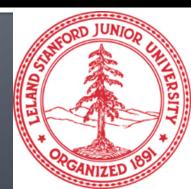
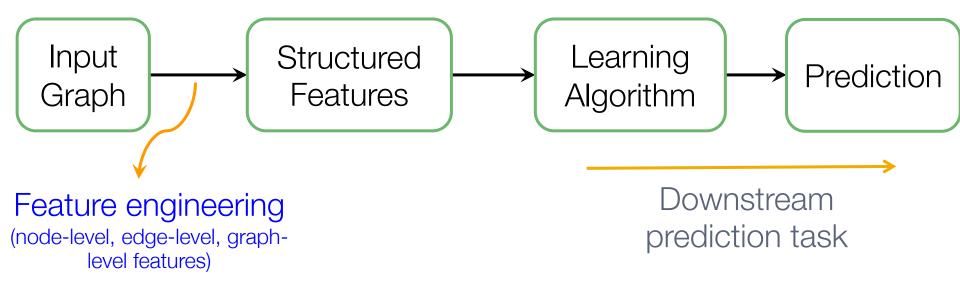
Stanford CS224W: Node Embeddings

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

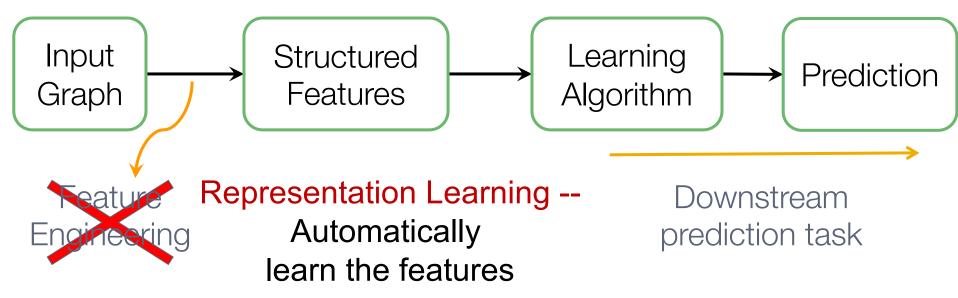


Recap: Traditional ML for Graphs

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

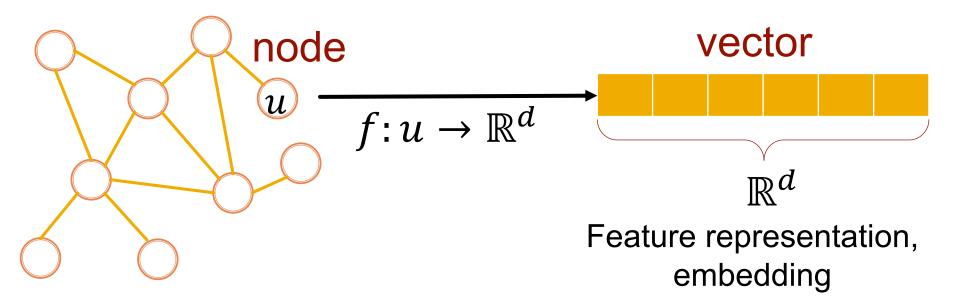


Graph Representation Learning alleviates the need to do feature engineering every single time.



Graph Representation Learning

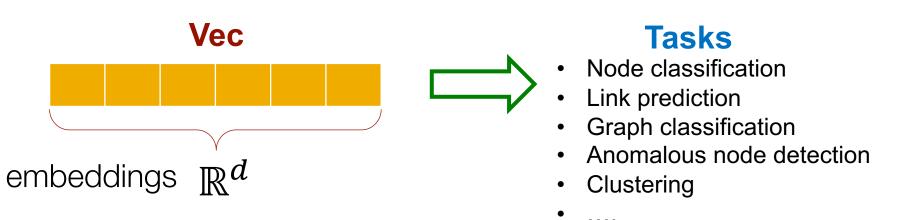
Goal: Efficient task-independent feature learning for machine learning with graphs!



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



Example Node Embedding

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

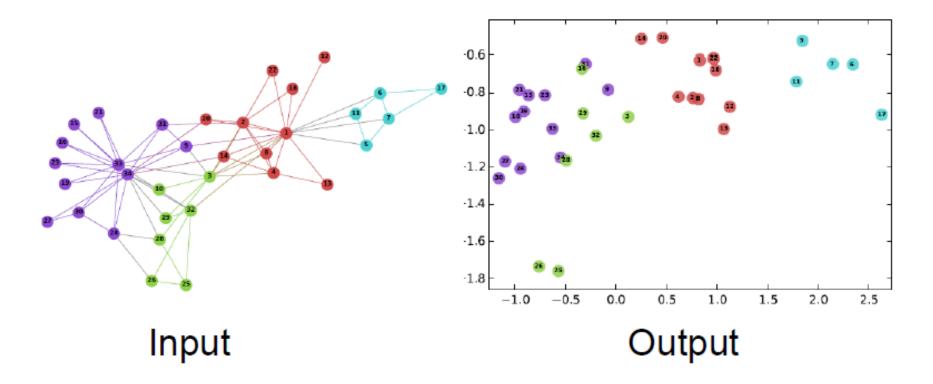


Image from: Perozzi et al. DeepWalk: Online Learning of Social Representations. KDD 2014.

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

Stanford CS224W: Node Embeddings: Encoder and Decoder

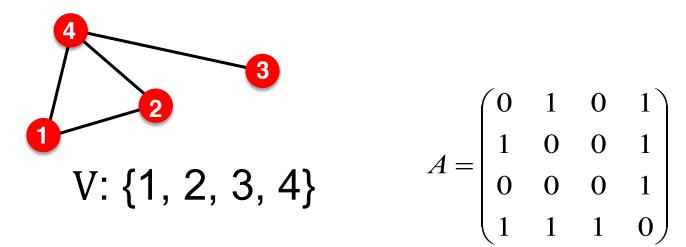
CS224W: Machine Learning with Graphs Jure Leskovec, Stanford University http://cs224w.stanford.edu





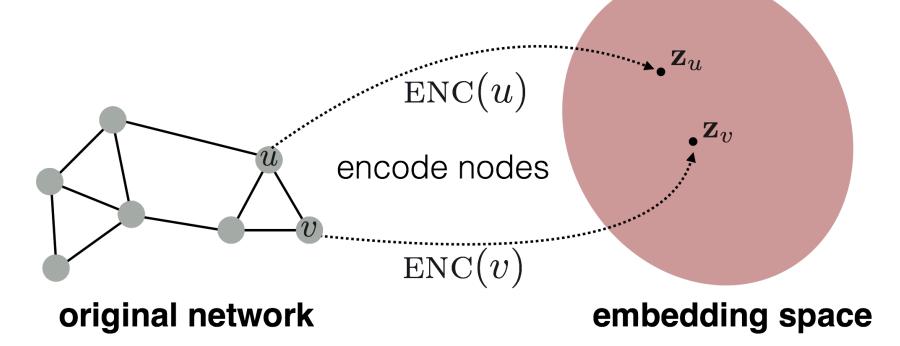
Assume we have a graph G:

- V is the vertex set.
- A is the adjacency matrix (assume binary).
- For simplicity: no node features or extra information is used

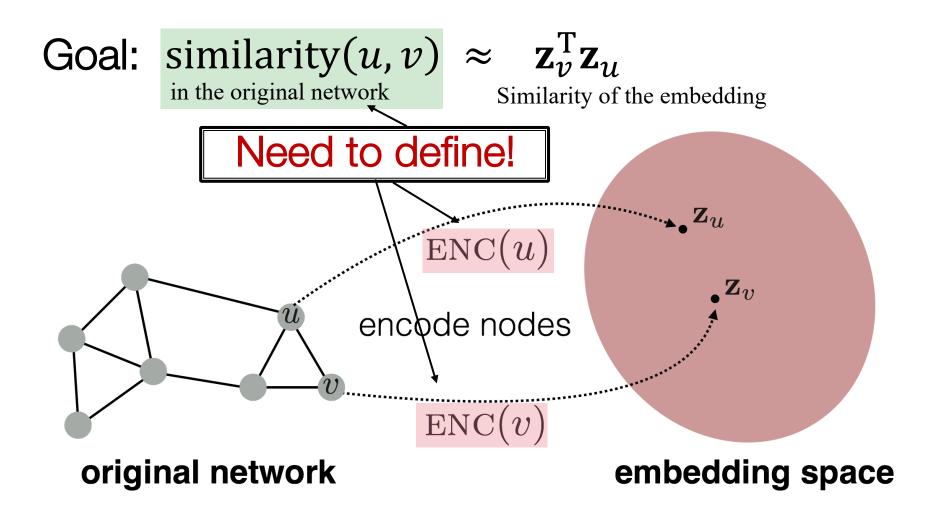


Embedding Nodes

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



Embedding Nodes



Learning Node Embeddings

- 1. Encoder maps from nodes to embeddings
- Define a node similarity function (i.e., a measure of similarity in the original network)
- Decoder DEC maps from embeddings to the similarity score
- 4. Optimize the parameters of the encoder so that:

 $\mathbf{DEC}(\mathbf{z}_{n}^{\mathrm{T}}\mathbf{z}_{n})$

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

in the original network

Similarity of the embedding

Two Key Components

- Encoder: maps each node to a low-dimensional vector d-dimensional $ENC(v) = z_v$ embedding node in the input graph
- Similarity function: specifies how the relationships in vector space map to the relationships in the original network similarity $(u, v) \approx \mathbf{z}_v^T \mathbf{z}_u$ Decoder

Similarity of u and v in the original network

dot product between node embeddings

"Shallow" Encoding

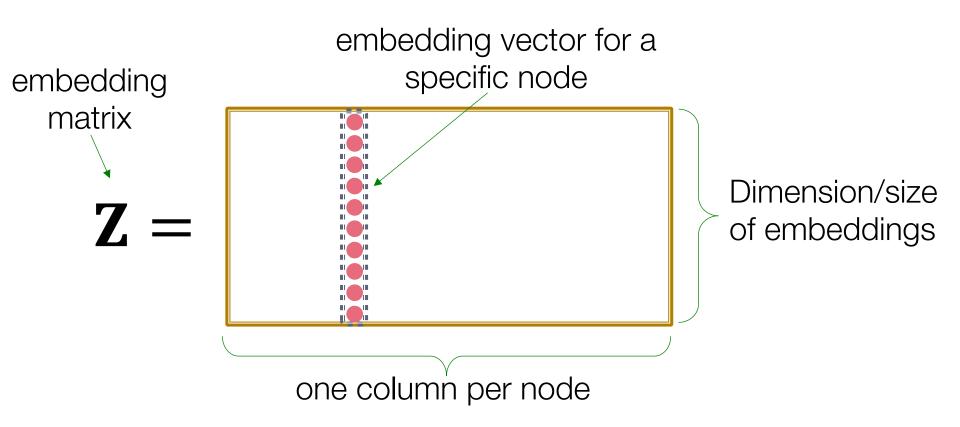
Simplest encoding approach: Encoder is just an embedding-lookup

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

 $\mathbf{Z} \in \mathbb{R}^{d \times |\mathcal{V}|} \quad \begin{array}{l} \text{matrix, each column is a node} \\ \text{embedding [what we learn / optimize]} \\ v \in \mathbb{I}^{|\mathcal{V}|} \quad \begin{array}{l} \text{indicator vector, all zeroes} \\ \text{except a one in column} \\ \text{indicating node } v \end{array}$

"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: Z which contains node embeddings z_u for all nodes $u \in V$
- We will cover deep encoders (GNNs) in Lecture 6
- Decoder: based on node similarity.
- Objective: maximize z_v^T 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 Jure Leskovec, Stanford University http://cs224w.stanford.edu



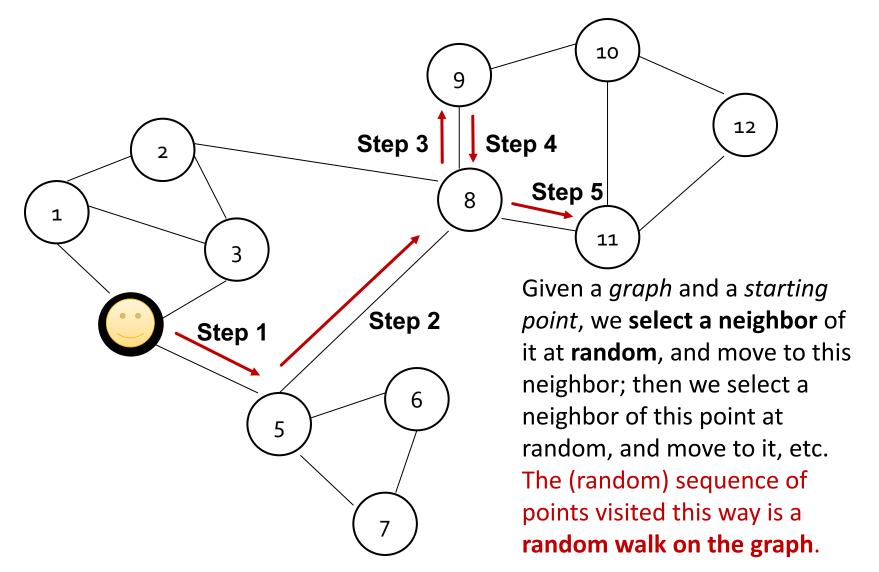
Notation

- Vector z_u:
 - The embedding of node u (what we aim to find).
- **Probability** $P(v | \mathbf{z}_u)$: \leftarrow 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: $\sigma(z)_i = \frac{e^{z_i}}{\sum_{i=1}^{K} e^{z_i}}$.
- 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



$\mathbf{z}_{u}^{\mathrm{T}} \mathbf{z}_{v} \approx$ and v co-occur on a random walk over the graph

Random-Walk Embeddings

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

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

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

 $P_R(v|u)$

 $\propto P_R(v|u)$

 θ

 \mathbf{Z}_{j}

Why Random Walks?

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

- 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 $f: u \to \mathbb{R}^d$: $f(u) = \mathbf{z}_u$
- Log-likelihood objective: $\max \sum \log P(N_{\rm P}(u))$

$$\max_{f} \sum_{u \in V} \log P(N_{\mathrm{R}}(u) | \mathbf{z}_{u})$$

- $N_R(u)$ 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)

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

2/14/21

$\max_{f} \sum \log P(N_{R}(u) | \mathbf{z}_{u}) \implies \text{Maximum likelihood objective}$ $u \in V$ * $N_R(u)$ can have repeat elements since nodes can be visited multiple times on random walks Jure Leskovec, Stanford CS224W: Machine Learning with Graphs, http://cs224w.stanford.edu 27

Equivalently,

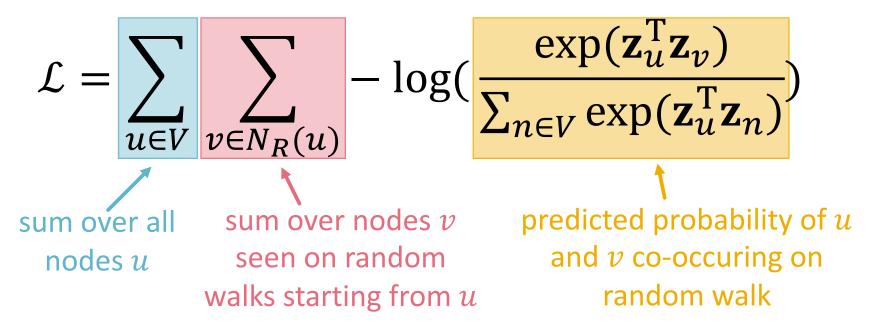
$$\mathcal{L} = \sum_{u \in V} \sum_{v \in N_R(u)} -\log(P(v|\mathbf{z}_u))$$

- Intuition: Optimize embeddings 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: $\sum_i \exp(x_i) \approx \max_i \exp(x_i)$

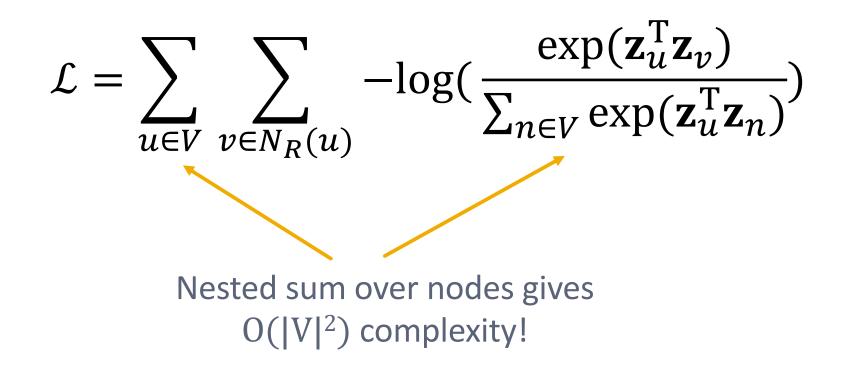
Putting it all together:



Optimizing random walk embeddings =

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

But doing this naively is too expensive!



But doing this naively is too expensive!

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

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

Negative Sampling

Solution: Negative sampling

 $\log(\frac{\exp(\mathbf{z}_{u}^{\mathrm{T}}\mathbf{z}_{v})}{\sum_{n\in V}\exp(\mathbf{z}_{u}^{\mathrm{T}}\mathbf{z}_{n})})$

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

$$\approx \log \left(\sigma(\mathbf{z}_{u}^{\mathrm{T}} \mathbf{z}_{v}) \right) - \sum_{i=1}^{k} \log \left(\sigma(\mathbf{z}_{u}^{\mathrm{T}} \mathbf{z}_{n_{i}}) \right), n_{i} \sim P_{V}$$

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

$$\log\left(\frac{\exp(\mathbf{z}_{u}^{\mathrm{T}}\mathbf{z}_{v})}{\sum_{n\in V}\exp(\mathbf{z}_{u}^{\mathrm{T}}\mathbf{z}_{n})}\right) \qquad \text{random distribution} \\ \approx \log\left(\sigma\left(\mathbf{z}_{u}^{\mathrm{T}}\mathbf{z}_{v}\right)\right) - \sum_{i=1}^{k}\log\left(\sigma\left(\mathbf{z}_{u}^{\mathrm{T}}\mathbf{z}_{n_{i}}\right)\right), n_{i} \sim P_{V}$$

- 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

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

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_i at some randomized value for all i.
- Iterate until convergence.
 - For all *i*, compute the derivative $\frac{\partial \mathcal{L}}{\partial z_i}$.

 η : learning rate

• For all *i*, make a step towards the direction of derivative: $z_i \leftarrow z_i - \eta \frac{\partial \mathcal{L}}{\partial z_i}$

Stochastic Gradient Descent

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

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., <u>DeepWalk from Perozzi et al., 2013</u>)
 - 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.

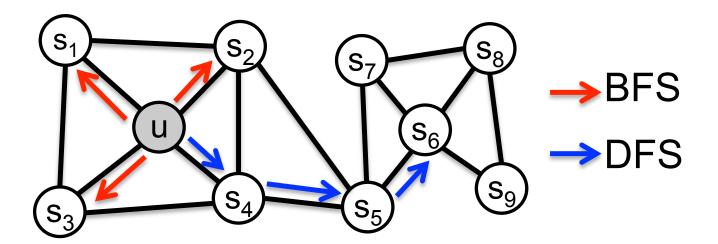
Overview of node2vec

- 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 2^{nd} 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.

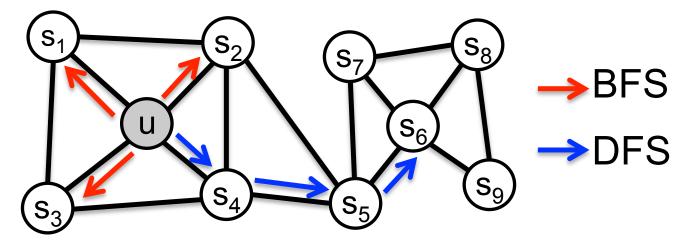
node2vec: Biased Walks

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



node2vec: Biased Walks

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

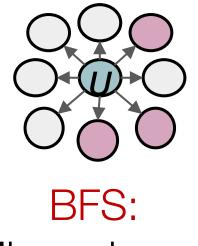


Walk of length 3 ($N_R(u)$ of size 3):

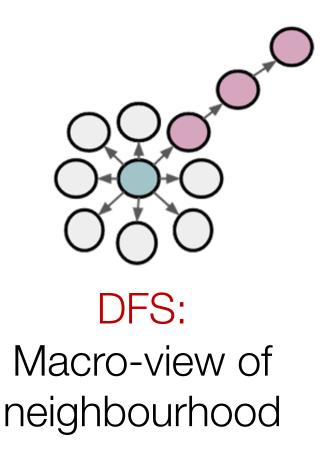
 $N_{BFS}(u) = \{ s_1, s_2, s_3 \}$ Local microscopic view

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

BFS vs. DFS



Micro-view of neighbourhood



Interpolating BFS and DFS

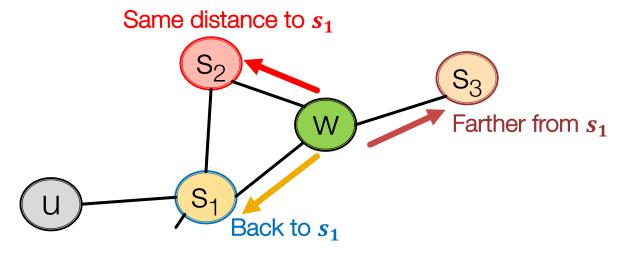
Biased fixed-length random walk R that given a node u generates neighborhood $N_R(u)$

- 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:

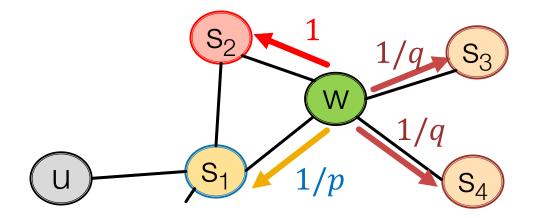
- Rnd. walk just traversed edge (s₁, w) and is now at w
- Insight: Neighbors of w can only be:



Idea: Remember where the walk came from

Biased Random Walks

Walker came over edge (s₁, w) and is at w. Where to go next?

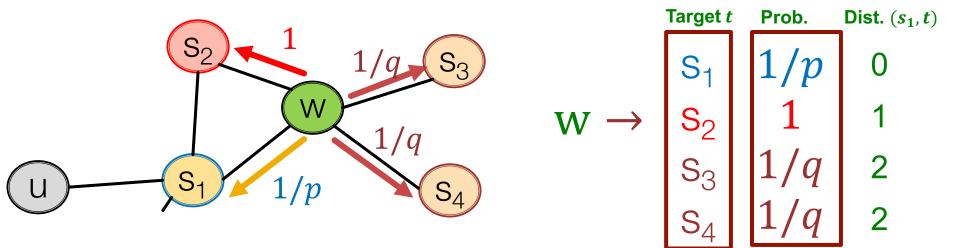


1/p, 1/q, 1 are unnormalized probabilities

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

Biased Random Walks

Walker came over edge (s₁, w) and is at w. Where to go next?



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

Unnormalized

transition prob. segmented based on distance from s_1

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 (<u>Dong et al., 2017</u>).
- Based on learned weights (<u>Abu-El-Haija et al., 2017</u>)

Alternative optimization schemes:

 Directly optimize based on 1-hop and 2-hop random walk probabilities (as in <u>LINE from Tang et al. 2015</u>).

Network preprocessing techniques:

 Run random walks on modified versions of the original network (e.g., <u>Ribeiro et al. 2017's struct2vec</u>, <u>Chen et al.</u> <u>2016's HARP</u>).

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 2 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 (<u>Goyal and Ferrara, 2017 survey</u>)
- Random walk approaches are generally more efficient
- In general: Must choose definition of node similarity that matches your application!

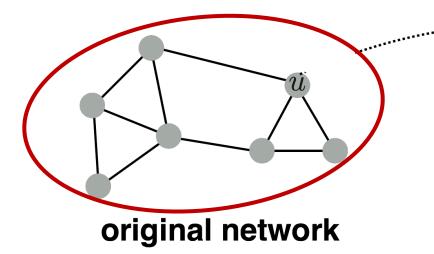
Stanford CS224W: Embedding Entire Graphs

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: Z_G.



embedding space

 \mathbf{Z}_{G}

·····

Tasks:

- Classifying toxic vs. non-toxic molecules
- Identifying anomalous graphs

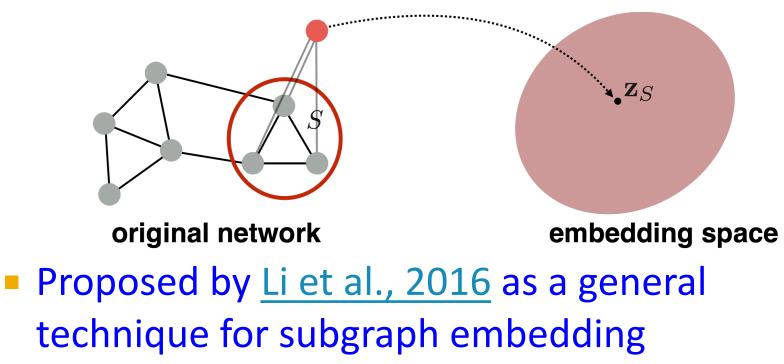
Approach 1

Simple idea 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

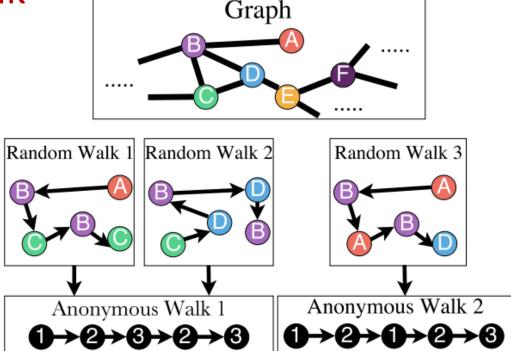


Used by <u>Duvenaud et al., 2016</u> to classify molecules based on their graph structure Idea 2: Introduce a "virtual node" to represent the (sub)graph and run a standard graph embedding technique



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



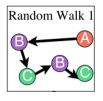
Anonymous Walk Embeddings, ICML 2018 <u>https://arxiv.org/pdf/1805.11921.pdf</u>

2/14/21

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

Approach 3: Anonymous Walk Embeddings

- Agnostic to the identity of the nodes visited (hence anonymous)
- Example RW1:

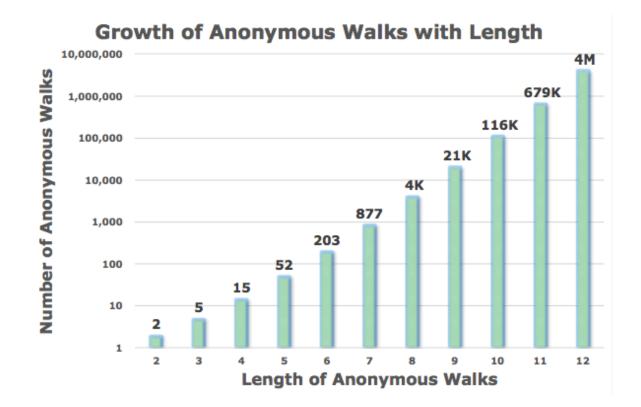


- Step 1: node A → node 1
- Step 2: node B
- Step **3**: node C
- Step 4: node B -
- Step 5: node C -

- node 2 (different from node 1)
- → node 3 (different from node 1, 2)
 - node 2 (same as the node in step 2)
 - node 3 (same as the node in step 3)
- Note: RW2 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: w₁=111, w₂=112, w₃= 121, w₄= 122, w₅= 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
- **Z**_G[i] = probability of anonymous walk w_i in 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 :

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

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 Rather than simply represent each walk by the fraction of times it occurs, we **learn embedding** Z_i of anonymous walk W_i

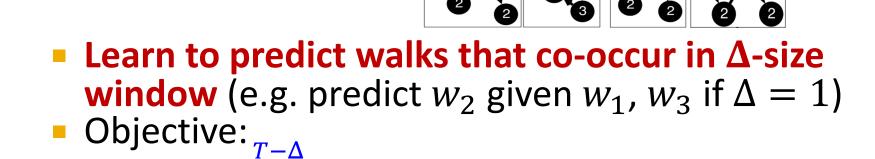
 Learn a graph embedding Z_G together with all the anonymous walk embeddings z_i
 Z = {z_i: i = 1 ... η}, where η is the number of sampled anonymous walks.

How to embed walks?

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

Learn Walk Embeddings

- A vector parameter Z_G for input graph
 - The embedding of entire graph to be learned
- Starting from node 1: Sample anonymous random walks, e.g.



 $\max \sum_{\substack{t=\Delta\\ t=\Delta}} \log P(w_t | w_{t-\Delta}, \dots, w_{t+\Delta}, \mathbf{z}_G)$ Sum the objective over all nodes in the graph

Graph d

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 z_i of anonymous walk w_i
 Let η be number of all possible walk embeddings

Objective:
$$\max_{Z,d} \frac{1}{T} \sum_{t=\Delta}^{T-\Delta} \log P(w_t | \{w_{t-\Delta}, \dots, w_{t+\Delta}, \mathbf{Z}_{G}\})$$

•
$$P(w_t | \{w_{t-\Delta}, \dots, w_{t+\Delta}, \mathbf{Z}_{\boldsymbol{G}}\}) = \frac{\exp(y(w_t))}{\sum_{i=1}^{\eta} \exp(y(w_i))}$$

All possible walks (require negative sampling)

•
$$y(w_t) = b + U \cdot \left(cat(\frac{1}{2\Delta} \sum_{i=-\Delta}^{\Delta} z_i, \mathbf{z}_{\mathbf{G}}) \right)$$

- $cat(\frac{1}{2\Delta}\sum_{i=-\Delta}^{\Delta} z_i, \mathbf{z}_G)$ means an average of anonymous walk embeddings in window, concatenated with the graph embedding \mathbf{z}_G
- $b \in \mathbb{R}$, $U \in \mathbb{R}^{D}$ are learnable parameters. This represents a linear layer.

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

Learn Walk Embeddings

- We obtain the graph embedding Z_G (learnable parameter) after optimization
- Use *z_G*to make predictions (e.g. graph classification)
 - **Option1**: Inner product Kernel $\mathbf{z}_{G_1}^T \mathbf{z}_{G_2}$ (Lecture 2)
 - Option2: Use a neural network that takes Z_G as input to classify

Overall Architecture Anonymous Update Predict walk w₄ Average/Concatenate Anonymous Anonymous Anonymous Graph d walk w1 walk w₂ walk w₃

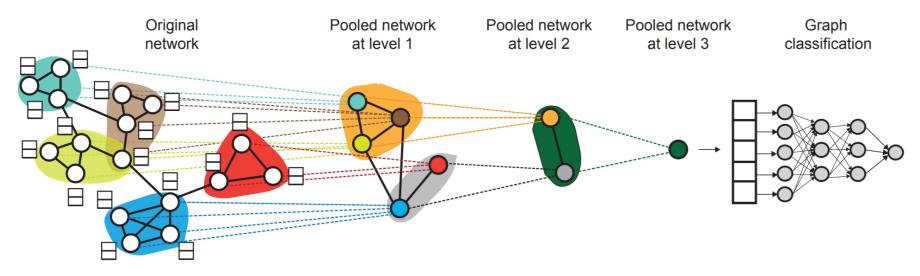
Summary

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: Embed anonymous walks, concatenate their embeddings to get a graph embedding

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 z_i
- Node classification: Predict label of node i based on z_i
- Link prediction: Predict edge (i, j) based on (z_i, z_j)
 - Where we can: concatenate, avg, product, or take a difference between the embeddings:
 - Concatenate: $f(z_i, z_j) = g([z_i, z_j])$
 - Hadamard: $f(z_i, z_j) = g(z_i * z_j)$ (per coordinate product)
 - Sum/Avg: $f(z_i, z_j) = g(z_i + z_j)$
 - Distance: $f(z_i, z_j) = g(||z_i z_j||_2)$
- Graph classification: graph embedding Z_G via aggregating node embeddings or anonymous random walks.
 Predict label based on graph embedding 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