

Assignment 4

Out: October 30, 2024

Due: November 13, 2024

General Instructions

These questions require thought, but do not require long answers. Please be as concise as possible. You are allowed to take a maximum of 1 late period (see the [course website](#) or slides about the definition of a late period).

Submission instructions: You should submit your answers in a *single* PDF file. \LaTeX is highly preferred due to the need of formatting equations.

Submitting answers: Prepare answers to your homework in a *single* PDF file. Make sure that the answer to each sub-question is on a *separate page*. The number of the question should be at the top of each page.

Honor Code: When submitting the assignment, you agree to adhere to the [Yale Honor Code](#). Please read carefully to understand what it entails!

1 Homework 4

1.1 Hyperbolic Graph Embedding

1. Hyperboloid model (aka Minkowski model or Lorentz model) is a model of n -dimensional hyperbolic geometry in which points are represented in the upper sheet of a two-sheeted Hyperboloid in $(n + 1)$ -dimensional Minkowski space as shown in Figure 1. Consider the 3D Minkowski space, 2D Hyperboloid satisfies the Cartesian coordinates equation $x^2 + y^2 - z^2 = -1$, where $z > 0$.

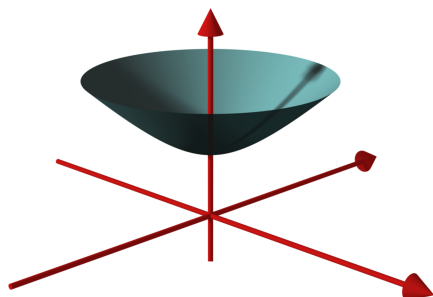


Figure 1: Hyperboloid Model
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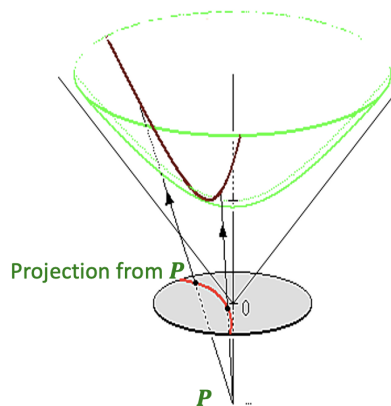


Figure 2: Hyperboloid Projection

The Poincaré model can be obtained with a projection of the Hyperboloid model from the focal point $P = (0, 0, -1)$ onto the $z = 0$ plane. The projection is shown in Figure 2. For point (x^h, y^h, z^h) in the 2D Hyperboloid model, let (x^p, y^p) denote the projected point in the corresponding 2D Poincaré disk on the $z = 0$ plane. Use x^h, y^h, z^h to represent x^p and y^p .

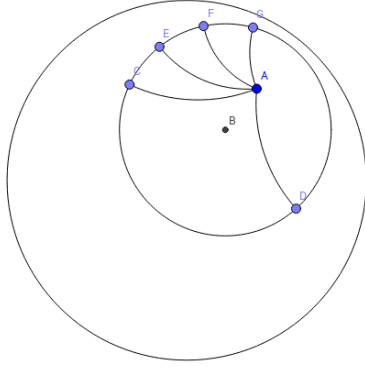


Figure 3: Hyperbolic Circle

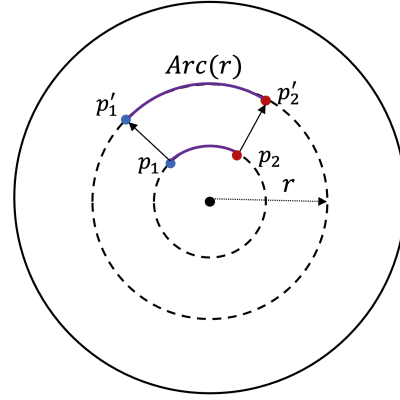


Figure 4: Poincaré Disk

2. Consider a hyperbolic circle in the 2D Poincaré model in which all points have a fixed distance from the center of the circle. The fixed distance is called the Hyperbolic radius r . Due to the negative curvature of the Poincaré model, the distance of points increases as they are closer to the boundary. Therefore, the center of the hyperbolic circle is different from the euclidean center. As shown in Figure 3, the center of the hyperbolic circle is A and all points on the circle (e.g., C, D, E, F, G) have the same distance from the center A . In hyperbolic geometry, the circumference of a hyperbolic circle is $C = 2\pi\sinh(r)$ with a hyperbolic radius r .
 - (a) Compare the circumference of a hyperbolic circle with the one in Euclidean space of the same radius, which one has a larger circumference? Prove your answer.
 - (b) If we fix the circle to be centered at the origin of the Poincaré model, prove that the arc length between any pairs of two points on the circle increases exponentially as the radius r increases (**Note:** As Figure 4 shows, point p_1 moves to p'_1 and p_2 moves to p'_2 . The two points move away from the origin along the radial direction of the Poincaré disk as the circle radius increases. Prove that $Arc(r)$ increases exponentially with respect to r for any pairs of points p_1 and p_2 .)
3. Hyperbolic space is a good embedding space for a tree-like graph $G = (V, E)$ with hierarchical structures. $d_{\mathcal{H}}(u, v)$ denotes the hyperbolic distance between any two nodes $u, v \in V$. The corrupted set of node u is defined as $S(u) = \{v | (u, v) \notin E\}$. Our goal is to ensure that connected nodes are close in the embedding space, and also push the nodes in $S(u)$ far away from u for any $u \in V$ in the embedding space. Similar to **Random Walk Optimization** introduced in Lecture 18, write out the expression of Loss function based on $d_{\mathcal{H}}(u, v)$ and the corrupted sample distances $d_{\mathcal{H}}(u, v')$ where $v' \in S(u)$.

(**Hint:** Apply softmax function over distance $d_{\mathcal{H}}(u, v)$ to parameterize the likelihood of edge

$(u, v) \in E$. The goal of embedding is to maximize the likelihood of each edge in E . You don't need to approximate the loss with negative sampling method in your answer.)

1.2 Discrete Denoising Diffusion Models for Graph Generation

Markov Chain. Define a Markov Chain of discrete random variables $\{X_t\}$, where $t = 0, 1, 2, \dots$ indicate timestep. Each X_t denotes the present state at timestep t in the Markov Chain. $\mathbf{x}_t \in \{0, 1\}^K$ is some realization of X_t from its state space Ω_t . K is the size of state space (i.e., the number of possible states in the Markov Chain). Each \mathbf{x}_t is a one-hot row vector, denoting the state it is at. The transition from X_{t-1} to X_t is given by

$$[Q_t]_{ij} := p(X_t = \mathbf{1}_j | X_{t-1} = \mathbf{1}_i) \quad (1)$$

where $Q_t \in \mathbb{R}^{K \times K}$ is called the transition matrix at timestep t and $[Q_t]_{ij}$ denotes the i -th row and j -th column of the matrix Q_t . $\mathbf{1}_i$ indicates an one-hot vector where the i -th element is 1.

1. Suppose we have observed $X_{t-1} = \mathbf{x}_{t-1}$, write out the expression $p(X_t | X_{t-1} = \mathbf{x}_{t-1})$ as a row vector in terms of \mathbf{x}_{t-1} and Q_t .
2. Suppose we have observed $X_0 = \mathbf{x}_0$, write out the expression $p(X_t | X_0 = \mathbf{x}_0)$ as a row vector in terms of \mathbf{x}_0 and Q_i with $\forall i \leq t$. Define $\bar{Q}_t = Q_1 Q_2 \dots Q_t$.
3. Suppose we have observed $X_t = \mathbf{x}_t$ and $X_{t-1} = \mathbf{x}_{t-1}$, write out the expression of $p(X_t = \mathbf{x}_t | X_{t-1} = \mathbf{x}_{t-1})$ as a scalar in terms of \mathbf{x}_t , \mathbf{x}_{t-1} and Q_t .
4. Suppose we have observed $X_t = \mathbf{x}_t$, write out the expression of $p(X_t = \mathbf{x}_t | X_{t-1})$ as a column vector in terms of \mathbf{x}_t and Q_t .
5. Write out the expression of $p(X_{t-1} | X_t = \mathbf{x}_t, X_0 = \mathbf{x}_0)$ in terms of all the known variables. (hints: use Bayes' rule).
6. Suppose $Q_t = (1 - \beta)I + \beta \mathbb{1}^T \mathbb{1} / K$, where $\beta \in (0, 1)$, I is the identity matrix, and $\mathbb{1}$ is an all ones row vector. What distribution does \mathbf{x}_t follow when $t \rightarrow \infty$.
7. Let G_0 be the initial state of an undirected graph. We send G_0 to the Markov chain as described before to obtain G_1, G_2, \dots, G_t , where G_t is the state of the graph at timestep t . $G_t = (\{X_{i,t}\}, \{E_{ij,t}\})$, where $X_{i,t}$ denote the state of the i -th node at timestep t , and $E_{ij,t}$ denotes the edge between the i -th node and the j -th node at timestep t . There are K states for nodes and 2 states for edges (existence or non-existence).

To simplify the problem, we assume the Markov process is conducted on each node and each edge independently and identically. All nodes share the same set of transition matrices $\{Q_t^X : t = 1, 2, \dots\}$ and all edges share the same set of transition matrices $\{Q_t^E : t = 1, 2, \dots\}$.

Suppose we want to reverse the process of the Markov chain, i.e. $p(G_{t-1}|G_t = \mathbf{g}_t)$, where \mathbf{g}_t is a realization of G_t . Due to our independence assumption, we have

$$p(G_{t-1}|G_t = \mathbf{g}_t) = \prod_i p(X_{i,t-1}|X_{i,t} = \mathbf{x}_{i,t}) \prod_{i < j} p(E_{ij,t-1}|E_{ij,t} = \mathbf{e}_{ij,t}), \quad (2)$$

Show that for the i -th node:

$$p(X_{i,t-1}|X_{i,t} = \mathbf{x}_{i,t}) = \sum_{k=1}^K \frac{\mathbf{x}_{i,t} Q_t^{X^T} \odot \mathbf{1}_k \bar{Q}_{t-1}^X}{\mathbf{1}_k \bar{Q}_t^X \mathbf{x}_{i,t}^T} p(X_{i,0} = \mathbf{1}_k | X_{i,t} = \mathbf{x}_{i,t}) \quad (3)$$

And write out the expression for $p(G_{t-1}|G_t = \mathbf{g}_t)$.