DGL on Real World Applications

Quan Gan

AWS Shanghai AI Lab

April 19, 2020

Various GNN Business Applications

- Recommender Systems: find the most relevant items for a given user.
- Product Search: find the most relevant items given a set of keywords.
- Fraud Detection: detect anomaly of entities in a supervised/unsupervised manner.
- Community Detection: cluster entities in a supervised/unsupervised manner.

Recommender System: Problem Statement

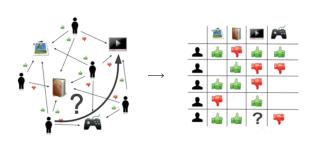


Image source: Wikipedia

Collaborative Filtering



Collaborative Filtering

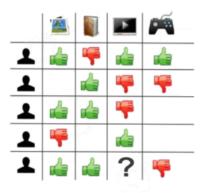


Collaborative Filtering



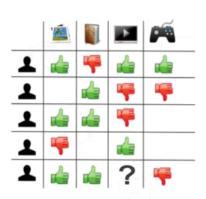
Image source: Wikipedia

Collaborative Filtering with Machine Learning



We were "representing" users and items with the items/users that had interactions with them.

Collaborative Filtering with Machine Learning



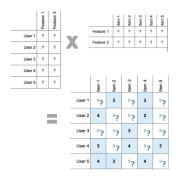
We were "representing" users and items with the items/users that had interactions with them.

	Feature 1	Feature 2	_		Item 1	Item 2	Item 3	Item 5
User 1	?	?	X	Feature	1 ?	?	? ?	?
User 2	?	?		Feature	2 ?	?	? ?	?
User 3	?	?						,
User 4	?	?						
User 5	?	?		Item 1	Item 2	Item 3	Item 4	Item 5
			User 1	°?	3	0?	3	⁰ ?
				-7		- ?		-7
			User 2	4	0?	⁰?	2	0?
			User 3	⁰?	⁰?	3	0?	⁰?
			User 4	3	°?	4	0?	3
			User 5	4	3	⁰?	4	⁰?

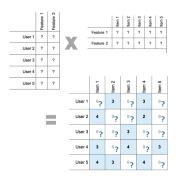
Source: Kat Bailey

Can we represent users and items as a set of features?

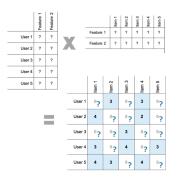
 An item can be described with a set of features (e.g. how sweet some food is).



- An item can be described with a set of features (e.g. how sweet some food is).
- A user can be described with preferences of the same set of features (e.g. how much a user likes sweet food).



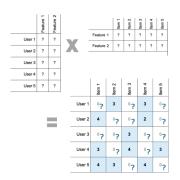
- An item can be described with a set of features (e.g. how sweet some food is).
- A user can be described with preferences of the same set of features (e.g. how much a user likes sweet food).
- The interaction is defined by how well the item features match the user preferences.



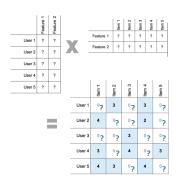
- An item can be described with a vector v_j (sweet, organic, etc.).
- A user can be described with preferences of the same set of features (e.g. how much a user likes sweet food).
- The interaction is defined by how well the item features match the user preferences.



- An item can be described with a vector v_i (sweet, organic, etc.).
- A user can be described with another vector u_i (likes sweet, likes organic, etc.)
- The interaction is defined by how well the item features match the user preferences.

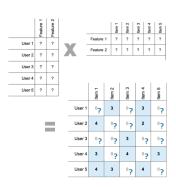


- An item can be described with a vector v_i (sweet, organic, etc.).
- A user can be described with another vector u_i (likes sweet, likes organic, etc.)
- The rating on item j by user i. is defined by u_i^Tv_i.



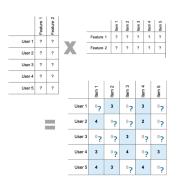
- An item can be described with a vector v_i (sweet, organic, etc.).
- A user can be described with another vector u_i (likes sweet, likes organic, etc.)
- The rating on item j by user i. is defined by u_i[⊤]v_i.
- We minimize

$$\sum_{i,j} \left(r_{i,j} - \left(u_i^\top v_j \right) \right)^2$$



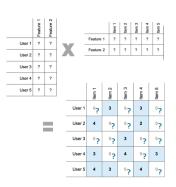
- An item can be described with a vector v_i (sweet, organic, etc.).
- A user can be described with another vector u_i (likes sweet, likes organic, etc.)
- The rating on item j by user i. is defined by u_i[⊤]v_i.
- We minimize

$$\sum_{i,j} \left(r_{i,j} - \left(u_i^\top v_j + \mathbf{b}_{u_i} + \mathbf{b}_{v_j} \right) \right)^2$$



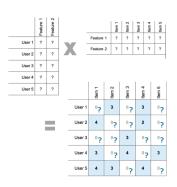
- An item can be described with a vector v_i (sweet, organic, etc.).
- A user can be described with another vector u_i (likes sweet, likes organic, etc.)
- The rating on item j by user i. is defined by u_i^Tv_i.
- We minimize

$$\sum_{i,j} \left(r_{i,j} - \left(u_i^\top v_j + b_{u_i} + b_{v_j} \right) \right)^2 + \alpha \mathcal{R}(U, V)$$

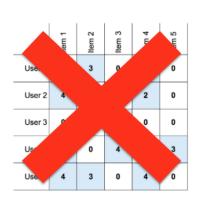


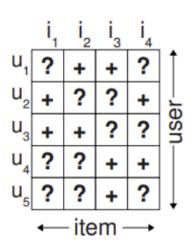
- An item can be described with a vector v_i (sweet, organic, etc.).
- A user can be described with another vector u_i (likes sweet, likes organic, etc.)
- The rating on item j by user i. is defined by u_i^Tv_i.
- We minimize

$$\sum_{\substack{(i,j) \in \mathcal{B} \\ +\alpha \mathcal{R}(U,V)}} \left(r_{i,j} - \left(u_i^\top v_j + b_{u_i} + b_{v_j} \right) \right)^2$$



What if we don't have ratings?

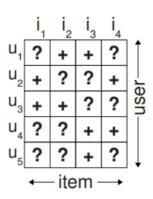




Source: BPR: Bayesian Personalized Ranking from

Implicit Feedback

 For a given user i, an item being interacted j should have a higher score than another item k which was never being interacted.

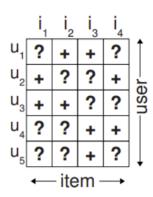


Source: BPR: Bayesian Personalized Ranking from Implicit Feedback. Rendle et al. 2012

Implicit Feedback

- For a given user i, an item being interacted j should have a higher score than another item k which was never being interacted.
- We maximize

$$\sum_{i,j,k\in I\setminus I_{u_i}}\log\operatorname{sigmoid}(\left(u_i^\top v_j-u_i^\top v_k\right))$$



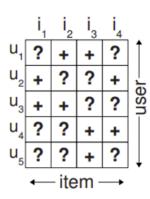
Source: BPR: Bayesian Personalized Ranking from Implicit Feedback. Rendle et al. 2012

Implicit Feedback

- For a given user i, an item being interacted j should have a higher score than another item k which was never being interacted.
- We maximize

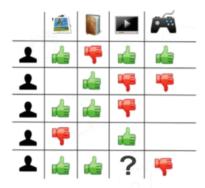
$$\sum_{i,j,k\in I\setminus I_{u_i}}\log\operatorname{sigmoid}(\left(u_i^\top v_j-u_i^\top v_k\right))$$

- We usually sample one or multiple k when computing gradients (negative sampling).
 - Commonly uniformly, but adaptive sampling often helps.



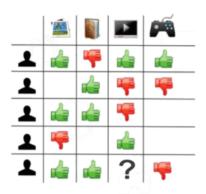
Source: BPR: Bayesian Personalized Ranking from Implicit Feedback. Rendle et al. 2012

Formulating Recommender Systems as Graph Learning

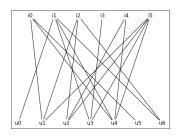


- Explicit Feedback
- Implicit Feedback

Formulating Recommender Systems as Graph Learning

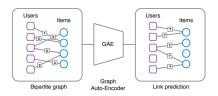


- Explicit Feedback
- Implicit Feedback

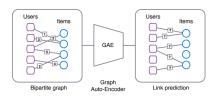


- Edge Classification/Regression
- Link Prediction



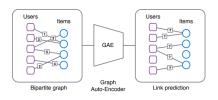


1.
$$\mu_{v_j \to u_i, r} = \frac{1}{c_{u_i v_j}} W_r x_{v_j}$$



1.
$$\mu_{v_j \to u_i, r} = \frac{1}{c_{u_i v_j}} W_r x_{v_j}$$

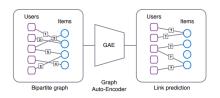
2.
$$h_{u_i} = \sigma \left[agg \left(\sum_{v_j \in \mathcal{N}_{u_i,1}} \mu_{v_j \to u_i,1}, \cdots, \sum_{v_j \in \mathcal{N}_{u_i,R}} \mu_{v_j \to u_i,R} \right) \right]$$



1.
$$\mu_{v_j \to u_i, r} = \frac{1}{c_{u_i v_j}} W_r x_{v_j}$$

2.
$$h_{u_i} = \sigma \left[\arg \left(\sum_{v_j \in \mathcal{N}_{u_i,1}} \mu_{v_j \to u_i,1}, \cdots, \sum_{v_j \in \mathcal{N}_{u_i,R}} \mu_{v_j \to u_i,R} \right) \right]$$

3.
$$u_i = \sigma(W_u h_{u_i})$$
 and similarly we compute v_j

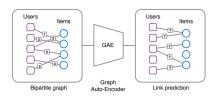


1.
$$\mu_{v_j \to u_i, r} = \frac{1}{c_{u_i v_j}} W_r x_{v_j}$$

2.
$$h_{u_i} = \sigma \left[\operatorname{agg} \left(\sum_{v_j \in \mathcal{N}_{u_i,1}} \mu_{v_j \to u_i,1}, \cdots, \sum_{v_j \in \mathcal{N}_{u_i,R}} \mu_{v_j \to u_i,R} \right) \right]$$

3.
$$u_i = \sigma(W_u h_{u_i})$$
 and similarly we compute v_j

4.
$$p(\hat{M}_{ij} = r) = \operatorname{softmax}(u_i^\top Q_r v_j)$$



- 1. $\mu_{v_j \to u_i, r} = \frac{1}{c_{u_i v_j}} W_r x_{v_j}$
- 2. $h_{u_i} = \sigma \left[\operatorname{agg} \left(\sum_{v_j \in \mathcal{N}_{u_i,1}} \mu_{v_j \to u_i,1}, \cdots, \sum_{v_j \in \mathcal{N}_{u_i,R}} \mu_{v_j \to u_i,R} \right) \right]$
- 3. $u_i = \sigma(W_u h_{u_i})$ and similarly we compute v_j
- 4. $p(\hat{M}_{ij} = r) = \operatorname{softmax}(u_i^\top Q_r v_j)$
- 5. If users and items have no features, we make x_{v_j} and x_{u_i} themselves learnable parameters.



• **Cold-start**: What if we have *new* users and items coming in, with few to no historical interactions and features?

- **Cold-start**: What if we have *new* users and items coming in, with few to no historical interactions and features?
- **Bias correction**: The training dataset usually comes from the result of a *previous recommender system*. How to mitigate the bias?

- **Cold-start**: What if we have *new* users and items coming in, with few to no historical interactions and features?
- Bias correction: The training dataset usually comes from the result of a previous recommender system. How to mitigate the bias?
- **Diversity**: Always recommending the same items (or even the same kind of item) to a user would make him/her feel *bored*.

- **Cold-start**: What if we have *new* users and items coming in, with few to no historical interactions and features?
- Bias correction: The training dataset usually comes from the result of a previous recommender system. How to mitigate the bias?
- **Diversity**: Always recommending the same items (or even the same kind of item) to a user would make him/her feel *bored*.
- **Fraud**: How to detect and deal with fabricated explicit feedbacks (e.g. fake ratings and reviews)?

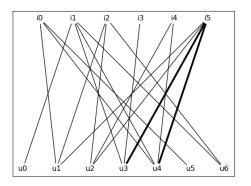
Non-exhaustive List of Recommender System Models

- PinSAGE
- STAR-GCN
- Knowledge Graph Attention Networks
- Knoledge Graph Convolutional Networks
- Inductive Matrix Completion (IGMC)
- ...

Hands-on Session

Miniature GCMC on bipartite user-item graph with DGL.

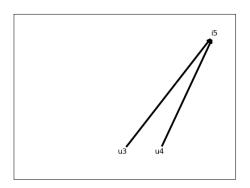
How to Train GCMC Stochastically?



• Given the graph above, we wish to predict the rating of the selected edge minibatch with a 1-layer GCMC.

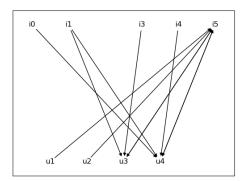
Constructing a "Pair Graph"

- DGL provides an apply_edges method that computes edge features in parallel based on source, destination, and other edge features.
- Construct a pair graph that consists of the edges to be trained only.



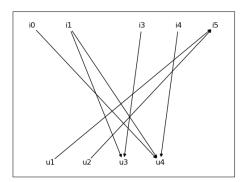
Find Necessary Neighbors

 The computation dependency can be used in message passing by transforming the dependency graph by dgl.to_block into a bipartite-structured graph as explained in the previous tutorial.



Removing Information Leakage

• Since we are training to predict the rating of (u3, i5) and (u4, i5), we don't want to tell the model that these edges exist. Therefore we need to remove these edges.



The Computation Procedure (Reference to Notebook)

- Sample a minibatch of edges.
- Construct a pair graph from those edges.
- Construct the computation dependency graph.
- Transform the dependency graph with dgl.to_block for message passing.
- Copy features from the original graph to the blocks.
- Compute the outputs from the GNN layers on the blocks.
- Copy the output of the GNN layers to the pair graph.
- Compute the score on the edges of the pair graph with dgl.apply_edges.