# Graph Signal Processing For Big Data, and How I Got Here

Carrson C. Fung

Associate Professor Intelligent Modeling and Optimal Design Group (IMOD) Communication Electronics and Signal Processing Lab (CommLab) Institute of Electronics National Chiao Tung University



## Who Am I Professionally?





GSP For Big Data, and How I Got Here

#### Traditional Cellular Network









GSP For Big Data, and How I Got Here

# JT-CoMP



- Cell A and Cell B cooperate with each other to allocate the same frequency resource (f<sub>3</sub>) AND the same time resource (subframe #n) to A1, and share the same data, leading to better reception.
- A1 receives the same data from Cell A and Cell B concurrently.









GSP For Big Data, and How I Got Here

http://cwww.ee.nctu.edu.tw/~cfung

# What is a Graph?

- Collection of vertices and edges
  - A set of *nodes* and the *relationships* that connect them
    G(V,E)
- Represents entities as nodes
- And how these entities relates to the world as relationship



Graph Types





GSP For Big Data, and How I Got Here

http://cwww.ee.nctu.edu.tw/~cfung

# Misconceptions about Big Data (Data Science)

- It's only multimedia
- It means you need to deal with lots of data
  - 5 V's: volume (curse of dimensionality), velocity, variety (data and knowledge fusion), veracity (statistics 101), value
- It's the same as machine and deep learning (AI)
  - Domain knowledge
  - Data and knowledge fusion/cross-space fusion
  - Data mining
  - Machine and deep learning
  - □ Ingenuity about which model to use for data (science & art)



## Danger in Big Data

Danger in using data science approach (WMD) [O2016]

#### • Opacity, scale, damage, lack of feedback (p.109)

- Example: university ranking
- Algorithm used lacks transparency
- Affects many applicants
- Overemphasis on alumni donation, SAT scores, student-teacher ratios, acceptance rates, fund raising
- E.g. Colleges game the system by increasing fund raising → campus improvement → student acceptance increased → ranking increased
  - **u** Tuition amount not in algorithm and this can drive away good students
- Good example: FICO (Fair, Issac, and Co.)
  - Founded in 1956 to provide credit score
  - Evaluate risk that an individual will default on a loan
    - Only looks at the borrower's finances: debt loan, bill-paying record
    - Color-blind
    - Transparent and always updated based on your action

C. O'Neil, Weapons of Math Destruction: How Big Data Increases Inequality and Threatens Democracy, Crown Publishing, New York, 2016.



Which aspects of data science do we deal with (so far)?

- Volume and velocity
  - Data collected from everywhere
    - Difficult/impossible to perform centralized processing
      - $\Box \rightarrow \text{Distributed algorithm}$
- Veracity
  - Cross-layer design
- Variety
  - Data fusion not enough
    - $\rightarrow$  Knowledge fusion is more appropriate
- Value
  - □ If no value, why would we do it?

Which aspects of data science do we deal with (so far)?

- Applications
  - Communications
    - Exploiting cloud AND edge/Fog computing resources
      - $\Box \rightarrow \text{Graph model} + \text{distributed consensus algorithm}$
    - Predictive/preemptive analysis of communications network performance
      - □ → Graph model + statistical data model + machine learning + fusion
  - Autonomous vehicles (land/area/sea)
    - Data association and object tracking (track fusion)
      - $\Box \rightarrow \text{Graph model} + \text{distributed consensus algorithm}$



## Why Signal Processing Matters

**Data science** is the study of the generalizable extraction of knowledge from data, yet the key word is science. It incorporates varying elements and builds on techniques and theories from many fields, including signal **processing**, **mathematics** (optimization), probability models, machine learning, deep learning, computer programming, data engineering, pattern recognition, visualization, uncertainty modeling, data warehousing and high performance computing with the goal of extracting meaning from data and creating data products. Data Science is not restricted to only big data, although the fact that data is scaling up makes big data an important aspect of data science.

T. Singh, "Why data scientists are crucial for AI transformation," <u>https://www.forbes.com/sites/cognitiveworld/2018/09/13/why-</u> <u>data-scientists-are-crucial-for-ai-transformation/amp/</u>, Sep. 13, 2018.

# Why Graphs?

- Human cognition makes the strong assumption that the world is composed of objects and relations
  - A lot of things requires relationship to describe
- Training deep learning models with unstructured data fails to capture relationship
  - Graph network [B2018]
- Surprisingly, hard to capture relationships even relational database
  - Use graph database instead



P.W. Battaglia *et al.*, "Relational inductive biases, deep learning, and graph network," *arXiv:1806.01261*, Oct. 2018.



GDSP Basics: Delay





#### GSP Basics

- GSP in A equivalent to  $z^{-1}$  in DSP
- A: adjacency matrix
  - Describes relationship between nodes
  - $\square [\mathbf{A}]_{ij} = W_{ij}$ 
    - Models directed graph
  - A symmetric when  $w_{ij} = w_{ji}$ 
    - Modes undirected graph

$$\begin{bmatrix} \mathbf{D} \end{bmatrix}_{ii} = \sum_{j=1}^{N} \begin{bmatrix} \mathbf{A} \end{bmatrix}_{ij}, \begin{bmatrix} \mathbf{D} \end{bmatrix}_{ij} = 0, \text{ for } i \neq j$$
$$\mathbf{L} = \mathbf{D} - \mathbf{A} \text{ is called the Laplacian}$$

#### GSP Basics: Shift Invariance and Filtering

 $\blacktriangleright y[n-k]$ 

 $\blacktriangleright y[n-k]$ 

DSP



|||

h[n]

GSP

(shift invariance)

$$\mathbf{A}(\mathbf{H}\mathbf{s}) = \mathbf{H}(\mathbf{A}\mathbf{s})$$

(filter)

 $Z^{-k}$ 

s[n]

(graph filter)



A. Sandryhaila and J.M.F. Moura, ``Discrete signal processing on graphs," *IEEE Trans. on Signal Processing*, vol. 61(7), pp. 1644-1656, Apr. 2013.



#### DSP Basics: Fourier Basis for LTI Systems

$$s[n] = e^{j\omega n} \longrightarrow \text{LTI, } h[n] \longrightarrow y[n] = H(e^{j\omega}) e^{j\omega n} = H(e^{j\omega}) s[n]$$
Suppose  $L_h = 3$  and  $L_s = 4$ :
$$\begin{bmatrix} y[0] \\ y[1] \\ y[2] \\ y[3] \\ y[3] \\ y[4] \\ y[5] \end{bmatrix} = \begin{bmatrix} h[0] & 0 & 0 & 0 \\ h[0] & h[0] & 0 & 0 \\ h[2] & h[1] & h[0] & 0 \\ 0 & h[2] & h[1] & h[0] \\ 0 & 0 & h[2] & h[1] \\ 0 & 0 & 0 & h[2] \end{bmatrix} \begin{bmatrix} s[0] \\ s[1] \\ s[2] \\ s[3] \end{bmatrix} \Leftrightarrow \mathbf{y} = \mathbf{Hs}$$

$$y[n] = H(e^{j\omega}) \ s[n] \Leftrightarrow \mathbf{y} = H(e^{j\omega}) \ \mathbf{s}$$
  
$$\mathbf{y} = \mathbf{H}\mathbf{s} = H(e^{j\omega}) \ \mathbf{s}$$
  
The Fourier basis  $e^{j\omega}$   
is eigenvector  
(eigenfunction) for  
all LTI systems



#### Graph Fourier Transform Basis

$$\mathbf{H} = h(\mathbf{A}) = h_0 \mathbf{I} + h_1 \mathbf{A} + \dots + h_L \mathbf{A}^L$$

$$\begin{split} \mathbf{H} &= h\left(\mathbf{A}\right) = h\left(\mathbf{V}\mathbf{\Lambda}\mathbf{V}^{-1}\right) \\ &= \sum_{\ell=0}^{L-1} h_{\ell}\left(\mathbf{V}\mathbf{\Lambda}\mathbf{V}^{-1}\right)^{\ell} = \sum_{\ell=0}^{L-1} h_{\ell}\mathbf{V}\left(\mathbf{\Lambda}\right)^{\ell}\mathbf{V}^{-1} \\ &= \mathbf{V}h\left(\mathbf{\Lambda}\right)\mathbf{V}^{-1}, \qquad h\left(\mathbf{\Lambda}\right) = \mathrm{Diag}\left[\left[h\left(\lambda_{0}\right) \ \cdots \ h\left(\lambda_{N-1}\right)\right]^{T}\right] \end{split}$$

$$= Vh(\Lambda) V^{-1} v_{\ell}$$

$$= Vh(\Lambda) e_{\ell}$$

$$= h(\lambda_{\ell}) v_{\ell}$$
The eigenvectors of A are eigenvectors of all LSI graph systems



#### GSP Fourier Transform

$$\mathbf{A} = \begin{bmatrix} 0 & 0 & 0 & \cdots & 0 & 1 \\ 1 & 0 & 0 & \cdots & 0 & 0 \\ 0 & 1 & 0 & \cdots & 0 & 0 \\ \vdots & \vdots & \ddots & \ddots & \ddots & 0 \\ 0 & 0 & \cdots & 1 & 0 & 0 \\ 0 & 0 & \cdots & 0 & 1 & 0 \end{bmatrix} = \mathbf{W}_{N} \begin{bmatrix} e^{j\frac{2\pi 0}{N}} & & \\ & \ddots & \\ & & e^{j\frac{2\pi(N-1)}{N}} \end{bmatrix} \mathbf{W}_{N}^{H}, \quad \begin{bmatrix} \mathbf{W}_{N}^{H} \end{bmatrix}_{nk} = \frac{1}{\sqrt{N}} e^{-j\frac{2\pi}{N}nk} \quad (\text{DFT matrix})$$

 $\mathbf{V}^{-1} = \mathbf{W}_N^H$ 

Columns of V are graph spectral components, and eigenvalues of A, i.e.  $e^{j2\pi n/N}$ , for n=0, 1, ..., N-1, are the graph frequencies





Pointwise multiplication in (graph) frequency domain

## Application: Image Segmentation (Clustering)



J. Shi and J. Malik, "Normalized cuts and image segmentation," *IEEE Trans. on Pattern Analysis and Machine Intelligence*, vol. 22(8), pp. 888-905, Aug. 2000.



GSP For Big Data, and How I Got Here

## Image Segmentation (Clustering)





### Applications: Customer Behavior Prediction

Determine whether or not existing customers will stop service with a cellular provider



A. Sandryhaila and J.M.F. Moura, ``Discrete signal processing on graphs," *IEEE Trans. on Signal Processing*, vol. 61(7), pp. 1644-1656, Apr. 2013.

#### Customer Behavior Prediction





#### Customer Behavior Prediction





#### Customer Behavior Prediction



Fig. 7. The accuracy of behavior prediction for customers of a mobile provider. Predictions for customers who stopped using the provider and those who continued are evaluated separately, and then combined into the overall accuracy.



### Application: Location-Aware Spatial Received Signal Power Prediction



J. Fink and V. Kumar, "Online methods for radio signal mapping with mobile robots," *Proc. of the Intl. Conf. on Robotics and Automation*, Anchorage, Alaska, USA, pp. 1940-1945, May 2010.

R. Di Taranto *et al.*, "Location-aware communications for 5G networks," *IEEE Signal Processing Magazine*, vol. 31(6), pp. 102-112, Nov. 2014.

C.C. Fung, C. Liu and R.C. Hung, "Location-aware spatio-temporal received signal power prediction," under preparation.

#### Application: Location-Aware Spatial Received Power Prediction





Location-Aware Spatio-Temporal Received Power Prediction



C.C. Fung, C. Liu and R.C. Hung, "Location-aware spatio-temporal received signal power prediction," under preparation.



GSP For Big Data, and How I Got Here

#### GSP for Distributed Transmitter Design





## Distributed Optimization Problems

$$\max_{\mathbf{x}_{1},\mathbf{x}_{2}} \sum_{\text{all nodes}} f(\mathbf{x}_{1},\mathbf{x}_{2})$$

$$\text{s.t.} \sum_{\text{all nodes}} g(\mathbf{x}_{1},\mathbf{x}_{2}) \leq 0$$

$$= \max_{\mathbf{x}_{j}} f(\mathbf{x}_{j})$$

$$\text{s.t.} \sum_{\text{all nodes}} g(\mathbf{x}_{1},\mathbf{x}_{2})$$

$$\text{s.t.} \sum_{\text{all nodes}} g(\mathbf{x}_{1},\mathbf{x}_{2}) \leq L$$

$$= \max_{\mathbf{x}_{j}} f(\mathbf{x}_{j})$$

$$\text{How can this problem be resolved?}$$

$$\implies \text{Dual-consensus algorithm}$$

$$\max_{\mathbf{x}_{j}} f(\mathbf{x}_{j})$$

$$\text{s.t.} \sum_{\text{all nodes}} g(\mathbf{x}_{1},\mathbf{x}_{2}) \leq L$$

$$\stackrel{\text{max}}{=} f(\mathbf{x}_{j})$$

$$\text{s.t.} \sum_{\text{all nodes}} g(\mathbf{x}_{1},\mathbf{x}_{2}) \leq L$$

$$\stackrel{\text{max}}{=} f(\mathbf{x}_{j})$$

$$\stackrel{\text{max}}{=} f(\mathbf{x}_{j})$$

$$\stackrel{\text{max}}{=} f(\mathbf{x}_{j})$$

$$\stackrel{\text{max}}{=} f(\mathbf{x}_{j})$$

$$\stackrel{\text{max}}{=} f(\mathbf{x}_{j})$$



#### GSP for Distributed Transmitter Design

$$\sum_{\text{all nodes}} g_{ij}^q \leq L_{ij}^{q(n)} \iff \sum_{\text{all nodes}} g_{ij}^q - L_{ij}^{q(n)} \leq 0 \text{ only when } n = 0, \text{ as we do not}$$

know what  $L_{ij}^{q(n)}$  for n > 0

Let 
$$L_{ij}^{q(0)} = \frac{I_{th}}{\text{total } \# \text{ of nodes}}$$
, and redistribute  $L_{ij}^{q(n)}$  using  
proposed "resource allocation" algorithm, for  $n > 0$   
$$\max_{Q} \sum_{\text{all users all nodes}} \sum_{f_{i}} f_{i}^{q}$$
s.t.  $\sum_{\text{all nodes}} g_{ij}^{q} \leq L_{ij}^{q}$ ,  $\forall \text{users} \neq \text{serving user}$ 
$$\sum_{\text{all users}} \text{transmit power at } j \text{ node } \leq \text{Tx power threshold}$$

#### GSP for Distributed Transmitter Design

#### Step 1: Local processing step

 $\mathbf{Q}^{q(n+1)} = \underset{\mathbf{Q}^{q(n)}}{\operatorname{argmin}} \sum_{i} f_{i}^{q} + \ell^{q(n)T} \mathbf{g}^{q(n)}, \text{ such that transmit power constraint is satisfied}$ Compute  $\tilde{\mathbf{g}}^{q(n+1)} = \mathbf{g}^{q(n)} \left( \mathbf{Q}^{q(n+1)} \right)$  and  $L_{ij}^{q(n+1)}$  $\lambda^{q(n+1)} = \underset{\lambda^{q} \ge 0}{\operatorname{argmin}} \sum_{\text{all users}} \lambda^{q(n+1)H} \tilde{\mathbf{g}}^{q(n+1)} - \frac{\left\| \lambda^{q(n)} - \ell^{q(n)} \right\|_{2}^{2}}{2c^{(n)}} = P_{+} \left[ \ell^{q(n)} + c^{(n)} \tilde{\mathbf{g}}^{q(n+1)} \right]$ 

#### **Step 2 : Communications step**

Broadcast  $\mathbf{g}^{q(n)}(\mathbf{Q}^{q(n+1)}) - L_{ij}^{q(n+1)}$ , and  $\lambda^{q(n+1)}$  to one-hop neighbors

#### Step 3 : Consensus step

Reallocate interference threshold

Compute  $\ell^{q(n+1)}$  as a weighted sum of all the received  $\lambda^{q(n+1)}$ 's from one-hop neighbors

M. Servetnyk and C.C. Fung, "Distributed joint transmitter design and selection for heterogeneous networks using consensus-based dual decomposition," *submitted to the IEEE Trans. on Signal Processing*, 2018.
M. Servetnyk and C.C. Fung, "Distributed joint transmitter design and selection using augmented ADMM," *submitted to the IEEE Intl. Conf. on Acoustics, Speech and Signal Processing*, 2018.



# Distributed JT-CoMP





## GSP: Distributed JT-CoMP





## Conclusions

• Graph model is versatile in representing data in a structure way

- Can represent signal, information and physical network where data lie on an irregular structure
  - Physical network allows for distributed processing
- Unfortunately, it is not intuitive in representing causality
- Many classical signal processing approaches have graph counterpart
- Graph models can solve many issues regarding Big Data

#### Open questions:

- How do we popular the graph (graph learning)
  - No initial graph exists
  - Or modification of known graph is necessary
  - Which topology is used?
- How do get the best bang out of graphs for each application



# What skills are required/learned to be successful?

#### Good in mathematics and programming

- Optimization, graph theory (graph signal processing), statistics, Matlab+Python/Julia(?)
- Willingness and courage to explore and learn new (cross-disciplinary) subjects
- Ingenuity
- Be vocal

#### <u>c.fung@ieee.org</u> <u>http://cwww.ee.nctu.edu.tw/~cfung</u> or Google "Carrson Fung"

