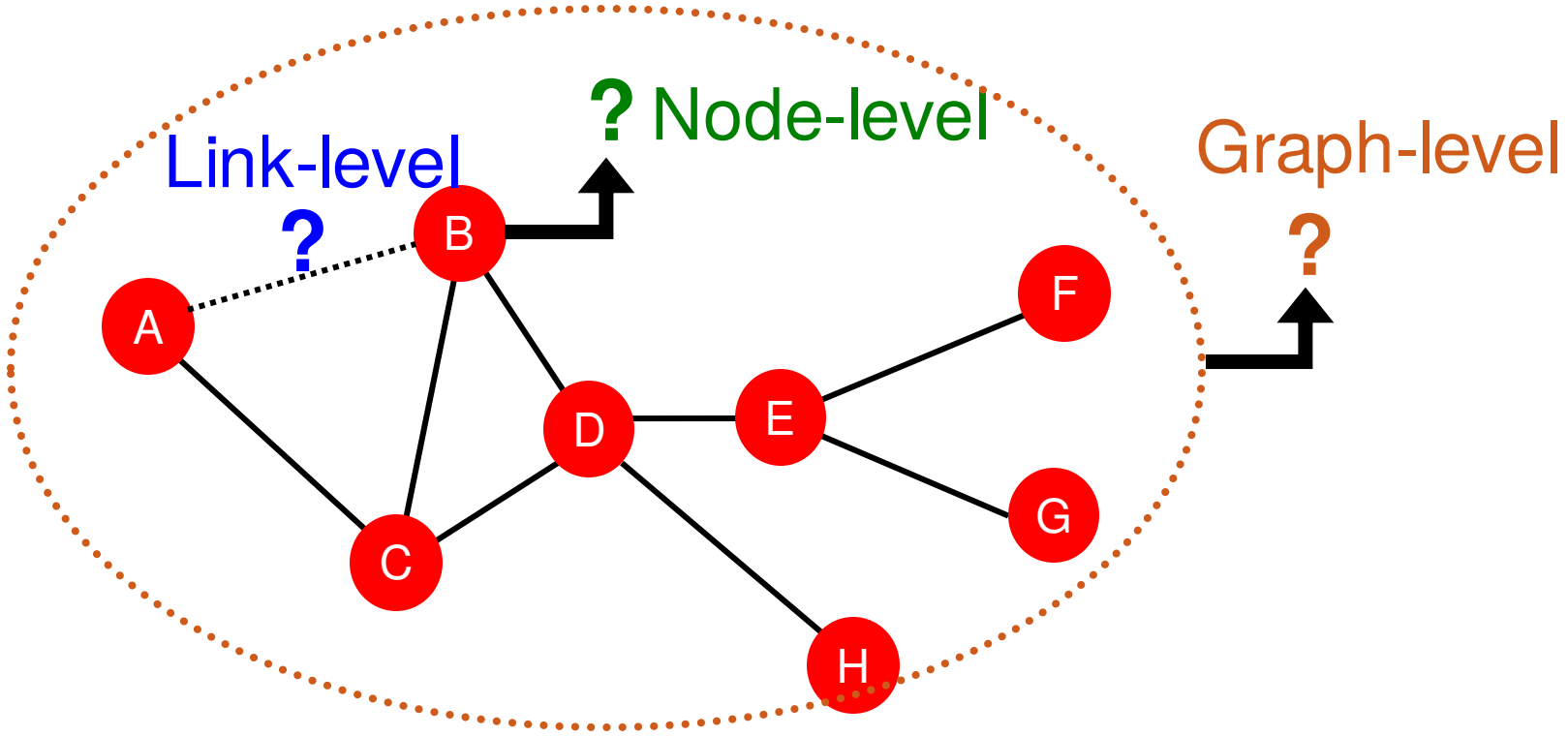
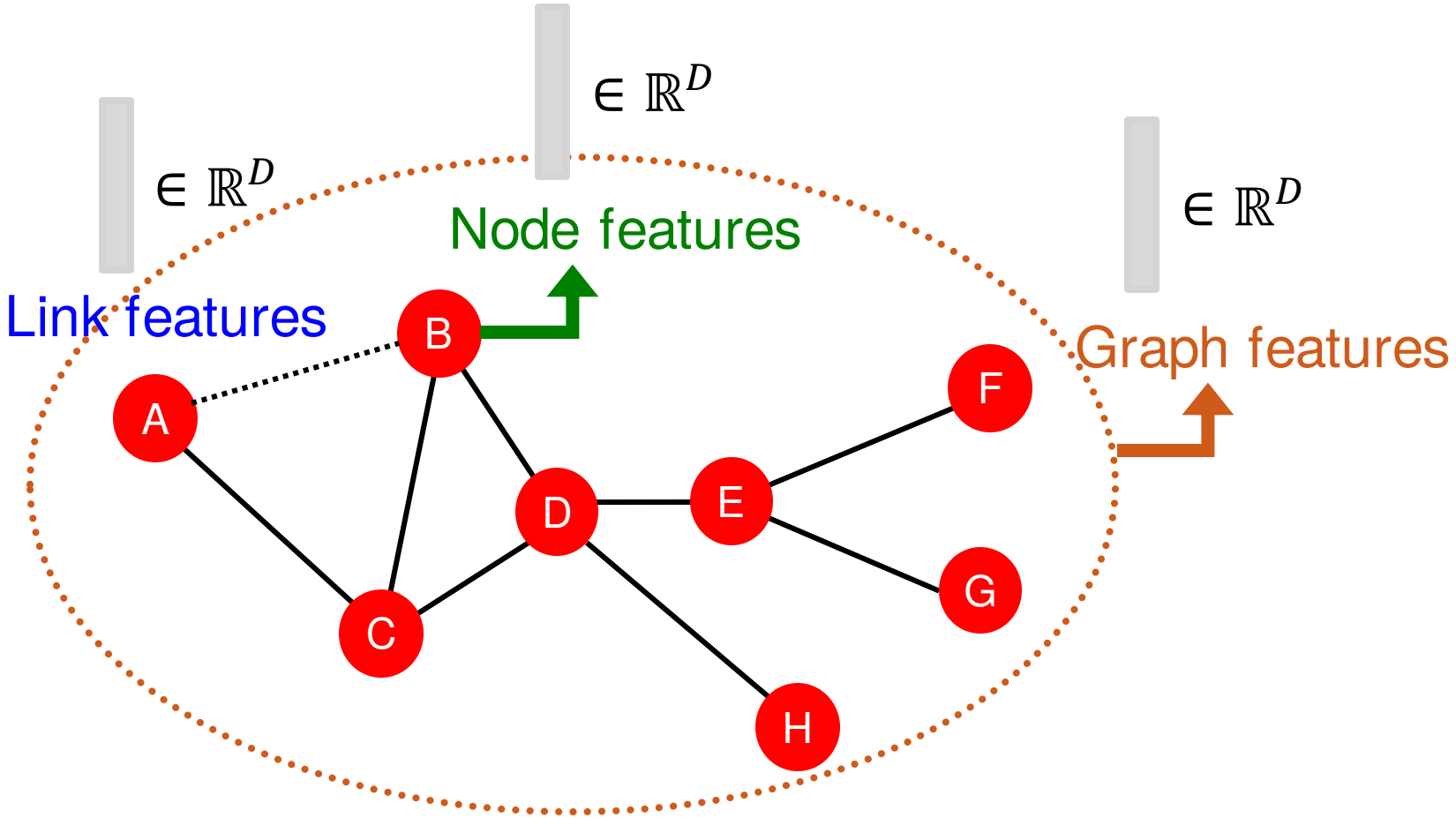
Machine Learning Tasks: Review

- Node-level prediction
- Link-level prediction
- Graph-level prediction



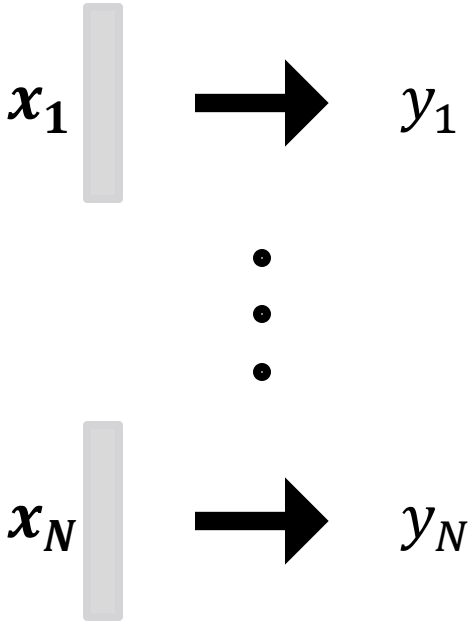
Traditional ML Pipeline

- Design features for nodes/links/graphs
- Obtain features for all training data

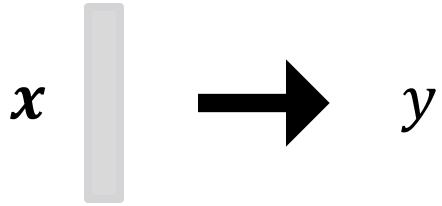


Traditional ML Pipeline

- **Train an ML model:**
  - Random forest
  - SVM
  - Neural network, etc.



- **Apply the model:**
  - Given a new node/link/graph, obtain its features and make a prediction



This Lecture: Feature Design

- **Using effective features over graphs is the key to achieving good model performance.**
- Traditional ML pipeline uses hand-designed features.
- **In this lecture, we overview the traditional features for:**
  - Node-level prediction
  - Link-level prediction
  - Graph-level prediction
- For simplicity, we focus on undirected graphs.

Machine Learning in Graphs

Goal: Make predictions for a set of objects

Design choices:

- **Features:** *d*-dimensional vectors
- **Objects:** Nodes, edges, sets of nodes, entire graphs
- **Objective function:**
  - What task are we aiming to solve?

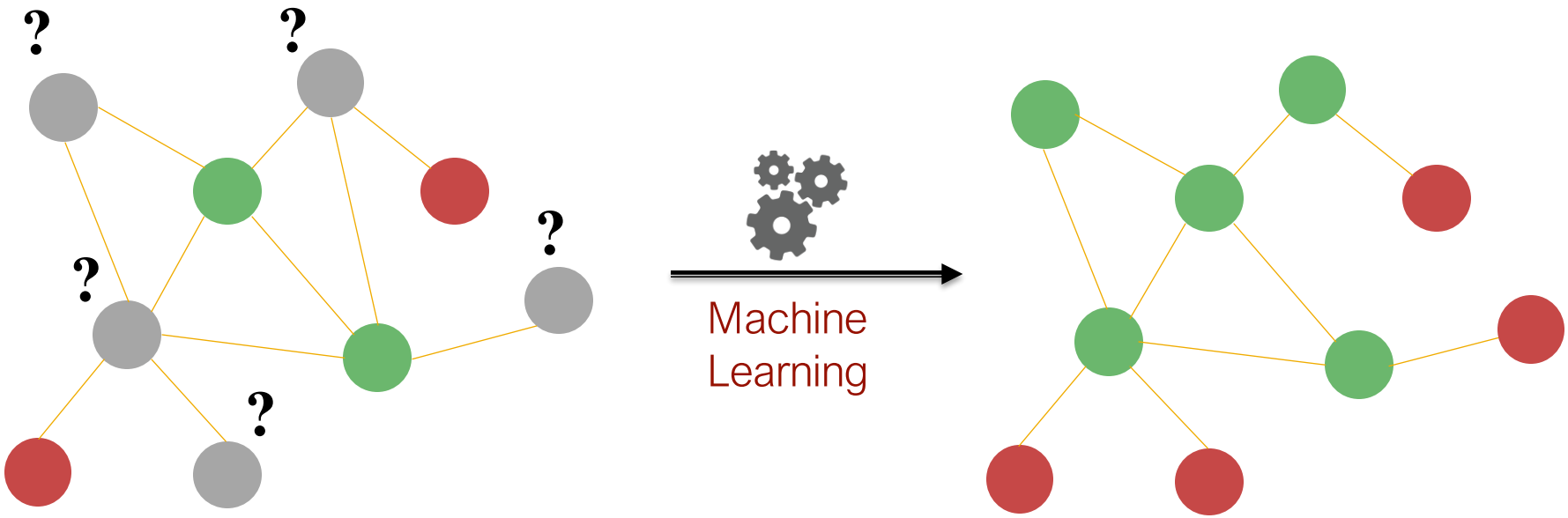
Machine Learning in Graphs

Example: Node-level prediction

- Given: $G = (V, E)$
- Learn a function: $f : V \rightarrow \mathbb{R}$

How do we learn the function?

Node-Level Tasks



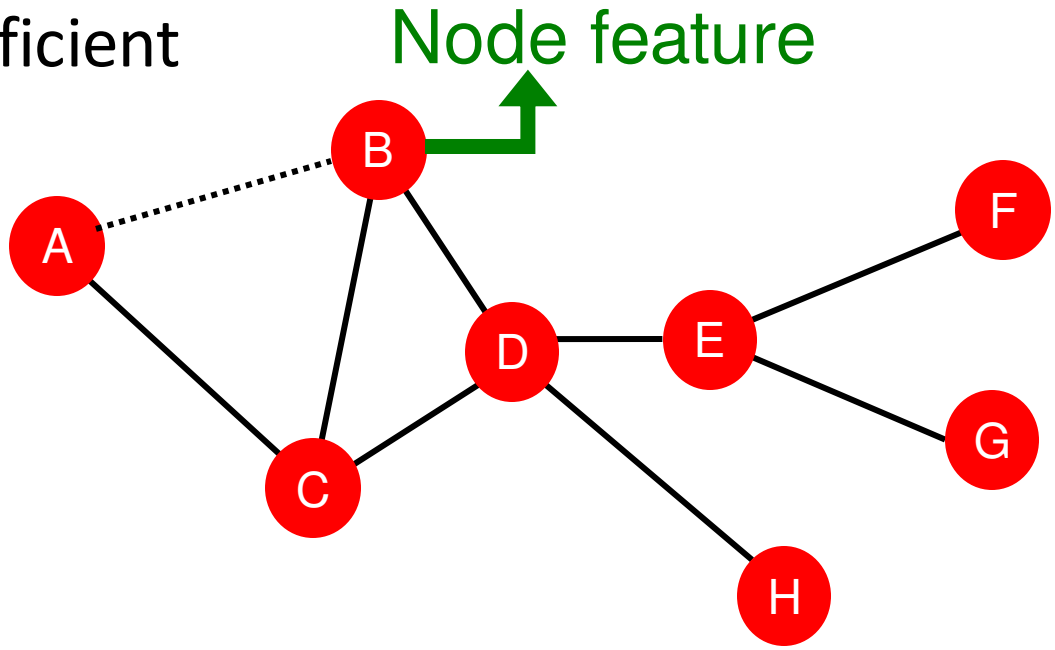
Node classification

ML needs features.

Node-Level Features: Overview

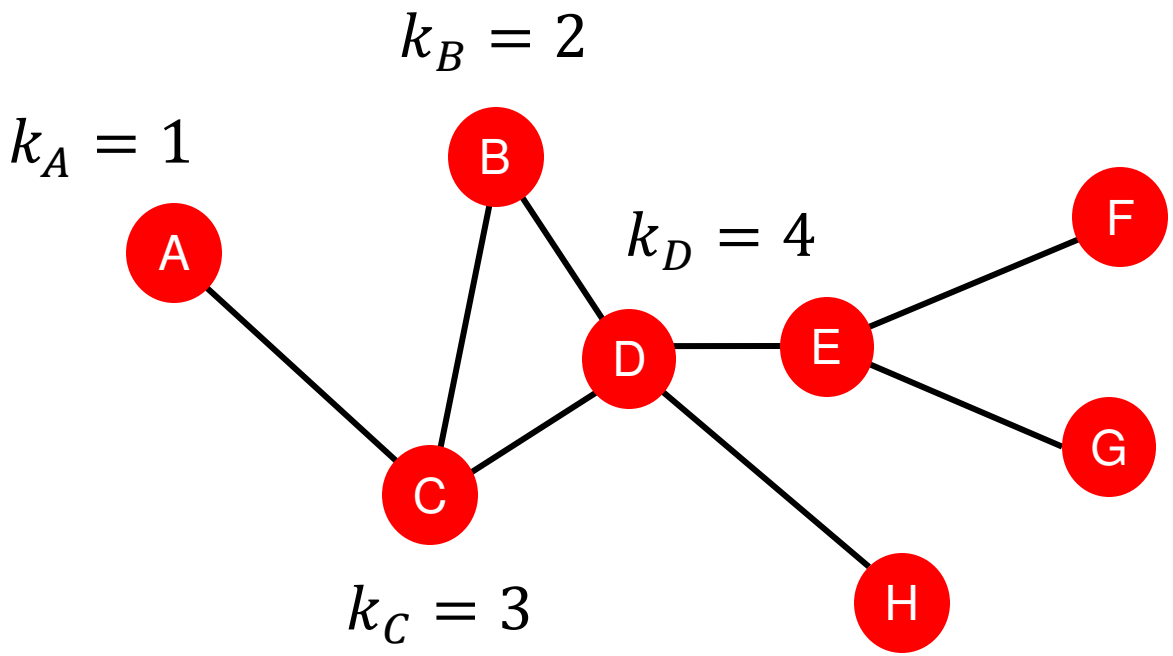
Goal: Characterize the structure and position of a node in the network:

- Node degree
- Node centrality
- Clustering coefficient
- Graphlets



Node Features: Node Degree

- The degree k_v of node v is the number of edges (neighboring nodes) the node has.
- Treats all neighboring nodes equally.



Node Features: Node Centrality

- Node degree counts the neighboring nodes without capturing their importance.
- Node centrality c_v takes the node importance in a graph into account
- **Different ways to model importance:**
  - Eigenvector centrality
  - Betweenness centrality
  - Closeness centrality
  - and many others…

Node Centrality (1)

- **Eigenvector centrality:**
  - A node v is important if surrounded by important neighboring nodes $u \in N(v)$.
  - We model the centrality of node v as the sum of the centrality of neighboring nodes:

$$c_v = \frac{1}{\lambda} \sum_{u \in N(v)} c_u$$

λ is normalization constant (it will turn out to be the largest eigenvalue of A)

  - Notice that the above equation models centrality in a recursive manner. **How do we solve it?**

Node Centrality (1)

- **Eigenvector centrality:**
  - Rewrite the recursive equation in the matrix form.

$$c_v = \frac{1}{\lambda} \sum_{u \in N(v)} c_u \quad \Longleftrightarrow \quad \lambda \boldsymbol{c} = \boldsymbol{A}\boldsymbol{c}$$

λ is normalization const (largest eigenvalue of A)

- $\boldsymbol{A}$: Adjacency matrix
  $\boldsymbol{A}_{uv} = 1$ if $u \in N(v)$
- $\boldsymbol{c}$: Centrality vector
- λ: Eigenvalue

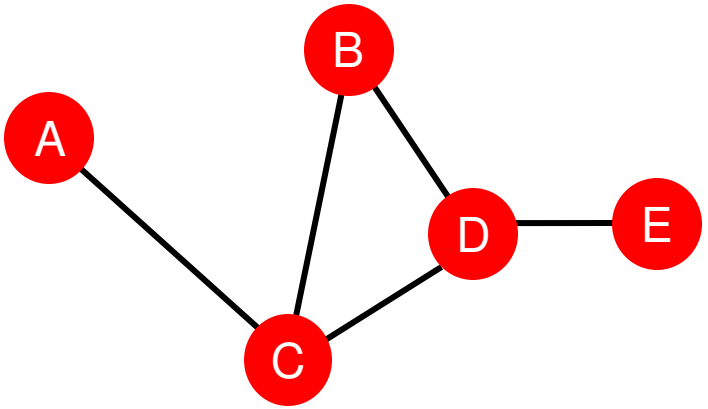
  - We see that centrality c is the **eigenvector of $\boldsymbol{A}$**!
  - The largest eigenvalue λ_{max} is always positive and unique (by Perron-Frobenius Theorem).
  - The eigenvector $\boldsymbol{c}_{max}$ corresponding to λ_{max} is used for centrality.

Node Centrality (2)

- **Betweenness centrality:**
  - A node is important if it lies on many shortest paths between other nodes.

$$c_v = \sum_{s \neq v \neq t} \frac{\#(\text{shortest paths betwen } s \text{ and } t \text{ that contain } v)}{\#(\text{shortest paths between } s \text{ and } t)}$$

  - **Example:**



$$c_A = c_B = c_E = 0$$

$$c_C = 3$$

(A-C-B, A-C-D, A-C-D-E)

$$c_D = 3$$

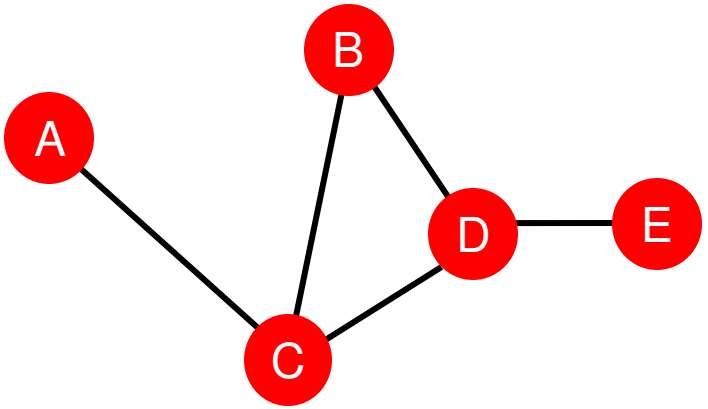
(A-C-D-E, B-D-E, C-D-E)

Node Centrality (3)

- **Closeness centrality:**
  - A node is important if it has small shortest path lengths to all other nodes.

$$c_v = \frac{1}{\sum_{u \neq v} \text{shortest path length between } u \text{ and } v}$$

  - **Example:**



$c_A = 1/(2+1+2+3) = 1/8$
(A-C-B, A-C, A-C-D, A-C-D-E)

$c_D = 1/(2+1+1+1) = 1/5$
(D-C-A, D-B, D-C, D-E)

Node Features: Clustering Coefficient

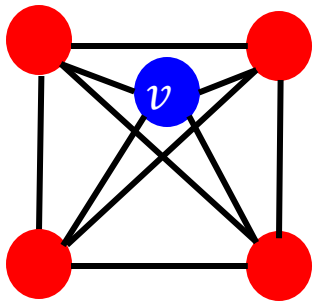
- Measures how connected $v's$ neighboring nodes are:

$$e_v = \frac{\#(\text{edges among neighboring nodes})}{\binom{k_v}{2}} \in [0,1]$$

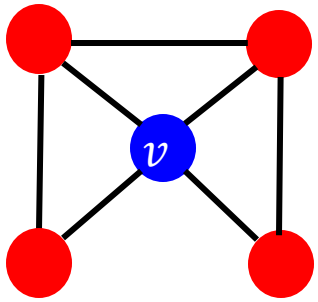
$\#(\text{node pairs among } k_v \text{ neighboring nodes})$

In our examples below the denominator is 6 (4 choose 2).

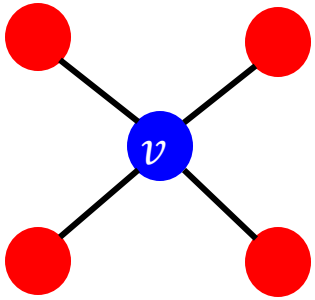
- **Examples:**



$e_v = 1$



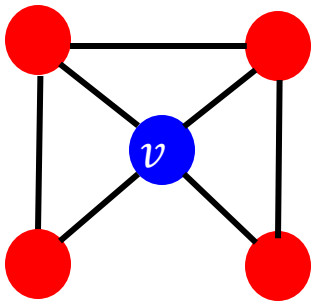
$e_v = 0.5$



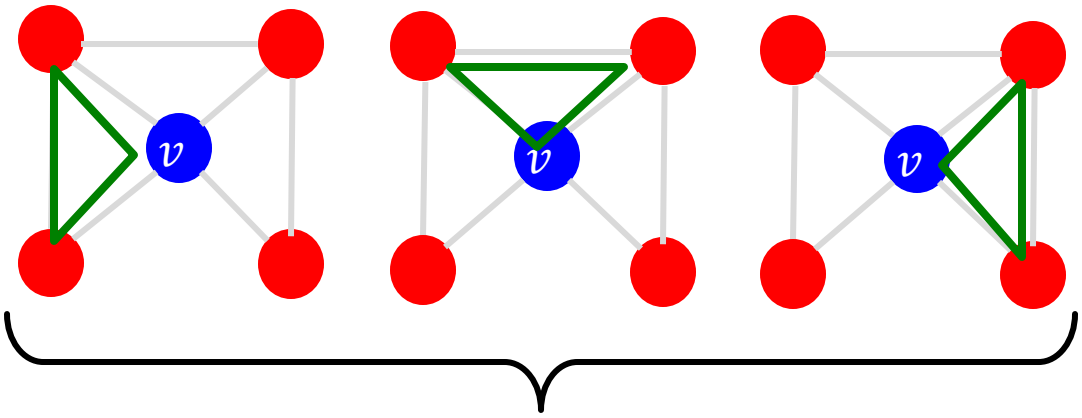
$e_v = 0$

Node Features: Graphlets

- **Observation:** Clustering coefficient counts the #(triangles) in the ego-network



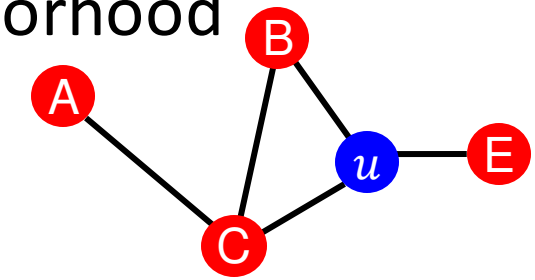
$e_v = 0.5$



- We can generalize the above by counting #(pre-specified subgraphs, i.e., **graphlets**).

Node Features: Graphlets

- **Goal:** Describe network structure around node u
  - **Graphlets** are small subgraphs that describe the structure of node u's network neighborhood



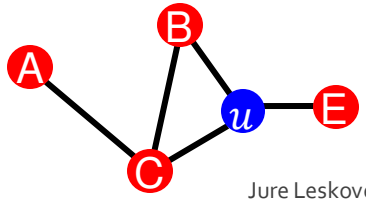
Analogy:

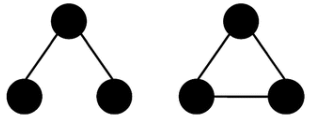
- **Degree** counts **#(edges)** that a node touches
- **Clustering coefficient** counts **#(triangles)** that a node touches.
- **Graphlet Degree Vector (GDV):** Graphlet-base features for nodes
  - **GDV** counts **#(graphlets)** that a node touches

Node Features: Graphlets

- Considering graphlets of size 2-5 nodes we get:
  - **Vector of 73 coordinates** is a signature of a node that describes the topology of node's neighborhood

- Graphlet degree vector provides a measure of a **node's local network topology**:
  - Comparing vectors of two nodes provides a more detailed measure of local topological similarity than node degrees or clustering coefficient.

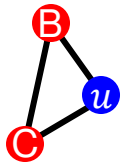




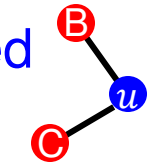
Induced Subgraph & Isomorphism

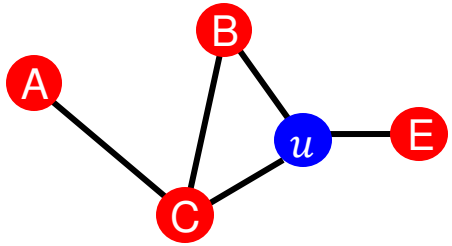
- **Def: Induced subgraph** is another graph, formed from a subset of vertices and *all* of the edges connecting the vertices in that subset.

Induced subgraph:

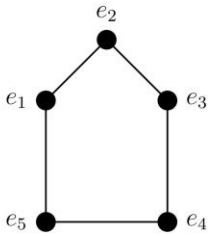


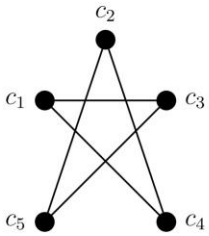
Not induced subgraph:





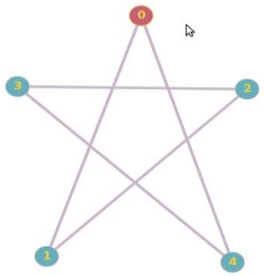
- **Def: Graph Isomorphism**
  - Two graphs which contain the same number of nodes connected in the same way are said to be isomorphic.



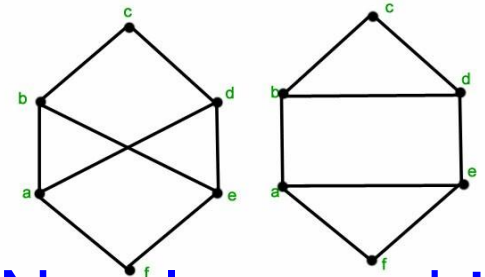


Isomorphic

Node mapping: (e2,c2), (e1, c5), (e3,c4), (e5,c3), (e4,c1)



Source: Mathoverflow



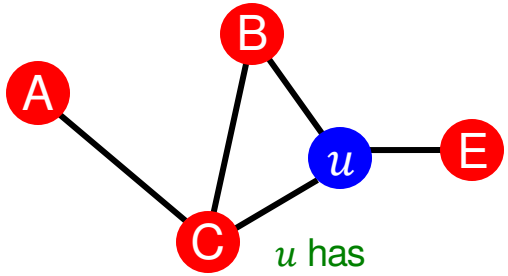
Non-Isomorphic

The right graph has cycles of length 3 but he left graph does not, so the graphs cannot be isomorphic.

Przulj *et al.*, Bioinformatics 2004

Node Features: Graphlets

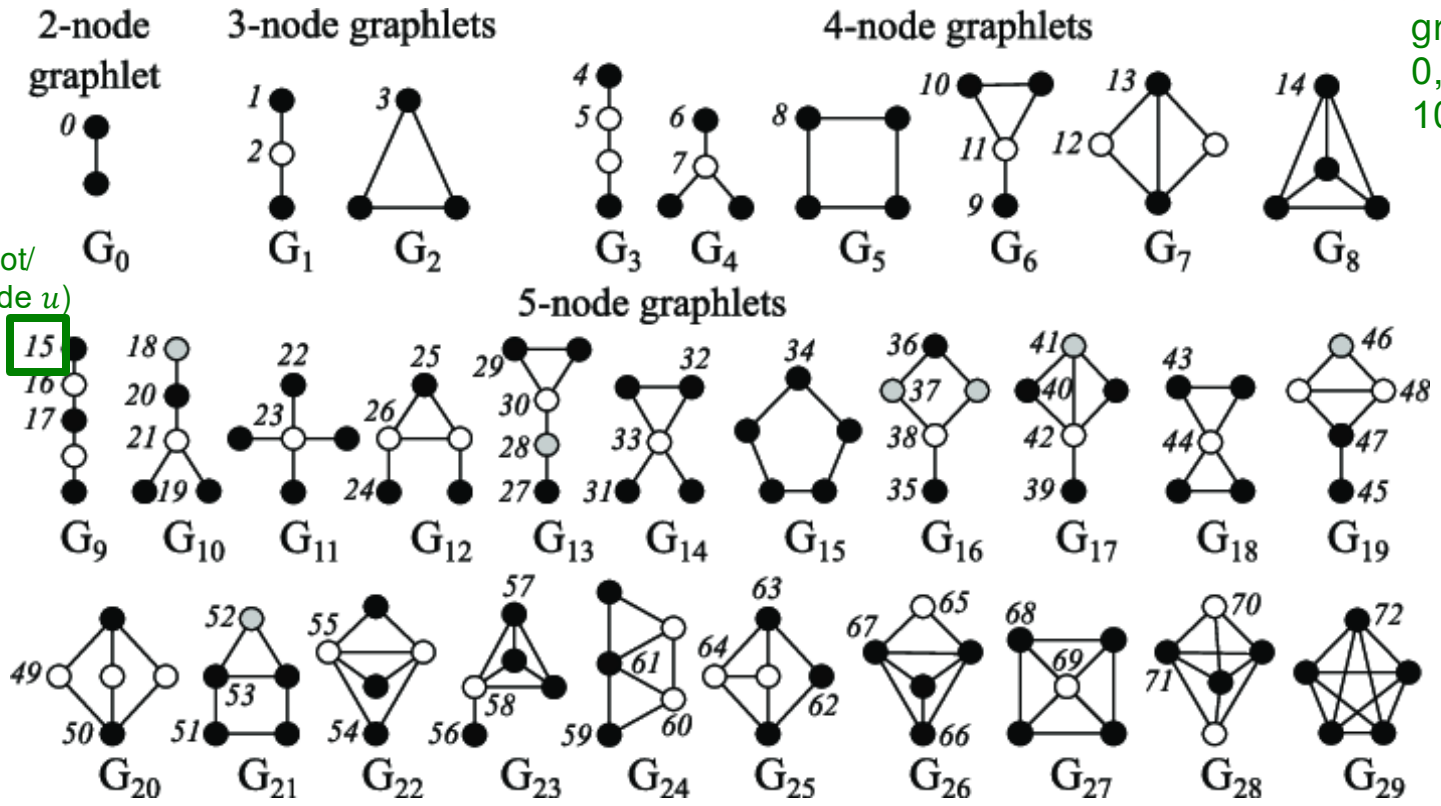
Graphlets: Rooted connected induced **non-isomorphic** subgraphs:



u has graphlets: 0, 1, 2, 3, 5, 10, 11, …

Take some nodes and all the edges between them.

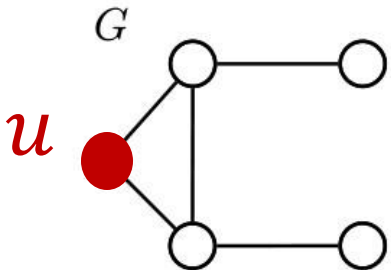
Graphlet id (Root/ "position" of node u)



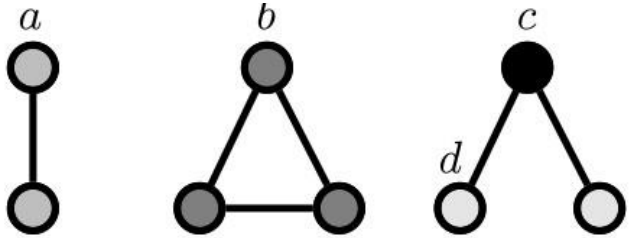
There are 73 different graphlets on up to 5 nodes

Node Features: Graphlets

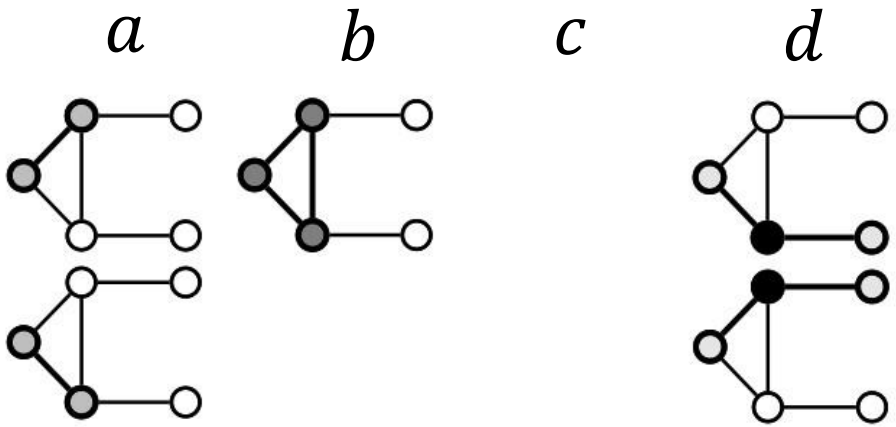
- **Graphlet Degree Vector (GDV):** A count vector of graphlets rooted at a given node.
- **Example:**



Possible graphlets up to size 3



Graphlet instances of node u:



GDV of node u:

a, b, c, d

[2,1,0,2]

Node-Level Feature: Summary

- **We have introduced different ways to obtain node features.**
- **They can be categorized as:**
  - Importance-based features:
    - Node degree
    - Different node centrality measures
  - Structure-based features:
    - Node degree
    - Clustering coefficient
    - Graphlet count vector

Node-Level Feature: Summary

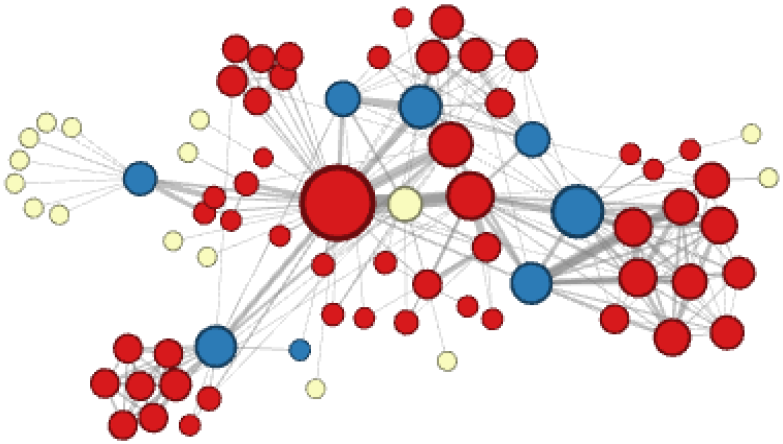
- **Importance-based features**: capture the importance of a node in a graph
  - Node degree:
    - Simply counts the number of neighboring nodes
  - Node centrality:
    - Models importance of neighboring nodes in a graph
    - Different modeling choices: eigenvector centrality, betweenness centrality, closeness centrality
- Useful for predicting influential nodes in a graph
  - **Example:** predicting celebrity users in a social network

Node-Level Feature: Summary

- **Structure-based features**: Capture topological properties of local neighborhood around a node.
  - **Node degree:**
    - Counts the number of neighboring nodes
  - **Clustering coefficient:**
    - Measures how connected neighboring nodes are
  - **Graphlet degree vector:**
    - Counts the occurrences of different graphlets
- **Useful for predicting a particular role a node plays in a graph:**
  - **Example:** Predicting protein functionality in a protein-protein interaction network.

Discussion

Different ways to label nodes of the network:

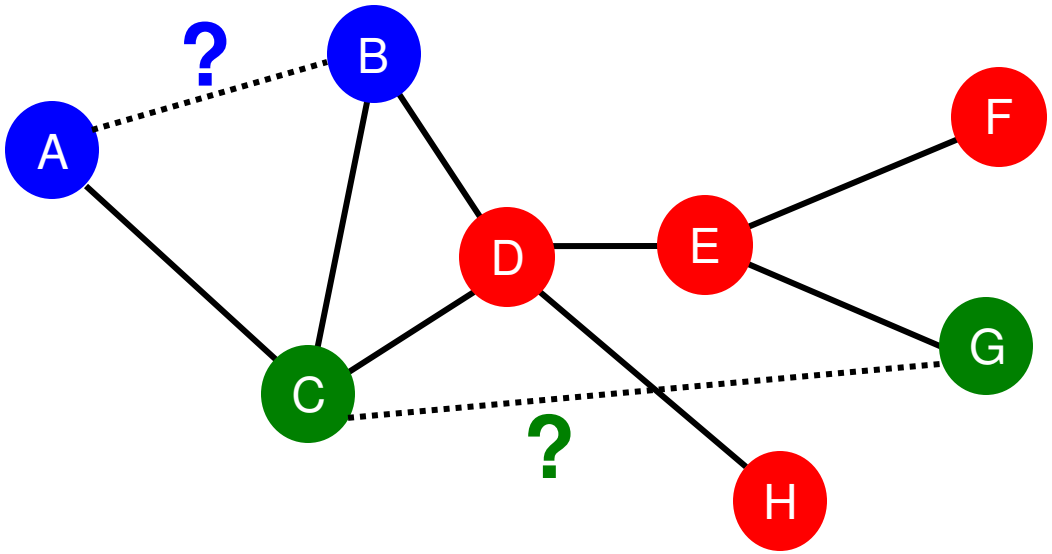


Node features defined so far would allow to distinguish nodes in the above example

However, the features defines so far would not allow for distinguishing the above node labelling

Link-Level Prediction Task: Recap

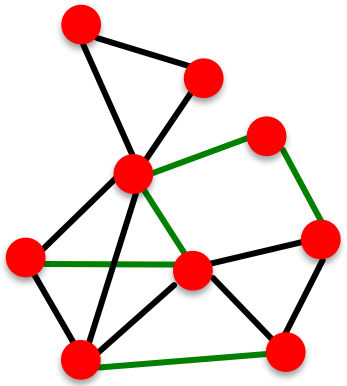
- The task is to predict **new links** based on the existing links.
- At test time, node pairs (with no existing links) are ranked, and top K node pairs are predicted.
- The key is to design features for **a pair of nodes**.



Link Prediction as a Task

Two formulations of the link prediction task:

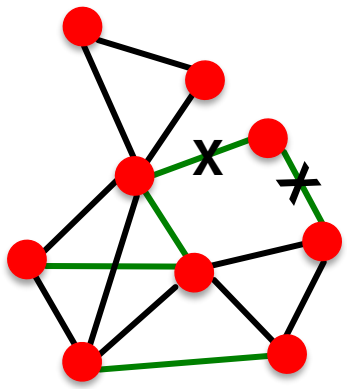
- **1) Links missing at random:**
  - Remove a random set of links and then aim to predict them
- **2) Links over time:**
  - Given $G[t_0, t_0']$ a graph defined by edges up to time t_0', **output a ranked list L** of edges (not in $G[t_0, t_0']$) that are predicted to appear in time $G[t_1, t_1']$
  - **Evaluation:**
    - $n = |E_{new}|$: # new edges that appear during the test period $[t_1, t_1']$
    - Take top n elements of L and count correct edges



$G[t_0, t_0']$
$G[t_1, t_1']$

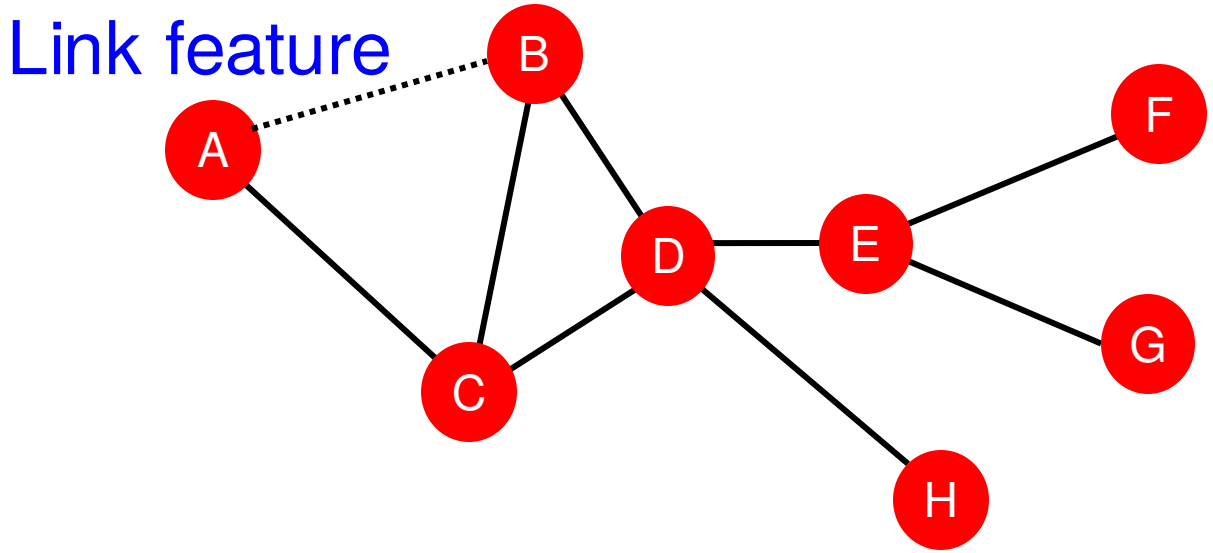
Link Prediction via Proximity

- **Methodology:**
  - For each pair of nodes *(x,y)* compute score *c(x,y)*
    - For example, *c(x,y)* could be the # of common neighbors of *x* and *y*
  - Sort pairs *(x,y)* by the decreasing score *c(x,y)*
  - **Predict top n pairs as new links**
  - **See which of these links actually appear in $G[t_1, t_1']$**



Link-Level Features: Overview

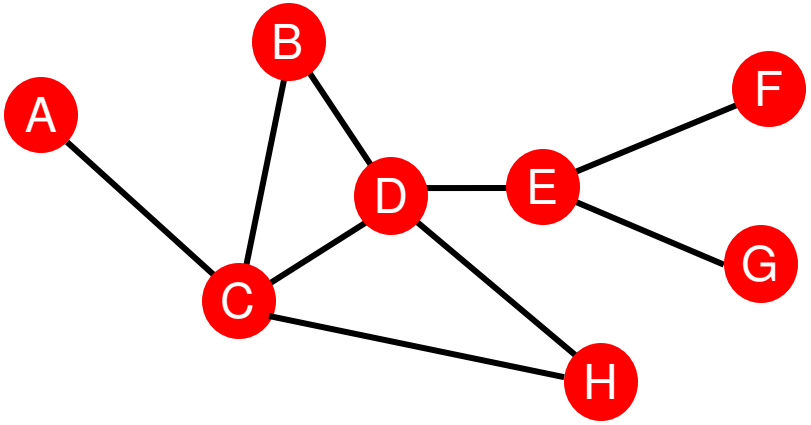
- Distance-based feature
- Local neighborhood overlap
- Global neighborhood overlap



Distance-Based Features

Shortest-path distance between two nodes

- Example:



$$S_{BH} = S_{BE} = S_{AB} = 2$$

$$S_{BG} = S_{BF} = 3$$

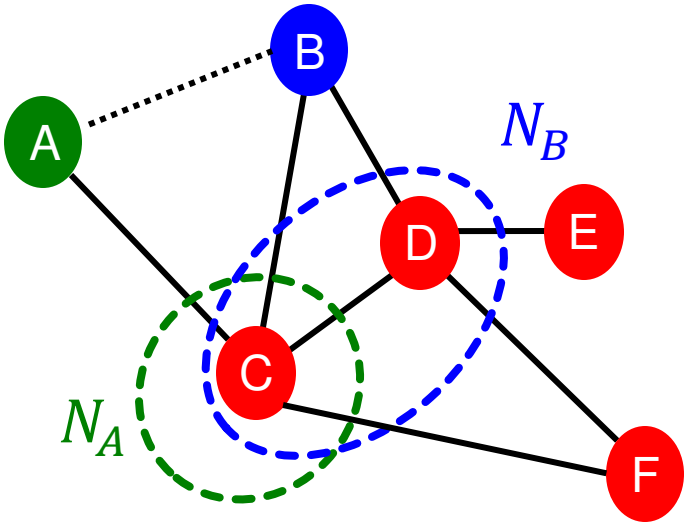
- However, this does not capture the degree of neighborhood overlap:
  - Node pair *(B, H)* has 2 shared neighboring nodes, while pairs *(B, E)* and *(A, B)* only have 1 such node.

Local Neighborhood Overlap

Captures # neighboring nodes shared between two nodes v_1 and v_2:

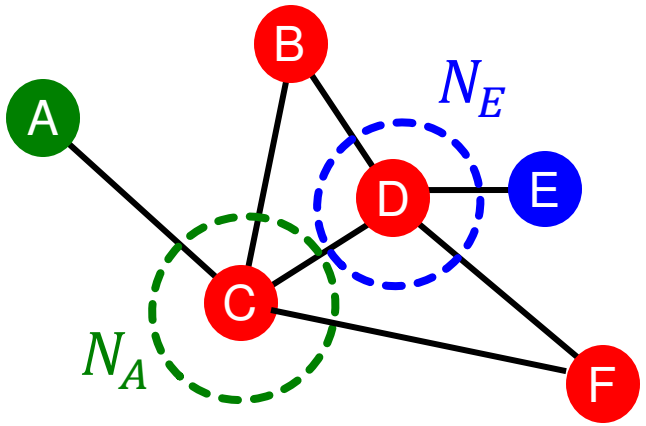
- **Common neighbors:** $|N(v_1) \cap N(v_2)|$
  - Example: $|N(A) \cap N(B)| = |\{C\}| = 1$
- **Jaccard's coefficient:** $\frac{|N(v_1) \cap N(v_2)|}{|N(v_1) \cup N(v_2)|}$
  - Example: $\frac{|N(A) \cap N(B)|}{|N(A) \cup N(B)|} = \frac{|\{C\}|}{|\{C,D\}|} = \frac{1}{2}$
- **Adamic-Adar index:**

  $\sum_{u \in N(v_1) \cap N(v_2)} \frac{1}{\log(k_u)}$
  - Example: $\frac{1}{\log(k_C)} = \frac{1}{\log 4}$



Global Neighborhood Overlap

- **Limitation of local neighborhood features:**
  - Metric is always zero if the two nodes do not have any neighbors in common.



$$N_A \cap N_E = \phi$$
$$|N_A \cap N_E| = 0$$

  - However, the two nodes may still potentially be connected in the future.
- **Global neighborhood overlap** metrics resolve the limitation by considering the entire graph.

Global Neighborhood Overlap

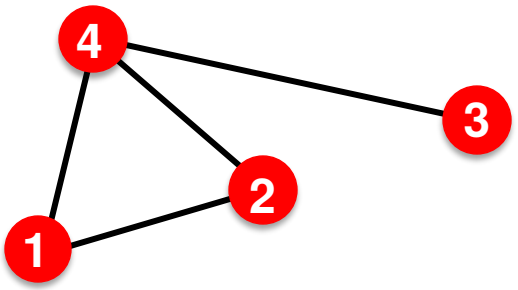
- **Katz index:** count the number of walks of all lengths between a given pair of nodes.

- **Q: How to compute #walks between two nodes?**
- Use **powers of the graph adjacency matrix**!

Intuition: Powers of Adj Matrices

- **Computing #walks between two nodes**
  - **Recall**: $A_{uv} = 1$ if $u \in N(v)$
  - Let $P_{uv}^{(K)}$ = #walks of length K between u and v
  - We will show $P^{(K)} = A^k$
  - $P_{uv}^{(1)}$ = #walks of length 1 (direct neighborhood) between u and $v = A_{uv}$

$P_{12}^{(1)} = A_{12}$



$$A = \begin{pmatrix} 0 & 1 & 0 & 1 \\ 1 & 0 & 0 & 1 \\ 0 & 0 & 0 & 1 \\ 1 & 1 & 1 & 0 \end{pmatrix}$$

Intuition: Powers of Adj Matrices

- **How to compute $P_{uv}^{(2)}$?**
  - **Step 1:** Compute **#walks** of length 1 **between each of u's neighbor and v**
  - **Step 2**: **Sum up** these #walks across u's neighbors
  - $P_{uv}^{(2)} = \sum_i A_{ui} * P_{iv}^{(1)} = \sum_i A_{ui} * A_{iv} = A_{uv}^2$

Node 1's neighbors

#walks of length 1 between Node 1's neighbors and Node 2

$P_{12}^{(2)} = A_{12}^2$

$$A^2 = \begin{pmatrix} 0 & 1 & 0 & 1 \\ 1 & 0 & 0 & 1 \\ 0 & 0 & 0 & 1 \\ 1 & 1 & 1 & 0 \end{pmatrix} \times \begin{pmatrix} 0 & 1 & 0 & 1 \\ 1 & 0 & 0 & 1 \\ 0 & 0 & 0 & 1 \\ 1 & 1 & 1 & 0 \end{pmatrix} = \begin{pmatrix} 2 & 1 & 1 & 1 \\ 1 & 2 & 1 & 1 \\ 1 & 1 & 1 & 0 \\ 1 & 1 & 0 & 3 \end{pmatrix}$$

Power of adjacency

Global Neighborhood Overlap

- **Katz index:** count the number of walks of all lengths between a pair of nodes.

- How to compute #walks between two nodes?
- Use **adjacency matrix powers**!
  - A_{uv} specifies #walks of length 1 (direct neighborhood) between u and v.
  - A_{uv}^{2} specifies #walks of **length 2** (neighbor of neighbor) between u and v.
  - And, A_{uv}^{l} specifies #walks of **length l**.

Global Neighborhood Overlap

- **Katz index** between v_1 and v_2 is calculated as

Sum over *all walk lengths*

$$S_{v_1 v_2} = \sum_{l=1}^{\infty} \beta^l A^l_{v_1 v_2}$$

$A^l_{v_1 v_2}$: #walks of length l between v_1 and v_2

$0 < \beta < 1$: discount factor

- Katz index matrix is computed in closed-form:

$$\boldsymbol{S} = \sum_{i=1}^{\infty} \beta^i \boldsymbol{A}^i = \underbrace{(\boldsymbol{I} - \beta \boldsymbol{A})^{-1}}_{= \sum_{i=0}^{\infty} \beta^i \boldsymbol{A}^i \text{ by geometric series of matrices}} - \boldsymbol{I},$$

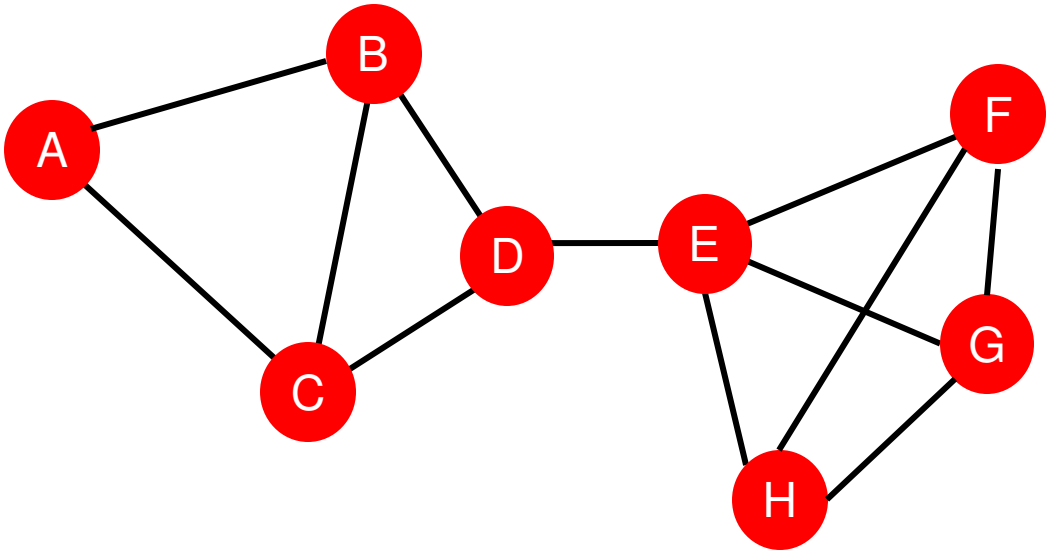
Link-Level Features: Summary

- **Distance-based features:**
  - Uses the shortest path length between two nodes but does not capture how neighborhood overlaps.
- **Local neighborhood overlap:**
  - Captures how many neighboring nodes are shared by two nodes.
  - Becomes zero when no neighbor nodes are shared.
- **Global neighborhood overlap:**
  - Uses global graph structure to score two nodes.
  - Katz index counts #walks of all lengths between two nodes.

Graph-Level Features

- **Goal:** We want features that characterize the structure of an entire graph.

- **For example:**



Background: Kernel Methods

- **Kernel methods** are widely-used for traditional ML for graph-level prediction.
- **Idea: Design kernels instead of feature vectors.**
- **A quick introduction to Kernels:**
  - Kernel $K(G, G') \in \mathbb{R}$ measures similarity b/w data
  - Kernel matrix $\boldsymbol{K} = \left(K(G, G')\right)_{G,G'}$ must always be positive semidefinite (i.e., has positive eigenvalues)
  - There exists a feature representation $\phi(\cdot)$ such that $K(G, G') = \phi(\mathrm{G})^{\mathrm{T}}\phi(G')$
  - Once the kernel is defined, off-the-shelf ML model, such as kernel SVM, can be used to make predictions.

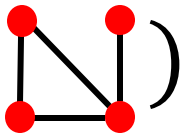
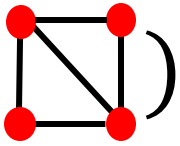
Graph-Level Features: Overview

- **Graph Kernels:** Measure similarity between two graphs:
  - Graphlet Kernel [1]
  - Weisfeiler-Lehman Kernel [2]
  - Other kernels are also proposed in the literature (beyond the scope of this lecture)
    - Random-walk kernel
    - Shortest-path graph kernel
    - And many more…

[1] Shervashidze, Nino, et al. "Efficient graphlet kernels for large graph comparison." Artificial Intelligence and Statistics. 2009.
[2] Shervashidze, Nino, et al. "Weisfeiler-lehman graph kernels." Journal of Machine Learning Research 12.9 (2011).

Graph Kernel: Key Idea

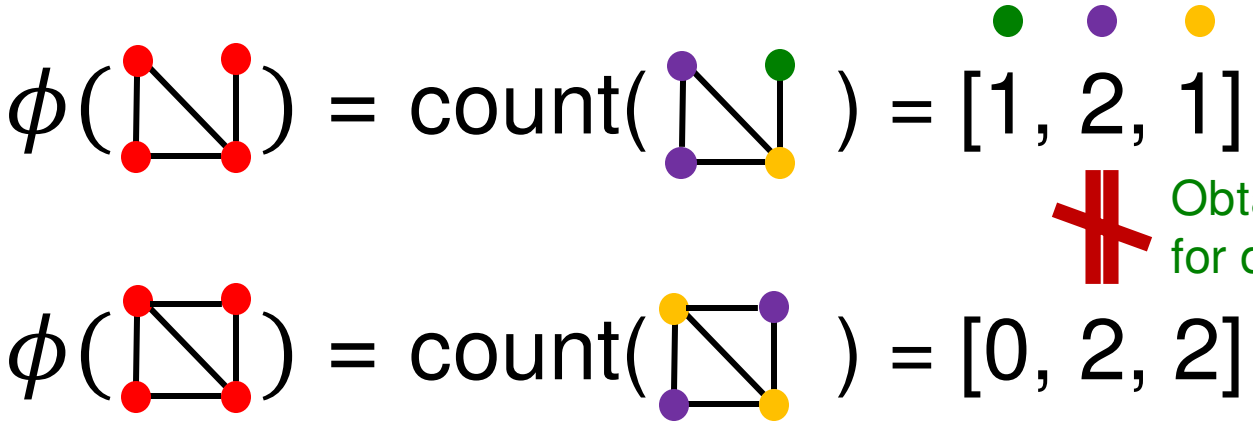
- **Goal**: Design graph feature vector $\phi(G)$
- **Key idea**: Bag-of-Words (BoW) for a graph
  - **Recall:** BoW simply uses the word counts as features for documents (no ordering considered).
  - Naïve extension to a graph: Regard nodes as words.
  - Since both graphs have 4 red nodes, we get the same feature vector for two different graphs…

$\phi($  $) = \phi($  $)$

Graph Kernel: Key Idea

What if we use Bag of **node degrees**?

Deg1: ● Deg2: ● Deg3: ●



- Both Graphlet Kernel and Weisfeiler-Lehman (WL) Kernel use **Bag-of-*** representation of graph, where * is more sophisticated than node degrees!

Graphlet Features

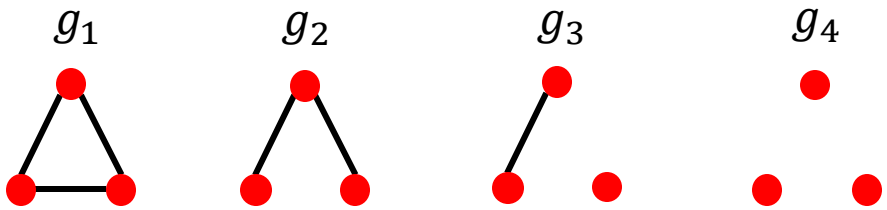
- **Key idea:** Count the number of different graphlets in a graph.

  - **Note:** Definition of graphlets here is slightly different from node-level features.
  - The two differences are:
    - Nodes in graphlets here do **not need to be connected** (allows for isolated nodes)
    - The graphlets here are not rooted.
    - Examples in the next slide illustrate this.

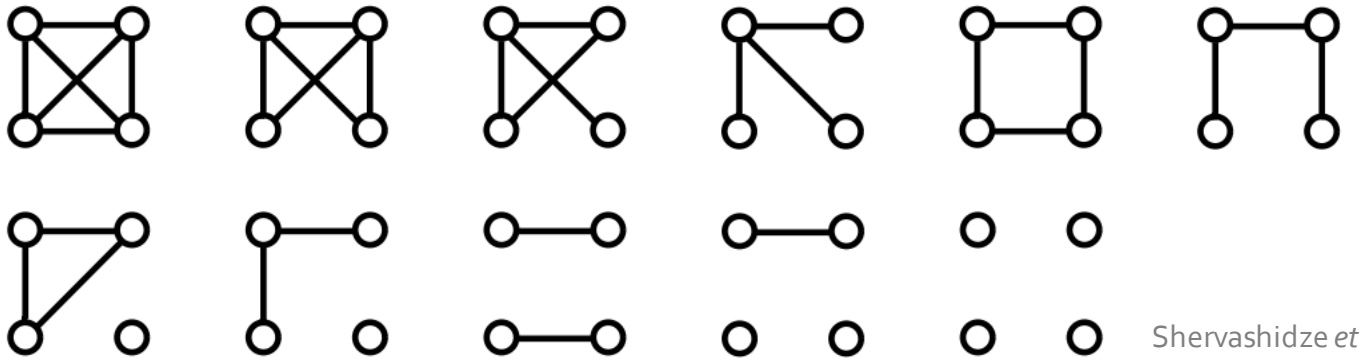
Graphlet Features

Let $\mathcal{G}_k = (g_1, g_2, \ldots, g_{n_k})$ be a list of graphlets of size k.

- For $k = 3$, there are 4 graphlets.



- For $k = 4$, there are 11 graphlets.



Shervashidze *et al.*, AISTATS 2011

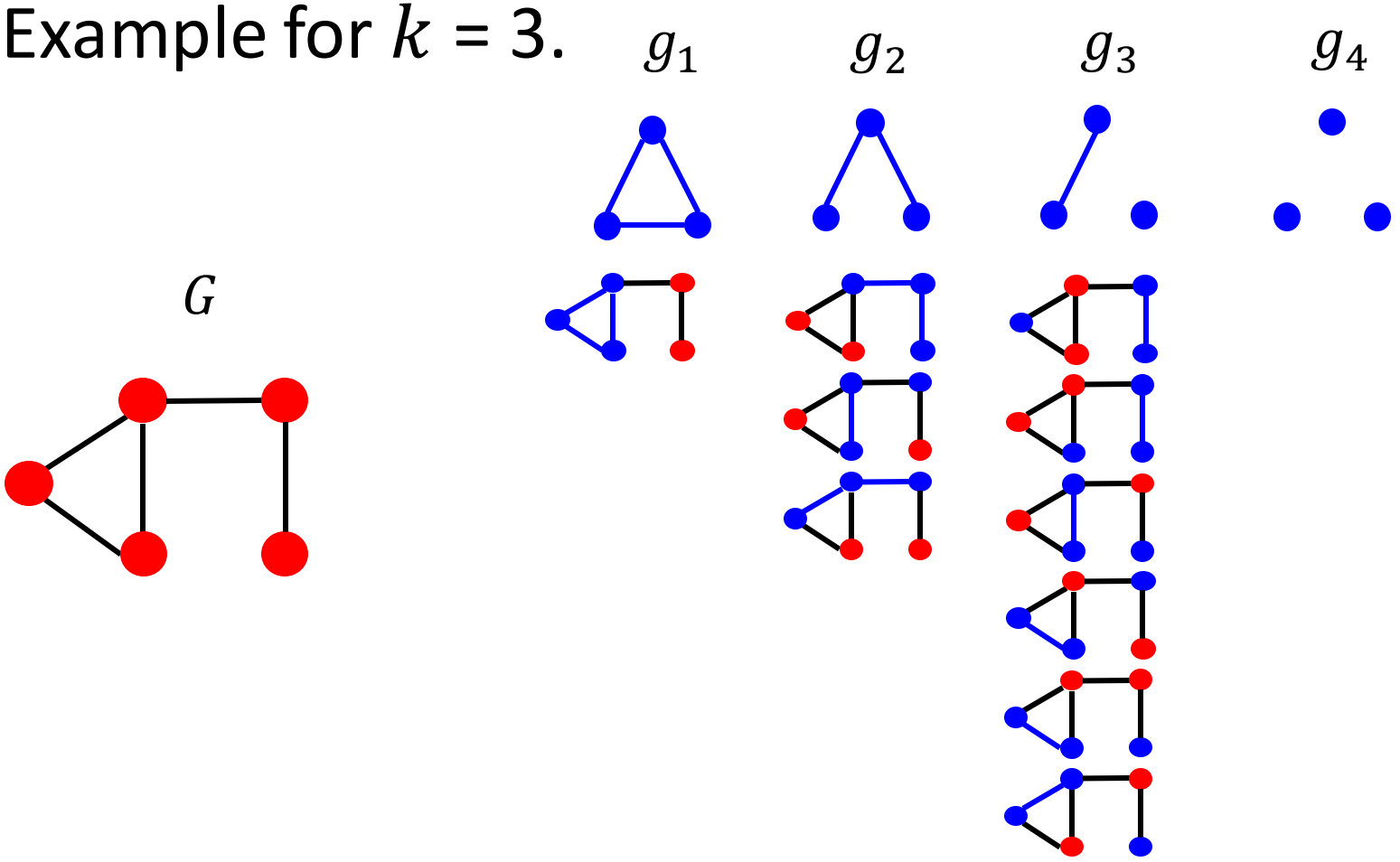
Graphlet Features

- Given graph G, and a graphlet list $\mathcal{G}_k = (g_1, g_2, \ldots, g_{n_k})$, define the graphlet count vector $\boldsymbol{f}_G \in \mathbb{R}^{n_k}$ as

$$(\boldsymbol{f}_G)_i = \#(g_i \subseteq G) \text{ for } i = 1,2,\ldots,n_k.$$

Graphlet Features

- Example for $k = 3$.



$$f_G = (1, \quad 3, \quad 6, \quad 0)^{\mathrm{T}}$$

Graphlet Kernel

- Given two graphs, G and G', graphlet kernel is computed as

$$K(G, G') = \boldsymbol{f}_G{}^{\mathrm{T}} \boldsymbol{f}_{G'}$$

- **Problem:** if G and G' have different sizes, that will greatly skew the value.
- **Solution:** normalize each feature vector

$$\boldsymbol{h}_G = \frac{\boldsymbol{f}_G}{\mathrm{Sum}(\boldsymbol{f}_G)} \qquad K(G, G') = \boldsymbol{h}_G{}^{\mathrm{T}} \boldsymbol{h}_{G'}$$

Graphlet Kernel

Limitations: Counting graphlets is expensive!

- Counting size-k graphlets for a graph with size n by enumeration takes n^k.
- This is unavoidable in the worst-case since subgraph isomorphism test (judging whether a graph is a subgraph of another graph) is **NP-hard**.
- If a graph's node degree is bounded by d, an $O(nd^{k-1})$ algorithm exists to count all the graphlets of size k.

Can we design a more efficient graph kernel?

Weisfeiler-Lehman Kernel

- **Goal**: Design an efficient graph feature descriptor $\phi(G)$
- **Idea**: Use neighborhood structure to iteratively enrich node vocabulary.
  - Generalized version of **Bag of node degrees** since node degrees are one-hop neighborhood information.
- **Algorithm to achieve this**:

Color refinement

Color Refinement

- **Given:** A graph G with a set of nodes V.
  - Assign an initial color $c^{(0)}(v)$ to each node v.
  - Iteratively refine node colors by

$$c^{(k+1)}(v) = \text{HASH}\left(\left\{c^{(k)}(v), \left\{c^{(k)}(u)\right\}_{u \in N(v)}\right\}\right),$$

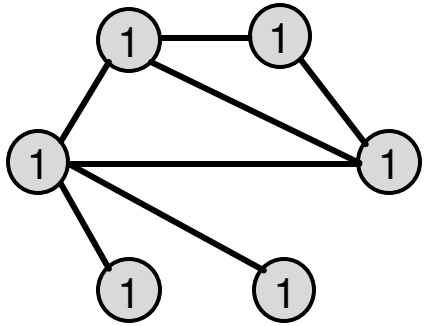
    where HASH maps different inputs to different colors.
  - After K steps of color refinement, $c^{(K)}(v)$ summarizes the structure of K-hop neighborhood

Color Refinement (1)

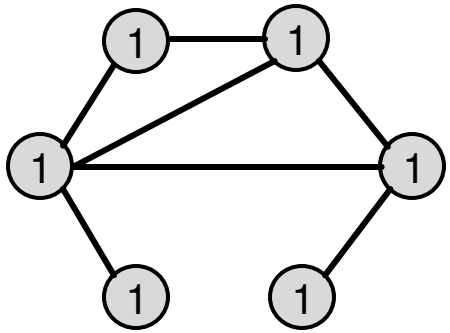
Example of color refinement given two graphs

- Assign initial colors

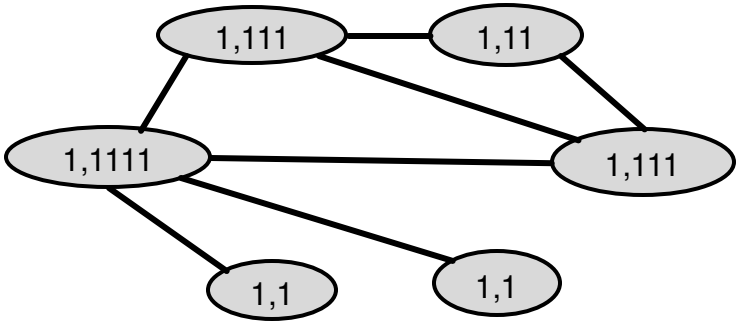
G_1

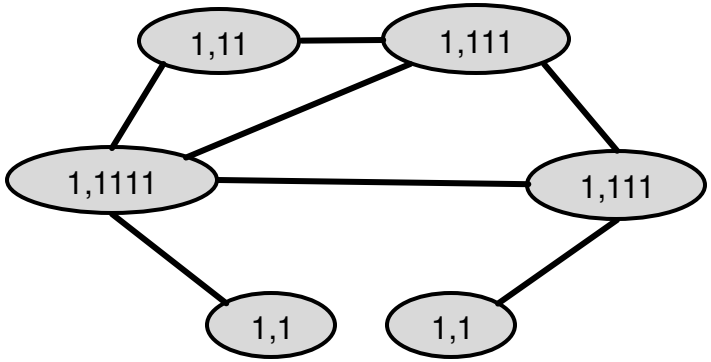


G_2



- Aggregate neighboring colors

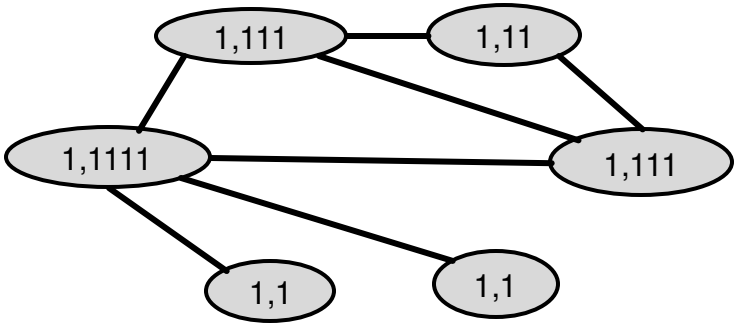


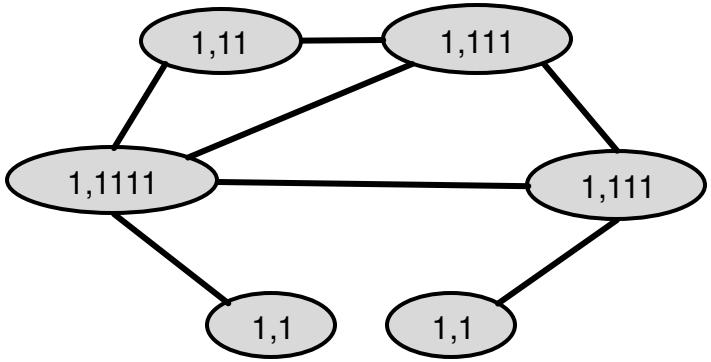


Color Refinement (2)

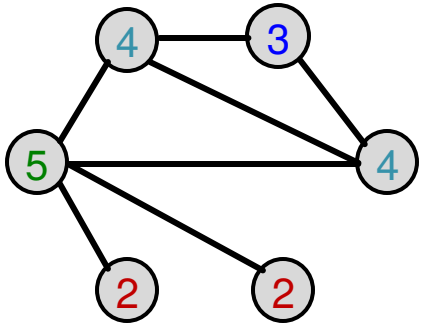
Example of color refinement given two graphs

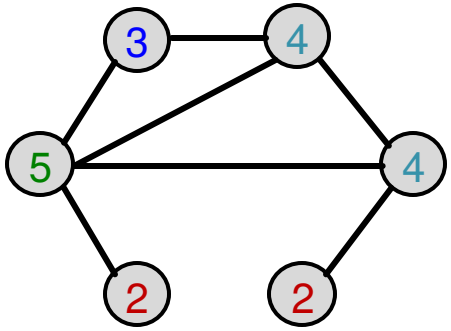
- Aggregated colors





- Hash aggregated colors





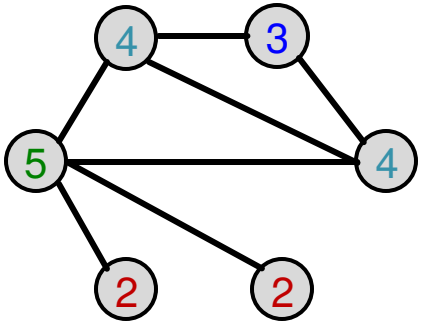
Hash table

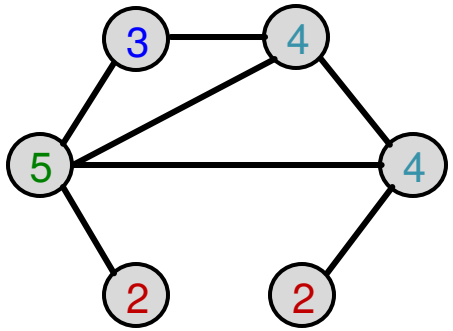
1,1	-->	2
1,11	-->	3
1,111	-->	4
1,1111	-->	5

Color Refinement (3)

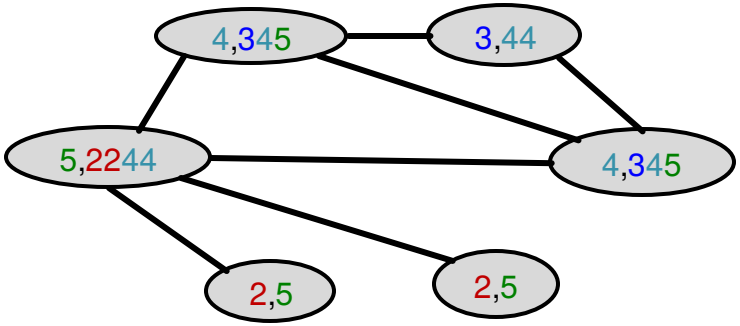
Example of color refinement given two graphs

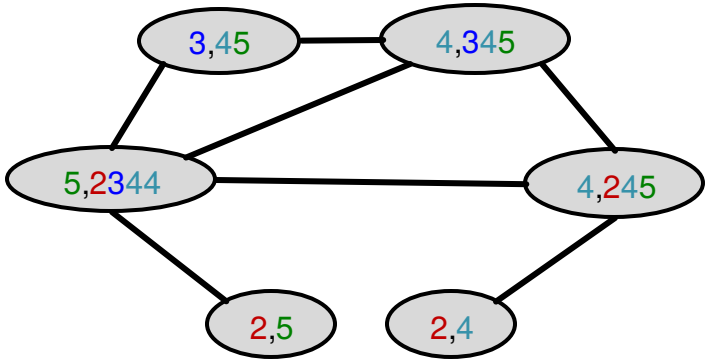
- Aggregated colors





- Hash aggregated colors

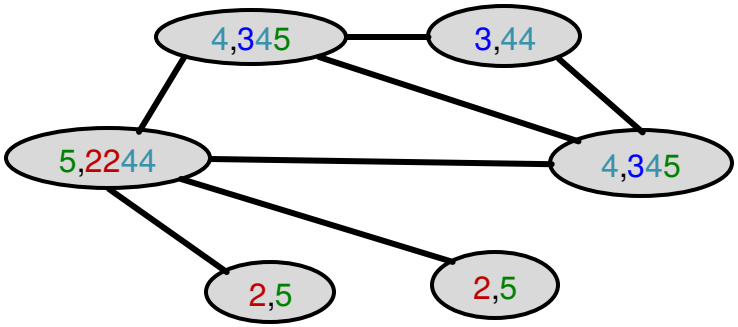


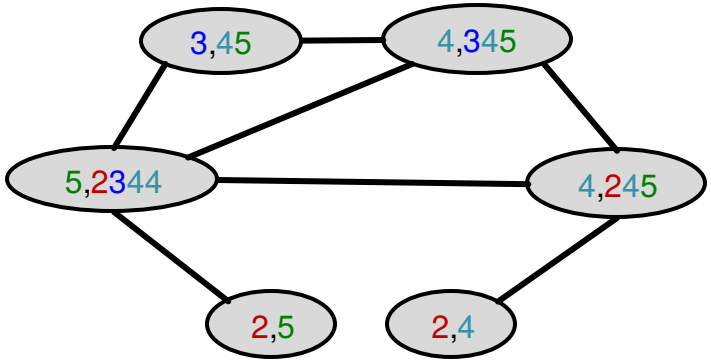


Color Refinement (4)

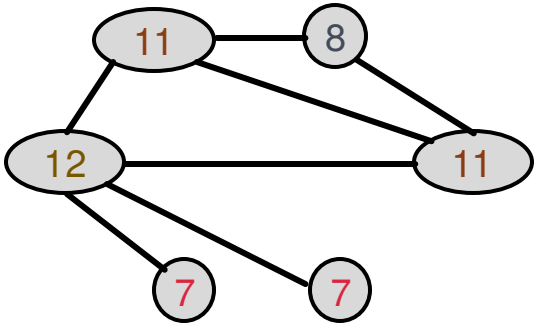
Example of color refinement given two graphs

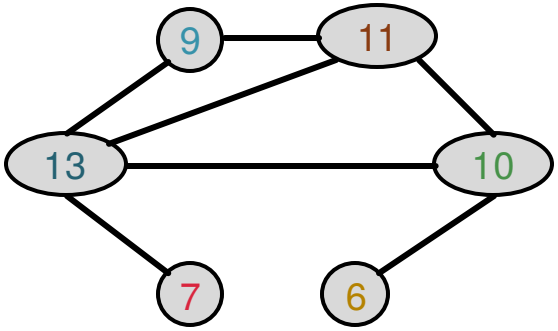
- Aggregated colors





- Hash aggregated colors



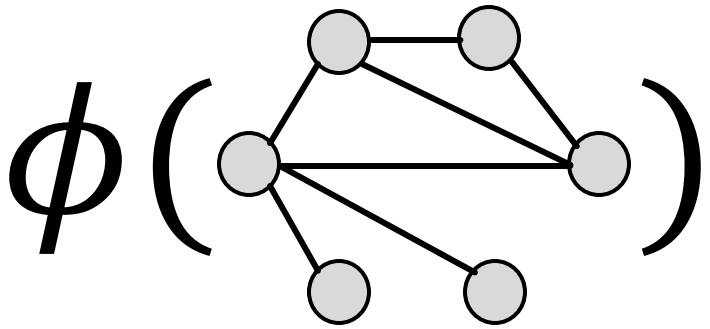


Hash table

2,4	-->	6
2,5	-->	7
3,44	-->	8
3,45	-->	9
4,245	-->	10
4,345	-->	11
5,2244	-->	12
5,2344	-->	13

Weisfeiler-Lehman Graph Features

After color refinement, WL kernel counts number of nodes with a given color.

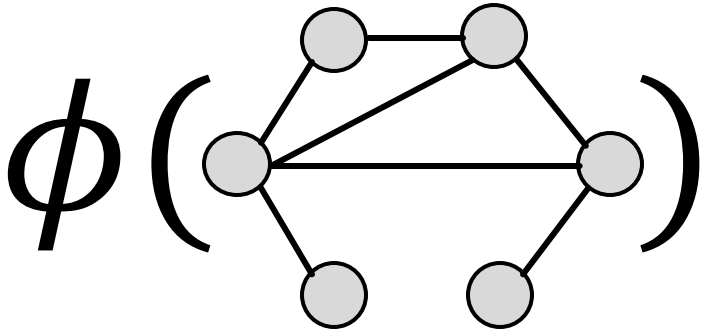


Colors

1,2,3,4,5,6,7,8,9,10,11,12,13

= [6,2,1,2,1,0,2,1,0, 0, 0, 2, 1]

Counts

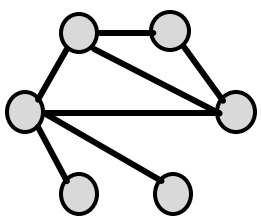
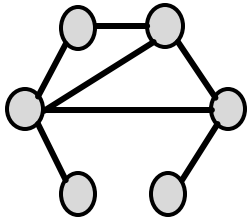


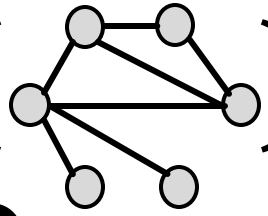
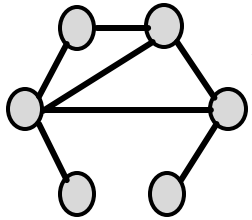
1,2,3,4,5,6,7,8,9,10,11,12,13

= [6,2,1,2,1,1,1,0,1, 1, 1, 0, 1]

Weisfeiler-Lehman Kernel

The WL kernel value is computed by the inner product of the color count vectors:

$$K(\,\text{  }\,,\,\text{  }\,)$$

$$= \phi(\,\text{  }\,)^{T}\,\phi(\,\text{  }\,)$$

$$= 49$$

Weisfeiler-Lehman Kernel

- WL kernel is **computationally efficient**
  - The time complexity for color refinement at each step is linear in #(edges), since it involves aggregating neighboring colors.
- When computing a kernel value, only colors appeared in the two graphs need to be tracked.
  - Thus, #(colors) is at most the total number of nodes.
- Counting colors takes linear-time w.r.t. #(nodes).
- In total, time complexity is **linear in #(edges)**.

Graph-Level Features: Summary

- **Graphlet Kernel**
  - Graph is represented as **Bag-of-graphlets**
  - **Computationally expensive**
- **Weisfeiler-Lehman Kernel**
  - Apply K-step color refinement algorithm to enrich node colors
    - Different colors capture different K-hop neighborhood structures
  - Graph is represented as **Bag-of-colors**
  - **Computationally efficient**
  - Closely related to Graph Neural Networks (as we will see!)

Summary

- **Traditional ML Pipeline**
  - Hand-crafted feature + ML model
- **Hand-crafted features for graph data**
  - **Node-level:**
    - Node degree, centrality, clustering coefficient, graphlets
  - **Link-level:**
    - Distance-based feature
    - local/global neighborhood overlap
  - **Graph-level:**
    - Graphlet kernel, WL kernel