# Stanford CS224W: Traditional Methods for Machine Learning in Graphs

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



## Stanford CS224W: Further Course Logistics

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### **Course Logistics: Q&A**

Two ways to ask questions during lecture: In-person (encouraged)

- On Ed:
  - At the beginning of class, we will open a new discussion thread dedicated to this lecture
  - When to ask on Ed?
    - If you are watching the livestream remotely
    - If you have a minor clarifying question
    - If we run out of time to get to your question live
    - Otherwise, try raising your hand first!

#### Class goes till 3pm (not 2:50pm, sorry)

#### **Course Logistics: Colab o**

- Colabs 0 and 1 will be released on our course website at 3pm today (Thu 9/23)
   Colab 0:
  - Does not need to be handed-in
  - TAs will hold two recitations (on Zoom) to walk through Colab 0 with you:
    - Federico Friday (9/24), 3-5pm PT
    - Yige Monday (9/27), 10am-12pm PT
    - Links to Zoom will be posted on Ed

#### Course Logistics: Colab 1

- Colabs 0 and 1 will be released on our course website at 3pm today (Thu 9/23)
  Colab 1:
  - Due on Thursday 10/07 (2 weeks from today)
  - Submit written answers and code on Gradescope
  - Will cover material from Lectures 1-4, but you can get started right away!

# Stanford CS224W: Traditional Methods for Machine Learning in Graphs

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### **Machine Learning Tasks: Review**

- Node-level prediction
- Link-level prediction
- Graph-level prediction



### **Traditional ML Pipeline**

Design features for nodes/links/graphs
 Obtain features for all training data



### **Traditional ML Pipeline**

#### Train an ML model:

- Random forest
- SVM

 $\boldsymbol{x_1}$ 

 $\boldsymbol{x}_{N}$ 

Neural network, etc.

#### Apply the model:

Given a new
 node/link/graph, obtain
 its features and make a
 prediction



### **This Lecture: Feature Design**

- Using effective features over graphs is the key to achieving good model performance.
- Traditional ML pipeline uses hand-designed features.
- In this lecture, we overview the traditional features for:
  - Node-level prediction
  - Link-level prediction
  - Graph-level prediction
- For simplicity, we focus on undirected graphs.

**Goal:** Make predictions for a set of objects

#### **Design choices:**

- Features: *d*-dimensional vectors
- Objects: Nodes, edges, sets of nodes, entire graphs

#### Objective function:

What task are we aiming to solve?

### **Machine Learning in Graphs**

**Example: Node-level prediction** 

- Given:
$$G=(V,E)$$

- Learn a function: 
$$f:V
ightarrow\mathbb{R}$$

#### How do we learn the function?

# Stanford CS224W: Node-Level Tasks and Features

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#### **Node-Level Tasks**



#### Node classification

#### ML needs features.

#### **Node-Level Features: Overview**

**Goal:** Characterize the structure and position of a node in the network:

- Node degree
- Node centrality
- Clustering coefficient
   Graphlets
   A
   B
   F
   G

#### Node Features: Node Degree

The degree k<sub>v</sub> of node v is the number of edges (neighboring nodes) the node has.
Treats all neighboring nodes equally.

$$k_B = 2$$



### **Node Features: Node Centrality**

- Node degree counts the neighboring nodes without capturing their importance.
- Node centrality c<sub>v</sub> takes the node importance in a graph into account
- Different ways to model importance:
  - Eigenvector centrality
  - Betweenness centrality
  - Closeness centrality
  - and many others...

### Node Centrality (1)

#### Eigenvector centrality:

- A node v is important if surrounded by important neighboring nodes  $u \in N(v)$ .
- We model the centrality of node v as the sum of the centrality of neighboring nodes:

$$c_{v} = \frac{1}{\lambda} \sum_{u \in N(v)} c_{u}$$

 $\lambda$  is normalization constant (it will turn out to be the largest eigenvalue of A)

Notice that the above equation models centrality in a recursive manner. How do we solve it?

### Node Centrality (1)

#### Eigenvector centrality:

Rewrite the recursive equation in the matrix form.

$$c_{v} = \frac{1}{\lambda} \sum_{u \in N(v)} c_{u} \quad \longleftarrow \quad$$

 $\lambda$  is normalization const (largest eigenvalue of A)

 $\lambda c = Ac$ 

- A: Adjacency matrix  $A_{uv} = 1$  if  $u \in N(v)$
- c: Centrality vector
- λ: Eigenvalue
- We see that centrality c is the eigenvector of A!
- The largest eigenvalue  $\lambda_{max}$  is always positive and unique (by Perron-Frobenius Theorem).
- The eigenvector  $c_{max}$  corresponding to  $\lambda_{max}$  is used for centrality.

### Node Centrality (2)

#### Betweenness centrality:

 A node is important if it lies on many shortest paths between other nodes.

 $c_v = \sum_{\substack{s \neq v \neq t}} \frac{\#(\text{shortest paths betwen } s \text{ and } t \text{ that contain } v)}{\#(\text{shortest paths between } s \text{ and } t)}$ 

Example:



 $c_A = c_B = c_E = 0$   $c_C = 3$ (A-<u>C</u>-B, A-<u>C</u>-D, A-<u>C</u>-D-E)

 $c_D = 3$ (A-C-<u>D</u>-E, B-<u>D</u>-E, C-<u>D</u>-E)

### Node Centrality (3)

#### Closeness centrality:

 A node is important if it has small shortest path lengths to all other nodes.

 $c_v = \frac{1}{\sum_{u \neq v} \text{shortest path length between } u \text{ and } v}$ 

Example:



 $c_A = 1/(2 + 1 + 2 + 3) = 1/8$ (A-C-B, A-C, A-C-D, A-C-D-E)

 $c_D = 1/(2 + 1 + 1 + 1) = 1/5$ (D-C-A, D-B, D-C, D-E)

#### Node Features: Clustering Coefficient

 Measures how connected v's neighboring nodes are:



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 Observation: Clustering coefficient counts the #(triangles) in the ego-network



 We can generalize the above by counting #(pre-specified subgraphs, i.e., graphlets).

- **Goal:** Describe network structure around node *u* 
  - **Graphlets** are small subgraphs that describe the structure of node u's network neighborhood

#### Analogy:

- Degree counts #(edges) that a node touches
- Clustering coefficient counts #(triangles) that a node touches.
- Graphlet Degree Vector (GDV): Graphlet-base features for nodes

#### GDV counts #(graphlets) that a node touches

U

- Considering graphlets of size 2-5 nodes we get:
  - Vector of 73 coordinates is a signature of a node that describes the topology of node's neighborhood

- Graphlet degree vector provides a measure of a node's local network topology:
  - Comparing vectors of two nodes provides a more detailed measure of local topological similarity than node degrees or clustering coefficient.



### Induced Subgraph & Isomorphism

Def: Induced subgraph is another graph, formed from a subset of vertices and *all* of the edges connecting the vertices in that subset.
 Induced subgraph: Not induced subgraph:

#### Def: Graph Isomorphism

Two graphs which contain the same number of nodes connected in the same way are said to be isomorphic.





Non-Isomorphic

1, C5), Source: Mathoverflow Jure Leskovec, Stanford C5224W: Machine Learning with Graphs, http://cs224w.stanford.edu The right graph has cycles of length 3 but he left graph does not, so the graphs cannot be isomorphic. 26

Przulj et al., Bioinformatics 2004

#### **Node Features: Graphlets**



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Graphlet Degree Vector (GDV): A count vector of graphlets rooted at a given node. Example: Possible graphlets up to size 3 GU Graphlet instances of node u: a h *C* d GDV of node u: a, b, c, d[2,1,0,2]

### **Node-Level Feature: Summary**

- We have introduced different ways to obtain node features.
- They can be categorized as:
  - Importance-based features:
    - Node degree
    - Different node centrality measures
  - Structure-based features:
    - Node degree
    - Clustering coefficient
    - Graphlet count vector

#### **Node-Level Feature: Summary**

- Importance-based features: capture the importance of a node in a graph
  - Node degree:
    - Simply counts the number of neighboring nodes
  - Node centrality:
    - Models importance of neighboring nodes in a graph
    - Different modeling choices: eigenvector centrality, betweenness centrality, closeness centrality
- Useful for predicting influential nodes in a graph

# Example: predicting celebrity users in a social network

### Node-Level Feature: Summary

- Structure-based features: Capture topological properties of local neighborhood around a node.
  - Node degree:
    - Counts the number of neighboring nodes
  - Clustering coefficient:
    - Measures how connected neighboring nodes are
  - Graphlet degree vector:
    - Counts the occurrences of different graphlets
- Useful for predicting a particular role a node plays in a graph:
  - Example: Predicting protein functionality in a protein-protein interaction network.

#### Discussion

#### Different ways to label nodes of the network:





Node features defined so far would allow to distinguish nodes in the above example

However, the features defines so far would not allow for distinguishing the above node labelling

# Stanford CS224W: Link Prediction Task and Features

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#### Link-Level Prediction Task: Recap

- The task is to predict new links based on the existing links.
- At test time, node pairs (with no existing links) are ranked, and top K node pairs are predicted.
- The key is to design features for **a pair of nodes**.



### **Link Prediction as a Task**

# Two formulations of the link prediction task: 1) Links missing at random:

 Remove a random set of links and then aim to predict them

#### 2) Links over time:

 Given G[t<sub>0</sub>, t'<sub>0</sub>] a graph defined by edges up to time t'<sub>0</sub>, output a ranked list L of edges (not in G[t<sub>0</sub>, t'<sub>0</sub>]) that are predicted to appear in time G[t<sub>1</sub>, t'<sub>1</sub>]



 $G[t_0, t'_0]$  $G[t_1, t'_1]$ 

#### Evaluation:

- n = /E<sub>new</sub>/: # new edges that appear during the test period [t<sub>1</sub>, t'<sub>1</sub>]
- Take top *n* elements of *L* and count correct edges Jure Les kove c, Stanford CS224W: Ma chine Learning with Graphs, http://cs224w.stanford.edu

### **Link Prediction via Proximity**

#### Methodology:

- For each pair of nodes (x,y) compute score c(x,y)
  - For example, c(x,y) could be the # of common neighbors of x and y
- Sort pairs (x,y) by the decreasing score c(x,y)
- Predict top n pairs as new links
- See which of these links actually appear in G[t<sub>1</sub>, t'<sub>1</sub>]



#### **Link-Level Features: Overview**

- Distance-based feature
- Local neighborhood overlap
- Global neighborhood overlap



#### **Distance-Based Features**

#### Shortest-path distance between two nodes

Example:



 $S_{BH} = S_{BE} = S_{AB} = 2$  $S_{BG} = S_{BF} = 3$ 

- However, this does not capture the degree of neighborhood overlap:
  - Node pair (B, H) has 2 shared neighboring nodes, while pairs (B, E) and (A, B) only have 1 such node.

### Local Neighborhood Overlap

Captures # neighboring nodes shared between two nodes  $v_1$  and  $v_2$ :

• Common neighbors:  $|N(v_1) \cap N(v_2)|$ 

log 4

- Example:  $|N(A) \cap N(B)| = |\{C\}| = 1$
- Jaccard's coefficient:  $\frac{|N(v_1) \cap N(v_2)|}{|N(v_1) \cup N(v_2)|}$

• Example: 
$$\frac{|N(A) \cap N(B)|}{|N(A) \cup N(B)|} = \frac{|\{C\}|}{|\{C,D\}|} = \frac{1}{2}$$

Adamic-Adar index:

$$\sum_{u \in N(v_1) \cap N(v_2)} \frac{1}{\log(k_u)}$$
• Example:  $\frac{1}{\log(k_u)} = \frac{1}{\log(k_u)}$ 

 $\log(k_C)$ 



### **Global Neighborhood Overlap**

#### Limitation of local neighborhood features:

 Metric is always zero if the two nodes do not have any neighbors in common.



$$N_A \cap N_E = \phi$$
$$|N_A \cap N_E| = 0$$

However, the two nodes may still potentially be connected in the future.

# • **Global neighborhood overlap** metrics resolve the limitation by considering the entire graph.

### **Global Neighborhood Overlap**

- Katz index: count the number of walks of all lengths between a given pair of nodes.
- Q: How to compute #walks between two nodes?
- Use powers of the graph adjacency matrix!

### Intuition: Powers of Adj Matrices

#### Computing #walks between two nodes

• **Recall**:  $A_{uv} = 1$  if  $u \in N(v)$ 

• Let  $P_{uv}^{(K)} =$ #walks of length K between u and v

- We will show  $P^{(K)} = A^k$
- $P_{uv}^{(1)} =$ #walks of length 1 (direct neighborhood) between u and  $v = A_{uv}$   $P_{12}^{(1)} = A_{12}$

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

### Intuition: Powers of Adj Matrices

- How to compute  $P_{\mu\nu}^{(2)}$  ?
  - Step 1: Compute #walks of length 1 between each of u's neighbor and v
  - Step 2: Sum up these #walks across u's neighbors

• 
$$P_{uv}^{(2)} = \sum_i A_{ui} * P_{iv}^{(1)} = \sum_i A_{ui} * A_{iv} = A_{uv}^2$$



### **Global Neighborhood Overlap**

- Katz index: count the number of walks of all lengths between a pair of nodes.
- How to compute #walks between two nodes?
  Use adjacency matrix powers!
  - A<sub>uv</sub> specifies #walks of length 1 (direct neighborhood) between u and v.
  - $A_{uv}^2$  specifies #walks of length 2 (neighbor of neighbor) between u and v.
  - And,  $A_{uv}^{l}$  specifies #walks of length l.

### **Global Neighborhood Overlap**

• Katz index between  $v_1$  and  $v_2$  is calculated as

#### Sum over all walk lengths

 $S_{v_1v_2} = \sum_{l=1}^{\infty} \beta^l [A_{v_1v_2}^l]$  #walks of length *l* between  $v_1$  and  $v_2$  $0 < \beta < 1$ : discount factor

• Katz index matrix is computed in closed-form:  $\infty$ 

$$S = \sum_{i=1}^{\infty} \beta^{i} A^{i} = (I - \beta A)^{-1} - I,$$
$$= \sum_{i=0}^{\infty} \beta^{i} A^{i}$$
by geometric series of matrices

### Link-Level Features: Summary

#### Distance-based features:

- Uses the shortest path length between two nodes but does not capture how neighborhood overlaps.
   Local neighborhood overlap:
  - Captures how many neighboring nodes are shared by two nodes.
- Becomes zero when no neighbor nodes are shared.
   Global neighborhood overlap:
  - Uses global graph structure to score two nodes.
  - Katz index counts #walks of all lengths between two nodes.

# Stanford CS224W: Graph-Level Features and Graph Kernels

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#### **Graph-Level Features**

Goal: We want features that characterize the structure of an entire graph.



### **Background: Kernel Methods**

- Kernel methods are widely-used for traditional ML for graph-level prediction.
- Idea: Design kernels instead of feature vectors.
- A quick introduction to Kernels:
  - Kernel  $K(G, G') \in \mathbb{R}$  measures similarity b/w data
  - Kernel matrix  $\mathbf{K} = (K(G, G'))_{G,G'}$  must always be positive semidefinite (i.e., has positive eigenvalues)
  - There exists a feature representation  $\phi(\cdot)$  such that  $K(G, G') = \phi(G)^{\mathrm{T}} \phi(G')$
  - Once the kernel is defined, off-the-shelf ML model, such as kernel SVM, can be used to make predictions.

### **Graph-Level Features: Overview**

- Graph Kernels: Measure similarity between two graphs:
  - Graphlet Kernel [1]
  - Weisfeiler-Lehman Kernel [2]
  - Other kernels are also proposed in the literature (beyond the scope of this lecture)
    - Random-walk kernel
    - Shortest-path graph kernel
    - And many more...

Shervashidze, Nino, et al. "Efficient graphlet kernels for large graph comparison." Artificial Intelligence and Statistics. 2009.
 Shervashidze, Nino, et al. "Weisfeiler-lehman graph kernels." Journal of Machine Learning Research 12.9 (2011).

### **Graph Kernel: Key Idea**

- Goal: Design graph feature vector  $\phi(G)$
- Key idea: Bag-of-Words (BoW) for a graph
  - Recall: BoW simply uses the word counts as features for documents (no ordering considered).
  - Naïve extension to a graph: Regard nodes as words.
  - Since both graphs have 4 red nodes, we get the same feature vector for two different graphs...



### Graph Kernel: Key Idea

What if we use Bag of node degrees? Deg1: • Deg2: • Deg3: •  $\phi(1) = \operatorname{count}(1) = [1, 2, 1]$ Obtains different features for different graphs!  $\phi(1) = \operatorname{count}(1) = [0, 2, 2]$ 

 Both Graphlet Kernel and Weisfeiler-Lehman (WL) Kernel use Bag-of-\* representation of graph, where \* is more sophisticated than node degrees!

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Key idea: Count the number of different graphlets in a graph.

 Note: Definition of graphlets here is slightly different from node-level features.

#### The two differences are:

- Nodes in graphlets here do not need to be connected (allows for isolated nodes)
- The graphlets here are not rooted.
- Examples in the next slide illustrate this.

Let  $G_k = (g_{1,} g_{2}, ..., g_{n_k})$  be a list of graphlets of size k.





• Given graph G, and a graphlet list  $G_k = (g_1, g_2, ..., g_{n_k})$ , define the graphlet count vector  $f_G \in \mathbb{R}^{n_k}$  as

 $(f_G)_i = #(g_i \subseteq G) \text{ for } i = 1, 2, ..., n_k.$ 



### **Graphlet Kernel**

 Given two graphs, G and G', graphlet kernel is computed as

$$K(G,G') = \boldsymbol{f}_G^{\mathrm{T}}\boldsymbol{f}_{G'}$$

- Problem: if G and G' have different sizes, that will greatly skew the value.
- Solution: normalize each feature vector

$$\boldsymbol{h}_{G} = \frac{\boldsymbol{f}_{G}}{\operatorname{Sum}(\boldsymbol{f}_{G})} \qquad K(G, G') = \boldsymbol{h}_{G}^{\mathrm{T}}\boldsymbol{h}_{G'}$$

### **Graphlet Kernel**

Limitations: Counting graphlets is expensive!

- Counting size-k graphlets for a graph with size n by enumeration takes n<sup>k</sup>.
- This is unavoidable in the worst-case since subgraph isomorphism test (judging whether a graph is a subgraph of another graph) is NP-hard.
  If a graph's node degree is bounded by d, an O(nd<sup>k-1</sup>) algorithm exists to count all the graphlets of size k.

#### Can we design a more efficient graph kernel?

#### Weisfeiler-Lehman Kernel

- Goal: Design an efficient graph feature descriptor φ(G)
- Idea: Use neighborhood structure to iteratively enrich node vocabulary.
  - Generalized version of Bag of node degrees since node degrees are one-hop neighborhood information.
- Algorithm to achieve this:

#### **Color refinement**

#### **Color Refinement**

• Given: A graph G with a set of nodes V.

- Assign an initial color  $c^{(0)}(v)$  to each node v.
- Iteratively refine node colors by

 $c^{(k+1)}(v) = \text{HASH}\left(\left\{c^{(k)}(v), \left\{c^{(k)}(u)\right\}_{u \in N(v)}\right\}\right),\$ 

where HASH maps different inputs to different colors.

 After K steps of color refinement, c<sup>(K)</sup>(v) summarizes the structure of K-hop neighborhood

### Color Refinement (1)

#### **Example of color refinement given <u>two graphs</u>**

Assign initial colors





Aggregate neighboring colors





### Color Refinement (2)

#### Example of color refinement given two graphs





Hash aggregated colors





#### Hash table

1,1	>	2
1,11	>	3
1,111	>	4
1,1111	>	5

### Color Refinement (3)

#### Example of color refinement given two graphs

Aggregated colors



Hash aggregated colors







### **Color Refinement (4)**

#### Example of color refinement given two graphs



#### **Weisfeiler-Lehman Graph Features**

After color refinement, WL kernel counts number of nodes with a given color.



Colors 1,2,3,4,5,6,7,8,9,10,11,12,13= [6,2,1,2,1,0,2,1,0,0,0,0,2,1] Counts



# 1,2,3,4,5,6,7,8,9,10,11,12,13 = [6,2,1,2,1,1,1,0,1,1,1,0,1]

#### Weisfeiler-Lehman Kernel

The WL kernel value is computed by the inner product of the color count vectors:



#### Weisfeiler-Lehman Kernel

- WL kernel is computationally efficient
  - The time complexity for color refinement at each step is linear in #(edges), since it involves aggregating neighboring colors.
- When computing a kernel value, only colors appeared in the two graphs need to be tracked.
  - Thus, #(colors) is at most the total number of nodes.
- Counting colors takes linear-time w.r.t. #(nodes).

In total, time complexity is linear in #(edges).

### **Graph-Level Features: Summary**

#### Graphlet Kernel

- Graph is represented as Bag-of-graphlets
- Computationally expensive
- Weisfeiler-Lehman Kernel
  - Apply K-step color refinement algorithm to enrich node colors
    - Different colors capture different K-hop neighborhood structures
  - Graph is represented as Bag-of-colors
  - Computationally efficient
  - Closely related to Graph Neural Networks (as we will see!)

### Today's Summary

#### Traditional ML Pipeline

- Hand-crafted feature + ML model
- Hand-crafted features for graph data

#### Node-level:

Node degree, centrality, clustering coefficient, graphlets

#### Link-level:

- Distance-based feature
- Iocal/global neighborhood overlap

#### Graph-level:

Graphlet kernel, WL kernel