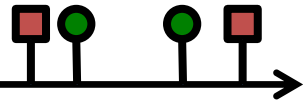


Information propagation

with Temporal Point Processes



HUMAN-CENTERED MACHINE LEARNING

<http://courses.mpi-sws.org/hcml-ws18/>

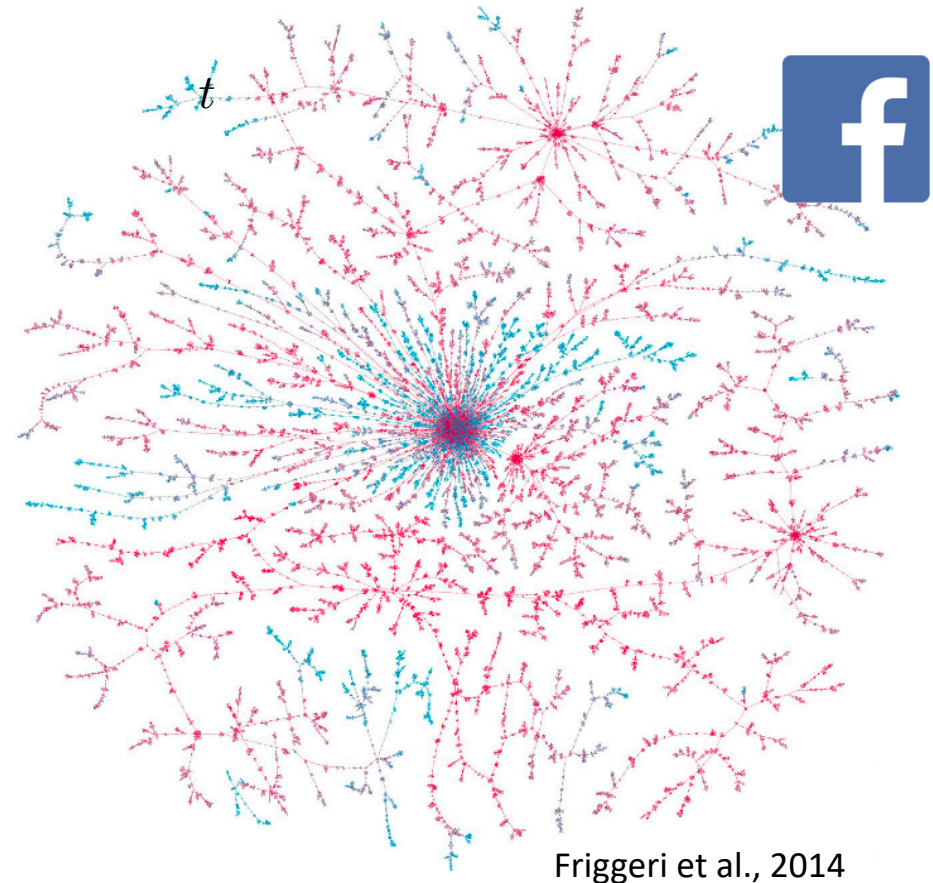
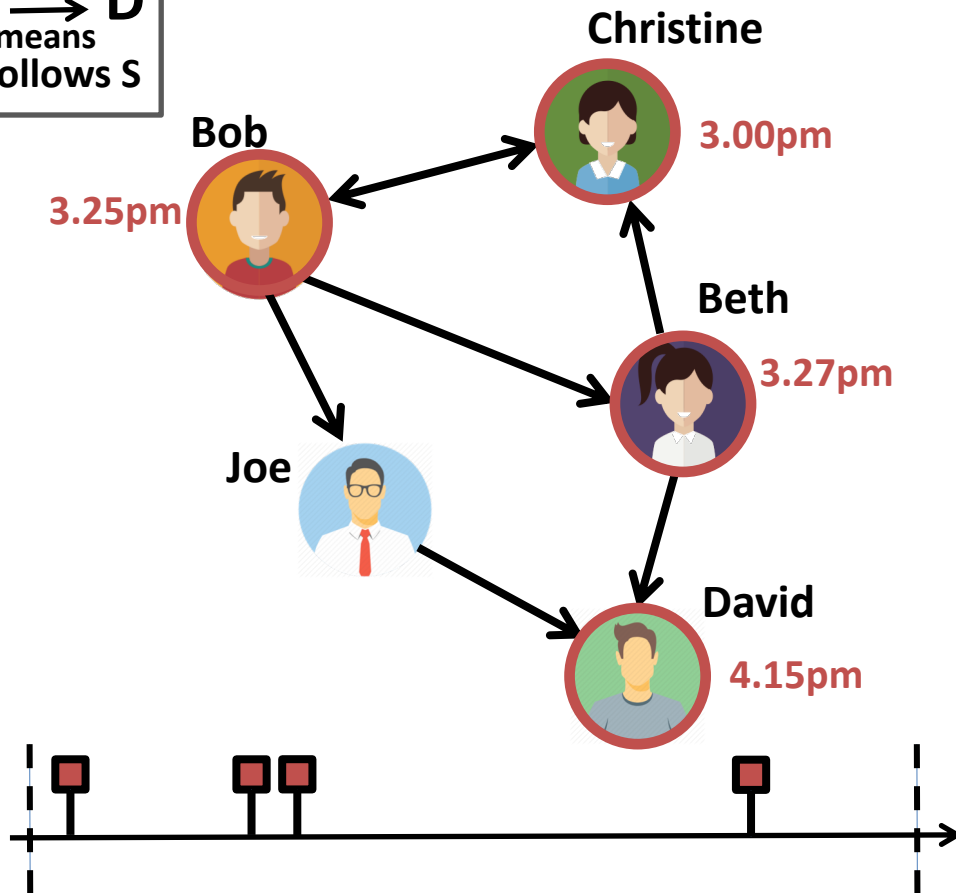


MAX PLANCK INSTITUTE
FOR SOFTWARE SYSTEMS

Information cascades: Terminating point process models

An example: information cascade

$S \rightarrow D$
means
D follows S



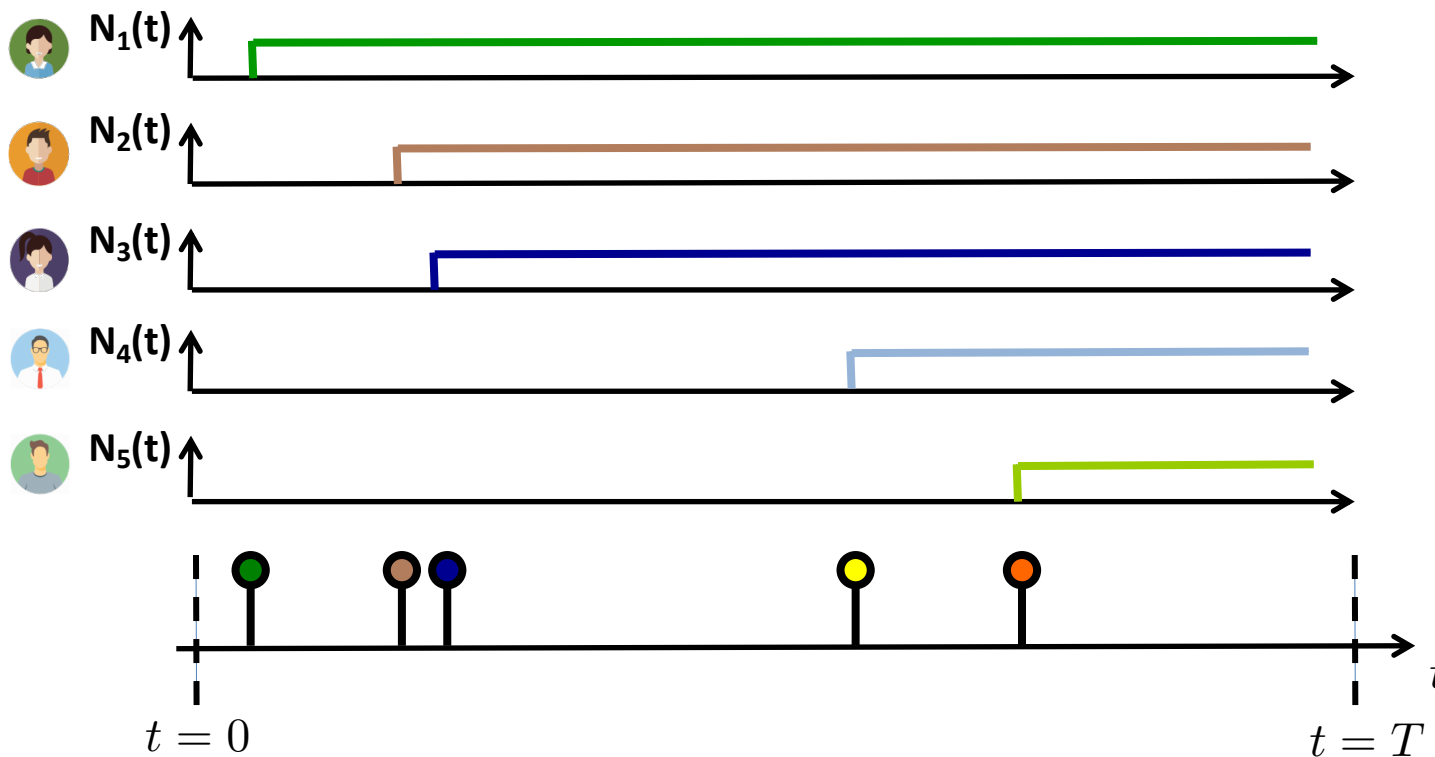
They can have an impact
in the off-line world

theguardian

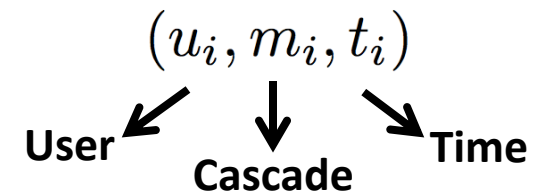
Click and elect: how fake news helped Donald Trump win a real election

Information cascade representation

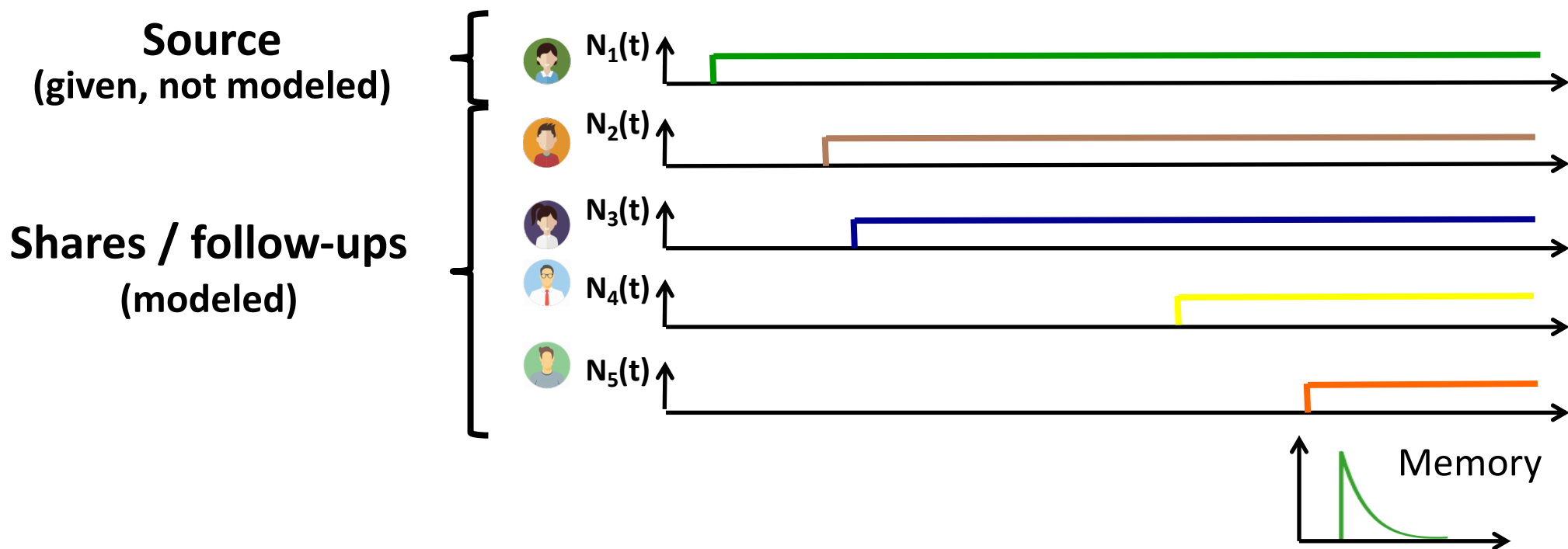
We represent an information cascade using **terminating temporal point processes**:



Sharing event:



Information cascade intensity



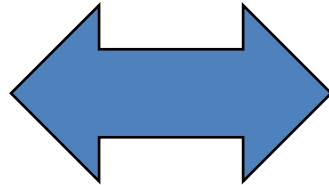
$$\lambda_u^*(t) = \underbrace{(1 - N(t))}_{\text{Share only once}} \sum_{v \in [m]} b_{vu} \underbrace{\sum_{e_i \in \mathcal{H}_v(t)} \kappa(t - t_i)}_{\text{Previous message by user } v}$$

Influence from user v on user u

Model inference from multiple cascades

Conditional intensities

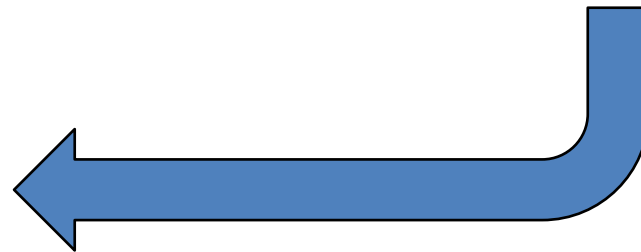
$$\lambda_u^*(t)$$



Cascade log-likelihood

$$\mathcal{L} = \sum_{u=1}^n \log \lambda_u^*(t_u) - \int_0^T \lambda_u^*(\tau) d\tau$$

Maximum likelihood approach to find model parameters!



Sum up log-likelihoods of multiple cascades!

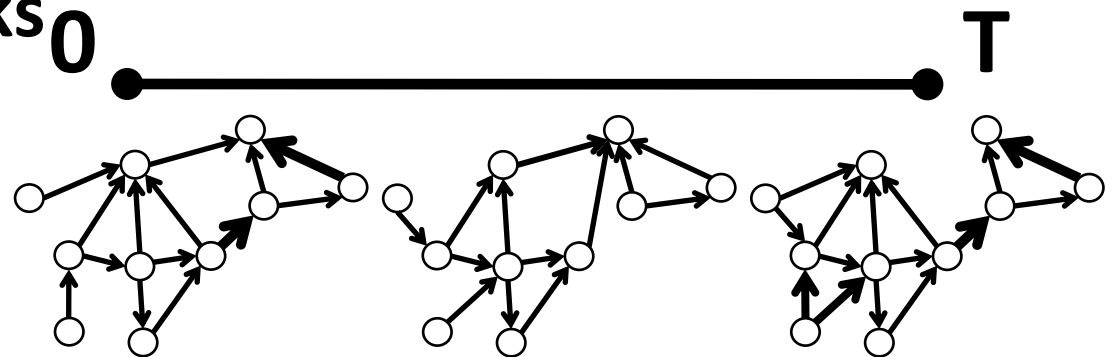
Theorem. For any choice of parametric memory, the maximum likelihood problem is **convex in B**.

Dynamic influence

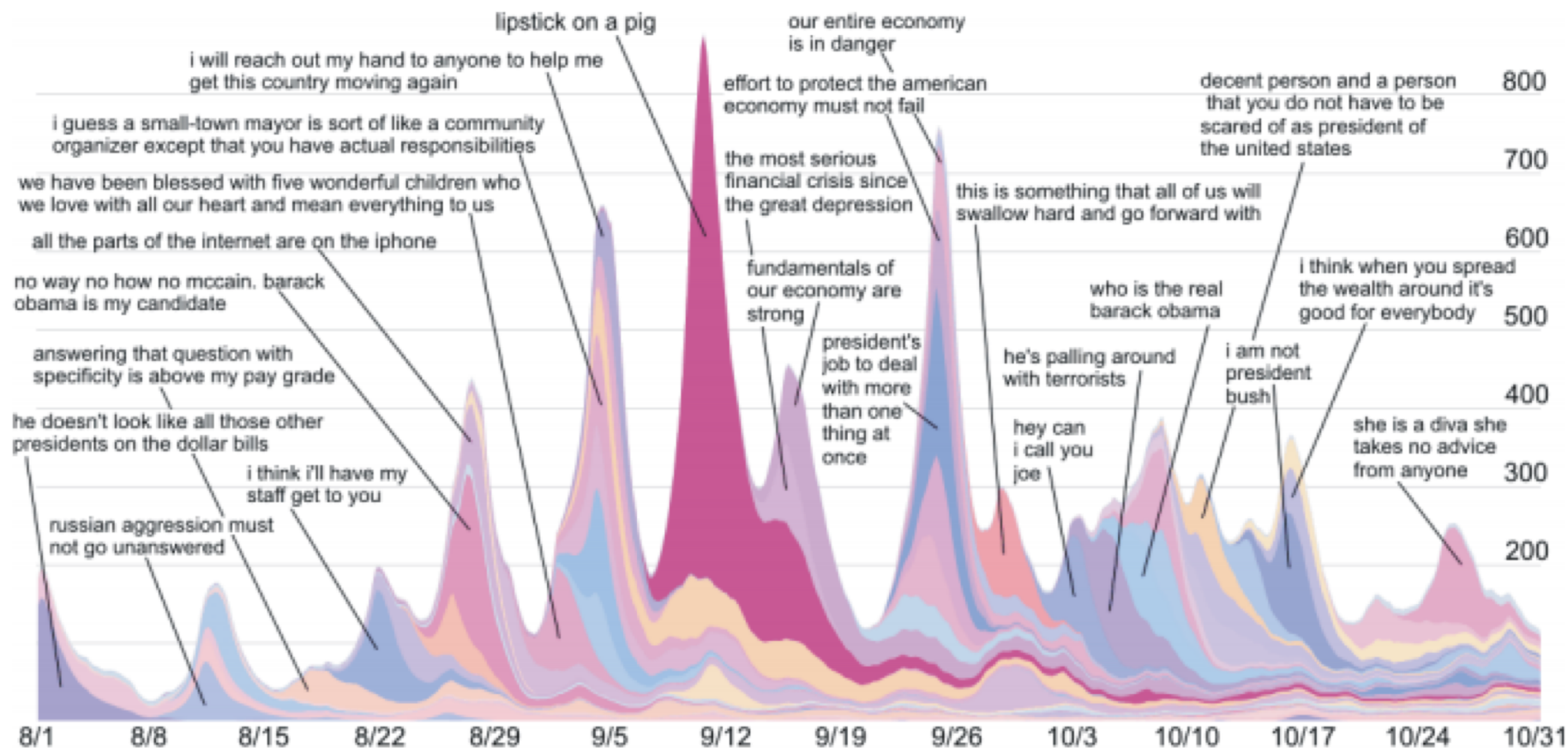
In some cases, influence change over time:



Propagation over networks
with variable influence



Memetracker



[Leskovec et al., KDD '09]

Insights I: real world events

Youtube video: <http://youtu.be/hBeaSfRCU4c>

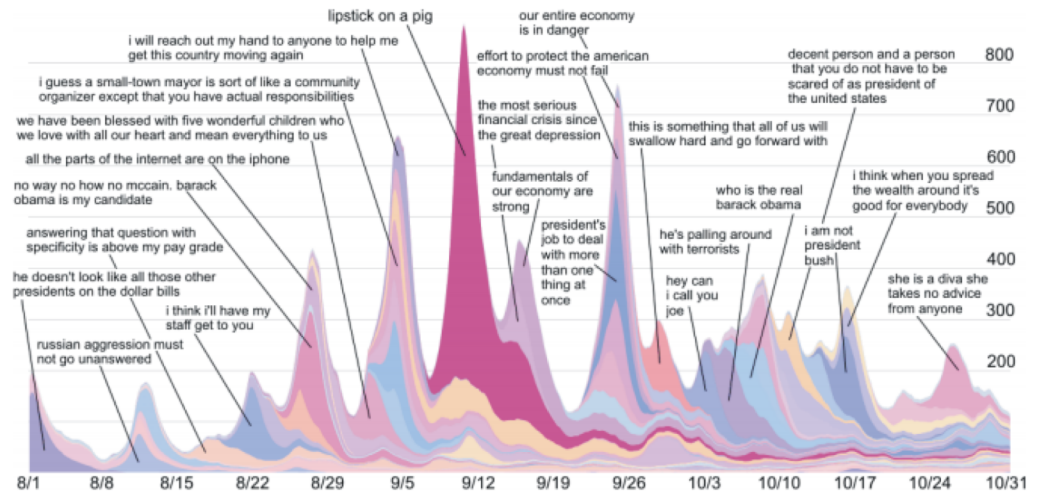
Insights II: dynamic clusters

Youtube video: <http://youtu.be/hBeaSfRCU4c>

Beyond information cascades: Nonterminating point process models

Recurrent events: beyond cascades

Up to this point, we have assumed we can map each event to a cascade



In general, especially in social networks:

Difficult to distinguish cascades in event data

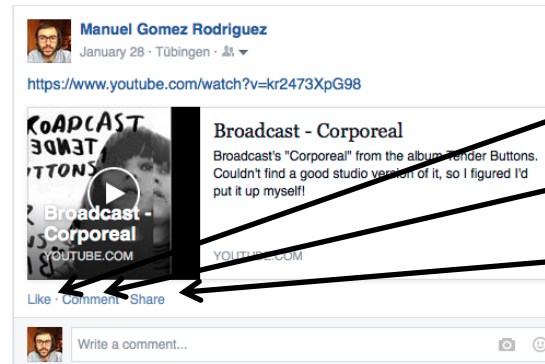
Most cascades are single nodes (or forests)

BUSINESS INSIDER

He has stuck to his decision so far; his recent Facebook status read, "I just killed a pig and a goat."



Mark Zuckerberg Is Killing Progressively Larger Animals



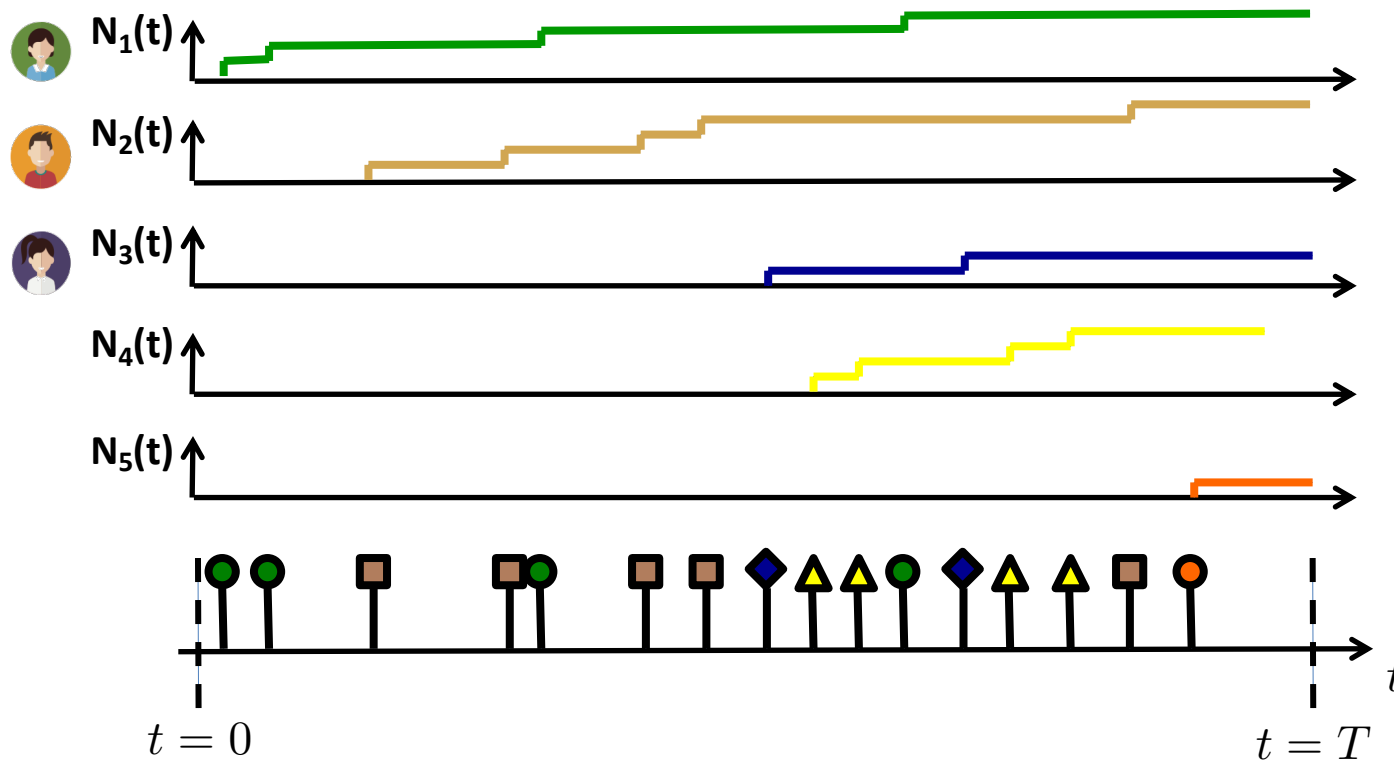
no likes

no comments

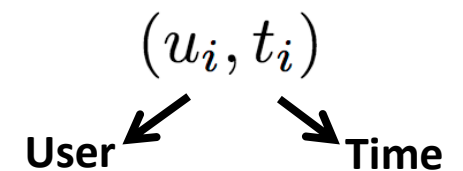
no shares

Recurrent events representation

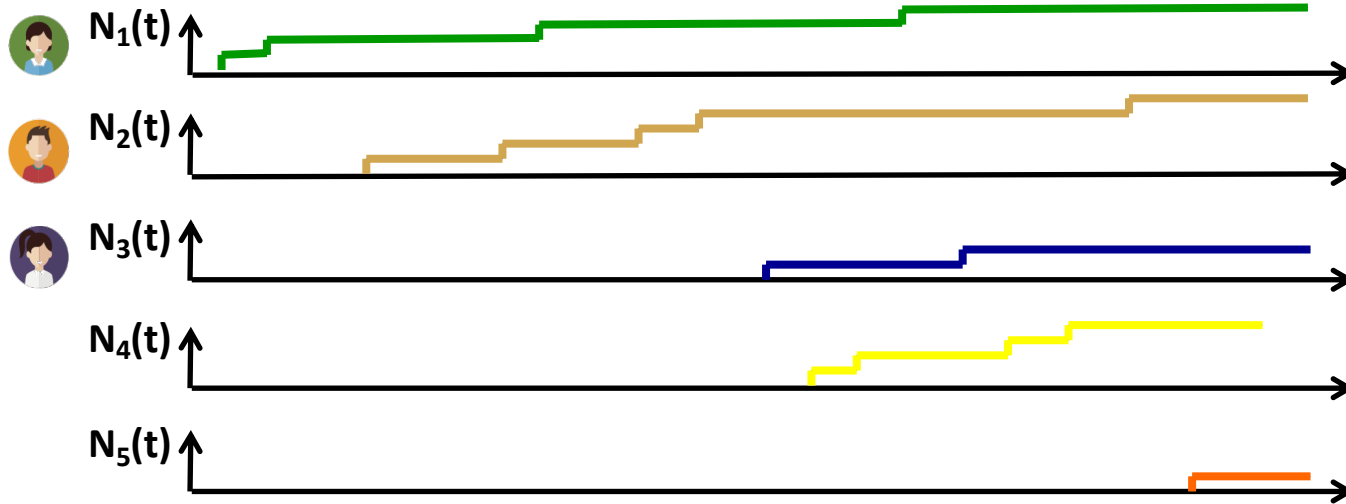
We represent shares using **nonterminating temporal point processes**:



Recurrent event:

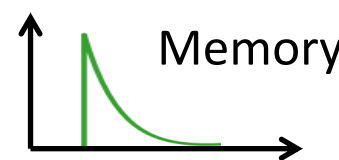


Recurrent events intensity



Cascade sources!

$$\underbrace{\lambda_u^*(t)}_{\text{User's intensity}} = \underbrace{\mu_u}_{\text{Messages on her own initiative}} + \sum_{v \in [m]} \underbrace{b_{vu}}_{\text{Influence from user } v \text{ on user } u} \underbrace{\sum_{e_i \in \mathcal{H}_v(t)} \kappa(t - t_i)}_{\text{Previous messages by user } v}$$



Hawkes process

Information cascades and network evolution:

Nonterminating point process models

Beyond information cascades (II)

Recent empirical studies [Antoniades and Dovrolis, Myers & Leskovec] show that **information cascades also change the structure of social networks:**

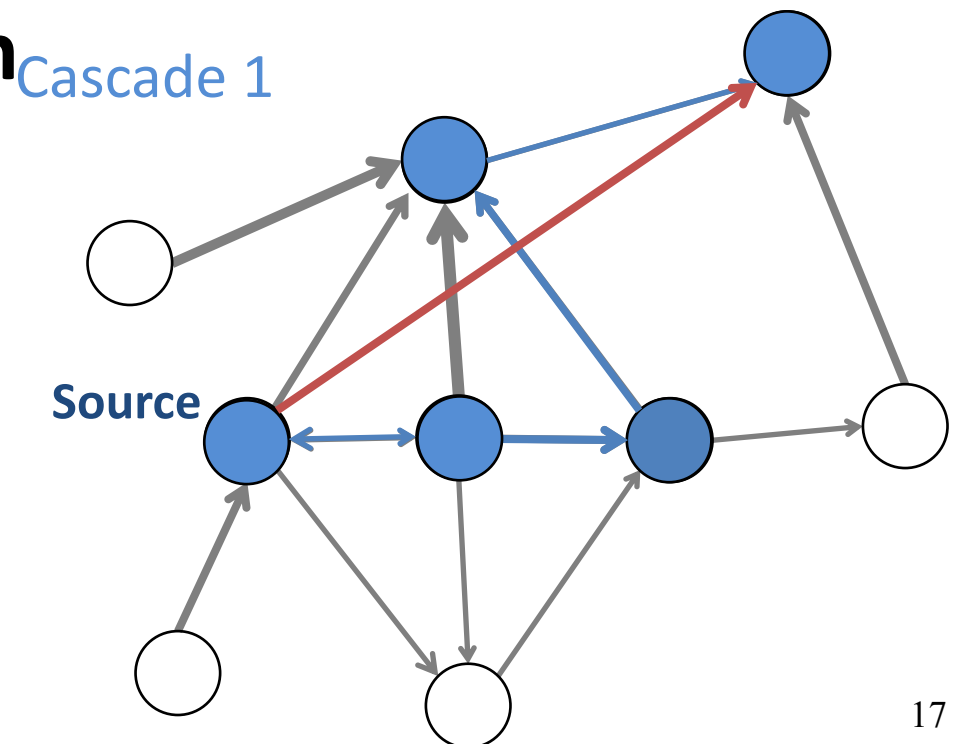
Information propagation triggers new links

Esteban Moro retweeted a Tweet you were mentioned in
Nov 17: Tuesday 18Nov at @uc3m: Manuel Gómez @autreche on "Shaping Social Activity by Incentivizing Users". If you're around. gts.tsc.uc3m.es/?p=1232



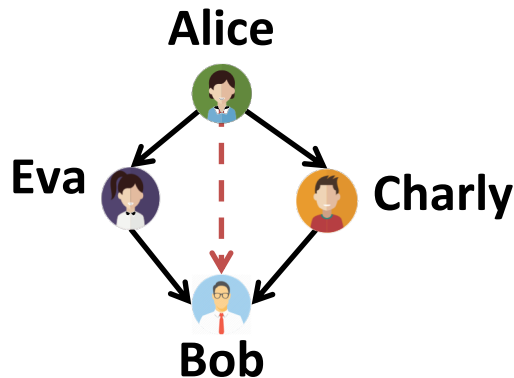
↓ 1 hour later

Data Beers and Edu López-Larraz followed you



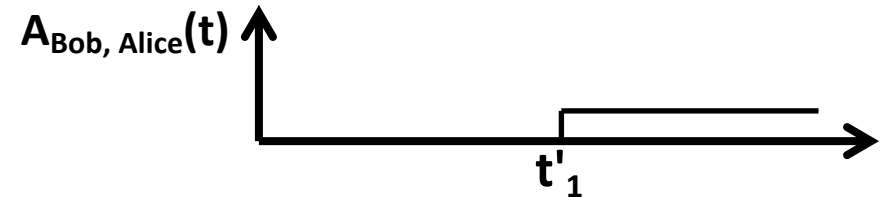
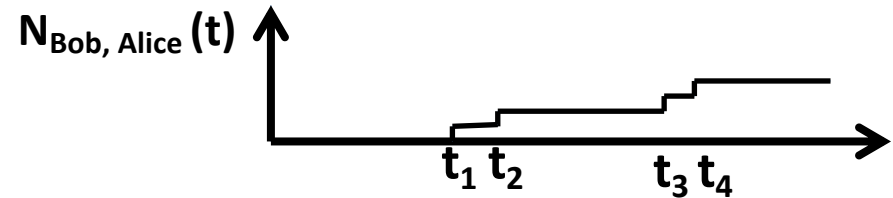
Co-evolution as interwoven point processes (I)

We model user's *retweet* and *link* events as nonterminating and terminating **counting processes**:



Bob *retweets*
(is exposed to)
Alice

Bob follows
Alice




Key idea

Both counting processes have **memory** and **depend on each other**

 Esteban Moro retweeted a Tweet you were mentioned in
Nov 17: Tuesday 18Nov at @uc3m: Manuel Gómez @autreche on
"Shaping Social Activity by Incentivizing Users". If you're around.
gts.tsc.uc3m.es/?p=1232



↓ 30 min later

 Data Beers and Edu López-Larraz followed you



Co-evolution as interwoven point processes (II)

We characterize retweet and link counting processes using their respective **conditional intensities**:

Changes on retweets in $[t, t+dt]$

$$\mathbb{E}[dN(t) \mid \underbrace{\mathcal{H}^r(t) \cup \mathcal{H}^l(t)}_{\text{History of retweets and links up to } t}] = \underbrace{\Gamma^*(t)}_{\text{Instantaneous rates or intensities}} dt$$

Changes on links in $[t, t+dt]$

$$\mathbb{E}[dA(t) \mid \underbrace{\mathcal{H}^r(t) \cup \mathcal{H}^l(t)}_{\text{History of retweets and links up to } t}] = \underbrace{\Lambda^*(t)}_{\text{Instantaneous rates or intensities}} dt$$

They are coupled through the histories

$$\mathcal{H}^r(t) \cup \mathcal{H}^l(t)$$

Intensity for information propagation

$$N_{us}(t)$$

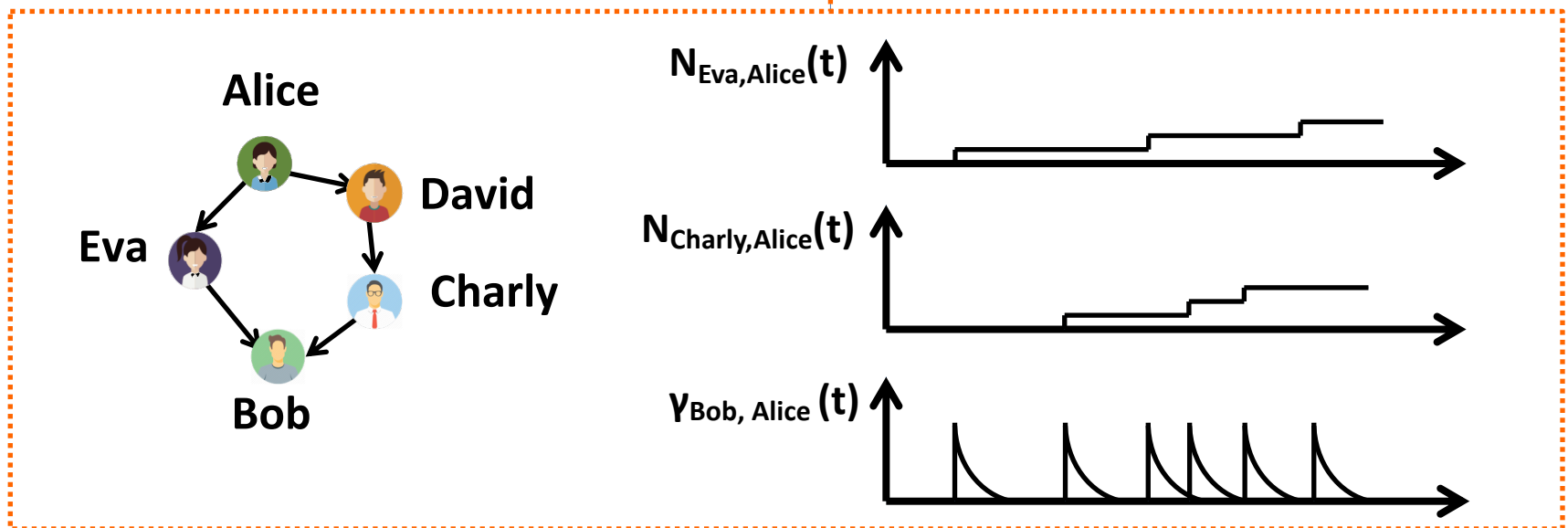


$$\gamma_{us}^*(t) =$$

$$\left\{ \begin{array}{ll} \eta_u & \leftarrow \text{Tweets on her own initiative} \quad u = s \\ \beta_s \sum_{v \in \mathcal{F}_u(t)} \kappa_{\omega_1}(t) \star (A_{uv}(t) dN_{vs}(t)) & \leftarrow \text{Time-varying network topology} \quad u \neq s \end{array} \right.$$

Node u does not need to follow s!

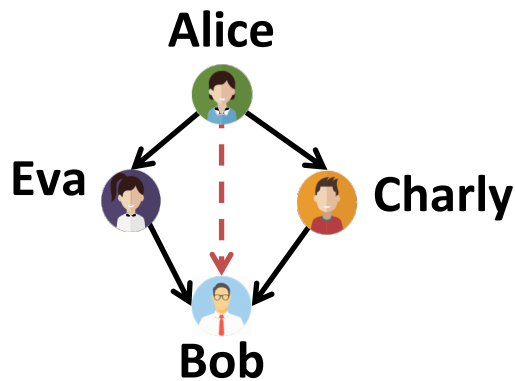
Propagation of peer influence over the network



Intensity for network evolution

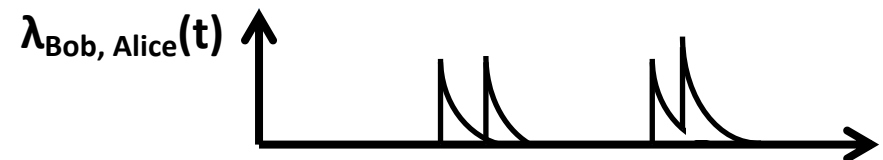
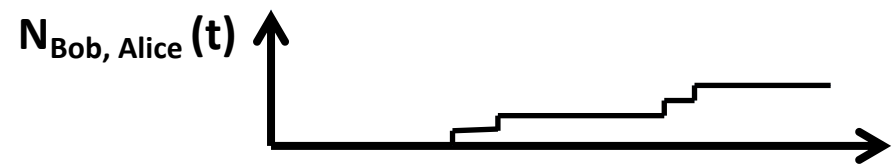
$$\lambda_{us}^*(t) = \underbrace{(1 - A_{us}(t))}_{\text{Ensures a link is created only once}} (\underbrace{\mu_u}_{\text{Links on her own initiative}} + \underbrace{\alpha_u \kappa_{\omega_2}(t) \star dN_{us}(t)}_{\text{Influence of retweet intensity on the link creation}})$$

\updownarrow
 $A_{us}(t)$



Bob *retweets*
(is exposed to)
Alice

Bob's *risk* of
following
Alice



Model inference from historical data

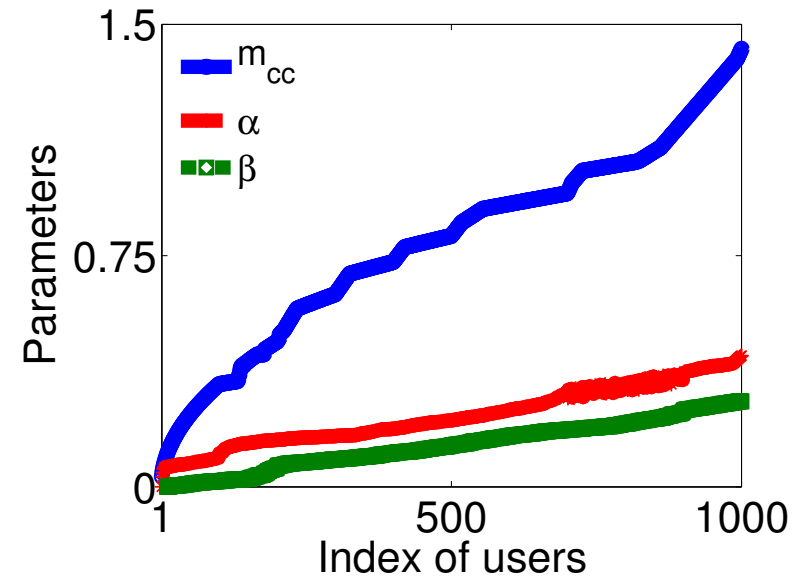
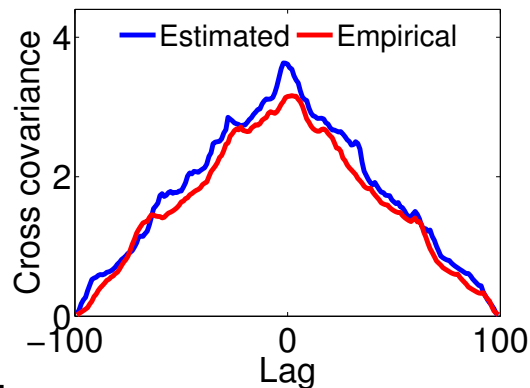
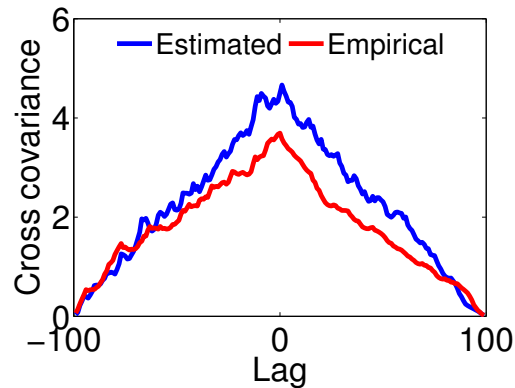
Find *optimal* parameters using **maximum likelihood estimation (MLE)**:

$$\begin{aligned} \mathfrak{L}(\{\mu_u\}, \{\alpha_u\}, \{\eta_u\}, \{\beta_s\}) = & \underbrace{\sum_{e_i^r \in \mathcal{E}} \log(\gamma_{u_i s_i}^*(t_i)) - \sum_{u, s \in [m]} \int_0^T \gamma_{us}^*(\tau) d\tau}_{\text{tweet / retweet}} + \\ & \underbrace{\sum_{e_i^l \in \mathcal{A}} \log(\lambda_{u_i s_i}^*(t_i)) - \sum_{u, s \in [m]} \int_0^T \lambda_{us}^*(\tau) d\tau}_{\text{links}} \end{aligned}$$

For the choice of information propagation and link intensities, the MLE problem above is **parallelizable & convex**.

Retweet and link coevolution

Cross-covariance
for two users

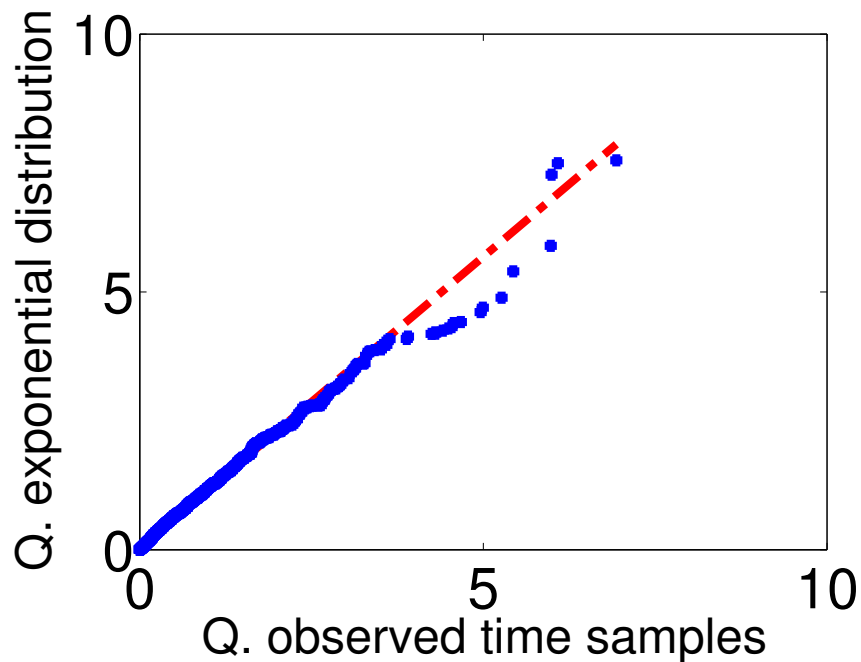


Average cross-covariance
vs model parameters

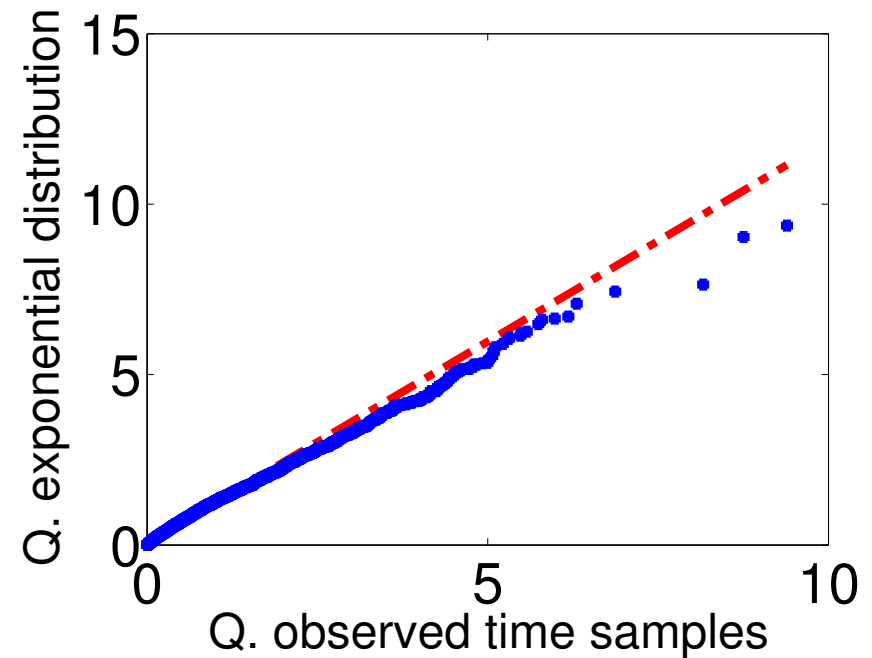
The fitted model generate **link and information diffusion events that coevolve similarly** (in terms of cross-covariance) as real events.

Model checking

https://en.wikipedia.org/wiki/Q-Q_plot



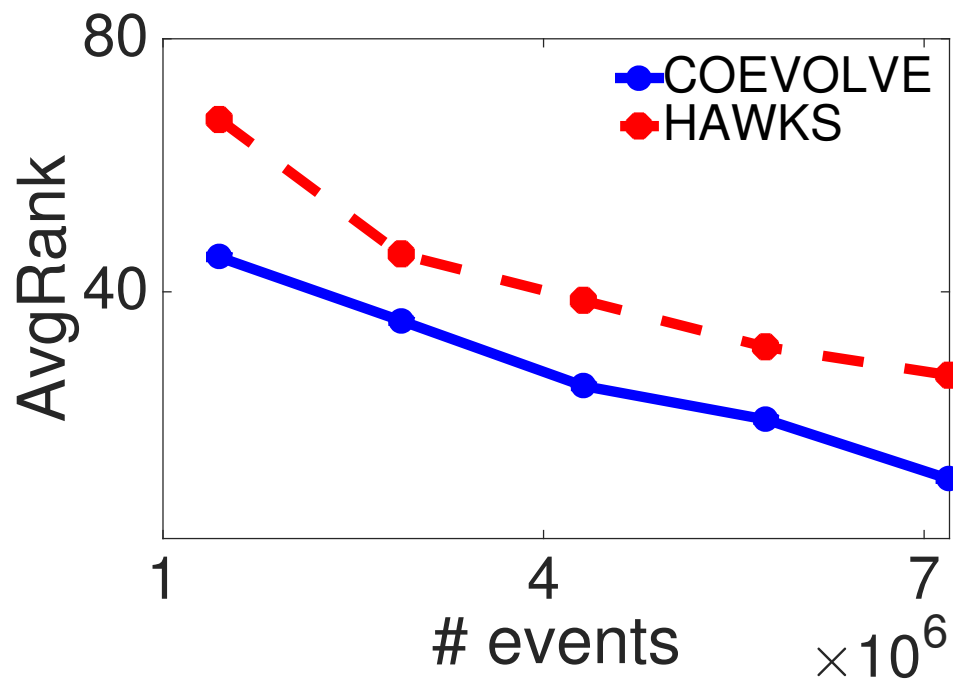
Link events



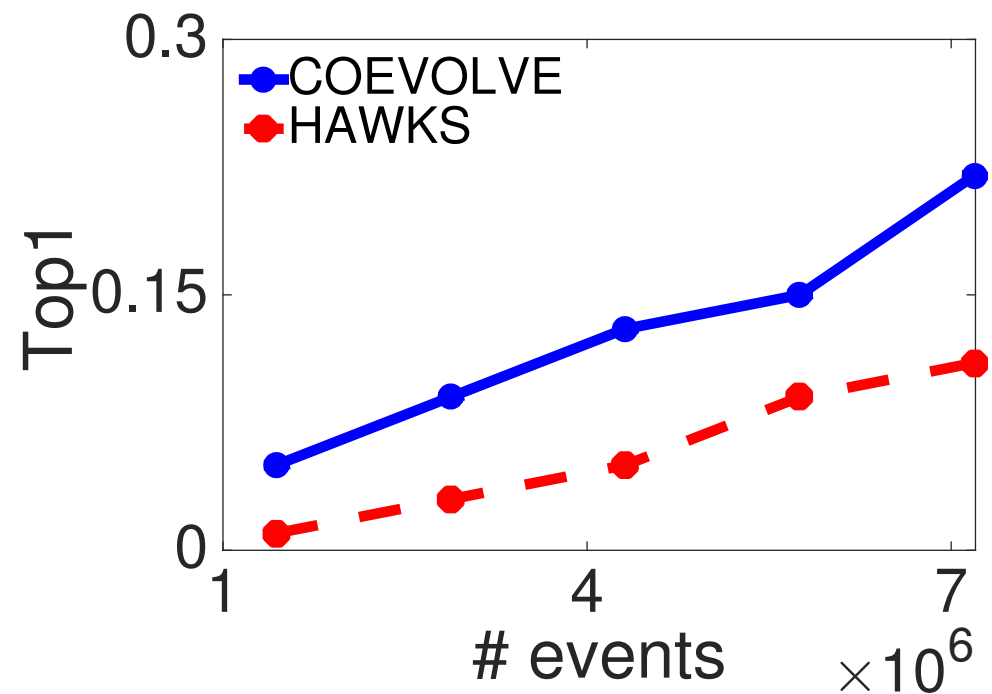
Retweet events

The quantiles of the intensity integrals $\int_{t_i}^{t_{i+1}} \lambda(t) dt$ computed using the fitted intensities match the quantiles of the unit-rate exponential distribution²⁴

Information diffusion prediction



Average rank



Success probability

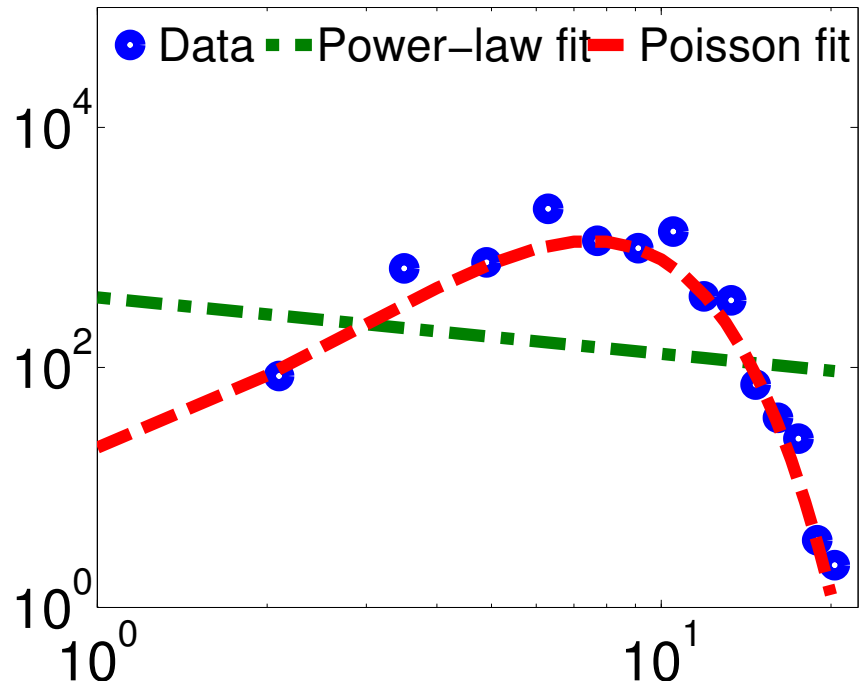
The model beats the predictions given by a standard Hawkes process

Network properties & cascade patterns

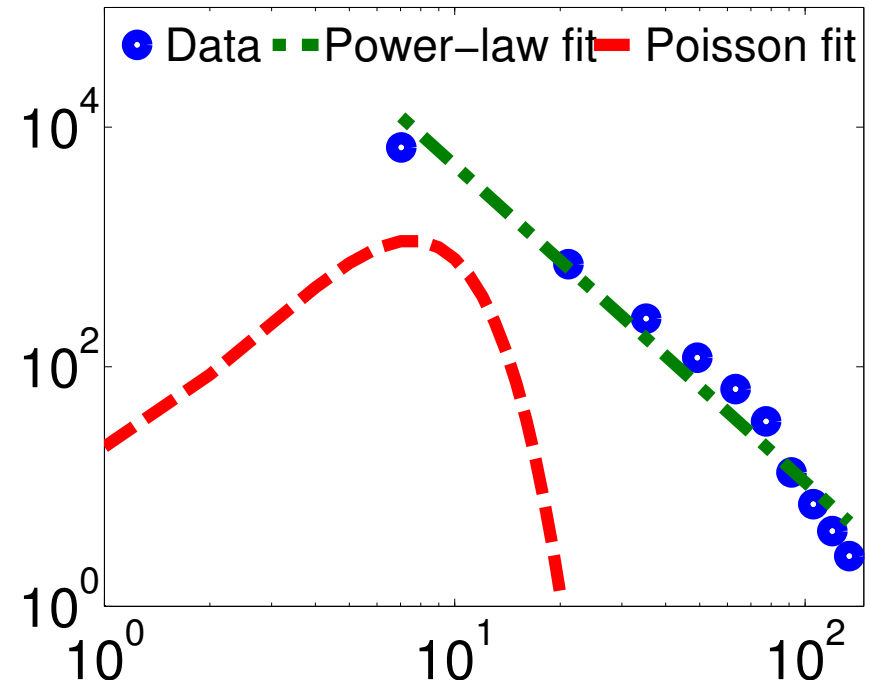
Can the model generate **realistic macroscopic static and temporal network patterns and information cascades?**

Network	Cascades
Degree distributions	Cascade size distribution
Network diameter	Cascade depth distribution
Level of triadic closure	Cascade structure

Degree distributions



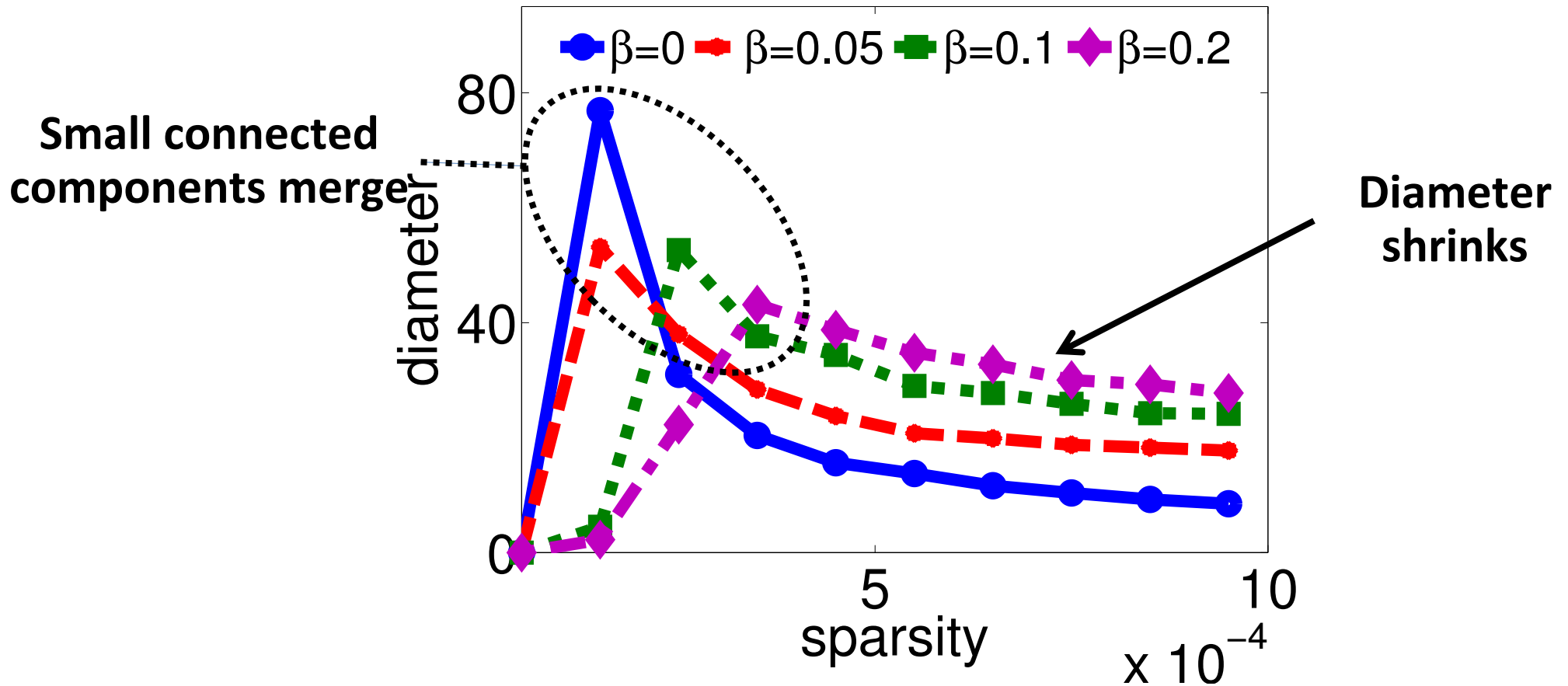
Poisson, $\alpha = 0$



Power-law, $\alpha = 0.2$

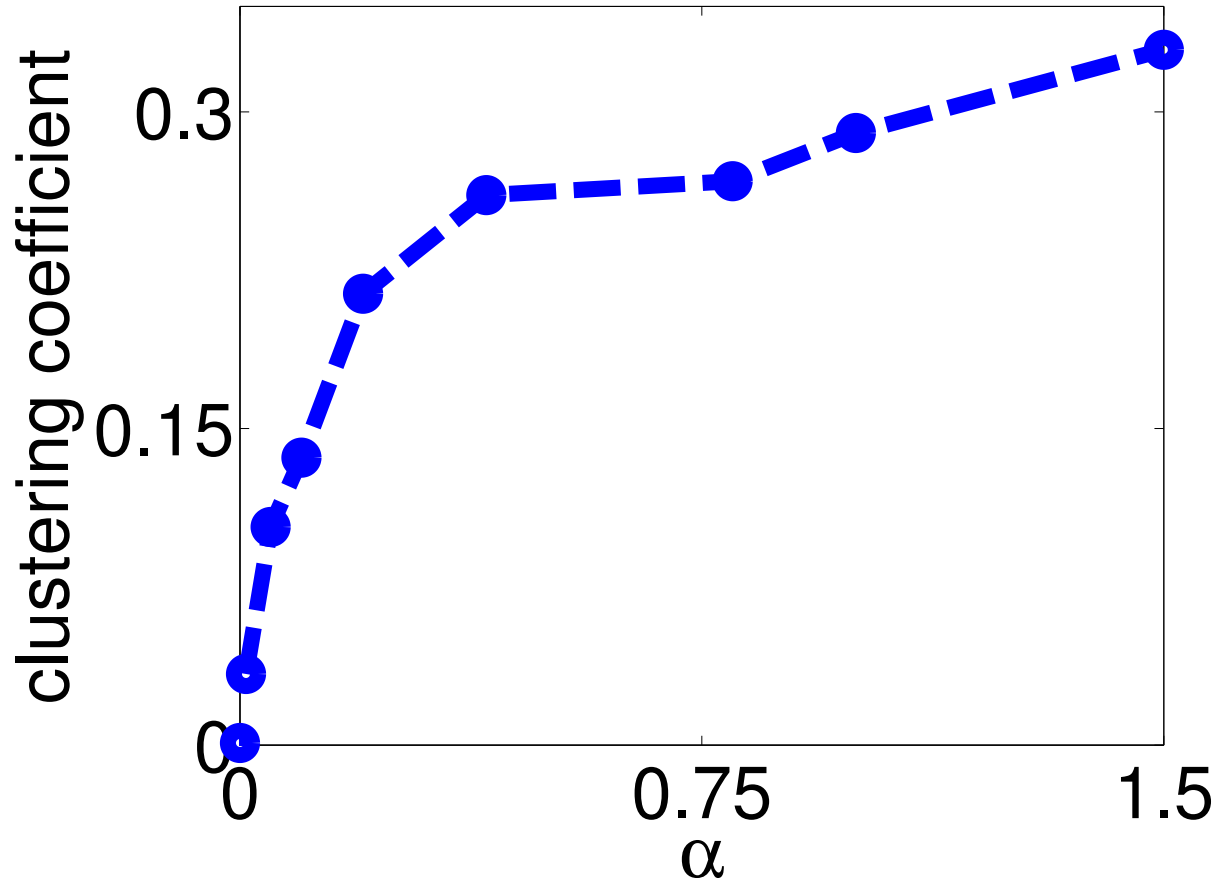
The higher the parameter α (or β), the closer the degree distribution is to a power-law

Small (shrinking) diameters



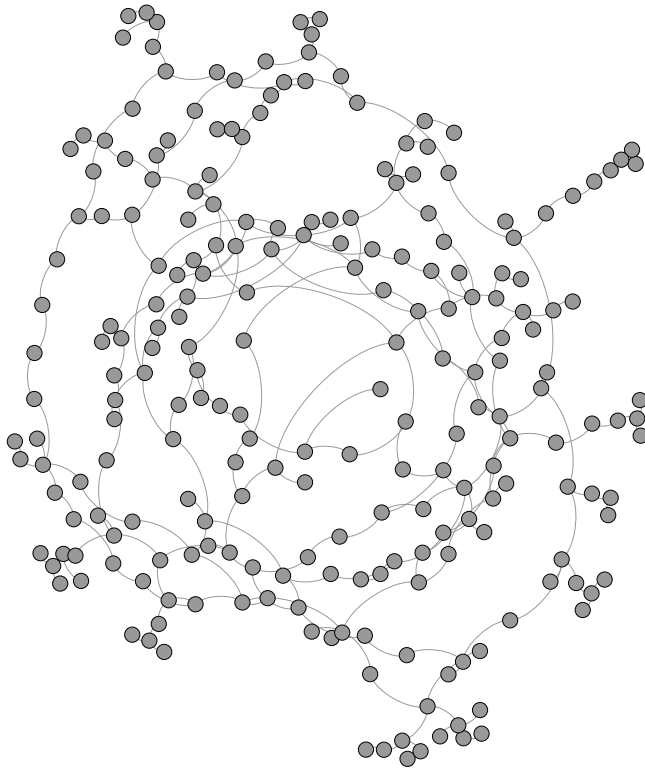
Our model generate networks with **small shrinking (or flattening) diameter over time**, as observed empirically.

Clustering coefficient

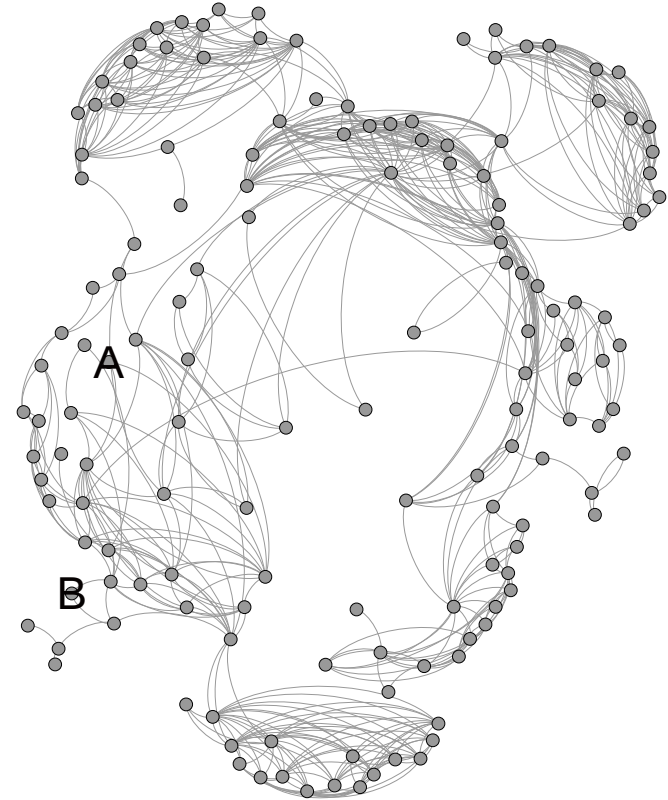


We can generate networks with **different levels of triadic closure**, as observed empirically

Different type of networks



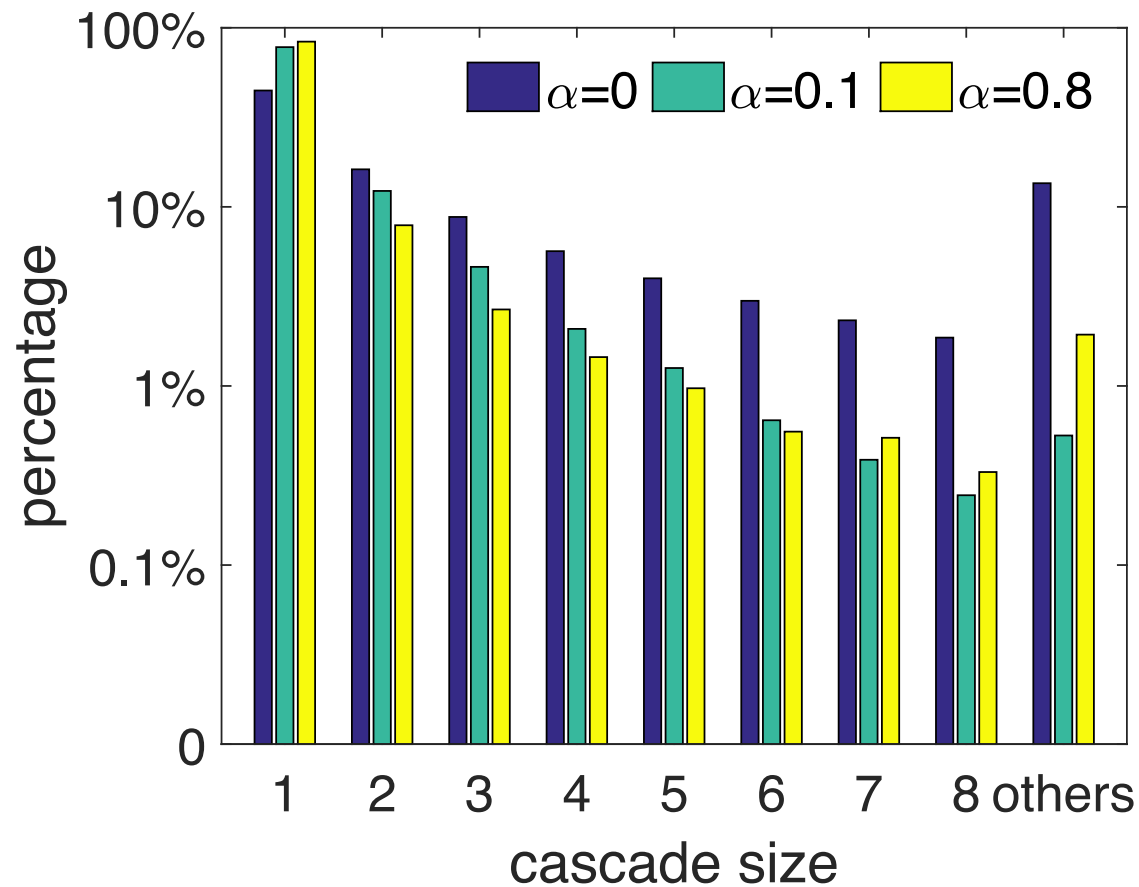
Erdos-Renyi, $\beta = 0$



Scale-free network, $\beta = 0.8$

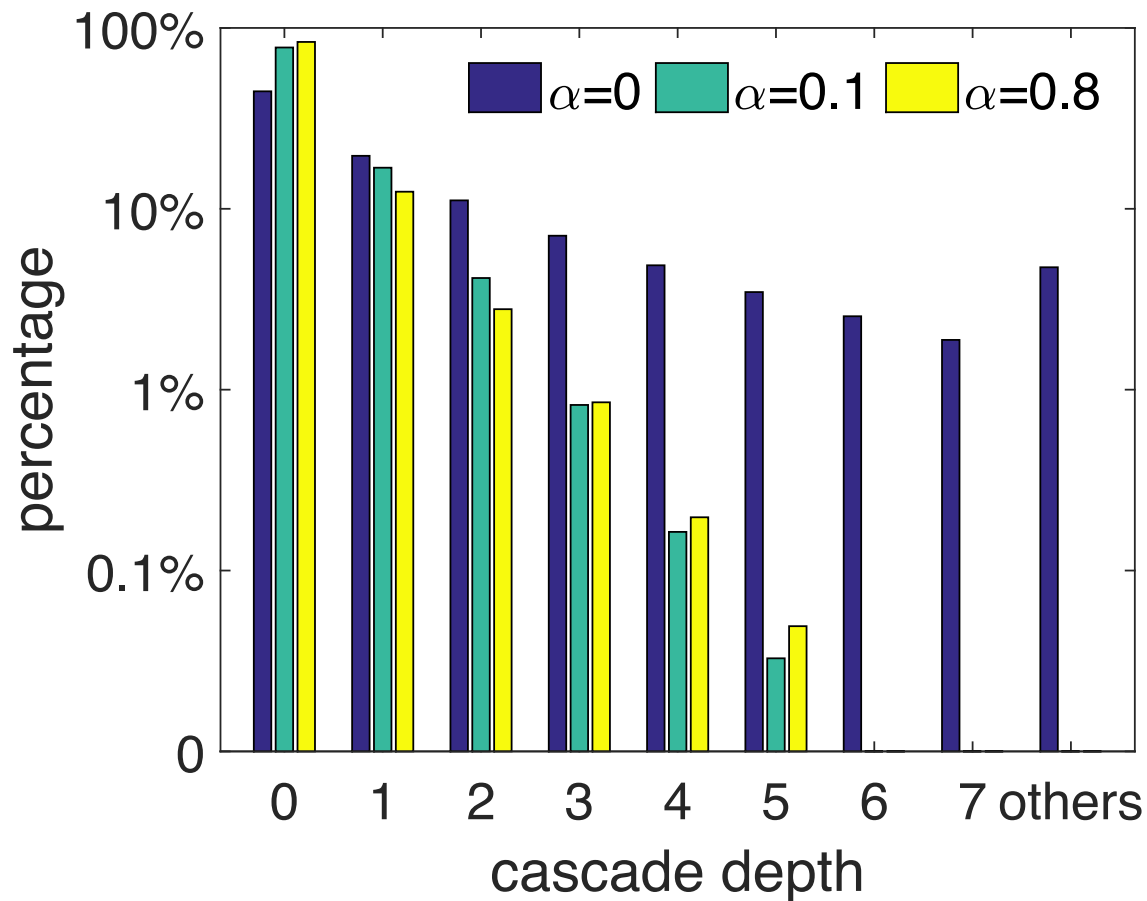
Our model allows us to generate **networks with very different structure**

Cascade patterns: size



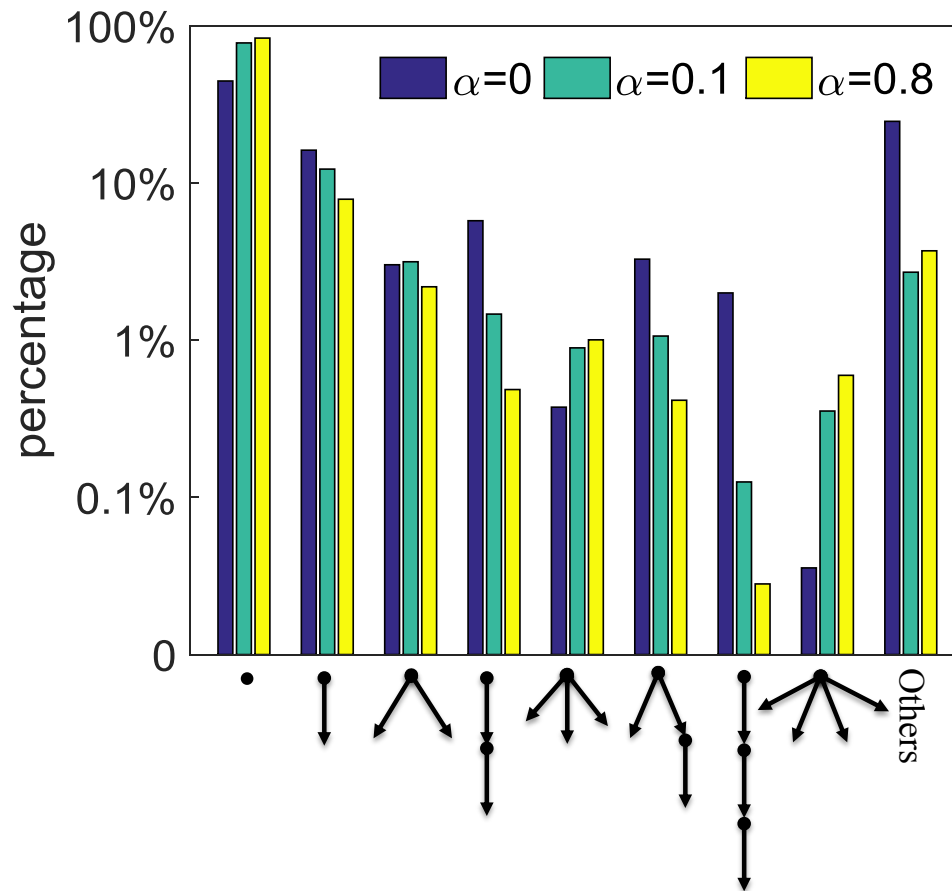
As α (or β) increases, **longer cascades become more seldom.**

Cascade patterns: depth



As α (or β) increases, **deeper cascades are more seldom**, as observed in real cascade data.

Cascade patterns: structure



The **structure** of the generated cascades becomes *more realistic* as α (or β) increases.