

# STRUCTURAL FEATURES THREATEN PRIVACY ACROSS SOCIAL GRAPHS: A GRAPH MINER'S VIEW

Tina Eliassi-Rad

### Roadmap

- Part 1: Role discovery applied to re-identification
  - [KDD'11, KDD'12, KDD'13]
- Part 2: A relative view of privacy
  - [Work in Progress]



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### **Cross-sectional Node Re-Identification**

### DBLP Co-authorship Networks from 2005-2009

Network	$ \mathbf{V} $	$ \mathbf{E} $	k	LCC	#CC
VLDB	1,306	3,224	4.94	769	112
SIGMOD	1,545	4,191	5.43	$1,\!092$	116
CIKM	2,367	4,388	3.71	890	361
SIGKDD	1,529	$3,\!158$	4.13	743	189
ICDM	1,651	2,883	3.49	458	281
SDM	915	1,501	3.28	243	165

# Given a network, there are many behavioral questions we'd like to answer

Task	Description
Change detection	Identify unusual changes in behavior
Knowledge transfer	Use knowledge of one network to make predictions in another
Network similarity/ comparison	Determine network compatibility for knowledge transfer
Outlier detection	Identify individuals with unusual behavior
Re-identification	Identify individuals in an anonymized network
Similarity query	Identify individuals with similar behavior to a known target

# Example: Can we identify users across social graphs?



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### Example: Knowledge Transfer Query

 How can we use labels from an external source to predict labels on a network with no labels?



# What features can we extract to do these tasks?

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### **Feature Requirements**

### Requirement 1: Effective

• Features must be predictive and predictive models must transfer across graphs.



### Requirement 2: Structural

 Features must not require additional attributes or identity maps.

Target Network							
		f1	f2	f3	f4	f5	
	n1	0.74	0.78	0.33	0.03	0.02	
	n2	0.27	0.23	0.23	0.52	0.65	
	n3	0.63	0.71	0.25	0.93	0.92	
SS	n4	0.48	0.14	0.01	0.63	0.79	
lode	n5	0.82	0.06	0.36	0.08	0.93	
Z	n6	0.36	0.86	0.09	0.52	0.62	
	n7	0.55	0.49	0.31	0.91	0.86	
	n8	0.76	0.12	0.9	0.53	0.18	
	n9	0.97	0.16	0.35	0.21	0.18	
	n10	0.16	0.42	0.89	0.29	0.42	

# **ReFeX: Recursive Feature Extraction**

- [Henderson *et al*., KDD 2011]
- Recursively combines node-based features with egonet-based features; & outputs regional features



- Neighborhood features: What is your connectivity pattern?
- Recursive Features: To what kinds of nodes are you connected?

EGO

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### **ReFeX: Structural Features**

### Local

- Essentially measures of the node degree
- Egonet

Neighborhood

Regional

- Computed based on each node's ego network
- Examples
  - # of within-egonet edges
  - # of edges entering & leaving the egonet

### Recursive

- Some aggregate (mean, sum, max, min, ...) of another feature over a node's neighbors
- Aggregation can be computed over any real-valued feature, including other recursive features









### **ReFex Intuition: Regional Structure Matters**



Node sizes indicate communication volume relative to the central node in each frame.

# ReFeX (continued)

- Number of possible recursive features is infinite
- ReFeX pruning
  - Feature values are mapped to small integers
     via vertical logarithmic binning
    - Log binning places most of the discriminatory power among sets of nodes with large feature values
  - Look for pairs of features whose
     values never disagree by more than a threshold
    - A graph based approach
    - Threshold automatically set
    - Details in the KDD'11 paper



### **ReFeX on the DBLP Re-ID Task**



### What are Roles?

- Roles are "functions" of nodes in the network
  - Similar to functional roles of species in ecosystems
- Measured by structural behaviors



Network Science Co-authorship Network

### Why are Roles Important?

**Role Discovery** 



Automated discovery
 Behavioral roles
 Roles generalize

Task	Use Case
Role query	Identify individuals with similar behavior to a known target
Role outliers	Identify individuals with unusual behavior
Role dynamics	Identify unusual changes in behavior
Re-identification	Identify individuals in an
Role transfer	Use knowledge of one network to make predictions in another
Network comparison	Determine network compatibility for knowledge transfer

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### **Roles and Communities are Complementary**



- Roles group nodes with similar structural properties
- Communities group nodes that are well-connected to each other

### **RolX: Role eXtraction**

- [Henderson *et al.*, KDD 2012]
- Automatically extracts the underlying roles in a network
- Determines the number of roles automatically
- Assigns a mixed-membership of roles to each node
- Scales linearly on the number of edges



### **RolX: Flowchart**



### **RolX: Flowchart**





**Output** 

factorize roles

# **Role Extraction: Feature Grouping**

- Soft clustering in the structural feature space
  - Each node has a mixed-membership across roles
- Generate a rank *r* approximation of  $V \approx GF$





- RoIX uses NMF for feature grouping
  - Computationally efficient

$$\operatorname{argmin}_{G,F} \| V - GF \|_{fro}, \text{s.t. } G \ge 0, \ F$$

 Non-negative factors simplify interpretation of roles and memberships  $\geq 0$ 

## **Role Extraction: Model Selection**

- Roles summarize behavior
  - Or, they compress the feature matrix, V
- Use MDL to select the model size r that results in the best compression
  - L: description length
  - *M*: # of bits required to describe the model
  - E: cost of describing the reconstruction errors in V GF
  - Minimize L = M + E
    - To compress high-precision floating point values, RolX combines Llyod-Max quantization with Huffman codes  $M = \overline{b}r(n+f)$
    - Errors in V-GF are not distributed normally, RoIX uses KL divergence to compute E

$$E = \sum_{i,j} \left( V_{i,j} \log \frac{V_{i,j}}{(GF)_{i,j}} - V_{i,j} + (GF)_{i,j} \right)$$



**Output** 

factorize roles

### RolX on the DBLP Re-ID Task



### GLRD: Guided Learning for Role Discovery

- [KDD'13] with Sean Gilpin and Ian Davidson
- RoIX is unsupervised
- What if we had guidance on roles?
  - Guidance as in weak supervision encoded as constraints
- Types of guidance
  - Sparse roles
  - Diverse roles
  - Alternative roles, given a set of existing roles

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GLRD		





## **Adding Constraints**



### **GLRD** Framework

 Constraints on columns of G (i.e., role assignments) or rows of F (i.e. role definitions) are convex functions

$$\begin{array}{ll} \underset{\mathbf{G},\mathbf{F}}{\text{minimize}} & ||\mathbf{V} - \mathbf{GF}||_2\\ \text{subject to} & g_i(\mathbf{G}) \leq d_{Gi}, \ i = 1, \dots, t_G\\ & f_i(\mathbf{F}) \leq d_{Fi}, \ i = 1, \dots, t_F \end{array}$$
where  $g_i$  and  $f_i$  are convex functions.

- Use an alternative least squares (ALS) formulation
  - Do not alternate between solving for the entire G and F
  - Solve for one column of G or one row of F at a time
    - This is okay since we have convex constraints

# **Guidance Overview**

Guidance	Effect of increasing guidance			
Туре	on role assignment (G)	on role definition (F)		
Sparsity	Reduces the number of nodes with minority memberships in roles	Decreases likelihood that features with small explanatory benefit are included		
Diversity	Limits the amount of allowable overlap in assignments	Roles must be explained with completely different sets of features		
Alternative	Decreases the allowable similarity between the two sets of role assignments	Ensures that role definitions are very dissimilar between the two sets of role assignments		

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Sparsity		
argmin G,F	$  \mathbf{V} - \mathbf{GF}  _2$	
subject to:	$\mathbf{G} \ge 0, \mathbf{F} \ge 0$	
	$\forall i    \mathbf{G}_{\bullet \mathbf{i}}  _1 \leq \epsilon_G$	

 $\forall i \quad ||\mathbf{F}_{\mathbf{i}\bullet}||_1 \le \epsilon_F$ 

where  $\epsilon_G$  and  $\epsilon_F$  define upperbounds for the sparsity constraints (amount of allowable density).

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## Diversity

Goal: Find role assignments or definitions that are very different from each other

argmin  
G,F
$$||\mathbf{V} - \mathbf{GF}||_2$$
subject to: $\mathbf{G} \ge 0, \mathbf{F} \ge 0$  $\forall i, j$  $\mathbf{G}_{\bullet i}^T \mathbf{G}_{\bullet j} \le \epsilon_G$  $\forall i, j$  $\mathbf{G}_{\bullet i}^T \mathbf{G}_{\bullet j} \le \epsilon_F$  $i \ne j$  $\forall i, j$  $\mathbf{F}_{i \bullet} \mathbf{F}_{j \bullet}^T \le \epsilon_F$  $i \ne j$ where $\epsilon_G$  and  $\epsilon_F$  define upperbounds on  
how angularly similar role assignments and role definitions can be to  
each other.

### **Diverse Roles and Sparse Roles**

- Question: Can diversity and sparsity constraints create better role definitions?
- Conjecture: Better role definitions will better facilitate other problems such as node re-identification across graphs
- Experiment: Compare graph mining results using various methods for role discovery

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DBLP Co-authorship Networks from 2005-2009

### GLRD on the DBLP Re-ID Task



See KDD'11, KDD'12, and KDD'13 papers for details: http://eliassi.org/pubs.html

### Recap Part 1: Role Discovery

- ReFeX automatically extracts regional structural features
  - Neighborhood features: What is your connectivity pattern?
  - Recursive features: To what kinds of nodes are you connected?
- Roles are structural behavior ("function") of nodes and are complementary to communities

### • RolX

- Maps nodes in a graph to a lower-dimensional role space
- Each node has a mixed-membership over roles
- Automatically selects the best model
- Roles generalize across disjoint graphs
- Has many applications in graph mining: transfer learning, affecting dissemination, re-ID, node dynamics, etc
- GLRD can incorporate guidance in role discovery
- All are scalable (linear on # of edges)
# Recap Part 1: Role Discovery

- Several tutorials on this work are available (<u>http://eliassi.org</u>)
- Previous work mostly in sociology under positions and regular equivalences
- Joint work with
  - LLNL (Keith Henderson & Brian Gallagher)
  - CMU (Christos Faloutsos et al.)
  - Google (Sugato Basu)
  - UC Davis (Ian Davidson et al.)
  - Rutgers (Long T. Le)



Guided Learning for Role Discovery (GLRD):

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### Roadmap

- Part 1: Role discovery
   applied to re-identification
  - [KDD'11, KDD'12, KDD'13]



- Part 2: A relative view of privacy
  - [Work in Progress]
  - Joint with Priya Govindan (Rutgers), Shawndra Hill & Jin Xu (UPenn Wharton), and Chris Volinsky (AT&T Research)

### **Motivation**

- 87% of the U.S. Population are uniquely identified by {date of birth, gender, ZIP}<sup>[1]</sup>
- Releasing anonymized graphs, with a small partial matching can reveal identities.<sup>[2]</sup>

[1] L. Sweeney. Simple Demographics Often Identify People Uniquely. Data Privacy Working Paper, 2000.

[2] A. Narayanan and V. Shmatikov. De-anonymizing social networks. In IEEE Symposium on Security and Privacy, 2009.

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- 87% of the U.S. Population are uniquely identified by {date of birth, gender, ZIP}<sup>[1]</sup>
- Releasing anonymized graphs, with a small partial matching can reveal identities.<sup>[2]</sup>
- Can a <u>handful</u> of anonymized structural features "break privacy"?



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### Features Tied to Popular Social Theories

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- Tied to four social theories
  - Social capital (connectivity)
  - Social exchange (reciprocity)
  - Balance (transitivity)
  - Structural hole (control of info flow)
- Local and egonet features [Berlingerio et al. ASONAM'13]:
  - 1 # of neighbors
  - 2 clustering coefficient
  - 3 avg. # of neighbors' neighbors
  - 4 avg. clustering coeff. of neighbors
  - 5 edges in egonet
  - 6 outgoing edges from egonet
  - If the second second



### **Problem Definition**





### Structural Feature Table, F



### **Problem Setting**



### Structural Feature Table, *F*



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### **Problem Setting**



### **Problem Setting**

- Adversary's algorithm
  - For each node v in F,
    - automatically find the smallest set of nodes in F<sup>aux</sup> that are most likely to be v



The size of the "re-ID" set varies from node to node.

# Why is this interesting?

- Defines *threatening privacy* as a *relative* concept
- *R<sub>i</sub>* = the smallest set of known individuals that is most likely to include an anonymized individual *i*
- If |R<sub>i</sub>| << |R<sub>j</sub>| then individual *i* is more "distinguishable" than individual *j*
- Example
  - In DBLP co-authorship graphs, we observe super-stars having smaller R sets than recent graduates

# How should we evaluate this slightly different problem setting?

• *Recall*: Is node *v*'s match present in the matched cluster?

$$Recall(v, \mathcal{G}^{aux}) = \begin{cases} 1, \text{ if } v \in C_j^{i, aux} \in \mathcal{G}^{aux} \\ 0, \text{ otherwise.} \end{cases}$$

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Precision: How much of v's uncertainty was reduced?

$$Precision(v, \mathcal{G}^{aux}) = \begin{cases} 1 - \frac{|C_j^{i,aux}|}{n^{aux}}, & \text{if } v \in C_j^{i,aux} \in \mathcal{G}^{aux} \\ 0, & \text{otherwise.} \end{cases}$$
$$= \left(1 - \frac{|C_j^{i,aux}|}{n^{aux}}\right) Recall(v, G^{aux})$$

### **Evaluation Metrics**

Recall: Is node v's match present in the matched cluster?

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$$= \left(1 - \frac{|C_j^{i,aux}|}{n^{aux}}\right) Recall(v, G^{aux})$$

Objective: Maximize Precision to narrow down the set of likely matches for each node in F

# Challenges

1. No link structure



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## Challenges

- 1. No link structure
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- 3. Trivial *n*×*n*<sup>aux</sup> comparisons not feasible



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# Challenges

- 1. No link structure
- 2. Nodes have many Lookalikes
- 3. Trivial n<sup>2</sup> comparisons not feasible
- 4. No *k* given so need to automatically find the most likely *k* nodes  $F^{aux}$



### Goal

Narrow down the set of likely matches for each node in F

### Approach

 Recursively match sets of similar nodes in *F* with sets of nodes in *F*<sup>aux</sup>



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# FFeatures Features Feature

### Assumption

• If a node  $v \in G$  has a corresponding node  $v^{aux} \in G^{aux}$ , then

v and v<sup>aux</sup> are structurally similar







Runtime complexity:  $O(n \log n)$ , n = # of nodes.

# **Experiments: Graph Data**

<b>Real</b> Graphs	Avg. Number of Nodes	Avg. Number of Edges	
Twitter Retweet Monthly	64,072	81,906	
Yahoo! IM Weekly	84,992	261,167	
DBLP Co-authorship Yearly	2,045	4,024	
IMDB Collaboration Yearly	10,887	236,132	
Synthetic Graphs	Number of Nodes	Number of Edges	
Barabási-Albert Graph	5,000	124,375	
Erdös-Rényi Random Graph	5,000	125,021	
Forest Fire Graph	5,000	116,135	
Watts-Strogatz Graph	5,000	125,000	

# **Auxiliary Graphs**

- Various noise models generate auxiliary graphs
  - 1. Edge rewiring while keeping degree distribution the same
  - 2. Edge deletion
  - 3. Node deletion
- Noise parameter tested at 5%, 10%, 20%

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### Maximum Recall Varied In Real Graph Pairs



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### **Comparison with Baselines**

### Average F1 Score

	Real Graph + Real Noise	Real Graph + Synthetic Noise	Synthetic Graph + Synthetic Noise
<i>RRID</i> <sup>+</sup> (Our method)	0.543	0.78	0.74
Paired hierarchical random clustering	0.30	0.35	0.38
K-means clustering	0.21	0.36	0.36
Random clustering	0.31	0.28	0.30

 $\overline{F1 \text{ Score}} = \frac{2 \times \overline{\text{Recall}} \times \overline{\text{Precision on Recalled Nodes}}}{\overline{\text{Recall}} + \overline{\text{Precision on Recalled Nodes}}$ 

### **Comparison with Baselines**

### Average F1 Score (Recall; Precision on Recalled Nodes)

	Real Graph + Real Noise	Real Graph + Synthetic Noise	Synthetic Graph + Synthetic Noise
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Paired hierarchical random clustering	0.30	0.35	0.38
	(R = 0.19; P = 0.74)	(R = 0.23; P = 0.71)	(R = 0.26; P = 0.70)
K-means clustering	0.21	0.36	0.36
	(R = 0.12; P = 0.74)	(R = 0.25; P = 0.66)	(R = 0.25; P = 0.66)
Random clustering	0.31	0.28	0.30
	(R = 0.21 P = 0.61)	(R = 0.18; P = 0.63)	(R = 0.19; P = 0.68)

# Comparison with KD-Tree and LSH

- KD-tree and LSH require k, the size of cluster to be specified a priori
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KD-Tree⁺	0.55	0.78	0.68
LSH⁺	0.55	0.79	0.67

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LSH⁺	0.55	0.79	0.67
	(R = 0.45; P = 0.70)	(R = 0.90; P = 0.70)	(R = 0.68; R = 0.67)

# Runtime Performance vs. F1 Score of KD-Tree & LSH Relative to RRID<sup>+</sup>



Competing method wins in runtime

# RRID+ on Real Graphs:

Precision on Recalled Nodes vs. Recall



where  $RecalledNodes = \{ \forall v : Recall(v, G) = 1 \}$ 

### Insights into the Performance

- As distance between feature matrices increases
  - Number of clusters decreases
    - Recall increases
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### **Real Graphs + Real Noise**

### **RRID<sup>+</sup>** Outputs Varying Sized Clusters



Individuals in smaller clusters are more 'distinguishable'

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### Effects of Various Subsets of Structural Features on Recall


## Recap Part 2: A Different View of Privacy

- 1. A new way of looking at the re-identification problem
- 2. Defining a threat to privacy as a relative concept
- 3. A novel collective solution
- 4. Performance on real graphs with real noise
  - Average *Recall* = 0.44
  - Average Precision on Recalled Nodes = 0.71
- An examination of re-identification performance based on feature selection, cluster sizes, and runtime.

Future work: Quantifying noise in real social graphs



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## Summary

- Structural features and roles threaten privacy in social graphs
- Threats are w.r.t.
  - one-to-one mappings between nodes
  - personalized one-to-many mappings between nodes

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Thank You! ( http://eliassi.org )

