

UNIVERSITY OF
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MATHEMATICS TRIPOS

Part III Essay

**Walking Deeper on
Dynamic Graphs**

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1 Motivation

The motivation for studying nodes in graphs and their representations comes from the desire to understand networks of people or objects and their relations. The motivating question for this essay is

Question (Motivating Question). Given a large network of people how can we quantify the relationships between them?

The natural way to go about this is to let nodes represent persons and let edges between them represent connections from which we can induce some understanding of relationship or trust between two people. This task is difficult; even with a relatively small number of people it is not a task on which humans perform very well and the task rapidly becomes difficult as the number of nodes in the graph increases.

Many of the networks which we wish to study are dynamic; that is they change with time. In a large network it is common that small changes occur during each epoch of time that over time cause larger changes to the network structure. How do we quantify these changes and their impact on the relationships in the network without having to completely re-analyse the network after every epoch of time, losing the information that we already learned. A frequent example upon which we can draw similarity is that of social networks. A large social network has new users (nodes) being added and new relationships (edges) formed in each epoch of time, however in any given short time period the graph representing the social network does not change substantially. It would be both foolish and costly to re-analyse the graph after each epoch however most of the previous literature has focused on static graphs. In the latter half of this essay I will give an account of recent progress into the application of DeepWalk and similar algorithms to dynamic graphs.

2 Summary

There are three main objectives of this essay:

- Firstly the essay will give a mathematical outline of the DeepWalk algorithm and it's application to social representation learning. We will briefly discuss the benefits and drawbacks of the algorithm.
- Secondly we will look at an implementation of DeepWalk to dynamic graphs. The challenge here is to develop an unbiased representation of a graph at time $t+1$ given it's representation at time t , without re-analysing the entire network. This is a very important task since many networks, especially social ones, are constantly changing. However in any given epoch of time the network structure is unlikely to undergo dramatic change and so a computationally effective algorithm will not re-analyse the network at each step.
- Thirdly, we will exhibit an implementation of the outlined dynamic DeepWalk application to a social data set [which data set?] and give suggestions as to good applications of Dynamic DeepWalking. [talk here about the application once I have found one]

3 DeepWalk

This section gives an outline of the social representation learning algorithm DeepWalk, first introduced in the seminal paper DeepWalk: Online Learning of Social Representations by B. Perozzi et. al. [1]. The method proposed in this paper not only demonstrated performance improvements from previous methodologies but also motivated an entirely different approach. At the time of the paper being written, significant advancements were being made in natural language processing (NLP) and the idea of word embeddings was becoming popular through an embedding algorithm known as word2vec [2, 3]. DeepWalk implements this algorithm but replaces the idea of the context of a word in a sentence with the context of a node in a random walk on a graph. This is the crucial concept of DeepWalk from which the remaining details naturally follow.

The original paper on DeepWalk is lacking in a mathematical underpinning and in this section we will model the algorithm mathematically. It is suggested that the reader is familiar with the concepts outlined in the paper by Perozzi et. al. prior to reading this (more) mathematical exposition. I have endeavoured to use similar notation to the original paper to ease cross-referencing. Without further ado, let us begin our journey.

Definition. Let $G = (V, E)$ be an undirected graph (representing a network). V represents the members of the network, commonly referred to as the nodes and $E \subset V \times V$ represents their connections.

The nodes and edges have labels and $G_L = (V, E, X, Y)$ represents the partially labelled network. $X \in \mathbb{R}^{|V| \times S}$ where S is the size of the feature space for each attribute vector and $Y \in \mathbb{R}^{|V| \times |\mathcal{Y}|}$, where \mathcal{Y} is the set of labels.

Our goal is to learn $X_E \in \mathbb{R}^{mb|V| \times d}$ where d is a small number of latent dimensions. The idea is that each latent dimension contributes a dimensional

3.1 SkipGram

To understand DeepWalk mathematically, we first need to understand what the SkipGram model is doing, since this is the model underpinning DeepWalk, which took it from NLP and applied it to graphs. It is easiest to first gain an understanding of SkipGram in it's original context.

Paragraph with word analogies: Skipgram trains a neural network to do the following task. Given an input word, located somewhere in a sentence, pick a nearby word at random. The task of the network is to give the probability of each word in the vocabulary being the nearby word that we choose. As an example, if the context word is “rainy” then “weather” would be assigned a high probability whereas “carrot” would be assigned a low one.

Paragraph without word analogies: In the context of graph networks, SkipGram trains a neural network to do the following task.

Given an input vertex v and a random walk, W_v , of length $2t + 1$ with v at it's centre. Pick a nearby vertex at random. The task of the neural network is to predict the probability that each vertex in V will be the randomly chosen

vertex. Therefore, vertices far away on the graph that correspond to unfamiliar nodes are unlikely to co-occur on the same random walk and will be assigned a low probability. Conversely, nearby and well connected vertices are likely to co-occur on a random walk with input v and thus will be assigned higher probabilities. This allows us to train a network with weights that represent the connectedness between nodes on the graph.

The neural network is trained by feeding it pairs of nodes (v, w) where v represents the input node and w is a context node, which lies within a certain window size.

To formalise this, each of the nodes $v \in V$ are represented by a one-hot encoding vector $e_v \in \mathbb{R}^{|V|}$ allowing us to feed e_v into the neural network. When e_v is fed into the network, a single linear hidden layer with d neurons is used, where d is the desired dimension of the latent representations, which is then passed to a softmax classifier for output. The output of the network is a vector $o \in \mathbb{R}^d$ containing the estimated probabilities that a randomly selected nearby word is that vocabulary word.

The idea behind having a linear hidden layer, which does not use an activation function, is to use the resulting weight matrix $W \in \mathbb{R}^{|V| \times d}$ as the embedding vectors for the nodes in the graph. This is intuitive as the hidden layer acts as a bottleneck that tries to represent as much information as possible to distinguish the nodes, but is only allowed d neurons to do so. Since $d \ll |V|$ there is a low risk of overfitting.

*** Is our vocabulary the whole graph, or is it just the random walk that we feed to the SkipGram model, perhaps it is just the random walk, be careful with this! ***

*** Create here an image resembling the one found in the blog post on SkipGram but for graphs and with d dimensions ***

The algorithm used in DeepWalk varies slightly from the SkipGram algorithm discussed. Firstly, calculating the normalization factor in the Softmax layer requires a computational complexity of $O(|V|)$, this is reduced by using Hierarchical Softmax to approximate the Softmax probabilities, requiring a complexity of only $O(\log|V|)$. In particular, a Huffman coding is used to reduce the access time of frequent elements in the tree, as suggested by Mikolov et al. in the original Word2Vec papers.[3, 2]

Here I exhibit a proof that DeepWalk with Softmax is equivalent to factorising a certain matrix M . This is a result that, though mentioned, I have not found explicitly proved in the literature.

Theorem 3.1. *SkipGram with Softmax is implicitly factorising the matrix*

$$M =$$

In the above theorem, \mathcal{D} represents the random walk corpus and $\#(v, c)$, $\#(v)$ and $\#(c)$ denote the number of times vertex-context pair (v, c) , vertex v and context c appear in the corpus respectively.

Proof. *** Make a note on the assumptions of the proof, should be done in the proof itself ***

□

In later adaptations of DeepWalk, Negative Sampling is used instead of Hierarchical Softmax. This was shown by Levy and Goldberg[4], in a similar manner to the above proof, to be implicitly factorising a different matrix M to the one above. *** Do I need to explain what Negative Sampling is? I don't have much space, but a sentence or two would likely help the reader. ***

*** At some point I need to actually outline these algorithms as the other papers have done, there needs to be an explicit DeepWalk algorithm ***

Theorem 3.2 (Levy, Goldberg (2014)). *SkipGram with Negative Sampling (SGNS) is implicitly factorising the matrix*

$$M = \log \frac{\#(v, c)|\mathcal{D}|}{\#(v)\#(c)} - \log b = WC^T \in \mathbb{R}^{|V| \times |V|}$$

where $W \in \mathbb{R}^{|V| \times d}$ and $C \in \mathbb{R}^{d \times |V|}$ and b is the number of negative samples.

*** Make a note on the assumptions of the proof ***

Most interestingly, the resulting expression for M is that of a pointwise mutual information (PMI) matrix shifted by a factor of $\log k$. PMI was introduced as a measure of association between words in 1990 by Church and Hanks [5] and became widely adopted for NLP tasks.

In the remainder of this essay, when referring to DeepWalk, it will be implicitly assumed that Negative Sampling is used as appose to Hierarchical Softmax. This is because Negative Sampling has been shown to be more efficient and much of the literature has adopted DeepWalk in this manner. It will also serve us well when we look to applying DeepWalk to dynamic graphs, since here Negative Sampling is also applied.

3.2 DeepWalk as matrix factorisation

We continue to look at DeepWalk in the context of matrix factorisation. Much of the proceeding analysis was exhibited in a recent paper by Qiu et al.[6] published in 2018 building upon work by Yang et al.[7] from 2015. The aim of the former paper was to lay the foundations for, and unify, the SkipGram based network embedding methods.

In their paper, Qiu et al. gave a theoretical understanding of the DeepWalk algorithm by proving the following theorem:

Theorem 3.3. *As $L \rightarrow \infty$, DeepWalk is equivalent to factorising*

$$\log \left(\frac{\text{vol}(G)}{T} \left(\sum_{r=1}^T P^r \right) D^{-1} \right) - \log b$$

where $D = \text{diag}(d_1, \dots, d_{|V|})$ and $P = D^{-1}A$.

*** Give the conditions for the theorem to hold. ***

What follows is a careful outline of this proof.

4 Matters of Convergence

5 DeepWalk Sucks

6 Dynamic DeepWalking

In this section we transition away from the static implementation of DeepWalk towards network embeddings for Dynamic datasets. In particular, the focus of the section is to introduce an adaptation of DeepWalk to dynamic datasets as proposed in the paper published by Sajjad et al.[\[8\]](#) in early 2019.

7 Discussion of an application

The aim of this section is to bring the theory discussed on Dynamic DeepWalking into practice.

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