## S&DS 684: Statistical inference on graphs

Fall 2018

- Schedule: Wed 2:30-5pm, 24 Hillhouse Rm 107
- Instructor: Prof. Yihong Wu yihongwu@illinois.edu, Rm 235 Dunham Lab (10 Hillhouse)
  - Office hours: by appointment
- Website: http://stat.yale.edu/~yw562/684.html

1 Course prerequisites:

Maturity with probability theory, familiarity with mathematical statistics.

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- Materials: Lecture notes and additional reading materials will be posted online.

 $\underbrace{\theta \in \Theta}_{} \mapsto \underbrace{X}_{} \mapsto \underbrace{\hat{\theta}}_{}$ parameter data estimate

• Statistical tasks: using data to make informed decisions (hypotheses testing, estimation, etc)



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  - Q1 Characterize statistical (information-theoretic) limit: What is possible/impossible?



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  - Parameter = hidden (latent, or planted) structure
  - Focus on large-graph limit (number of vertices  $\rightarrow \infty$ )



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## Planted clique – adjacency matrix view



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# Planted clique – adjacency matrix view



## Community detection in networks

• Networks with community structures arise in many applications

## Community detection in networks

- · Networks with community structures arise in many applications
- Task: Discover underlying communities based on the network topology alone

## Example 1

#### Santa Fe Institute Collaboration network [Girvan-Newman '02]



#### Example 2

#### Protein-protein interaction networks [Jonsson et al. 06']



### Example 3

Political blogosphere and the 2004 U.S. election [Adamic-Glance '05]



#### Stochastic block model – graph view



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① n nodes are randomly partitioned into 2 equal-sized communities



#### Stochastic block model – graph view

- $\mathbf{0}$  n nodes are randomly partitioned into 2 equal-sized communities
- **2** For every pair of nodes in same community, add an edge w.p. p



#### Stochastic block model - graph view

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- ${\it 2}$  For every pair of nodes in same community, add an edge w.p. p
- ${f 3}$  For every pair of nodes in diff. community, add an edge w.p. q



#### Stochastic block model - graph view

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