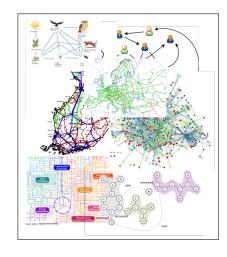
CS-E4830 Kernel Methods in Machine Learning Lecture 9: Learning on graphs

15. November, 2017

"Graphs are everywhere"

- Graphs (or networks) are found in many fields of life:
 - Computer networks, internet: computers + communication channels
 - Social networks: "people" + "friendship"
 - Bioinformatics, protein interaction networks: protein molecules as nodes, physical binding as edges
 - Drug discovery: atom species as nodes, bonds as edges
- Making use of the graph structure inherent to a data dource maybe crucial for success of machine learning



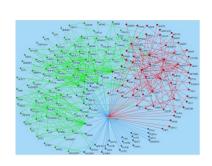
Machine learning on Graphs

Machine learning teaks on graphs:

- Graph labeling: Given a graph, predict labels for its nodes
 - ► Typically nodes correspond to examples, the edges to similarity between examples
 - c.f. Semi-supervised learning with Graph Laplacians
- ► Link Prediction: Given a pair of nodes, predict if they should be connected with an edge
 - ► Typically nodes correspond to examples, the edges to interaction between examples
- ► Graph classification: given a graph decide which class is belongs
 - Nodes correspond to variables, the edges to interaction between variables

Link prediction as a pattern recognition problem¹

- Assume a set of nodes $V = \{v_1, \dots, v_n\}$ corresponding to the entity of interest (people, documents, genes, ...)
- Each node has an associated feature vector $\phi(v)$ describing its properties, behaviour, history, etc. (e.g. person's likes/don't likes, keywords of the document, expression levels of a gene)
- We wish to reconstruct a set of edges $E \subset V \times V$ that define the network



¹Vert. 2008

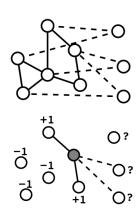
de novo link prediction vs. graph completion

- ▶ **de novo link prediction** would entail predicting the set of edges *E* from the feature vectors of the nodes alone
 - ► This is very hard computationally and statistically, requires huge numbers of samples and very small networks to succeed
- ▶ In many cases, part of the network is typically "known" already but the *de novo* approach does not make use of that information!
- ▶ Instead, we will assume that part of the network is already known, and our task is to **complete the network** by filling in the missing edges
 - Network/graph completion is potentially an easier task than reconstructing the whole graph
 - ► Conforms better to real world applications (e.g. "people you might know" in social networks)

Global and local models

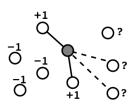
The graph/network completion problem can be solved by global or local models

- A global model is trained to predict the absense or presence of any edge in the network, a single model is needed
- A local model predicts the edges adjacent to a seed node, need one model per node:
 - Translates the local problem into a classification problem, can use standard classifiers such as SVM
- In both cases the known edges are used to construct a training set from which a predictive model is learned



Link prediction with local models

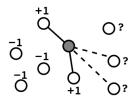
- The task is to predict presence/absence of edges between a given center node v and the other nodes.
- Assume each node v is described by a feature vector $\phi(v)$ (e.g. profile data of a social network user v)
- ▶ Denote by $V_v \subset V$ the set of nodes $u \in V$ for which we know whether (v, u) exists or not



Link prediction with local models

Repeat for all nodes in the graph:

- ▶ Create a local training set $S_v = \{(\phi(u_i), y_i) | u_i \in V_v)\}$, where for the edge $e = (v, u_i)$ the label indicates if the edge is present $(y_i = 1)$ or absent $(y_i = -1)$
- Train SVM with the local training set of node v to obtain a score:
 f_V(u) = ⟨w_V, φ(u)⟩ + b_V
- ▶ Predict with SVM the label y_j for each pair (v, u_j) where the edge label is not known



Obtaining negative examples

- For binary classification we need knowledge about edges that are known to be absent
- ► This is challenging as typically most of data available is positive data: interactions that are known to be present
- We need to generate pseudo-negative examples: take random pairs of nodes that are not known to be connected and declare them not to be connected
 - Rationale: typical networks are sparse, only small fraction of nodes are connected, so a randomly drawn pair rarely is connected.
 - Chance of introducing errors to the network, especially if we generate lots of negative examples
 - We can use background knowledge to choose negative examples in order to decrease this chance

Use for undirected graphs

- ▶ The approach is directly applicable for directed graphs.
- ▶ For undirected graphs, each undirected node pair $\{v, u\}$ in the training set should be considered twice, once in each direction.
- ► To extract the prediction for an undirected edge, the two directed predictions should be combined e.g. by averaging the scores:

$$f({u,v}) = (f_v(u) + f_u(v))/2,$$

where we denote by $f_v(u)$ the score for positive edge label for edge (v, u) of local classifier at node v.

▶ If average score is positive predict an edge $\{u, v\}$.

Pros and cons of the local method

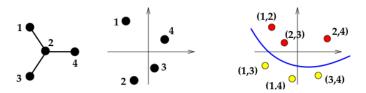
- ▶ Splitting a large network problem into a set of local problems can be beneficial in terms of computation time
 - Time to train and predict in each node gets smaller
 - Parallel architectures can be easily used as the local problems are treated independent
- ▶ Data fragmentation is a potential pitfall: if there are not enough examples for some seed nodes, accuracy of the model can suffer

Pros and cons of the local method

- Local approach splits the data into independent units
- ▶ Information sharing between the local problems is not possible
 - e.g. if (u, v) interact, u is similar to u' and v is similar to v', the pair (u', v') is likely to interact a well
- ► The local approach only uses pairs with a single node as the center, so this information is not used
- ► To make use of the above kind of information, the model needs to be defined on edges (or pairs of nodes), not single nodes

Link prediction with global models

- ▶ The ingredients we have: the known edges of the graph (left picture), features of the nodes $\phi(v)$ (middle picture)
- ▶ Goal: We wish to represent each pair of nodes by a **joint feature vector** $\psi(u, v)$ which should contain features predictive of the interaction of that pair
- Using this representation the classifier then learns to separate interacting pairs from non-interacting pairs (right picture)



Features for pairs of nodes

- ▶ Consider building a joint feature vector $\psi(u, v)$ for a pair of nodes (u, v) from feature vectors of the nodes $\phi(u), \phi(v)$
- We generally want to enable learning from correlations of node features (e.g. $\phi_i(u)$ and $\phi_j(v)$ are 'high' at the same time)

 We do not assume that exactly the same features correlate i.e. we may
 - \blacktriangleright We do not assume that exactly the same features correlate i.e. we may have $i\neq j$
 - e.g. interaction might require a lock-and-key property, with one object possessing the 'lock features' and the other 'key features'
- ► To build all feature pairs we take the **tensor product**, which contains the products of all feature pairs:

$$\psi(u, v)_k = \phi_i(u)\phi_j(v)$$
, where $k = N \cdot (j-1) + i$

$$\psi_\times(u, v) = \phi(u) \otimes \phi(v) = (\psi(u, v)_k)_{k=1}^{N^2}$$

Tensor product of feature vectors

Given two vectors, $\phi_1 \in \mathbb{R}^{N_1}$ and $\phi_2 \in \mathbb{R}^{N_2}$, their (also called outer product or direct product) $\psi_{\times} = \phi_1 \otimes \phi_2$ can be alternatively represented by

lacksquare A matrix $\phi_1 {\phi_2}' \in \mathbb{R}^{\mathit{N}_1 imes \mathit{N}_2}$ with entries

$$\Psi_{\times} = \begin{bmatrix} \phi_{1,1}\phi_{2,1} & \cdots & \phi_{1,1}\phi_{2,j} & \cdots & \phi_{11}\phi_{2,N_2} \\ \vdots & \ddots & \vdots & \ddots & \vdots \\ \phi_{1,i}\phi_{2,1} & \cdots & \phi_{1,i}\phi_{2,j} & \cdots & \phi_{1i}\phi_{2,N_2} \\ \vdots & \ddots & \vdots & \ddots & \vdots \\ \phi_{1,N_1}\phi_{2,1} & \cdots & \phi_{1,N_1}\phi_{2,j} & \cdots & \phi_{1,N_1}\phi_{2,N_2} \end{bmatrix}$$

▶ A stacked vector of columns of Ψ_{\times} , $oldsymbol{\psi}_{ imes} \in \mathbb{R}^{oldsymbol{\mathcal{N}}_1 oldsymbol{\mathcal{N}}_2} = \mathsf{vec}(\Psi_{ imes}) = (\phi_1{}' \cdot \phi_{21}, \ldots, \phi_1{}' \cdot \phi_{2j}, \ldots, \phi_1{}' \cdot \phi_{2,oldsymbol{\mathcal{N}}_1}){}'$

- \blacktriangleright A stacked vector of rows of Ψ_{\times} , $\hat{\boldsymbol{\psi}}_{\times} \in \mathbb{R}^{\textit{N}_{1}\textit{N}_{2}} = \textbf{vec}(\boldsymbol{\Psi}_{\times}{}') = (\phi_{11} \cdot \boldsymbol{\phi}_{2}{}', \ldots, \phi_{1i} \cdot \boldsymbol{\phi}_{2}{}', \ldots, \phi_{1.\textit{N}_{1}} \cdot \boldsymbol{\phi}_{2}{}'){}'$
- ▶ All representations contain the same elements, indexed differently: $(\Psi_{\times})_{ii} = \psi_{\times,k} = \hat{\psi}_{\times,h}$, where $k = N_1 \cdot (j-1) + i$ and $h = N_2 \cdot (i - 1) + i$

Kernels of tensor products

Depending on the representation, the **same** tensor product kernel can be computed in different ways:

Frobenius inner product of two matrices:

$$\kappa_{\times}(x,z) = \langle \Psi_{\times}(x), \Psi_{\times}(z) \rangle_{F} = \sum_{i=1}^{N_{1}} \sum_{j=1}^{N_{2}} \Psi_{\times}(x)_{ij} \Psi_{\times}(z)_{ij}$$

- Inner product of stacked column vectors:
- $\kappa_{ imes}(x,z) = \mathsf{vec}(\Psi_{ imes}(x))'\mathsf{vec}(\Psi_{ imes}(z))$
- Inner product of stacked row vectors:

$$\kappa_{\times}(x,z) = \mathbf{vec}(\Psi_{\times}(x)')'\mathbf{vec}(\Psi_{\times}(z)')$$

- ▶ Itemwise product of kernels: $\kappa_{\times}(x,z) = \kappa_1(x,z) \cdot \kappa_2(x,z)$, where $\kappa_1(x,z) = \phi_1(x)'\phi_1(z)$ and $\kappa_2(x,z) = \phi_2(x)'\phi_2(z)$
 - $\kappa_1(x,z) = \psi_1(x) \, \psi_1(z)$ and $\kappa_2(x,z) = \psi_2(x) \, \psi_2(z)$

Tensor product pairwise kernel (TPPK)

- ▶ The tensor product feature representation $\psi_{\times}(u,v)$ is dependent on the order of u and v: in general $\psi_{\times}(u,v) \neq \psi_{\times}(v,u)$
- Suitable directly to model directed edges, but less good for undirected edges
- For undirected graphs one can add the directed features

$$\psi_{\times}(\{u,v\}) = \psi_{\times}(u,v) + \psi_{\times}(v,u)$$

► TPPK kernel can be computed as combination of the node kernels as follows

$$\begin{split} \kappa_{TPPK}\left(\{a,b\},\{c,d\}\right) &= \psi_{\times}(\{a,b\})'\psi_{\times}(\{c,d\}) = \\ &= \kappa_{V}(a,c) \cdot \kappa_{V}(b,d) + \kappa_{V}(a,d) \cdot \kappa_{V}(b,c) + \\ &\kappa_{V}(b,c) \cdot \kappa_{V}(a,d) + \kappa_{V}(b,d) \cdot \kappa_{V}(a,c) \end{split}$$

where $\kappa_V(u, v) = \phi(u)'\phi(v)$ is the kernel similarity of nodes.

Putting it together

- With the global model, the training and prediction setup is straight-forward
- ▶ We take the training set of labeled edges $S = \{((u_1, v_1), y_1), \dots, ((u_\ell, v_\ell), y_\ell)\}$
- ► Construct the TPPK kernel: $\kappa_{TPPK}(\{u_i, v_i\}, \{u_j, v_j\})$ for all $i, j = 1, ..., \ell$
- ▶ Train a single SVM model using the kernel and the labels
- ► For each pair not in the training set, the edge score is obtained from

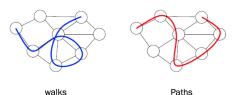
$$f(\lbrace u, v \rbrace) = \sum_{i=1}^{\ell} \alpha_i y_i \kappa_{TPPK}(\lbrace u_i, v_i \rbrace, \lbrace u, v \rbrace)$$

Graph classification

- ► Task: given a graph predict which class it belongs
- ▶ Training Data: $\{(g_i, y_i)_{i=1}^{\ell} \text{ where } g_i = (V_i, E_i) \text{ is a graph, associated with a class } y_i \in Y \text{ (can be binary or multiclass)}$
- ▶ Difference to link prediction: each data point is a graph, with its own nodes and edges, target variable y ∈ Y concerns the graph as a whole.
- Many applications, especially in bioinformatics, for example
 - ▶ Drug discovery: given a candidate drug molecule (graph), predict if it will be active against a given type of cancer cell
 - ► Protein function prediction: given a 3D protein structure, predict its functional role

Definitions: Labeled graphs, walks and paths

- ▶ A **graph** G is a set of nodes (or nodes) V and edges E, where $E \subset V^2$.
- ► A **labeled graph** is a graph with labels on nodes and/or edges, labels can be
 - discrete or continuous valued
 - scalars or vector-valued (similarly to factored string kernel)
- ▶ A walk w of length k-1 in a graph is a sequence of nodes $w = (v_1, v_2, \dots, v_k)$ where $(v_{i-1}, v_i) \in E$ for $1 \le i \le k$.
- w is a **path** if $v_i \neq v_i$ for $i \neq j$, i.e. a walk with no cycles



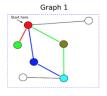
Graph kernels

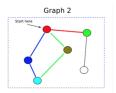
- Basic idea: count common substructures in two graphs
- Example substructures:
 - Walks
 - Paths
 - Cyclic patterns
 - Tree-shaped subgraphs
 - (small) General subgraphs
- Generally:
 - ► Huge sparse feature spaces, exponential in the size of the graphs ⇒ we will not want to represent features explicitly
 - Trade-off between computational complexity and accuracy, need to avoid NP-hard problems but still use informative features
 - Polynomial-time kernel computation possible for selected feature representations

Graph kernels based on random walks

Walk kernel idea:

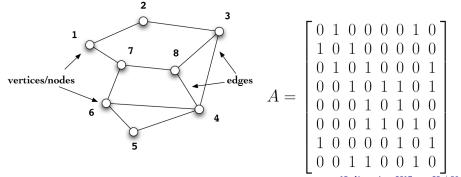
- ▶ Count the number of matching walks in two graphs
- ▶ In an unlabeled graph two walks match if they have the same length
- In a labeled graph also the node and edge labels need to match





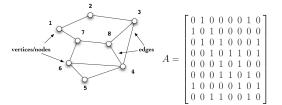
From adjacency matrix to walks

- ▶ To compute number of walks in a **single unlabeled graph**, we can use the adjacency matrix A of the graph
- $A(i,j) = \begin{cases} 1, & \text{if there is an edge from node } i \text{ to } j \\ 0, & \text{otherwise} \end{cases}$
- ▶ An edge (v_i, v_i) is a length-1 walk \implies A(i, j) = number of length-1 walks from v_i to v_i



From adjacency matrix to walks

▶ Matrix multiplication $A^2 = AA$ reveals the number of length 2 walks $A_{ii}^2 = \sum_h A_{ih} A_{hi}$



$$A^2 = \begin{bmatrix} 2 & 0 & 1 & 0 & 0 & 1 & 0 & 1 \\ 0 & 2 & 0 & 1 & 0 & 0 & 1 & 1 \\ 1 & 0 & 3 & 1 & 1 & 1 & 1 & 1 \\ 0 & 1 & 1 & 4 & 1 & 1 & 2 & 1 \\ 0 & 0 & 1 & 1 & 2 & 1 & 1 & 1 \\ 1 & 0 & 1 & 1 & 1 & 3 & 0 & 2 \\ 0 & 1 & 1 & 2 & 1 & 0 & 3 & 0 \\ 1 & 1 & 1 & 1 & 1 & 2 & 0 & 3 \end{bmatrix}$$

• Further multiplication combines the counts of length k-1 walks from v_i to v_h with a length 1 walk from v_h to v_i , for all intermediary nodes V_h

$$A_{ij}^k = \sum_h A_{ih}^{k-1} A_{hj}$$

▶ $S = \sum_{n=0}^{\infty} \lambda^n A_{\times}^n$, S_{ii} counts a weighted sum of walks of all lengths between nodes i and j, decay $0 < \lambda < 1$ keeps the sum finite

Product Graph: counting common walks

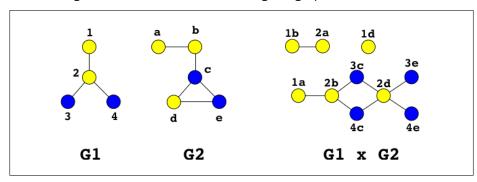
- ▶ Compute the walk kernel, we need to count common walks in two graphs $G_1 = (V_1, E_1)$ and $G_2 = (V_2, E_2)$
- ▶ For this we can use the product graph $G_{\times} = (V_{\times}, E_{\times})$, given by the following node and edge sets

$$\begin{split} V_{\times} = & \{ (v_1, v_2) | v_1 \in V_1, v_2 \in V_2, \\ & label(v_1) = label(v_2) \} \\ E_{\times} = & \{ ((u_1, v_1), (u_2, v_2)) \in E_1 \times E_2) | (u_1, u_2) \in V_{\times}, (v_1, v_2) \in V_{\times})) \\ & label((u_1, v_1)) = label((u_2, v_2)) \} \end{split}$$

- Product graph consists all identically labeled node pairs from the two graphs, connected with edges
- An edge $e_{\times} = (e_1, e_2) = ((u_1, v_1), (u_2, v_2))$ occurs in a product graph when both original graphs have the corresponding identically labeled edges (u_1, v_1) and (u_2, v_2)

Product graph

► Tracing a walk in the product graph corresponds to simultaneously tracing common walks in the two original graphs



Random Walk Kernel

- Common labeled walks of length k can now be computed from the adjacency matrix of the product graph A_{\vee}^{k}
 - ▶ Note a trick: The labels in the product graph can be ignored, and we can treat the graph as unabeled
 - ► The structure of the product graph ensures that only walk with matching labels are counted
- ▶ The random walk kernel is given by

$$\kappa_{\times}(G_1, G_2) = \sum_{i,j=1}^{|V_{\times}|} \left[\sum_{n=0}^{\infty} \lambda^n A_{\times}^n \right]_{ij},$$

- Random walk kernel counts all pairs of matching walks of any length (including dummy walks of length 0 through $\lambda^0 A^0 = I_{|V_{>}|}$)
- \triangleright 0 < λ < 1 is decaying factor for the sum to converge
- ▶ The underlying feature space is now infinite-dimensional!

Computing the Random walk kernel

▶ The kernel can be expressed

$$\kappa_{\times}(G_1, G_2) = \sum_{i,j=1}^{|V_{\times}|} [\sum_{n=0}^{\infty} \lambda^n A_{\times}^n]_{ij} = \sum_{i,j=1}^{|V_{\times}|} s_{ij}$$

where $S = (s_{ij})_{i,j=1}^{|V_{\times}|} = \sum_{n=0}^{\infty} \lambda^n A_{\times}^n$ is a geometric matrix series

▶ Multiply the series $S = \sum_{n=0}^{\infty} \lambda^n A_{\times}^n = I_{|V_{\times}|} + \lambda A_{\times} + \lambda^2 A_{\times}^2 + \cdots$ by λA_{\times} to obtain

$$\lambda A_{\times} S = \lambda A_{\times} + \lambda^2 A_{\times}^2 + \dots = \sum_{n=1}^{55} \lambda^n A_{\times}^n = S - I_{|V_{\times}|}$$

- ▶ Solve the equation $\lambda A_{\times}S = S I_{|V_{\times}|}$ for $S \implies S = (I_{|V_{\times}|} \lambda A_{\times})^{-1}$
- Thus the kernel is given by

$$k_{\times}(G_1, G_2) = \sum_{i,i=1}^{|V_{\times}|} [(I_{|V_{\times}|} - \lambda A_{\times})^{-1}]$$

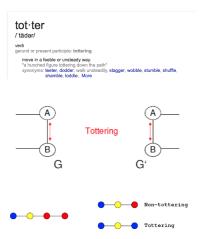
Computing the Random Walk Kernel

Given two graphs G_1 and G_2 , with n nodes each

- ▶ Computing product graph requires comparison of all pairs of edges in G_1 and $G_2 \implies O(n^4)$ time
- ► Computing powers of adjacency matrix: matrix multiplication and/or inversion for $n^2 * n^2$ matrix
- runtime $O((n^2)^3) = O(n^6)!$
- ▶ Polynomial time, but far from efficient

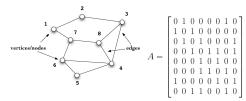
Limitations of walk kernels: Tottering

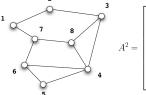
- Walk kernels allow walks to visit same edges and nodes multiple times
- Each unique walk will generate a new feature
- The feature space will contain a feature for each non-tottering walk plus a large number of tottering walks



Tottering example

▶ In our example, all counts in A^2 along the diagonal represents counts of tottering walks $A_{ii}^2 = |\{v_i \mapsto v_h \mapsto$ $v_i, h \neq i$







From walks to paths

- Remember the basic definitions: A walk w of length k-1 in a graph is a sequence of nodes $w=(v_1,v_2,\cdots,v_k)$ where $(v_{i-1},v_i)\in E$ for $1\leq i\leq k$.
- w is a path if $v_i \neq v_i$ for $i \neq j$.
- ► Path kernels are based on counting commons paths rather than walks
- ▶ Do not suffer from tottering
- But most formulations of path kernels lead to NP-hard algorithms...



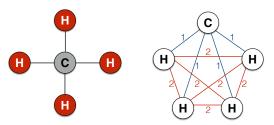


walks

Paths

Shortest path kernel²

- ► Kernels based on shortest paths are a notable exception: can be computed efficiently
- Shortest paths kernels make use of Floyd-Warshall transformation of an input graph G into a shortest-paths graph S in $O(n^3)$ time:
 - S contains the same set of nodes as the graph G
 - ▶ There exists an edge between all nodes in S which are connected by a walk in G
 - ▶ Every edge in S between two nodes is labeled by the shortest distance between these two nodes.



²Borgwardt and Kriegel, 2005

Shortest-path kernel

- Let $S_1 = (V_1, E_1)$ and $S_2 = (V_2, E_2)$ be the FW-transformations of the graphs G_1 and G_2 .
- The shortest-path graph kernel is given

$$\kappa_{sp}(\textit{G}_{1},\textit{G}_{2}) = \sum_{e_{1} \in \textit{E}_{1}} \sum_{e_{2} \in \textit{E}_{2}} \kappa_{node}(\textit{v}_{1},\textit{v}_{2}) \cdot \kappa_{edge}(\textit{e}_{1},\textit{e}_{2}) \cdot \kappa_{node}(\textit{u}_{1},\textit{u}_{2})$$

denoting edges by $e_i = (v_i, u_i) \in E_i$

- Node kernel (κ_{node}) and edge kernels (κ_{edge}) compare the labels of the nodes and edges, respectively:
 - ▶ Exact matching: require labels to be the same
 - Soft matching: some labels can be similar to other labels
 - ► Factored representation: can use feature vectors representing different factors of the nodes/edges
- ► Kernel computation in $O(|E_1||E_2|) = O(n^4)$ where $n = \max(|V_1|, |V_2|)$

Graphhopper kernel³

Graphhopper kernel uses an alternative formulation on shortest paths:

$$\kappa_{gh}(G_1, G_2) = \sum_{\pi \in P_1} \sum_{\pi' \in P_2} \kappa_p(\pi, \pi')$$

where P_1 and P_2 are sets of shortest paths between pairs of nodes $\pi = (v_1, \ldots, v_k)$

- Similarity of paths is computed as a sum of node similarities (instead of product), requiring the paths to be of the same length: $\kappa_{p}(\pi, \pi') = \sum_{i=1}^{k} \kappa_{node}(\pi(j), \pi'(j)) \mathbf{1}_{\{|\pi| = |\pi'|\}}$
- ► Can be computed in time $O(n^2(m + \log n + \delta^2 + d))$, where m is the number of edges, δ is the diameter of the graph, and d is the dimension of node label vectors
- Currently state of the art performance in several problems

³Feragen et al., 2013

Summary

We looked at two different machine learning settings on graphs

- ▶ Link prediction concerns the data points as nodes of a large graph
 - Local approach, predicting the neighbouring edges of each node separately
 - Gobal approach, predicting for all pairs of nodes with the same model, with a TPPK kernel
- ► Graph classification, where a large set of (small) graphs is used to train a classifier using kernels on pairs of graphs
 - Walk kernels
 - Path kernels