Applications of Graph Neural Networks

CS224W: Analysis of Networks Jure Leskovec, R. Ying and J. You, Stanford University http://cs224w.stanford.edu

Outline of Today's Lecture

Three topics for today:

1. GNN recommendation (PinSage)

2. Heterogeneous GNN (Decagon)

3. Goal-directed generation (GCPN)

PinSAGE: GNN for Recommender Systems

Recommender Systems

Users interacts with items

- Watch movies, buy merchandise, listen to music
- **Goal: Recommend items users might like**
	- § Customer X buys Metallica and Megadeth CDs
	- Customer Y buys Megadeth, the recommender system suggests Metallica as well

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Recommender Systems

Goal: Learn what items are related

 \blacksquare For a given query item(s) Q, return a set of **similar** items that we recommend to the user

Idea:

- User interacts with a set of items
- **Formulate a query Q**
- **E** Search the items and return recommendations

Example: Pinterest

Query:

Chocolate Strawberry 平 249 Shake

This healthier chocolate strawberry shake is like sipping a...

One Lovely Life

Example: Pinterest

Chocolate Strawberry Shake

平 249

This healthier chocolate strawberry shake is like sipping a...

One Lovely Life

Query: Recommendations:

Chocolate $+5.3k$ **Dipped** Strawberry Smoothie Chocolate Dipped Strawberry Smoothie. Just in time for... Be Whole. Be You. Ed Todd
Drinks- Smoothies

Easy Breezy #80.1k **Tropical Orange** Smoothie

8 Staple **Smoothies You Should Know How to Make** 8 Staple Smoothies That Vou Chould Know

 $*5.2k$

Smoothie: A Quick &... The perfect vanilla pumpkin smoothie recipe. Quick, easy and... **BabySavers** Marybeth @ Bab...
Best Comfort Fo... ò

Spinach-Pear-Celery Smoothie drink this daily and watch the pounds come off without fuss...

areenreset.com Spring Stutzman

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Example (2): Pinterest

Query:

AWBERRY SHAKE

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Chocolate Strawberry Shake

This healthier chocolate strawberry shake is like sipping a...

One Lovely Life

Healthy Chocolate **Peanut Butter Chips Muffins** Healthy Chocolate Peanut **Butter Chip** Muffins made with greek... The First Year **Rb** Katie - You Brew ... **By Healthy Recipes**

 $+221$

The Ultimate $*119$ **Healthy Soft &** Chewy Chocolate Chip Cookies The ULTIMATE Healthy Chocolate Chip Cookies -- so buttery... Amv's Healthy Baking Robin Guertin
healthy cooking

Example (2): Pinterest

AWBERRY SHAKI

Chocolate Strawberry Shake

This healthier chocolate strawberry shake is like sipping a...

One Lovely Life

Healthy Chocolate **Peanut Butter Chips Muffins** Healthy Chocolate Peanut **Butter Chip** Muffins made with greek... The First Year **Rb** Katie - You Brew ... **W** Healthy Recipes

Healthy Soft & Chewy Chocolate Chip Cookies The ULTIMATE Healthy Chocolate Chip Cookies -- so buttery... Amv's Healthv Baking

Robin Guertin
healthy cooking

Query: Recommendations:

Chip Muffins "ICE CREAM"

30 minute Skinny # 2.3k 6 Ridiculously
Healthy But
Delicious 3-Banana
Banana
Chocolate Chip
Muffins Ingredient
Treats... Listotic chocolate chips. **Bita Pittmon** nbitious Kitcher

Almost fat free healthy banana

ropical **Orange Smoothie**

Healthy Peanut Butter

Chocolate Chip

Oatmeal Bars

**Healthy Peanut
Butter Chocolate**

Chip Oatmeal

Healthy Peanut
Butter Chocolate
Chip Oatmeal
Bars

Live Well Bake Often

Best Comfort Fo.

Bars

5.3k

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уJ.

Chocolate Dipped
Strawberry
Smoothie. Just in
time for...

Be Whole. Be You.

Ed Todd
 Drinks- Smoothies

Quick & Nutrition

VANILLA PUMPKIN

MARI

VANSUE MARKET DE LA

Chocolate
Dipped
Strawberry

Smoothie

Dark Chocolate
Sea Salt
Almonds $*2.3k$ A simple, gluter
free, healthy free, healthy
chocolate treat to
feel good...

Sallys Baking Addiction arena Campbe
clean eating

Bizzard
Healthy
Chocolate Chip
Cookie Dough
Blizzard
NeuroticMommv

NeuroticMommy
NeuroticMommy.

■ 249

Many Applications

Having a universal similarity function allows for many applications:

Homefeed (endless feed of recommendations)

Ads and shopping (use organic for the query and search the ads database)

Key Problem: Defining Similarity

- **Question: How do we define similarity?**
- **1) Content-based:** User and item features, in the form of images, text, categories, etc.
- **2) Graph-based:** User-item interactions, in the form of graph/network structure
	- **This is called collaborative filtering:**
		- For a given user X, find others who liked similar items
		- Estimate what X will like based on what similar others like

Key Problems

How do we define similarity:

- ¡ **(1) Gathering "known" similarities**
	- § How to collect the data about what users like
- ¡ **(2) Extrapolating unknown similarities from the known ones**
	- § Mainly interested in high unknown similarities
		- We are not interested in knowing what you don't like but what you like

¡ **(3) Evaluating methods**

§ How to measure success/performance of recommendation methods

Pinterest

Blue accents 219 Pins

Vintage kitchen 377 Pins

B 300M users ¡ 4+B pins, 2+B boards

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Pinterest

Pinterest: Human curated collection of pins

Picked for you Street style

Hans Wegner chair Room and Board Promoted by

Room & Board

3.14 This is just a beautiful image for thoughts. Yay or nay, your choice.

Annie Teng Plantation

Pin:A visual bookmark someone has saved from the internet to a board they've created. Pin: Image, text, link

Board: A collection of ideas (pins having something in common)

Pinterest: 2 Sources of Signal

Two sources of signal:

Features:

- **If Image and text of each pin Graph:**
- **Graph is dynamic: Need to apply to new** nodes without model retraining

Recommendations via Embeddings

Goal: Learn embeddings for items

- **Related Pins Query:** Which pin to recommend when a user interacts with a pin v_3 ?
- **Answer:** Find the closest embedding (v_4) to v_3 by nearest neighbor. Recommend it.

Recommendations via Embeddings

■ **Goal 1**: Efficiently learn embeddings for billions of pins (items, nodes) using neural networks ■ **Goal 2**: Perform nearest neighbor query to recommend items in real-time

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Overview: Pin Recommendation

Task: Recommend related pins to users

Task: Learn node embeddings z_i such that $d(z_{\text{cache1}}, z_{\text{cache2}})$ $\langle d(z_{\text{cake1}}, z_{\text{sweater}}) \rangle$

Predict whether two nodes in a graph are related

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PinSage: Graph Neural Networks

Predict whether two nodes in a graph are related

Approach:

- Pins have embeddings at each layer
- Layer-0 embedding of a node are its features:
	- § Text, image, …

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- **Pin embeddings are essential to many different tasks.** Aside from the "Related Pins" task, it can also be used in: distinguished in the about the about the compression of the compressio
- **Recommend related ads**
	- § Homefeed recommendation
- **Example 2** Cluster users by their interest ² CHUSLET USETS DY LITEN HILETESL
2018

2018]

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PinSage Pipeline

- **1. Collect** billions of training pairs from logs.
	- § **Positive pair:** Two pins that are **consecutively saved into the same board** within a time interval (1 hour)
	- **Negative pair:** A random pair of 2 pins
		- With high probability the pins are not on the same board

PinSage Pipeline

- **1. Collect** billions of training pairs from logs.
	- § **Positive pair:** Two pins that are **consecutively saved into the same board** within a time interval (1 hour)
	- **Negative pair:** A random pair of 2 pins
		- With high probability the pins are not on the same board
- **2. Train GNN** to generate similar embeddings for training pairs
- **3. Inference**: Generate embeddings for all pins
- **4. Nearest neighbor search** in embedding space to make recommendations.

Training Objective Function

- ¡ Train so that **pins that are consecutively pinned have similar embeddings**
- ¡ **Max-margin loss:**

Four key innovations:

1. On-the-fly graph convolutions

§ Sample the neighborhood around a node and dynamically construct **a computation graph**

Minibatch of neighborhoods

Four key innovations:

1. On-the-fly graph convolutions

- **E** Perform a **localized graph convolution** around a particular node
- Does not need the entire graph during training

At every iteration, only source node embeddings are computed

¡ **Four key innovations:**

2. Selecting neighbors via random walks

- Performing aggregation on all neighbors is infeasible:
	- § How to select the set of neighbors of a node to convolve over?
- § **Personalized PageRank can help!**
- **Define Importance pooling:** Define importance-based neighborhoods by simulating random walks and selecting the neighbors with the highest visit counts

Key Innovation (2): Random Walks

Key Innovation (2): Random Walks

- **Proximity to query node(s) Q**
	- **Importance pooling**
		- § Choose nodes with top **K** visit counts
		- § Pool over the chosen nodes
		- The chosen nodes are not necessarily neighbors

Key Innovation (2): Importance Pooling

- **Example:** suppose $K=5$
Pank podes based on Random W
	- Rank nodes based on Random Walk visit counts
	- Pick **top K** nodes and normalize counts

16 14 9 8 $\frac{25}{55}, \frac{21}{55}, \frac{2}{55}, \frac{2}{55}$ $\boldsymbol{\mathsf{R}}$

• Aggregate messages from the top K nodes

Key Innovation (2): Importance Pooling

¡ **Pick top K nodes and normalize counts** 16 14 9 8 $\frac{25}{55}, \frac{27}{55}, \frac{5}{55}, \frac{6}{55}$ **8**

¡ **GraphSAGE mean pooling**

- Average the messages from direct neighbors
- ¡ **PinSAGE Importance pooling**
	- Use the normalized counts as weights for weighted mean of messages from the top K nodes
- **PinSAGE** uses $K = 50$
	- **Negligible performance gain for** $K > 50$

Four key innovations:

3. Efficient MapReduce inference

- § **Problem:** Many repeated computation if using **localized graph convolution** at inference step
- Need to avoid repeated computation

Recall how we obtain negative examples

Positive Example

Random Negative

Goal: Identify target pin among 3B pins

- **Issue: Need to learn with resolution of 100 vs. 3B**
- Massive size: 3 billion nodes, 20 billion edges
- **Idea:** Use harder and harder negative samples

Hard negative examples improve performance

Positive pair

Query **Positive Example Random Negative Hard Negative** Harder to distinguish from the positive pair

How to obtain hard negatives: Use random walks:

- Use nodes with visit counts ranked at 1000-5000 as hard negatives
- Have something in common, but are not too similar

¡ **Hard negative examples improve performance**

Positive pair

Query **Positive Example Random Negative Hard Negative** Harder to distinguish from the positive pair

Example 2 Curriculum training on hard negatives

- Start with random negative examples
- § Provide **harder** negative examples over time

PinSage: Experiments

Related Pin recommendations

- ¡ Given a user just saved pin **Q**, predict what pin **X** are they going to save next
- **Setup:** Embed 3B pins, find nearest neighbors of **Q**
- ¡ **Baseline embeddings:**
	- § **Visual**: VGG visual embeddings **Annotation**: Word2vec embeddings
	- § **Combined**: Concatenate embeddings

MRR: Mean reciprocal rank of the positive example X w.r.t Q **Hit rate:** Fraction of times the positive example X is among top K closest to Q
Example Pin Recommendations

Pixie (graph-based): the method of simulating random walks starting at query Pin using the Pixie algorithm in class. Items with top scores are retrieved as recommendations

Visual, Annot. (feature-based): nearest neighbor recommendation using visual (CNN) and annotation features of pins

Comparing against Prod (1)

PinSAGE

Query

Comparing against Prod (2)

PinSAGE

Query

Outline of Today's Lecture

- **1. GNN recommendation (PinSage)**
- **2. Heterogeneous GNN (Decagon)**

DECAGON: Heterogeneous GNN

Challenge

- So far we only applied GNNs to simple graphs
	- GNNs do not explicitly use node and edge type information
- ¡ Real networks are often **heterogeneous**
- **How to use GNN for heterogeneous graphs?**

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Polypharmacy Side Effects

Polypharmacy: use multiple drugs for a disease

Polypharmacy Side Effects

- Polypharmacy is common to treat complex diseases and co-existing conditions
- High risk of side effects due to interactions
- **15%** of the U.S. population affected
- ¡ Annual costs exceed **\$177 billion**
- Difficult to identify manually:
	- Rare, occur only in a subset of patients
	- § Not observed in clinical testing

Modeling Polypharmacy

- ¡ Systematic experimental screening of drug interactions is challenging
- **Idea:** Computationally screen/predict polypharmacy side effects
	- Use molecular, pharmacological and patient population data
	- Guide translational strategies for combination treatments in patients

This Work

Model and predict side effects of drug pairs

Problem Formulation: Graphs

¡ **Heterogeneous (multimodal) graphs:** graphs with different node types and/or edge types

Problem Formulation: Predict

Goal: Given a partially observed graph, predict labeled edges between drug nodes

Query: Given a drug pair c , d , how likely does an edge $(c, r₂, d)$ exist?

Task Description

- **Predict labeled edges between drugs nodes**
	- i.e., predict the likelihood that an edge $(c, r₂, s)$ exists between drug nodes c and s
	- Meaning: Drug combination (c, s) leads to polypharmacy side effect $r₂$

Model: Heterogenous GNN

- **Example 3 Key Insight: Compute GNN messages from** each edge type, then aggregate across different edge types
- § **Input:** heterogenous graph
- **Output: node embeddings**

One layer of Heterogeneous GNN

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Making Edge Predictions

- **Key Insight:** Use pair of computed node embeddings to make edge predictions
- **Input:** Node embeddings of query drug pairs
- § **Output:** predicted edges

Predict possible edges with NN

polypharmacy side effects

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Decoder: Link Prediction

Experiment Setup

¡ **Data:**

- Graph over Molecules: protein-protein interaction and drug target relationships
- Graph over Population: Side effects of individual drugs, polypharmacy side effects of drug combinations Setup:
- § Construct a heterogeneous graph of all the data
- Train: Fit a model to predict known associations of drug pairs and polypharmacy side effects
- Test: Given a query drug pair, predict candidate polypharmacy side effects

Prediction Performance

Up to 54% improvement over baselines First opportunity to computationally flagments polypharmacy side effects for follow-up analyses

De novo Predictions

De novo Predictions

Case Report

Severe Rhabdomyolysis due to Presumed Drug Interactions between Atorvastatin with Amlodipine and Ticagrelor

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Outline of Today's Lecture

- **1. GNN recommendation (PinSage)**
- **2. Heterogeneous GNN (Decagon)**
- **3. Goal-directed generation (GCPN)**

GCPN: Goal-Directed Graph Generation (an extension of GraphRNN)

Recap: Graph Generative Models

- **Given:** Graphs sampled from $p_{data}(G)$ Goal:
	- **Learn the distribution** $p_{model}(G)$
	- Sample from $p_{model}(G)$

Recap: GraphRNN Idea [You et al., ICML 2018]

Generating graphs via sequentially adding nodes and edges

GraphRNN: Two levels of RNN

Quick Summary of GraphRNN:

- § Generate a graph by generating a two level sequence
- § Use RNN to generate the sequences

Imitating Given Graphs

Grid

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Imitating Given Graphs

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Drug Discovery

[You et al., Neu

Question: Can we learn a model that can generate **valid** and **realistic** molecules with **high value of a given chemical property**?

e.g., drug_likeness=0.95

Graph Convolutional Policy Network for Goal-Directed Molecular Graph Generation Liu, R. Ying, V. Pande, J. Leskovec. *Neural Information Processing Systems (NeurI*)

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Molecules as Heterogenous Graphs

- § **Node types:** C, N, O, …
- **Edge types:** single bond, double bond, ...
- **Note:** "H"s can be automatically inferred via chemical validity rules, thus are ignored in molecular graphs

Goal-Directed Graph Generati

Generating graphs that:

- **Optimize a given objective (High scores)**
	- § e.g., drug-likeness
- ¡ **[Obey underlying rules](https://cs.stanford.edu/people/jure/pubs/gcpn-neurips18.pdf)** (Valid)
	- e.g., chemical validity rules
- **Examples** (Realistic
	- e.g., Imitating a molecule graph dataset

12/5/19 Jure Leskovec, Stanford CS224W: Machine Learning with Graphs, http://cs224w.stanford.edu Graph Convolutional Policy Network for Goal-Directed Molecular Graph Generation Liu, R. Ying, V. Pande, J. Leskovec. *Neural Information Processing Systems (NeurI*

The Hard Part:

Generating graphs that:

- **Optimize a given objective (High scores)**
	- e.g., drug-likeness
- ¡ **[Obey underlying rules](https://cs.stanford.edu/people/jure/pubs/gcpn-neurips18.pdf)** (Valid)
	- e.g., chemical validity rules

Including "Black-box" in ML:

Objectives like drug-likeness are governed by physical law, which are assumed to be unknown to us!

Graph Convolutional Policy Network for Goal-Directed Molecular Graph Generation Liu, R. Ying, V. Pande, J. Leskovec. *Neural Information Processing Systems (NeurI*

Solution: Reinforcement Learning

- ¡ A ML agent **observes** the environment, takes an **action** to interact with the environment, and receives positive or negative **reward**
- The agent then **learns from this loop**
- **Example 1 Key:** Environment is a **blackbox** to the agent

Policy-based RL

- **Policy:** Agent behavior, which maps observation to action
- **Policy-based RL:** An agent directly learns an optimal policy from data

Graph Convolutional Policy Network combines graph representation + RL:

- **Graph Neural Network captures complex** structural information, and enables validity check in each state transition (Valid)
- **Executed Exercise** Reinforcement learning optimizes intermediate/final rewards (High scores)
- Adversarial training imitates examples in given datasets (Realistic)

Overview of GCPN

- (a) Insert nodes/scaffolds
- (b) Compute state via GCN
- (c) Sample next action
- (d) Take action (check chemical validity)
- \blacksquare (e, f) Compute reward

How Do We Set the Reward?

- **E** Learn to take valid action
	- At each step, assign small positive reward for valid action
- **Optimize desired properties**
	- At the end, assign positive reward for high desired property
- **Generate realistic graphs**
	- At the end, adversarially train a GCN discriminator, compute adversarial rewards that encourage realistic molecule graphs
How Do We Set the Reward?

Reward: r_t = Final reward + Step reward

- Final reward = Domain-specific reward
- Step rewards = Step-wise validity reward

How Do We Train?

¡ **Two parts:** ¡ **(1) Supervised training:** Train policy by imitating the action given by real observed graphs. Use gradient. ¡ **(2) RL training:** Train policy to optimize rewards. Use standard policy gradient

algorithm (refer to any RL course, e.g., CS234).

GCPN Architecture

GCPN Architecture

GCPN: Tasks

• Property optimization

- § Generate molecules with high specified property score
- **Property targeting**
	- § Generate molecules whose specified property score falls within given range
- Constrained property optimization
	- Edit a given molecule for a few steps to achieve higher specified property score

Data and Baselines

- ZINC250k dataset
	- 250,000 drug like molecules whose maximum atom number is 38
- **Baselines:**
	- § ORGAN: String representation + RL [Guimaraes et al., 2017]
	- JT-VAE: VAE-based vector representation + Bayesian optimization [Jin et al., 2018]

Property optimization ■ +60% higher property scores

Table 1: Comparison of the top 3 property scores of generated molecules found by each model.

logP: octanol-water partition coef., indicates solubility QED: indicator of drug-likeness

Quantitative Results

Property targeting

■ 7x higher success rate than JT-VAE, 10% less diversity

Method	$-2.5 \leq logP \leq -2$		$5 \leq logP \leq 5.5$		150 < MW < 200		500 < MW < 550	
	Success	Diversity	Success	Diversity	Success	Diversity	Success	Diversity
ZINC	0.3%	0.919	1.3%	0.909	1.7%	0.938		
JT-VAE	11.3\%	0.846	7.6%	0.907	0.7%	0.824	16.0%	0.898
ORGAN	θ		0.2%	0.909	15.1\%	0.759	0.1%	0.907
GCPN	85.5%	0.392	54.7%	0.855	76.1%	0.921	74.1%	0.920

Table 2: Comparison of the effectiveness of property targeting task.

logP: octanol-water partition coef., indicates solubility MW: molecular weight an indicator of **drug-likeness Diversity:** avg. pairwise Tanimoto distance between Morgan fingerprints of molecules

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Constrained property optimization ■ +180% higher scores than JT-VAE

Table 3: Comparison of the performance in the constrained optimization task.

Qualitative Results

Visualization of GCPN graphs: Property optimization

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Qualitative Results

Visualization of GCPN graphs: Constrained optimization

(c) Constrained optimization of penalized logP Jure Leskovec, Stanford CS224W: Machine Learning with Graphs, http://cs224w.stanford.edu 84

Summary of Graph Generation

- Complex graphs can be successfully generated via sequential generation
- Each step a decision is made based on hidden state, which can be
	- Explicit: intermediate generated graphs, decode with GCN
	- Implicit: vector representation, decode with RNN
- **Possible tasks:**
	- I mitating a set of given graphs
	- § Optimizing graphs towards given goals

References

PinSage:

Graph convolutional neural networks for web-scale recomment systems. R. Ying, R. He, K. Chen, P. Eksombatchai, W. Hamilton, J. W. J. Leskovec. *KDD 2018.*

Decagon:

- Modeling polypharmacy side effects with graph convolutional networks. Z., Marinka, M. Agrawal, J. Leskovec. *Bioinformation*
- ¡ Website**:** http://snap.stanford.edu/decagon/

GCPN:

- Graph Convolutional Policy Network for Goal-Directed Moled Graph Generation. J. You, B. Liu, R. Ying, V. Pande, J. Leskove⁽ *2018.*
- Code: https://github.com/bowenliu16/rl_graph_generation

What Next?

¡ **Project write-ups:**

- **Tue Dec 10 (11:59PM) Pacific Time**
	- § **1 team member uploads PDF to Gradescope**
	- § **Don't forget to tag your other team members!**

¡ **Poster session:**

- Thu Dec 12, 12:15 3:15 pm in **Huang Foyer**
	- **All groups with at least one non-SCPD member** must present
	- There should be 1 person at the poster at all times
	- § **Prepare a 2-minute elevator pitch of your poster**
	- § **More instructions on Piazza**

No late days!

What Next? Our Courses

¡ **CS246: Mining Massive Datasets (Winter 2020)**

- Data Mining & Machine Learning for Big Data
	- (big==doesn't fit in memory/single machine), SPARK

¡ **CS341: Project in Data Mining (Spring 2020)**

- § Groups do a research project on Big Data
- § We provide interesting data, projects and **access to the Google Cloud infrastructure**
- § Nice way to finish up CS224W project & **publish it**!

What Next?

¡ **Conferences / Journals:**

- KDD: Conf. on Knowledge Discovery & Data Mining
- **ICML:** Intl. Conf. on Machine Learning
- **NeurIPS:** Neural Information Processing Systems
- **ICLR:** Intl. Conf. on Learning Representations
- **WWW: ACM World Wide Web Conference**
- **WSDM**: ACM Web search and Data Mining
- **ICWSM**: AAAI Int. Conf. on Web-blogs & Social Media
- § **Journal of Network Science**
- **Journal of Complex Networks**

What Next? Other Courses

¡ **Other relevant courses:**

- **CS229**: Machine Learning
- § **CS230**: Deep Learning
- **MSE231: Computational Social Science**
- MSE334: The Structure of Social Data
- CS276: Information Retrieval and Web Search
- § **CS245**: Database System Principles
- CS347: Transaction Processing & Databases

Thank you Michele and TAs!!

Teaching Assistants

Christina Yuan Head TA

Lingzi (Liz) Guo

Benjamin (Ben) Hannel

Kuangcong (Cecilia) Liu

Zhitao (Rex) Ying

Co-Instructor

Michele Catasta

Vasco Portilheiro

Andrew Wang

Alexis Goh Weiying

Thank You

In Closing...

- ¡ **You Have Done a Lot!!!**
- ¡ **And (hopefully) learned a lot!!!**
	- Answered questions and proved many interesting results
	- Implemented a number of methods
	- § **And are doing excellently on the class project!**

Thank You for the Hard Work!!!

