HyperLink algorithm description

Here we provide a detailed description of the embedding algorithm presented at the repository. A general outline of the algorithm and a discussion of its design is provided in the paper "Link prediction with hyperbolic geometry".

Algorithm input:

- path to network file in the edge list format;
- power-law exponent of the degree distribution γ ;
- temperature parameter of the \mathbb{H}^2 model T;
- seed for the random number generator;
- path to the output file with nodes' coordinates;
- fraction of uniformly removed links 1-q from the network (set to 0 if the network is full);
- number of node layers m;
- grid multiplier defining the resolution of angular inference search.

The algorithm consists of the following steps:

- 1. Reading the network. Input the network in the edge list format and extract its largest connected component in the tmp_gcc.net file.
- 2. Computing network parameters. Using the largest connected component, compute its observed size \tilde{N} , average degree k, maximum degree k_{max} .
- 3. Inference of the \mathbb{H}^2 model parameters. Parameters R, R_0 , N, \bar{k} are inferred taking into account finite size effects, observed statistics of the network, and the fraction of uniformly retained links q in the case of link prediction, as explained in the Appendix F2 of the paper.
- 4. Inference of radial coordinates. Radial coordinates of nodes are found using maximum-likelihood estimation (MLE). For each node i, its radial coordinate r_i is set to:

 - $r_i = R$, if node's degree $k_i \le \gamma T$; $r_i = 2 \log \left[\frac{q\bar{k}(1 e^{-(\gamma 2)(R R_0)/2})}{k_i + (\gamma 1)T} \frac{\gamma 2}{\gamma 1} e^{R/2} \right]$, otherwise.
- 5. Construction of node layers and core subgraphs.
 - All nodes are sorted by their degrees in the descending order.
 - For each entry N_l of the logarithmically-spaced sequence of integers from 1 to N of size m-1, define the graph core consisting of the N_l highest-degree nodes, and the corresponding layer of nodes consisting of the nodes added between the N_{l-1} -th and N_l -th cores. The only exception is the first layer: its size is set to $N_1 = 20$. Nodes that have $k_i = 1$ are collected into a separate m-th layer.
- 6. Phase 1: embedding multiple replicas of highest-degree nodes. Initialize $n_{replica} = 20$ copies of the embedder, and for each of the replicas do:
 - For the first half of layers $l = 1, \ldots, \lfloor (m-1)/2 \rfloor$, do:
 - If l=1, angles of all nodes are assigned randomly from the uniform distribution on $[0,2\pi]$. The vector of node indices storing the visiting order in which the embedder visits nodes to infer their angular coordinates is populated with the nodes from the first layer.
 - Else, for each node i in the layer l, find the maximum-likelihood angle θ_i as follows:
 - * if the number of nodes in the current core subgraph G_l is less than 500, or the total number of nodes in the largest connected component G is less than 1,500, use the full local log-likelihood to estimate the optimal θ_i . The full local log-likelihood of node i is defined as:

$$\log \mathcal{L}_{i}^{(full)} = \sum_{j \neq i \in G_{l}} [a_{ij} \log (qp_{ij}) + (1 - a_{ij}) \log (1 - qp_{ij})],$$

where a_{ij} is the entry of the original adjacency matrix, p_{ij} is the connection probability between nodes i and j in the \mathbb{H}^2 model, and q is the fraction of retained links in the case of link prediction. The optimal angle θ_i is found by first splitting the whole angular space $[0,2\pi]$ into N_l equal-sized regions of width $\frac{2\pi}{N_i}$, and then setting a proposal angle $\theta_i^{(prop.)}$ to the lower boundary of that region. For each of the proposal angles, the full local log-likelihood is computed, and then the angle with the highest $\log \mathcal{L}_{i}^{(full)}$ is selected as the optimal angle θ_{i} .

* otherwise, use the approximate local log-likelihood to estimate the optimal θ_i . The approximate log-likelihood of node i is defined as:

$$\log \mathcal{L}_{i}^{(approx.)} = \sum_{j \in \Gamma(i)} [a_{ij} \log (qp_{ij})],$$

where $\Gamma(i)$ is the set of neighbors of node *i* present in the subgraph G_l . The approximate optimal angle θ_i is found in the following two stages:

- the whole angular space $[0, 2\pi]$ is split into N_l equal-sized regions of width $\frac{2\pi}{N_l}$, and then a proposal angle $\theta_i^{(prop.)}$ is set to the lower boundary of each region. For each of the proposal angles, the approximate local log-likelihood is computed, and then the angle with the highest $\log \mathcal{L}_i^{(approx.)}$ is selected as the approximate $\theta_i^{(approx.)}$;
- · given the approximate $\theta_i^{(approx.)}$, create 300 $\frac{2\pi}{N}$ -sized angular regions from each side of the $\theta_i^{(approx.)}$, and set a proposal angle $\theta_i^{(prop.)}$ as the lower boundary of the region for each of them. Compute the full local log-likelihood for each of these proposal angles, compare it to the full local log-likelihood corresponding to the $\theta_i^{(approx.)}$, and select the angle that corresponds to the highest value of $\log \mathcal{L}_i^{(full)}$. This angle is selected as the optimal angle θ_i .
- * add the node to the visiting order vector.
- Shuffle the node visiting order vector.
- Perturb angular positions of nodes added to the subgraph G_l . First, set the *noise amplitude* to $a = \frac{\pi}{4} \left(1 \frac{l}{m}\right) + 0.01 \frac{l}{m}$. Then, update each angle θ_i as

$$\theta_i \leftarrow \theta_i + aX_i$$

where X_i is sampled uniformly from $\left(-\frac{\pi}{2}, \frac{\pi}{2}\right)$.

- Infer angular coordinates of nodes after the perturbation running the:
 - * full local log-likelihood angular inference, as described above, if the number of nodes in the current core subgraph G_l is less than 500, or the total number of nodes in the largest connected component G is less than 1,500;
 - * otherwise, approximate local log-likelihood angular inference, as described above.

Run angular inference for all nodes for 10 rounds or until the maximum angular displacement $\Delta\theta$ for any node in G_l after each round does not exceed a pre-defined threshold ϵ , i.e., $\Delta\theta < \epsilon$, where $\epsilon = 0.0001$ radians. During these rounds, the number of angular regions used to probe the local likelihood of each node $i \in G_l$ is set to the number of nodes in G_l .

• After all nodes in the first $\lfloor (m-1)/2 \rfloor$ layers are embedded, record the total log-likelihood and the resulting angular configuration.

Select the angular configuration corresponding to the replica with the highest total log-likelihood.

- 7. Phase 2: embedding the rest of layers of nodes with k > 1. Start with the angular configuration of the best replica from the previous phase. For the second half of layers $l = \lfloor (m-1)/2 \rfloor + 1, \ldots, m-1$, do:
 - for each node i in the layer l, find the maximum-likelihood angle θ_i as follows:
 - if the number of nodes in the current core subgraph G_l is less than 500, or the total number of nodes in the largest connected component G is less than 1,500, use the **full local log-likelihood** to estimate the optimal θ_i , as in Phase 1.
 - else, use the approximate local log-likelihood to estimate the optimal θ_i , as in Phase 1.
 - add the node to the visiting order vector.
 - Shuffle the node visiting order vector.
 - Perturb angular positions of nodes added to the subgraph G_l . First, set the noise amplitude to $a = \frac{\pi}{4} \left(1 \frac{l}{m}\right) + 0.01 \frac{l}{m}$. Then, update each angle θ_i as

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 - otherwise, approximate local log-likelihood angular inference, as described above.

Run angular inference for all nodes for 10 rounds or until the maximum angular displacement $\Delta\theta$ for any node in G_l after each round does not exceed a pre-defined threshold ϵ , i.e., $\Delta\theta < \epsilon$, where $\epsilon = 0.0001$ radians. During these rounds, the number of angular regions used to probe the local likelihood of each node $i \in G_l$ is set to the number of nodes in G_l .

- 8. Phase 3: embedding the k = 1 nodes. For each of k = 1 nodes i, run the approximate local log-likelihood angular inference for 1 round without angular noise perturbations, and add the node to the visiting order vector afterwards.
- 9. **Phase 4: "massaging" of nodes.** After all nodes are placed at angular positions, run the **approximate local log-likelihood** angular inference for all nodes for 20 rounds. Shuffle the node visiting order vector before each round. At this stage, no noise is added to angular positions of nodes.
- 10. **Small noise addition.** A small random noise of maximum amplitude of 10^{-4} radians is added to all nodes to avoid the possibility of two nodes having exactly the same angular coordinates.
- 11. Saving nodes' coordinates. The resulting radial and angular coordinates are saved to the output file. The output file contains the following information for each node: node's label, node's degree, node's inferred radial coordinate, and node's inferred angular coordinate.