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A Combinatorial Multi-Armed Bandit Approach to Correlation Clustering

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Main Contributions

- Novel formulation of Correlation Clustering (CC) within a reinforcement learning setting by designing a Combinatorial Multi-Armed Bandit (CMAB) framework for correlation clustering
 - The CMAB-CC problem
- Design and theoretical analysis of algorithms
 - We devise a principled regret definition for our problem
- Extensive experimental evaluation

Min-Disagreement Correlation Clustering (Min-CC)

Input:

- an undirected graph G = (V, E), with vertex set V and edge set $E \subseteq V \times V$
- weights $w_{uv}^+, w_{uv}^- \in \mathbb{R}_0^+$ for all edges $(u, v) \in E$, where any w_{uv}^+ (resp. w_{uv}^-) weight expresses the benefit of clustering u and v together (resp. separately)

Output:

• a *clustering* $C^*: V \to \mathbb{N}^+$ that:

$$\mathcal{C}^* = \operatorname{argmin}_{\mathcal{C}} d(\mathcal{C}) = \operatorname{argmin}_{\mathcal{C}} \sum_{\substack{(u,v) \in E \\ \mathcal{C}(u) = \mathcal{C}(v)}} w_{uv}^- + \sum_{\substack{(u,v) \in E \\ \mathcal{C}(u) \neq \mathcal{C}(v)}} w_{uv}^+$$

- Traditionally, in correlation clustering it is assumed that the *edge* weights are all given as input, e.g. derived from past userinteraction history, experimental trials etc.
 - Disadvantage: clustering has to be performed after that all the weights are available
- We focus for the first time on a correlation-clustering setting where the edge weights are not available and edge-weight assessment is carried out while performing (multiple rounds of) clustering



Edge weights w_{uv}^- , w_{uv}^+ are modeled as random variables W_{uv}^- , W_{uv}^+ with means $\mu_{uv}^- = \mathbb{E}[W_{uv}^-], \ \mu_{uv}^+ = \mathbb{E}[W_{uv}^+]$



Random variables W_{uv}^- , W_{uv}^+ and their means $\mu_{uv}^- = \mathbb{E}[W_{uv}^-]$, $\mu_{uv}^+ = \mathbb{E}[W_{uv}^+]$ are unknown

Intra-clusterInter-clustercost estimate $\hat{\mu}_{uv}^-$ cost estimate $\hat{\mu}_{uv}^+$



Estimates of the mean of the edgeweight distributions $\hat{\mu}_{uv}^-$, $\hat{\mu}_{uv}^+$ are maintained for each $(u, v) \in E$

(i) Use an oracle \mathcal{O} (CC algorithm) with estimated weights to compute a clustering

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(ii) Placing the clustering gives *feedback* about the unknown edge weights W_{uv}^- , W_{uv}^+ and the quality of the clustering



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Estimates of the mean of the edgeweight distributions $\hat{\mu}_{uv}^-$, $\hat{\mu}_{uv}^+$ are maintained for each $(u, v) \in E$ (iii) Update the mean estimates $\hat{\mu}_{uv}^-$, $\hat{\mu}_{uv}^+$ and repeat from (i) for *T* rounds



(ii) Placing the clustering gives *feedback* about the unknown edge weights W_{uv}^- , W_{uv}^+ and the quality of the clustering



Applications

- Team formation
- Recommendations in online social platforms
- Task allocation
- Commercial scheduling in slots
- Shelf space allocation

The CMAB-MIN-CC Problem

Given a graph G = (V, E) and a number T > 0 of rounds, for every t = 1, ..., T find a clustering $C_t: V \to \mathbb{N}^+$ so as to minimize

$$\mathbb{E}\left[\sum_{t=1}^{T} \bar{d}_{\mu}(\mathcal{C}_{t})\right]$$

 $\bar{d}_{\mu}(\mathcal{C}_{t})$ is the expected disagreement (cost) of the clustering \mathcal{C}_{t} according to the true (unknown) means $\mu = \left\{ \{\mu_{uv}^{+}\}_{(u,v)\in E}, \{\mu_{uv}^{-}\}_{(u,v)\in E} \right\}$

Exploration-Exploitation Trade-Off

A clustering at every round may be computed

- 1. by taking into account the current mean estimates based on an *approximate oracle* (*exploitation*)
- 2. without looking at the mean estimates, so as to get feedback on edge weights for which limited knowledge has been acquired so far (*exploration*)

Objective: getting the best *exploration-exploitation tradeoff* whose effectiveness is measured by the (expected) *cumulative quality of the clusterings produced in all the rounds*.

Combinatorial Multi-Armed Bandit³ (CMAB)

- \mathcal{A} is the set of m base slot-machines/arms to choose from
- Each arm *i* is assigned a set $\{X_{i,t} | 1 \le i \le m, 1 \le t \le T\}$ of random variables where each $X_{i,t}$ indicates the random "outcome" of playing base arm *i* in round *t*.
- At each step t the agent selects/plays a **subset of base arms** (super arm) $A_t \subseteq \mathcal{A}$ and the outcomes of the random variables $X_{i,t}$, for all the base arms $j \in A_t$, are observed.
- Playing a superarm A_t gives a reward $R_t(A_t)$, which is a random variable defined as a function of the outcomes of A_t 's base arms.
- It is assumed the availability of an (α, β) -approximation oracle that, for some $\alpha, \beta \leq 1$, it outputs a superarm A_t so that $\Pr\left[\mathbb{E}[\hat{R}_t(A_t)] \geq \alpha \mathbb{E}[\hat{R}_t(A_t^*)]\right] \geq \beta$
- The goal is to maximize the (expected) cumulative reward $\mathbb{E}[\sum_{t=1}^{T} R_t(A_t)]$ by a proper exploration/exploitation trade-off



3. Chen Wei et al. "Combinatorial multi-armed bandit and its extension to probabilistically triggered arms." The Journal of Machine Learning Research 17.1 (2016): 1746-1778.

CMAB-MIN-CC as a CMAB instance

- base arms: each edge $e = (u, v) \in E$ has a pair of replicas, e^{in} and e^{out} $(m = |\mathcal{A}| = 2|E|)$
- superarms: sets $A \subseteq \mathcal{A}$ that are consistent with the notion of clustering
 - for all $e \in E$, A only contains e^{in} or e^{out} (|A| = |E|)
 - for all $e_1 = (x, y), e_2 = (y, z), e_3 = (x, z) \in E$, if $e_1^{in}, e_2^{in} \in A$, then $e_3^{in} \in A$
- base-arm outcome:
 - Intra-cluster base arm e^{in} : a sample from W_{uv}^-
 - Inter-cluster base arm e^{out} : a sample from W_{uv}^+
- loss: $d(A) = \sum_{e \in A^{in}} W_{uv}^- + \sum_{e \in A^{out}} W_{uv}^+$

Algorithms for CMAB-MIN-CC

Adaptation of well-established CMAB algorithms to the correlationclustering context:

- 1. focus on the context of *general oracles* for MIN-CC
- 2. case where the employed MIN-CC oracles achieve theoretical guarantees only if the input (unknown) weights meet certain properties
- 3. the special case of input edge-weight distributions satisfying specific constraints

The Correlation Clustering - Combinatorial Lower Confidence Bound (CC-CLCB) algorithm

Algorithm 1 CC-CLCB

Input: A graph G = (V, E); an integer T > 0; an oracle **O** for MIN-CC **Output:** A clustering C_t of G, for all $t = 1, \ldots, T$ 1: initialize $\hat{\mu}^+ = \{\hat{\mu}_e^+\}_{e \in E}$ and $\hat{\mu}^- = \{\hat{\mu}_e^-\}_{e \in E}$; $\forall e \in E$: $T_e^+ \leftarrow 0, T_e^- \leftarrow 0$ 2: for t = 1, ..., T do $\forall e \in E: \ \rho_e^+ \leftarrow \sqrt{\frac{3\ln t}{2T_e^+}}, \ \rho_e^- \leftarrow \sqrt{\frac{3\ln t}{2T_e^-}} \ (\rho_e^+ = 0, \text{ if } T_e^+ = 0; \rho_e^- = 0, \text{ if } T_e^- = 0)$ 3: $\forall e \in E: \ \widetilde{\mu}_e^+ \leftarrow \max\{\widehat{\mu}_e^+ - \rho_e^+, 0\}, \ \widetilde{\mu}_e^- \leftarrow \max\{\widehat{\mu}_e^- - \rho_e^-, 0\}$ 4: $\mathcal{C}_t \leftarrow \text{run } \mathbf{O} \text{ on input } \langle G, \{\widetilde{\mu}_e^+\}_{e \in E}, \{\widetilde{\mu}_e^-\}_{e \in E} \rangle$ 5: for $e = (u, v) \in E \mid \mathcal{C}_t(u) = \mathcal{C}_t(v)$ do 6: observe feedback $w^- \sim W_e^-$; $\hat{\mu}_e^- \leftarrow (\hat{\mu}_e^- T_e^- + w^-)/(T_e^- + 1); T_e^- \leftarrow T_e^- + 1;$ 7: 8: end for 9: for $e = (u, v) \in E \mid \mathcal{C}_t(u) \neq \mathcal{C}_t(v)$ do observe feedback $w^+ \sim W_e^+$; $\hat{\mu}_e^+ \leftarrow (\hat{\mu}_e^+ T_e^+ + w^+)/(T_e^+ + 1)$; $T_e^+ \leftarrow T_e^+ + 1$; 10: 11: end for 12: end for

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Initialization of the mean estimates $\hat{\mu}^+$, $\hat{\mu}^-$ and counters T_e^+ , T_e^- which denote the number of times a sample from W_e^+ , W_e^- has been observed

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the current mean estimates are adjusted with the terms ρ_e^+ , ρ_e^- , so as to foster the exploration of less often played base arms

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The adjusted means $\{\tilde{\mu}_e^+, \tilde{\mu}_e^-\}_{e \in E}$ are interpreted as edge weights of a correlationclustering instance and are fed as input to an oracle O that computes a MIN-CC solution C_t

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Placing the clustering C_t gives a feedback about the unknown W_e^+ , W_e^- :

- *Intra-cluster edge:* a sample from W_e^-
- Inter-cluster edge: a sample from W_e⁺

The yielded samples are used to update the mean estimates $\hat{\mu}^+$, $\hat{\mu}^-$

Regret Analysis of CC-CLCB algorithm

MIN-CC- (α, β) **-approximation regret.** Let C_I^* be the clustering minimizing the expected loss $\overline{d}_{\mu}(\cdot)$ on a CMAB-MIN-CC instance *I*, let \mathcal{M} be the the expected loss of the worst possible clustering on *I*.

$$Reg_{\mu,\alpha,\beta}(T) = \mathbb{E}\left[\sum_{t=1}^{T} \bar{d}_{\mu}(\mathcal{C}_{t})\right] - T\left[\frac{1}{\alpha}\beta\bar{d}_{\mu}(\mathcal{C}_{I}^{*}) + (1-\beta)\mathcal{M}\right]$$

Theorem. Given $\alpha, \beta \in (0,1]$, the MIN-CC- (α, β) -approximation regret of the CC-CLCB algorithm, when equipped with a MIN-CC- (α, β) -approximation oracle is upper-bounded by a function of T that is $\mathcal{O}(\log T)$.

Heuristic Variants of CC-CLCB

Rationale. Favor the fulfilment of some constraints on the MIN-CC instances to be processed by the oracle to make the latter perform better

- PC+Exp-CLCB computes the adjusted means $\tilde{\mu}_{uv}^+$, $\tilde{\mu}_{uv}^-$ such that the *local constraint* $\tilde{\mu}_{uv}^+ + \tilde{\mu}_{uv}^- = 1$ holds for every $u, v \in V$
- **Global-CLCB** computes the adjusted means $\tilde{\mu}_{uv}^+$, $\tilde{\mu}_{uv}^-$ such that the global constraint $\binom{|V|}{2}^{-1} \sum_{u,v \in V} (\tilde{\mu}_{uv}^+ + \tilde{\mu}_{uv}^-) \ge 1$ is satisfied

Special Edge-Weight Distributions

Symmetric distributions. [0, 1]-support random variables W_e^+ , W_e^- have symmetric distributions if and only if $W_e^+(x) = W_e^-(1-x)$, for all $x \in [0,1]$.

Theorem. Given $\alpha, \beta \in (0,1]$, the MIN-CC- (α, β) -approximation regret of a *pure exploitation* (PE) strategy run on a CMAB-MIN-CC instance where all edge-weight distributions are symmetric, and equipped with a MIN-CC- (α, β) -approximation oracle is upper-bounded by a function of T that is $\mathcal{O}(1)$.

Evaluation

Data

• Real network data with artificially-generated edge weights

Assessment criteria

• Average expected normalized cumulative MIN-CC loss (up to round t) $f^{(t)}$ w.r.t. the true (unknown) edge weights μ :

$$f^{(t)} = \frac{1}{t} \sum_{i=1}^{t} \mathbb{E}\left[\frac{\overline{d}_{\mu}(\mathcal{C}_{i})}{U}\right], \qquad U = \sum_{u,v \in V} \max\{\mu_{uv}^{+}, \mu_{uv}^{-}\}$$

• Relative error norm (at round t) $ren^{(t)}$:

$$ren^{(t)} = \sqrt{\frac{\sum_{e \in E} (\mu_e^+ - \hat{\mu}_{e,t}^+)^2 + \sum_{e \in E} (\mu_e^- - \hat{\mu}_{e,t}^-)^2}{\sum_{e \in E} (\mu_e^+)^2 + \sum_{e \in E} (\mu_e^-)^2}}$$

Evaluation

Evaluation goals

- Assess the performance of the CMAB methods (CC-CLCB, EG, EGfixed, PE, CTS¹) in terms of $f^{(T)}$ and $ren^{(T)}$ and compare them to non-CMAB baselines (Adamic-Adar, Jaccard) and the reference Actual-weight method
- Evaluate the impact of varying the MIN-CC oracle (Pivot², LP+R³) on the performance of the various CMAB methods

Wang Siwei, and Wei Chen. "Thompson sampling for combinatorial semi-bandits." International Conference on Machine Learning. PMLR, 2018.
Ailon Nir, Moses Charikar, and Alantha Newman. "Aggregating inconsistent information: ranking and clustering." Journal of the ACM (JACM) 55.5 (2008): 1-27.
Charikar Moses, Venkatesan Guruswami, and Anthony Wirth. "Clustering with qualitative information." Journal of Computer and System Sciences 71.3 (2005): 360-383.

Data

	V	E	density	avg. degree	avg. path length	clustering coefficient
Karate*	34	78	0.139	4.588	2.408	0.256
Dolphins*	62	159	0.084	5.129	3.357	0.309
Zebra*	27	111	0.316	8.222	1.842	0.845
Highland-Tribes*	16	58	0.483	7.250	1.542	0.527
Contiguous-USA*	49	107	0.091	4.367	4.163	0.406
Last.fm	992	369 973	0.753	745.913	1.247	0.860
PrimarySchool**	242	8 317	0.285	68.736	1.733	0.480
ProsperLoans	89 269	3 330 022	8E-04	74.607	3.239	0.003
Wikipedia	343 860	10 519 921	2E-04	61.187	3.099	0.065
DBLP	1 824 701	8 344 615	5E-06	9.146	6.514	0.169

Table: Main characteristics of the real-world datasets used in our evaluation.

*Available from http://konect.cc/networks/ **Available from http://www.sociopatterns.org/datasets/

Edge weight generation. The random variables W_e^+ , W_e^- are assumed to follow a *Bernoulli* distribution, whose means are generated according to a scheme which ensures that the probability constraint holds on the generated means, i.e. first sample $\mu_e^+ \sim Uniform(0, 1)$, and then set $\mu_e^- = 1 - \mu_e^+$, for all $e \in E$.

Quality of the clusterings



- The loss values of all the CMAB methods follow a decreasing trend over the rounds since the CMAB algorithms learn how to cluster the vertices over time
- The non-CMAB baselines (Adamic-Adar, Jaccard) achieve the worst performance, Actual-weight is always the best method, the CMAB methods perform comparably or close to Actual-weight

Quality of the clusterings

Table. Performance in terms of f(T) and growth rate (average amount of relative change between the initial and the final round over the span T, in percentage). All methods are equipped with Pivot as MIN-CC oracle.

method	Karate	Dolphins	Zebra	HighlandTribes	Contiguous-USA	Last.fm	PrimarySchool	ProsperLoans	Wikipedia	DBLP
CC-CLCB	0.59	0.54	0.58	0.51	0.53	0.67	0.65	0.66	0.66	0.62
	-18.22%	-19.09%	-21.67%	-20.08%	-24.36%	-0.19%	-1.94%	-0.79%	-0.56%	-7.28%
EC	0.58	0.52	0.57	0.5	0.51	0.66	0.64	0.66	0.66	0.61
EG	-13.59%	-21.31%	-14.72%	-24.44%	-24.4%	-0.36%	-3.29%	-1.32%	-0.68%	-9%
EG-fixed -1	0.59	0.52	0.57	0.5	0.52	0.66	0.64	0.66	0.66	0.61
	-18.71%	-21.77%	-22.17%	-20.27%	-25.8%	-0.31%	-2.68%	-1.2%	-0.65%	-8.44%
PE	0.58	0.51	0.56	0.49	0.5	0.66	0.64	0.66	0.66	0.6
	-19.54%	-23.45%	-24.03%	-22.9%	-28.52%	-0.34%	-3.01%	-1.34%	-0.71%	-9.41%
CTS	0.58	0.51	0.56	0.49	0.51	0.66	0.64	0.66	0.66	0.61
	-15.34%	-21.17%	-16.59%	-24.13%	-24.09%	-0.34%	-3.19%	-1.26%	-0.7%	-8.91%
Adamic-Adar	0.7	0.68	0.7	0.62	0.62	0.67	0.66	0.67	0.67	0.67
Jaccard	0.74	0.69	0.59	0.6	0.67	0.67	0.66	0.67	0.67	0.67
Actual-weight	0.58	0.5	0.54	0.49	0.49	0.66	0.64	0.66	0.66	0.6

- PE is the best-performing method since the adopted MIN-CC oracle (i.e., Pivot) is a randomized algorithm, thus, although with a pure-exploitation bandit strategy, it results in some implicit exploration
- CC-CLCB is comparable or close to the best methods in most cases

Quality of the learned edge weights

Table. Performance in terms of $ren^{(T)}$ and growth rate (average amount of relative change between the initial and the final round over the span T, in percentage). All methods are equipped with Pivot as MIN-CC oracle.

method	Karate	Dolphins	Zebra	HighlandTribes	Contiguous-USA	Last.fm	PrimarySchool	ProsperLoans	Wikipedia	DBLP
CC-CLCB	0.19	0.26	0.05	0.25	0.14	0.05	0.07	0.52	0.22	0.2
	-76.88%	-68.89%	-93.14%	-71.42%	-83.15%	-93.89%	-92.29%	-39.69%	-74.07%	-77.23%
EG	0.09	0.13	0.06	0.09	0.1	0.06	0.08	0.41	0.2	0.17
	-89.08%	-84.59%	-92.44%	-89.48%	-87.57%	-93.45%	-91.15%	-53.22%	-77.43%	-80.84%
EG-fixed	0.08	0.11	0.06	0.08	0.09	0.06	0.07	0.37	0.18	0.14
	-89.99%	-86.82%	-92.88%	-90.95%	-89.39%	-93.51%	-91.43%	-57.49%	-79.54%	-83.82%
PE	0.34	0.32	0.15	0.23	0.27	0.06	0.09	0.45	0.24	0.25
	-58.88%	-62.81%	-81.57%	-73.39%	-66.94%	-93.31%	-90.09%	-48.2%	-72.24%	-71.13%
CTS	0.09	0.13	0.06	0.12	0.09	0.06	0.08	0.27	0.18	0.13
	-79.31%	-72.69%	-86.55%	-74.09%	-80.75%	-87.46%	-83.33%	-41.24%	-59.65%	-70.49%
Adamic-Adar	0.66	0.7	0.63	0.54	0.61	0.79	0.68	0.94	0.81	0.67
Jaccard	0.72	0.64	0.73	0.53	0.56	0.72	0.61	0.99	0.9	0.81
Actual-weight	0	0	0	0	0	0	0	0	0	0

- the non-CMAB baselines yield the highest error values, while Actual-weight clearly achieves zero error everywhere
- EG-fixed is (comparable to) the best performer on the smaller datasets (Karate, Dolphins, Zebra, HighlandTribes, Contiguous-USA), while on the bigger datasets, CTS is (comparable to) the best method

Varying the MIN-CC oracle

- The general trend in terms of clustering quality is that LP+R leads to an increase in performance at the cost of higher running times
- The best performing method in terms of clustering quality is:
 - PE when equipped with Pivot
 - CTS when equipped with LP+R
- In terms of learned edge weights the advantage of using LP+R is less evident due to the high randomization of Pivot
- The best performing method in terms of edge weights estimation is:
 - EG-fixed when equipped with Pivot
 - CLCB when equipped with LP+R

Conclusion & Future Work

Summary:

- we have focused on the novel setting of correlation clustering where edge weights are unknown, and they need be discovered while performing multiple rounds of clustering.
- we have provided a Combinatorial Multi-Armed Bandit (CMAB) framework for correlation clustering, algorithms for it, analyses of the theoretical guarantees of these algorithms, more practical heuristics, and extensive experiments.

Future Work:

 we plan to investigate the theoretical properties of our heuristics, advanced CMAB settings, and clustering problems other than correlation clustering

Thank you! Questions?



Related Work

Query-efficient correlation clustering^{1,2}

- edge weights are discovered by querying an oracle
- the goal is to cluster the input graph by using a limited budget of Q queries $(Q \ll O(|V|^2))$
- the oracle provides *true edge weights* for any query, at any time. Instead, in our setting, the feedback consists in a sample of the weight distributions
- existing approaches handle binary weights only (i.e., $w_{uv}^+, w_{uv}^- \in \{0, 1\}$)
- 1. Bressan M, Cesa-Bianchi N, Paudice A, Vitale F (2019) Correlation clustering with adaptive similarity queries. In: Proceedings of the NIPS conference, pp. 12531–12540.
- 2. García-Soriano D, Kutzkov K, Bonchi F, Tsourakakis C (2020) Query-efficient correlation clustering. In Proceedings of the WWW conference, pp 1468–1478.