Sampling and Estimation in Network Graphs

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Network sampling

Network sampling and challenges

Background on statistical sampling theory

Network graph sampling designs

Estimation of network totals and group size

Estimation of degree distributions
Sampling network graphs

- Measurements often gathered \textbf{only from a portion} of a complex system
  - \textbf{Ex:} social study of high-school class vs. large corporation, Internet
  - Network graph $\rightarrow$ \textit{sample} from a larger underlying network

- \textbf{Goal:} use sampled network data to infer properties of the whole system
  - Approach using principles of \textit{statistical sampling theory}

- \textbf{Sampling in network contexts introduces various potential challenges}

\begin{align*}
\text{System under study} & \quad \text{Available measurements} \\
G(V, E) & \quad G^*(V^*, E^*) \\
\text{Population graph} & \quad \text{Sampled graph} \\
\end{align*}

- $G^*$ often a subgraph of $G$ (i.e., $V^* \subseteq V$, $E^* \subseteq E$), but may not be
The fundamental problem

- Suppose a given graph characteristic or summary $\eta(G)$ is of interest
  - **Ex:** order $N_v$, size $N_e$, degree $d_v$, clustering coefficient $cl(G)$, . . .

- Typically impossible to recover $\eta(G)$ exactly from $G^*$
  - $\implies$ **Q:** Can we still form a useful estimate $\hat{\eta} = \hat{\eta}(G^*)$ of $\eta(G)$?

- **Plug-in estimator** $\hat{\eta} := \eta(G^*)$
  - Boils down to computing the characteristic of interest in $G^*$
  - Many familiar estimators in statistical practice are of this type
    - **Ex:** sample means, standard deviations, covariances, quantiles. . .

- Oftentimes $\eta(G^*)$ is a poor representation of $\eta(G)$
Example: Estimating average degree of

Let $G(V, E)$ be a network of protein interactions in yeast.

Characteristic of interest is average degree

$$\eta(G) = \frac{1}{N_v} \sum_{i \in V} d_i$$

Here $N_v = 5,151$, $N_e = 31,201 \Rightarrow \eta(G) = 12.115$

Consider two sampling designs to obtain $G^*$

- First sample $n$ vertices $V^* = \{i_1, \ldots, i_n\}$ without replacement
- Design 1: For each $i \in V^*$, observe incident edges $(i, j) \in E$
- Design 2: Observe edge $(i, j)$ only when both $i, j \in V^*$

Estimate $\eta(G)$ by averaging the observed degree sequence $\{d_i^*\}_{i \in V^*}$

$$\eta(G^*) = \frac{1}{n} \sum_{i \in V^*} d_i^*$$
Random sample of \( n = 1,500 \) vertices, Designs 1 and 2 for edges

⇒ Process repeated for 10,000 trials ⇒ histogram of \( \eta(G^*) \)

Under-estimate \( \eta(G) \) for Design 2, but Design 1 on target. Why?

- **Design 1**: sample vertex degree explicitly, i.e., \( d_i^* = d_i \)
- **Design 2**: (implicitly) sample vertex degree with bias, i.e., \( d_i^* \approx \frac{n}{N_v} d_i \)
Improving estimation accuracy

- In order to do better we need to incorporate the effects of
  - Random sampling; and/or
  - Measurement error
- **Sampling design, topology of** $G$, **nature of** $\eta(\cdot)$ **all critical**
- **Model-based inference** $\rightarrow$ Likelihood-based and Bayesian paradigms
- **Design-based methods** $\rightarrow$ Statistical sampling theory
  - Assume observations made without measurement error
  - Only source of randomness $\rightarrow$ sampling procedure
- **Ex:** Estimating average degree
  - Under Design 2 the estimate is biased, with mean of only 3.528
  - Adjusting $\eta(G^*)$ upward by a factor $\frac{N_v}{n} = 3.434$ yields 12,115
- Will see how **statistical sampling theory** justifies this correction
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Suppose we have a population $\mathcal{U} = \{1, \ldots, N_U\}$ of $N_U$ units
- Ex: People, animals, objects, vertices, …

A value $y_i$ is associated with each unit $i \in \mathcal{U}$
- Ex: Height, age, gender, infected, membership, …

Typical interest in the population totals $\tau$ and averages $\mu$

$$\tau := \sum_{i \in \mathcal{U}} y_i \quad \text{and} \quad \mu := \frac{1}{N_U} \sum_{i \in \mathcal{U}} y_i = \frac{1}{N_U} \tau$$

Basic sampling theory paradigm oriented around these steps:

**S1:** Randomly sample $n$ units $S = \{i_1, \ldots, i_n\}$ from $\mathcal{U}$

**S2:** Observe the value $y_{i_k}$ for $k = 1, \ldots, n$

**S3:** Form an unbiased estimator $\hat{\mu}$ of $\mu$, i.e., $\mathbb{E}[\hat{\mu}] = \mu$

**S4:** Evaluate or estimate the variance $\text{var}[\hat{\mu}]$
Inclusion probabilities

▸ **Def:** For given sampling design, the inclusion probability \( \pi_i \) of unit \( i \) is

\[
\pi_i := P ( \text{unit } i \text{ belongs in the sample } S )
\]

▸ **Simple random sampling (SRS):** \( n \) units sampled uniformly from \( \mathcal{U} \)

- **Without replacement:** \( i_1 \) chosen from \( \mathcal{U} \), \( i_2 \) from \( \mathcal{U} \setminus \{i_1\} \), and so on
- \( \Rightarrow \) There are \( \binom{N_u}{n} \) such possible samples of size \( n \)
- \( \Rightarrow \) There are \( \binom{N_u-1}{n-1} \) samples which include a given unit \( i \)

▸ **The inclusion probability is**

\[
\pi_i = \frac{\binom{N_u-1}{n-1}}{\binom{N_u}{n}} = \frac{n}{N_u}
\]
Sample mean estimator

- Definition of sample mean estimator

\[ \hat{\mu} = \frac{1}{n} \sum_{i \in S} y_i \]

- Using indicator RVs \( I \{ i \in S \} \) for \( i \in U \), where \( \mathbb{E} [ I \{ i \in S \} ] = \pi_i \)

\[ \Rightarrow \mathbb{E} [\hat{\mu}] = \mathbb{E} \left[ \frac{1}{n} \sum_{i \in S} y_i \right] = \mathbb{E} \left[ \frac{1}{n} \sum_{i=1}^{N_u} y_i I \{ i \in S \} \right] \]

\[ = \frac{1}{n} \sum_{i=1}^{N_u} y_i \mathbb{E} [ I \{ i \in S \} ] = \frac{1}{n} \sum_{i=1}^{N_u} y_i \pi_i \]

- SRS without replacement \( \rightarrow \) unbiased because \( \pi_i = \frac{n}{N_u} \)

- Unequal probability sampling
  - More common than SRS, especially with networks. (More soon)
  - Sample mean can be a poor (i.e., biased) estimator for \( \mu \)
Horvitz-Thompson estimation for totals

- Idea: weighted average using inclusion probabilities as weights

**Horvitz-Thompson (HT) estimator**

\[
\hat{\mu}_\pi = \frac{1}{N_u} \sum_{i \in S} \frac{y_i}{\pi_i} \quad \text{and} \quad \hat{\tau}_\pi = N_u \hat{\mu}_\pi
\]

- Remedies the bias problem

\[
\mathbb{E}[\hat{\mu}_\pi] = \frac{1}{N_u} \sum_{i=1}^{N_u} \frac{y_i}{\pi_i} \mathbb{E}[\mathbb{I}\{i \in S\}] = \frac{1}{N_u} \sum_{i=1}^{N_u} y_i = \mu
\]

⇒ Size of the population \(N_u\) assumed known

⇒ Broad applicability, but \(\pi_i\) may be difficult to compute
Horvitz-Thompson estimator variance

- **Def:** Joint inclusion probability \( \pi_{ij} \) of units \( i \) and \( j \) is
  \[
  \pi_{ij} := P(\text{units } i \text{ and } j \text{ belong in the sample } S)
  \]

- If inclusion of units \( i \) and \( j \) are independent events \( \Rightarrow \pi_{ij} = \pi_i \pi_j \)

- **Ex:** Simple random sampling without replacement yields
  \[
  \pi_{ij} = \frac{n(n-1)}{N_u(N_u-1)}
  \]

- Variance of the HT estimator:
  \[
  \text{var} \left[ \hat{\tau}_\pi \right] = \sum_{i \in U} \sum_{j \in U} y_i y_j \left( \frac{\pi_{ij}}{\pi_i \pi_j} - 1 \right), \quad \text{var} \left[ \hat{\mu}_\pi \right] = \frac{\text{var} \left[ \hat{\tau}_\pi \right]}{N_u^2}
  \]

  \( \Rightarrow \) Typically estimated in an unbiased fashion from the sample \( S \)
Probability proportional to size sampling

- **Unequal probability sampling**
  \[ n \text{ units selected w.r.t. a distribution } \{p_1, \ldots, p_{N_u}\} \text{ on } U \]
  \[ \Rightarrow \text{Uniform sampling: special case with } p_i = \frac{1}{N_u} \text{ for all } i \in U \]

- **Probability proportional to size (PPS) sampling**
  \[ \Rightarrow \text{Probabilities } p_i \text{ proportional to a characteristic } c_i \]
  **Ex:** households chosen by drawing names from a database

- If sampling with replacement, PPS inclusion probabilities are
  \[ \pi_i = 1 - (1 - p_i)^n, \text{ where } p_i = \frac{c_i}{\sum_k c_k} \]

- Joint inclusion probabilities for variance calculations
  \[ \pi_{ij} = \pi_i - \pi_j - [1 - (1 - \pi_i - \pi_j)^n] \]
Estimation of group size

- So far implicitly assumed $N_u$ known $\rightarrow$ Often not the case!
  Ex: endangered animal species, people at risk of rare disease

- Special population total often of interest is the group size
  
  $$N_u = \sum_{i \in U} 1$$

- Suggests the following HT estimator of $N_u$
  
  $$\hat{N}_u = \sum_{i \in S} \pi_i^{-1}$$

  $\Rightarrow$ Infeasible, since knowledge of $N_u$ needed to compute $\pi_i$
Capture-recapture estimator

- Capture-recapture estimators overcome HT limitations in this setting
- Two rounds of SRS without replacement ⇒ Two samples $S_1, S_2$

**Round 1:** Mark all units in sample $S_1$ of size $n_1$ from $\mathcal{U}$
  - **Ex:** tagging a fish, noting the ID number...
  - All units in $S_1$ are returned to the population

**Round 2:** Obtain a sample $S_2$ of size $n_2$ from $\mathcal{U}$

**Capture-recapture estimator of $N_u$**

$$
\hat{N}_u := \frac{n_2}{m} n_1, \text{ where } m := |S_1 \cap S_2|
$$

- Factor $m/n_2$ indicative of marked fraction of the overall population
  ⇒ Can derive using model-based arguments as an ML estimator
Common network graph sampling designs

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Graph sampling designs

- **Q:** What are common designs for sampling a network graph $G$?
- **A:** Will see a few examples, along with their inclusion probabilities $\pi_i$

- **Graph-based sampling designs**
  - Two inter-related classes of units, vertices $i$ and edges $(i,j)$

- Often two stages
  - **Selection** among one class of units (e.g., vertices)
  - **Observation** of units from the other class (e.g., edges)

- Inclusion probabilities offer insight into the nature of the designs
  - Central to HT estimators of network graph characteristics $\eta(G)$
Induced subgraph sampling

S) Sample \( n \) vertices \( V^* = \{i_1, \ldots, i_n\} \) without replacement (SRS)

O) Observe edges \((i, j) \in E^*\) only when both \( i, j \in V^* \) (induced by \( V^* \))

► Ex: construction of contact networks in social network research

► Vertex and edge inclusion probabilities are uniformly equal to

\[
\pi_i = \frac{n}{N_v} \quad \text{and} \quad \pi\{i, j\} = \frac{n(n - 1)}{N_v(N_v - 1)}
\]
Consider a complementary design to induced subgraph sampling

S) Sample $n$ edges $E^*$ without replacement (SRS)
O) Observe vertices $i \in V^*$ incident to those selected edges in $E^*$

**Ex:** construction of sampled telephone call graphs
For incident subgraph sampling, edge inclusion probabilities are

\[ \pi_{\{i,j\}} = \frac{n}{N_e} \]

Vertex in \( V^* \) if any one or more of its incident edges are sampled

\[ \pi_i = P(\text{vertex } i \text{ is sampled}) \]
\[ = 1 - P(\text{no edge incident to } i \text{ is sampled}) \]
\[ = \begin{cases} 
1 - \frac{(N_e - d_i)}{n}, & \text{if } n \leq N_e - d_i \\
1, & \text{if } n > N_e - d_i 
\end{cases} \]

Vertices included with unequal probs. that depend on their degrees

\( \Rightarrow \) Probability proportional to size (degree) sampling of vertices

\( \Rightarrow \) Requires knowledge of \( N_e \) and degree sequence \( \{d_i\}_{i \in V^*} \)
Snowball sampling

S) Sample \( n \) vertices \( V_0^* = \{i_1, \ldots, i_n\} \) without replacement (SRS)

O1) Observe edges \( E_0^* \) incident to each \( i \in V_0^* \), forming the initial wave

O2) Observe neighbors \( N(V_0^*) \) of \( i \in V_0^* \), i.e., \( V_1^* = N(V_0^*) \cap (V_0^*)^c \)

Iterate to a desired number of e.g., \( k \) waves, or until \( V_k^* \) empty

\( G^* \) has \( V^* = V_0^* \cup V_1^* \cup \ldots \cup V_k^* \), and their incident edges

Fig. 5.4 Schematic illustration of two-stage snowball sampling. Nodes selected in the initial sampling are shown in yellow, while edges and nodes observed in the first and second waves of sampling are shown in orange and brown, respectively.
Star sampling

- Difficult to compute inclusion probabilities beyond a single wave
  ⇒ Single-stage snowball sampling reduces to star sampling

- Unlabeled: $V^* = V_0^*$ and $E^* = E_0^*$ their incident edges
  - Ex: Count all co-authors of $n$ sampled authors
  - Vertex inclusion probabilities are simply $\pi_i = n/N_v$

- Labeled: $V^* = V_0^* \cup (\mathcal{N}(V_0^*) \cap (V_0^*)^c)$ and $E^* = E_0^*$
  - Ex: Count and identify all co-authors of $n$ sampled authors
  - Vertex inclusion probabilities can be shown to look like

  \[
  \pi_i = \sum_{L \subseteq \mathcal{N}_i} (-1)^{|L|+1} P(L), \text{ where } P(L) = \frac{\binom{N_v - |L|}{n - |L|}}{\binom{N_v}{n}}
  \]

  - Denoted by $\mathcal{N}_i$ the neighborhood of vertex $i$ (including $i$ itself)
Link tracing

- **Link-tracing designs**
  - Select an initial sample of vertices $V^*_S$
  - Trace edges (links) from $V^*_S$ to another set of vertices $V^*_T$

- **Snowball sampling**: special case where all incident edges are traced

- May be infeasible to follow all incident edges to a given vertex
  
  **Ex:** lack of recollection/deception in social contact networks

- **Path sampling designs**
  - Source nodes $V^*_S = \{s_1, \ldots, s_{n_S}\} \subset V$
  - Target nodes $V^*_T = \{s_1, \ldots, s_{n_T}\} \subset V \setminus V^*_S$
  - Traverse and measure the path between each pair $(s_i, t_j)$
  
  **Ex:** Traceroute Internet studies, Milgram’s “Six Degrees” experiment
Traceroute sampling

- Trace shortest paths from each source to all targets

![Diagram showing traceroute sampling with nodes s1, s2, t1, t2.

- Vertex and edge inclusion probabilities roughly [Dall’Asta et al ’06]:

\[
\pi_i \approx 1 - (1 - \rho_S - \rho_T) e^{-\rho_S \rho_T c_{Be}(i)} \quad \text{and} \quad \pi_{\{i,j\}} \approx 1 - e^{-\rho_S \rho_T c_{Be}(\{i,j\})}
\]

- Source and target sampling fractions \(\rho_S := n_S / N_v\) and \(\rho_T := n_T / N_v\)

⇒ Induces PPS sampling, size given by betweenness centralities
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Network summaries as totals

- Various graph summaries $\eta(G)$ are expressible in terms of totals $\tau$
  
  **Average degree:** Let $\mathcal{U} = V$ and $y_i = d_i$, then $\eta(G) = \bar{d} = \sum \limits_{i \in V} d_i$
  
  **Graph size:** Let $\mathcal{U} = E$ and $y_{\{i,j\}} = 1$, then $\eta(G) = N_e = \sum \limits_{i \in E} 1$
  
  **Betweenness centrality:** Let $\mathcal{U} = V^{(2)}$ (unordered vertex pairs) and $y_{(i,j)} = \mathbb{I}\{k \in \mathcal{P}_{(i,j)}\}$. For unique shortest $i - j$ paths $\mathcal{P}_{(i,j)}$, then
  
  $$\eta(G) = c_{Be}(k) = \sum \limits_{i \in V^{(2)}} \mathbb{I}\{k \in \mathcal{P}_{(i,j)}\}$$

  **Clustering coefficient:** Let $\mathcal{U} = V^{(3)}$ (unordered vertex triples), then
  
  $$\eta(G) = \text{cl}(G) = 3 \times \frac{\text{total number of triangles}}{\text{total number of connected triples}}$$

- Often such totals can be obtained from sampled $G^*$ via HT estimation
Vertex totals

- Vertex totals are of the form $\tau = \sum_{i \in V} y_i$, averages are $\tau / N_v$
  - Ex: average degree where $y_i = d_i$
  - Ex: nodes with characteristic $C$, where $y_i = I\{i \in C\}$

- Given a sample $V^* \subseteq V$, the HT estimator for vertex totals is
  $$\hat{\tau}_\pi = \sum_{i \in V^*} \frac{y_i}{\pi_i}$$

  $\Rightarrow$ Variance expressions carry over, let $U = V$ and $V^*$ for estimates

- Inclusion probabilities $\pi_i$ depend on network sampling design
  $\Rightarrow$ Sampling also influences whether $y_i$ is observable, e.g., $y_i = d_i$
Totals on vertex pairs

- Quantity \( y_{ij} \) corresponding to vertex pairs \((i, j) \in V^{(2)}\) of interest
  \[ \Rightarrow \text{Totals } \tau = \sum_{(i,j) \in V^{(2)}} y_{ij} \text{ become relevant} \]
- \textbf{Ex:} graph size \( N_e \) and betweenness \( c_{Be}(k) \) where \( y_{ij} = \mathbb{I} \{ k \in \mathcal{P}_{(i,j)} \} \)
- \textbf{Ex:} shared gender in friendship network, average dissimilarity

- The HT estimator in this context is
  \[ \hat{\tau}_\pi = \sum_{(i,j) \in V^{(2)}} \frac{y_{ij}}{\pi_{ij}} \]
  \[ \Rightarrow \text{Edge totals a special case, when } y_{ij} \neq 0 \text{ only for } (i, j) \in E \]

- Variance expression increasingly complicated, namely
  \[ \text{var}[\hat{\tau}_\pi] = \sum_{(i,j) \in V^{(2)}} \sum_{(k,l) \in V^{(2)}} y_{ik}y_{kl} \left( \frac{\pi_{ijkl}}{\pi_{ij} \pi_{kl}} - 1 \right) \]
  \[ \Rightarrow \text{Depends on inclusion probabilities } \pi_{ijkl} \text{ of vertex quadruples} \]
Example: Estimating network size

- Consider estimating $N_e$ as an edge total, i.e.,

$$N_e = \sum_{(i,j) \in V(2)} 1 = \sum_{(i,j) \in V(2)} A_{ij}$$

- **Bernoulli sampling (BS):** $\mathbb{I}\{i \in V^*\} \sim \text{Ber}(p)$ i.i.d. for all $i \in V$
  
  $\Rightarrow$ Edges $E^*$ obtained via induced subgraph sampling $\Rightarrow \pi_{ij} = p^2$

- The HT estimator of $N_e$ is

$$\hat{N}_e = \sum_{(i,j) \in V(2)^*} \frac{A_{ij}}{\pi_{ij}} = p^{-2} N_e^*$$

  $\Rightarrow$ Scales up the empirically observed edge total $N_e^*$ by $p^{-2} > 1$

- Variance can be shown to take the form [Frank '77]

$$\text{var} \left[ \hat{N}_e \right] = (p^{-1} - 1) \sum_{i \in V} d_i^2 + (p^{-2} - 2p^{-1} + 1)N_e$$
Protein network: \(N_v = 5,151, N_e = 31,201\)

\(\Rightarrow\) BS of vertices with \(p = 0.1\) and \(p = 0.3\)

\(\Rightarrow\) Process repeated for 10,000 trials \(\Rightarrow\) histogram of \(\hat{N}_e\)

Average of \(\hat{N}_e\) was 31,116 and 31,203 \(\Rightarrow\) Unbiasedness supported

\(\Rightarrow\) Mean and variability of \(\hat{se}\) shrinks with \(p\) (larger sample)
Average clustering coefficient $\text{cl}(G)$ can be expressed as

$$
\text{cl}(G) = 3 \times \frac{\tau_{\Delta}(G)}{\tau_3(G)}
$$

Involves the quotient of two totals on vertex triples

$$
\tau = \sum_{(i,j,k) \in V(3)} y_{ijk} \quad \Rightarrow \quad \hat{\tau}_\pi = \sum_{(i,j,k) \in V(3)^*} \frac{y_{ijk}}{\pi_{ijk}}
$$

Total number of triangles $\tau_{\Delta}(G)$, where

$$
y_{ijk} = A_{ij}A_{jk}A_{ki}
$$

Total number of connected triples $\tau_3(G)$, where

$$
y_{ijk} = A_{ij}A_{jk} + A_{ij}A_{ki} + A_{jk}A_{ki}
$$
Example: Estimating clustering coefficient (cont.)

- **Protein network:** \( \tau_\triangle(G) = 44,858, \tau_3(G) \approx 1M, \) and \( \text{cl}(G) = 0.1179 \)
  - BS of vertices with \( p = 0.2 \)
  - Induced subgraph sampling of edges
  - Process repeated for 10,000 trials \( \Rightarrow \) histogram of \( \hat{\text{cl}}(G) \)

![Histogram of estimates](image.png)

- Unbiased HT estimators \( \hat{\tau}_\triangle = p^{-3} \tau_\triangle(G^*) \) and \( \hat{\tau}_3 = p^{-3} \tau_3(G^*) \)
  - Plug-in estimator \( \hat{\text{cl}}(G) = 3\hat{\tau}_\triangle/\hat{\tau}_3 \) results in \( \hat{\text{cl}}(G) = \text{cl}(G^*) \)
  - Quite accurate with mean 0.1191 and \( \hat{\text{se}} \) of 0.0251
Horvitz-Thompson framework fairly straightforward in its essence

Success in network sampling an estimation rests on interaction among
a) Sampling design;
b) Measurements taken; and
c) Total to be estimated

Three basic elements must be present in the problem
1) Network summary statistic $\eta(G)$ expressible as total;
2) Values $y$ either observed, or obtainable from measurements; and
3) Inclusion probabilities $\pi$ computable for the sampling design

Unfortunately, often not all three are present at the same time . . .
Example: Estimating average degree

Recall our first example on estimation of average degree $\frac{1}{N_v} \sum_{i \in V} d_i$

- **Design 1**: Unlabeled star sampling, observes degrees $d_i, i \in V^*$
- **Design 2**: Induced subgraph sampling, does not observe degrees

Average degree is a scaling of a vertex total ($N_v$ known)

⇒ HT estimation applicable so long as $y_i = d_i$ observed

True for unlabeled star sampling, and since $\pi_i = n/N_v$ we have

$$\hat{\mu}_{St} = \frac{\hat{\tau}_{St}}{N_v}, \quad \text{where} \quad \hat{\tau}_{St} = \sum_{i \in V^*_St} \frac{d_i}{n/N_v}$$

- We do not observe $d_i$ under induced subgraph sampling
  ⇒ Not amenable to HT estimation as vertex total for this design
Example: Estimating average degree (cont.)

- Identity $\mu = \frac{2N_e}{N_v} \Rightarrow$ Tackle instead as estimation of network size $N_e$

- For induced subgraph sampling $\pi_{ij} = \frac{n(n-1)}{N_v(N_v-1)}$, so HT estimator is

$$\hat{N}_{e,IS} = \sum_{(i,j) \in V^{(2)*}} \frac{A_{ij}}{n(n-1)=[N_v(N_v-1)]} = \frac{N_v(N_v-1)}{n(n-1)}N_{e,IS}$$

$\Rightarrow$ Desired unbiased estimator for the average degree is

$$\hat{\mu}_{IS} = \frac{2\hat{N}_{e,IS}}{N_v}$$

- Estimators under both designs can be compared by writing them as

$$\hat{\mu}_{St} = \frac{2N_{e,St}}{n} \text{ and } \hat{\mu}_{IS} = \frac{2N_{e,IS}}{n} \cdot \frac{N_v-1}{n-1}$$

$\Rightarrow$ Design 1: uses the identity $\mu = \frac{2N_e}{N_v}$ on $G_{St}^*$

$\Rightarrow$ Design 2: same but inflated by $\frac{N_v-1}{n-1}$, compensates $d_{i,IS}^* < d_i$
Assuming that $N_v$ is known may not be on safe grounds

⇒ Human or animal groups too mobile or elusive to count accurately
⇒ All Web pages or Internet routers are too massive and dispersed

Often estimating $N_v$ may well be the prime objective

If vertex SRS or BS feasible, could sample twice ‘marking’ in between
⇒ Facilitates usage of capture-recapture estimators ‘off-the-shelf’

If sampling infeasible, or capture-recapture performs poorly
⇒ Develop estimators of $N_v$ tailored to the graph sampling at hand
Estimating the size of a “hidden population”

- **Hidden population**: individuals do not wish to expose themselves
  - Ex: humans of socially sensitive status, such as homeless
  - Ex: involved in socially sensitive activities, e.g., drugs, prostitution

- Such groups are often small ⇒ Estimating their size is challenging

- **Snowball sampling** used to estimate the size of hidden populations

Sampling a hidden population

- Directed graph $G(V, E)$, $V$ the members of the hidden population
  - Graph describing willingness to identify other members
  - Arc $(i, j)$ when ask individual $i$, mentions $j$ as a member

- Graph $G^*$ obtained via one-wave snowball sampling, i.e., $V^* = V_{0^*} \cup V_{1^*}$
  - Initial sample $V_{0^*}$ obtained via BS from $V$ with probability $p_0$

- Consider the following random variables (RVs) of interest
  - $N = |V_{0^*}|$: size of the initial sample
  - $M_1$: number of arcs among individuals in $V_{0^*}$
  - $M_2$: number of arcs from individuals in $V_{0^*}$ to individuals in $V_{1^*}$

- Snowball sampling yields measurements $n$, $m_1$, and $m_2$ of these RVs
Method of moments estimator

- **Method of moments**: equate moments to sample counterparts

\[
\mathbb{E}[N] = \mathbb{E}\left[\sum_i \mathbb{I}\{i \in V_0^*\}\right] = N_v p_0 = n
\]

\[
\mathbb{E}[M_1] = \mathbb{E}\left[\sum_j \sum_{i \neq j} \mathbb{I}\{i \in V_0^*\}\mathbb{I}\{j \in V_0^*\} A_{ij}\right] = N_e p_0^2 = m_1
\]

\[
\mathbb{E}[M_2] = \mathbb{E}\left[\sum_j \sum_{i \neq j} \mathbb{I}\{i \in V_0^*\}\mathbb{I}\{j \notin V_0^*\} A_{ij}\right] = N_e p_0(1 - p_0) = m_2
\]

- Expectation w.r.t. randomness in selecting the sample \(V_0^*\). Solution:

\[
\hat{N}_v = n \left(\frac{m_1 + m_2}{m_1}\right)
\]

\(\Rightarrow\) Size of initial sample inflated by estimate of the sampling rate
Estimation of degree distributions

Network sampling and challenges

Background on statistical sampling theory

Network graph sampling designs

Estimation of network totals and group size

Estimation of degree distributions
Estimation of other network characteristics

- Classical sampling theory rests heavily on Horvitz-Thompson theory
  - Scope limited to network totals
  - Q: Other network summaries, e.g., degree distributions?

- Findings on the effect of sampling on observed degree distributions:
  - Highly unrepresentative of actual degree distributions; and
  - Unhelpful to characterizing heterogeneous distributions

- Ex: Internet traceroute sampling [Lakhina et al’ 03]
  - Broad degree distribution in $G^*$, while concentrated in $G$

- Ex: Sampling protein-protein interaction networks [Han et al’ 05]
  - Power-law exponent estimate from $G^*$ underestimates $\alpha$ in $G$
Let $N(d)$ denote the number of vertices with degree $d$ in $G$.

- Let $N^*(d)$ be the counterpart in a sampled graph $G^*$.
- Introduce vectors $\mathbf{n} = [N(0), \ldots, N(d_{\text{max}})]^\top$ and likewise $\mathbf{n}^*$.

Under a variety of sampling designs, it holds that

$$\mathbb{E} [\mathbf{n}^*] = \mathbf{Pn}$$

- Matrix $\mathbf{P}$ depends fully on the sampling, not $G$ itself.
- Expectation w.r.t. randomness in selecting the sample $G^*$.

An inverse problem

- Recall the identity \( \mathbb{E} [n^*] = Pn \) \( \Rightarrow \) Face a linear inverse problem

- Unbiased estimator of the degree distribution \( n \)

\[
\hat{n}_{\text{naive}} = P^{-1}n^*
\]

- While natural, two problems with this simple solution
  \( \Rightarrow \) Matrix \( P \) typically not invertible in practice; and
  \( \Rightarrow \) Non-negativity of the solution is not guaranteed

- We actually have an ill-posed linear inverse problem
Performance of naive estimator

- Erdös-Renyi graph with $N_v = 100$ and $N_e = 500$
  - BS of vertices with $p = 0.6$
  - Induced subgraph sampling of edges
Penalized least-squares formulation

- Constrained, penalized, weighted least-squares [Zhang et al '14]

\[
\min_n (Pn - n^*)^T C^{-1} (Pn - n^*) + \lambda \text{pen}(n)
\]

s. to \( N(d) \geq 0, \ d = 0, 1, \ldots, d_{\text{max}}, \)

\[
\sum_{d=1}^{d_{\text{max}}} N(d) = N_v
\]

- Matrix \( C \) denotes the covariance of \( n^* \)
- Functional \( \text{pen}(n) \) penalizes complexity in \( n \), tuned by \( \lambda \)

- Constraints
  - Non-negativity of degree counts
  - Total degree counts equal the number of vertices
  - Smoothness: \( \text{pen}(n) = \|Dn\|^2 \), \( D \) differentiating operator
Application to online social networks

- Communities from online social networks Orkut and LiveJournal
  - BS of vertices with $p = 0.3$
  - Induced subgraph sampling of edges

- True, sampled, and estimated degree distribution
Glossary

- Enumeration and sampling
- Population graph
- Sampled graph
- Plug-in estimator
- Sampling design
- Sample with(out) replacement
- Design-based methods
- Averages and totals
- Inclusion probability
- Simple random sampling
- Bernoulli sampling
- Unequal probability sampling

- Horvitz-Thompson estimator
- Probability proportional to size sampling
- Capture-recapture estimator
- Induced subgraph sampling
- Incident subgraph sampling
- Snowball and star sampling
- Traceroute sampling
- Hidden population
- Ill-posed inverse problem
- Penalized least squares