

MMDS 2008: Algorithmic and Statistical Challenges in Modern Large-Scale Data Analysis are the Focus

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The 2008 Workshop on Algorithms for Modern Massive Data Sets (MMDS 2008), sponsored by the NSF, DARPA, LinkedIn, and Yahoo!, was held last year at Stanford University, June 25–28, 2008. The goals of MMDS 2008 were (1) to explore novel techniques for modeling and analyzing massive, high-dimensional, and nonlinearly-structured scientific and internet data sets; and (2) to bring together computer scientists, statisticians, mathematicians, and data analysis practitioners to promote cross-fertilization of ideas.

MMDS 2008 originally grew out of discussions about our vision for the next-generation of algorithmic, mathematical, and statistical analysis methods for complex large-scale data sets. These discussions occurred in the wake of MMDS 2006, which was originally motivated by the complementary perspectives brought by the numerical linear algebra and theoretical computer science communities to matrix algorithms in modern informatics applications [1].

As with the original 2006 meeting, the MMDS 2008 program generated intense interdisciplinary interest: with 43 talks and 18 poster presentations from a wide spectrum of researchers in modern large-scale data analysis, including both senior researchers well-established as leaders in their respective fields as well as junior researchers promising to become leaders in this new interdisciplinary field, the program drew nearly 300 participants.

Diverse Approaches to Modern Data Problems

Graph and matrix problems were common topics for discussion, largely since they arise naturally in almost every aspect of data mining, machine learning, and pattern recognition. For example, a common way to model a large social or information network is with an interaction graph model, $G = (V, E)$, in which nodes in the vertex set V represent “entities” and the edges (whether directed, undirected, weighted or unweighted) in the edge set E represent “interactions” between pairs of entities.

Alternatively, these and other data sets can be modeled as matrices, since an $m \times n$ real-valued matrix A provides a natural structure for encoding information about m objects, each of which is described by n features. Due to their large size, their extreme sparsity, and their complex and often adversarial noise properties, data graphs and data matrices arising in modern informatics applications present considerable challenges and opportunities for interdisciplinary research.

These algorithmic, statistical, and mathematical challenges were the focus of MMDS 2008. It is worth emphasizing the very different perspectives that have historically been brought to such problems. For example, a common view of the data in a database, in particular historically among computer scientists interested in data mining and knowledge discovery, has been that the data are an accounting or a record of everything that happened in a particular setting.

For example, the database might consist of all the customer transactions over the course of a month, or it might consist of all the friendship links among members of a social networking site. From this per-

spective, the goal is to tabulate and process the data at hand to find interesting patterns, rules, and associations. An example of an association rule is the proverbial “People who buy beer between 5 p.m. and 7 p.m. also buy diapers at the same time.”

The performance or quality of such a rule is judged by the fraction of the database that satisfies the rule exactly, which then boils down to the problem of finding frequent item sets. This is a computationally hard problem, and much algorithmic work has been devoted to its exact or approximate solution under different models of data access.

A very different view of the data, more common among statisticians, is one of a particular random instantiation of an underlying process describing unobserved patterns in the world. In this case, the goal is to extract information about the world from the noisy or uncertain data that is observed. To achieve this, one might posit a model:

$$\text{data} \sim F_{\theta} \text{ and } \text{mean}(\text{data}) = g(\theta),$$

where F_{θ} is a distribution that describes the random variability of the data around the deterministic model $g(\theta)$ of the data. Then, using this model, one would proceed to analyze the data to make inferences about the underlying processes and predictions about future observations. From this perspective, modeling the noise component or variability well is as important as modeling the mean structure well, in large part since understanding the former is necessary for understanding the quality of predictions made.

With this approach, one can even make predictions about events that have yet to be observed. For example, one can assign a probability to the event that a given user at a given web site will click on a given advertisement presented at a given time of the day, even if this particular event does not exist in the database.

The two perspectives need not be incompatible. For example, statistical and probabilistic ideas are central to much of the recent work on developing improved approximation algorithms for matrix problems; otherwise intractable optimization problems on

graphs and networks yield to approximation algorithms when assumptions are made about the network participants; much recent work in machine learning draws on ideas from both areas; and in boosting, a statistical technique that fits an additive model by minimizing an objective function with a method such as gradient descent, the computation parameter, i.e., the number of iterations, also serves as a regularization parameter.

Given the diversity of possible perspectives, MMDS 2008 was organized loosely around six hour-long tutorials that introduced participants to the major themes of the workshop.

Large-Scale Informatics: Problems, Methods, and Models

On the first day of the workshop, participants heard tutorials by Christos Faloutsos of Carnegie Mellon University and Edward Chang of Google Research, in which they presented an overview of tools and applications in modern large-scale data analysis.

Faloutsos began his tutorial on “Graph mining: laws, generators and tools” by motivating the problem of data analysis on graphs. He described a wide range of applications in which graphs arise naturally, and he reminded the audience that large graphs that arise in modern informatics applications have structural properties that are very different from traditional Erdős-Rényi random graphs. For example, due to subtle correlations, statistics such as degree distributions and eigenvalue distributions exhibit heavy-tailed behavior.

Although these structural properties have been studied extensively in recent years and have been used to develop numerous well-publicized models, Faloutsos also described empirically-observed properties that are not well-reproduced by existing models. As an example, most models predict that over time the graph should become sparser and the diameter should grow as $O(\log N)$ or perhaps $O(\log \log N)$, where N is the number of nodes at the current time step, but empirically it is often observed that the networks densify over time and that their diameter shrinks.

To explain these phenomena, Faloutsos described a model based on Kronecker products and also a model in which edges are added via an iterative “forest fire” burning mechanism. With appropriate choice of parameters, both models can be made to reproduce a much wider range of static and dynamic properties than can previous generative models.

Building on this modeling foundation, Faloutsos spent much of his talk describing several graph mining applications of recent and ongoing interest: methods to find nodes that are central to a group of individuals; applications of the Singular Value Decomposition and recently-developed tensor methods to identifying anomalous patterns in time-evolving graphs; modeling information cascades in the blogosphere as virus propagation; and novel methods for fraud detection. Edward Chang described other developments in web-scale data analysis in his tutorial on “Mining large-scale social networks: challenges and scalable solutions.”

After reviewing emerging applications—such as social network analysis and personalized information retrieval—that have arisen as we make the transition from Web 1.0 (links between pages and documents) to Web 2.0 (links between documents, people, and social platforms), Chang covered four applications in detail: spectral clustering for network analysis, frequent itemset mining, combinatorial collaborative filtering, and parallel Support Vector Machines (SVMs) for personalized search.

In all these cases, he emphasized that the main performance requirements were “scalability, scalability, scalability.” Modern informatics applications like web search afford easy parallelization—e.g., the overall index can be partitioned such that even a single query can use multiple processors.

Moreover, the peak performance of a machine is less important than the price-performance ratio. In this environment, scalability up to petabyte-sized data often means working in a software framework like MapReduce or Hadoop that supports data-intensive distributed computations running on large clusters of hundreds, thousands, or even hundreds of thousands of commodity computers. This differs

substantially from the scalability issues that arise in traditional applications of interest in scientific computing.

A recurrent theme of Chang was that an algorithm that is expensive in floating point cost but readily parallelizable is often a better choice than one that is less expensive but non-parallelizable.

As an example, although SVMs are widely-used, largely due to their empirical success and attractive theoretical foundations, they suffer from well-known scalability problems in both memory use and computational time. To address these problems, Chang described a Parallel SVM algorithm. This algorithm reduces memory requirements by performing a row-based Incomplete Cholesky Factorization (ICF) and by loading only essential data to each of the parallel machines; and it reduces computation time by intelligently reordering computational steps and by performing them on parallel machines. Chang noted that the traditional column-based ICF is better for the single machine setting, but it cannot be parallelized as well across many machines.

Algorithmic Approaches to Networked Data

Milena Mihail of the Georgia Institute of Technology described algorithmic perspectives on developing better models for data in her tutorial “Models and algorithms for complex networks.” She noted that in recent years a rich theory of power law random graphs, i.e., graphs that are random conditioned on a specified input power law degree distribution, has been developed. With the increasingly wide range of large-scale social and information networks that are available, however, generative models that are structurally or syntactically more flexible are increasingly necessary.

Mihail described two such extensions: one in which semantics on nodes is modeled by a feature vector and edges are added between nodes based on their semantic proximity; and one in which the phenomenon of associativity/ disassociativity is modeled by fixing the probability that nodes of a given degree d_i tend to link to nodes of degree d_j .

By introducing a small extension in the parameters of a generative model, of course, one can ob-

serve a large increase in the observed properties of generated graphs. This observation raises interesting statistical questions about model overfitting, and it argues for more refined and systematic methods of model parameterization. This observation also leads to new algorithmic questions that were the topic of Mihail's talk.

An algorithmic question of interest in the basic power law random graph model is the following: given as input an N -vector specifying a degree sequence, determine whether there exists a graph with that degree sequence, and, if so, efficiently generate one (perhaps approximately uniformly randomly from the ensemble of such graphs).

Such realizability problems have a long history in graph theory and theoretical computer science. Since their solutions are intimately related to the theory of graph matchings, many generalizations of the basic problem can be addressed in a strict theoretical framework.

For example, motivated by associative/disassociative networks, Mihail described recent progress on the Joint-Degree Matrix Realization Problem: given a partition of the node set into classes of vertices of the same degree, a vector specifying the degree of each class, and a matrix specifying the number of edges between any two classes, determine whether there exists such a graph, and if so construct one.

She also described extensions of this basic problem to connected graphs, to finding minimum cost realizations, and to finding a random graph satisfying those basic constraints.

The Geometric Perspective: Qualitative Analysis of Data

A very different perspective was provided by Gunnar Carlsson of Stanford University, who gave an overview of geometric and topological approaches to data analysis in his tutorial "Topology and data." The motivation underlying these approaches is to provide insight into the data by imposing a geometry on it.

Whereas in certain applications, such as in physics, the studied phenomena support clean explanatory theories which define exactly the metric to use to measure the distance between pairs of data points, in most MDS applications this is not the case. For instance, the Euclidean distance between DNA expression profiles in high-throughput microarray experiments may or may not capture a meaningful notion of distance between genes.

Similarly, although a natural geodesic distance is associated with any graph, the sparsity and noise properties of social and information networks means that this is not a particularly robust notion of distance in practice.

Part of the problem is thus to define useful metrics—in particular since applications such as clustering, classification, and regression often depend sensitively on the choice of metric—and two design goals have recently emerged.

First, don't trust large distances—since distances are often constructed from a similarity measure, small distances reliably represent similarity but large distances make little sense.

Second, trust small distances only a bit—after all, similarity measurements are still very noisy. These ideas have formed the basis for much of the work on Laplacian-based non-linear dimensionality reduction, i.e., manifold-based, methods that are currently popular in harmonic analysis and machine learning. More generally, they suggest the design of analysis tools that are robust to stretching and shrinking of the underlying metric, particularly in applications such as visualization in which qualitative properties, such as how the data are organized on a large scale, are of interest.

Much of Carlsson's tutorial was occupied by describing these analysis tools and their application to natural image statistics and data visualization. Homology is the crudest measure of topological properties, capturing information such as the number of connected components, whether the data contain holes of various dimensions, etc.

Importantly, although the computation of homology is not feasible for general topological spaces, in

many cases the space can be modeled in terms of simplicial complexes, in which case the computation of homology boils down to the linear algebraic computation of the Smith normal form of certain data-dependent matrices. Carlsson also described persistent homology, an extension of the basic idea in which parameters such as the number of nearest neighbors, error parameters, etc., can be varied.

A “bar code signature” can then be associated with the data set. Long segments in the bar code indicate the presence of a homology class which persists over a long range of parameters values. This can often be interpreted as corresponding to large-scale geometric features in the data, while shorter segments can be interpreted as noise.

Statistical and Machine Learning Perspectives

Statistical and machine learning perspectives on MMDS were the subject of a pair of tutorials by Jerome Friedman of Stanford University and Michael Jordan of the University of California at Berkeley.

Given a set of measured values of attributes of an object, $\mathbf{x} = (x_1, x_2, \dots, x_n)$, the basic predictive or machine learning problem is to predict or estimate the unknown value of another attribute y . The quantity y is the “output” or “response” variable, and $\{x_1, x_2, \dots, x_n\}$ are the “input” or “predictor” variables.

In regression problems, y is a real number, while in classification problems, y is a member of a discrete set of unordered categorical values (such as class labels). In either case, this can be viewed as a function estimation problem—the prediction takes the form of a function $\hat{y} = F(\mathbf{x})$ that maps a point \mathbf{x} in the space of all joint values of the predictor variables to a point \hat{y} in the space of response variables, and the goal is to produce an $F(\cdot)$ that minimizes a loss criterion.

In his tutorial, “Fast sparse regression and classification,” Friedman began with the common assumption of a linear model, in which $F(\mathbf{x}) = \sum_{j=1}^n a_j x_j$ is modeled as a linear combination of the n basis functions. Unless the number of observations is much larger than n , however, empirical estimates of the

loss function exhibit high variance. To make the estimates more regular, one typically considers a constrained or penalized optimization problem

$$\hat{\mathbf{a}}(\lambda) = \operatorname{argmin}_{\mathbf{a}} \hat{L}(\mathbf{a}) + \lambda P_{\gamma}(\mathbf{a}),$$

where $\hat{L}(\cdot)$ is the empirical loss and $P(\cdot)$ is a penalty term. The choice of an appropriate value for the regularization parameter λ is a classic model selection problem, for which cross validation can be used. The choice for the penalty depends on what is known or assumed about the problem at hand.

A common choice is $P_{\gamma}(\mathbf{a}) = \|\mathbf{a}\|_{\gamma}^{\gamma} = \sum_{j=1}^n |a_j|^{\gamma}$. This interpolates between the subset selection problem ($\gamma=0$) and ridge regression ($\gamma=2$) and includes the well-studied lasso ($\gamma=1$). For $\gamma \leq 1$, sparse solutions (which are of interest due to parsimony and interpretability) are obtained, and for $\gamma \geq 1$, the penalty is convex.

Although one could choose an optimal (λ, γ) by cross validation, this can be prohibitively expensive, even when the loss and penalty are convex, due to the need to perform computations at a large number of discretized pairs. In this case, path seeking methods have been studied.

Consider the path of optimal solutions $\{\hat{\mathbf{a}}(\lambda) : 0 \leq \lambda \leq \infty\}$, which is a one-dimensional curve in the parameter space \mathbb{R}^n . If the loss function is quadratic and the penalty function is piecewise linear, e.g., with the lasso, then the path of optimal solutions is piecewise linear, and homotopy methods can be used to generate the full path in time that is not much more than that needed to fit a single model at a single parameter value.

Friedman described a generalized path seeking algorithm, which solves this problem for a much wider range of loss and penalty functions (including some non-convex functions) very efficiently.

Jordan, in his tutorial “Kernel-based contrast functions for sufficient dimension reduction,” considered the dimensionality reduction problem in a supervised learning setting.

Methods such as Principal Components Analysis, Johnson-Lindenstrauss techniques, and recently-developed Laplacian-based non-linear methods are

often used, but their applicability is limited since, e.g., the axes of maximal discrimination between two the classes may not align well with the axes of maximum variance.

Instead, one might hope that there exists a low-dimensional subspace S of the input space X which can be found efficiently and which retains the statistical relationship between X and the response space Y .

Conventional approaches to this problem of Sufficient Dimensionality Reduction (SDR) make strong modeling assumptions about the distribution of the covariate X and/ or the response Y . Jordan considered a semiparametric formulation, where the conditional distribution $p(Y | X)$ is treated nonparametrically and the goal is estimate the parameter S .

He showed that this problem could be formulated in terms of conditional independence and that it could be evaluated in terms of operators on Reproducing Kernel Hilbert Spaces (RKHSs). Recall that claims about the independence between two random variables can be reduced to claims about correlations between them by considering transformations of the random variables:

X_1 and X_2 are independent if and only if

$$\max_{h_1, h_2 \in \mathcal{H}} \text{Corr}(h_1(X_1), h_2(X_2)) = 0$$

for a suitably rich function space \mathcal{H} . If \mathcal{H} is L_2 and thus contains the Fourier basis, this reduces to a well-known fact about characteristic functions. More interesting from a computational perspective - recall that by the “reproducing” property, function evaluation in a RKHS reduces to an inner product - this also holds for suitably rich RKHSs. This use of RKHS ideas to solve this SDR problem cannot be viewed as a kernelization of an underlying linear algorithm, as is typically the case when such ideas are used (e.g., with SVMs) to provide basis expansions for regression and classification.

Instead, this is an example of how RKHS ideas provide algorithmically efficient machinery to optimize a much wider range of statistical functionals of interest.

Conclusions and Future Directions

In addition to other talks on the theory of data algorithms, machine learning and kernel methods, dimensionality reduction and graph partitioning methods, and co-clustering and other matrix factorization methods, participants heard about a wide variety of data applications, including movie and product recommendations; predictive indexing for fast web search; pathway analysis in biomolecular folding; functional MRI, high-resolution terrain analysis, and galaxy classification; and other applications in computational geometry, computer graphics, computer vision, and manifold learning.

(We even heard about using approximation algorithms in a novel manner to probe the community structure of large social and information networks to test the claim that such data are even consistent with the manifold hypothesis - they clearly are not.)

In all these cases, scalability was a central issue - motivating discussion of external memory algorithms, novel computational paradigms like MapReduce, and communication-efficient linear algebra algorithms.

Interested readers are invited to visit the conference website, <http://mmds.stanford.edu>, where the presentations from all speakers can be found.

The feedback we received made it clear that MMDS has struck a strong interdisciplinary chord. For example, nearly every statistician commented on the desire for more statisticians at the next MMDS; nearly every scientific computing researcher told us they wanted more data-intensive scientific computation at the next MMDS; nearly every practitioner from an application domain wanted more applications at the next MMDS; and nearly every theoretical computer scientist said they wanted more of the same.

There is a lot of interest in MMDS as a developing interdisciplinary research area at the interface between computer science, statistics, applied mathematics, and scientific and internet data applications. Keep an eye out for future MMDSs!

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References

[1] G.H. Golub, M.W. Mahoney P. Drineas, and L.-H. Lim, "Bridging the gap between numerical linear algebra, theoretical computer science, and data applications," SIAM News, 39, no. 8, (2006)

Technology and Commerce Corner

YouTube

The widely known archive for movies contains a large number of videos on many topics related to statistics, computing, and graphics. These include:

Peter Donnelly's talk at the TED conference on "How juries are fooled by statistics":

<http://www.youtube.com/watch?v=kLmzxmRcUTo>

Did you know? Predicting Future Statistics:

<http://www.youtube.com/watch?v=j7FP1kgtD8U>

Video Archive of the Statistical Computing and Statistical Graphics Sections

The ASA sections on Statistical Computing and Statistical Graphics maintain a web page with great videos about graphics and visualization:

<http://stat-graphics.org/movies/>

Among many other great movies, you can watch J.B. Kruskals demonstration on multidimensional scaling from 1962 and John W. Tukey showing Prim-9, an interactive data analysis system back in 1973 (!).

Gallery of Data Visualization

Michael Friendly maintains a web page that carries the subtitle "The Best and Worst of Statistical Graphics".

<http://www.math.yorku.ca/SCS/Gallery/>

Professional Networking on LinkedIn

LinkedIn is one of many professional networking sites, maybe similar to social networking sites like facebook. These networks offer easy ways of setting up discussion groups, and very likely you will find many of your friends and colleagues here already.

Some of these groups on LinkedIn are on Visual Analytics, The R Project for Statistical Computing, Data Mining, Statistics and Visualization, cloud computing, graphics professionals, and more.

<http://www.linkedin.com/>

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