Algorithm 1 CNSL Inference Framework

Require: $p_{\theta}(x_s|z_s, z_{fs})$; $p_{\psi_1}(y_s|x_s, G_s)$; $p_{\psi_2}(y_t|y_s, x_t, G_t)$; number of iteration η ; learning rate α . Ensure: \hat{x}_s

1:
$$\bar{z}_s = \frac{1}{k} \sum_i^k q_{\phi_1}(z_s | \hat{x}_s^{(i)}, \mathcal{G}) \rightarrow \hat{x}_s^{(i)}$$
 sampled from training set.
2: $\bar{z}_{fs} = \frac{1}{k} \sum_i^k q_{\phi_2}(z_s | \hat{x}_s^{(i)}, \mathcal{G}) \rightarrow \hat{x}_s^{(i)}$ sampled from training set.

Decoder

▶ Source Network Diffusion

Target Network Diffusion

 $\triangleright L = \{(v_s, v_t) | v_s \in V_s, v_t \in V_t\}$

2:
$$\bar{z}_{fs} = \frac{1}{k} \sum_{i}^{k} q_{\phi_2}(z_s | \hat{x}_s^{(i)}, \mathcal{G})$$

3: **for**
$$i = 0, ..., \eta$$
 do

3: **for**
$$i = 0, ..., \eta$$
 d

3: **for**
$$i = 0, ..., \eta$$
 d

$$\mathbf{r} \cdot \mathbf{t} = 0, ..., \eta \mathbf{u}$$

$$\hat{x}_s = p_{\theta}(\bar{z}_s, \bar{z}_{fs})$$

$$0,0,\eta$$
 \mathbf{u}

...,
$$\eta$$
 \mathbf{u}

$$p_{ heta}(ar{z}_s,ar{z}_s)$$

$$ho_{ heta}(ar{z}_{ extsf{s}},ar{z}_{ extsf{s}})$$

$$p_{ heta}(ar{z}_{ extsf{s}},ar{z}_{ extsf{f}})$$

$$p_{\theta}(\bar{z}_s,\bar{z}$$

$$=p_{\theta}(\bar{z}_{s},\bar{z}_{s})$$

$$= p_{\theta}(z_{s}, z)$$

5:
$$\hat{y}_s = p_{\psi_1}(\hat{x}_s, G_s)$$

5:
$$\hat{y}_s = p_{\psi_1}(\hat{x}_s,$$

6:
$$\hat{x}_t \leftarrow \hat{x}_s$$

7: $\hat{y}_t = p_{\psi_2}(\hat{x}_t, G_t)$

7:
$$y_t = p_{\psi_2}(x_t, G_t)$$

8: $\bar{z}_s \leftarrow \bar{z}_s - \alpha \cdot \nabla \mathcal{L}_{\text{pred}}(\hat{y}_t, \bar{z}_s, \bar{z}_{fs})$

$$10: \hat{x}_s = p_{\theta}(\bar{z}_s, \bar{z}_{fs})$$

For the seed set inference, we first sample k different $\hat{x}_s^{(i)}$ from the training set, and we marginalize them to obtain two latent variables \bar{z}_s and \bar{z}_{fs} (Line 1-2). For η iterations, we decode the predicted \hat{x}_s based on $(\bar{z}_s, \bar{z}_{fs})$ (Line 4) and conduct cross-network information diffusion prediction (Line 5-7). The error between predicted \hat{y}_t and the observed y_t is leveraged to update \bar{z}_s based on Eq. (6).