

Activity Date Estimation in Timestamped Interaction Networks

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Abstract. We propose in this paper a new generative model for graphs that uses a latent space approach to explain timestamped interactions. The model is designed to provide global estimates of activity dates in historical networks where only the interaction dates between agents are known with reasonable precision. Experimental results show that the model provides better results than local averages in dense enough networks.

1 Introduction

In this paper, we study interactions between agents that are recorded on a time scale larger than the expected lifespan of the agents. A typical instance of such interactions are property ownership recordings in which a house or a land exists for a very long time period and passes from owner to owner, outliving them. Ownerships are generally recorded with a lot of details in well kept archives, while the lives of the owners are generally known with much less details.

In [1, 4] for instance, the primary information source consists in notarial acts recording different forms of ownerships of lands and related objects (according to the French feudal laws) during a long time period (up to 300 years for the digitized version). On the one hand, most of the notarial acts have a proper date, precise at least at the year level, while, on the other hand, little is known about the tenants (a.k.a. the “owners”) involved in the acts, apart from their names. It seems therefore interesting to infer information about the tenants from the acts, namely to estimate a living period for each tenant based on the acts in which he/she is involved.

More generally, we consider a graph whose vertices represent agents and whose edges represent interactions between those agents. We consider here simple graphs, but the approach generalizes immediately to multi-graphs in which several edges can link two agents. Each interaction is timestamped and our goal is to estimate a central time stamp for each agent in such a way that interaction dates are compatible with the time stamps of the agents and with expert knowledge on the expected life span of the agents. The main difficulty of this task comes from inconsistencies observed in real world historical data: due to name ambiguities, associations between agents and interactions are sometimes incorrect. In network parlance this corresponds to some rewiring of the graph: while we should get a connection between a and b , a naming ambiguity between vertex b and c assigns wrongly this interaction to a and c .

We propose a solution based on a generative model inspired by the latent space model of [3]: given the interaction dates, the model generates interaction

networks that fulfill the compatibility constraints exposed above. Note that the proposed setting is quite different from classical temporal graph modeling (see e.g. [2, 5]) where the primary goal generally consists in understanding the evolution of the structure of the network through time.

The rest of the paper first introduces the generative model as well as the maximum likelihood estimation strategy. It then summarizes experimental results on simulated data.

2 A Generative Model

We observe an undirected graph G characterized by a vertex set $V = \{1, \dots, n\}$ and a binary adjacency matrix A . When $A_{ij} = 1$, that is when node i is connected to node j , we are given an associated interaction date specified as a positive real number D_{ij} .

We consider a generative model for (A, D) based on latent activity date variables. More precisely, each vertex i is associated to a positive (unobserved) real number Z_i which summarizes the activity period of said vertex. Then, we assume that the probability of having a connection between i and j is linked to the temporal distance $|Z_i - Z_j|$. We assume also that knowing $Z = (Z_i)_{1 \leq i \leq n}$, the A_{ij} are independent. Finally, when i and j are connected, we assume that their interaction date is randomly distributed between Z_i and Z_j (independently of all other variables). In more technical terms, the conditional independence assumptions lead to the following generative model, where θ denotes numerical parameters:

$$p(A, D|Z, \theta) = \prod_{i \neq j, A_{ij}=0} P(A_{ij} = 0|Z_i, Z_j, \theta) \times \prod_{i \neq j, A_{ij}=1} p(D_{ij}|A_{ij} = 1, Z_i, Z_j, \theta)P(A_{ij} = 1|Z_i, Z_j, \theta). \quad (1)$$

2.1 A specific model

We specialize now the generic form of equation (1). Inspired by [3], we use a logistic regression model for the connection probabilities, that is

$$\log \frac{P(A_{ij} = 1|Z_i, Z_j, \alpha, \beta)}{P(A_{ij} = 0|Z_i, Z_j, \alpha, \beta)} = \alpha - \beta(Z_i - Z_j)^2, \quad (2)$$

while the interaction date D_{ij} is simply modelled with a Gaussian distribution around $\frac{Z_i + Z_j}{2}$, that is

$$D_{ij}|Z_i, Z_j, \sigma \sim \mathcal{N}\left(\frac{Z_i + Z_j}{2}, \sigma^2\right). \quad (3)$$

Then, up to constants, the log-likelihood of the data is given by

$$L(A, D|Z, \sigma, \alpha, \beta) = \sum_{i \neq j, A_{ij}=1} \left(-\log \sigma - \frac{1}{2\sigma^2} \left(D_{ij} - \frac{Z_i + Z_j}{2} \right)^2 \right) + \sum_{i \neq j} \left(A_{i,j} (\alpha - \beta (Z_i - Z_j)^2) - \log \left(1 + e^{\alpha - \beta (Z_i - Z_j)^2} \right) \right). \quad (4)$$

Connection probabilities are not identical to the ones used in [3] for two reasons. Firstly, we use a quadratic term $(Z_i - Z_j)^2$ rather than the original absolute value $|Z_i - Z_j|$ to avoid numerical instabilities linked to the non differentiability of the latter. Secondly, we add a β parameter to compensate for the relatively large values found in real world historical networks for $(Z_i - Z_j)^2$ which can be of the order 2500. In [3], the absence of the first term in equation (4) allows for free scaling effects of the Z_i , something that is not possible here.

2.2 Estimation

We use a maximum likelihood approach implemented via a gradient descent based algorithm. A natural initialization for Z is provided by $\hat{Z}_i = \frac{\sum_{j, A_{ij}=1} D_{ij}}{\sum_j A_{ij}}$, where \hat{Z}_i takes the average value of the dates of the outgoing/incoming edges. This corresponds to an estimation of the activity dates based only on local information. The initial values of the other parameters are chosen as follows. As σ models the life span of actors, we use 50 as a starting point, allowing interactions to happen in a very large two hundred years interval centered in the average activity date of two actors. The α parameter is initialized such that the connection probability equals the observed network density when all the Z_i are equals. Finally, β is set to a value that reduces the connection probability to almost zero (10^{-6}) when the temporal distance between two actors is above one hundred years.

3 Experimental evaluation

As we do not have access yet to large historical data sets with reliable activity dates, we focus on simulated data to evaluate the model we propose and to understand its strengths and limitations.

3.1 Ideal situation

First, we study the ideal situation in which networks are simulated according to our model. The goal is then to recover the activity dates used to generate the data. We measure the quality of the recovery using the mean square error (MSE) between the real Z and the estimated one. A network is generated as follows:

1. $n = 100$ and the Z_i are uniformly distributed in $[1200, 1400]$;

2. for a given maximal target density d in $[0.1, 0.5]$, α is set to $-\log(\frac{1}{d} - 1)$. This sets the probability of $A_{ij} = 1$ to d when $Z_i = Z_j$;
3. the expected life span is set to 80. Accordingly, β is set to $\frac{\log(\frac{1}{\varepsilon} - 1) + \alpha}{80^2}$, where ε is the target probability to have $A_{ij} = 1$ when $|Z_i - Z_j| = 80$. We use $\varepsilon = 10^{-6}$;
4. σ is set to 20 (that is to one fourth of the life span);
5. given α , β , σ and Z , A and D are generated according to the model;
6. finally, we keep only the largest connected component of the obtained graph. We discard graphs in which there are less edges than the number of parameters in the model (that is three added to the number of vertices).

Results are summarized by Figure 1 which gives the improvement in MSE obtained by using the Z estimates of the model compared to the local averages \hat{Z}_i defined above. The superimposed curve is a kernel based estimate of the relation between the average number of edges per vertex and the improvement in MSE. According to this estimate, the average improvement reaches a positive value above 1.31 edges per vertex. When this number is above 2, the improvement over local estimates is almost always positive.

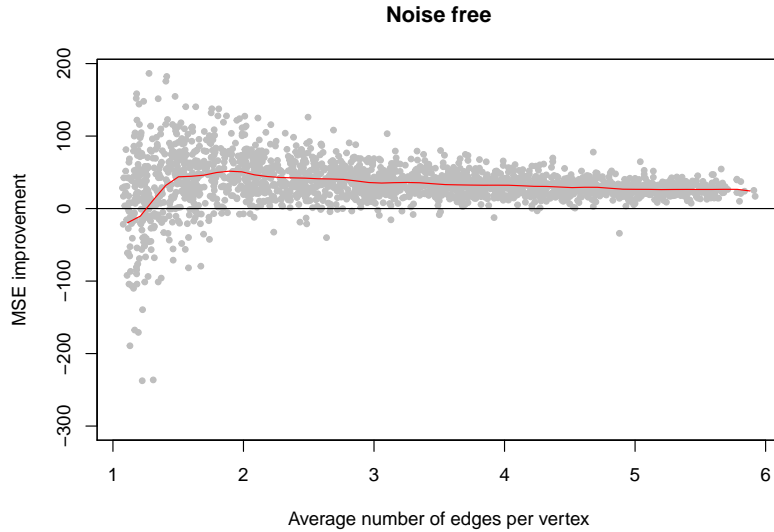


Figure 1: Ideal situation: each dot gives the improvement in MSE over local averages when using the proposed model estimates as a function of the number of edges per node. On a total of 2152 networks, 3 were excluded from the figure because of very large negative values of the improvement (down to -2200) due to convergence issues. Those networks had below 1.27 edges per vertex.

3.2 Misspecification

We also tested the model under mis-specification by replacing the Gaussian distribution for dates by a uniform distribution between Z_i and Z_j for connected

vertices. This introduces some form of heteroscedasticity. Results displayed on Figure 2 show a good resistance of the model to misspecification when the number of edges per vertex is above 2.

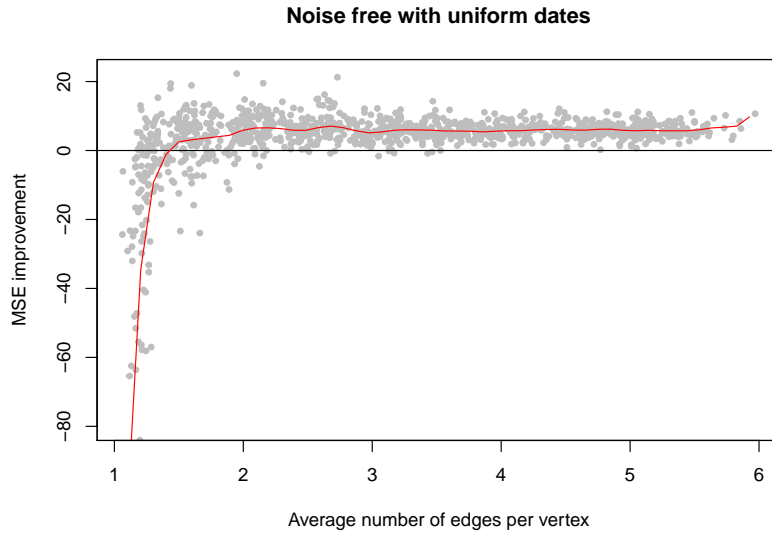


Figure 2: Misspecification with uniform connection dates. 10 graphs out of 1079 with an average number of edges per vertex below 1.21 and bad estimates were removed from the figure to keep it readable.

3.3 Rewiring

Finally, we study the robustness of the model with respect to the rewiring issue exposed in the introduction. Networks are first generated according to the model and then a certain number of edges are randomly rewired by moving one of the end points to a randomly selected vertex while keeping the original date. In the case of a very low noise (1% of rewired edges), almost no effect on the improvements are observed (results not shown here). Figure 3 shows results for a more important noise (5% of rewired edges). As expected, the model, while showing robustness, is impaired by the “false” information attached to rewired edges. According to the kernel estimator, at least 2.1 edges per vertex are needed to reach equal performances between the local average and the model estimates, while above 3, the model outperforms the local estimates.

4 Conclusion

Results on simulated data are very satisfactory: above an average number of two edges per vertex, the estimates provided by the model are closer to the ground truth than local averages, even under two forms of misspecification (uniform date distribution and edge rewiring). While the estimator exhibits large variability

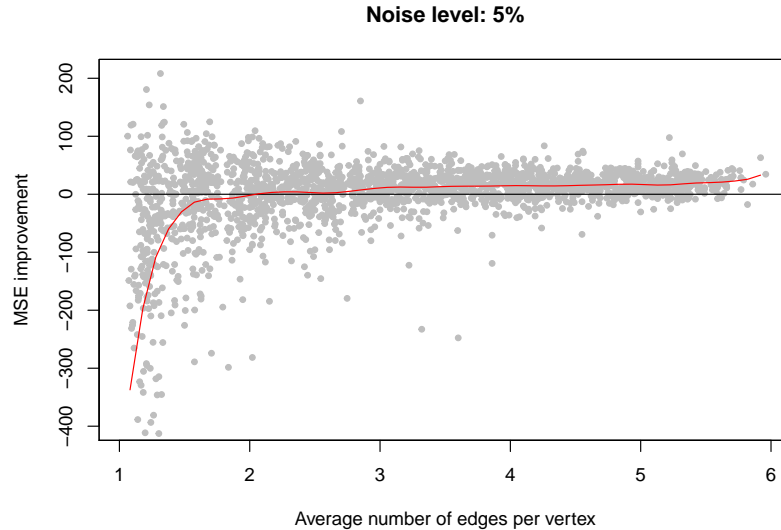


Figure 3: Improvements under rewiring noise. 54 graphs out of 2159 with an average number of edges per vertex below 1.79 and very bad estimates are removed from the figure to keep it readable.

and can give quite bad results, this happens only under a low number of edges per vertex. While a direct numerical evaluation of the method on real world historical data is impossible because of the lack a reliable activity dates on large interaction databases, we are working with historians on qualitative assessment of the results based on dates inferred from well known figures such as prominent land lords.

References

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