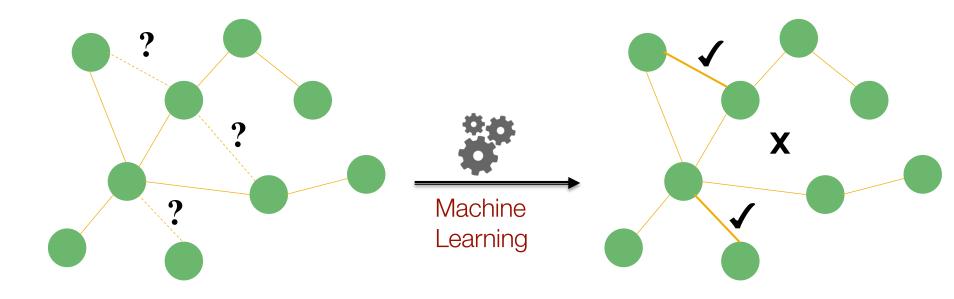
Graph Representation Learning

CSE547 Machine Learning for Big Data
Tim Althoff

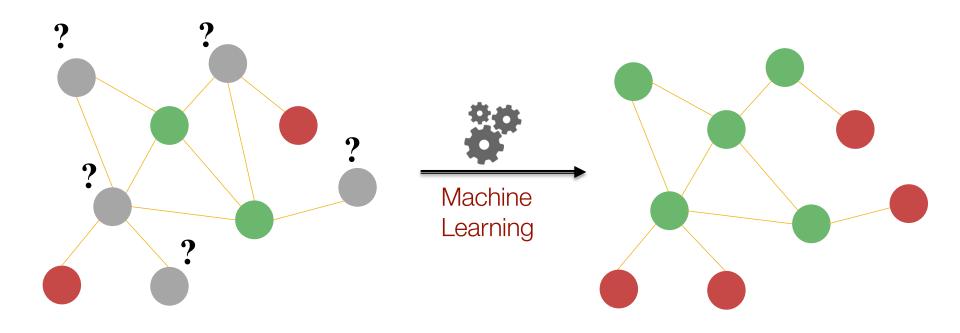
TAT DALL C ALLEN SCHOOL



Example: Link Prediction



Machine Learning in Networks



Node classification

Example: Node Classification

Classifying the function of proteins in the interactome

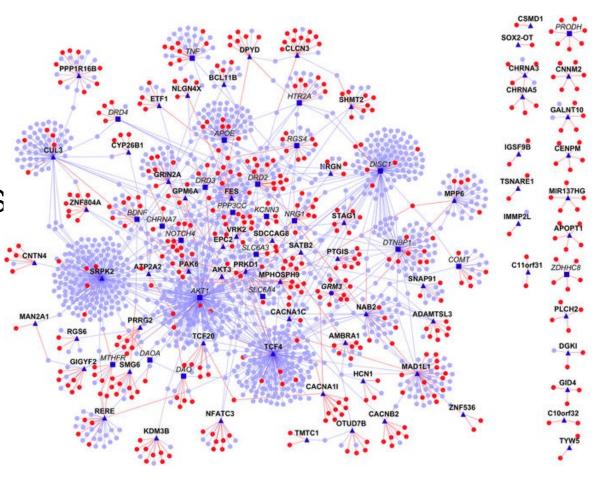
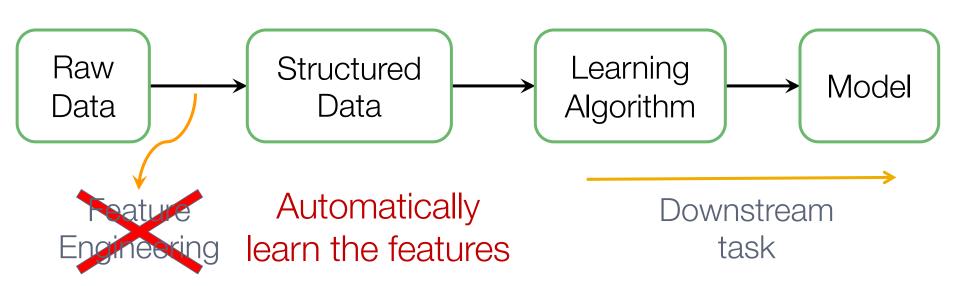


Image from: Ganapathiraju et al. 2016. <u>Schizophrenia interactome with 504 novel protein-protein interactions</u>. *Nature*.

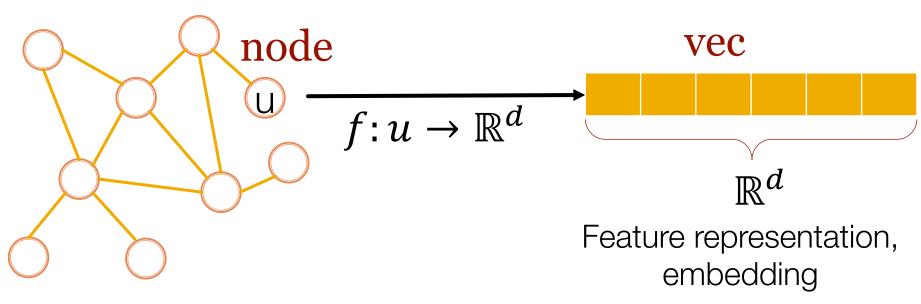
Machine Learning Lifecycle

 (Supervised) Machine Learning Lifecycle requires feature engineering every single time!



Feature Learning in Graphs

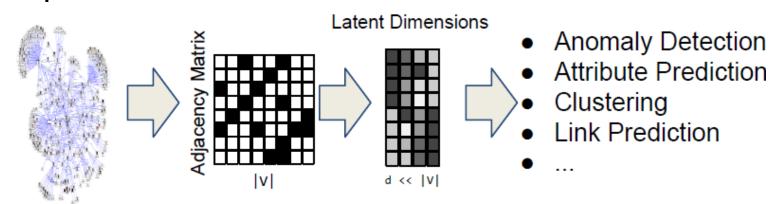
Goal: Efficient task-independent feature learning for machine learning in networks!



Why network embedding?

Task: We map each node in a network to a point in a low-dimensional space

- Distributed representation for nodes
- Similarity of embedding between nodes indicates their network similarity
- Encode network information and generate node representation



Example Node Embedding

2D embedding of nodes of the Zachary's Karate Club network:

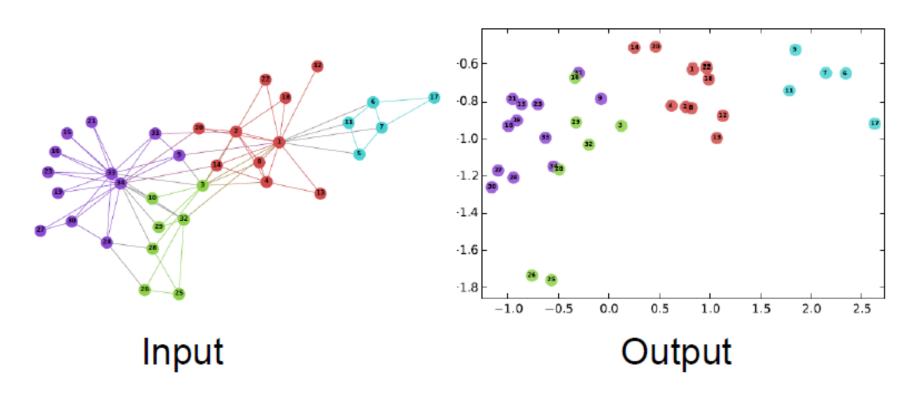
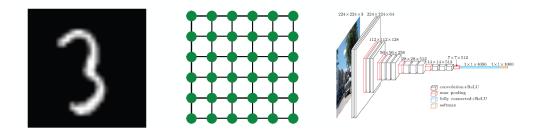


Image from: Perozzi et al. DeepWalk: Online Learning of Social Representations. KDD 2014.

Why Is It Hard?

- Modern deep learning toolbox is designed for simple sequences or grids
 - CNNs for fixed-size images/grids....



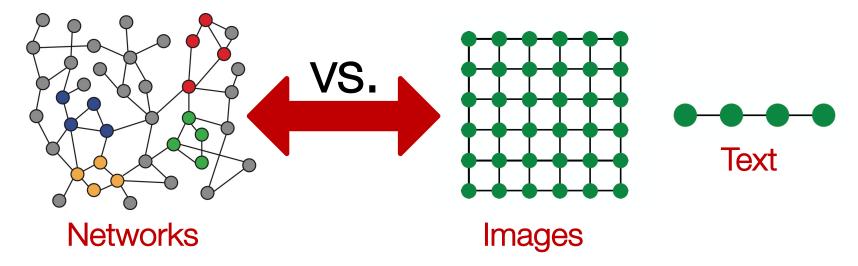
Transformers, RNN, word2vec for text/sequences...



Why Is It Hard?

But networks are far more complex!

Complex topographical structure (no spatial locality like grids)



- No fixed node ordering or reference point
- Often dynamic and have multimodal features.

Embedding Nodes

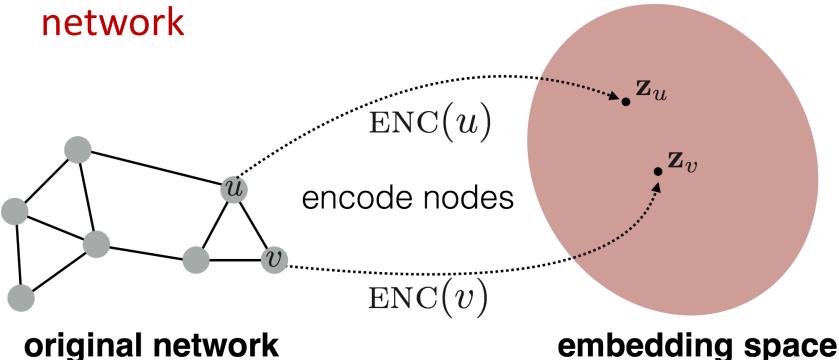
Setup

Assume we have a graph G:

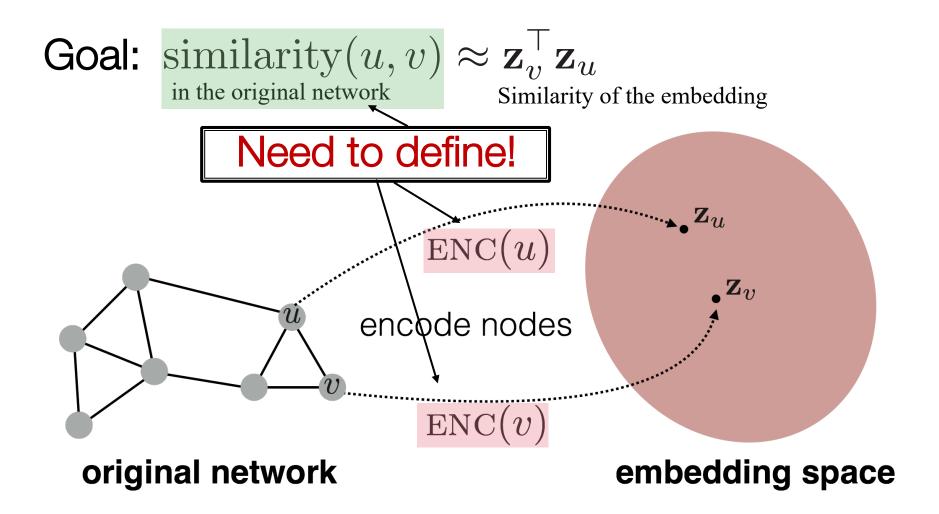
- V is the vertex set
- A is the adjacency matrix (assume binary)
- No node features or extra information is used!

Embedding Nodes

 Goal is to encode nodes so that similarity in the embedding space (e.g., dot product) approximates similarity in the original



Embedding Nodes



Learning Node Embeddings

- Define an encoder (i.e., a mapping from nodes to embeddings)
- Define a node similarity function (i.e., a measure of similarity in the original network)
- 3. Optimize the parameters of the encoder so that:

$$\underset{\text{in the original network}}{\operatorname{similarity}}(u,v) \approx \mathbf{z}_v^\top \mathbf{z}_u$$
 similarity of the embedding

Two Key Components

• Encoder maps each node to a low-dimensional vector d-dimensional ${
m ENC}(v)={f z}_v$ embedding

node in the input graph

 Similarity function specifies how relationships in vector space map to relationships in the original network

$$\mathbf{z}_v = \mathbf{z}_v \mathbf{z}_u$$

Similarity of u and v in the original network

dot product between node embeddings

"Shallow" Encoding

 Simplest encoding approach: encoder is just an embedding-lookup

$$ENC(v) = \mathbf{Z}\mathbf{v}$$

$$\mathbf{Z} \in \mathbb{R}^{d \times |\mathcal{V}|}$$

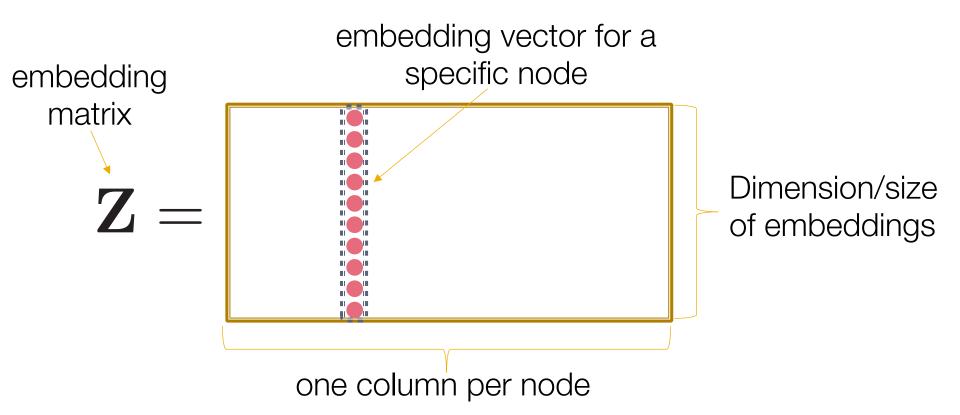
Matrix, each column is *d*-dim node embedding [what we learn!]

$$\mathbf{v} \in \mathbb{I}^{|\mathcal{V}|}$$

Indicator vector, all zeroes except a one in column indicating node v

"Shallow" Encoding

 Simplest encoding approach: encoder is just an embedding-lookup



"Shallow" Encoding

Simplest encoding approach: encoder is just an embedding-lookup

Each node is assigned a unique embedding vector

Many methods: node2vec, DeepWalk, LINE

How to Define Node Similarity?

Key choice of methods is how they define node similarity.

E.g., should two nodes have similar embeddings if they....

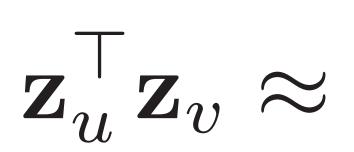
- are connected?
- share neighbors?
- have similar "structural roles"?
- **?**

Random Walk Approaches to Node Embeddings

Material based on:

- Perozzi et al. 2014. <u>DeepWalk: Online Learning of Social Representations</u>. KDD.
- Grover et al. 2016. node2vec: Scalable Feature Learning for Networks. KDD.

Random-walk Embeddings

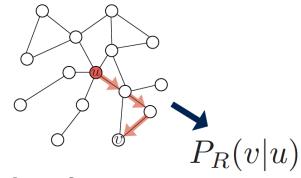


Probability that *u* and *v* co-occur on a random walk over the network

 z_u ... embedding of node u

Random-walk Embeddings

1. Estimate probability of visiting node v on a random walk starting from node u using some random walk strategy R



2. Optimize embeddings to encode these random walk statistics:

Similarity (here: dot product $\approx \cos(\theta)$) encodes random walk "similarity"

 $\theta \propto P_R(v|u)$

Why Random Walks?

- Expressivity: Flexible stochastic definition of node similarity that incorporates both local and higherorder neighborhood information
- 2. Efficiency: Do not need to consider all node pairs when training; only need to consider pairs that co-occur on random walks

Unsupervised Feature Learning

- Intuition: Find embedding of nodes to d-dimensional space so that node similarity is preserved
- Idea: Learn node embedding such that nearby nodes are close together in the network
- Given a node u, how do we define nearby nodes?
 - $N_R(u)$... neighbourhood of u obtained by some strategy R

Feature learning as optimization

- Given G = (V, E)
- Our goal is to learn a mapping $z: u \to \mathbb{R}^d$
- Maximize log-likelihood objective:

$$\max_{\mathbf{z}} \sum_{u \in V} \log P(N_{\mathbf{R}}(u) | z_u)$$

- where $N_R(u)$ is neighborhood of node u
- Given node u, we want to learn feature representations predictive of nodes in its neighborhood $N_{\rm R}(u)$

- 1. Run short fixed-length random walks starting from each node on the graph using some strategy R
- 2. For each node u collect $N_R(u)$, the multiset* of nodes visited on random walks starting from u
- 3. Optimize embeddings according to: Given node u, predict its neighbors $N_{\rm R}(u)$

$$\max_{\mathbf{z}} \sum_{u \in V} \log P(N_{\mathbf{R}}(u) | z_u)$$

$$\max_{\mathbf{z}} \sum_{u \in V} \log P(N_{\mathbf{R}}(u) | z_u)$$

Assumption: Conditional likelihood factorizes over the set of neighbors:

$$\log P(N_R(u)|z_u) = \sum_{v \in N_R(u)} \log P(z_v | z_u)$$

Softmax parametrization:

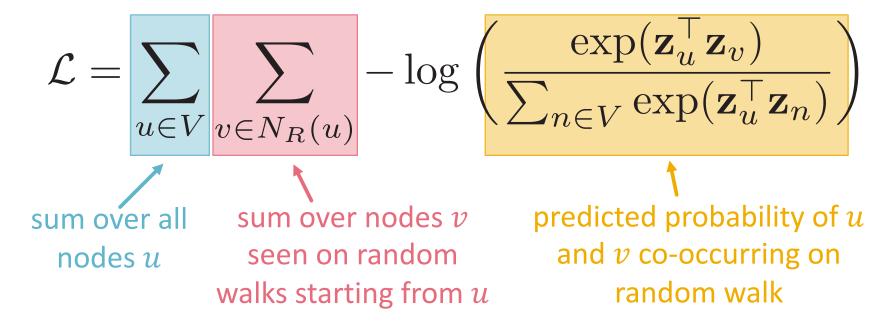
$$\Pr(\mathbf{z}_{v}|z_{u}) = \frac{\exp(z_{v}\cdot\mathbf{z}_{u})}{\sum_{\mathbf{n}\in V} \exp(z_{n}\cdot\mathbf{z}_{u})}$$

Why softmax?

We want node v to be most similar to node u (out of all nodes n).

Intuition: $\sum_{i} \exp(x_i) \approx \max_{i} \exp(x_i)$

Putting it all together:



Optimizing random walk embeddings = Finding node embeddings z that minimize \mathcal{L}

But doing this naively is too expensive!!

$$\mathcal{L} = \sum_{u \in V} \sum_{v \in N_R(u)} -\log \left(\frac{\exp(\mathbf{z}_u^\top \mathbf{z}_v)}{\sum_{n \in V} \exp(\mathbf{z}_u^\top \mathbf{z}_n)} \right)$$

Nested sum over nodes gives $O(|V|^2)$ complexity!

But doing this naively is too expensive!!

$$\mathcal{L} = \sum_{u \in V} \sum_{v \in N_R(u)} -\log \left(\frac{\exp(\mathbf{z}_u^\top \mathbf{z}_v)}{\sum_{n \in V} \exp(\mathbf{z}_u^\top \mathbf{z}_n)} \right)$$

The normalization term from the softmax is the culprit... can we approximate it?

Negative Sampling

Solution: Negative sampling

$$\log \left(\frac{\exp(\mathbf{z}_u^{\top} \mathbf{z}_v)}{\sum_{n \in V} \exp(\mathbf{z}_u^{\top} \mathbf{z}_n)} \right)$$

Why is the approximation valid?

Technically, this is a different objective. But Negative Sampling is a form of Noise Contrastive Estimation (NCE) which approx. maximizes the log probability of softmax.

New formulation corresponds to using a logistic regression (sigmoid func.) to distinguish the target node v from nodes n_i sampled from background distribution P_v .

More at https://arxiv.org/pdf/1402.3722.pdf and https://arxiv.org/pdf/1410.8251.pdf

$$\approx \log(\sigma(\mathbf{z}_u^{\top} \mathbf{z}_v)) - \sum_{i=1}^k \log(\sigma(\mathbf{z}_u^{\top} \mathbf{z}_{n_i})), n_i \sim P_V$$

sigmoid function

(makes each term a "probability" between 0 and 1)

random distribution over all nodes

Instead of normalizing w.r.t. all nodes, just normalize against k random "negative samples" n_i

Negative Sampling

$$\log\left(\frac{\exp(\mathbf{z}_{u}^{\top}\mathbf{z}_{v})}{\sum_{n\in V}\exp(\mathbf{z}_{u}^{\top}\mathbf{z}_{n})}\right) \quad \text{random distribution} \\ \approx \log(\sigma(\mathbf{z}_{u}^{\top}\mathbf{z}_{v})) - \sum_{i=1}^{k}\log(\sigma(\mathbf{z}_{u}^{\top}\mathbf{z}_{n_{i}})), n_{i} \sim P_{V}$$

- Sample k negative nodes proportional to degree
- Two considerations for k (# negative samples):
 - 1. Higher k gives more robust estimates
 - 2. Higher k corresponds to higher prior on negative events. In practice k=5-20

Random Walks: Stepping Back

- 1. Run **short fixed-length** random walks starting from each node on the graph using some strategy R.
- 2. For each node u collect $N_R(u)$, the multiset of nodes visited on random walks starting from u
- 3. Optimize embeddings using Stochastic Gradient Descent:

$$\mathcal{L} = \sum_{u \in V} \sum_{v \in N_R(u)} -\log(P(v|\mathbf{z}_u))$$

We can efficiently approximate this using negative sampling!

How should we randomly walk?

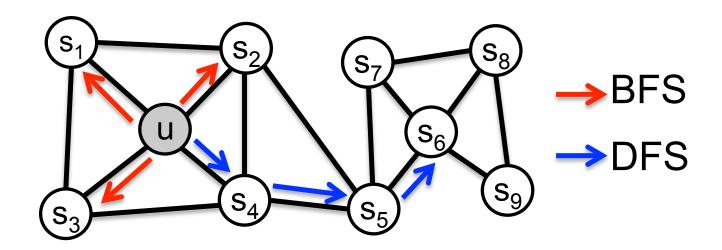
- So far we have described how to optimize embeddings given random walk statistics
- What strategies should we use to run these random walks?
 - Simplest idea: Just run fixed-length, unbiased random walks starting from each node (i.e., DeepWalk from Perozzi et al., 2013).
 - The issue is that such notion of similarity is too constrained
 - How can we generalize this?

Overview of node2vec

- Goal: Embed nodes with similar network neighborhoods close in the feature space
- We frame this goal as prediction-task independent maximum likelihood optimization problem
- Key observation: Flexible notion of network neighborhood $N_R(u)$ of node u leads to rich node embeddings
- Develop biased 2nd order random walk R to generate network neighborhood $N_R(u)$ of node u

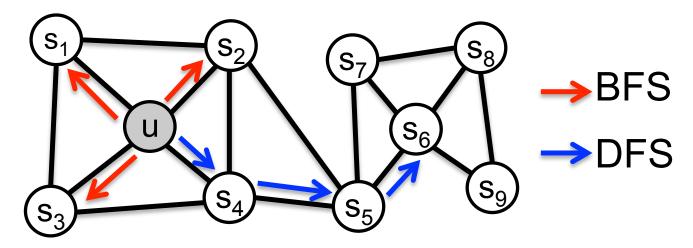
node2vec: Biased Walks

Idea: use flexible, biased random walks that can trade off between local and global views of the network (Grover and Leskovec, 2016).



node2vec: Biased Walks

Two classic strategies to define a neighborhood $N_R(u)$ of a given node u:



Walk of length 3 ($N_R(u)$) of size 3):

$$N_{BFS}(u) = \{s_1, s_2, s_3\}$$
 Local microscopic view

$$N_{DFS}(u) = \{s_4, s_5, s_6\}$$
 Global macroscopic view

Interpolating BFS and DFS

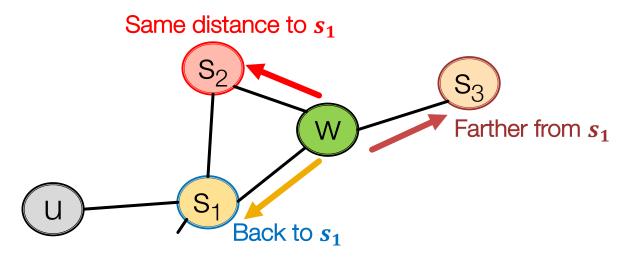
Biased fixed-length random walk R that given a node u generates neighborhood $N_R(u)$

- Two parameters:
 - Return parameter p:
 - Return back to the previous node
 - In-out parameter q:
 - Moving outwards (DFS) vs. inwards (BFS)
 - Intuitively, q is the "ratio" of BFS vs. DFS

Biased Random Walks

Biased 2nd-order random walks explore network neighborhoods:

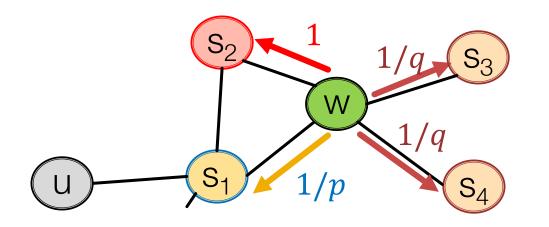
- Rnd. walk just traversed edge (s_1, w) and is now at w
- Insight: Neighbors of w can only be:



Idea: Remember where that walk came from

Biased Random Walks

Walker came over edge (s₁, w) and is at w. Where to go next?

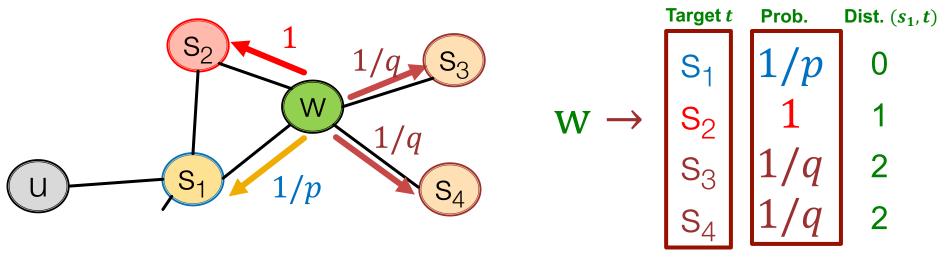


1/p, 1/q, 1 are "unnormalized" probabilities (weights we later convert to probability distribution)

- p, q model transition probabilities
 - p ... return parameter
 - q ... "walk away" parameter

Biased Random Walks

Walker came over edge (s₁, w) and is at w. Where to go next?



- BFS-like walk: Low value of p
- DFS-like walk: Low value of q

Unnormalized transition prob. segmented based on distance from s_1

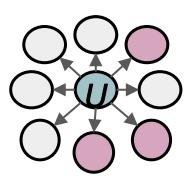
 $N_R(u)$ are the nodes visited by the biased walk

node2vec algorithm

- 1) Compute random walk probabilities
- ullet 2) Simulate r random walks of length l starting from each node u
- 3) Optimize the node2vec objective using Stochastic Gradient Descent

Linear-time complexity.
All 3 steps are individually parallelizable

BFS vs. DFS



BFS:

Micro-view of neighbourhood

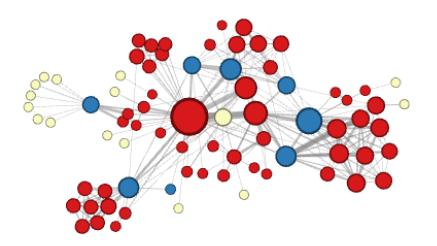


DFS:

Macro-view of neighbourhood

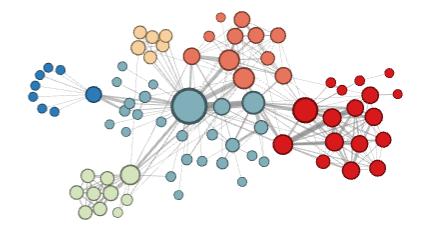
Experiments: Micro vs. Macro

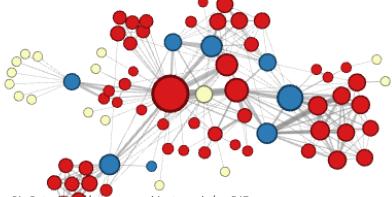
Small network of interactions of characters in a novel:



p=1, q=2

Microscopic view of the network neighbourhood





Other random walk ideas

(not covered in detailed here but for your reference)

- Different kinds of biased random walks:
 - Based on node attributes (<u>Dong et al., 2017</u>).
 - Based on a learned weights (<u>Abu-El-Haija et al., 2017</u>)
- Alternative optimization schemes:
 - Directly optimize based on 1-hop and 2-hop random walk probabilities (as in <u>LINE from Tang et al. 2015</u>).
- Network preprocessing techniques:
 - Run random walks on modified versions of the original network (e.g., <u>Ribeiro et al. 2017's struct2vec</u>, <u>Chen et al.</u> <u>2016's HARP</u>).

How to Use Embeddings

- How to use embeddings z_i of nodes:
 - Clustering/community detection: Cluster nodes/points based on z_i
 - Node classification: Predict label $f(z_i)$ of node i based on z_i
 - Link prediction: Predict edge (i, j) based on $f(z_i, z_j)$
 - Where we can: concatenate, avg, product, or take a difference between the embeddings:
 - Concatenate: $f(z_i, z_j) = g([z_i, z_j])$
 - Hadamard: $f(z_i, z_i) = g(z_i * z_i)$ (per coordinate product)
 - Sum/Avg: $f(z_i, z_j) = g(z_i + z_j)$
 - Distance: $f(z_i, z_j) = g(||z_i z_j||_2)$

Summary so far

- So what method should I use..?
- No one method wins in all cases....
 - E.g., node2vec performs better on node classification while multi-hop methods performs better on link prediction (Goyal and Ferrara, 2017 survey)
- Random walk approaches are generally more efficient
- In general: Must choose def'n of node similarity that matches your application!

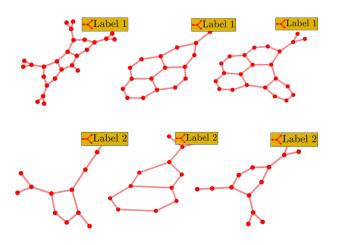
Embedding Entire Graphs

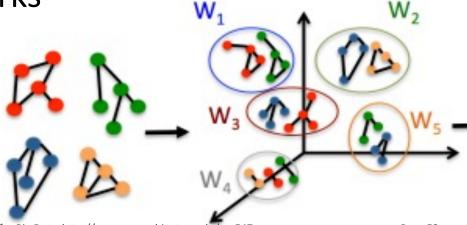
Graph Classification

Tasks:

- Classifying toxic vs. non-toxic molecules
- Identifying cancerogenic molecules
- Graph anomaly detection
- Classifying social networks

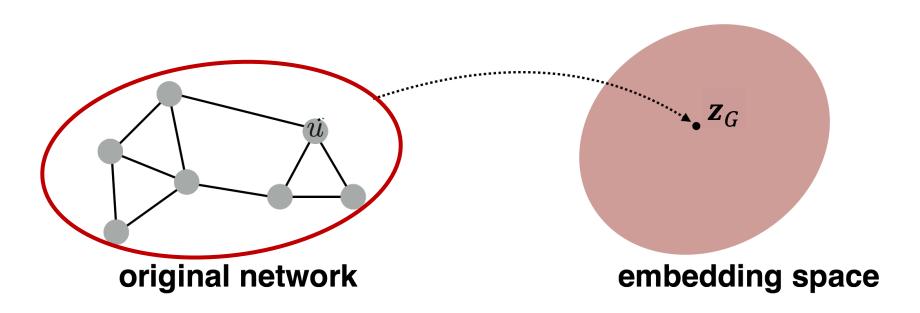
Graph Classification





Embedding Entire Graphs

Goal: Want to embed an entire graph G



Approach 1

Simple idea:

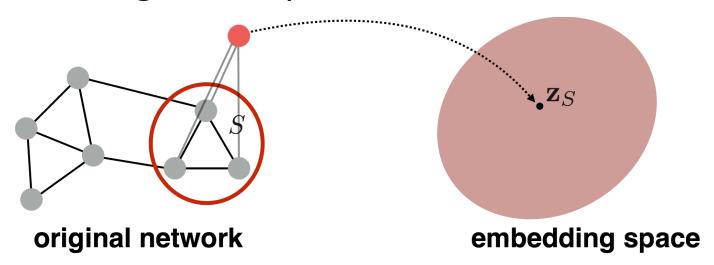
- Run a standard node embedding technique on the (sub)graph G
- Then just sum (or average) the node embeddings in the (sub)graph G

$$z_G = \sum_{v \in G} z_v$$

 Used by <u>Duvenaud et al., 2016</u> to classify molecules based on their graph structure

Approach 2

 Idea: Introduce a "virtual node" to represent the (sub)graph and run a standard graph embedding technique



 Proposed by <u>Li et al., 2016</u> as a general technique for subgraph embedding

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