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:**
	- \blacksquare 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**
		- \blacksquare 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!

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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**
- 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

$$
\blacksquare \mathsf{Given:} G = (V, E)
$$

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

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** \overline{C} A B D E H F G Node feature

Node Features: Node Degree

The degree k_v **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.
- \blacksquare Node centrality c_v takes the node importance in a graph into account
- **Different ways to model importance:**
	- **Eigenvector centrality**
	- **Betweenness centrality**
	- **Exercise Contrality**
	- and many others...

Node Centrality (1)

Eigenvector centrality:

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

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

 λ 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. $\ddot{}$

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

 λ is normalization const (largest eigenvalue of A) $\lambda c = Ac$

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

Node Centrality (2)

Betweenness centrality:

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

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

▪ **Example:**

 $c_A = c_B = c_E = 0$ $c_c = 3$ (A-C-B, A-C-D, A-C-D-E)

 $c_D = 3$ (A-C-D-E, B-D-E, C-D-E)

Node Centrality (3)

Closeness centrality:

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

 $c_v = \frac{c_v}{\sum_{u \neq v}$ shortest path length between u 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:

• 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

A

Graphlets are small subgraphs that describe the structure of node u' s network neighborhood B

Analogy:

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

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

 $u - E$

- Considering graphlets of size 2-5 nodes we get:
	- **EXECT 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. A B $u - E$ B \overline{u} Induced B \overline{u} Not induced

Def: Graph Isomorphism

C

subgraph:

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

C

subgraph:

Non-Isomorphic

C

eskovec, Stanford CS224W: 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. Source: Mathoverflow

- **F** Graphlet Degree Vector (GDV): A count **vector of graphlets rooted at a given node. Example: THE FIGURE degrees duce duce duce degrees degre** $\begin{array}{ccc} G & \cap & a & b \end{array}$ **the frequency of the node in each orbit position Example:** Possible graphlets up to size 3 **An automorphism "orbit" takes into account the symmetries of the graph** $\begin{array}{ccc} G & \cap & a & b \end{array}$ **vector vector is i c the frequency of the node in each orbit position** $\boldsymbol{\mathcal{U}}$ $a \qquad b \qquad c \qquad d$ GDV of node u : a, b, c, d Graphlet instances of node u:
	- **Pedro Ribeiro** [2,1,0,2]

Graphlet Degree Vector

Graphlet Degree Vector

Node-Level Feature: Summary

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

Node-Level Feature: Summary

- **Importance-based features**: capture the importance of a node in a graph
	- Node degree:
		- **E** 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:**
		- **EXECT:** 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: es of the network: **200**

LINE 0.0784 0.1447 0.1164

appearance networks networks and **node-**Node features defined so also exclude a recent approach, Gra R , that generalizes L distinguish nodes in the hops, but does not scale and hence, provides an unfair comparison above example ity sincei t i nvolvesmatrix factorization, our experiments stand out far would allow to

However, the features f_{in} because f_{out} used on the BlogCatalog website. The last f_{out} defines so far would not μ for dictinguiching the allow for distinguishing the *•* Protein-Protein Interactions (PPI) [5]: We use a subgraph 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 $G[t_0, t'_0]$ a graph defined by edges up to time t'_0 , output a ranked list L of edges (not in $G[t_0, t_0']$) that are predicted to appear in time $G[t_1, t_1']$

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

▪ **Evaluation:**

- \blacksquare *n* = $/E_{new}$: # new edges that appear during the test period $[t_1,t_1^\prime]$
- **Take top** *n* **elements of** *L* **and count correct edges I** and stand stands and $\frac{1}{25}$

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 $G[t_1, t_1']$

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

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:
$$
\frac{1}{\log(k_C)} = \frac{1}{\log 4}
$$

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.

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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:** $A_{\mu\nu} = 1$ if $\mu \in N(\nu)$
- **•** Let $P_{uv}^{(K)}$ = #walks of length *K* between *u* and *v*
- **•** We will show $P^{(K)} = A^k$
- $\mathbf{P}_{uv}^{(1)} = \text{\#walks of length 1 (direct neighborhood)}$ 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** $P_{112}^{(2)}$ **?**
	- **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**!
	- \blacksquare $A_{\mu\nu}$ 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*

 ∞ #walks of length l $\sum_{i} \beta^{l}$ $A^{l}_{\nu_{1}\nu_{2}}$ between ν_{1} and ν_{2} $S_{v_1v_2} =$ $0 < \beta < 1$: discount factor $l=1$

■ Katz index matrix is computed in closed-form: ∞

$$
S = \sum_{i=1}^n \beta^i A^i = (I - \beta A)^{-1} - I,
$$

= $\sum_{i=0}^{\infty} \beta^i A^i$
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.
- **E** 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.
- **IDEE:** Design kernels instead of feature vectors.
- **A quick introduction to Kernels:**
	- Externel $K(G, G') \in \mathbb{R}$ measures similarity b/w data
	- **E** Kernel matrix $K = (K(G, G'))$ $_{G,G'}$ must always be positive semidefinite (i.e., has positive eigenvalues)
	- There exists a feature representation $\phi(\cdot)$ such that $K(G, G') = \phi(G)^{T} \phi(G')$
	- 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...

[1] Shervashidze, Nino, et al. "Efficient graphlet kernels for large graph comparison." Artificial Intelligence and Statistics. 2009. [2] 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: Oeg2: Oeg3: O $\phi(\sum) = \text{count}(\sum) = [1, 2, 1]$ $\phi(\sum) = \text{count}(\sum) = [0, 2, 2]$ Obtains different features for different graphs!

■ 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 ${\cal G}_k = ({\boldsymbol g}_1, {\boldsymbol g}_2, ..., {\boldsymbol g}_{n_k})$ be a list of graphlets **of size .**

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

 $(f_G)_i = \#(q_i \subseteq G)$ 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

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

Graphlet Kernel

Limitations: Counting graphlets is expensive!

- **Counting size-** k graphlets for a graph with size n by enumeration takes n^k .
- **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 $O(nd^{k-1})$ 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 $\phi(G)$
- **If 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

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

where HASH maps different inputs to different colors.

• After K steps of color refinement, $c^{(K)}(v)$ summarizes the structure of K -hop neighborhood

Color Refinement (1)

Example of color refinement given two graphs

Assign initial colors

Aggregate neighboring colors

1

Color Refinement (2)

Example of color refinement given two graphs

Hash aggregated colors

Color Refinement (3)

Example of color refinement given two graphs

E 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.

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

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

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

Faditional 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
- **local/global neighborhood overlap**

▪ **Graph-level:**

• Graphlet kernel, WL kernel