Generic Anomalous Vertices Detection Utilizing Link Prediction Algorithm

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Abstract

In the past decade, network structures have penetrated nearly every aspect of our lives. The detection of anomalous vertices in these networks can uncover important insights, such as exposing intruders in a computer network and finding fake reviews online. In this study, we present a novel unsupervised two-layered meta-classifier that can be employed to detect irregular vertices in complex networks solely by using features extracted from the network topology. Our method is based on the hypothesis that a vertex that has many improbable links has a higher likelihood of being anomalous. We evaluated our method on 10 networks, using fully simulated semi-simulated, and real world datasets. In all of the scenarios, our method was able to identify anomalous vertices with lower false positive rates and higher AUCs compared to other methods evaluated. Moreover, we demonstrated that our method can detect anomalies even in incomplete data.

Project Links: Website ▶ Data ▶ Code

Keywords: Complex Networks; Anomaly Detection; Cyber Security; Link Prediction; Social Networks; Machine Learning

1 Introduction

Complex networks are defined as systems in nature and society whose structure is irregular, complex, and dynamically evolving in time with thousands, millions,
or even billions of vertices and edges \[6, 9\]. These systems can be found in every part of our daily live \[33, 21\], such as electrical power grids, metabolic networks, food webs, the Internet, and co-authorship networks \[29, 33\]. Analyzing the unique structures of these networks can be very useful in a variety of research domains. For example, an analysis of network structures can reveal how a computer virus will propagate most quickly in a computer network \[7\], or which vertex malfunction in a power grid will affect more houses \[36\].

Many studies have shown that vertices which deviate from normal behavior may hide important insights \[3, 10, 22, 30, 31\]. For instance, Bolton et al. \[10\] showed that in e-commerce fraudsters behave differently from the expected norm. Fire et al. \[22\] observed that fake profiles and bots in social networks have a higher probability of being connected to a greater number of communities than benign users. Hooi et al. \[27\] notes that fraudsters tend creating unusually large and dense regions in the adjacency matrix of the graph. Nobel and Cook \[30\] showed that a graph-based technique is applicable for network intrusion detection.

Over the years, studies have offered diverse solutions for anomaly and outlier detection in graph-based structures \[4\]. These studies have utilized various graph features, such as vertices, dyads, triads, and communities, to detect the fake profiles’ behavioral patterns. For example, in case of a social graph, anomalous vertices can represent malicious or fake profiles. Because illegitimate profiles do not represent a real person and they do not have real friends and connections in the social network, the structure of their connections can indicate whether the vertices are malicious or benign.

In this study, we introduce a novel generic unsupervised learning algorithm for the detection of anomalous vertices, utilizing a graph’s topology (see Figure 1). The algorithm consists of two main iterations. In the first iteration, we create a link prediction classifier which is based only on the graph’s topology. This classifier is able to predict the probability of an edge existing in the network with high accuracy (see Section 3.1). In the second iteration, we generate a new set of meta-features based on the features created by the link prediction classifier (see Section 3.2). Then, we utilize these meta-features and construct an anomaly detection classifier. Intuitively, the algorithm is based on the assumption that a vertex that has many edges with low probabilities of existing (improbable edges) has a higher likelihood of being anomalous.

We evaluated our anomaly detection algorithm on three types of complex networks: fully simulated networks, real world networks with simulated anomalous vertices, and real world networks with labeled anomalous vertices. Our study results indicate that the proposed algorithm can successfully detect malicious users in complex networks in general, and more specifically, in online social networks. Moreover, we showed that this algorithm may be applicable as a generic anomaly detection algorithm in additional domains. The principal contributions of this study are the following:

1. We successfully incorporate a link prediction technique into an anomaly detection model which requires almost no prior knowledge of the graph
2. We propose seven new features which are found to be good predictors for anomaly detection (see Section 3.2).
3. We conduct an extensive experimental evaluation of the proposed methods on three types of data: three fully synthetic datasets, five semi-synthetic datasets and two real datasets (see Section 5).
4. The results demonstrated that our algorithm can detect anomalies in networks of different types, sizes and that it also performs better than other methods we tested. In addition, the proposed method perform well with incomplete data in contrast to methods that utilizes features such as community structure (see Section 6).
5. This study is reproducible; we published all of its code and data online including the real world datasets containing labeled fake profiles. This can be used as an open framework to help future vertex anomaly detection algorithms to compare their results (see Section 9).

The remainder of this paper is organized as follows. In Section 2, we present an overview of relevant studies. In Section 3, we describe how we constructed our algorithm. We introduce the datasets we have utilized to evaluated the method in Section 4. Section 5 provides a description of the experiments we preformed to evaluated the presented method. In Section 6, we present our results. Section 7 contains a discussion about the results obtained, and lastly, in Section 8, we present our conclusions.

2 Literature Overview

The detection of anomalies is an extremely useful ability, because irregularities can be discovered without any prior knowledge or help of an expert. Discovery of irregularities without any prior knowledge or help of an expert is an extremely useful ability in many domains. Detecting aberrations is very common and crucial in the cyber-security field. For instance, Hofmeyr et al. [26] used an anomaly detection method in order to spot intrusion in UNIX systems. Another example is the work of Fawcett and Provost [20], who developed a fraud detection method by profiling users’ behavior and detecting deviations. Anomaly detection is widely used in diverse fields such as the medical area, sensor networks, etc. [14].

The analysis of graphical data has grown in popularity [18] over the past two decades, and this has been accompanied by increasing amounts of research on anomaly detection in complex networks. However, many insights remain to be discovered, particularly in the structure-based method subgenre of anomaly detection. One of the first studies that combined complex networks and anomaly detection was conducted by Noble and Cook [30] in 2003. Noble and Cook proposed two methods for detecting anomalies in graphs. The first method was based on the concept that substructures reoccur in graphs, which means anomalies are substructures that occur infrequently. Noble and Cook’s second
method was to divide the graph into subgraphs and rank them by an anomaly measure, which they defined for each subgraph.

In 2005, Sun and Qu [34] proposed a method for detecting abnormal nodes in bipartite graphs. They calculated normality scores (based on the neighborhood relevance score), where nodes with a lower normality score had a higher likelihood of being anomalous. In 2007, Eberlea and Holder [18] proposed detect fraud by discovering modifications, insertions, and deletions in graphs. Unlike Noble and Cook, Eberlea and Holder looked for substructures that while similar to normative substructures, are still different. The idea behind this approach is that fraudsters may try to masquerade as legitimate entities, which makes them look very similar to legitimate users.

In 2010, Papadimitriou et al. [31] presented a method that can identify anomalies in a web graph that may occur as a result of malfunctions. They proposed identifying outliers by comparing the similarity scores of two consecutive graphs against some threshold. In 2010, Akoglu et al. [3] proposed a feature-based method to spot strange nodes in weighted graphs. In order to detect anomalies, they defined a score that measures “distance to fitting line” that uses several features that they proposed. They considered nodes with the highest scores as outliers. In 2012, Fire et al. [22] proposed Stranger a method for detecting fake profiles in online social networks based on anomalies in a fake user’s social structure. They trained their classifier on simulation of a fake profile that randomly sends friendship to other users in the network. Recently, Hooi et al. [27] presented FRAUDAR, a method for detection of “camouflaged” malicious accounts. FRAUDAR utilizes the density-based metrics in order to detect malicious accounts in bipartite networks.

In this work, we rely on a link prediction algorithm which is central to our anomaly detection method. Link prediction is defined as the discovery of hidden or future links in a given social network [28]. The link prediction problem was first introduced by Liben-Nowell and Kleinberg [28] in 2003 when they studied co-authorship networks and tried to predict future collaborations between researchers. They proved that future links can be predicted with reasonable accuracy from network topology alone.

In 2011, there was a surge in publications on link prediction due to the Kaggle IJCNN 2011 Social Network Challenge. The challenge was to predict edges in an online social network that was provided by Kaggle. Cukierski et al. [16] proposed a method that is based on supervised machine learning and uses 94 different features. They discovered that a Random Forest classifier performed best out of all of the supervised machine learning methods evaluated. In addition, they found that EdgeRank (rooted PageRank) [12] was the highest-scoring feature out of the 94 features used.

Fire et al. [23] analyzed which topological features are more computationally efficient. They tested a total of 53 different features that were divided into five subsets, using ten different datasets of online social networks. They discovered that a smaller subset of features can be used to obtain results with relatively high AUCs [23]. Later, Fire et al. demonstrated that in many cases the benefits

1 https://www.kaggle.com/c/socialNetwork
Figure 1: Algorithm overview. (A) Link prediction classifier is trained to calculate the probability that an edge does not exist in the graph. For example, the classifier can predict that the probability of an edge between the two green nodes not to exist is 94%. (B) We utilize the link prediction classifier to predict the probability of each edge not to exist. (C) We calculated the for each vertex the average probability that the vertex edges do not exist. (D) Vertices that have the highest average probability (the red vertices) are inspected.

of using a large number of features is insignificant, and that by only using computationally efficient features, it is possible to get highly accurate classifications [24].

3 Methods

In this study, we utilize graph topology to develop a novel generic method for identifying anomalous vertices in complex networks. The primary advantage of using graph structure is that topology-based methods are generic and can be utilized on most graph-based data.

Studies conducted in the past several years indicate that many malicious users present different behavioral patterns than benign users [11, 13, 22]. Boshmaf et al. [11] described how fake profiles connect randomly to other users in order to establish an influential position or fame. Stringhini et al. [32] noticed that many spammers on Facebook choose to connect to other users according to their victims’ names. Moreover, Fire at el. [22] described how fake profiles will likely connect to many communities. For example, with fake profiles there is increased likelihood that neighbors will not have any mutual characteristics (e.g., the same workplace, language, etc.)

Motivated by the difference between the observed behavioral patterns of fake profiles and benign users, we developed a method to generate examples for our link classifier. We generated positive examples by randomly selecting non-existing edges and negative examples by selecting existing ones. Then, for each of these edges we extracted features that were based on the network’s topology (see Section 3.1), and we used the feature set to train a link prediction classifier (see Figure 1). Next, we aggregated the results from the link classifier for each
vertex and created an additional set of features (see Section 3.2). We then, extracted the second set of features and used them to build a meta-classifier that identifies anomalous vertices in the graph.

3.1 Constructing a Link Prediction Classifier

As described in Section 2, in the last decade researchers have proposed various methods for predicting links in graphs [5, 12, 16, 24, 28]. Moreover, researchers have demonstrated that link prediction classifiers can predict links with a high level of precision on a wide range of complex networks [24]. In this study, we constructed a topology-based link prediction classifier based on the works of Fire et al. [24] and Cukierski et al. [16]. We extracted 19 different features, of which are used for directed graphs (all of the edge-based features except for TransitiveFriends and AdamicAdarIndex are used for both directed and undirected graphs) and eight are used for undirected graphs. Prior to describing how the features were used, we provide the following definitions. Let \(G := (V,E)\) be a graph where \(V\) is a set of the graph’s vertices and \(E\) is the set of the graph’s edges. Let \(v \in V\); then \(\Gamma(v)\) is defined as the neighborhood of vertex \(v\), while \(\Gamma_{in}(v), \Gamma_{out}(v)\), and \(\Gamma_{bi}(v)\) are defined as the inbound, outbound, and bidirectional set of neighbors, respectively.

3.1.1 Feature Extraction

- **Total Friends** is the number of distinct friends between two vertices \(v\) and \(u\).

  \[
  \text{TotalFriends}(v, u) := |\Gamma(v) \cup \Gamma(u)|
  \]

- **Common Friends** represents the number of common friends between two vertices \(v\) and \(u\).

  \[
  \text{CommonFriends}(v, u) := |\Gamma(v) \cap \Gamma(u)|
  \]

  For a directed graph we define three variations of Common Friends: \(\text{CommonFriends}_{in}(v, u) := |\Gamma_{in}(v) \cap \Gamma_{in}(u)|\), \(\text{CommonFriends}_{out}(v, u) := |\Gamma_{out}(v) \cap \Gamma_{out}(u)|\), and \(\text{CommonFriends}_{bi}(v, u) := |\Gamma_{bi}(v) \cap \Gamma_{bi}(u)|\).

- **Jaccard’s Coefficient** [16, 24, 28] measures similarity between two groups of items.

  \[
  \text{JaccardsCoefficient}(v, u) := \frac{|\Gamma(v) \cap \Gamma(u)|}{|\Gamma(v) \cup \Gamma(u)|}
  \]

- **Preferential Attachment Score** [28] is based on the idea that the rich get richer in social networks.

  \[
  \text{PreferentialAttachment}(v, u) := \frac{|\Gamma(v)| \cdot |\Gamma(u)|}{|\Gamma(v) \cup \Gamma(u)|}
  \]

\[1\] In a large dataset, computing dozens of features can last several hours or even several days; to avoid extremely long computations we used only computationally efficient features [24].
• **Transitive Friends** for vertices \( v \) and \( u \) in a directed graph \( G \) calculates the number of transitive friends of \( v \) and \( u \).

\[
\text{TransitiveFriends}(v, u) := |\Gamma_\text{out}(v) \cap \Gamma_\text{in}(u)|
\]

• **Opposite Direction Friends** for a directed graph \( G \) indicates whether reciprocal connections exist between vertices \( v \) and \( u \).

\[
\text{OppositeDirectionFriends}(v, u) := \begin{cases} 
1, & \text{if } (u, v) \in E \\
0, & \text{otherwise}
\end{cases}
\]

• **Adamic-Adar Index** \cite{28} is a similarity measure for undirected graphs which measures how strongly two vertices are related.

\[
\text{AdamicAdarIndex} := \sum_{w \in \Gamma_\text{in}(v) \cap \Gamma_\text{in}(u)} \frac{1}{\log |\Gamma(w)|}
\]

The kNN weight\(^3\) features are general neighborhood and similarity-based features \cite{16}. They are based on the principle that as the number of friends goes up, the value of each individual friend decreases.

• **Directed kNN Weights** are defined by two notations. Let \( v, u \in V \), where \( v \) edges’ weight will be \( w_\text{in}(v) := \frac{1}{\sqrt{1 + |\Gamma_\text{in}(v)|}} \) and \( w_\text{out}(v) := \frac{1}{\sqrt{1 + |\Gamma_\text{out}(v)|}} \), inbound and outbound, respectively. The weight of the connection between \( v \) and \( u \) can be measured using eight combinations of these weights: (a) \( kNNW_1(v, u) := w_\text{in}(v) + w_\text{in}(u) \); (b) \( kNNW_2(v, u) := w_\text{in}(v) + w_\text{out}(u) \); (c) \( kNNW_3(v, u) := w_\text{out}(v) + w_\text{in}(u) \); (d) \( kNNW_4(v, u) := w_\text{out}(v) + w_\text{out}(u) \); (e) \( kNNW_5(v, u) := w_\text{in}(v) \cdot w_\text{in}(u) \); (f) \( kNNW_6(v, u) := w_\text{in}(v) \cdot w_\text{out}(u) \); (g) \( kNNW_7(v, u) := w_\text{out}(v) \cdot w_\text{in}(u) \); and (h) \( kNNW_8(v, u) := w_\text{out}(v) \cdot w_\text{out}(u) \).

• **Undirected kNN Weights** are defined similarly, but only for the neighbors. Let \( v, u \in V \), where the weight of \( v \) edges’ will be \( w(v) := \frac{1}{\sqrt{1 + |\Gamma(v)|}} \) and the weight of the connection between \( v \) and \( u \) will be measured by two combinations: (a) \( kNNW_9(v, u) := w(v) + w(u) \) and (b) \( kNNW_{10}(v, u) := w(v) \cdot w(u) \).

### 3.1.2 Classifier Construction

Similar to Fire et al. \cite{24}, we trained the link classifier on the same number of negative and positive examples which are existing edges and non-existing edges respectively. The negative examples represent real users and were selected randomly (degree distribution) from all of the existing edges in the graph. The

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\(^3\) This not the standard kNN acronym, but a set of weight functions defined by Cukierski et al. \cite{16}.
positive examples were selected as non-existing edges between two random vertices which were sampled uniformly to represent the edges of a malicious user in social network. After obtaining a set of positive (non-existing edges) and negative (random edges) examples, for each entry we extracted all of the features described in Sections 3.1.1. Finally, we used the Random Forest algorithm to construct the link prediction algorithm for our training sets. We chose the Random Forest algorithm because previous link prediction studies [16, 24] demonstrated that, in most cases, it performs better than other classification algorithms at predicting links. Our link classifier relies on the fact that most of the vertices in online social networks are real, and malicious users tend to connect to other profiles randomly [11, 13, 22].

```
input : Graph $G$, Number of nodes to sample $N$, Node label $Label$, Minimal number of friends $MinFriends$
output: Edges of Selected Vertices
1 SelectedEdges ← Set();
2 while $N > 0$ do
3     RandomVertex ← SampleNodes($G,1$);
4     if RandomVertex = $Label$ and $|\Gamma(RandomVertex)| > MinFriends$ then
5         TempEdges ← Set();
6         foreach Node $u$ in $\Gamma(RandomVertex)$ do
7             if $|\Gamma(u)| > MinFriends$ then
8                 TempEdges ← TempEdges + (RandomVertex, $u$);
9             end
10        end
11     if $|TempEdges| > MinFriends$ then
12         SelectedEdges ← SelectedEdges + TempEdges;
13         $N ← N - 1$;
14     end
15 end
16 return SelectedEdges;
```

**Algorithm 1:** Sampling vertices from a graph.

### 3.2 Detecting Anomalous Vertices

After constructing a link prediction classifier for each graph, we utilized the classifier to build an unsupervised anomaly detection algorithm. We used the trained classifier to calculate (for all the edges of the inspected vertices) the classifier’s confidence that an edge do not exist. Using this metric we calculated seven features that we use to identify anomalies.
3.2.1 Anomaly Detection Features

We defined the following features for identifying anomalous vertices. Let \( p(v, u) \) be the probability that an edge does not to exist, where \( v, u \in V \), \( (v, u) \in E \), and \( EP(v) := \{p(v, u)|u \in \Gamma(v) \text{ and } u, v \in V\} \) is the set of vertex \( v \) edges probabilities not to exist.

1. **Abnormality Vertex Probability** is defined as the probability of a vertex \( v \) to be anomalous, which is equal to the average probability of its edges not existing. This corresponds with our definition of anomaly which was previously described.

\[
P(v) := \frac{1}{|\Gamma(v)|} \sum_{u \in \Gamma(v)} p(v, u)
\]

2. **Edges Probability STDV** is the standard deviation of set of vertex \( v \) edges' probability of not existing.

\[
EdgesProbabilitySTDV(v) := \sigma(EP(V))
\]

3. **Edges Probability Median** is the median of set of vertex \( v \) edges’ probability of not existing. The advantage of median over mean is that it is not as sensitive to unusually large or small values.

\[
EdgesProbabilityMedian(v) := median(EP(V))
\]

4. **Edge Count** is the number of edges that vertex \( v \) has. An extremely low value may indicate that the results for vertex \( v \) are statistically insignificant.

\[
EdgeCount(v) := |\Gamma(v)|
\]

5. **Sum Edge Label** is the number of vertex \( v \) edges' that were labeled as anomalous; in other words, this is the number of edges \( v \) with a \( p \) higher than a defined threshold, which in this work was set to 0.8. The goal of this feature is to detect cases where vertices have many anomalous edges, most of which are only slightly above the threshold, resulting in a relatively low \( P \).

\[
SumEdgeLabel(v) := \sum_{u \in \Gamma(v)} EdgeLabel(v, u)
\]

where we define the function \( EdgeLabel(v, u) \) as:

\[
EdgeLabel(v, u) := \begin{cases} 
0, & \text{if } p(v, u) < \text{threshold} \\
1, & \text{otherwise}
\end{cases}
\]

6. **Mean Predicted Link Label** is the percent of \( v \) edges’ that are labeled as anomalous.

\[
MeanPredictedLinkLabel(v) := \frac{1}{|\Gamma(v)|} \sum_{u \in \Gamma(v)} EdgeLabel(v, u)
\]
7. **Predicted Label STDV** is the standard deviation of the classification of \( v \) edges.

\[
PredictedLabelSTDV(v) := \sigma(\{EdgeLabel(v, u) | u \in \Gamma(v), u, v \in V\})
\]

We used the described features in two ways. The first usage scenario was with data that did not have any labels. In this case, we ranked all of the vertices by the different features and manually examined the top and bottom vertices, which had the highest and lowest likelihood of being anomalous. The second scenario was when the data was labeled or partially labeled. In such cases we performed additional classification using the Random Forest algorithm on the data and created a meta-classifier.

### 3.2.2 Test Set Generation

First, we created the test set by sampling the edges of random vertices from the graph. The sampling process works as described in Algorithm 1: The algorithm starts by uniformly selecting one random vertex, RandomVertex (line 3). Next, we check if it has more neighbors than the minimal amount required (\( MinFriends \)). In addition, for labeled graphs we also check if RandomVertex has the desired label, in order to ensure that the test set has positive examples (line 4). Then, we select all of the RandomVertex neighbors that also have more than \( MinFriends \) neighbors. This constraint is used to insure that the neighbors of RandomVertex also were crawled and that the link features to be extracted are meaningful (lines 6-9). If RandomVertex has more than \( MinFriends \) neighbors that have more than \( MinFriends \) neighbors, then the selected edges are added to the test set (lines 11-14).

The goal of these steps was to select only edges between nodes which were likely fully crawled and had neighbors in the graph (i.e, have more than \( MinFriends \) neighbors, which we set at three, because it is the minimal number of vertices where we have a majority of edges of one of the class). Vertices that have a small number of neighbors are less relevant, since there is not enough information to determine their behavior [22]. The algorithm continued to run until it added \( N \) vertices to the test set. In our experiments, we executed Algorithm 1 twice for each network, the first time to extract positive samples and the second time to extract negative samples. In both cases, we set \( MinFriends \) to three.

### 3.2.3 Training Set Generation

Later, we sampled the link prediction classifier training set that was described in Section 3.1. The edge sampling for the link classifier worked as follows: Let \( test\text{-}vertices \) be a set of all of the vertices that were selected by Algorithm 1, and if \((v, u) \in E\) is an edge, then \((v, u)\) can be part of the link classifier training set, if and only if, \( u, v \notin test\text{-}vertices \).
Table 1: Social Network Datasets

| Network   | Directed | Vertices | Links    | Date  | Labels |
|-----------|----------|----------|----------|-------|--------|
| Academia  | Yes      | 200,169  | 1,389,063| 2011  | No     |
| ArXiv     | No       | 34,546   | 421,578  | 2003  | No     |
| Class     | Yes      | 53       | 179      | 1881  | Yes    |
| Dblp      | No       | 1,665,850| 13,504,922| 2016  | No     |
| Flixster  | No       | 672,827  | 1,099,003| 2012  | No     |
| Twitter   | Yes      | 5,384,160| 16,011,443| 2012  | Yes    |
| Yelp      | No       | 249,443  | 3,563,818| 2016  | No     |

4 Social Network Datasets

Academia.edu\(^4\) is a social platform for academics to share and follow research. We crawled Academia.edu graph during 2011.

ArXiv\(^5\) is an ePrint used service in fields such as physics and computer science. We used the ArXiv HEP-PH (high energy physics phenomenology) citation graph that was released as part of the 2003 KDD Cup.\(^6\)

Boys’ Friendship (Class Of 1880/81) is a dataset which contains the friendship network of a German school class from 1880-81 that was assembled by the class’s primary school teacher, Johannes Delitsch. The dataset itself was generated by observing students, interviewing pupils and parents, and analyzing school essays [25]. Delitsch found that there were 12 outliers out of 53 students, which Heidler et al. defined as students who did not fit perfectly into their predicted position within the network structure. The data contains three types of outliers: “repeaters,” who were four students who often led the games; “sweets giver,” a student who bought his peers’ friendship with candies; and a specific group of seven students who were psychologically or physically handicapped, or socio-economically deprived. This is probably the first ever collected social network dataset [25].\(^7\)

Dblp\(^8\) is the online reference for bibliographic information on major computer science publications. We used the Dblp dataset to build a co-authorship graph.\(^9\)

Flixster\(^10\) is a social movie site which allows users to share movie reviews, and discover new movies. We collected the data using a dedicated crawler in 2012.

Twitter\(^11\) is an undirected online social network where people publish short messages and updates. Currently, Twitter has 310 million monthly active users.\(^12\) According to recent reports, Twitter has a bot infestation problem [2, 17]. We used a dedicated API crawler to obtain our dataset in 2014.\(^13\)

\(^4\) https://www.academia.edu  \(^5\) https://www.arxiv.com  \(^6\) https://snap.stanford.edu/data/cit-HepPh.html  \(^7\) https://github.com/gephi/gephi/wiki/Datasets  
\(^8\) https://www.dblp.com  \(^9\) http://dblp.uni-trier.de/xml/dblp.xml.gz  
\(^10\) https://www.flixster.com  \(^11\) https://about.twitter.com/company  
\(^12\) https://about.twitter.com/company  \(^13\) We limited the crawler to crawling maximum of 1,000 friends and followers for every profile (see Section 9). This limitation is due to the fact that Twitter accounts can have an unlimited number of friends and followers, which in some cases can reach several million.
Yelp\textsuperscript{14} is a web platform to help people find local businesses. In addition, Yelp provides various social capabilities. In 2016, Yelp published a dataset containing a social network of its users.\textsuperscript{15}

5 Experiment Evaluation

We evaluated our algorithm on ten networks that categorized into three types of datasets (fully synthetic dataset, real world dataset with injected anomalies and real world dataset with labeled anomalies). In addition, due to hardware limitations, for each dataset we sampled a test set that contained 900 random existing vertices and 100 anomalous vertices. The test set maintained the same 1:10 ratio between anomalous and normal vertices. To reduce the variance of the results, we ran the algorithm 10 times on each dataset. The more evaluations we performed, the smaller the variance in the results. We evaluated the algorithm on the average result of these experiments. To measure the algorithm’s performance, we used 10-fold cross-validation to measure the TPR, FPR, precision, and AUC for all of evaluations. In addition, we measured the algorithm’s precision at $k$ (precision@$k$) for $k := 10, 100, 200$, and $500$. Finally, we compared our method performance to Stranger algorithm \cite{22} in detecting anomalies. We only made the compression on real world dataset since the training process of Stranger algorithm is correlated with the way we generate our synthetic data.

5.1 Simulation Anomalous Vertices

Currently, there is a very limited number of publicly available datasets with known anomalies, and manual labeling is a challenging task \cite{4}. To deal with these issues and evaluate the proposed anomaly detection algorithm on various types of networks, we used simulated anomalous vertices (see Algorithm 2) for different scenarios. Similar to previous studies \cite{11, 13, 22}, we generated anomalous vertices by randomly connecting them to other vertices in the network as follows. First, we inserted a new simulated vertex into the graph (line 2). Next, we generated $\text{NeighborsNumber}$, the number of edges to be created for the simulated vertex (line 3). Then, we sampled random $\text{NeighborsNumber}$ vertices from the graph (line 4). Afterwards, we connected the newly inserted vertex to the sampled random vertices (lines 5-7). The number of anomalous vertices in each graph was set to 10\%, which represents an estimation of the percentage of fake vertices in an average social network \cite{1, 2}.

5.2 Fully Simulated Network Evaluation

To generate fully simulated complex network we used the Barabási-Albert model (BA model) \cite{8}, which is a minimal model that can generate scale-free networks. We believe it should give a good indication of the performance of the method on various types of complex networks. The generated networks were constructed

\textsuperscript{14} https://www.yelp.com \quad \textsuperscript{15} https://www.yelp.com/dataset_challenge
input : Graph $G$, having simulated vertex number $N$
output: Graph $G$ with $N$ simulated vertices

\begin{algorithm}
\For{$i \leftarrow 1$ \text{to} $N$}{
\State SimulatedVerticesNumber $\leftarrow \text{AddVertex}(G, i, \text{Fake})$;
\State NeighborsNumber $\leftarrow \text{Random}(G.\text{DegreeDistribution})$;
\State RandomVertices $\leftarrow \text{SampleVertices}(G, \text{NeighborsNumber})$;
\ForEach{Vertex $u$ in RandomVertices}{
\State AddEdge($v, u$);
}
}
\caption{Adding anomalous vertices to a graph.}
\end{algorithm}

according to the number of vertices and the average number of edges of a real world network to make them as close as possible to actual networks. First, we generated BA networks that were 90\% of the size of the real networks that are described in Section 4. Generating complex networks using the BA model requires two parameters: the number of vertices to be generated and the number of edges to be created for each vertex. We used the number of vertices and the average number of edges of the ArXiv, Dblp, and Yelp datasets (see Table 1) to generate the simulated networks. Afterwards, we inserted anomalous vertices for the remaining 10\% (see Algorithm 2).

\subsection*{5.3 Semi-Simulated Network Evaluation}
The second dataset type was a semi-simulated network, which is a real world network with injected simulated anomalous vertices (see Algorithm 2). The evaluation was conducted on the datasets of ArXiv, Dblp, Flixster, and Yelp (see Table 1) with inserted anomalies.

\subsection*{5.4 Real World Network Evaluation}
The third dataset type we tested our method on was a real world network with labeled anomalous vertices. We evaluated the graphs of the Boys’ Friendship (referred as Class) and Twitter datasets (see Table 1). The Twitter data, by default, did not have any labels. To create labels that can be considered ground truth, we crawled all of the profiles (without the edges) in the Twitter dataset, approximately one year after the initial crawling took place. Similar to Kurt et al. [35], we considered all of the accounts that Twitter operators decided to block as a ground truth. When Twitter labels an account as malicious, it is suspended, and an appropriate message is presented. Twitter defines a suspended account as one that violated Twitter’s terms of service;\footnote{https://support.twitter.com/articles/18311} the most common reasons for suspension are spam, the account being hacked or compromised, and abusive tweets or behavior.\footnote{https://support.twitter.com/articles/15790} As a result, we labeled all of the accounts which were
suspended as malicious, and we considered them to be anomalous vertices in the graph. In addition, we filtered all of the verified accounts from the dataset. A verified account is an account of public interest, primarily those of celebrities, politicians, etc. These were filtered, because most of their connections do not represent regular users, and many times they are managed by some kind of third party [15].

In the Class dataset, we observed that nearly all of the psychologically or physically handicapped students, (all except one) did not have neighbors in the graph. This left us with three groups of outliers: the four “repeaters,” the single “sweets giver,” and two pupils who were socio-economically deprived. Due to the small scale of the dataset, running the anomaly detection algorithm with a small number of repetitions can result in high variance rates. Therefore, to reduce the variance we ran our method 100 times on the dataset and calculated the average of the features presented in Section 3.2. In addition, every execution we tested contained only 10 vertices.

6 Results

We evaluated our topology-based anomaly detection method on three scenarios. First, we evaluated the method on fully simulated networks with simulated anomalous vertices using a 10-fold cross-validation. As can be seen in Table 2, for the three fully simulated networks, we obtained high AUCs and low FPRs. Second, we evaluated the proposed method on semi-simulated graphs, i.e., real world networks with injected anomalous vertices. We can see that the algorithm generated especially good results, with an average AUC of 0.99 and FPR of 0.021 (see Table 2). Third, we evaluated our algorithm on labeled real world data. The first real world dataset was Twitter. The results showing the classifier precision at k average value are presented in Figure 2. We can see that the precision at 10, 50, 100, 200, and 500 was 0.6, 0.4, 0.35, 0.26, and 0.142, respectively. The second real world dataset was the Class network. We

| Network | AUC  | TPR  | FPR  | Precision |
|---------|------|------|------|------------|
| ArXiv   | 0.991| 0.889| 0.011| 0.904      |
| Dblp    | 0.997| 0.935| 0.006| 0.993      |
| Yelp    | 0.993| 0.917| 0.007| 0.937      |
| Academia| 0.999| 0.998| 2.51 | 0.997      |
| Arxiv   | 0.997| 0.953| 0.004| 0.965      |
| Dblp    | 0.997| 0.940| 0.005| 0.995      |
| Flixster| 0.992| 0.908| 0.010| 0.990      |
| Yelp    | 0.996| 0.941| 0.005| 0.958      |
Figure 2: The blue, green and orange lines represent Twitter precision at K of LPAD, Stranger, and random algorithm respectively.

found that six out of the seven students (precision@7=0.875) with the lowest MeanPredictedLinkLabel were the ones that Heidler et al. [25] referred to as the “repeaters” or the socio-economically deprived and defined as outliers (see Figure 3). Evaluating the algorithm using 10-fold cross-validation and the Random Forest algorithm, where the “repeaters” and socio-economically deprived students were labeled as a positive class, resulted in an AUC of 0.931, TPR of 0.91, and FPR of 0.15. In addition, we discovered that our method detects anomalies much better than Strangers [22] in the Class dataset (see Table 3).

Table 3: Compression of the current method (LPAD) with Strangers [22] on the Class dataset (see Section 4)

| Method      | AUC   | TPR   | FPR   | Precision |
|-------------|-------|-------|-------|-----------|
| LPAD        | 0.91  | 0.889 | 0.15  | 0.964     |
| Strangers   | 0.714 | 0.439 | 0.006 | 1         |

To determine which of the new features we proposed in Section 3.2 have more influence, we analyzed their importance using Weka’s information gain attribute selection algorithm. From the results in Tables 4 and Table 5 we can see that for both simulated and semi-simulated scenarios the most influential feature is AbnormalityVertexProbability.
Table 4: InfoGain Values for Different Features for Semi-Simulated Networks (darker color represents higher InfoGain)

| Abnormality | Vertex Probability | Probability Median | Sum Link Label | Mean Predicted Link Label | Probability STDV | Predicted Label STDV | Edge Count |
|-------------|---------------------|--------------------|---------------|---------------------------|------------------|----------------------|------------|
| Academia    | 0.47                | 0.47               | 0.37          | 0.39                      | 0.29             | 0.1                  | 0          |
| Arxiv       | 0.11                | 0.1                | 0.1           | 0.11                      | 0.02             | 0.01                 | 0.01       |
| Dblp        | 0.34                | 0.23               | 0.33          | 0.32                      | 0.23             | 0.15                 | 0.04       |
| Flixster    | 0.21                | 0.19               | 0.2           | 0.21                      | 0.05             | 0.01                 | 0.05       |
| Yelp        | 0.18                | 0.14               | 0.27          | 0.17                      | 0.25             | 0.06                 | 0.06       |
| Mean        | 0.34                | 0.31               | 0.33          | 0.32                      | 0.2              | 0.05                 | 0.03       |
| STDV        | 0.18                | 0.19               | 0.15          | 0.16                      | 0.12             | 0.05                 | 0.02       |

Table 5: InfoGain Values for Different Features for Fully Simulated Networks (darker color represents higher InfoGain)

| Abnormality | Vertex Probability | Probability STDV | Probability Median | Sum Link Label | Mean Predicted Link Label | Edge Count | Predicted Label STDV |
|-------------|---------------------|------------------|--------------------|---------------|---------------------------|------------|----------------------|
| Arxiv       | 0.18                | 0.216            | 0.092              | 0             | 0                         | 0          | 0.021                |
| Dblp        | 0.165               | 0.082            | 0.146              | 0.148         | 0.124                     | 0.036      | 0.072                |
| Yelp        | 0.187               | 0.223            | 0.105              | 0             | 0                         | 0          | 0.027                |
| Mean        | 0.18                | 0.17             | 0.11               | 0.05          | 0.04                      | 0.03       | 0.02                 |
| STDV        | 0.01                | 0.08             | 0.03               | 0.09          | 0.07                      | 0.01       | 0.04                 |

7 Discussion

Upon analyzing the results presented in Section 6, we can conclude that the proposed anomaly detection algorithm fits well in the network security domain. Our results demonstrate very low false positive rates, on average 0.006, in all of the tested scenarios. In the security domain, a false positive is one of the most important metrics; online operators try to avoid false positives to ensure that legitimate users are not blocked. Similarly, many social network operators prefer to sacrifice a true positive rather than have a relatively high false positive rate [13].

In the fully simulated network cases, we can see that the simulation results are correlated with the size of the networks. As can be seen in Tables 1 and 2, we obtained better results for the larger datasets. More specifically, the simulated network that was based on Dblp characteristics was the largest and had the best TPR, while the ArXiv-based simulation was the smallest dataset and had the lowest TPR. From these results, we can clearly see that our algorithm can detect vertices which connect randomly to other vertices in the network, assuming the
Figure 3: Class network, where the red vertices represent the anomalous vertices (the boys who are the most central individuals in the friendship network), and the red edges are the edges that have the lowest probabilities of being fake. The graph demonstrate that almost all the red edges connected to the red vertices.

BA model generates networks that represent real world networks.

In the Twitter case, we strongly believe there are substantial numbers of malicious accounts that Twitter operators have not discovered [17]. These undiscovered malicious users translate into high false positives rates. By manually sampling the false positives, we discovered that many of these profiles are inactive, and their tweets look like generated commercial content, whereas other profiles largely retweeted content from other profiles. Because of the many unsuspended malicious accounts in Twitter [17], we believe our method would perform better on a fully labeled dataset. Yet even with these issues, we think Twitter is a good indicator of how well our method performs on real world data. According to the Twitter results (see Figure 2), we were able to detect fake Twitter profiles with precision at 100 of 35%; this performance considerably better than Strangers and a random algorithm, which in this case results in approximately 8.0% and 6.4% precision respectively. One of the reasons we believe our method performances in this case are much better than Stranger’s is
due to the reason that the data is incomplete. Stranger algorithm based mainly on community features which are more sensitive to incomplete data than edge based features.

The Class network results confirmed the previous research [25]. The researchers described the “repeaters” as pupils who often led games and were strong, lively, and energetic, especially outside of the classroom. They also mentioned that socio-economic status exhibited a strong influence on popularity. In their work the researchers verified that the four “repeaters” and the “sweets giver” had a disproportionately high level of popularity. Our results show that the four “repeaters” had the strongest friendship ties of all the other pupils, which aligns with their findings. The “sweets giver,” who also had high popularity, was just ranked in the middle, which also is reasonable, since some boys who looked like his friends only wanted candies, not friendship.

Lastly, according to the overall results, we can clearly state that our method can detect malicious profiles that act according to a random strategy. We suspect, however, that the method would be less effective on malicious users that have specific targets and strategies; for instance, the bots we developed in our previous research targeted employees at specific organizations employees [19]. We also found that it is more challenging to detect malicious users on networks like Twitter, where most of the users have some randomness in their behavior. Such properties are more common in undirected networks where a user can follow anyone, without the need for the other side’s consent.

Our results also indicate that the proposed method can be utilized outside of the security domain. For instance, in a friendship graph, a vertex that has many edges with high probabilities of existing is a marker of a central person in the social group examined. Moreover, we believe that the presented method could be used to detect hijacked profiles, if the hijacker starts to connect randomly to other vertices in the network.

8 Conclusions

The ability to detect anomalies has become increasingly important in understanding complex networks. We present a novel generic method for detecting anomalous vertices based on features extracted from the network topology. The proposed method combines cutting-edge techniques in link prediction, graph theory, and machine learning.

We evaluated our anomaly detection method on ten networks that can be categorized into three scenarios. Overall, the evaluation results demonstrate that our anomaly detection model performed well in terms of AUC measure. We demonstrated that in a real-life friendship graph, we can detect people who have the strongest friendship ties. Moreover, we showed that our algorithm can be utilized to detect malicious users on Twitter. We also showed that the presented method outperforms other anomaly detection methods. We believe that the presented method has considerable potential for a wide range of applications, particularly in the cyber-security domain. As future directions we plan
to investigate use of the algorithm for other types of networks, such as bipartite and weighted graphs. Furthermore, we intend to show that the method can be utilized for the detection of hijacked accounts in online networks.

9 Availability

This study is reproducible research. Therefore, the anonymous versions of the social network datasets and the study’s code, including implementation, are available on the project’s website\(^\text{19}\) and repository.\(^\text{20}\)

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