#### Online Social Networks and Media

Graph ML

#### **Graph Machine Learning**

#### Outline

#### Part I: Introduction, Traditional ML Part II: Graph Embeddings Part III: GNNs Part IV (if time permits): Knowledge Graphs

Slides used based on:

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

#### Part I:

Types of ML Tasks Traditional ML Feature Engineering

#### Tools



• The ultimate library for Graph Neural Networks **We further recommend:** 

<u>GraphGym</u>: Platform for designing Graph Neural Networks.

**PyG (PyTorch Geometric):** 

 Modularized GNN implementation, simple hyperparameter tuning, flexible user customization

• Other network analytics tools: SNAP.PY, NetworkX

#### Types of ML tasks in graphs

#### Types of ML tasks in graphs



## **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.

# $\begin{array}{c} x_1 \\ \rightarrow \\ y_1 \\ \vdots \\ \vdots \\ x_N \\ \rightarrow \\ y_N \end{array}$

#### Apply the model:

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



## Node Level Tasks (example)



#### Node classification

## Feature Design

- Using effective features over graphs is the key to achieving good model performance.
- Traditional ML pipeline uses hand- designed features.
- We will overview 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?

#### **NODE LEVEL FEATURES AND TASKS**

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

- Node degree
- Node centrality



#### 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 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 (Pagerank) centrality
  - Betweenness centrality
  - Closeness centrality
  - and many others...

#### Pagerank 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:

$$p(v) = \sum_{u \to v} \frac{p(u)}{OutDegree(u)}$$

#### Betweness centrality

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

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

**Example:** 



$$c_A = c_B = c_E = 0$$

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

#### **Closeness centrality**

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

1

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

Example:



## **Clustering coefficient**

 Measures how connected the neighboring nodes of v are:



 $e_v = 0.5$ 

 $e_{v} = 1$ 

 $e_{12} =$ 

 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

Def: Induced subgraph is another graph, formed from a subset of vertices and *all* the edges connecting the vertices in that subset.



#### Def: Graph Isomorphism

 Two graphs which contain the same number of nodes connected in the same way are said to be isomorphic.
 (one-to-one mapping of their nodes)





Source: Mathoverflow



The right graph has cycles of length 3 but the left graph does not, so the graphs cannot be isomorphic.

#### Graphlets: Rooted connected induced nonisomorphic subgraphs:

All possible graphlets on up to 3 nodes



Graphlet Degree Vector (GDV): A count vector of graphlets rooted at a given node.

Example:

All possible graphlets on up to 3 nodes





Graphlet instances of node u:



Graphlets of node *u*: *a*, *b*, *c*, *d* [2,1,0,2]



There are 73 different graphlets on up to 5 nodes

- 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



*u* has graphlets: 0, 1, 2, 3, 5, 10, 11, ...

- 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

- 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

- 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.

#### Node Level Tasks



#### Node classification

## **Protein Folding**

Computationally predict the 3D structure of a protein based solely on its amino acid sequence: For each node predict its 3D coordinates



Experimental resultComputational prediction

## **AlphaFold: Impact**





Image credit: SingularityHub

## AlphaFold's Al could change the world of biological science as we know it

DeepMind's latest AI breakthrough can accurately predict the way proteins fold

Has Artificial Intelligence 'Solved' Biology's Protein-Folding Problem? DeepMind's latest AI breakthrough could turbocharge drug discovery

## **AlphaFold:** Solving Protein Folding

#### Key idea: "Spatial graph"

- Nodes: Amino acids in a protein sequence
- Edges: Proximity between amino acids (residues)



#### **Spatial graph**

#### **LINK PREDICTION**

#### **Link Prediction**

- The task is to predict **new links** based on the existing links.
- Two ways: (a) define a score for each pair of nodes, rank pairs, return top K ones, (b) build a classifier with input pair of nodes, output probability of existence


#### **Link Prediction**

The key is to design features for a pair of nodes.
(for computing the score, as input to the classifier
First, score



## **Link Prediction**

#### (1) Links missing at random:

Missing/unknown, incomplete information

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

# **Link Prediction**

#### (2) Temporal Links Prediction

 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>]

1



## **Score-based Link Prediction**

#### 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
- Evaluation:
  - $n = |E_{new}|$ : # new edges that appear during the test period  $[t_1, t']$
  - Take top n elements of L and count correct edges

## Link Level Features

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



### **Distance-based Features**

Shortest-path distance between two nodes



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 Features: Captures # neighboring nodes shared between two nodes

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

Jaccard coefficient:

 $\frac{|N(v_1 \cap v_2)|}{|N(v_1 \cup v_2)|}$ 

Example: c(A, B)



Adamic-Adar index:

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



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 connect in the future.

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

Katz index: counts the number of walks of all lengths between a given pair of nodes.

*How to compute #walks between two nodes?* 

Use powers of the adjacency matrix!

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  $v = A_{uv}$ •  $P_{12}^{(1)} = A_{12}$ •  $A = \begin{pmatrix} 0 & 1 & 0 & 1 \\ 1 & 0 & 0 & 1 \\ 0 & 0 & 0 & 1 \\ 1 & 1 & 1 & 0 \end{pmatrix}$

• How to compute  $P_{uv}^{(2)}$  ?

P

a

- 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

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

Node 1's neighbors  

$$A^{2} = \begin{pmatrix} 0 & 1 & 0 & 1 \\ 1 & 0 & 0 & 1 \\ 0 & 0 & 0 & 1 \\ 1 & 1 & 1 & 0 \end{pmatrix} \times \begin{pmatrix} 0 & 1 & 0 & 1 \\ 1 & 0 & 0 & 1 \\ 1 & 0 & 0 & 1 \\ 0 & 0 & 0 & 1 \\ 1 & 1 & 1 & 0 \end{pmatrix} = \begin{pmatrix} 2 & 1 & 1 & 1 \\ 1 & 2 & 1 & 1 \\ 1 & 1 & 1 & 0 \\ 1 & 1 & 1 & 0 \\ 1 & 1 & 0 & 3 \end{pmatrix}_{48}$$

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<sup>l</sup><sub>uv</sub> specifies #walks of length l.

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

Sum over all walk lengths  $S_{v_1v_2} = \sum_{l=1}^{\infty} \beta^l A_{v_1v_2}^l \text{ walks of length } l$ between  $v_1$  and  $v_2$   $0 < \beta < 1: \text{ discount factor}$ 

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

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

# Link Level Features

#### 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.

#### **Classification for Link Prediction**

Predict link e = (v, u)

#### Input

Features describing v and u

#### Output

#### Prediction

positive class: link negative class: no-link

## Example: Recommender Systems

Users interacts with items

Watch movies, buy merchandise, listen to music

- Nodes: Users and items
- Edges: User-item interactions

Goal: Recommend items users might like



# Example: Drug Side Effects

Many patients take multiple drugs to treat complex or co-existing diseases:

- 46% of people ages 70-79 take more than 5 drugs
- Many patients take more than 20 drugs to treat heart disease, depression, insomnia, etc.
   Task: Given a pair of drugs predict adverse side effects







Modeling Polypharmacy Side Effects with Graph Convolutional Networks

# **Example: Drug Side Effects**

#### Nodes: Drugs & Proteins Edges: Interactions



Query: How likely will Simvastatin and Ciprofloxacin, when taken together, break down muscle tissue?



#### **GRAPH LEVEL FEATURES AND TASKS**

### **Graph Level Features**

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

For example:



Graph Kernels: Measure *similarity* between two graphs

- Kernel  $K(G, G') \in \mathbb{R}$  measures similarity
- 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  $K(G, G') = \phi(G)^T \phi(G')$
- Once the kernel is defined, off-the-shelf ML model, such as kernel SVM, can be used to make predictions.

Graph Kernels: Measure similarity between two graphs:

- Graphlet Kernel [1]
- Weisfeiler-LehmanKernel [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).

**Goal**: Design graph feature vector  $\phi(G)$ **Key idea**: Bag-of-Words (BoW) for a graph

- 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



What if we use Bag of node degrees?

Deg1: Deg2: Deg3:  

$$\phi(\frown) = \operatorname{count}(\frown) = [1, 2, 1]$$
  
Obtains different features  
for different graphs!  
 $\phi(\frown) = \operatorname{count}(\frown) = [0, 2, 2]$ 

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

**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.



Given graph G, and a graphlet list  $G_k = (g_1, g_2, \dots, g_{n_k})$ , 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**

Limitation: 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 the node degree of a graph 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  $\phi(G)$
- **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** 

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

Assign initial colors





Aggregate neighboring colors









Hash aggregated colors





Hash table

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

Aggregated colors



Hash aggregated colors






### **Color Refinement**



### Weisfeiler-Lehman Kernel

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 = [6,2,1,2,1,0,2,1,0,0,0,2,1]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]

### 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 Kernels**

#### 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!)

#### **Example 1: Traffic Prediction**



### **Traffic Prediction**

Road networks as graphs

- **Nodes:** Road segments
- **Edges:** Connectivity between road segments

**Prediction:** Time of Arrival (ETA)



# Traffic Prediction with GNNs

#### Predicting Time of Arrival with GNNS



THE MODEL ARCHITECTURE FOR DETERMINING OPTIMAL ROUTES AND THEIR TRAVEL TIME.

# **Example 2: Drug Prediction**

#### Antibiotics are small molecular graphs

#### Nodes: Atoms

#### **Edges:** Chemical bonds



Konaklieva, Monika I. "Molecular targets of  $\beta$ -lactam-based antimicrobials: beyond the usual suspects." Antibiotics 3.2 (2014): 128-142.



Image credit: <u>CNN</u>

### **Drug Prediction**

- A Graph Neural Network graph classification model
- Predict promising molecules from a pool of candidates



Stokes, Jonathan M., et al. "A deep learning approach to antibiotic discovery." Cell 180.4 (2020): 688-702.

### **Example 3: Physical Simulation**

#### Physical simulation as a graph: Nodes: Particles Edges: Interaction between particles













Learning to simulate complex physics with graph networks

### **Physical Simulation**

#### A graph evolution task:

• **Goal**: Predict how a graph will evolve over



# **Application: Weather Forecasting**



https://medium.com/syncedreview/deepmind-googles-ml-based-graphcast-outperforms-the-world-s-best-medium-range-weather-9d114460aa0c

# 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

### Acknowledgement

Most slides from

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