Supervised Learning for Link Prediction Using Similarity Indices

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Abstract. The abstract should summarize the contents of the paper using at least 70 and at most 150 words. It will be set in 9-point font size and be inset 1.0 cm from the right and left margins. There will be two blank lines before and after the Abstract. . . .

Keywords: network analysis, graph theory, link prediction

1 Introduction

Over the last few years the topic of link prediction has become very popular due to the rise of recommendation systems and social networks. The

The aim of this paper is to try to devise an approach to predict the missing links in the network using only structural information of said network.

2 Similarity Indices

In this section, we will describe most popular (as presented in [1]) local and global similarity indices and measure their accuracy in ranking links according to the probability that said links were removed from the network.

We'll start with describing the method for measuring said accuracy. We start with the set of edges E of existing graph G. Then we shuffle it and split it into n parts E_i' , $i \in \{1, \ldots, n\}$. Then for each step we subtract E_i' from E and look at the complement of the remaining set of edges \bar{E}_i to the set of edges of complete graph on these nodes, so that $E^* = E \cup \bar{E} = E_i \cup E_i' \cup \bar{E} = E_i \cup \bar{E}_i$, where E^* is the set of edges of complete graph and \bar{E} is complement of graph G.

The main tool for measuring the accuracy of ranking is AUC [2] score, which can be described as the probability that for pair of edges (e_a, e_b) $e_a \in E'_i$, $e_b \in \bar{E}$, the ranking is such that $score(e_a) > score(e_b)$ plus 0.5 times the probability that $score(e_a) = score(e_b)$. Or as formula $-AUC = \frac{n' + 0.5n''}{n}$, where n is the number of pairs (e_a, e_b) $e_a \in E'_i$, $e_b \in \bar{E}$, n' is the number of pairs such that $score(e_a) > score(e_b)$ and n'' is the number of pairs such that $score(e_a) = score(e_b)$.

We'll first describe all indices used for the prediction of links and then compare their AUC scores on different networks.

2.1 Local Similarity Indices

Common Neighbours (CN) This is the most obvious approach to the idea of capturing the similarity of two nodes in the network. As such, number of indices described below will use this measure with different weights. So if we denote $\Gamma(x)$ the number of neighbours of node x in the graph, the formula looks like

$$s_{xy}^{CN} = |\Gamma(x) \cap \Gamma(y)|, \tag{1}$$

where s_{xy} is the index. For symmetric graphs it is also obvious that $s_{xy} = (A^2)_{xy}$, where A is adjacency matrix of said graph.

Salton Index (SaI) [3] This index is also called cosine similarity and is defined as

$$s_{xy}^{Salton} = \frac{|\Gamma(x) \cap \Gamma(y)|}{\sqrt{k_x \times k_x}},\tag{2}$$

where k_x is the degree of node x.

Jaccard Index (JI) [4] This index was proposed by Jaccard and measures the number of common neighbours weighted by the size of the union of the sets of neighbours:

$$s_{xy}^{Jaccard} = \frac{|\Gamma(x) \cap \Gamma(y)|}{|\Gamma(x) \cup \Gamma(y)|}.$$
 (3)

Sørensen Index (SoI) [5]

$$s_{xy}^{Sørensen} = \frac{2|\Gamma(x) \cap \Gamma(y)|}{k_x + k_y}.$$
 (4)

Hub Promoted Index (HPI) [6] This index gives higher scores to edges adjacent to hubs since it is weighted by the minimum of node degrees:

$$s_{xy}^{HPI} = \frac{|\Gamma(x) \cap \Gamma(y)|}{\min\{k_x, k_y\}}.$$
 (5)

Hub Depressed Index (HDI) This index penalises scores for the edges adjacent to hubs:

$$s_{xy}^{HDI} = \frac{|\Gamma(x) \cap \Gamma(y)|}{max\{k_x, k_y\}}.$$
 (6)

 $LeichtHolmeNewman\ Index\ (LHN1)\ [7]$ This index promotes edges adjacent to the nodes with lower degrees:

$$s_{xy}^{LHN1} = \frac{|\Gamma(x) \cap \Gamma(y)|}{k_x \times k_y}.$$
 (7)

Preferential Attachment Index (PAI) This index is derived from preferential attachment model of network growth [8]. It promotes edges adjacent to the nodes of higher degrees:

 $s_{xy}^{PA} = k_x \times k_y. \tag{8}$

AdamicAdar Index (AAI) [9] This index is a modified version of counting the amount of common nighbours as it values neighbours with lower degree higher:

$$s_{xy}^{AA} = \sum_{z \in \Gamma(x) \cap \Gamma(y)} \frac{1}{log k_z}.$$
 (9)

Resource Allocation Index (RAI) [10] This index is similar to the (9) and is derived from the model of resource allocation in the networks, assuming that node's ability to trasfer something is inversely proportional to it's degree:

$$s_{xy}^{RA} = \sum_{z \in \Gamma(x) \cap \Gamma(y)} \frac{1}{k_z}.$$
 (10)

2.2 Global Similarity Indices

Katz Index (KI) [11] $S^{Katz} = (I - \beta A)^{-1} - I. \tag{11}$

LeichtHolmeNewman Index (LHN2) [7]

$$S^{LHN2} = 2m\lambda_1 D^{-1} (I - \frac{\phi A}{\lambda_1})^{-1} D^{-1}. \tag{12}$$

Average Commute Time (ACT)

$$S_{xy}^{ACT} = \frac{1}{l_{xx}^{+} + l_{yy}^{+} - 2l_{xy}^{+}}. (13)$$

Cosine based on L^+ (CBL)

$$s_{xy}^{\cos^{+}} = \cos(x, y)^{+} = \frac{v_{x}^{T} v_{y}}{|v_{x}| \cdot |v_{y}|} = \frac{l_{xy}^{+}}{\sqrt{l_{xx}^{+} \cdot l_{yy}^{+}}}.$$
 (14)

Random Walk with Restart (RWR)

$$s_{xy}^{RWR} = q_{xy} + q_{yx}. (15)$$

Matrix Forest Index (MFI) [12]

$$S = (I + L)^{-1}. (16)$$

Table 1. AUC scores of local indices. AN - Word adjacencies network[14], CN - Neural network[15], Dp - Dolphin social network network[16], FB - American College football network[17], LM - Les Miserables network[18], PB - Books about US politics network[19], KC - Zachary's karate club network[20], UA - US air transportation system network[21]. Best results for given network in bold.

Net	CN	SaI	JI	SoI	HPI	HDI	LHN1	PAI	AAI	RAI
AN	0.662	0.606	0.603	0.603	0.618	0.603	0.566	0.744	0.662	0.659
CN	0.844	0.797	0.790	0.790	0.805	0.779	0.725	0.750	0.861	0.866
Dp	0.779	0.774	0.779	0.779	0.763	0.780	0.762	0.619	0.781	0.781
FB	0.846	0.856	0.858	0.858	0.856	0.857	0.859	0.270	0.846	0.846
LM	0.910	0.882	0.880	0.880	0.847	0.878	0.820	0.776	0.918	0.919
РВ	0.887	0.884	0.875	0.875	0.894	0.863	0.848	0.653	0.897	0.890
KC	0.700	0.636	0.607	0.607	0.712	0.593	0.600	0.712	0.726	0.733
UA	0.934	0.908	0.897	0.897	0.869	0.891	0.767	0.885	0.945	0.951

Table 2. AUC scores of global indices.

Net	KI	LHN2	ACT	CBL	RWR	MFI
AN	0.714	0.549	0.742	0.586	0.738	0.667
CN	0.852	0.717	0.738	0.848	0.725	0.865
Dp	0.799	0.825	0.760	0.791	0.649	0.804
FB	0.857	0.879	0.588	0.885	0.273	0.878
LM	0.884	0.813	0.863	0.825	0.794	0.867
PB	0.891	0.858	0.729	0.891	0.618	0.899
KC	0.755	0.610	0.666	0.739	0.618	0.749
UA	0.920	NaN	0.892	0.913	0.862	0.913

3 Method

We begin by defining the test dataset to check the performance of the algorithm. We shuffle the set of existing edges and split it into n parts E_i' , $i \in \{1, ..., n\}$. It is said that n = 10 achieves the best complexity-precision tradeoff. Now we can use the set $\bar{E}_i = E_i' \cup \bar{E}$ as test dataset, where if $e \in E_i'$ then $class_e = 1$ and if $e \in \bar{E}$ then $class_e = 0$.

Now we need to construct training dataset to train our classifier on it and then check its performance on the test dataset. We take the remaining set of edges E_i , shuffle it and split it into n parts $(E'_i)'_j$. To achieve balanced training dataset with the same amount of edges with class 0 and 1 we split the complement \bar{E}_i into subsets of the same size as $(E'_i)'_j$. Now for each subset $(E'_i)'_j$ we take this subset out of E_i , then calculate indices on the complement of the remaining set and mark classes as $class_e$, where if $e \in (E'_i)'_j$ then $class_e = 1$ and if $e \in \bar{E}_i$ then $class_e = 0$. And to get balanced dataset, on each step we take edges from only one subset of \bar{E}_i as examples of class 0.

After n steps of the above process we get the training dataset of size $2|E_i|$. Now we can train our classifier on this dataset and then test its performance on the test dataset. After testing SVM with linear kernel, decision trees, k nearest neighbours and random forests it was observed that the best performance is achieved with classification using random forests (as suggested in [13] and also tested in [22]).

4 Results

Table 3. Scores of the algorithm performance on the class 1 of marked links.

Net	F1	Precision	Recall	ROCAUC	Accuracy
AN	0.027 ± 0.003	0.014 ± 0.002	0.579 ± 0.072	0.638 ± 0.032	0.696 ± 0.023
CN	0.041 ± 0.001	0.021 ± 0.000	0.811 ± 0.018	0.809 ± 0.008	0.808 ± 0.004
Dp	0.049 ± 0.008	0.025 ± 0.005	0.635 ± 0.082	0.704 ± 0.040	0.771 ± 0.035
FB	0.199 ± 0.025	0.116 ± 0.017	0.721 ± 0.044	0.831 ± 0.019	0.939 ± 0.011
LM	0.163 ± 0.021	0.090 ± 0.013	0.831 ± 0.068	0.875 ± 0.032	0.918 ± 0.013
РВ	0.080 ± 0.009	0.042 ± 0.005	0.780 ± 0.080	0.812 ± 0.040	0.842 ± 0.012
KC	0.092 ± 0.026	0.049 ± 0.014	0.641 ± 0.145	0.717 ± 0.082	0.790 ± 0.043
UA	0.083 ± 0.008	0.044 ± 0.004	0.901 ± 0.024	0.910 ± 0.011	0.919 ± 0.009

5 Conclusion

Proposed approach of supervised learning for link prediction showed interesting results on the selected networks. It appears that the algorithm classifies most of the removed links correctly, but also classifies a lot of links that were not present in the network in the first place as the ones that were removed.

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