The Deep Latent Position Topic Model for Clustering and Representation of Networks with Textual Edges

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Introduction

Networks can be observed directly or indirectly from a variety of sources:

- \triangleright social websites (Facebook, Twitter, ...),
- ▶ emails (from your Gmail, Clinton's mails, Enron Email data ...),
- \blacktriangleright digital/numeric documents (Panama papers, co-authorships, ...),
- \triangleright and even archived documents in libraries (digital humanities).

\Rightarrow most of these sources involve text!

Observed network: difficult to apprehend

STBM/ETSBM results: difficult to represent

Our goal with Deep-LPTM

- \blacktriangleright *i* and *j* will refer to **nodes**.
- \blacktriangleright q and r will refer to **clusters**.
- \blacktriangleright k will refer to **topics**.
- \blacktriangleright $\beta_k \in \Delta_V$: **a topic** over the V words.
- \blacktriangleright Q: the number of clusters.
- \blacktriangleright K: the number of topics.
- \blacktriangleright N: the number of nodes.
- \blacktriangleright *M*: the number of edges.
- ▶ softmax $(x) = (\sum_{k=1}^{K} e^{x_k})^{-1} (e^{x_1}, \ldots, e^{x_K}).$ $\forall x \in \mathbb{R}^K$.

- \blacktriangleright $A \in \mathcal{M}_{N \times N}(\{0,1\})$: the binary adjacency matrix, $A_{ij} = 1$ if i is connected to j.
- \blacktriangleright $\mathbf{W} = (W_{ij})_{ij}$: the documents, W_{ij} the document sent from i to j.

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Table: Example of a document term matrix $W \in \mathcal{M}_{2\times 6}(\mathbb{N})$, using a bag-of-words representation, corresponding to the three documents on the left-hand side.

- 1. [Introduction](#page-1-0)
- 2. [Generative model](#page-9-0)
- 3. [Inference and model selection](#page-16-0)
- 4. [Evaluation of Deep LPTM on synthetic data](#page-36-0)
- 5. [Real world use-case: Deep LPTM applied to the ENRON dataset](#page-45-0)
- 6. [Conclusion](#page-49-0)

Based on the latent position cluster model $^1, \, C_i$ the cluster membership of node i for all $i \in \{1, ..., M\}$

$$
C_i \stackrel{i.i.d}{\sim} \mathcal{M}_Q(1,\pi). \tag{1}
$$

where Q corresponds to the number of clusters.

The latent vector representing node i , denoted Z_i , is assumed to be Gaussian:

$$
Z_i \mid \{C_{iq} = 1\} \sim \mathcal{N}_p \left(\mu_q, \sigma_q^2 I_p\right). \tag{2}
$$

Denoting $\eta_{ij} := \kappa - ||Z_i - Z_j||$, the probability for node *i* to be connected to node *j* is

$$
P(A_{ij} = 1 | Z_i, Z_j, \kappa) = \frac{1}{1 + e^{-\eta_{ij}}}.
$$
\n(3)

 1 Handcock et al. (2007) .

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- 1. $Y_{ij} | \{ A_{ij} C_{iq} C_{jr} = 1 \} \sim \mathcal{N}_K(m_{qr}, s_{qr}^2 I_K),$
- 2. $\theta_{ij} = \text{softmax}(Y_{ij})$, proportions of topic in documents sent from i to j
- 3. $W_{ij}\mid\{A_{ij}=1,\theta_{ij}\}\sim \mathcal{M}_V\left(M_{ij}, {\theta_{ij}}^\top\bm{\beta}\right)$, where $\bm{\beta}=(\beta_1\cdots\beta_K)^\top\in \mathcal{M}_{K\times V}(\mathbb{R})$ is the vocabulary matrix and

$$
\theta_{ij}^\top \boldsymbol{\beta} = \sum_{k=1}^K \theta_{ijk} \beta_{k,j} \in \mathbb{R}^V.
$$

²based on Dieng et al. [\(2020\).](#page-50-1)

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Each topic k, represented by $\beta_k \in \Delta_V$, is obtained by computing:

 $\beta_k = \text{softmax}(\rho^{\top} \alpha_k),$

 $\rho \in \mathcal{M}_{L\times V}(\mathbb{R})$ *L*-dimensional word embeddings $\blacktriangleright \alpha = (\alpha_1 \cdots \alpha_K) \in \mathcal{M}_{L \times K}(\mathbb{R})$ L-dimensional topic embeddings

³based on Dieng et al. [\(2020\).](#page-50-1)

To summarise: Deep-LPTM graphical representation

Figure: Deep-LPTM graphical representation.

- \blacktriangleright C_i node cluster membership
- \blacktriangleright Z_i node latent representation
- \blacktriangleright Y_{ij} text latent representation

 \implies between textual data and node representa-Node cluster memberships bridge the gap tion.

- \blacktriangleright Z_i node latent representation
- \blacktriangleright Y_{ij} text latent representation

Marginal likelihood

Denoting Θ the set of all model parameters,

$$
\log p(\mathbf{A}, \mathbf{W} \mid \Theta) = \log \left(\sum_{\mathbf{C}} \int_{\mathbf{Z}} \int_{\mathbf{Y}} p(\mathbf{A}, \mathbf{W}, \mathbf{C}, \mathbf{Z}, \mathbf{Y} \mid \Theta) d\mathbf{Z} d\mathbf{Y} \right).
$$
 (4)

This quantity is not tractable since the sum over all configurations requires to compute Q^N terms. Besides, it involves integrals that cannot be computed analytically.

→ Variational inference for approximation purposes.

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The variational inference consists in splitting the likelihood in two terms. For any distribution $R(C, Z, Y)$,

$$
\log p(\mathbf{A}, \mathbf{W} \mid \Theta) = \mathcal{L}(R(\cdot); \Theta) + \text{KL}(R(\cdot) || p(\mathbf{C}, \mathbf{Z}, \mathbf{Y} \mid \mathbf{A}, \mathbf{W})),\tag{5}
$$

where

$$
\mathcal{L}(R(\cdot); \Theta) = \mathbb{E}_R \left[\log \frac{p(\mathbf{A}, \mathbf{W}, \mathbf{C}, \mathbf{Z}, \mathbf{Y} \mid \Theta)}{R(\mathbf{C}, \mathbf{Z}, \mathbf{Y})} \right].
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Assumptions regarding the variational distributions:

 $R(C, Z, Y | A, W) = R(C)R(Z | A)R(Y | A, W),$

- \blacktriangleright C_i node cluster membership
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⁴Kipf, Welling [\(2016\).](#page-50-2)

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$$

$$
R(\mathbf{C}) = \prod_{i=1}^{N} R_{\tau_i}(C_i) = \prod_{i=1}^{N} \mathcal{M}_Q(C_i; 1, \tau_i),
$$

- \blacktriangleright C_i node cluster membership
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R(\mathbf{Z} \mid \mathbf{A}) = \prod_{i=1}^{N} R_{\phi_Z}(Z_i \mid \mathbf{A}) = \prod_{i=1}^{N} \mathcal{N}_p(Z_i; \mu_{\phi_Z}(\mathbf{A})_i, \sigma_{\phi_Z}^2(\mathbf{A})_i I_p),
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$$

\n
$$
R(\mathbf{Y} \mid \mathbf{A}, \mathbf{W}) = \prod_{i \neq j} R_{\phi_Y}(Y_{ij} \mid W_{ij})^{A_{ij}} = \prod_{i \neq j} \mathcal{N}_K(Y_{ij}; \mu_{\phi_Y}(W_{ij}), \text{diag}(\sigma_{\phi_Y}^2(W_{ij})))^{A_{ij}},
$$

where $\left(\mu_{\phi_Z},\sigma^2_{\phi_Z}\right)$ are the outputs of the encoder of a variational graph auto encoder⁴ and $\left(\mu_{\phi_Y}, \sigma^2_{\phi_Y}\right)$ the outputs of ETM encoder.

⁴Kipf, Welling [\(2016\).](#page-50-2)

Denoting $\tilde{\bf A} = {\bf D}^{-1/2}({\bf A}+{\bf I}_N){\bf D}^{-1/2}.$ the graph convolutional network can be summarised as

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Denoting $\tilde{\bf A} = {\bf D}^{-1/2}({\bf A}+{\bf I}_N){\bf D}^{-1/2}.$ the graph convolutional network can be summarised as

$$
\mu_{\phi}(\mathbf{A}) = \tilde{\mathbf{A}} \operatorname{ReLU}(\tilde{\mathbf{A}} \mathbf{\Omega}_0) \mathbf{\Omega}_{\mu},
$$

$$
\log \sigma_{\phi}^2(\mathbf{A}) = \tilde{\mathbf{A}} \operatorname{ReLU}(\tilde{\mathbf{A}} \mathbf{\Omega}_0) \mathbf{\Omega}_{\sigma},
$$

where

- ▶ ReLU $(x) = (\max(0, x_1), \ldots, \max(0, x_F))$ if $x \in \mathbb{R}^F$,
- $\blacktriangleright \Omega_0 \in \mathcal{M}_{N \times D}(\mathbb{R})$ with $D = 64$ in all the experiments we carried out,
- $\blacktriangleright \Omega_{\mu}, \Omega_{\sigma} \in M_{D \times (Q-1)}(\mathbb{R}).$

Neural network encoding the documents

Figure: Representation of the neural network mapping the documents to the variational parameters.

Thanks to the previous assumptions, the ELBO is given by:

$$
\mathcal{L}(R(\cdot); \alpha, \rho) = \mathbb{E}_R [\log p(\mathbf{W} | \mathbf{C}, \mathbf{A}, \mathbf{Y}, \alpha, \rho)] \n+ \mathbb{E}_R [\log p(\mathbf{Y})] - \mathbb{E}_R [\log R(\mathbf{Y})] \n+ \mathbb{E}_R [\log p(\mathbf{A} | \mathbf{Z}, \kappa)] \n+ \mathbb{E}_R [\log p(\mathbf{Z})] - \mathbb{E}_R [\log R(\mathbf{Z})] \n+ \mathbb{E}_R [\log p(\mathbf{C} | \pi)] - \mathbb{E}_R [\log R(\mathbf{C})].
$$

Proposition

The parameters of the node embedding distributions maximising the ELBO are given by:

$$
\mu_q = \frac{1}{N_q} \sum_{i=1}^N \tau_{iq} \mu_{\phi_Z}(\mathbf{A})_i, \tag{7}
$$

$$
\sigma_q^2 = \frac{1}{p N_q} \sum_{i=1}^N \tau_{iq} \left(\| \mu_{\phi_Z}(\mathbf{A})_i - \mu_q \|_2^2 + p \sigma_{\phi_Z}^2(\mathbf{A})_i \right), \tag{8}
$$

where $N_q = \sum_{i=1}^N \tau_{iq}$ is the posterior mean of the number of nodes in cluster $q.$

Proposition

The parameters of the edge embedding distributions maximising the ELBO are given by:

$$
m_{qr} = \frac{1}{N_{qr}} \sum_{i,j=1}^{N} A_{ij} \tau_{iq} \tau_{jr} \mu_{\phi_Y}(W_{ij}),
$$
\n
$$
s_{qr}^2 = \frac{1}{KN_{qr}} \sum_{i,j=1}^{N} A_{ij} \tau_{iq} \tau_{jr} \left[\|\mu_{\phi_Y}(W_{ij}) - m_{qr}\|_2^2 + \sum_{k=1}^{K} \sigma_{\phi_Y}^2 (W_{ij})_k \right],
$$
\n(10)

where $N_{qr}=\sum_{i,j=1}^{N}A_{ij}\tau_{iq}\tau_{jr}$ denotes the expected number of documents sent from cluster q to cluster r under the approximated posterior distribution.

Proposition

The variational node cluster membership probability τ_{iq} maximising the ELBO is given by:

$$
\tau_{iq} \propto \gamma_q \exp\Big\{-\mathrm{KL}_q^{Z_i} - \sum_{j \neq i} \sum_{r=1}^Q \Big(A_{ij} \tau_{jr} \mathrm{KL}_{qr}^{Y_{ij}} + A_{ji} \tau_{jr} \mathrm{KL}_{rq}^{Y_{ji}}\Big)\Big\},\,
$$

where

\n variational distribution of node embedding\n
$$
\text{KL}_q^{Z_i} = \text{KL}\left(\n \begin{array}{c}\n \mathcal{N}_p(\mu_{\phi_Z}(\mathbf{A})_i, \sigma_{\phi_Z}^2(\mathbf{A})_i \mathbf{I}_p) & \|\n \mathcal{N}_p(\mu_q, \sigma_q^2 \mathbf{I}_p) \\
 \mathcal{N}_p(\mu_q, \sigma_q^2 \mathbf{I}_p)\n \end{array}\n \right),
$$
\n

\n\n $\text{KL}_{qr}^{Y_{ij}} = \text{KL}\left(\n \begin{array}{c}\n \mathcal{N}_K(\mu_{\phi_Y}(W_{ij}), \text{diag}(\sigma_{\phi_Y}^2(W_{ij}))) & \|\n \mathcal{N}_K(m_{qr}, s_{qr}^2 \mathbf{I}_K) \\
 \text{variational distribution of edge embedding}\n \end{array}\n \right),$ \n

\n\n $\text{subdding sent from cluster } q$ to r\n

 $d\cdot d\cdot d$ of $d\cdot d$ or $d\cdot d$ or $d\cdot d$

The parameters of the graph convolutional network encoder as well as the parameters of the encoder of the neural topic model are optimised using a MC estimate of the gradient obtained ... it cannot be done directly !

The reparametrisation trick⁶

How to compute the gradient $\frac{\partial}{\partial \phi_Y} \mathscr{L}(R(\cdot); \bm{\alpha}, \bm{\rho})$?

$$
\frac{\partial}{\partial \phi_Y} \mathscr{L}(R(\cdot); \boldsymbol{\alpha}, \boldsymbol{\rho}) = \frac{\partial}{\partial \phi_Y} \mathbb{E}_R\left[\log p(\mathbf{W} \mid \mathbf{C}, \mathbf{A}, \mathbf{Y}, \boldsymbol{\alpha}, \boldsymbol{\rho})\right] - \frac{\partial}{\partial \phi_Y} \overbrace{\text{KL}(R(\mathbf{Y}) \mid p(\mathbf{Y}))}^{\text{analytical form}}.
$$

Since $R(\cdot)$ depends on ϕ_Y , we cannot interchange the derivative and the integral in the term on the left-hand side.

The reparametrisation trick removes this dependency by sampling $\epsilon \sim \mathcal{N}_K(0, \mathbf{I}_K)$ and taking $Y_{ij}=\mu_{ij}^{\phi_Y}(\mathbf{A})+\sigma_{ij}^{\phi_Y}(\mathbf{A})\epsilon$, such that the following holds:

$$
\frac{\partial}{\partial \phi_Y} \mathbb{E}_R \left[\log p(\mathbf{W} \mid \mathbf{C}, \mathbf{A}, \mathbf{Y}, \boldsymbol{\alpha}, \boldsymbol{\rho}) \right] = \frac{\partial}{\partial \phi_Y} \mathbb{E}_{\epsilon} \left[\mathbb{E}_C \left[\log p(\mathbf{W} \mid \mathbf{C}, \mathbf{A}, \mathbf{Y}, \boldsymbol{\alpha}, \boldsymbol{\rho}) \right] \right]
$$

=
$$
\mathbb{E}_{\epsilon} \left[\frac{\partial}{\partial \phi_Y} \mathbb{E}_C \left[\log p(\mathbf{W} \mid \mathbf{C}, \mathbf{A}, \mathbf{Y}, \boldsymbol{\alpha}, \boldsymbol{\rho}) \right] \right].
$$

A Monte-Carlo estimate of this last expression can now be computed.

⁶Kingma, Welling [\(2014\);](#page-50-3) Rezende et al. [\(2014\).](#page-50-4)

Our criterion:

- \blacktriangleright C_i node cluster membership
- Z_i node latent representation
- \blacktriangleright Y_{ij} text latent representation

$$
\log p(\mathbf{A}, \mathbf{W}, \mathbf{C}, \mathbf{Z}, \mathbf{Y} \mid \mathcal{M}, Q, K, P) = \log \int_{\theta} p(\mathbf{A}, \mathbf{W}, \mathbf{C}, \mathbf{Z}, \mathbf{Y} \mid \theta, \mathcal{M}, Q, K, P) p(\theta) d\theta.
$$

 \rightarrow this quantity is intractable. Therefore, we estimate it using a BIC-like approximation. Proposed estimate:

$$
\text{IC2L}(\mathcal{M}, Q, K, P, \hat{\mathbf{C}}, \hat{\mathbf{Z}}, \hat{\mathbf{Y}}) = \max_{\theta} \log p(\mathbf{A}, \mathbf{W}, \hat{\mathbf{C}}, \hat{\mathbf{Z}}, \hat{\mathbf{Y}} \mid \theta, \mathcal{M}, Q, K, P) - \Omega(\mathcal{M}, Q, K, P),
$$

with \tilde{C} \tilde{Z} and \tilde{Y} the maximum-a-posteriori estimates, and $\Omega(M, Q, K, P)$ the penalty from BIC-like approximations.

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with $\hat{\mathbf{C}}$ $\hat{\mathbf{Z}}$ and $\hat{\mathbf{Y}}$ the **maximum-a-posteriori** estimates, and $\Omega(M, Q, K, P)$ the **penalty** from BIC-like approximations.

Figure: Networks sampled from each scenario. The node colours denote the node cluster memberships and the edge colours denote the majority topic in the corresponding documents.

Table: Presentation of our three scenarii to evaluate our model.

- \triangleright node *i* (*j* resp.) in cluster *q* (*r* resp.)
- ▶ topic proportion $\theta_{ij}^* = (0, \ldots, 0, 1, 0 \ldots, 0)$ with 1 on the corresponding topic
- $\blacktriangleright \zeta = 0$: pure topic, $\zeta = 1$: uniform distribution over topics
- \blacktriangleright $\eta = 0.1$ instead of 0.25

$$
\theta_{ij} = (1 - \zeta)\theta_{ij}^{\star} + \zeta * \left(\frac{1}{K}, \dots, \frac{1}{K}\right)^{\top}.
$$
 (11)

Simulations - Detailed example with three communities

Figure: Evolution of the ARIs and the ELBO during the iterations of the optimisation procedure.

Simulations - Detailed example with three communities

Figure: The meta-network obtained with Deep-LPTM on a scenario A.

Table: Topics of the model in Scenario A Easy, represented by the 10 most probable words per topic.

Simulations - Detailed example with three communities

Figure: Evolution of the node embeddings during training.

Table: Number of times a triplet (K, P, Q) is associated with the highest IC2L over 10 graphs simulated according to Scenario C $(Q^{\star}=4$ and $K^{\star}=3)$. All the models with the highest IC2L value correspond to $P = 2$. Therefore, only the table corresponding to this value is shown.

Table: ARI of the node clustering over 10 graphs in three scenarios for the two levels of difficulty Easy and Hard. Deep-LPTM, as well as ETSBM, are presented with and without pre-trained embeddings (denoted PT)

Context: ENRON was an American gas selling company in North America. In December 2001, the company filed for the largest bankruptcy at that time. The emails of the company were made public by the federal energy regulatory commission (FERC).

Preprocessing of the dataset:

- ▶ We kept the emails sent between September and December 2001.
- \triangleright Concatenation of emails sent from one account to the other.
- \blacktriangleright Number of employees (= nodes): 149.
- \blacktriangleright Number of documents (= edges): 1, 200 documents from 21, 000 emails.
- ▶ IC2L was computed for $Q \in \{5, 7, 10\}$, $K \in \{3, 5, 7, 10\}$, $P \in \{2, 4, 8, 16\}$. The highest value was obtained for:

$$
\hat{Q}_{\text{IC2L}}, \hat{K}_{\text{IC2L}}, \hat{P}_{\text{IC2L}} = (7,10,2)
$$

Real world example: ENRON email dataset

Figure: Deep-LPTM representation of Enron email network. The node cluster memberships are denoted by the colour of the nodes and the majority topic in the documents are denoted by the colour of the edges.

Real world example: ENRON email topics obtained with Deep-LPTM

 $pic 5$ ofo erview vcle mmbtu sage viewers tastic uper veries nner Topic 10 dison puc dwr lavis sovich sce da state ifornia jeff

Figure: The 10 most probable words of each topic according to Deep-LPTM.

Real world example: ETSBM

Figure: ETSBM representation of Enron email network. The node cluster memberships are denoted by the colour of the nodes and the majority topic in the documents are denoted by the colour of the edges.

Real world example: ENRON email topics obtained with ETSBM

Topic 1 tw watson message gas mmbtu capacity deliveries original lynn socalgas Topic 6 message enron original jim ferc steffes rto group market energy

Topic 2 enron message original company mail november pmto amto fw trading Topic 7 backup plan seat work location west enron day team move

Topic 3 mike message original grigsby desk iohn pmto october daily deals Topic 8 message enron original gas november october pmto amto mail monday

Topic 4 enron message master corp original agreement attached october america north Topic 9 day ofo gas cycle storage usage daily socal mmcf scheduled

Topic 5 business interview enron friday phase interviewers unit super units dinner Topic 10 jeff state california edison power puc dasovich davis message original

- \blacktriangleright The representation for communities works fine
- \blacktriangleright The clustering is efficient in the three studied settings
- ▶ Our model captures meaningful clusters both in terms of connections and topics
- ▶ Combining the block modelling approach with the representation power
- ▶ Improve the graph neural network with latest advancement
- ▶ Incorporate temporal information

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Model selection criterion for Deep-LPTM

$$
\begin{aligned}\n\widehat{\text{IC2L}}(\mathcal{M}, Q, K, P) &= \max_{\kappa} \log p(\mathbf{A} \mid \hat{\mathbf{Z}}, \kappa, \mathcal{M}) - \frac{1}{2} \log(N(N-1)) \\
&+ \max_{\mu, \sigma} \log p(\hat{\mathbf{Z}} \mid \hat{\mathbf{C}}, \mu, \sigma, \mathcal{M}, Q, P) - \frac{QP + Q}{2} \log(N) \\
&+ \max_{\rho, \alpha} \log p(\mathbf{W} \mid \mathbf{A}, \hat{\mathbf{Y}}, \rho, \alpha, \mathcal{M}) - \frac{VL + KL}{2} \log(M) \\
&+ \max_{\mathbf{m}, \mathbf{s}} \log p(\hat{\mathbf{Y}} \mid \mathbf{A}, \hat{\mathbf{C}}, \mathbf{m}, \mathbf{s}, \mathcal{M}, K) - \frac{Q^2 K + Q^2}{2} \log(M) \\
&+ \max_{\gamma} \log p(\hat{\mathbf{C}} \mid \gamma, \mathcal{M}, Q) - \frac{Q - 1}{2} \log(N),\n\end{aligned}
$$

with $\hat{\mathbf{Z}}, \hat{\mathbf{Y}}$ and, $\hat{\mathbf{C}}$ the maximum-a-posteriori estimates, and

$$
\Omega(\mathcal{M}, Q, K, P) = \frac{1}{2} \log(N(N - 1)) + \frac{Q(P + 2) - 1}{2} \log(N) + \frac{L(V + K) + Q^2(K + 1)}{2} \log(M).
$$

Real world example: cluster connectivity estimated with ETSBM

Figure: Connectivity matrix between clusters estimated by ETSBM.