Introduction to Graph Machine Learning

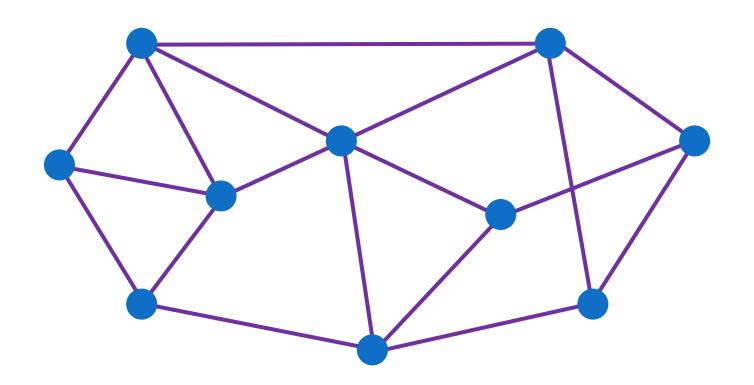
Rizal Fathony rizal@fathony.com

What is a Graph?

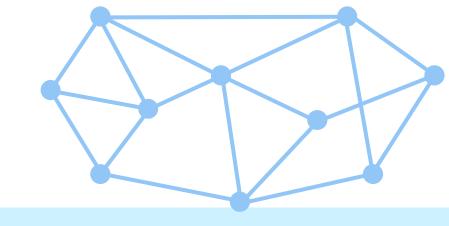
Mathematical structure for pairwise relations

Nodes

Edges

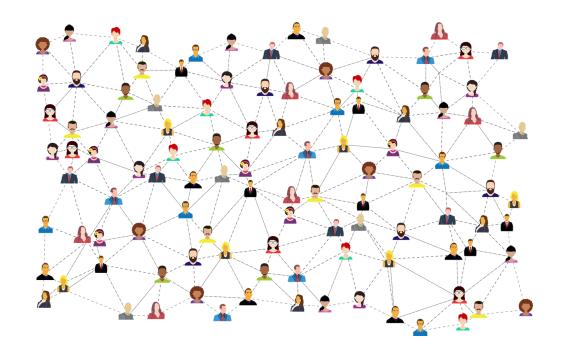


Why Graphs?



Graph is a general method for describing and modeling complex systems

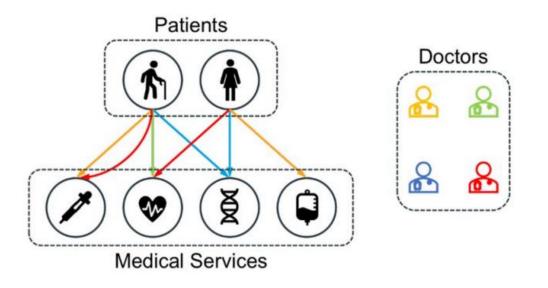
Many Data are Graphs





Nodes: Person/Account

Edges: Friendship/Follows



Bipartite Graph

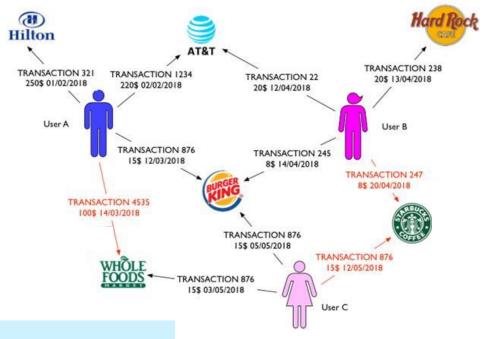
Health Records

Nodes: Patient, Medical Service

Edges: Treatment by Doctors

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Many Data are Graphs

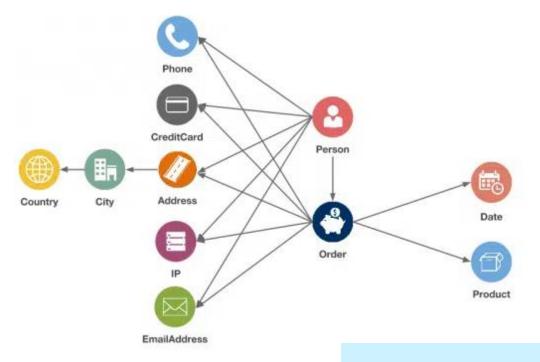


Directed Graph

Financial Transactions

Nodes: Customer, Merchant

Edges: Transaction/Payment



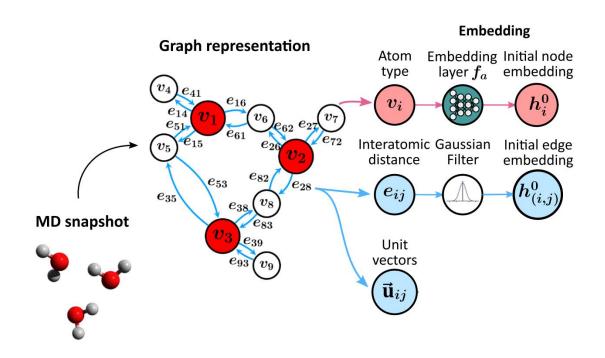
Heterogenous Graph

E-Commerce Data

Nodes: Person, Product, Credit Cards, ...

Edges: Has Phone, Has Address, Orders, ...

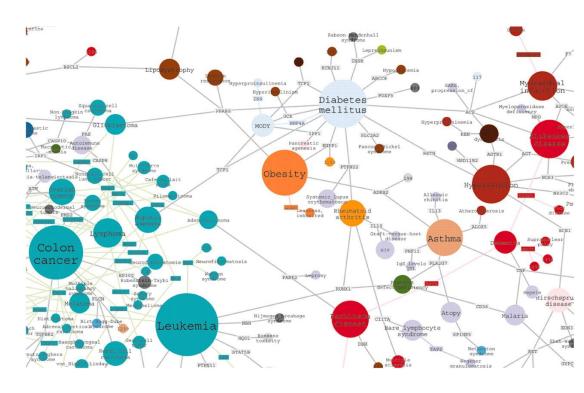
Many Data are Graphs



Molecular Modeling

Nodes: Atom

Edges: Chemical Bond

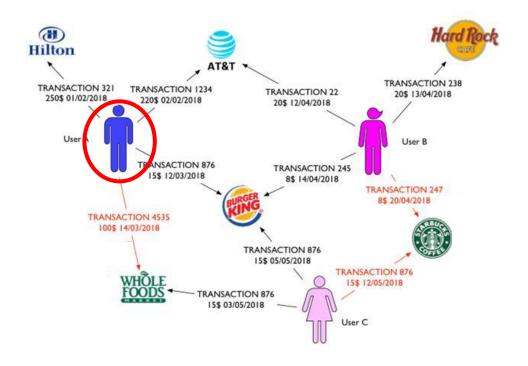


Human Disease Network

Nodes: Disease

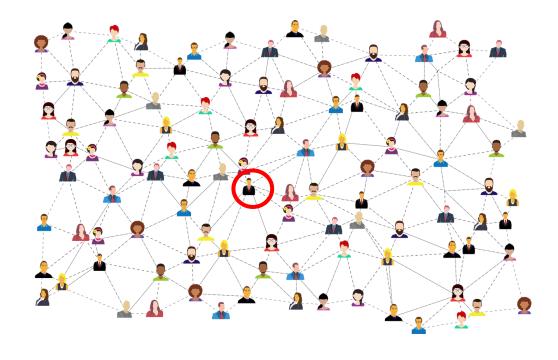
Edges: Genetic Link

Task Example: Node Prediction



Input: Transactional Graph

Task: Find user that use stolen credit card in the transactions

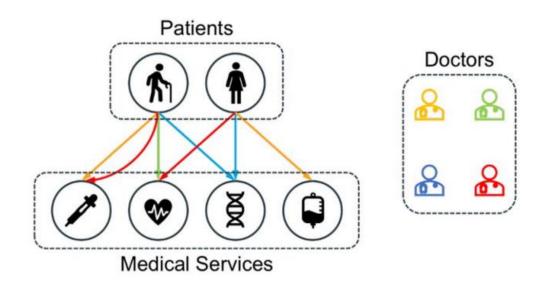


Input: Social Network

Task: Identify fake user with

influence power

Task Example: Edge Prediction



Input: Health Records Graph

Task: Predict if a patient need to see a doctor for medical treatment

Input: Molecular Graph

Task: Predict how strong the chemical bonds' force for a given molecule

What's Next?



2 ML Algorithms

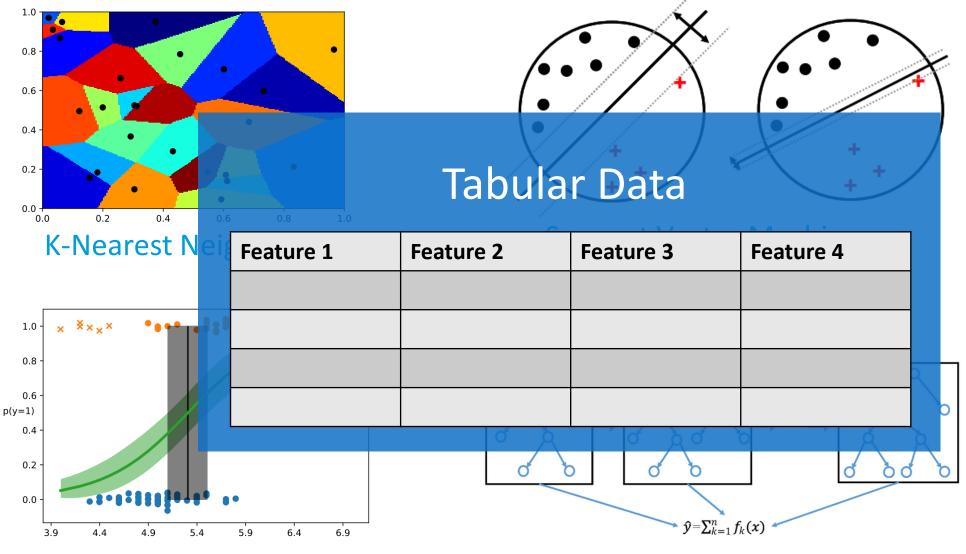
3 Node Embedding

4 Graph Neural Networks

Machine Learning Algorithms

From Classical to Graph ML

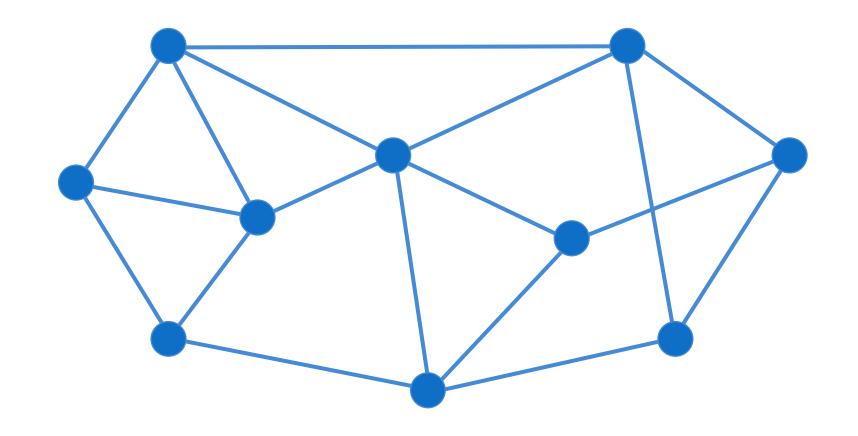
Classical Machine Learning Algorithms



Logistic Regression

(Boosted) Decision Tree

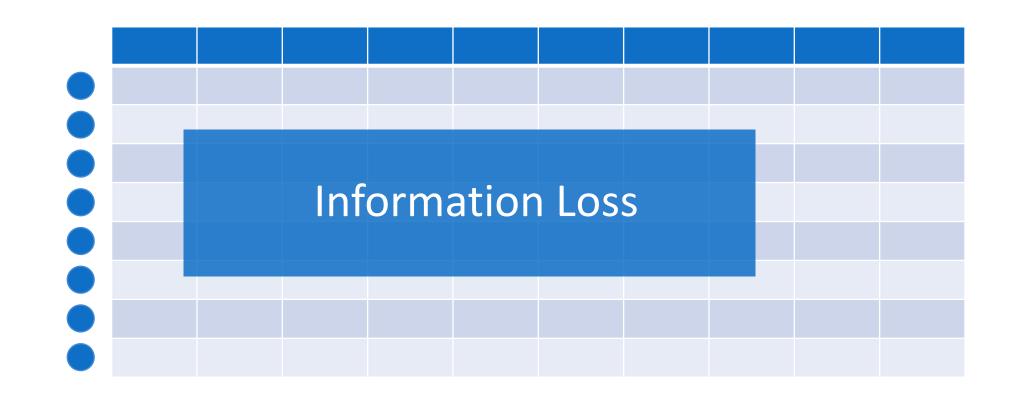
Classical ML for Graph Data?



Graph

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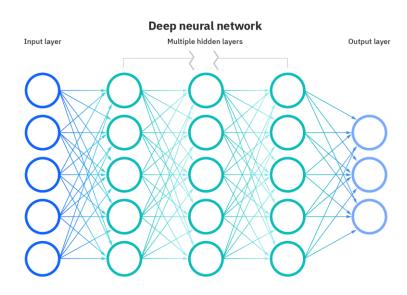
Classical ML for Graph Data?

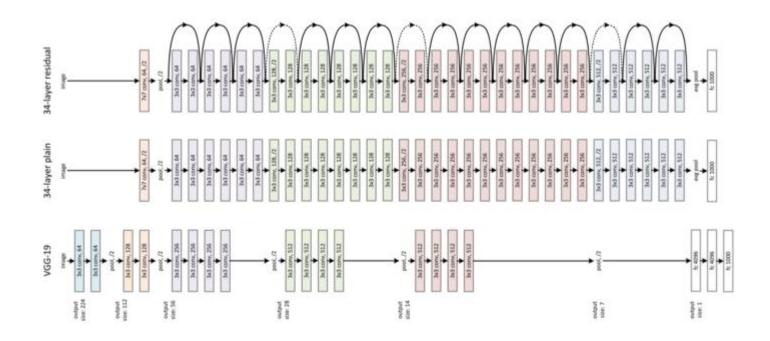


Tabular

Neural Networks and Deep Learning

Multiple layers of learning





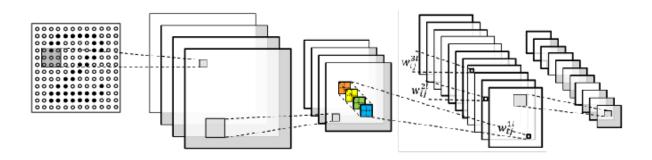
Multi Layer Perceptron (MLP)

Residual Networks (ResNet)

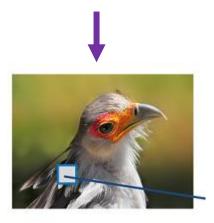
Capable to learn from "raw" data

Grids and Sequences

Grids

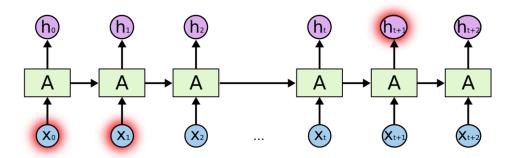


Convolutional Neural Networks (CNN)

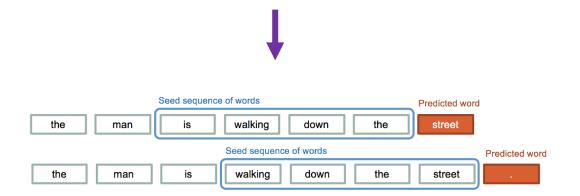


Images

Sequences

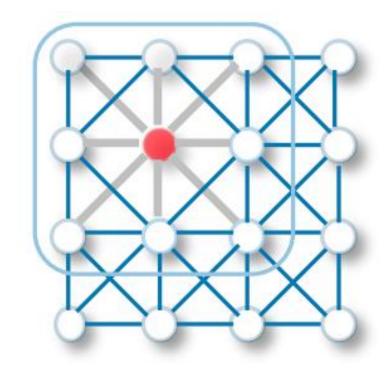


Recurrent Networks (RNN)

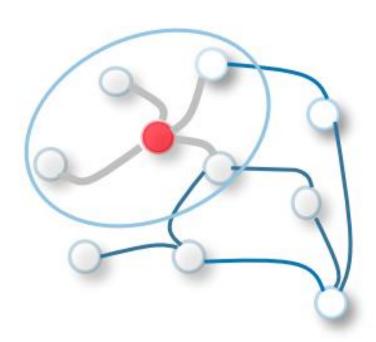


Text

Grid and Sequence as Graph



Grid Computation Flow



Graph Computation Flow

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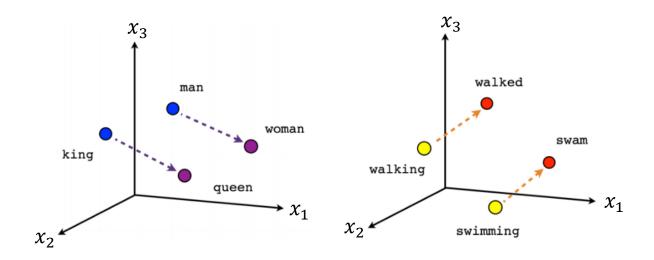
Node Embedding

Nodes + neighbors → numbers

Inspiration from word embedding: word2vec

Map words to numerical features

similar word → similar values preserve word associations



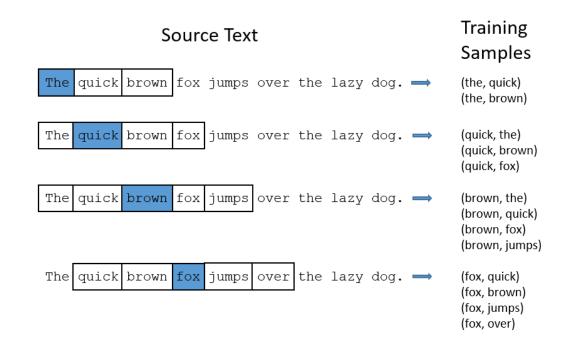
Male-Female

Verb tense

king - man + woman ≈ queen
walked - walking ≈ swam - swimming

word2vec training process:

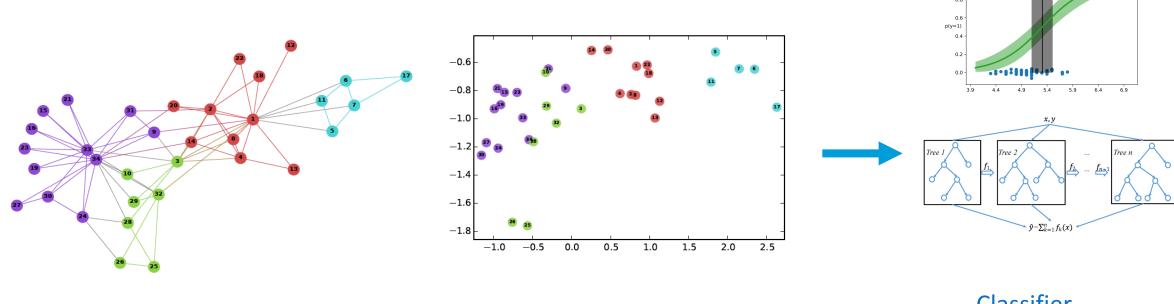
predict the neighboring words



node2vec: a node embedding algorithm

Map nodes in a graph to numerical features (embedding)

similar nodes → similar embeddings



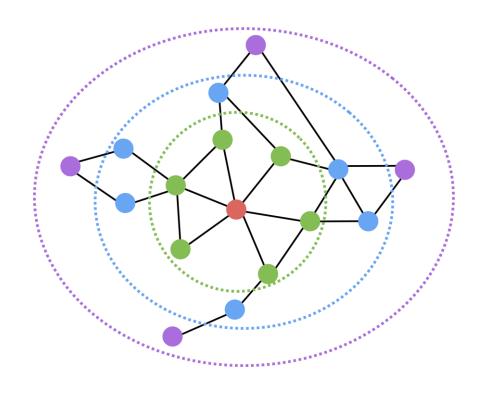
Graph Embedding

Classifier (ML models)

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K-Hop Similarity

Neighboring nodes achievable in k-hop should have similar embedding



- Red: Target node
- Green: 1-hop neighbors
 - A (i.e., adjacency matrix)
- Blue: 2-hop neighbors
 - A²
- Purple: 3-hop neighbors
 - A³

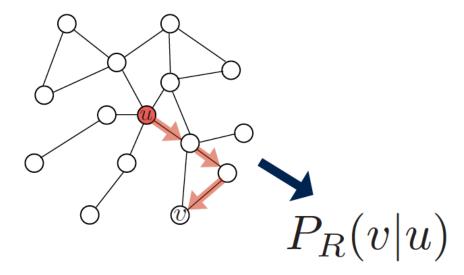
Objective:

$$\mathcal{L} = \sum_{(u,v) \in V \times V} \|\mathbf{z}_u^\top \mathbf{z}_v - \mathbf{A}_{u,v}^k\|^2$$

Random Walk Similarity

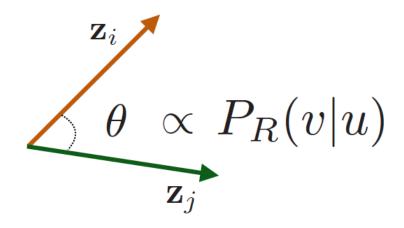
Random walk: start from node u, repeatedly jump (walk) to a neighboring node

 $P_R(v|u)$: probability of visiting node v from random walks starting from node u



A random walk from u to v

Embedding similarity should approximate $P_R(v|u)$

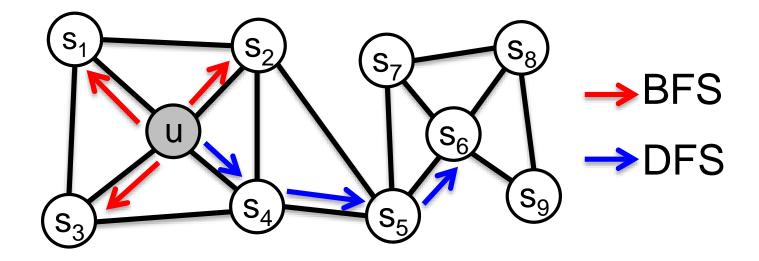


Cosine similarity

node2vec: biased random walk similarity

Biased random walk to encourage: **local** and **global** views

local microscopic view → breadth first search (BFS) walk global macroscopic view → depth first search (DFS) walk



BFS and DFS biased random walks

Application: Health Records

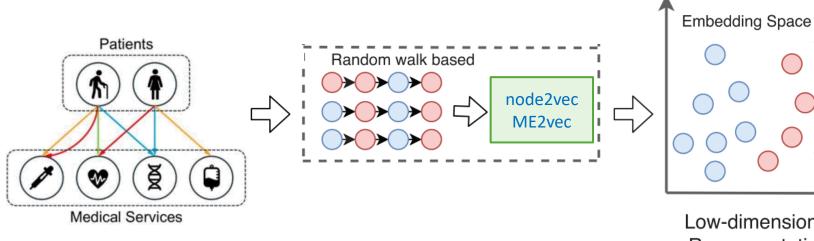
Leveraging graph-based hierarchical medical entity embedding for healthcare applications

Tong Wu et.al (2021) [Nature Scientific Reports | Advanced Analytics, IQVIA Inc]

node2vec, ME2vec

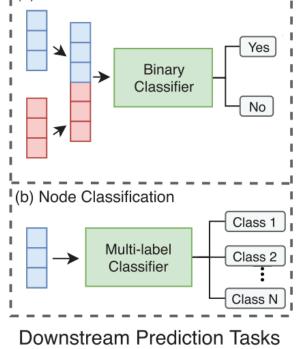
patient – medical service graph

patient – doctor graph



Low-dimensional Rrepresentation patient, medical service, doctor embedding

Logistic Regression
(a) Link Prediction



Prediction

1. Predict patient diagnostic [node classification]

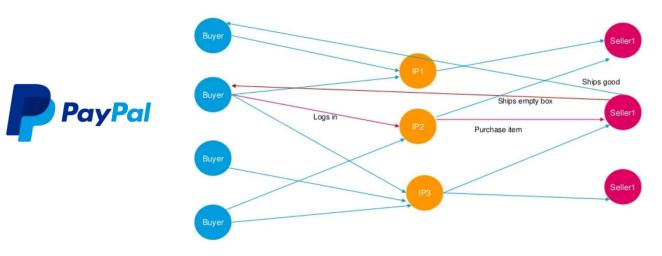
Tasks:

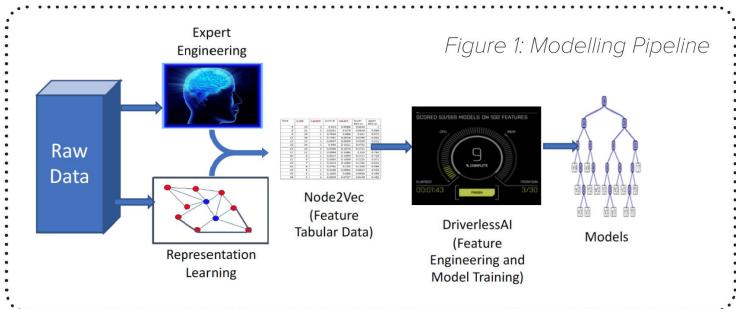
2. Predict if patient need to see a doctor [link prediction]

3. Readmission prediction [node classification]

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Application: PayPal's Collusion Fraud Prevention





DATA

Training Data:

- Subset of one year's transactions.
- 1.5 billion edges, .5 million nodes.

Test Data:

• 3 months

Number of Features:

• 400-600

https://www.slideshare.net/Hadoop_Summit/graph-representation-learning-to-prevent-payment-collusion-fraud https://www.h2o.ai/content/dam/h2o/en/marketing/documents/2020/01/PayPal-Customer-Case-Study-rnd2-1.pdf

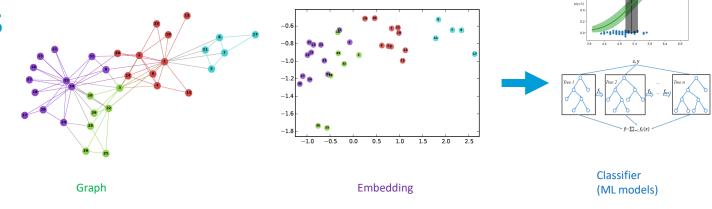
Graph Neural Networks

End-to-end learning for graph data

Node Embedding Limitations

Solving problems in two steps

Learn embedding first, then learn predictive model



Do not consider node features

Embeddings are generated solely based on the graph structure

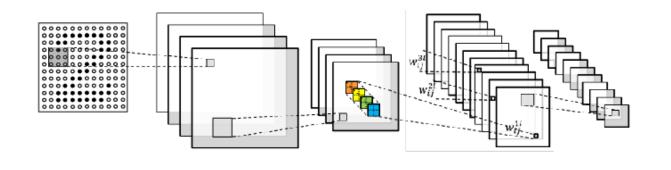
Transductive learning (instead of inductive)

Impossible to generate new embedding for new nodes not seen in the training

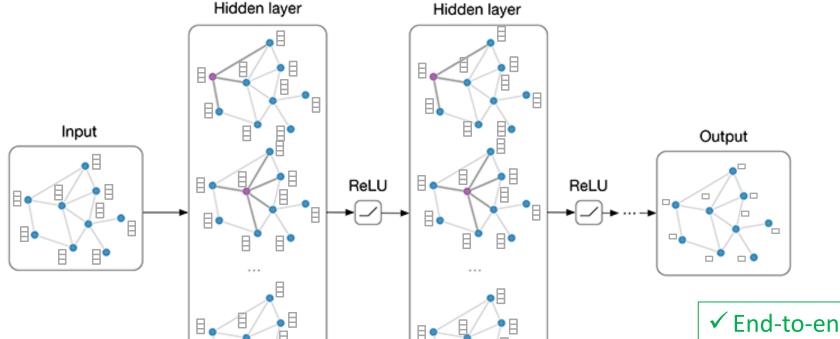
"Shallow" learning

Unable to take advantage of the representation power of deep neural networks

Graph Convolutional Networks



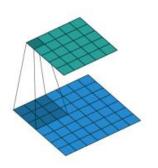
Convolutional Neural Networks (CNN)

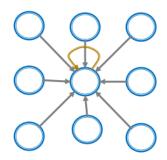


Graph Convolutional Networks (GCN)

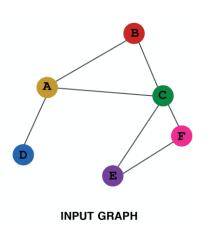
- ✓ End-to-end Learning
- ✓ Use Features
- √ "Deep" Learning

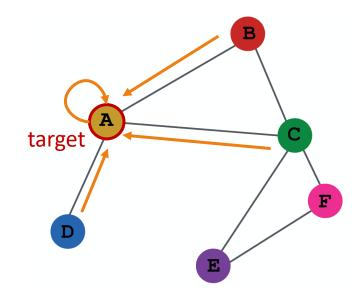
GCN Convolution Operator





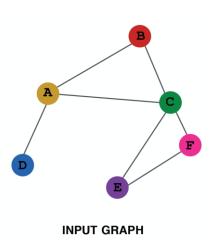
CNN layer with 3x3 filter computation flow

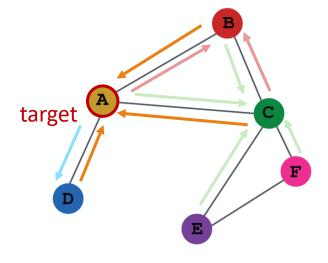




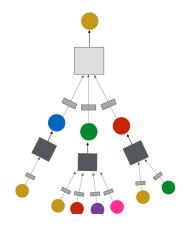
GCN computation flow

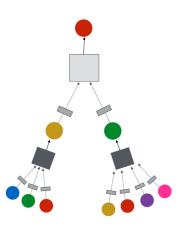
GCN Computation Flow

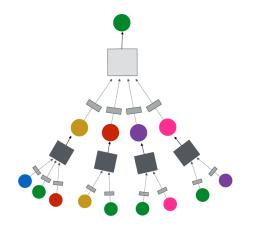


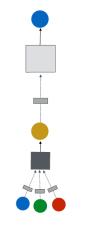


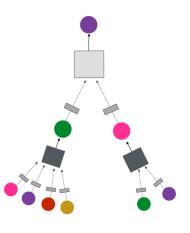
2 layers GCN computation flow

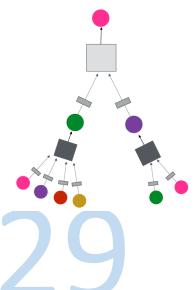




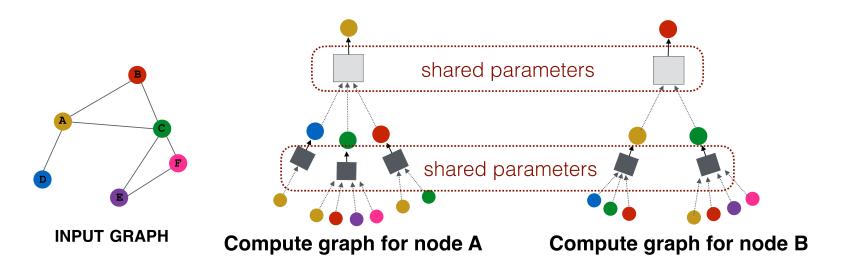




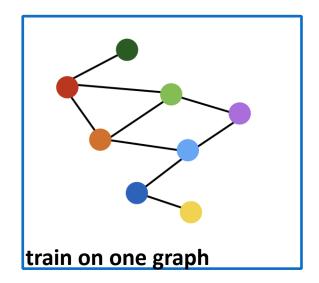


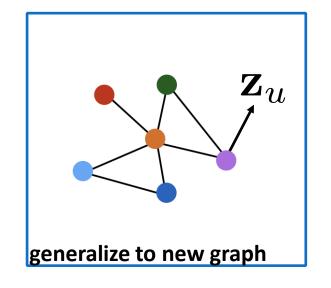


Inductive Capability



Weight Sharing

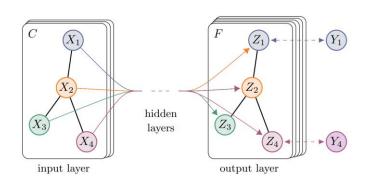




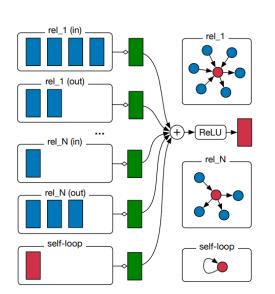
✓ Inductive

Applicable to unseen nodes

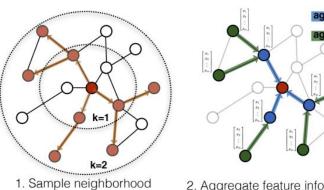
Some Flavors of Graph Neural Networks



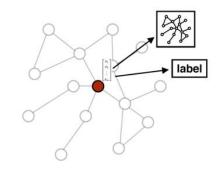
Graph Convolutional Networks (GCN)



Relational GCN (R-GCN)

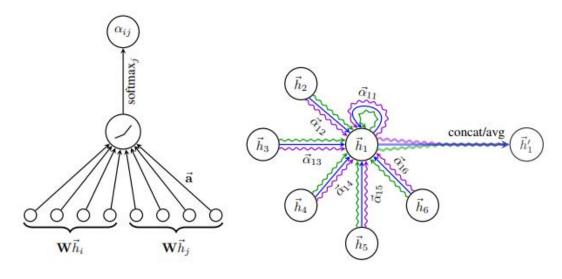


Aggregate feature information from neighbors



3. Predict graph context and label using aggregated information

GraphSAGE [Sample and Aggregate]



Graph Attention Networks (GAT)

Application: Abuse Detection in Web

Bipartite Dynamic Representations for Abuse Detection (Andrew Wang, et.al, 2021) [KDD | Stanford U, Purdue U, Amazon]

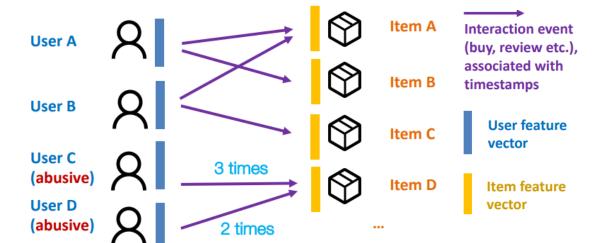


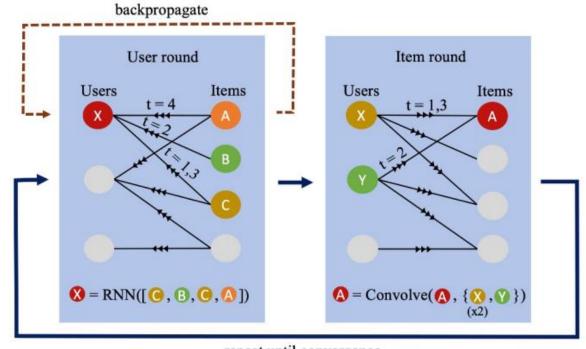


Trolling, propagating misinformation, offensive language



Fake reviews or purchases to inflate product rankings





...repeat until convergence

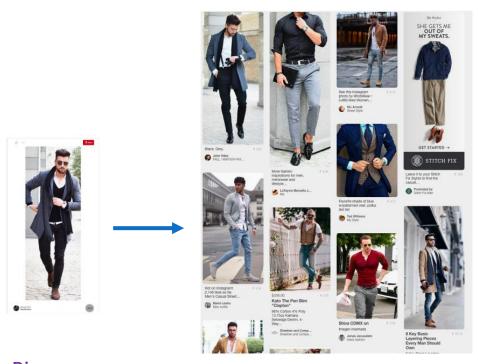
Architecture GCN + RNN

Application: PinSAGE, Pinterest's Recommendation System



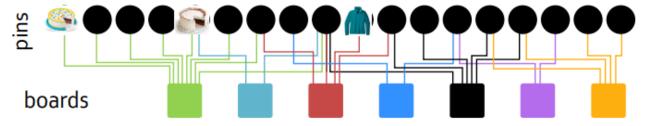
Large-scale GCN/GraphSAGE implementation Contextual Image Recommendation

Graph Convolutional Neural Networks for Web-Scale Recommender Systems (Rex Ying et.al, 2018) [KDD | Pinterest, Stanford]



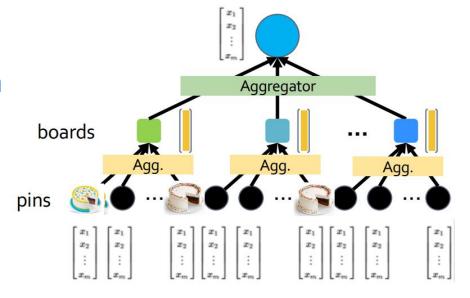
Pin (image + desc.)

Recommend related pins



7.5 billion training data

1.2 billionpositive pairs6.5 billionnegative pairs



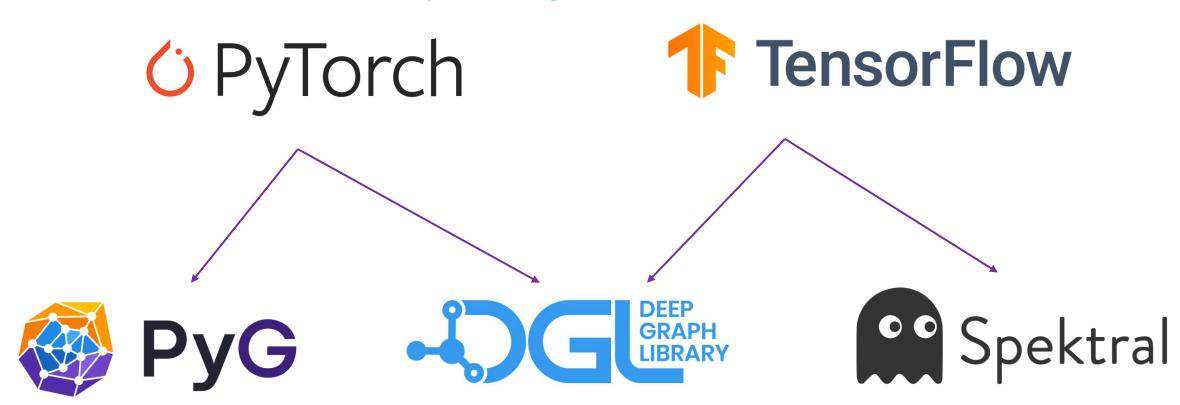
Features: image embedding + text embedding

Implementation

Tools and Frameworks

Tools for Graph Neural Networks

Deep Learning Frameworks



Graph Neural Network Frameworks

Code Example





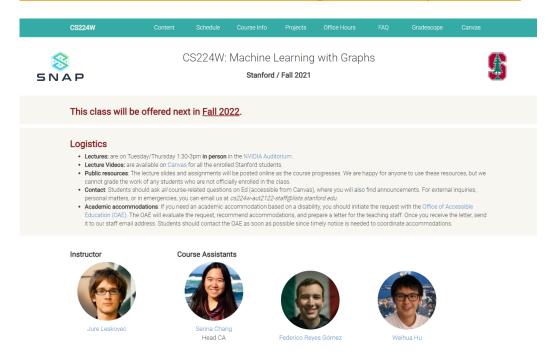
PyG is OPyTorch-on-the-rocks:

```
from torch.nn import Conv2d
class CNN(torch.nn.Module):
    def __init__(self):
        self.conv1 = Conv2d(3, 64)
        self.conv2 = Conv2d(64, 64)
    def forward(self, input):
        h = self.conv1(input)
       h = h.relu()
        h = self.conv2(h)
       return h
```

```
from torch geometric.nn import GCNConv
class GNN(torch.nn.Module):
    def __init__(self):
       self.conv1 = GCNConv(3, 64)
       self.conv2 = GCNConv(64, 64)
    def forward(self, input, edge_index):
       h = self.conv1(input, edge_index)
       h = h.relu()
       h = self.conv2(h, edge_index)
       return h
```

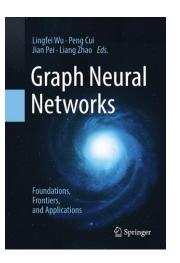
Learning & Resources

Stanford's Machine Learning with Graphs class



Course Slides, Video Lectures

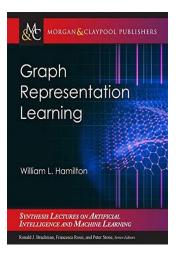
Comprehensive resources for Graph ML from *Jure Leskovec*, one of the authorities on Graph ML



Graph Neural Networks
Foundation, Frontier, and Applications
Lingfei Wu et. al.

Comprehensive, focus on applications and use cases

Free pre-print version is available



Graph Representation Learning William L. Hamilton

Foundational, focus on building conceptual understanding

Free pre-print version is available

Thank You