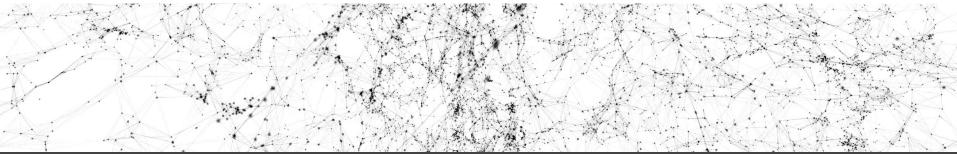
Analysis of complex interconnected data





Comp 599: Network Science, Fall 2021



Quick Notes

- Third assignment is due on Oct 18th
 - Submit 2 files (report.pdf, code.zip) as a Group (pairs or two or individual) in Mycourses
- Tue., Oct. 19, 2021: Project Proposal Presentations
 - Why & What: Introduction and Motivation, Related Work, Problem Definition, Dataset Description
 - Writeup: 2 pages, due Oct 20th [8pt]
 - Presentation: 2 mins (2-3 slides), slides due Oct 18th [2pt]
 - Email the slides to the course email, use Google Slides
 - We will merge them all together, and you will go over it in cla
- Any questions?

Deadlines

- assignment 1 due on Sep. 20th
- assignment 2 due on Oct. 4th
- assignment 3 due on Oct. 18th
- project proposal slides due on Oct. 18th
- project proposal due on Oct. 20th
- Reviews (first round) due on Oct. 27th
- project proposal slides due on Nov. 3rd
- project progress report due on Nov. 5th
- Reviews (second round) due on Nov. 12th
- project final report slides due on Nov. 29th
- project final report due on Dec. 7th
- Reviews (third round) due on Dec. 14th
- project revised report and rebuttal due on Dec. 20th

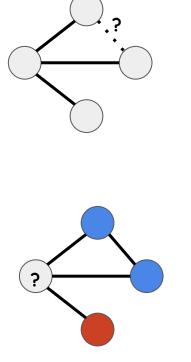
WHAT

note: dates are tentative, subject to change

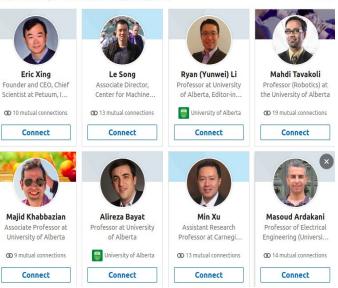
Common prediction tasks

• Link Prediction

Node Classification



People in the Higher Education industry you may know

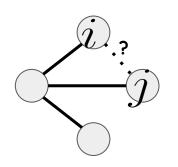


3

See all

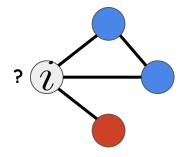
Common prediction tasks

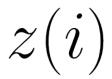
• Link Prediction



z(i,j)

• Node Classification





10

Graph Representation Learning

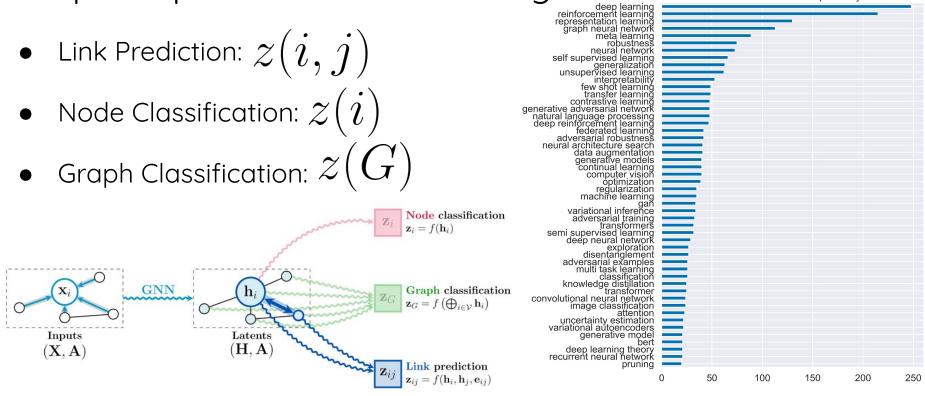
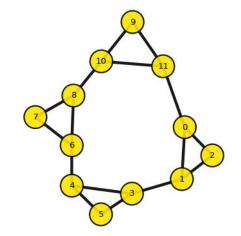


Image form https://www.youtube.com/watch?v=uF53xsT7mic, also recommended to watch: https://www.youtube.com/watch?v=80wOBFAHw7E

5

ICLR 2021 Submission Top 50 Keywords

What are the ways that we can represent graphs or nodes in a graph?



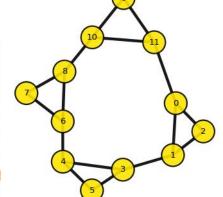


What are the ways that we can represent graphs or nodes in a graph?

Adjacency matrix: $A \in \{0, 1\}^{N \times N}$

$$h_i = [0, 0, 0, 0, 0, 0, 0, 0, 1, 1, 0, 1]^{\top}$$

	0	1	2	3	4	5	6	7	8	9	10	11
0	0	1	1	0	0	0	0	0	0	0	0	1
1	1	0	1	1	0	0	0	0	0	0	0	0
2	1	1	0	0	0	0	0	0	0	0	0	0
3	0	1	0	0	1	1	0	0	0	0	0	0
4	0	0	0	1	0	1	1	0	0	0	0	0
5	0	0	0	1	1	0	0	0	0	0	0	0
5	0	0	0	0	1	0	0	1	1	0	0	0
	0	0	0	0	0	0	1	0	1	0	0	0
	0	0	0	0	0	0	1	1	0	0	1	0
)	0	0	0	0	0	0	0	0	0	0	1	1
0	0	0	0	0	0	0	0	0	1	1	0	1
1	1	0	0	0	0	0	0	0	0	1	1	0



How can we compute number of common neighbors of two nodes with this?

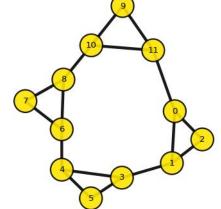


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1	1	0	1	1	0	0	0	0	0	0	0	0		
2	1	1	0	0	0	0	0	0	0	0	0	0		
3	0	1	0	0	1	1	0	0	0	0	0	0	(7
4	0	0	0	1	0	1	1	0	0	0	0	0		5
5	0	0	0	1	1	0	0	0	0	0	0	0		
6	0	0	0	0	1	0	0	1	1	0	0	0		
7	0	0	0	0	0	0	1	0	1	0	0	0		
8	0	0	0	0	0	0	1	1	0	0	1	0		
9	0	0	0	0	0	0	0	0	0	0	1	1		
10	0	0	0	0	0	0	0	0	1	1	0	1		
11	1	0	0	0	0	0	0	0	0	1	1	0		



How can we compute number of common neighbors of two nodes with this? $h_i^\top h_j$

How else to represent graphs/nodes?

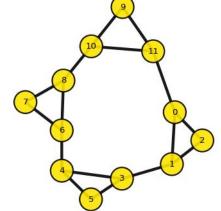


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	0	1	2	3	4	5	6	7	8	9	10	11			
0	0	1	1	0	0	0	0	0	0	0	0	1			
1	1	0	1	1	0	0	0	0	0	0	0	0			
2	1	1	0	0	0	0	0	0	0	0	0	0			
3	0	1	0	0	1	1	0	0	0	0	0	0		6	Y
4	0	0	0	1	0	1	1	0	0	0	0	0		Ľ	1
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8	0	0	0	0	0	0	1	1	0	0	1	0			
9	0	0	0	0	0	0	0	0	0	0	1	1			
10	0	0	0	0	0	0	0	0	1	1	0	1	1		
11	1	0	0	0	0	0	0	0	0	1	1	0			



How can we compute number of common neighbors of two nodes with this? $h_i^\top h_j$

How else to represent graphs/nodes? Laplacian,



What are the ways that we can represent graphs or nodes in a graph?

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$$h_i = [0, 0, 0, 0, 0, 0, 0, 0, 1, 1, 0, 1]^{\top}$$

	0	1	2	3	4	5	6	7	8	9	10	11
0	ΓO	1	1	0	0	0	0	0	0	0	0	1
1	1	0	1	1	0	0	0	0	0	0	0	0
2	1	1	0	0	0	0	0	0	0	0	0	0
3	0	1	0	0	1	1	0	0	0	0	0	0
4	0	0	0	1	0	1	1	0	0	0	0	0
5	0	0	0	1	1	0	0	0	0	0	0	0
6	0	0	0	0	1	0	0	1	1	0	0	0
7	0	0	0	0	0	0	1	0	1	0	0	0
8	0	0	0	0	0	0	1	1	0	0	1	0
9	0	0	0	0	0	0	0	0	0	0	1	1
10	0	0	0	0	0	0	0	0	1	1	0	1
11	1	0	0	0	0	0	0	0	0	1	1	0

How can we compute number of common neighbors of two nodes with this? $h_i^{ op}h_j$

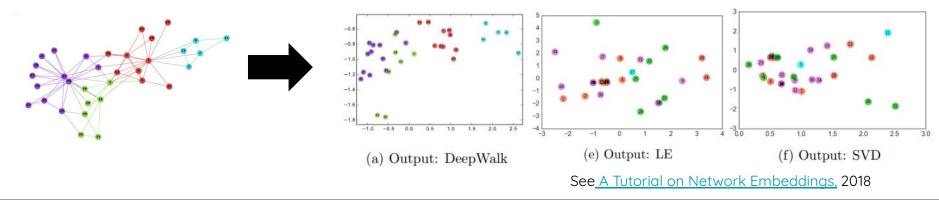
How else to represent graphs/nodes?

Laplacian, k-smallest nontrivial eigenvectors of Graph Laplacian a.k.a. Laplacian eigenmaps (LE)



embed the graph in vector space: $G \to \mathbb{R}^{n \times d}$ i.e. map each node to a vector: $h_i: i \in G \to \mathbb{R}^d$

- distance in the embedded space \Rightarrow link prediction
- decision boundaries in the embedded space \Rightarrow node classification



What is a good representation? Representation for node i: $h_i: i \in G \to \mathbb{R}^d$

Preserves the edge structure based on cross-entropy loss:

$$\sum_{(i,j)\in E} \log \sigma(h_i^\top h_j) + \sum_{(i,j)\notin E} \log(1 - \sigma(h_i^\top h_j))$$

This can be trained unsupervised, and puts connected nodes closeby

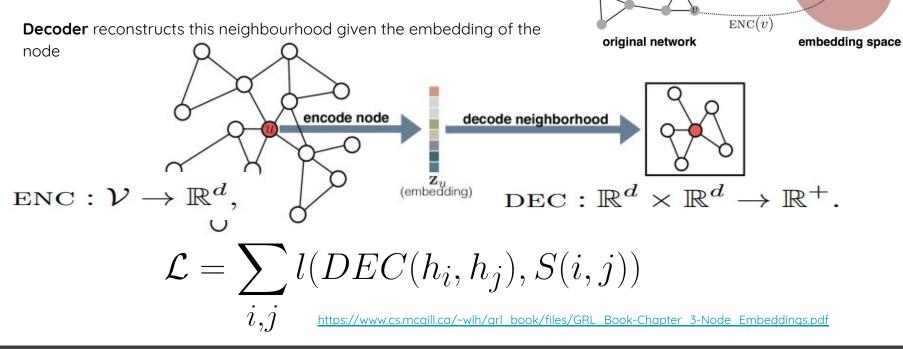
Deepwalk, node2vec and LINE redefine this based on nodes that co-occur in a (short) random walk

slides based on https://petar-v.com/talks/GNN-Wednesday.pdf



An Encoder-Decoder Perspectiv[~]

Encoder gives low dimensional embedding that summarizes the graph position and structure in local neighbourhood



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ENC(u)

encode nodes

A summary of shallow embedding algorithms

Method	Decoder	Similarity measure	Loss function
Lap. Eigenmaps	$\ \mathbf{z}_u - \mathbf{z}_v\ _2^2$	general	$ ext{DEC}(\mathbf{z}_u, \mathbf{z}_v) \cdot \mathbf{S}[u, v]$

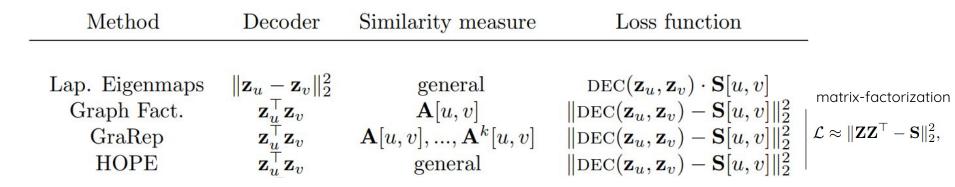
learn embeddings for each node such that the inner product between the learned embedding vectors approximates some deterministic measure of node similarity

gives identical to the solution for spectral clustering, i.e. d smallest eigenvectors of the Laplacian



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A summary of shallow embedding algorithms



learn embeddings for each node such that the inner product between the learned embedding vectors approximates some deterministic measure of node similarity

Deterministic measure of similarity \Rightarrow stochastic measure of neighbourhood overlap

https://www.cs.mcgill.ca/~wlh/grl book/files/GRL Book-Chapter 3-Node Embeddings.pdf



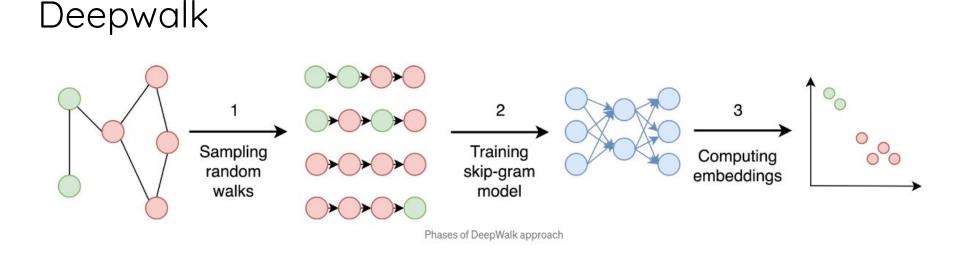
A summary of shallow embedding algorithms

Method	Decoder	Similarity measure	Loss function	
Lap. Eigenmaps Graph Fact. GraRep HOPE	$ \begin{aligned} \ \mathbf{z}_u - \mathbf{z}_v\ _2^2 \\ \mathbf{z}_u^\top \mathbf{z}_v \\ \mathbf{z}_u^\top \mathbf{z}_v \\ \mathbf{z}_u^\top \mathbf{z}_v \\ \mathbf{z}_u^\top \mathbf{z}_v \\ e^{\mathbf{z}_u^\top \mathbf{z}_v} \end{aligned} $	general $\mathbf{A}[u, v]$ $\mathbf{A}[u, v],, \mathbf{A}^{k}[u, v]$ general	$\begin{aligned} & \operatorname{DEC}(\mathbf{z}_u, \mathbf{z}_v) \cdot \mathbf{S}[u, v] \\ & \ \operatorname{DEC}(\mathbf{z}_u, \mathbf{z}_v) - \mathbf{S}[u, v]\ _2^2 \\ & \ \operatorname{DEC}(\mathbf{z}_u, \mathbf{z}_v) - \mathbf{S}[u, v]\ _2^2 \\ & \ \operatorname{DEC}(\mathbf{z}_u, \mathbf{z}_v) - \mathbf{S}[u, v]\ _2^2 \end{aligned}$	matrix-factorization $\left\ \mathcal{L} pprox \ \mathbf{Z} \mathbf{Z}^{ op} - \mathbf{S} \ _2^2, ight.$
DeepWalk	$\frac{e^{\mathbf{z}_{u}^{\top}\mathbf{z}_{v}}}{\sum_{k\in\mathcal{V}}e^{\mathbf{z}_{u}^{\top}\mathbf{z}_{k}}}e^{\mathbf{z}_{u}^{\top}\mathbf{z}_{k}}}$	$p_{\mathcal{G}}(v u)$	$-\mathbf{S}[u,v]\log(\operatorname{DEC}(\mathbf{z}_u,\mathbf{z}_v))$	
node2vec	$\frac{e^{\mathbf{z}_u^\top \mathbf{z}_v}}{\sum_{k \in \mathcal{V}} e^{\mathbf{z}_u^\top \mathbf{z}_k}}$	$p_{\mathcal{G}}(v u)$ (biased)	$-\mathbf{S}[u, v] \log(\text{DEC}(\mathbf{z}_u, \mathbf{z}_v))$	

node embeddings are optimized so that two nodes have similar embeddings if they tend to co-occur on short random walks over the graph Similarity is probability of visiting v on a fixed length random walk from u

https://www.cs.mcgill.ca/~wlh/grl book/files/GRL Book-Chapter 3-Node Embeddings.pdf

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- 32 to 64 random walks from each node of a length of about 40 steps
- Random walks as sentences, maximize probability of predicting neighbour nodes

https://towardsdatascience.com/graph-embeddings-the-summary-cc6075aba007

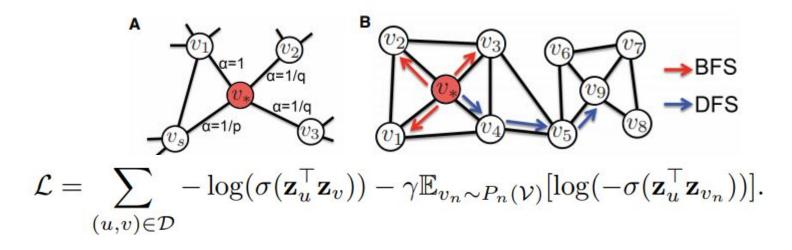
https://arxiv.org/pdf/1403.6652.pdf



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Node2vec

Similar to Deepwalk but interpolates between random walks that discover larger neighborhood (Q), and those that stay local (P)



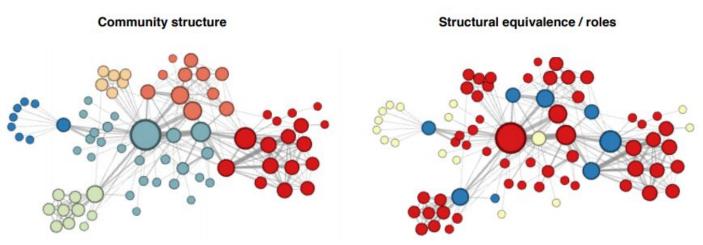
Negative samping

https://www.cs.mcgill.ca/~wlh/grl book/files/GRL Book-Chapter 3-Node Embeddings.pdf

Node2Vec Different ways to embed

Embedding so that nodes

- in the same cluster are placed close together (DFS)
- with similar roles are placed close together (BFS)



https://arxiv.org/pdf/1607.00653.pdf

Limitations of Shallow Embeddings

No parameter sharing \Rightarrow less scalable

Ignores features or attributes

Inherently transductive \Rightarrow can not process unseen nodes

Read more:

<u>A Tutorial on Network Embeddings</u>, 2018 & <u>Representation Learning on Graphs</u>, 2017 & <u>GLR book's chapter on node embedding</u>, 2020



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From Shallow Embeddings to Graph Neural Nets

- No parameter sharing \Rightarrow less scalable
- Ignores features or attributes
- Inherently transductive \Rightarrow can not process unseen nodes

optimized a unique embedding vector for each node ⇒ more complex encoder models, graph neural networks which work based on feature propagation

- Number of parameters doesn't grow with graph size but feature dimension
- Naturally incorporates node features
- Inherently inductive \Rightarrow infer embedding for unseen nodes

Watch https://www.cs.mcgill.ca/~wlh/grl book/files/hamilton grl talk.mp4

• Linear regression: $f(x) = w^{\top}x = \sum_{d} w_{d}x_{d}$ $x = [1, x_{1}, \dots, x_{D}]^{\top}$ $w = [w_{0}, w_{1}, \dots, w_{D}]^{\top}$

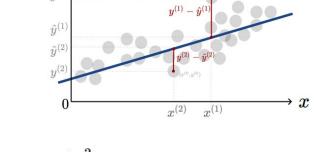
Model: linear combination of features and weights Learning: find the weights that minimize a cost function Cost: sum of losses per individual point

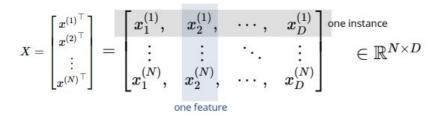
$$oldsymbol{J}(w) = rac{1}{2} \sum_{n=1}^N \left(y^{(n)} - w^ op x^{(n)}
ight)^2$$

 $w^* = rg \min_w J(w)$

y

 $u^{(1)}$





• Linear regression: $f(x) = w^{\top}x = \sum_{d} w_{d}x_{d}$

 $\phi_k(x)$

• More expressive, use nonlinear bases: $f(x) = w^{\top} \Phi = \sum w_d \phi_d(x)$

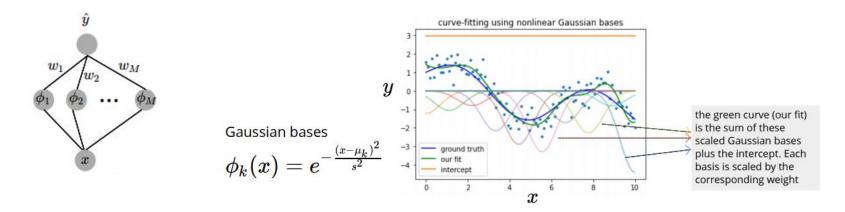
 \circ Transform the input with nonlinearities then apply linear model d

Example: perfect nonlinear fit with linear model and 10 nonlinear Gaussian bases

linear
bases
$$y = e^{-\frac{(x-\mu_k)^2}{s^2}} = 4 \frac{1}{2} \frac{1}{2} \frac{1}{4} \frac{1}{2} \frac{1}{4} \frac{1}{2} \frac{1}{4} \frac{1}{4} \frac{1}{6} \frac{1}{6} \frac{1}{8} \frac{1}{10}} \frac{1}{10}$$
 the green curve (our fit) is the sum of these scaled Gaussian bases plus the intercept. Each basis is scaled by the corresponding weight

curve-fitting using nonlinear Gaussian bases

- Linear regression: $f(x) = w^{\top}x = \sum_{d} w_{d}x_{d}$
- More expressive: use nonlinear bases: $f(x) = w^{\top} \Phi = \sum w_d \phi_d(x)$



- Linear regression: $f(x) = w^{\top}x = \sum w_d x_d$
- More expressive: use nonlinear bases: $f(x) = w^{\top} \Phi = \sum w_d \phi_d(x)$

 $x \in \mathbb{R}^{D imes 1}$ $V \in \mathbb{R}^{M imes D}$

 $W \in \mathbb{R}^{C \times M}$ $y \in \mathbb{R}^{C \times 1}$

 $Z = h(Vx) \in \mathbb{R}^{M imes 1}$

- Neural networks use **adaptive** nonlinear bases
 - Learning the (weights of) nonlinear bases

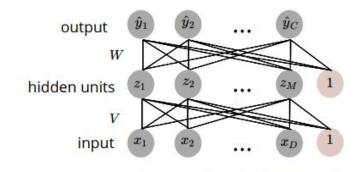
$$\hat{y} = g(Wh(Vx))$$

non-linearities are applied elementwise

$$\hat{y}_c = g \left(\sum_m W_{c,m} h \left(\sum_d V_{m,d} x_d
ight)
ight)$$

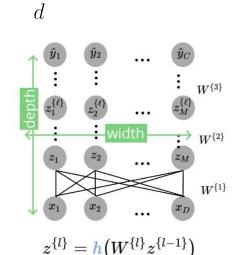
• The most common non-linearity

leaky ReLU $h(x) = \max(0,x) + \gamma \min(0,x)$



But what is a neural network?

- Linear regression: $f(x) = w^{\top}x = \sum w_d x_d$
- More expressive: use nonlinear bases: $f(x) = w^{\top} \Phi = \sum w_d \phi_d(x)$
- Deep networks stack/compose layers of adaptive nonlinear bases

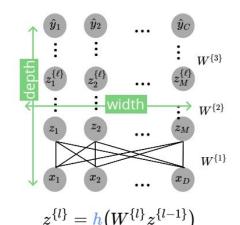


output of one layer is input to the next

But what is a neural network?

- Linear regression: $f(x) = w^{\top}x = \sum w_d x_d$
- More expressive: use nonlinear bases: $f(x) = w^{\top} \Phi = \sum w_d \phi_d(x)$
- Deep networks stack/compose layers of adaptive nonlinear bases

Can we feed an adjacency matrix to this? E.g. flatten the matrix into a vector of length $n^2\,$

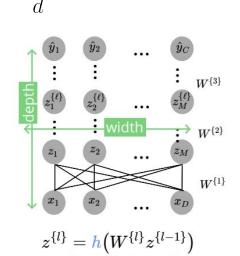


d.

output of one layer is input to the next

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- More expressive: use nonlinear bases: $f(x) = w^{\top} \Phi = \sum w_d \phi_d(x)$
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Can we feed an adjacency matrix to this? Not the best choice



output of one layer is input to the next



Permutation invariance

function f that takes an adjacency matrix A as input should be:

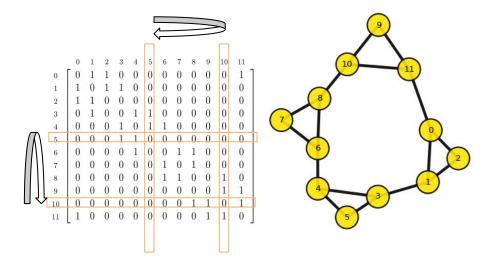
- Permutation Invariance $f(PAP^{\top}) = f(A)$

or

• Permutation Equivariance

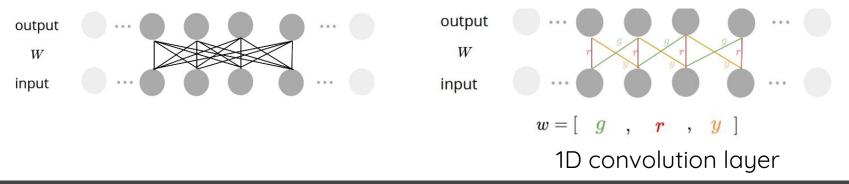
 $f(PAP^{\top}) = Pf(A)$

where P is a permutation matrix that reorders nodes

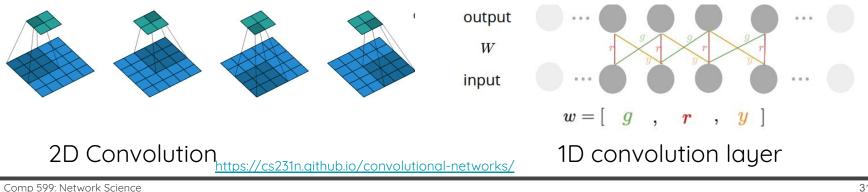


Since changing order of nodes in the adjacency does not change the graph

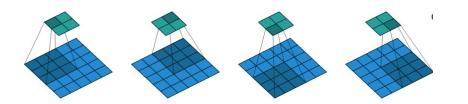
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- Deep networks stack/compose layers of adaptive nonlinear bases
- Parameter sharing: elements of w of the same color are tied together



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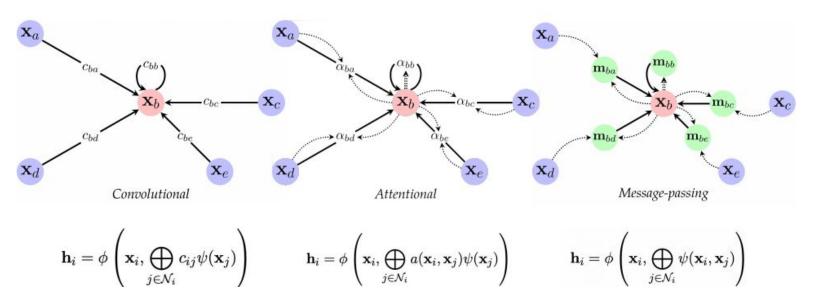


Can we have convolution for graphs?

2D Convolution <u>https://cs231n.github.io/convolutional-networks/</u>

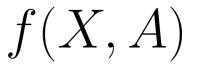
Graph Neural Networks

Use the local neighbourhood similar to convolution on images



From https://petar-v.com/talks/GNN-Wednesdau.pdf

Attributed Graphs



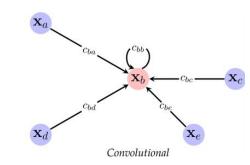
If we have:

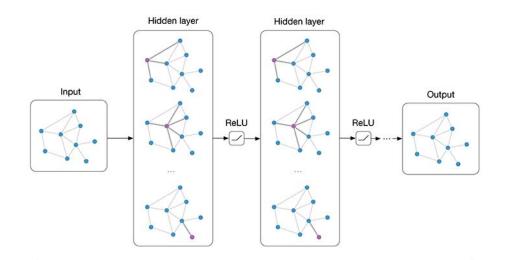
$$A_{ij} = \begin{cases} 1, & i \text{ links to } j \\ 0, & \text{otherwise} \end{cases} \qquad X_{ik} = \begin{cases} 1, & i \text{ has } k \\ 0, & \text{otherwise} \end{cases}$$

Then simple matrix multiplication of A and X, AX, gives us the number of neighbors of a particular attribute/type for each node, i.e.

- kth column of AX shows the number of type k neighbors for all nodes,
 - e.g., number of 'male' friends each person has.
- ith row of AX shows the number of neighbors node i for all types,
 - e.g., number of friends 'smith' has of each type, say male and female

GCN (Kipf & Welling, ICLR'17)



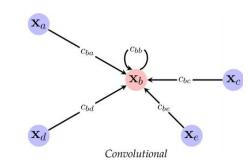


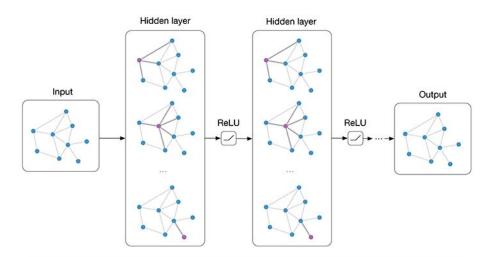
 $H^{l+1} = \phi(AH^l W^l)$

Multi-layer Graph Convolutional Network (GCN) with first-order filters.

From https://petar-v.com/talks/GNN-Wednesday.pdf https://www.youtube.com/watch?v=uF53xsT7mjc

GCN (Kipf & Welling, ICLR'17)





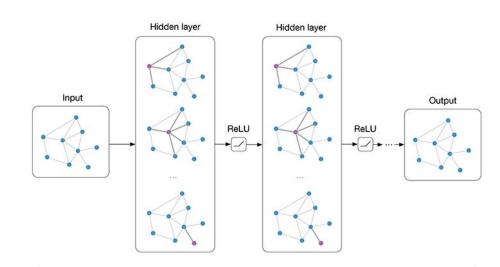
Multi-layer Graph Convolutional Network (GCN) with first-order filters.

 $H^{l+1} = \phi(AH^l W^l)$ $H^{l+1} = \phi(\hat{D}^{-\frac{1}{2}}\hat{A}\hat{D}^{-\frac{1}{2}}H^{l}W^{l})$ $\hat{A} = A + I$

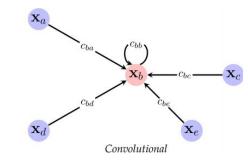
> From https://petar-v.com/talks/GNN-Wednesdau.pdf https://www.youtube.com/watch?v=uF53xsT7mjc



GCN (Kipf & Welling, ICLR'17)



Multi-layer Graph Convolutional Network (GCN) with first-order filters.



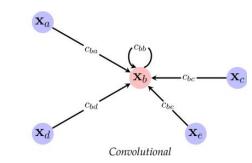
 $H^{l+1} = \phi(\hat{D}^{-\frac{1}{2}}\hat{A}\hat{D}^{-\frac{1}{2}}H^{l}W^{l})$ $h_i^{l+1} = \phi(\sum_{j \in \mathcal{N}(i)} \frac{1}{c_{ij}} h_j^l W^l)$

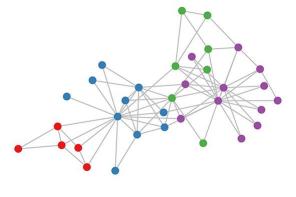
From https://petar-v.com/talks/GNN-Wednesdau.pdf https://www.youtube.com/watch?v=uF53xsT7mjc



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GCN (Kipf & Welling, ICLR'17)





X = I

0.10 0.08 0.06 0.04 0.02 0.00 -0.02-0.04 -0.06 -0.08 -0.1

0.1

0.2

0.3

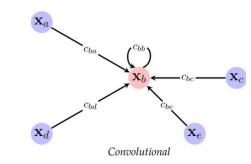
0.4

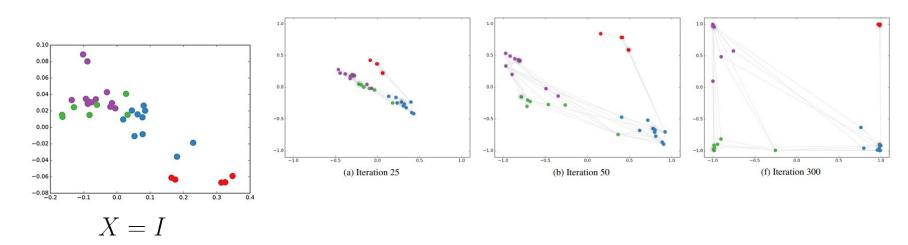
0.0

3-layer with random weights (untrained!)

From https://petar-v.com/talks/GNN-Wednesday.pdf https://www.youtube.com/watch?v=uF53xsT7mjc

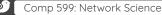
GCN (Kipf & Welling, ICLR'17)



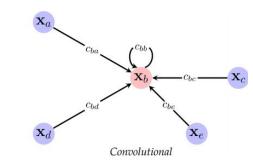


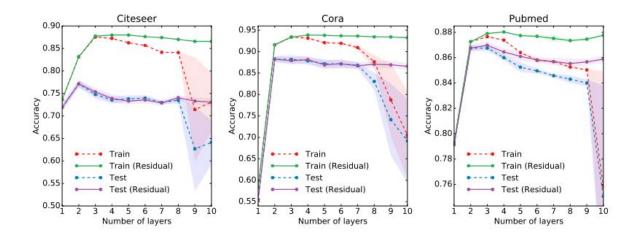
Iteration 0 \Rightarrow Gets better as we learn the weights

From <u>https://arxiv.org/pdf/1609.02907.pdf</u>



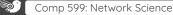
GCN (Kipf & Welling, ICLR'17)





More layers do not help

From https://arxiv.org/pdf/1609.02907.pdf

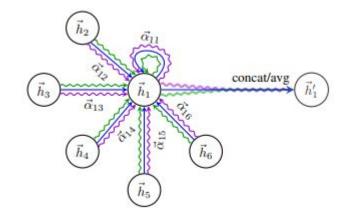


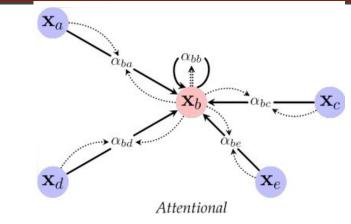
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Attentional GNN

GAT (Veličković et al., ICLR'18)

compute scalar value in each edge





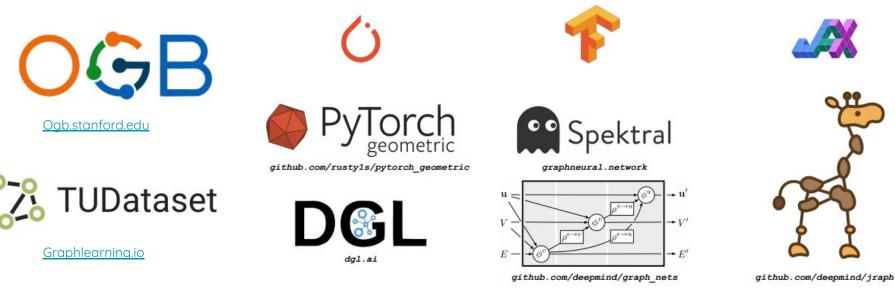
Transductive							
Method	Cora	Citeseer	Pubmed				
MLP	55.1%	46.5%	71.4%				
ManiReg (Belkin et al., 2006)	59.5%	60.1%	70.7%				
SemiEmb (Weston et al., 2012)	59.0%	59.6%	71.7%				
LP (Zhu et al., 2003)	68.0%	45.3%	63.0%				
DeepWalk (Perozzi et al., 2014)	67.2%	43.2%	65.3%				
ICA (Lu & Getoor, 2003)	75.1%	69.1%	73.9%				
Planetoid (Yang et al., 2016)	75.7%	64.7%	77.2%				
Chebyshev (Defferrard et al., 2016)	81.2%	69.8%	74.4%				
GCN (Kipf & Welling, 2017)	81.5%	70.3%	79.0%				
MoNet (Monti et al., 2016)	$81.7\pm0.5\%$	—	$78.8 \pm 0.3\%$				
GCN-64*	$81.4 \pm 0.5\%$	$70.9 \pm 0.5\%$	79.0 ± 0.3%				
GAT (ours)	$83.0 \pm 0.7\%$	$72.5 \pm 0.7\%$	$79.0 \pm 0.3\%$				

From https://petar-v.com/talks/GNN-Wednesday.pdf

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Resources: Libraries and Datasets



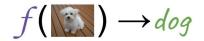
https://putorch-geometric.readthedocs .io/en/latest/modules/datasets.html

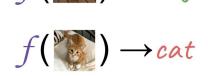
<u>aithub.com/graphdeeplearning/benchmarking-gnns</u>

slides based on https://petar-v.com/talks/GNN-Wednesday.pdf



Classification - One slider





- The most common supervised learning setup
- Learns a **function** that maps each input/datapoint to an output/class based on a set of example input-output pairs, a.k.a. labelled data
- This **function** has parameters that are adjusted based on examples in the training set, usually by minimizing a loss defined based on how well the model's output and actual outputs match
- This optimization is commonly based on gradient descent, i.e. adjusting the parameters of model/**function** step by step towards where the loss is decreasing
- Evaluation: since these examples are seen by the model, we test the performance on an hold-out, unseen test set
- Model Selection: The models often have hyperparameters that we do not learn directly but tune them by checking different possible values and measuring the loss on the validation set

train	validation	test
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