance

## motivation

balance in social networks (Harary, 1953)
"The friend of a friend is a friend" (or "the enemy of a friend is an enemy").

the four possible non-isomorphic signed triangles
balance applies to cycles of any length


$$
(+) \times(-) \times(+) \times(-) \times(+) \times(+)=+
$$

## definition of balanced cycle

a cycle is balanced if the product of its signs is positive

## characterizations of balance

a graph $G$ is balanced if and only if

- there are no negative (unbalanced) cycles
some balanced graphs



## characterizations of balance

a graph $G$ is balanced if and only if

- there are no negative (unbalanced) cycles
- there exists a sign-compliant partition: $V=V_{1} \cup V_{2}$ such that all + edges are within sets and all - edges are between sets
some balanced graphs



## characterizations of balance

a graph $G$ is balanced if and only if

- there are no negative (unbalanced) cycles
- there exists a sign-compliant partition: $V=V_{1} \cup V_{2}$ such that all + edges are within sets and all - edges are between sets
- all paths between any pair $u, v$ have same sign
some balanced graphs



## measures of partial balance

how can we measure partial balance?

- fraction of balanced cycles
(Cartwright and Harary, 1956; Giscard et al., 2017)
- fraction of balanced triangles
(Terzi and Winkler, 2011) (example in next slide)
- spectral methods (discussed later on)
check Aref and Wilson (2018) for an overview of partial measures of balance


## measures of partial balance

example: fraction of balanced triangles
reminder: counting triangles in unsigned graphs

$$
A=\left(\begin{array}{lllll}
0 & 1 & 0 & 0 & 0 \\
1 & 0 & 1 & 1 & 0 \\
0 & 1 & 0 & 1 & 1 \\
0 & 1 & 1 & 0 & 1 \\
0 & 0 & 1 & 1 & 0
\end{array}\right)
$$



## measures of partial balance

example: fraction of balanced triangles
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A=\left(\begin{array}{lllll}
0 & 1 & 0 & 0 & 0 \\
1 & 0 & 1 & 1 & 0 \\
0 & 1 & 0 & 1 & 1 \\
0 & 1 & 1 & 0 & 1 \\
0 & 0 & 1 & 1 & 0
\end{array}\right), A^{2}=\left(\begin{array}{lllll}
1 & 0 & 1 & 1 & 0 \\
0 & 3 & 1 & 1 & 2 \\
1 & 1 & 3 & 2 & 1 \\
1 & 1 & 2 & 3 & 1 \\
0 & 2 & 1 & 1 & 2
\end{array}\right)
$$



## measures of partial balance

example: fraction of balanced triangles
reminder: counting triangles in unsigned graphs

$$
A=\left(\begin{array}{lllll}
0 & 1 & 0 & 0 & 0 \\
1 & 0 & 1 & 1 & 0 \\
0 & 1 & 0 & 1 & 1 \\
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0 & 0 & 1 & 1 & 0
\end{array}\right), A^{2}=\left(\begin{array}{lllll}
1 & 0 & 1 & 1 & 0 \\
0 & 3 & 1 & 1 & 2 \\
1 & 1 & 3 & 2 & 1 \\
1 & 1 & 2 & 3 & 1 \\
0 & 2 & 1 & 1 & 2
\end{array}\right), A^{3}=\left(\begin{array}{lllll}
0 & 3 & 1 & 1 & 2 \\
3 & 2 & 6 & 6 & 2 \\
1 & 6 & 4 & 5 & 5 \\
1 & 6 & 5 & 4 & 5 \\
2 & 2 & 5 & 5 & 2
\end{array}\right)
$$



## measures of partial balance

example: fraction of balanced triangles
reminder: counting triangles in unsigned graphs

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1 & 0 & 1 & 1 & 0 \\
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\end{array}\right)
$$



## neasures of partial balance

example: fraction of balanced triangles
counting triangles in signed graphs:

$$
A=\left(\begin{array}{ccccc}
0 & 1 & 0 & 0 & 0 \\
1 & 0 & -1 & 1 & 0 \\
0 & -1 & 0 & 1 & 1 \\
0 & 1 & 1 & 0 & 1 \\
0 & 0 & 1 & 1 & 0
\end{array}\right)
$$



## neasures of partial balance

example: fraction of balanced triangles
counting triangles in signed graphs:

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A=\left(\begin{array}{ccccc}
0 & 1 & 0 & 0 & 0 \\
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0 & -1 & 0 & 1 & 1 \\
0 & 1 & 1 & 0 & 1 \\
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1 & 0 & -1 & 1 & 0 \\
0 & 3 & 1 & -1 & 0 \\
-1 & 1 & 3 & 0 & 1 \\
1 & -1 & 0 & 3 & 1 \\
0 & 0 & 1 & 1 & 2
\end{array}\right)
$$



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0 & -1 & 0 & 1 & 1 \\
0 & 1 & 1 & 0 & 1 \\
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-1 & 1 & 3 & 0 & 1 \\
1 & -1 & 0 & 3 & 1 \\
0 & 0 & 1 & 1 & 2
\end{array}\right), A^{3}=\left(\begin{array}{ccccc}
0 & 3 & 1 & -1 & 0 \\
3 & -2 & -4 & 4 & 0 \\
1 & -4 & 0 & 5 & 3 \\
-1 & 4 & 5 & 0 & 3 \\
0 & 0 & 3 & 3 & 2
\end{array}\right)
$$



## neasures of partial balance

example: fraction of balanced triangles
counting triangles in signed graphs:

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0 & -1 & 0 & 1 & 1 \\
0 & 1 & 1 & 0 & 1 \\
0 & 0 & 1 & 1 & 0
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1 & -4 & 0 & 5 & 3 \\
-1 & 4 & 5 & 0 & 3 \\
0 & 0 & 3 & 3 & 2
\end{array}\right)
$$



$$
A_{i j}^{3}=2 \times(\text { \#balanced 3-cycles }- \text { \#unbalanced 3-cyles }),
$$

## neasures of partial balance

example: fraction of balanced triangles
counting triangles in signed graphs:

$$
A=\left(\begin{array}{ccccc}
0 & 1 & 0 & 0 & 0 \\
1 & 0 & -1 & 1 & 0 \\
0 & -1 & 0 & 1 & 1 \\
0 & 1 & 1 & 0 & 1 \\
0 & 0 & 1 & 1 & 0
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1 & 0 & -1 & 1 & 0 \\
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3 & -2 & -4 & 4 & 0 \\
1 & -4 & 0 & 5 & 3 \\
-1 & 4 & 5 & 0 & 3 \\
0 & 0 & 3 & 3 & 2
\end{array}\right)
$$


$A_{i j}^{3}=2 \times($ \#balanced 3-cycles - \#unbalanced 3-cyles $)$, thus,

$$
\begin{aligned}
& \qquad \frac{\operatorname{Tr}\left(A^{3}\right)+\operatorname{Tr}\left(|A|^{3}\right)}{2 \operatorname{Tr}\left(|A|^{3}\right)}=\text { fraction of balanced triangles } \\
& \text { (Terzi and Winkler, 2011) } \\
& \text { note: }|A| \text { is the adj. matrix of the underlying (unsigned) graph }
\end{aligned}
$$

(Terzi and Winkler, 2011)

## spectrum

## spectral theory

review of unsigned spectral theory:

Laplacian: $L=D-A$
$L=\left(\begin{array}{ccc}2 & -1 & -1 \\ -1 & 2 & -1 \\ -1 & -1 & 2\end{array}\right)$

## spectral theory

review of unsigned spectral theory:

Laplacian: $L=D-A$

$$
L v_{1}=\left(\begin{array}{ccc}
2 & -1 & -1 \\
-1 & 2 & -1 \\
-1 & -1 & 2
\end{array}\right)\left(\begin{array}{l}
1 \\
1 \\
1
\end{array}\right)=0
$$

- $\lambda_{\min }(L)=0$ (multiplicity of $0=$ number of connected components)


## spectral theory

review of unsigned spectral theory:

Laplacian: $L=D-A$


- $\lambda_{\text {min }}(L)=0$ (multiplicity of $0=$ number of connected components)
- eigenvector $\mathrm{v}_{2}$ gives a "good" partition (Cheeger inequality)


$$
\mathbf{v}_{2} \approx\left(\begin{array}{c}
-0.38 \\
-0.38 \\
-0.38 \\
-0.25 \\
0.25 \\
0.38 \\
0.38 \\
0.38
\end{array}\right), \quad \lambda_{2}(L) \approx 0.35
$$

## spectral theory

signed spectral theory:
Laplacian: $L=D-A$

| unsigned | signed |
| :---: | :---: |
| $L$ is positive semidefinite |  |
| $D_{i i}=\sum_{j} A_{i j}$ | $D_{i i}=\sum_{j}\left\|A_{i j}\right\|$ |
| $\lambda_{\min }(L)=0$ | $\lambda_{\min }(L) \geq 0$ |



## spectral theory

signed spectral theory:
Laplacian: $L=D-A$

| unsigned | signed |
| :---: | :---: |
| $L$ is positive semidefinite |  |
| $D_{i i}=\sum_{j} A_{i j}$ | $D_{i i}=\sum_{j}\left\|A_{i j}\right\|$ |
| $\lambda_{\min }(L)=0$ | $\lambda_{\min }(L) \geq 0$ |



## spectral theory

consider previous graph;


$$
\mathbf{v}_{1}=\left(\begin{array}{c}
1 \\
1 \\
1 \\
1 \\
1 \\
1 \\
1 \\
1
\end{array}\right) \quad \lambda_{\min }(L)=0
$$

## spectral theory

consider previous graph; flip sign of one edge:


$$
\mathbf{v}_{1}=\left(\begin{array}{c}
-1 \\
-1 \\
-1 \\
-1 \\
1 \\
1 \\
1 \\
1
\end{array}\right) \quad \lambda_{\min }(L)=0
$$

## spectral theory

consider previous graph; flip sign of one edge:


$$
\mathbf{v}_{1}=\left(\begin{array}{c}
-1 \\
-1 \\
-1 \\
-1 \\
1 \\
1 \\
1 \\
1
\end{array}\right) \quad \lambda_{\min }(L)=0
$$

This graph is balanced!

## spectral characterizations of balance

1. connected and $\lambda_{\min }=0$ (or one zero-eigenvalue per connected component)

## spectral theory

a taste of spectral analysis:
lemma (Hou et al., 2003)
$\lambda_{\max }(L(G)) \leq \lambda_{\max }\left(L\left(G^{-}\right)\right)$, where $G^{-}$is the all-negative graph

## spectral theory

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lemma (Hou et al., 2003)
$\lambda_{\max }(L(G)) \leq \lambda_{\max }\left(L\left(G^{-}\right)\right)$, where $G^{-}$is the all-negative graph
the Laplacian $L\left(G^{-}\right)$has all non-negative entries; so,
$\mathbf{x}^{\top} L(G) \mathbf{x}=$

## spectral theory

a taste of spectral analysis:
lemma (Hou et al., 2003)
$\lambda_{\max }(L(G)) \leq \lambda_{\max }\left(L\left(G^{-}\right)\right)$, where $G^{-}$is the all-negative graph
the Laplacian $L\left(G^{-}\right)$has all non-negative entries; so,
$\mathbf{x}^{\top} L(G) \mathbf{x}=\sum_{\left(v_{i}, v_{j}\right) \in E}\left(x_{i}-\sigma\left(v_{i}, v_{j}\right) x_{j}\right)^{2}$

## spectral theory

a taste of spectral analysis:
lemma (Hou et al., 2003)
$\lambda_{\max }(L(G)) \leq \lambda_{\max }\left(L\left(G^{-}\right)\right)$, where $G^{-}$is the all-negative graph
the Laplacian $L\left(G^{-}\right)$has all non-negative entries; so,
$\mathbf{x}^{T} L(G) \mathbf{x}=\sum_{\left(v_{i}, v_{j}\right) \in E}\left(x_{i}-\sigma\left(v_{i}, v_{j}\right) x_{j}\right)^{2} \leq \sum_{\left(v_{i}, v_{j}\right) \in E}\left(\left|x_{i}\right|+\left|x_{j}\right|\right)^{2}=\mathbf{x}^{T} L\left(G^{-}\right) \mathbf{x}$

## spectral theory

a taste of spectral analysis:

## lemma (Hou et al., 2003)

$\lambda_{\max }(L(G)) \leq \lambda_{\max }\left(L\left(G^{-}\right)\right)$, where $G^{-}$is the all-negative graph
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$$
\mathbf{x}^{\top} L(G) \mathbf{x}=\sum_{\left(v_{i}, v_{j}\right) \in E}\left(x_{i}-\sigma\left(v_{i}, v_{j}\right) x_{j}\right)^{2} \leq \sum_{\left(v_{i}, v_{j}\right) \in E}\left(\left|x_{i}\right|+\left|x_{j}\right|\right)^{2}=\mathbf{x}^{\top} L\left(G^{-}\right) \mathbf{x}
$$

## lemma (Hou et al., 2003)

$\lambda_{\max }(L(G)) \leq 2(n-1)$, where $n$ is the number of vertices

## spectral theory

a taste of spectral analysis:

## lemma (Hou et al., 2003)

$\lambda_{\max }(L(G)) \leq \lambda_{\max }\left(L\left(G^{-}\right)\right)$, where $G^{-}$is the all-negative graph
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$$
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$$

## lemma (Hou et al., 2003)

$\lambda_{\max }(L(G)) \leq 2(n-1)$, where $n$ is the number of vertices

$$
\lambda_{\max }(G)=\lambda_{\max }(D-A) \leq \lambda_{\max }\left(D_{G}\right)+\lambda_{\max }\left(-A_{G}\right) \leq n-1+n-1
$$

problems and applications

## outline

introduction
theory of signed networks
problems and applications
subgraph mining
correlation clustering
conclusions

## subgraph mining

## subgraph mining

## goal

find interesting subgraphs in a signed networks
some definitions of "interesting":

- balanced subgraph
- polarized subgraph


US Congress network (Bonchi et al., 2019)
subgraph mining: balanced graphs vs. polarized graphs
balanced graphs

polarized graphs:
"noisy" edges are allowed

subgraph mining: balanced graphs vs. polarized graphs
balanced graphs

polarized graphs:
"noisy" edges are allowed

polarized graphs:
more than two groups


## maximum balanced subgraph (MBS) problem

problem definition
input: a signed graph $G=\left(V, E^{+}, E^{-}\right)$
output: a maximum-cardinality vertex subset $U \subseteq V$ such that $G(U)$ is balanced

a balanced graph

## maximum balanced subgraph (MBS) problem

## problem definition

input: a signed graph $G=\left(V, E^{+}, E^{-}\right)$ output: a maximum-cardinality vertex subset $U \subseteq V$ such that $G(U)$ is balanced

a balanced graph

- an equivalent problem: remove the minimum number of vertices such that the remaining graph is balanced
- solution size of MBS = frustration index
- edge-version of MBS: a balanced subgraph with maximum number of edges
- all these problems are NP-hard


## spanning-tree heuristic for MBS

notation

- negative graph $G^{-}$: induced subgraph on the negative edges in $G$
- positive graph $G^{+}$: induced subgraph on the positive edges in $G$
- $I(G)$ : any maximal independent set of $G$


## spanning-tree heuristic for MBS

notation

- negative graph $G^{-}$: induced subgraph on the negative edges in $G$
- positive graph $G^{+}$: induced subgraph on the positive edges in $G$
- $I(G)$ : any maximal independent set of $G$


## high-level idea (Gülpinar et al., 2004)

1. find a spanning tree $T$ on $G$
2. find a switch $W$ such that $T^{W}$ is all positive
3. switch $G$ by $W$, yielding $G^{W}$
4. return $I\left(G^{W}\right)^{-}$

## spanning-tree heuristic: maximal independent set on $G^{-}$

intuition 1
any maximal independent set on $G^{-}$is balanced in $G$

G
$G^{-}$
$I\left(G^{-}\right)$

## spanning-tree heuristic: maximal independent set on $G^{-}$

intuition 1
any maximal independent set on $G^{-}$is balanced in $G$

$G^{-}$
$I\left(G^{-}\right)$

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## spanning-tree heuristic: maximal independent set on $\mathrm{G}^{-}$

## intuition 1

any maximal independent set on $G^{-}$is balanced in $G$


## spanning-tree heuristic: maximal independent set on $G^{-}$

## intuition 1

any maximal independent set on $G^{-}$is balanced in $G$


$$
I\left(G^{-}\right)
$$

$$
\{a, b, c\}
$$


a
$\{a, b\}$ or $\{a, c\}$

## spanning-tree heuristic: maximal independent set on $G^{-}$

quiz: can we solve MBS optimally by maximizing $\left|I\left(G^{-}\right)\right|$?

## spanning-tree heuristic: maximal independent set on $G^{-}$

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no! a counter-example:


Expected solution: $\{a, b, c\}$

## spanning-tree heuristic: maximal independent set on $G^{-}$

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quiz: can we solve MBS optimally by maximizing $\left|I\left(G^{-}\right)\right|$?
no! a counter-example:


Expected solution: $\{a, b, c\}$

## spanning-tree heuristic: switch

## intuition 2

switch $G$ to expand size of $I\left(G^{-}\right)$


## spanning-tree heuristic: switch

## intuition 2

switch $G$ to expand size of $/\left(G^{-}\right)$

$$
G \quad G^{W}, W=\{a\}
$$



## spanning-tree heuristic: switch

## intuition 2

switch $G$ to expand size of $/\left(G^{-}\right)$
$G \quad G^{W}, W=\{a\} \quad\left(G^{W}\right)^{-}$

a

C

## spanning-tree heuristic: switch

## intuition 2

switch $G$ to expand size of $/\left(G^{-}\right)$
$G \quad G^{W}, W=\{a\} \quad\left(G^{W}\right)^{-} \quad \mathrm{I}\left(G^{-}\right)$of maximum size


## spanning-tree heuristic: combining the previous ideas

an equivalent form of MBS
find a switch $W$ sutch that $\left|I\left(\left(G^{W}\right)^{-}\right)\right|$is maximized

## spanning-tree heuristic: combining the previous ideas

## an equivalent form of MBS

find a switch $W$ sutch that $\left|I\left(\left(G^{W}\right)^{-}\right)\right|$is maximized
a tree is always balanced, i.e., there exists some $W$ such that $T^{W}$ is all positive

quiz: How to find a switch that makes a tree all positive? Hint: use BFS
spanning-tree heuristic: combining the previous ideas

## an equivalent form of MBS

find a switch $W$ sutch that $\left|I\left(\left(G^{W}\right)^{-}\right)\right|$is maximized
a tree is always balanced, i.e., there exists some $W$ such that $T^{W}$ is all positive

quiz: How to find a switch that makes a tree all positive? Hint: use BFS

## spanning-tree heuristic for MBS

algorithm

1. find a spanning tree $T$ on $G$
2. find a switch $W$ that makes $T^{W}$ all positive
3. use $W$ to switch $G$, yielding $G^{W}$
4. return maximal independent set on $\left(G^{W}\right)^{-}$
(Gülpinar et al., 2004)
\# a tree is an easy case to solve \# expands the solution size
\# I $\left(G^{W}\right)^{-}$is balanced

## polarized subgraph detection

polarized subgraphs as an extension of balanced subgraphs

- can have more than two components
- permits the presence of noisy edges:
positive edges between $C_{1}$ and $C_{2}$
negative edges within $C_{1}$ or $C_{2}$

with "noisy" edges (drawn in thick lines)


## polarized subgraph detection: problem dimensions

- what measure of polarization?
- how many groups inside a polarized subgraph?

2-way or $k$-way polarized subgraph?

- how many polarized subgraphs to find: one or multiple?
- are seed nodes given? local or global community detection?


## polarized subgraph detection: problem dimensions

- what measure of polarization?
- how many groups inside a polarized subgraph?

2-way or $k$-way polarized subgraph?

- how many polarized subgraphs to find: one or multiple?
- are seed nodes given? local or global community detection?

| Paper | num. <br> groups | num. <br> subgraphs | local / <br> global | approximation <br> guarantee |
| :--- | ---: | ---: | ---: | ---: |
| Chu et al. (2016) | $k$ | $\geq 1$ | global | - |
| Bonchi et al. (2019) | 2 | 1 | global | $\sqrt{n}$ |
| Xiao et al. $(2020)$ | 2 | $\geq 1$ | local | $\sqrt{\text { OPT }}$ |

## polarized subgraph detection: single 2-way subgraph

## discovering polarized communities in signed networks (Bonchi et al., 2019)

- intuition of the polarization measure:

1. in each group, many positive edges
2. between two groups, many negative edges
3. the subgraph is dense in terms of the number of nodes

## polarized subgraph detection: single 2-way subgraph

## discovering polarized communities in signed networks (Bonchi et al., 2019)

- intuition of the polarization measure:

1. in each group, many positive edges
2. between two groups, many negative edges
3. the subgraph is dense in terms of the number of nodes

- objective in matrix form:

$$
\max _{\mathbf{x}} \frac{\mathbf{x}^{T} A \mathbf{x}}{\mathbf{x}^{T} \mathbf{x}}
$$

(NP-hard problem)
where $\mathbf{x} \in\{-1,0,1\}^{n}$ is used to encode the subgraph

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- spectral algorithm:
- relax $x$ to be continuous
- the relaxed problem is solved by finding the leading eigenvector
- randomized $\sqrt{n}$-approximation based on rounding the leading eigenvector


## outline

introduction
theory of signed networks
problems and applications

## subgraph mining

correlation clustering
conclusions
correlation clustering

## data clustering — background

- data clustering: a fundamental problem in machine learning
- intuitively: we want to partition a dataset into clusters so that similar objects are assigned to the same cluster
- extensively-studied problem, many different settings, objectives, applications
- euclidean setting: data are represented as Euclidean points
- minimize an objective function such as $k$-means $\left(\sum_{i} \min _{j}\left\|x_{i}-c_{j}\right\|_{2}^{2}\right)$, $k$-median $\left(\sum_{i} \min _{j}\left\|x_{i}-c_{j}\right\|_{2}\right)$ or $k$-center $\left(\max _{i} \min _{j}\left\|x_{i}-c_{j}\right\|_{2}\right)$
- graph setting: data are represented as a graph
- edges represent affinity, e.g., friends in a social network
- often a similarity value is available, e.g., connection strength
- optimize an objective function such as normalized edge cut across clusters (minimize) or edge density within clusters (maximize)


## correlation clustering - motivation

- in the graph setting described above, edges are positive
- presence of an edge suggests that nodes should be clustered together
- absence of an edge suggests that nodes should be assigned to different clusters
- in some cases, we may have a local prediction whether two objects should be assigned to the same cluster or not
- positive edge : the two objects should be clustered together
- negative edge : the two objects should be assigned to different clusters
- no edge: no information
- we obtain a signed network!


## correlation clustering - motivation



- example: a dataset of images, e.g., screws of different types
- a machine-learning program, which, given two images, outputs whether the images depict the same type of screws
- we obtain a signed network
- we want to cluster the images so that same-type screws are assigned in the same cluster


## correlation clustering - motivation

- due to noise in the data and classification errors in the network construction, we cannot expect to achieve perfect agreement
- we need an objective function to capture the consistency of the resulting clustering with the input signed network


## correlation clustering - edge agreements and disagreements


correlation clustering - edge agreements and disagreements


## correlation clustering - edge agreements and disagreements


across-cluster edge disagreement

## correlation clustering - problem formulation

given a signed network $G=\left(V, E^{+}, E^{-}\right)$, find a partitioning $\mathcal{C}=\left\{C_{1}, \ldots, C_{k}\right\}$
of the graph vertices (i.e., $\bigcup_{i=1}^{k} C_{i}=V$ and $C_{i} \cap C_{j}=\varnothing$, for all $i \neq j$ ),
so as to
variant 1 : [maximize agreements]

$$
\max a(\mathcal{C})=\sum_{i, j} \mathbb{I}\left\{(i, j) \in E^{+}\right\} \mathbb{I}\{c(i)=c(j)\}+\sum_{i, j} \mathbb{I}\left\{(i, j) \in E^{-}\right\} \mathbb{I}\{c(i) \neq c(j)\}
$$

## variant 2 : [minimize disagreements]

$$
\min \quad d(\mathcal{C})=\sum_{i, j} \mathbb{I}\left\{(i, j) \in E^{+}\right\} \mathbb{I}\{c(i) \neq c(j)\}+\sum_{i, j} \mathbb{I}\left\{(i, j) \in E^{-}\right\} \mathbb{I}\{c(i)=c(j)\}
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$$

majority of research focuses on the minimization variant

## correlation clustering - number of clusters

an important observation

- the problem formulation does not (need to) specify the number of clusters
- optimal $k$ depends on input network, and does not have trivial minimizers e.g.,

- the optimal solution in each of the above cases is the most intuitive one


## correlation clustering — hardness

both formulations (max-agree and min-disagree) are NP-hard
the min-disagree problem is

- NP-hard for complete unweighted graphs reduction from "partition into triangles"
- APX-hard for general (un)weighted graphs
reduction from multiway cut


## correlation clustering — existing approximation algorithms

overview of results for the min-disagree problem

| paper | graph <br> type | approximation <br> ratio | deterministic <br> /randomized | running time |
| :--- | ---: | ---: | ---: | ---: |
| Bansal et al. (2004) | complete | large constant | deterministic | $\mathcal{O}\left(n^{2}\right)$ |
| Demaine et al. (2006) | general | $\mathcal{O}(\log n)$ | deterministic | LP |
| Ailon et al. (2005) | complete | 2.5 | randomized | LP |
| Ailon et al. (2005) | complete | 3 | randomized | $\mathcal{O}(m)$ |
| Chawla et al. (2015) | complete | $2.06-\epsilon$ | deterministic | LP |
| Giotis and Guruswami $(2005)^{1}$ | complete | PTAS | randomized | combinatorial |
| Coleman et al. $(2008)^{2}$ | complete $^{3}$ | 2 | deterministic | combinatorial |

${ }^{1}$ for fixed $k$; recall that the problem is APX-hard when $k$ is not fixed
${ }^{2}$ for $k=2$ (2-correlation-clustering)
${ }^{3}$ algorithm applicable to general graphs, but analysis for complete graphs
the PIvot algorithm - example

a complete graph: positive edges shown, negative edges not shown

## The Pivot algorithm - example


a pivot is selected uniformly at random

## The Pivot algorithm - example


a cluster is formed with the pivot and all its positive neighbors

## The Pivot algorithm - example


a new pivot is selected from the remaining of the graph vertices

## The Pivot algorithm - example


a second cluster is formed with the pivot and all its positive neighbors

## The Pivot algorithm - example


and the process continues ...

## The Pivot algorithm - example


... until the whole graph is consumed.

## correlation clustering - the KwIKCLuSTER (or PIVOT) algorithm

```
KwikCluster( }G=(V,\mp@subsup{E}{}{+},\mp@subsup{E}{}{-})
If V=\emptyset then return \emptyset
Pick random pivot i\inV.
Set C={i}, V'=\emptyset.
For all }j\inV,j\not=i
    If }(i,j)\in\mp@subsup{E}{}{+}\mathrm{ then
        Add }j\mathrm{ to }
    Else (If (i,j) \in E')
        Add j to V'
Let G' be the subgraph induced by }\mp@subsup{V}{}{\prime}\mathrm{ .
Return C U KwikCluster( }\mp@subsup{G}{}{\prime})
```

- the Pivot algorithm
(Ailon et al., 2005)
+ an elegant randomized algorithm
+ approximation ratio 3
+ running time $\mathcal{O}(m)$
- it assumes a complete graph
- it assumes an unweighted graph


## weighted signed networks

we want to extend the methods to weighted signed networks $G=\left(V, w^{+}, w^{-}\right)$

- $w_{i j}^{+}$: weight of positive edge $(i, j)$
- $w_{i j}^{-}$: weight of negative edge $(i, j)$
- unweighted case: $w_{i j}^{+}, w_{i j}^{-} \in\{0,1\}$
- weighted case : $w_{i j}^{+}, w_{i j}^{-} \in \mathbb{R}_{\geq 0}$


## weighted signed networks

we want to extend the methods to weighted signed networks $G=\left(V, w^{+}, w^{-}\right)$

- $w_{i j}^{+}$: weight of positive edge $(i, j)$
- $w_{i j}^{-}$: weight of negative edge $(i, j)$
- unweighted case: $w_{i j}^{+}, w_{i j}^{-} \in\{0,1\}$
- weighted case : $w_{i j}^{+}, w_{i j}^{-} \in \mathbb{R}_{\geq 0}$
interesting cases:
- probability constraints: $w_{i j}^{+}+w_{i j}^{-}=1$, for all $i, j \in V$
- triangle inequality: $w_{i k}^{-} \leq w_{i j}^{-}+w_{j k}^{-}$, for all $i, j, k \in V$


## the PIVOT algorithm on weighted signed networks

1. consider a weighted signed networks $G=\left(V, w^{+}, w^{-}\right)$
2. assume probability constraints $w_{i j}^{+}+w_{i j}^{-}=1$, for all $i, j \in V$
3. form unweigted $G_{u}=\left(V, E^{+}, E^{-}\right)$by taking "majority" on each edge
4. apply Pivot on $G_{u}$
5. return solution of Pivot on $G_{u}$, as the solution for $G$
theoretical properties of the above algorithm

- 5 approximation, with probability constraints
- 2 approximation, with probability constraints and triangle inequality


## using PIVOT for LP rounding

LP relaxation

$$
\begin{array}{cl}
\operatorname{maximize} & \sum_{i j}\left(x_{i j}^{+} w_{i j}^{-}+x_{i j}^{-} w_{i j}^{+}\right) \\
\text {such that } & x_{i k}^{-} \leq x_{i j}^{-}+x_{j k}^{-}, \text {for all } i, j, k \in V \\
& x_{i j}^{+}+x_{i j}^{-}=1, \text { for all } i, j \in V \\
& x_{i j}^{+}, x_{i j}^{-} \geq 0, \text { for all } i, j \in V
\end{array}
$$

- notice that if $x_{i j}^{-} \in\{0,1\}$, then $x_{i j}^{-}$define an equivalence class (clustering)


## Using PIvot for LP rounding

```
\(\operatorname{LP-KwikCluster}\left(~ V, x^{+}, x^{-}\right)\)
    \(A\) recursive algorithm for rounding the \(L P\) for
    weighted Correlation-Clustering. Given an
    \(L P\) solution \(x^{+}=\left\{x_{i j}^{+}\right\}_{i<j}, x^{-}=\left\{x_{i j}^{-}\right\}_{i<j}\),
    returns a clustering of the vertices
If \(V=\emptyset\) then return \(\emptyset\)
Pick random pivot \(i \in V\).
Set \(C=\{i\}, V^{\prime}=\emptyset\).
For all \(j \in V, j \neq i\) :
    With probability \(x_{i j}^{+}\)
        Add \(j\) to \(C\).
    Else (With probability \(x_{i j}^{-}=1-x_{i j}^{+}\))
            Add \(j\) to \(V^{\prime}\).
```

(Ailon et al., 2005)

1. solve the LP relaxation
2. use the PIVOT for randomized rounding of the LP solution

- 2.5-approximation, with probability constraints
- 2-approximation, with probability \& triangle inequality constraints
- expensive; requires solving an LP
Return clustering
$\{C\} \cup \operatorname{LP}-\operatorname{KwikCluster}\left(V^{\prime}, x^{+}, x^{-}\right)$.

Return clustering $\{C\} \cup \operatorname{LP}-K W i k C l u s t e r\left(~\left(~ V ~, ~ x^{+}, x^{-}\right)\right.$.

## correlation clustering - summary

- signed graphs have been studied in theoretical computer science in the context of correlation clustering
- a wealth of theoretical results for different problem settings
- several applications, e.g., clustering aggregation
- many other problem variants not discussed here overlapping, on-line, bipartite, chromatic, local, ...


## conclusions

## conclusions

- signed networks differ in terms of basic concepts, properties and present unique computational challenges
- in this lecture we gave an overview of mining signed networks
- we discussed some theoretical concepts
- we discussed some common applications


## many topics not discussed

- graph partitioning and community detection
- link prediction
- network dynamics
- graph embedding and representation learning
- node ranking


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