Alicia Klinvex Clustering network data through effective use of eigensolvers and hypergraph models

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In this talk, we discuss our efforts in leveraging eigensolvers (developed to solve problems in computational science and engineering) in the spectral analysis of graph and hypergraphs for community detection. In community detection, the goal is to determine groupings of data objects given a set of relationships amongst multiple objects. These relationships are often represented by multiple edges in a graph in a simplified model, transforming the relationship of many objects into multiple pairwise relationships between objects. However, a multiway relationship between objects can be more naturally represented by an hyperedge, a generalization of an edge that contains one or more vertices. A focus of our work is understanding the differences between these graph and hypergraph models.

One method of detecting communities is through spectral analysis of the graph or hypergraph. A common procedure is to form the graph or hypergraph Laplacian, compute a few of its eigenpairs, and run kmeans on the subspace spanned by those eigenvectors. Let the graph incidence matrix be G, the hypergraph incidence matrix be H, and the diagonal matrices of vertex degrees and hyperedge cardinality be D_v and D_e respectively. Then the symmetric normalized graph Laplacian can be expressed as $L_G = I - D_{v_G}^{-1/2} \left(GG^T - D_{v_G} \right) D_{v_G}^{-1/2}$, and the symmetric normalized hypergraph Laplacian is $L_H = I - D_{v_H}^{-1/2} H D_e^{-1} H^T D_{v_H}^{-1/2}$. These operators may be expressed explicitly as a matrix or implicitly as a series of linear algebra operations. In practice, it may be unwise to explicitly build the matrix L, especially with dynamic graphs that would require expensive updates to L whenever the incidence matrix changed, so we have chosen to use the implicitly defined operator in our code. We've implemented the above methodology in both a Matlab prototype and (more recently) a high performance computing software framework based implementation. In initial experiments, we compared the spectral analysis resulting from the graph and hypergraph models. For unweighted G, we found that the clustering produced by performing spectral analysis on L_G is considerably worse than that produced by performing spectral

analysis on L_H ; this is reflected both in our Matlab results and in the existing literature. When the edges of the graph corresponding to G are weighted based on the cardinality of the associated hyperedge, the graph results improve considerably and the clustering quality is similar. However, this graph model still requires significantly more storage, as well as more operations per matrix-vector multiplication (for implicitly stored operators), so the hypergraph model is computationally advantageous.

We chose to implement these spectral clustering methods in the Trilinos framework, in order to solve these problems at a large scale (with an eventual target of hundreds of millions to billions of vertices). We leverage Trilinos's efficient parallel sparse eigensolver package Anasazi, which contains many popular eigensolvers such as Block Krylov Schur, LOBPCG, TraceMin, and the Riemannian Trust Region method. Anasazi supports MPI+X, where X includes OpenMP, CUDA, and Pthreads, and it has been used to solve data analytics problems with over a billion vertices. We will be presenting results obtained from our Trilinos-based code.

In recent work, we have been delving deeper into the eigensolver framework, trying to better understand how to best use Anasazi in the context of data science applications. One important issue is whether it is more effective to compute the smallest eigenpairs of L or the largest eigenpairs of I-L. Although these problems have different eigenvalues, the eigenvectors are the same and thus both can be used in our spectral analysis. In general, it is easier to obtain the largest eigenvalues of a matrix than it is to obtain the smallest ones, since computing the smallest eigenpairs tends to require solving a series of linear systems. However, $I - L_G$ may not be symmetric positive definite, which can pose challenges for eigensolvers; $I-L_H$ has no such problem, as it is guaranteed to be symmetric positive definite, which may be advantagous to the hypergraph model. Another important issue that we will discuss is how many eigenpairs should be provided to k-means and how accurate they should be. The separation of the eigenvalues in the spectrum is one contributing factor to the running time of the eigensolver. Another factor is the tolerance requested from the eigensolver. In this talk, we will explore these questions in the context of Anasazi and the eigensolvers it provides, each of which have unique pros and cons.