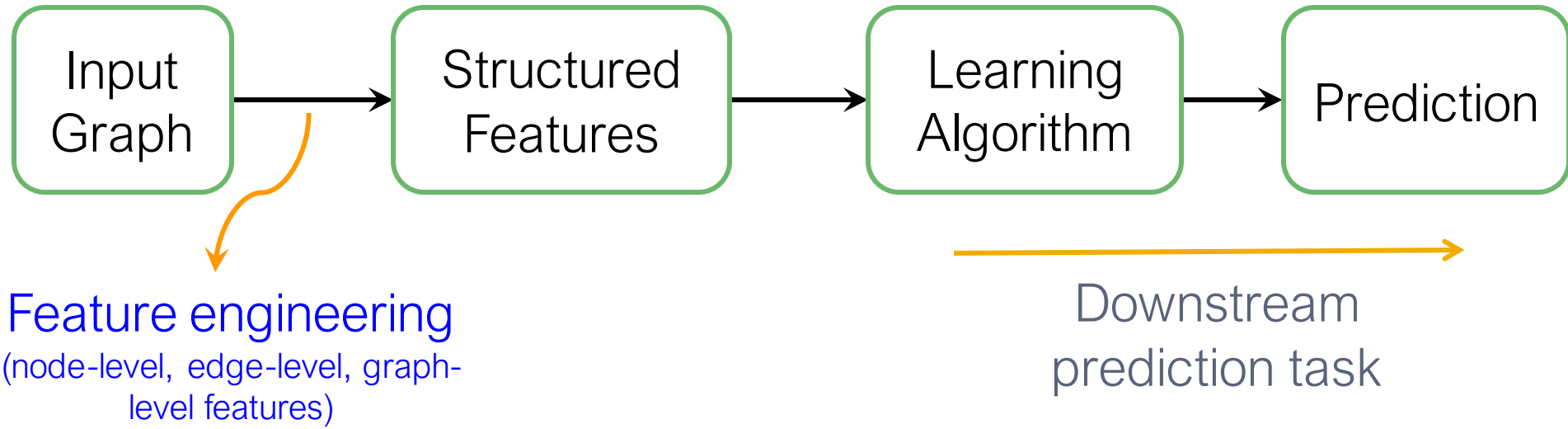
Stanford CS224W: Node Embeddings

CS224W: Machine Learning with Graphs
Jure Leskovec, Stanford University
http://cs224w.stanford.edu

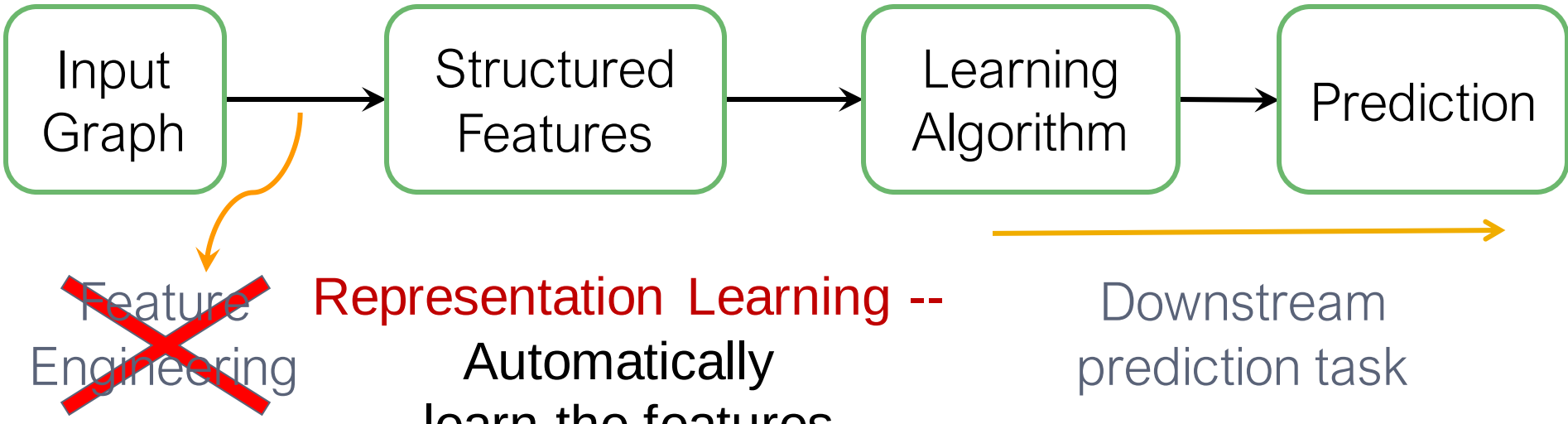
Recap: Traditional ML for Graphs

Given an input graph, extract node, link and graph-level features, learn a model (SVM, neural network, etc.) that maps features to labels.



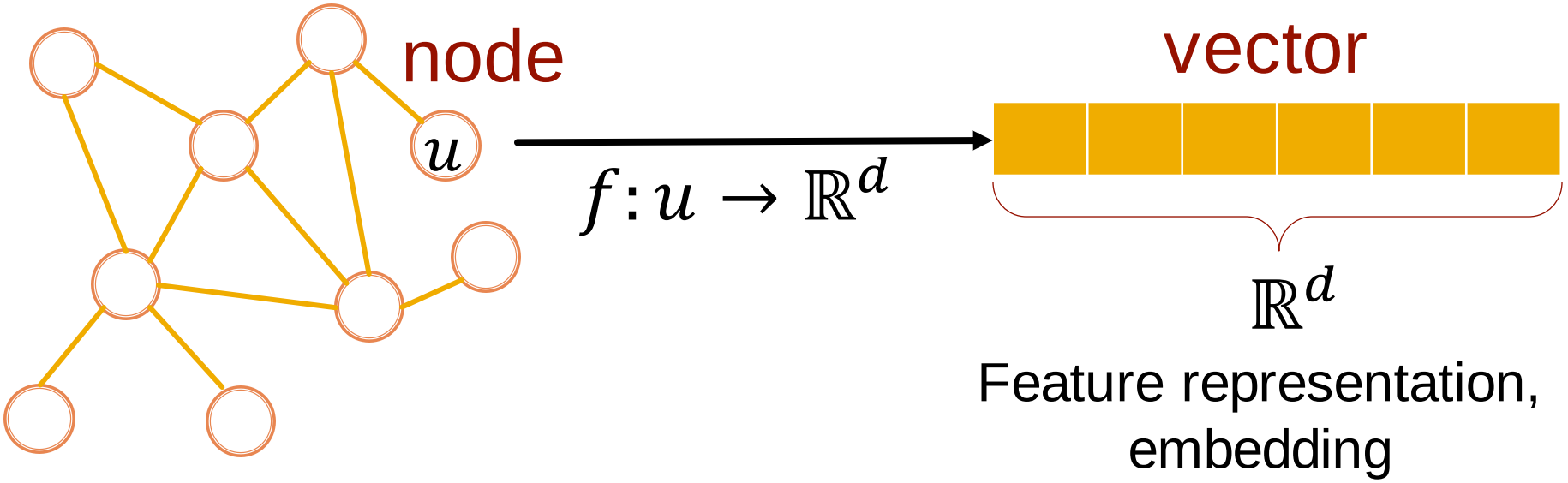
Graph Representation Learning

Graph Representation Learning alleviates the need to do feature engineering every single time.



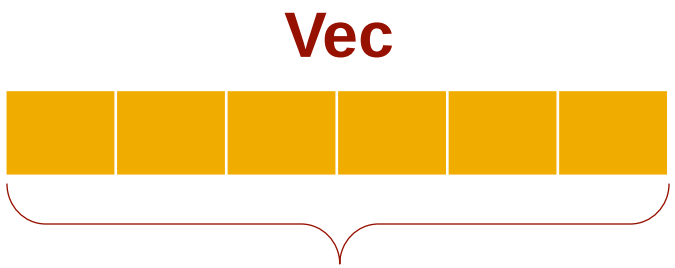
Graph Representation Learning

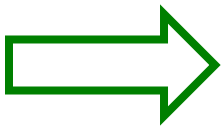
Goal: Efficient task-independent feature learning for machine learning with graphs!



Why Embedding?

- **Task: Map nodes into an embedding space**
  - Similarity of embeddings between nodes indicates their similarity in the network. For example:
    - Both nodes are close to each other (connected by an edge)
  - Encode network information
  - Potentially used for many downstream predictions





Tasks

- Node classification
- Link prediction
- Graph classification
- Anomalous node detection
- Clustering
- ….

Example Node Embedding

- **2D embedding of nodes of the Zachary's Karate Club network:**

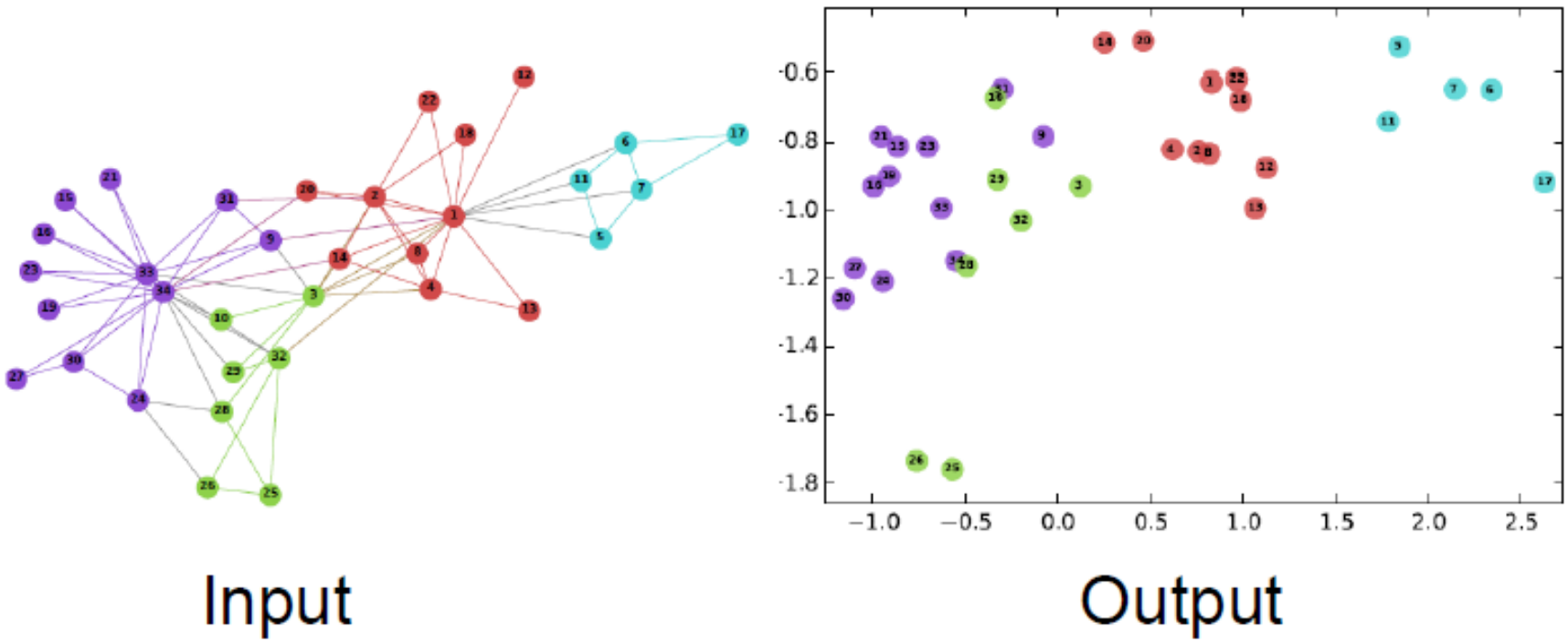


Image from: Perozzi et al. DeepWalk: Online Learning of Social Representations. *KDD 2014.*

Stanford CS224W: Node Embeddings: Encoder and Decoder

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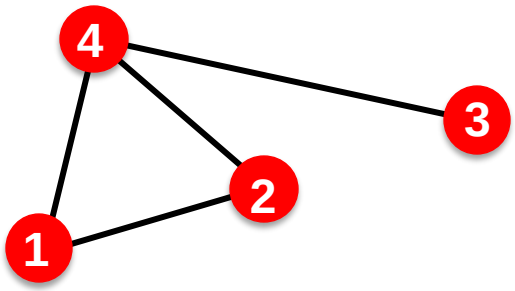
Setup

- **Assume we have a graph G:**
  - V is the vertex set.
  - $\mathbf{A}$ is the adjacency matrix (assume binary).
  - **For simplicity: No node features or extra information is used**

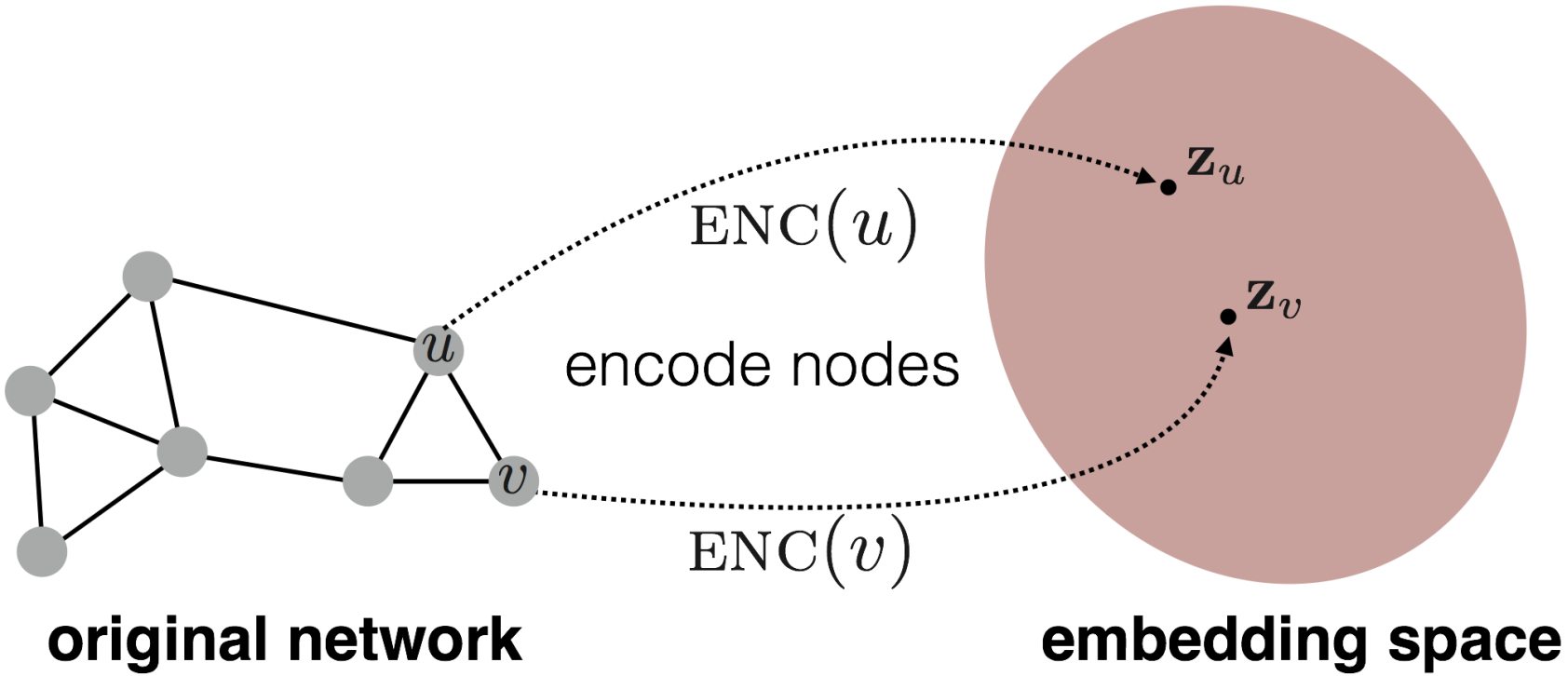


V: {1, 2, 3, 4}

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

Embedding Nodes

- Goal is to encode nodes so that similarity in the embedding space (e.g., dot product) approximates similarity in the graph



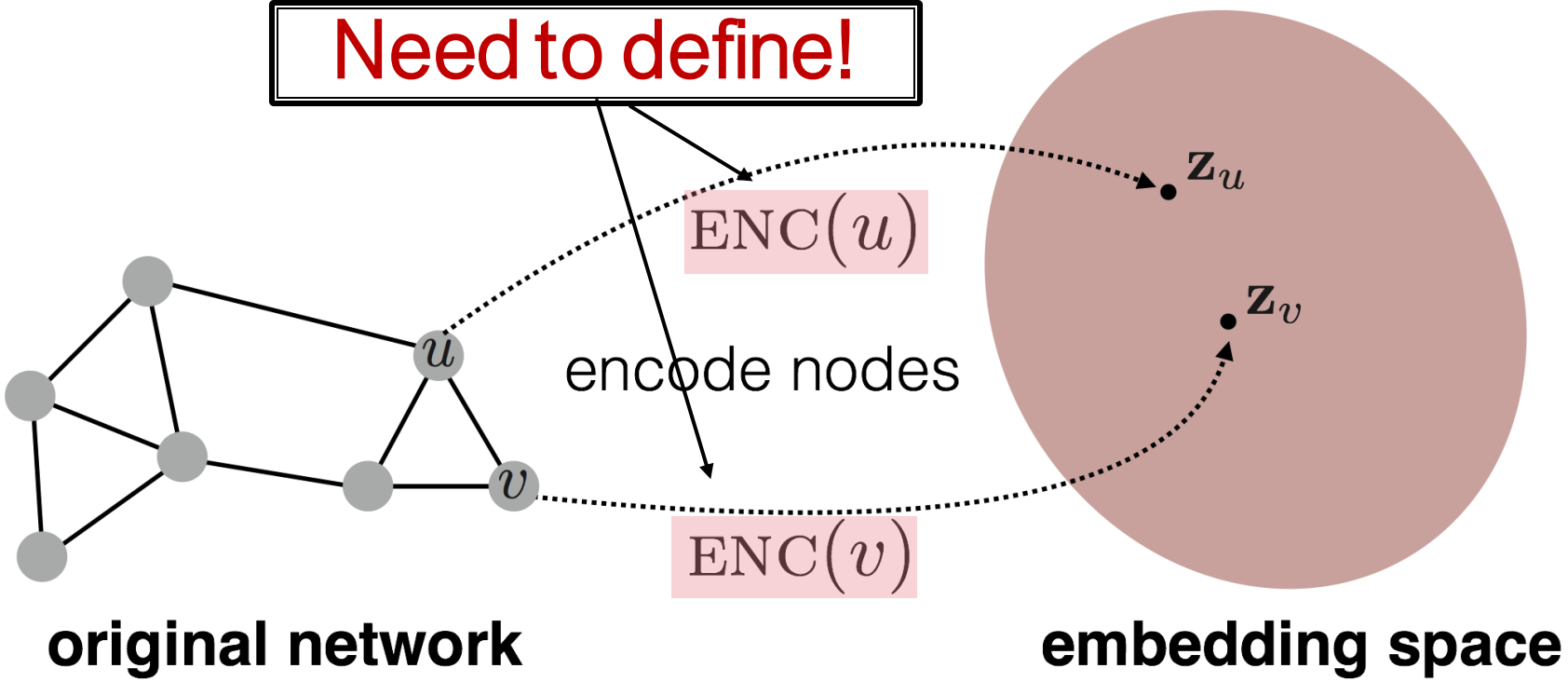
Embedding Nodes

Goal: $\text{similarity}(u, v) \approx \mathbf{z}_v^{\mathrm{T}} \mathbf{z}_u$

similarity(u, v) in the original network

$\mathbf{z}_v^{\mathrm{T}} \mathbf{z}_u$ Similarity of the embedding

Need to define!



Learning Node Embeddings

1. **Encoder** maps from nodes to embeddings
2. **Define a node similarity function** (i.e., a measure of similarity in the original network)
3. **Decoder** $\mathbf{DEC}$ maps from embeddings to the similarity score
4. **Optimize the parameters of the encoder so that:**

$\mathbf{DEC}(\mathbf{z}_v^{\mathrm{T}}\mathbf{z}_u)$

$$\underbrace{\text{similarity}(u, v)}_{\text{in the original network}} \approx \underbrace{\mathbf{z}_v^{\mathrm{T}}\mathbf{z}_u}_{\text{Similarity of the embedding}}$$

Two Key Components

- **Encoder:** maps each node to a low-dimensional vector

$$\text{ENC}(v) = \mathbf{z}_v$$

d-dimensional embedding

node in the input graph

- **Similarity function:** specifies how the relationships in vector space map to the relationships in the original network

$$\text{similarity}(u, v) \approx \mathbf{z}_v^{\mathrm{T}} \mathbf{z}_u$$

Decoder

Similarity of u and v in the original network

dot product between node embeddings

"Shallow" Encoding

Simplest encoding approach: **Encoder is just an embedding-lookup**

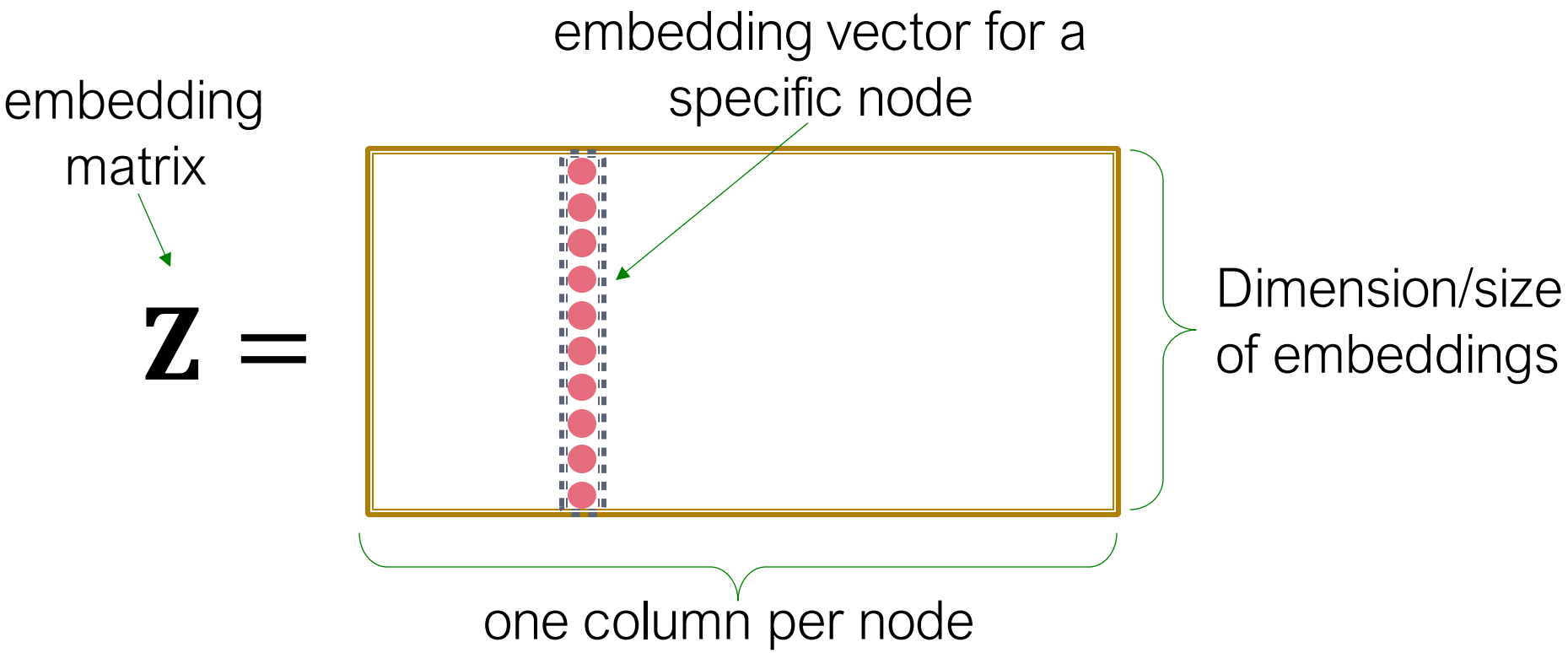
$$\text{ENC}(v) = \mathbf{z}_v = \mathbf{Z} \cdot v$$

$\mathbf{Z} \in \mathbb{R}^{d \times |\mathcal{V}|}$ matrix, each column is a node embedding **[what we learn / optimize]**

$v \in \mathbb{I}^{|\mathcal{V}|}$ indicator vector, all zeroes except a one in column indicating node *v*

"Shallow" Encoding

Simplest encoding approach: **encoder is just an embedding-lookup**



"Shallow" Encoding

Simplest encoding approach: **Encoder is just an embedding-lookup**

Each node is assigned a unique embedding vector
(i.e., we directly optimize the embedding of each node)

Many methods: DeepWalk, node2vec

Framework Summary

- **Encoder + Decoder Framework**
  - Shallow encoder: embedding lookup
  - Parameters to optimize: $\mathbf{Z}$ which contains node embeddings $\mathbf{z}_u$ for all nodes $u \in V$
  - We will cover deep encoders (GNNs) in Lecture 6

  - **Decoder:** based on node similarity.
  - **Objective:** maximize $\mathbf{z}_v^{\mathrm{T}} \mathbf{z}_u$ for node pairs (u, v) that are **similar**

How to Define Node Similarity?

- Key choice of methods is **how they define node similarity.**
- Should two nodes have a similar embedding if they…
  - are linked?
  - share neighbors?
  - have similar "structural roles"?
- We will now learn node similarity definition that uses **random walks**, and how to optimize embeddings for such a similarity measure.

Note on Node Embeddings

- This is **unsupervised/self-supervised** way of learning node embeddings.
  - We are **not** utilizing node labels
  - We are **not** utilizing node features
  - The goal is to directly estimate a set of coordinates (i.e., the embedding) of a node so that some aspect of the network structure (captured by DEC) is preserved.
- These embeddings are **task independent**
  - They are not trained for a specific task but can be used for any task.

Stanford CS224W: Random Walk Approaches for Node Embeddings

CS224W: Machine Learning with Graphs

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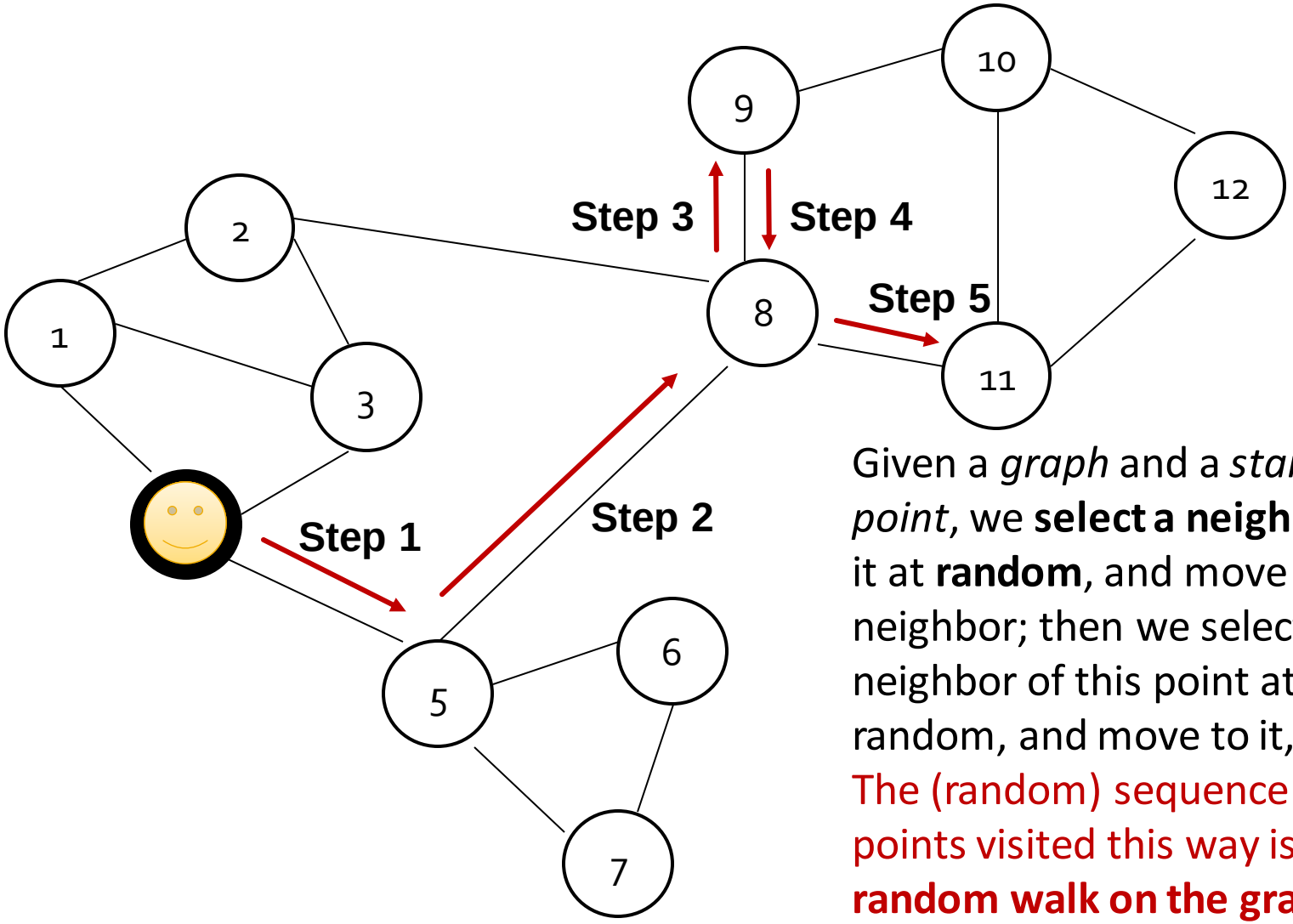
Notation

- **Vector** $\mathbf{z}_u$:
  - The embedding of node u (what we aim to find).
- **Probability** $P(v \mid \mathbf{z}_u)$: ⟸ Our model prediction based on $\mathbf{z}_u$
  - The **(predicted) probability** of visiting node v on random walks starting from node u.

Non-linear functions used to produce predicted **probabilities**

- **Softmax** function:
  - Turns vector of K real values (model predictions) into K probabilities that sum to 1: $\sigma(\boldsymbol{z})[i] = \frac{e^{\boldsymbol{z}[i]}}{\sum_{j=1}^{K} e^{\boldsymbol{z}[j]}}$
- **Sigmoid** function:
  - S-shaped function that turns real values into the range of (0, 1). Written as $S(x) = \frac{1}{1+e^{-x}}$.

Random Walk



Given a *graph* and a *starting point*, we **select a neighbor** of it at **random**, and move to this neighbor; then we select a neighbor of this point at random, and move to it, etc.

The (random) sequence of points visited this way is a **random walk on the graph**.

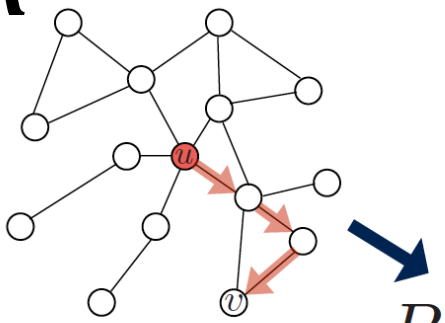
Random-Walk Embeddings

$$\mathbf{z}_u^{\mathrm{T}} \mathbf{z}_v \approx$$

probability that u and v co-occur on a random walk over the graph

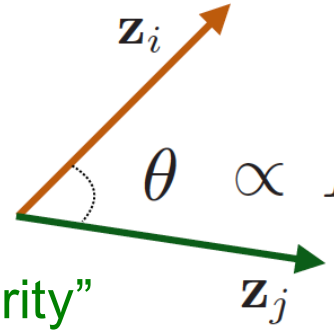
Random-Walk Embeddings

1. **Estimate probability of visiting node v on a random walk starting from node u using some random walk strategy R**



$$P_R(v|u)$$

2. **Optimize embeddings to encode these random walk statistics:**



$$\theta \propto P_R(v|u)$$

Similarity in embedding space (Here: dot product=$\cos(\theta)$) encodes random walk "similarity"

Why Random Walks?

1. **Expressivity:** Flexible stochastic definition of node similarity that incorporates both local and higher-order neighborhood information
   Idea: if random walk starting from node u visits v with high probability, u and v are similar (high-order multi-hop information)

2. **Efficiency:** Do not need to consider all node pairs when training; only need to consider pairs that co-occur on random walks

Unsupervised Feature Learning

- Intuition: Find embedding of nodes in d-dimensional space that preserves similarity
- Idea: Learn node embedding such that nearby nodes are close together in the network
- Given a node u, how do we define nearby nodes?
  - $N_R(u)$ … neighbourhood of u obtained by some random walk strategy R

Feature Learning as Optimization

- Given $G = (V, E)$,
- Our goal is to learn a mapping $f: u \rightarrow \mathbb{R}^d$:
  $f(u) = \mathbf{z}_u$

- Log-likelihood objective:

$$\max_f \sum_{u \in V} \log \mathrm{P}(N_{\mathrm{R}}(u) | \mathbf{z}_u)$$

  - $N_R(u)$ is the neighborhood of node u by strategy R

- Given node u, we want to learn feature representations that are predictive of the nodes in its random walk neighborhood $N_R(u)$.

Random Walk Optimization

1. Run **short fixed-length random walks** starting from each node u in the graph using some random walk strategy R.
2. For each node u collect $N_R(u)$, the multiset* of nodes visited on random walks starting from u.
3. Optimize embeddings according to: Given node u, predict its neighbors $N_{\mathrm{R}}(u)$.

$$\max_f \sum_{u \in V} \log \mathrm{P}(N_{\mathrm{R}}(u) | \mathbf{z}_u) \Rightarrow$$ Maximum likelihood objective

*$N_R(u)$ can have repeat elements since nodes can be visited multiple times on random walks

Random Walk Optimization

Equivalently,

$$\mathcal{L} = \sum_{u \in V} \sum_{v \in N_R(u)} -\log(P(v|\mathbf{z}_u))$$

- **Intuition:** Optimize embeddings $\mathbf{z}_u$ to maximize the likelihood of random walk co-occurrences.
- **Parameterize $P(v|\mathbf{z}_u)$ using softmax:**

$$P(v|\mathbf{z}_u) = \frac{\exp(\mathbf{z}_u^{\mathrm{T}}\mathbf{z}_v)}{\sum_{n \in V} \exp(\mathbf{z}_u^{\mathrm{T}}\mathbf{z}_n)}$$

Why softmax?
We want node v to be most similar to node u (out of all nodes n).
Intuition: $\sum_i \exp(x_i) \approx \max_i \exp(x_i)$

Random Walk Optimization

Putting it all together:

$$\mathcal{L} = \sum_{u \in V} \sum_{v \in N_R(u)} -\log\left(\frac{\exp(\mathbf{z}_u^{\mathrm{T}} \mathbf{z}_v)}{\sum_{n \in V} \exp(\mathbf{z}_u^{\mathrm{T}} \mathbf{z}_n)}\right)$$

sum over all nodes u

sum over nodes v seen on random walks starting from u

predicted probability of u and v co-occuring on random walk

Optimizing random walk embeddings =

Finding embeddings $\mathbf{z}_u$ that minimize $\mathcal{L}$

Random Walk Optimization

But doing this naively is too expensive!

$$\mathcal{L} = \sum_{u \in V} \sum_{v \in N_R(u)} -\log\left(\frac{\exp(\mathbf{z}_u^{\mathrm{T}} \mathbf{z}_v)}{\sum_{n \in V} \exp(\mathbf{z}_u^{\mathrm{T}} \mathbf{z}_n)}\right)$$

Nested sum over nodes gives $O(|V|^2)$ complexity!

Random Walk Optimization

But doing this naively is too expensive!

$$\mathcal{L} = \sum_{u \in V} \sum_{v \in N_R(u)} -\log\left(\frac{\exp(\mathbf{z}_u^{\mathrm{T}} \mathbf{z}_v)}{\sum_{n \in V} \exp(\mathbf{z}_u^{\mathrm{T}} \mathbf{z}_n)}\right)$$

The normalization term from the softmax is the culprit… can we approximate it?

Negative Sampling

- **Solution:** Negative sampling

$$\log\left(\frac{\exp\left(\mathbf{z}_u^{\mathrm{T}}\mathbf{z}_v\right)}{\sum_{n\in V}\exp\left(\mathbf{z}_u^{\mathrm{T}}\mathbf{z}_n\right)}\right)$$

Why is the approximation valid?
Technically, this is a different objective. But Negative Sampling is a form of Noise Contrastive Estimation (NCE) which approx. maximizes the log probability of softmax.

New formulation corresponds to using a logistic regression (sigmoid func.) to distinguish the target node v from nodes n_i sampled from background distribution P_v.

More at https://arxiv.org/pdf/1402.3722.pdf

$$\approx \log\left(\sigma\left(\mathbf{z}_u^{\mathrm{T}}\mathbf{z}_v\right)\right) - \sum_{i=1}^{k}\log\left(\sigma\left(\mathbf{z}_u^{\mathrm{T}}\mathbf{z}_{n_i}\right)\right),\ n_i \sim P_V$$

sigmoid function
(makes each term a "probability" between 0 and 1)

random distribution over nodes

Instead of normalizing w.r.t. all nodes, just normalize against k random "**negative samples**" n_i

- Negative sampling allows for quick likelihood calculation.

Negative Sampling

$$\log\left(\frac{\exp\left(\mathbf{z}_u^{\mathrm{T}}\mathbf{z}_v\right)}{\sum_{n\in V}\exp\left(\mathbf{z}_u^{\mathrm{T}}\mathbf{z}_n\right)}\right)$$

random distribution over nodes

$$\approx \log\left(\sigma\left(\mathbf{z}_u^{\mathrm{T}}\mathbf{z}_v\right)\right) - \sum_{i=1}^{k}\log\left(\sigma\left(\mathbf{z}_u^{\mathrm{T}}\mathbf{z}_{n_i}\right)\right), n_i \sim P_V$$

- Sample k negative nodes each with prob. proportional to its degree
- Two considerations for k (# negative samples):
  1. Higher k gives more robust estimates
  2. Higher k corresponds to higher bias on negative events

  In practice k =5-20.

Can negative sample be any node or only the nodes not on the walk? People often use any nodes (for efficiency). However, the most "correct" way is to use nodes not on the walk.

Stochastic Gradient Descent

- After we obtained the objective function, how do we optimize (minimize) it?

$$\mathcal{L} = \sum_{u \in V} \sum_{v \in N_R(u)} -\log(P(v|\mathbf{z}_u))$$

- **Gradient Descent**: a simple way to minimize $\mathcal{L}$:
  - Initialize z_u at some randomized value for all nodes u.
  - Iterate until convergence:
    - For all u, compute the derivative $\frac{\partial \mathcal{L}}{\partial z_u}$.
    - For all u, make a step in reverse direction of derivative: $z_u \leftarrow z_u - \eta \frac{\partial \mathcal{L}}{\partial z_u}$.

η: learning rate

Stochastic Gradient Descent

- **Stochastic Gradient Descent**: Instead of evaluating gradients over all examples, evaluate it for each **individual** training example.
  - Initialize z_u at some randomized value for all nodes u.
  - Iterate until convergence: $\mathcal{L}^{(u)} = \sum_{v \in N_R(u)} -\log(P(v|\mathbf{z}_u))$
    - Sample a node u, for all v calculate the derivative $\frac{\partial \mathcal{L}^{(u)}}{\partial z_v}$.
    - For all v, update: $z_v \leftarrow z_v - \eta \frac{\partial \mathcal{L}^{(u)}}{\partial z_v}$.

Random Walks: Summary

1. Run **short fixed-length** random walks starting from each node on the graph

2. For each node u collect $N_R(u)$, the multiset of nodes visited on random walks starting from u.

3. Optimize embeddings using Stochastic Gradient Descent:

$$\mathcal{L} = \sum_{u \in V} \sum_{v \in N_R(u)} -\log(P(v|\mathbf{z}_u))$$

We can efficiently approximate this using negative sampling!

How should we randomly walk?

- So far we have described how to optimize embeddings given a random walk strategy R
- **What strategies should we use to run these random walks?**
  - Simplest idea: **Just run fixed-length, unbiased random walks starting from each node** (i.e., DeepWalk from Perozzi et al., 2013)
    - The issue is that such notion of similarity is too constrained
- **How can we generalize this?**

Reference: Perozzi et al. 2014. DeepWalk: Online Learning of Social Representations. *KDD.*

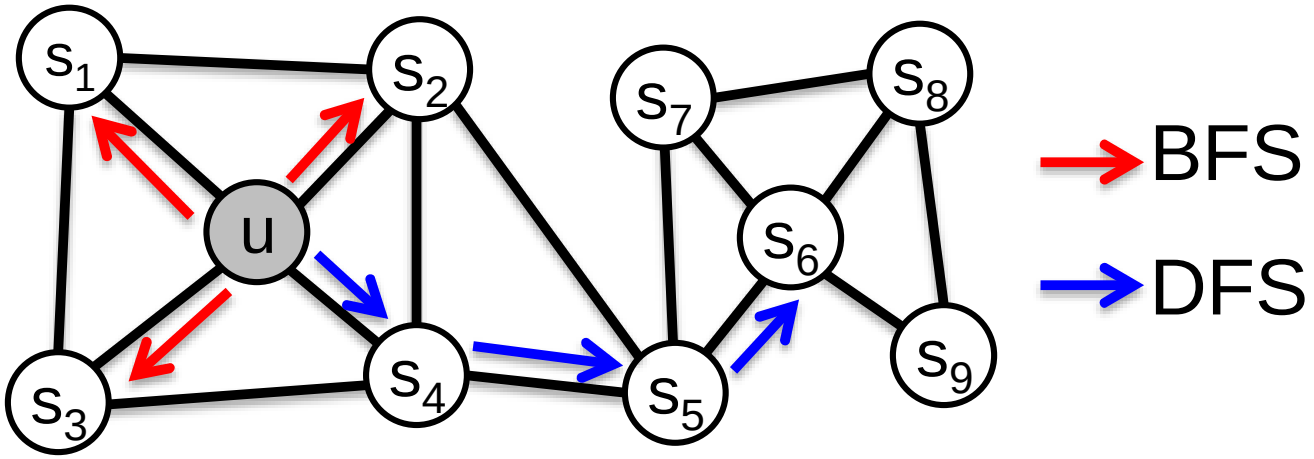
Overview of node2vec

- **Goal:** Embed nodes with similar network neighborhoods close in the feature space.
- We frame this goal as a maximum likelihood optimization problem, independent to the downstream prediction task.
- **Key observation:** Flexible notion of network neighborhood $N_R(u)$ of node u leads to rich node embeddings
- Develop biased 2nd order random walk R to generate network neighborhood $N_R(u)$ of node u

Reference: Grover et al. 2016. node2vec: Scalable Feature Learning for Networks. *KDD.*

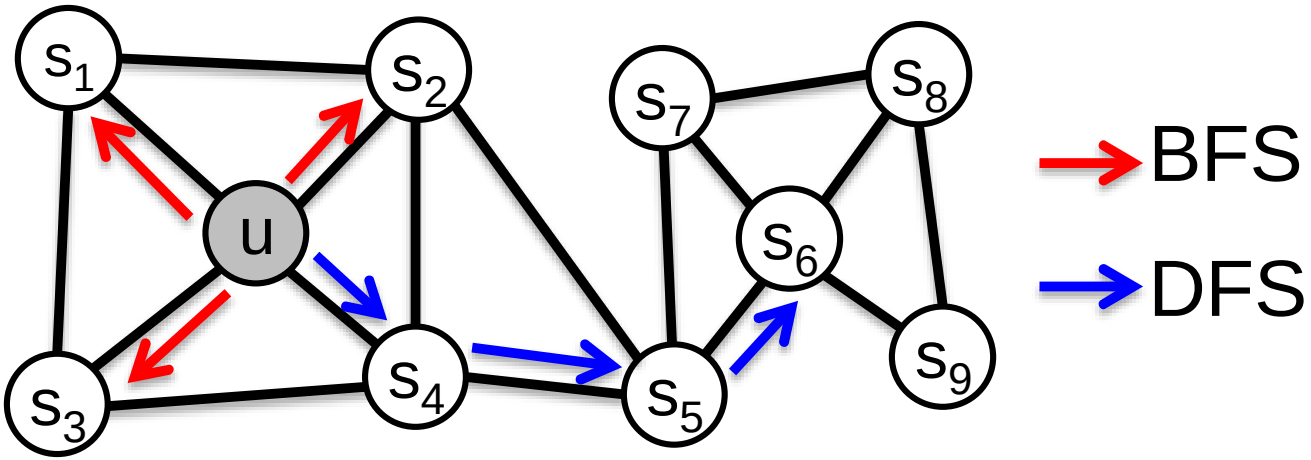
node2vec: Biased Walks

Idea: use flexible, biased random walks that can trade off between **local** and **global** views of the network (Grover and Leskovec, 2016).



node2vec: Biased Walks

Two classic strategies to define a neighborhood $N_R(u)$ of a given node u:

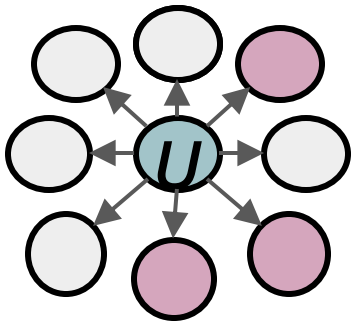


Walk of length 3 ($N_R(u)$ of size 3):

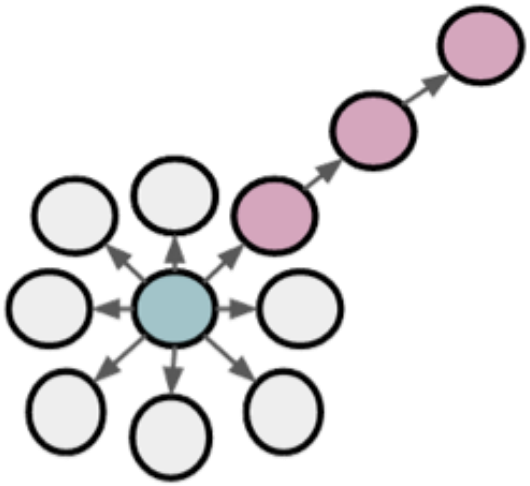
$N_{BFS}(u) = \{s_1, s_2, s_3\}$ Local microscopic view

$N_{DFS}(u) = \{s_4, s_5, s_6\}$ Global macroscopic view

BFS vs. DFS



BFS:
Micro-view of neighbourhood



DFS:
Macro-view of neighbourhood

Interpolating BFS and DFS

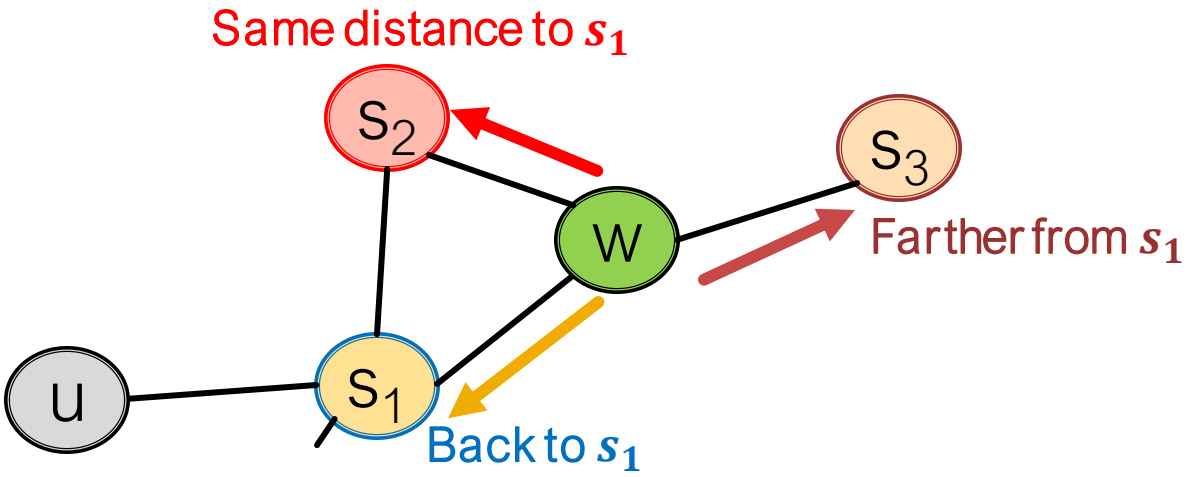
Biased fixed-length random walk R that given a node u generates neighborhood $N_R(u)$

- Two parameters:
  - **Return parameter p:**
    - Return back to the previous node
  - **In-out parameter q:**
    - Moving outwards (DFS) vs. inwards (BFS)
    - Intuitively, q is the "ratio" of BFS vs. DFS

Biased Random Walks

Biased 2nd-order random walks explore network neighborhoods:

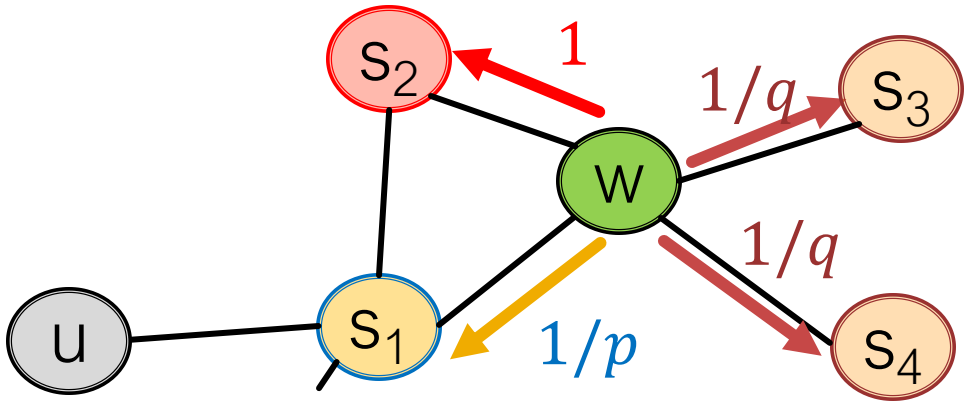
- Rnd. walk just traversed edge (s_1, w) and is now at w
- **Insight:** Neighbors of w can only be:



Idea: Remember where the walk came from

Biased Random Walks

- **Walker came over edge (s_1, w) and is at w. Where to go next?**

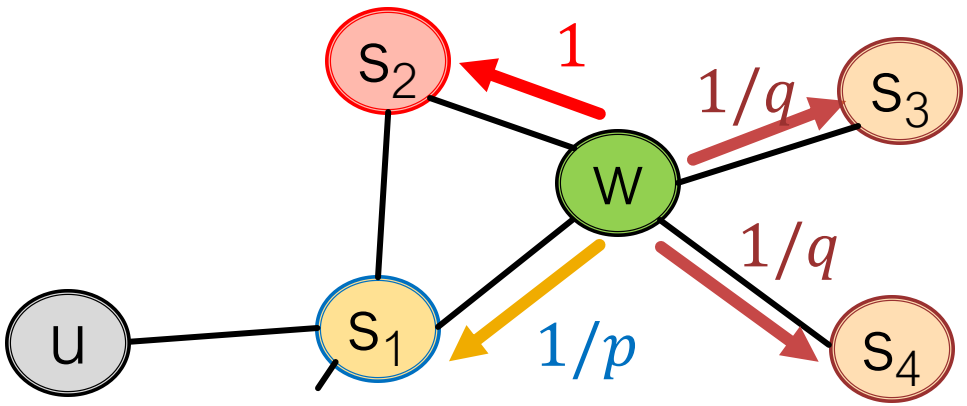


$1/p, 1/q, 1$ are unnormalized probabilities

- p, q model transition probabilities
  - p … return parameter
  - q … "walk away" parameter

Biased Random Walks

- **Walker came over edge (s_1, w) and is at w. Where to go next?**



$w \rightarrow$

Target t	Prob.	Dist. (s_1, t)
s_1	$1/p$	0
s_2	1	1
s_3	$1/q$	2
s_4	$1/q$	2

Unnormalized transition prob. segmented based on distance from s_1

- **BFS-like** walk: Low value of p
- **DFS-like** walk: Low value of q

$N_R(u)$ are the nodes visited by the biased walk

node2vec algorithm

- 1) Compute random walk probabilities
- 2) Simulate r random walks of length l starting from each node u
- 3) Optimize the node2vec objective using Stochastic Gradient Descent

- **Linear-time** complexity
- All 3 steps are individually parallelizable

Other Random Walk Ideas

- **Different kinds of biased random walks:**
  - Based on node attributes (Dong et al., 2017).
  - Based on learned weights (Abu-El-Haija et al., 2017)
- **Alternative optimization schemes:**
  - Directly optimize based on 1-hop and 2-hop random walk probabilities (as in LINE from Tang et al. 2015).
- **Network preprocessing techniques:**
  - Run random walks on modified versions of the original network (e.g., Ribeiro et al. 2017's struct2vec, Chen et al. 2016's HARP).

Summary so far

- **Core idea:** Embed nodes so that distances in embedding space reflect node similarities in the original network.
- **Different notions of node similarity:**
  - Naïve: similar if two nodes are connected
  - Neighborhood overlap (covered in Lecture 2)
  - Random walk approaches **(covered today)**

Summary so far

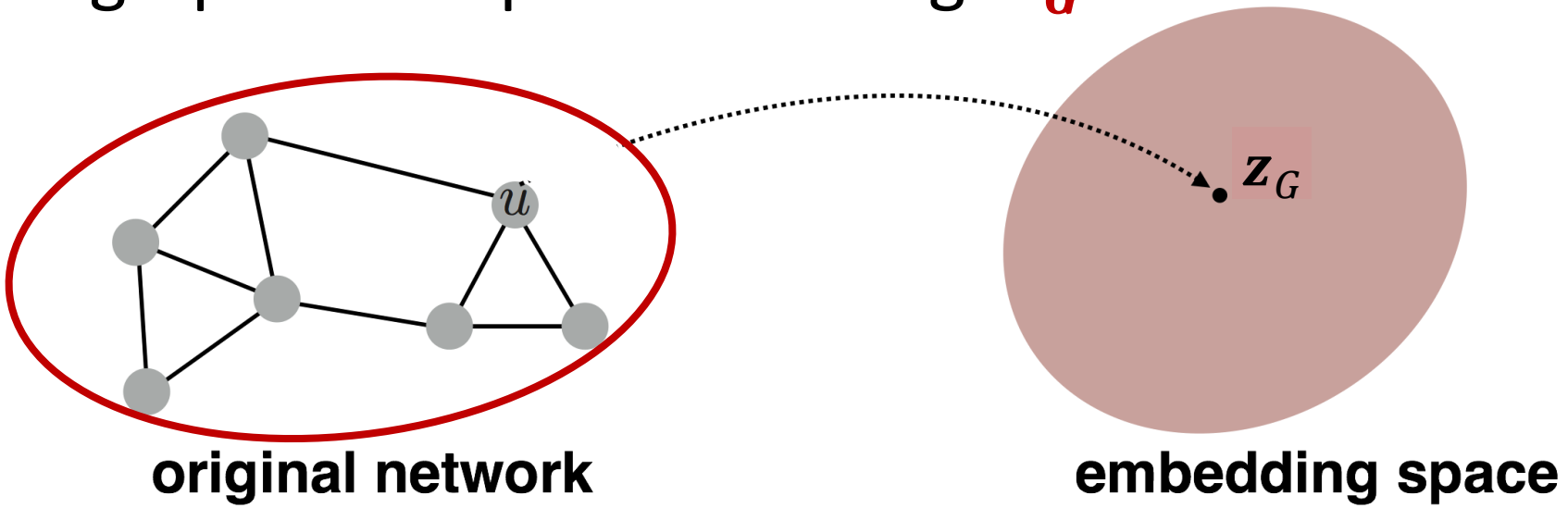
- **So what method should I use..?**
- No one method wins in all cases….
  - E.g., node2vec performs better on node classification while alternative methods perform better on link prediction (Goyal and Ferrara, 2017 survey).
- Random walk approaches are generally more efficient.
- **In general:** Must choose definition of node similarity that matches your application.

Stanford CS224W: Embedding Entire Graphs

CS224W: Machine Learning with Graphs
Jure Leskovec, Stanford University
http://cs224w.stanford.edu

Embedding Entire Graphs

- **Goal:** Want to embed a subgraph or an entire graph G. Graph embedding: $\mathbf{z}_G$.



- **Tasks:**
  - Classifying toxic vs. non-toxic molecules
  - Identifying anomalous graphs

Approach 1

Simple (but effective) approach 1:

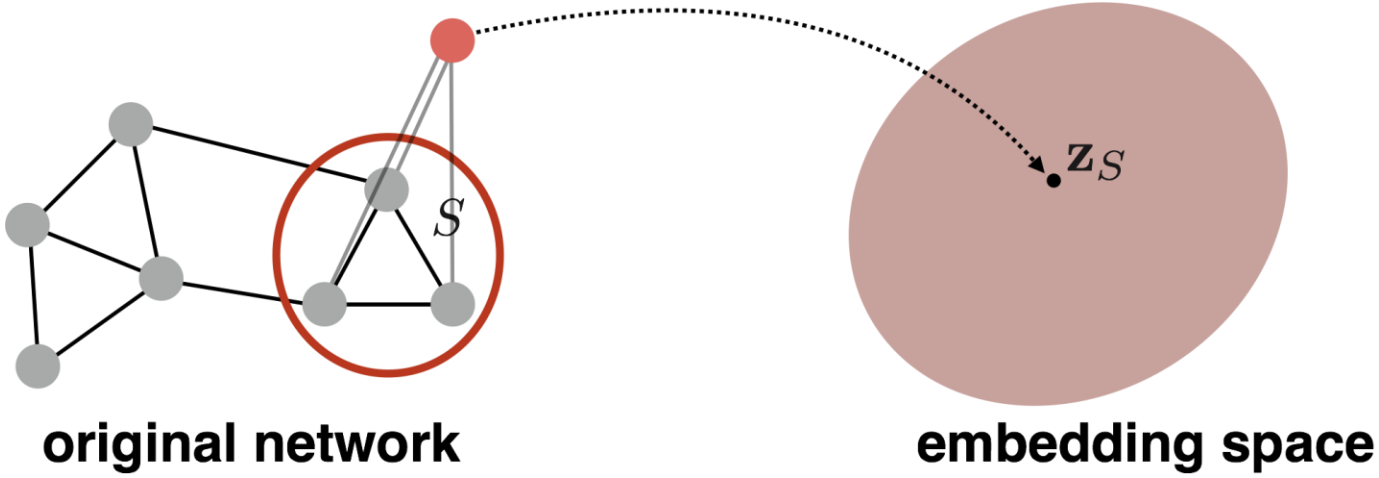
- Run a standard graph embedding technique *on* the (sub)graph G.
- Then just sum (or average) the node embeddings in the (sub)graph G.

$$\boldsymbol{z_G} = \sum_{v \in G} \boldsymbol{z_v}$$

- Used by Duvenaud et al., 2016 to classify molecules based on their graph structure

Approach 2

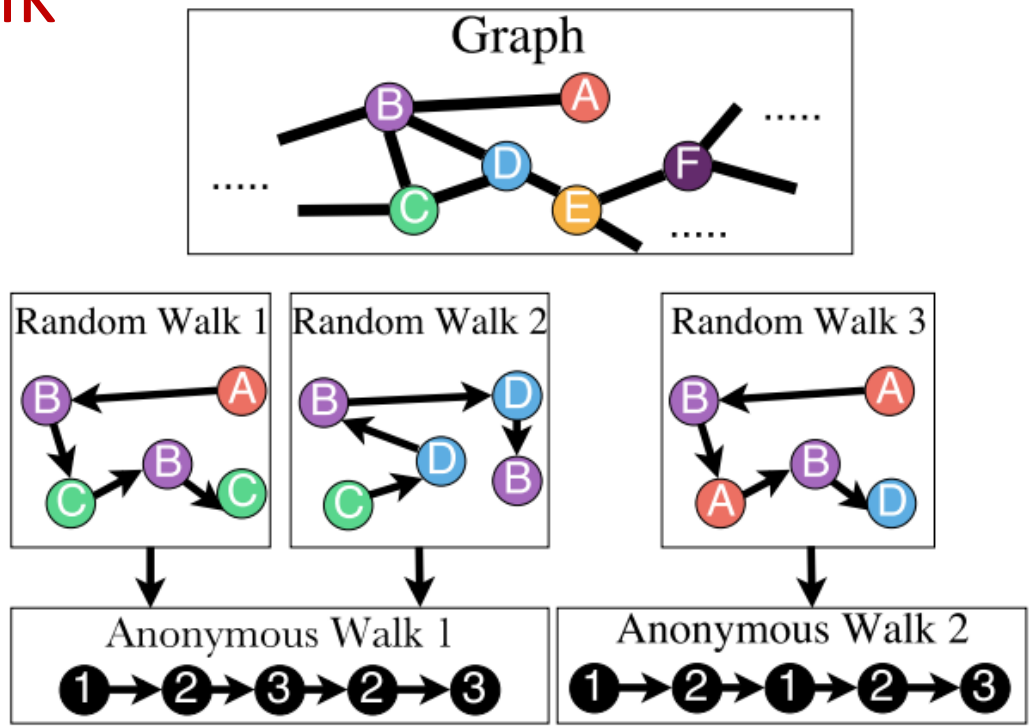
- **Approach 2:** Introduce a **"virtual node"** to represent the (sub)graph and run a standard graph embedding technique



- Proposed by Li et al., 2016 as a general technique for subgraph embedding

Approach 3: Anonymous Walk Embeddings

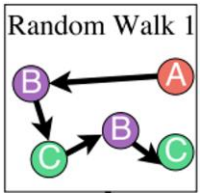
States in **anonymous walks** correspond to the index of the **first time** we visited the node in a random walk



Anonymous Walk Embeddings, ICML 2018 https://arxiv.org/pdf/1805.11921.pdf

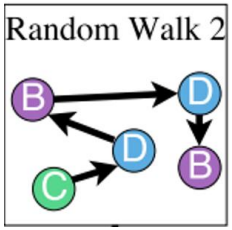
Approach 3: Anonymous Walk Embeddings

- Agnostic to the identity of the nodes visited (hence anonymous)
- **Example:** Random walk w_1:

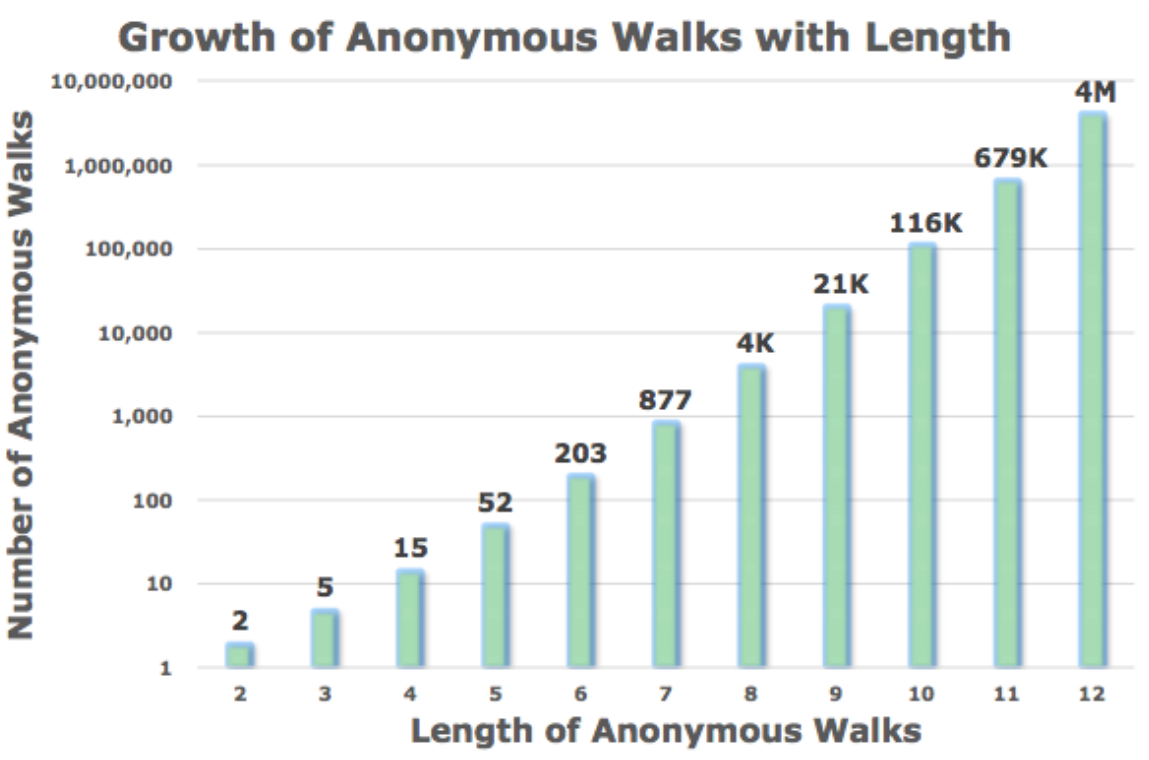


- Step **1**: node A → node 1
- Step **2**: node B → node 2 (different from node 1)
- Step **3**: node C → node 3 (different from node 1, 2)
- Step **4**: node B → node 2 (same as the node in step 2)
- Step **5**: node C → node 3 (same as the node in step 3)

- **Note:** Random walk w_2 gives the same anonymous walk:



Number of Walks Grows



Number of anonymous walks grows exponentially:

- There are 5 anon. walks w_i of length 3:
  w_1=111, w_2=112, w_3= 121, w_4= 122, w_5= 123

Simple Use of Anonymous Walks

- Simulate anonymous walks w_i of l steps and record their counts.
- **Represent the graph as a probability distribution over these walks.**

- **For example:**
  - Set $l = 3$
  - Then we can represent the graph as a 5-dim vector
    - Since there are 5 anonymous walks w_i of length 3: 111, 112, 121, 122, 123
  - $\boldsymbol{z}_G[i]$ = probability of anonymous walk w_i in graph G.

Sampling Anonymous Walks

- **Sampling anonymous walks:** Generate independently a set of m random walks.
- Represent the graph as a probability distribution over these walks.

- How many random walks m do we need?
  - We want the distribution to have error of more than ε with prob. less than δ:

$$m = \left\lceil \frac{2}{\varepsilon^2} \left(\log(2^\eta - 2) - \log(\delta) \right) \right\rceil$$

where: η is the total number of anon. walks of length l.

For example:
There are $\eta = 877$ anonymous walks of length $l = 7$. If we set $\varepsilon = 0.1$ and $\delta = 0.01$ then we need to generate m=122,500 random walks

New idea: Learn Walk Embeddings

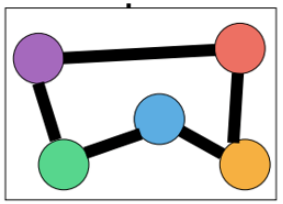
Rather than simply representing each walk by the fraction of times it occurs, we **learn embedding z_i of anonymous walk w_i.**

- **Learn a graph embedding z_G together with all the anonymous walk embeddings z_i**
  $Z = \{z_i : i = 1 \ldots \eta\}$, where η is the number of sampled anonymous walks.

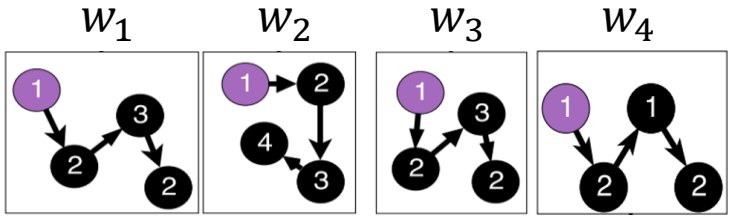
How to embed walks?

- **Idea:** Embed walks s.t. the next walk can be predicted.

Learn Walk Embeddings



- Output: A vector $\boldsymbol{z_G}$ for input graph $\boldsymbol{G}$
  - The embedding of entire graph to be learned
- Starting from **node 1**: Sample anonymous random walks, e.g.



- **Learn to predict walks that co-occur in Δ-size window** (e.g., predict w_3 given w_1, w_2 if $\Delta = 2$)
- Objective:

$$\max_{\boldsymbol{z_G}} \sum_{t=\Delta+1}^{T} \log P(w_t | w_{t-\Delta}, \ldots, w_{t-1}, \boldsymbol{z_G})$$

  - Where T is the total number of walks

Learn Walk Embeddings

- **Run T different random walks from u each of length l:**

$$N_R(u) = \{w_1^u, w_2^u \dots w_T^u\}$$

- **Learn to predict walks that co-occur in Δ-size window**
- Estimate embedding $\boldsymbol{z}_i$ of anonymous walk w_i.
  Let η be number of all possible walk embeddings.

Objective: $$\max_{\boldsymbol{z}_i, \boldsymbol{z}_G} \frac{1}{T} \sum_{t=\Delta}^{T} \log P(w_t | \{w_{t-\Delta}, \dots, w_{t-1}, \boldsymbol{z}_G\})$$

- $P(w_t | \{w_{t-\Delta}, \dots, w_{t-1}, \boldsymbol{z}_G\}) = \frac{\exp(y(w_t))}{\sum_{i=1}^{\eta} \exp(y(w_i))}$
- $y(w_t) = b + U \cdot \left(cat(\frac{1}{\Delta} \sum_{i=1}^{\Delta} \boldsymbol{z}_i, \boldsymbol{z}_G) \right)$

All possible anonymous walks (requires negative sampling)

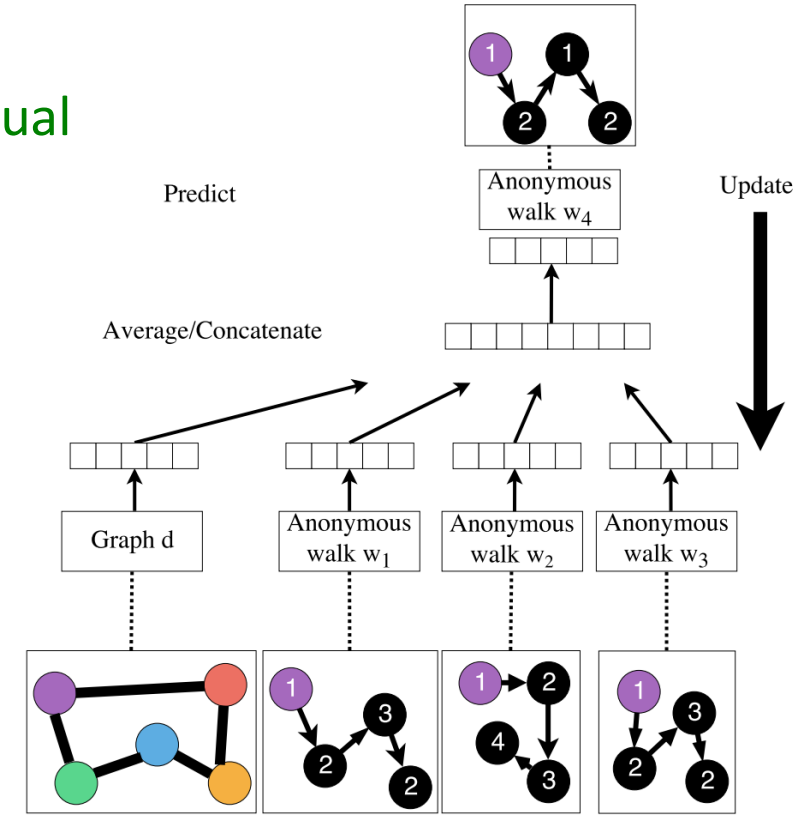
  - $cat(\frac{1}{\Delta} \sum_{i=1}^{\Delta} \boldsymbol{z}_i, \boldsymbol{z}_G)$ means an average of anonymous walk embeddings $\boldsymbol{z}_i$ in the window, concatenated with the graph embedding $\boldsymbol{z}_G$.
  - $b \in \mathbb{R}$, $U \in \mathbb{R}^D$ are learnable parameters. This represents a linear layer.

Anonymous Walk Embeddings, ICML 2018 https://arxiv.org/pdf/1805.11921.pdf

Learn Walk Embeddings

- We obtain the graph embedding z_G (learnable parameter) after the optimization.
  - Is z_G simply the sum over walk embeddings z_i? Or is z_G the residual embedding next to z_i?
  - According to the paper, z_G is a separately optimized vector parameter, just like other z_i's.
- Use z_G to make predictions (e.g., graph classification):
  - **Option1**: Inner product Kernel $z_{G_1}^T z_{G_2}$ (Lecture 2)
  - **Option2**: Use a neural network that takes z_G as input to classify G.

Overall Architecture



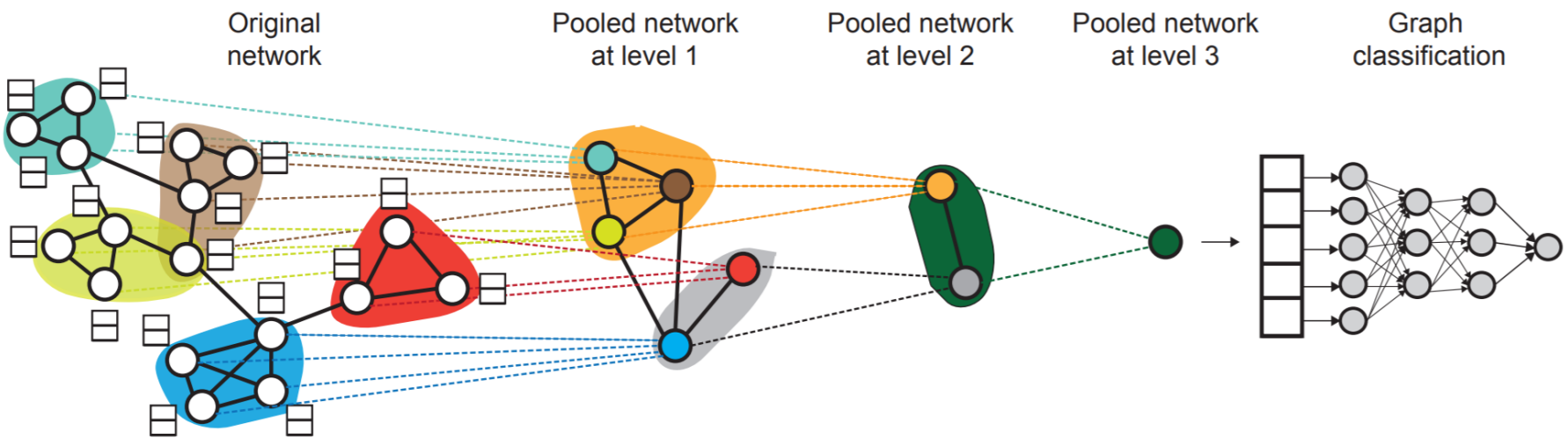
Summary

We discussed 3 ideas to graph embeddings:

- **Approach 1:** Embed nodes and sum/avg them
- **Approach 2:** Create super-node that spans the (sub) graph and then embed that node.
- **Approach 3:** Anonymous Walk Embeddings
  - Idea 1: Sample the anon. walks and represent the graph as fraction of times each anon walk occurs.
  - Idea 2: Learn graph embedding together with anonymous walk embeddings.

Preview: Hierarchical Embeddings

- We will discuss more advanced ways to obtain graph embeddings in Lecture 8.
- We can **hierarchically** cluster nodes in graphs, and **sum/avg** the node embeddings according to these clusters.



How to Use Embeddings

- **How to use embeddings z_i of nodes:**
  - **Clustering/community detection:** Cluster points $\boldsymbol{z_i}$
  - **Node classification:** Predict label of node i based on $\boldsymbol{z_i}$
  - **Link prediction:** Predict edge (i, j) based on $(\boldsymbol{z_i}, \boldsymbol{z_j})$
    - Where we can: concatenate, avg, product, or take a difference between the embeddings:
      - Concatenate: $f(\boldsymbol{z}_i, \boldsymbol{z}_j) = g([\boldsymbol{z}_i, \boldsymbol{z}_j])$
      - Hadamard: $f(\boldsymbol{z}_i, \boldsymbol{z}_j) = g(\boldsymbol{z}_i * \boldsymbol{z}_j)$ (per coordinate product)
      - Sum/Avg: $f(\boldsymbol{z}_i, \boldsymbol{z}_j) = g(\boldsymbol{z}_i + \boldsymbol{z}_j)$
      - Distance: $f(\boldsymbol{z}_i, \boldsymbol{z}_j) = g(||\boldsymbol{z}_i - \boldsymbol{z}_j||_2)$
  - **Graph classification**: Graph embedding $\boldsymbol{z_G}$ via aggregating node embeddings or anonymous random walks. Predict label based on graph embedding $\boldsymbol{z}_G$.

Today's Summary

We discussed **graph representation learning**, a way to learn **node and graph embeddings** for downstream tasks, **without feature engineering**.

- **Encoder-decoder framework:**
  - **Encoder: embedding lookup**
  - **Decoder: predict score based on embedding to match node similarity**
- **Node similarity measure: (biased) random walk**
  - **Examples: DeepWalk, Node2Vec**
- **Extension to Graph embedding: Node embedding aggregation and Anonymous Walk Embeddings**