# Graphical Models
# Discrete Inference and Learning

MVA

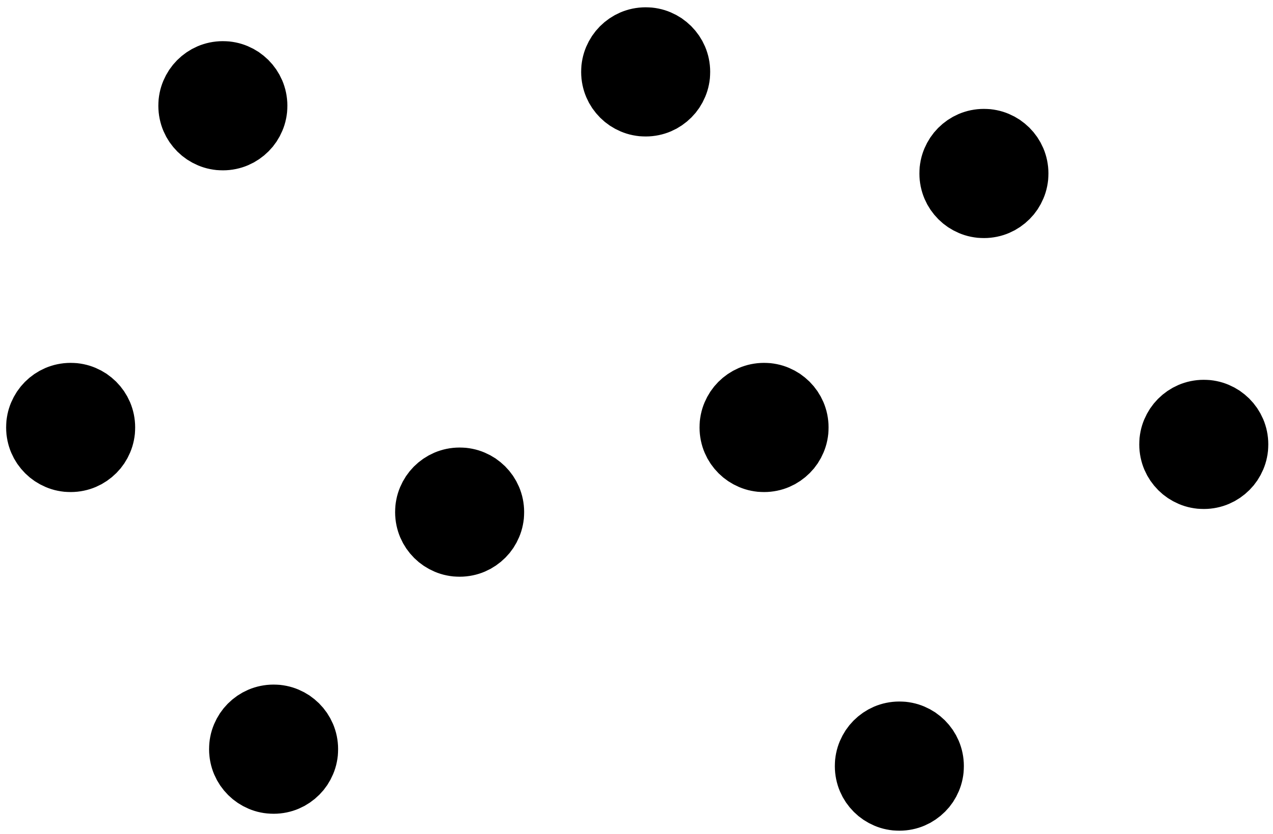
2023 – 2024

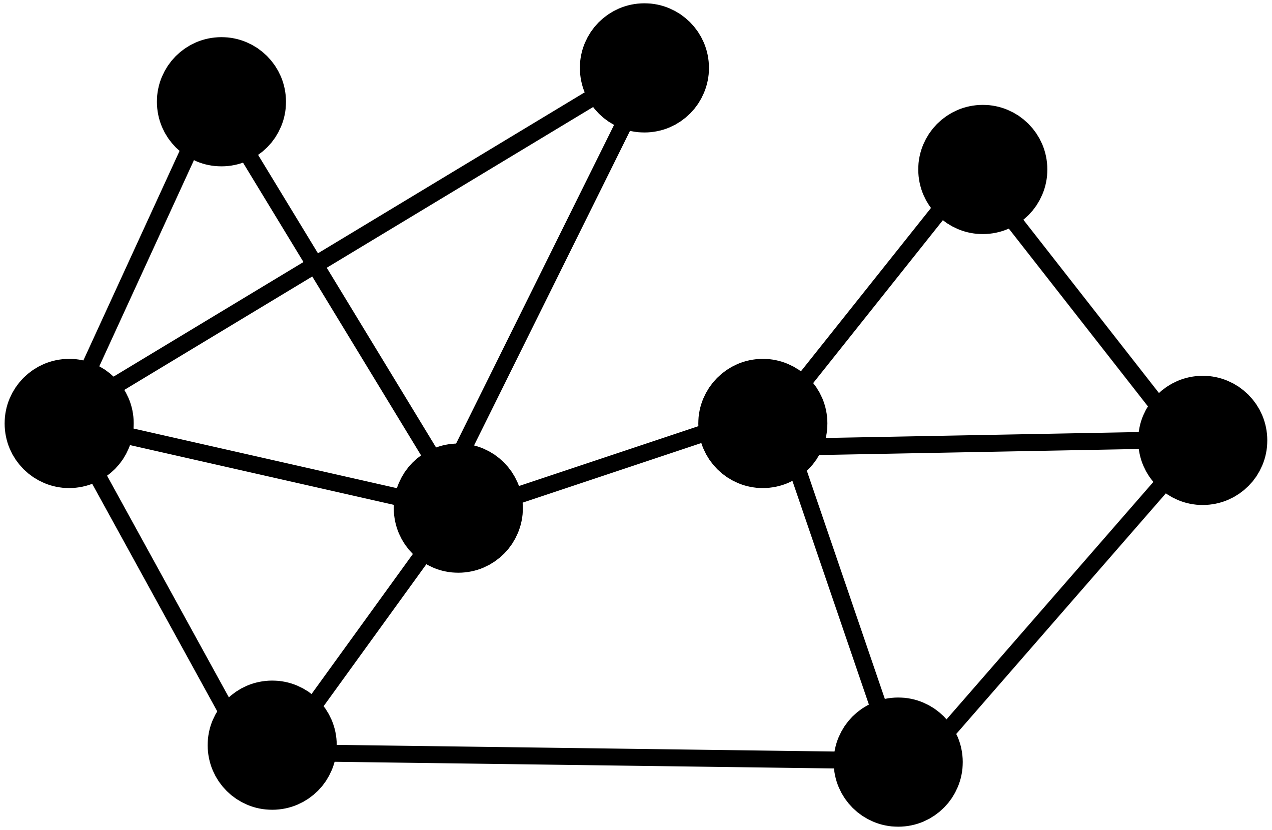
http://thoth.inrialpes.fr/~alahari/disinflearn

# Recap

# Why Graphs?

**Graphs are a general language for describing and analyzing entities with relations/interactions**





# Graph



Slide courtesy: http://cs224w.Stanford.edu

# Many Types of Data are Graphs (1)

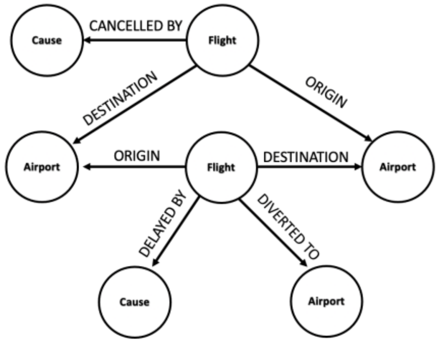
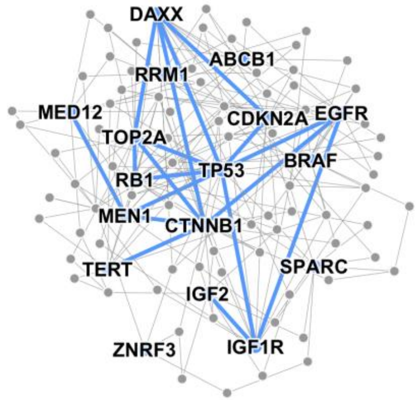



Image credit: SalientNetworks




**Event Graphs** | **Computer Networks** | **Disease Pathways**

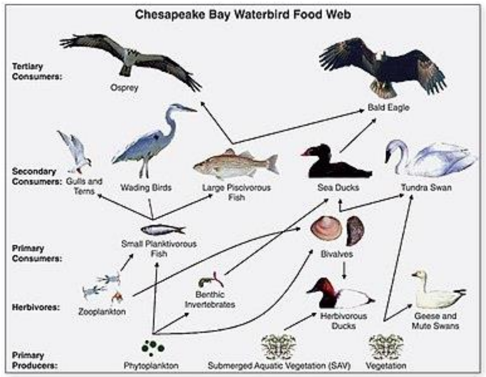



Image credit: Wikipedia

Image credit: Pinterest

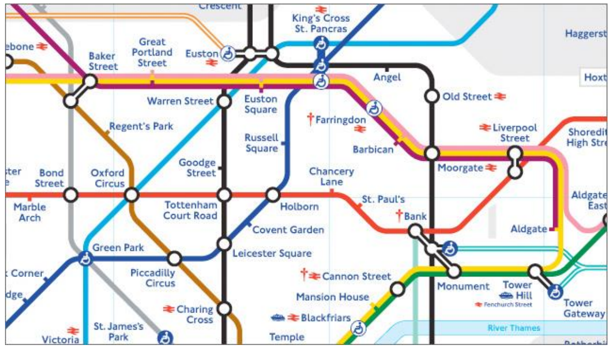



Image credit: visitlondon.com

**Food Webs** | **Particle Networks** | **Underground Networks**



Slide courtesy: http://cs224w.Stanford.edu

# Many Types of Data are Graphs (2)

Image credit: Medium

**Social Networks**

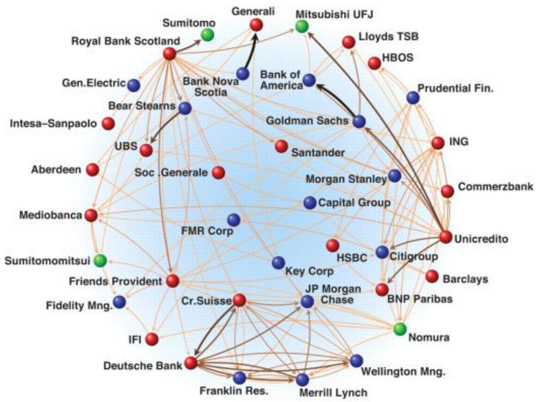



Image credit: Science

**Economic Networks**

Image credit: Lumen Learning

**Communication Networks**

**Citation Networks**

Image credit: Missoula Current News

**Internet**

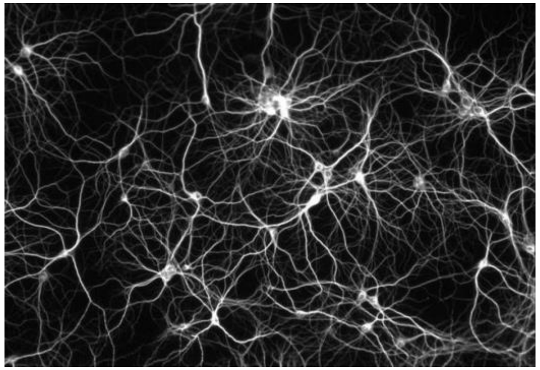


Image credit: The Conversation

**Networks of Neurons**



Slide courtesy: http://cs224w.Stanford.edu

# Many Types of Data are Graphs (3)

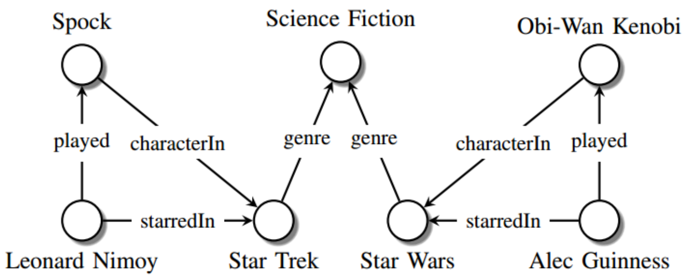



Image credit: Maximilian Nickel et al

**Knowledge Graphs**

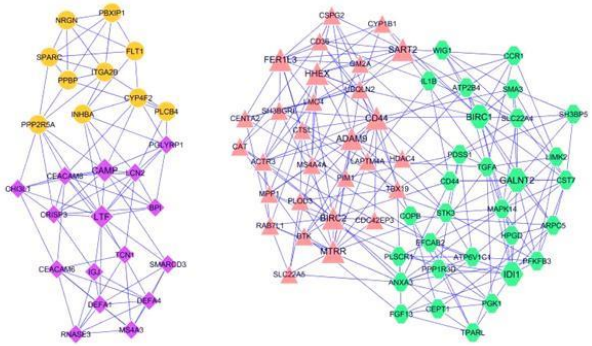


Image credit: ese.wustl.edu

**Regulatory Networks**

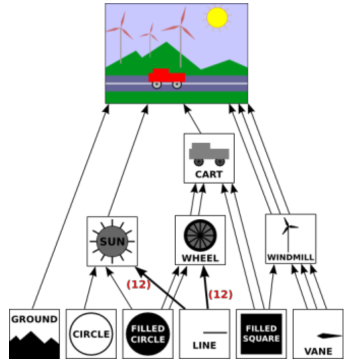



Image credit: math.hws.edu

**Scene Graphs**

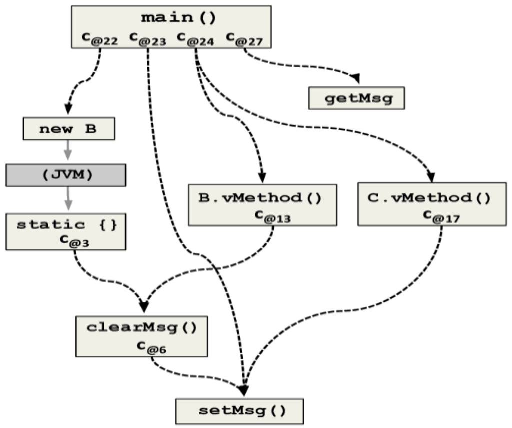



Image credit: ResearchGate

**Code Graphs**

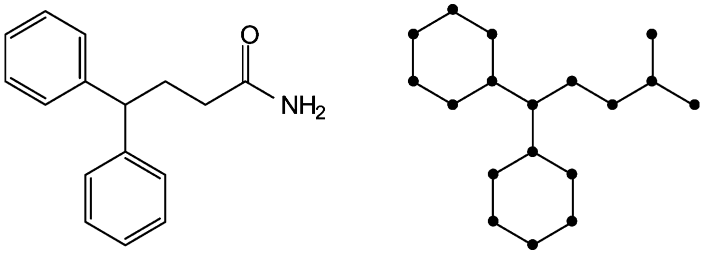



Image credit: MDPI

**Molecules**

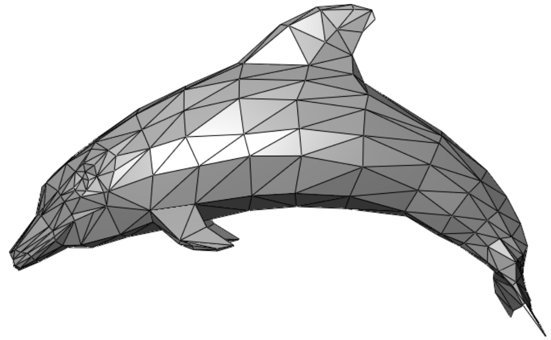


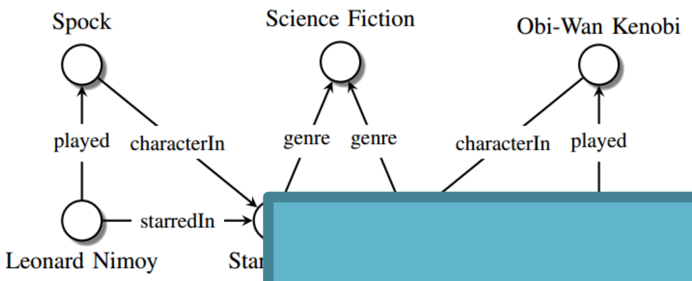
Image credit: Wikipedia

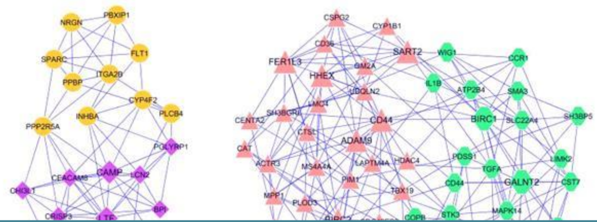
**3D Shapes**



Slide courtesy: http://cs224w.Stanford.edu

# Graphs and Relational Data



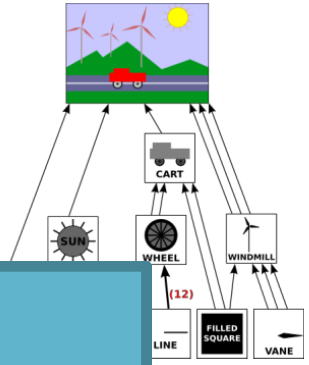



Image cred

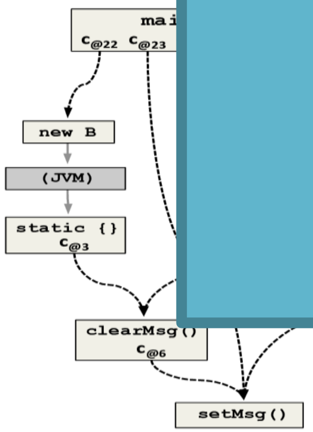
ath.hws.edu

**Know**

**Graphs**

## Main question:

How do we take advantage of relational structure for better prediction?



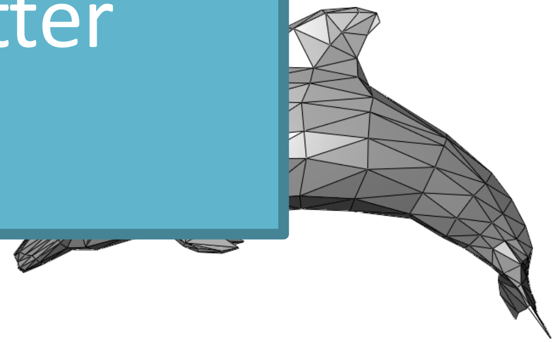



Image credit: ResearchGate

Image credit: MDPI

Image credit: Wikipedia

**Code Graphs**

**Molecules**

**3D Shapes**



Slide courtesy: http://cs224w.Stanford.edu

# Graphs: Machine Learning

Complex domains have a rich relational structure, which can be represented as a **relational graph**

**By explicitly modeling relationships we achieve better performance!**

# What have we seen?

- Inference
  - Belief propagation
  - Graph cuts (to be completed)
  - Variational inference
  - Simulation-based inference

# Outline

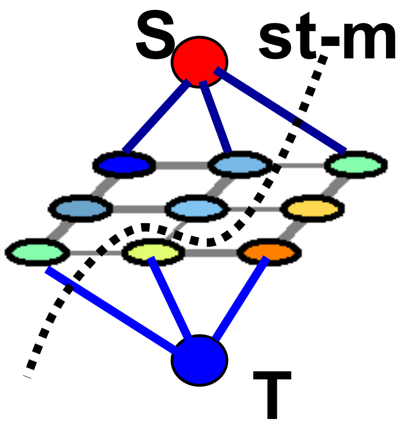
The st-mincut problem

Connection between st-mincut and energy minimization?

What problems can we solve using st-mincut?

st-mincut based Move algorithms

# St-mincut and Energy Minimization




⟺

**Minimizing a Qudratic Pseudoboolean function E(x)**

Functions of boolean variables

Pseudoboolean?

$$E: \{0,1\}^n \rightarrow R$$

$$E(y) = \sum_i c_i y_i + \sum_{i,j} c_{ij} y_i(1-y_j)$$

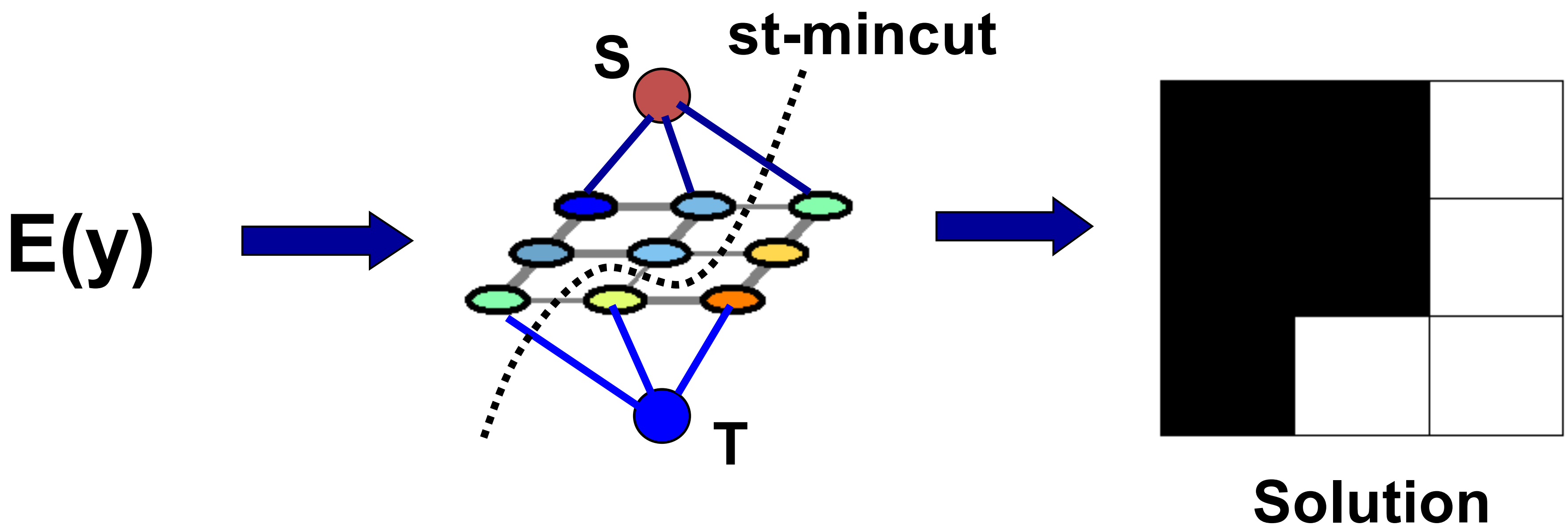
$c_{ij} \geq 0$

Polynomial time st-mincut algorithms require non-negative edge weights

# So how does this work?

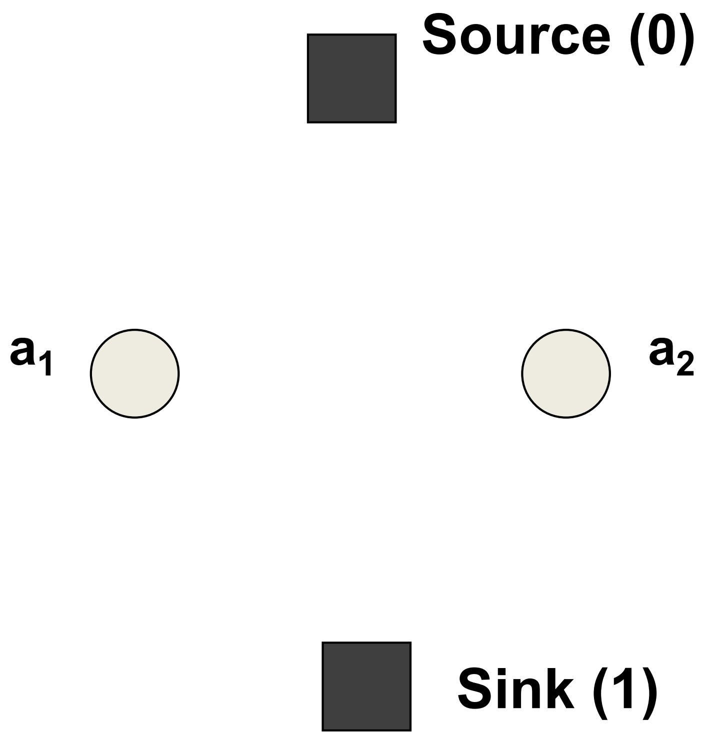
**Construct a graph such that:**

1. Any st-cut corresponds to an assignment of x
2. The cost of the cut is equal to the energy of x : E(x)



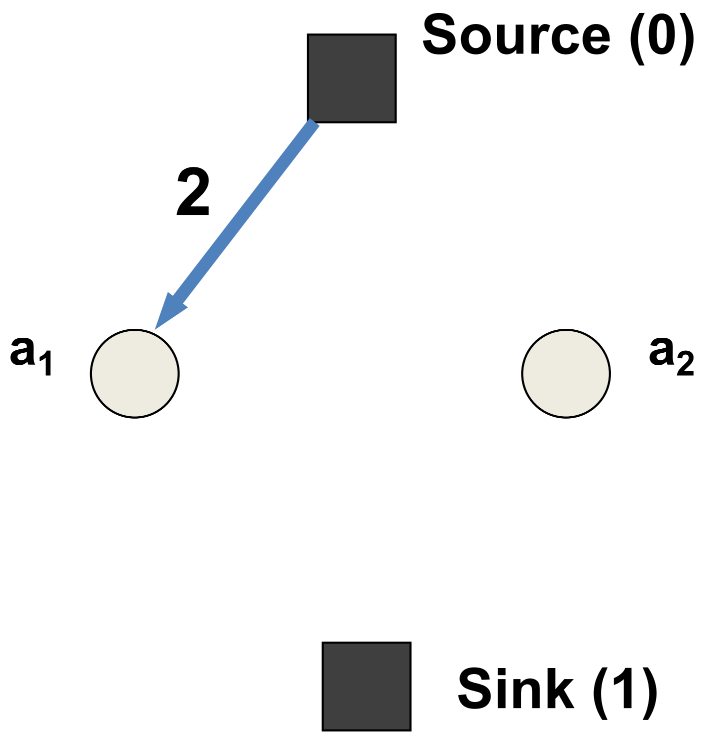
# Graph Construction

$E(a_1,a_2)$



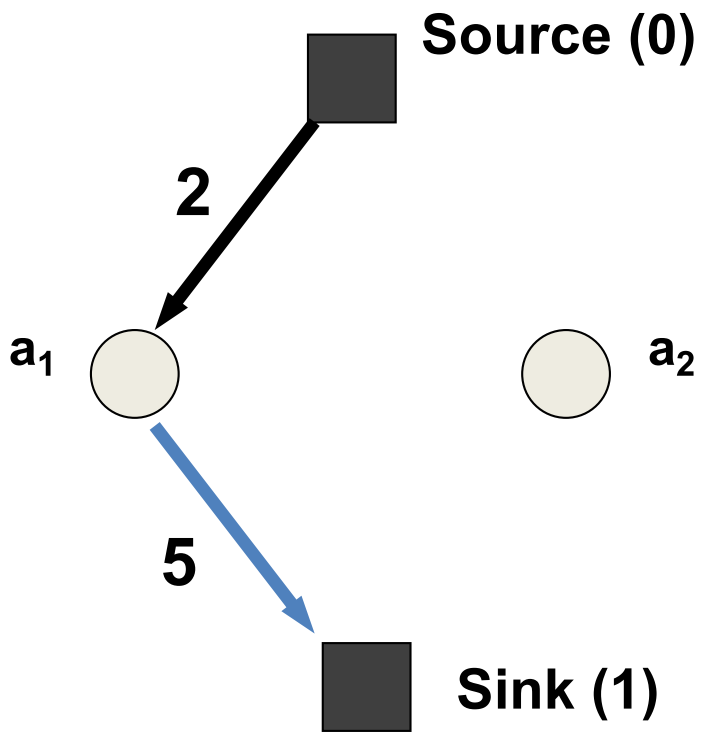
# Graph Construction

$E(a_1,a_2) = 2a_1$



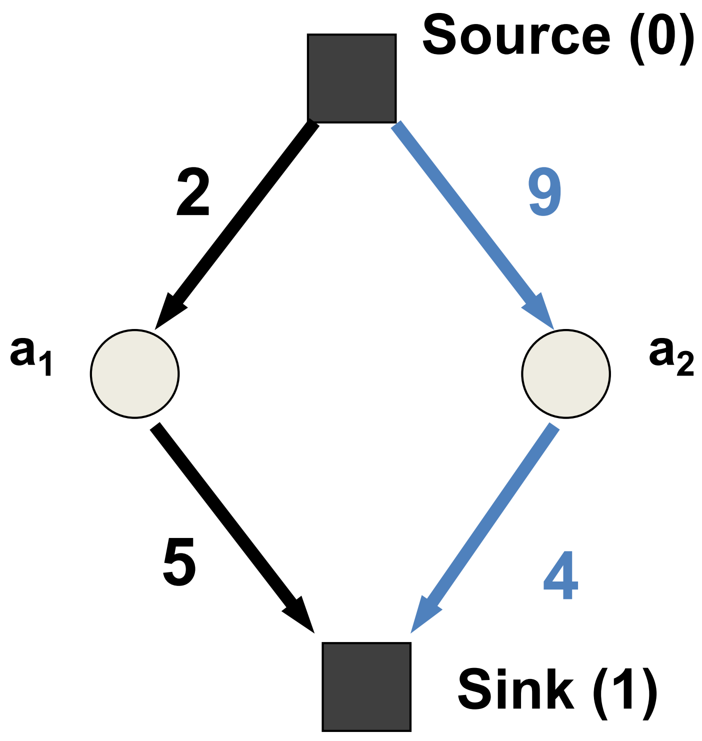
# Graph Construction

$E(a_1,a_2) = 2a_1 + 5\bar{a}_1$



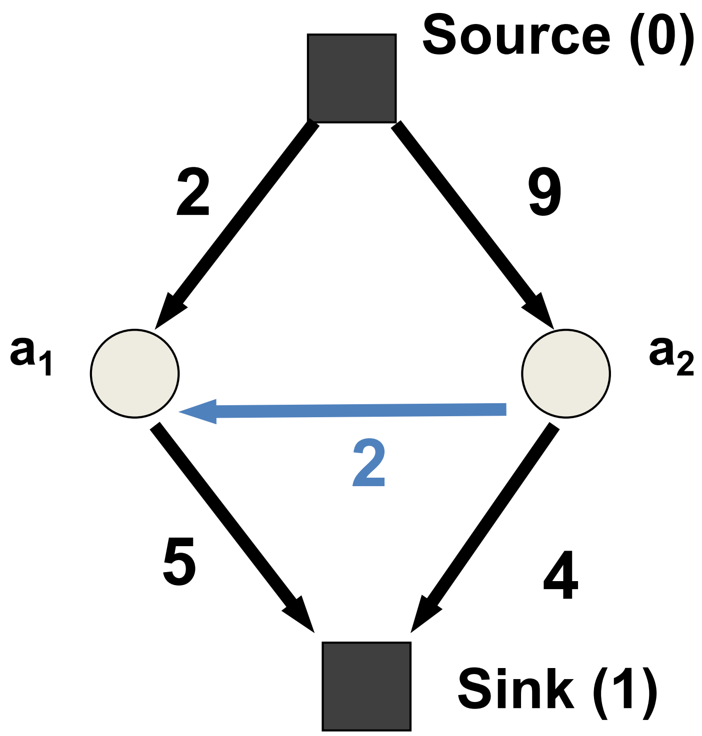
# Graph Construction

$E(a_1,a_2) = 2a_1 + 5\bar{a}_1 + 9a_2 + 4\bar{a}_2$



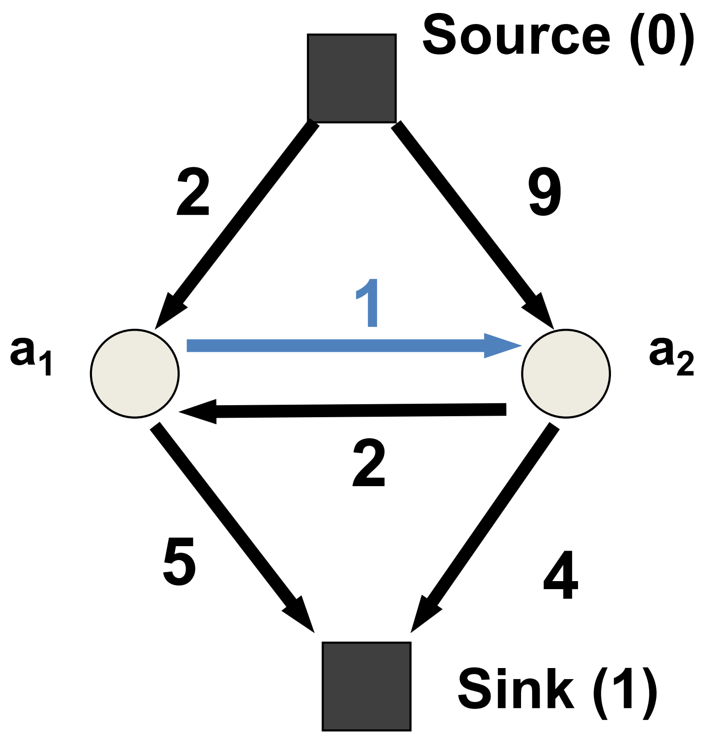
# Graph Construction

$$E(a_1,a_2) = 2a_1 + 5\bar{a}_1 + 9a_2 + 4\bar{a}_2 + 2a_1\bar{a}_2$$



# Graph Construction

$E(a_1,a_2) = 2a_1 + 5\bar{a}_1 + 9a_2 + 4\bar{a}_2 + 2a_1\bar{a}_2 + \bar{a}_1 a_2$



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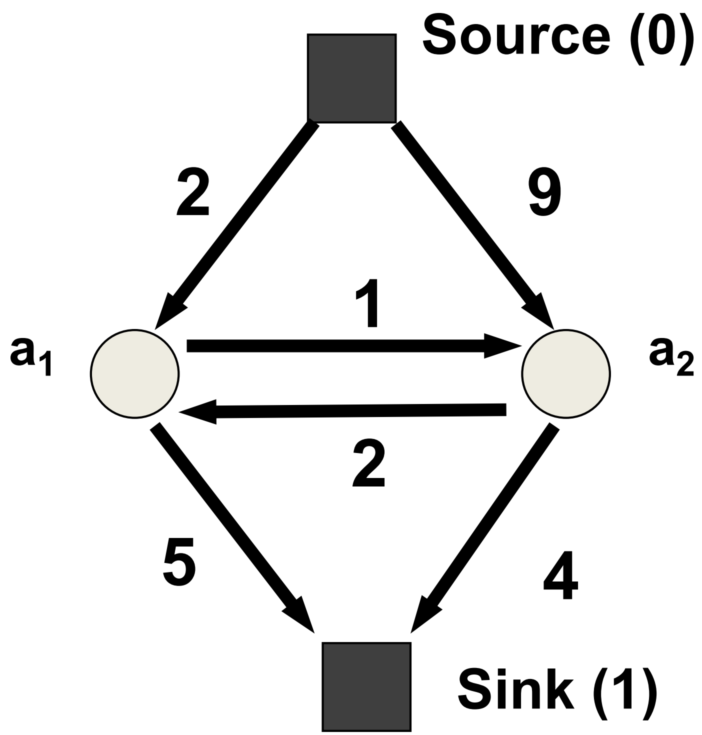

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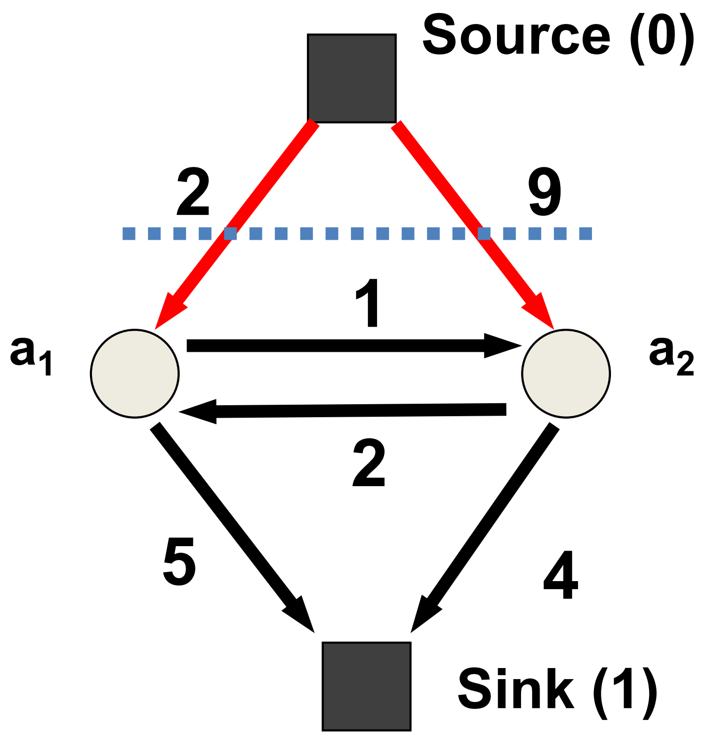


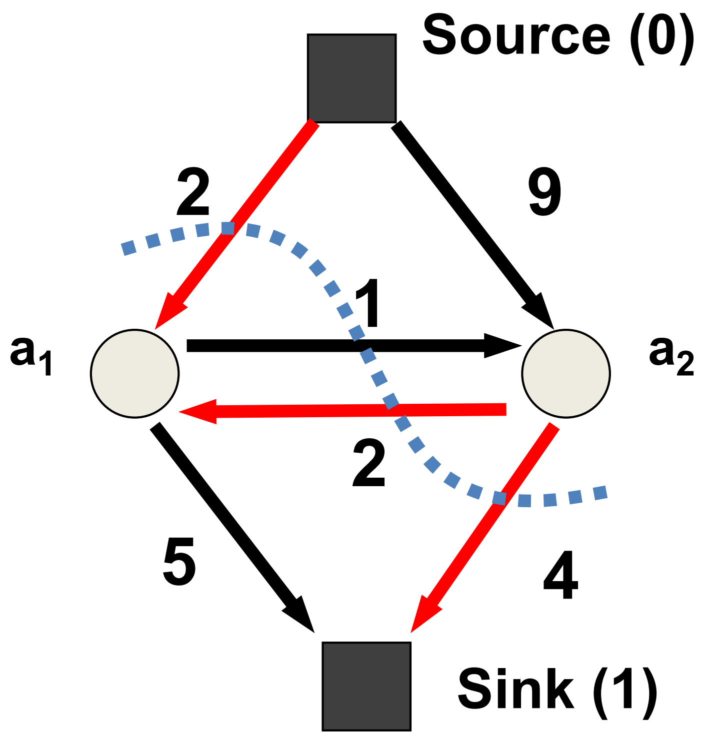

Cost of cut = 11

$a_1 = 1 \quad a_2 = 1$

E (1,1) = 11

# Graph Construction

$$E(a_1,a_2) = 2a_1 + 5\bar{a}_1 + 9a_2 + 4\bar{a}_2 + 2a_1\bar{a}_2 + \bar{a}_1 a_2$$




st-mincut cost = 8

$a_1 = 1 \quad a_2 = 0$

$E(1,0) = 8$

# Energy Function Reparameterization

Two functions $E_1$ and $E_2$ are reparameterizations if

$$E_1(\mathbf{x}) = E_2(\mathbf{x}) \text{ for all } \mathbf{x}$$

For instance:

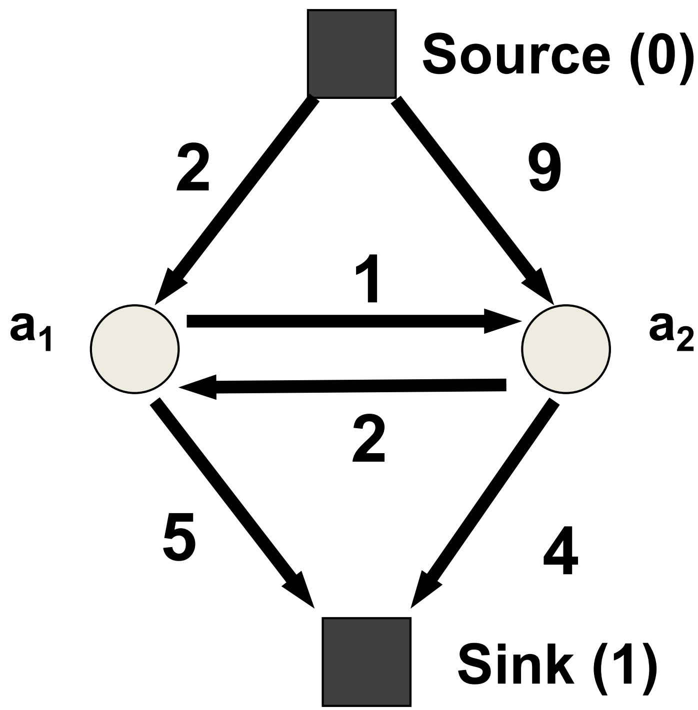
$\mathbf{E_1(a_1) = 1 + 2a_1 + 3\bar{a}_1}$

$\mathbf{E_2(a_1) = 3 + \bar{a}_1}$

| $a_1$ | $\bar{a}_1$ | $1+ 2a_1 + 3\bar{a}_1$ | $3 + \bar{a}_1$ |
|---|---|---|---|
| 0 | 1 | 4 | 4 |
| 1 | 0 | 3 | 3 |

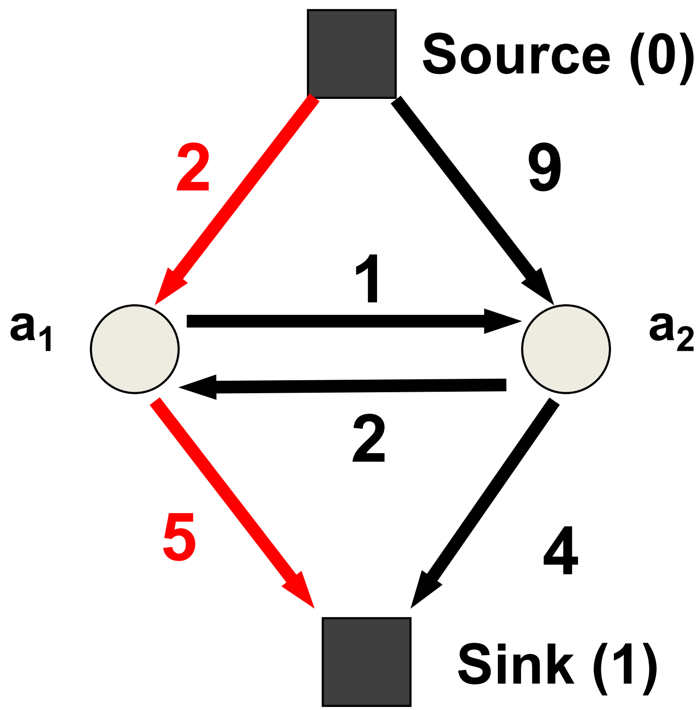
# Flow and Reparametrization

$$E(a_1,a_2) = 2a_1 + 5\bar{a}_1 + 9a_2 + 4\bar{a}_2 + 2a_1\bar{a}_2 + \bar{a}_1 a_2$$



# Flow and Reparametrization

$E(a_1,a_2) = 2a_1 + 5\bar{a}_1 + 9a_2 + 4\bar{a}_2 + 2a_1\bar{a}_2 + \bar{a}_1 a_2$



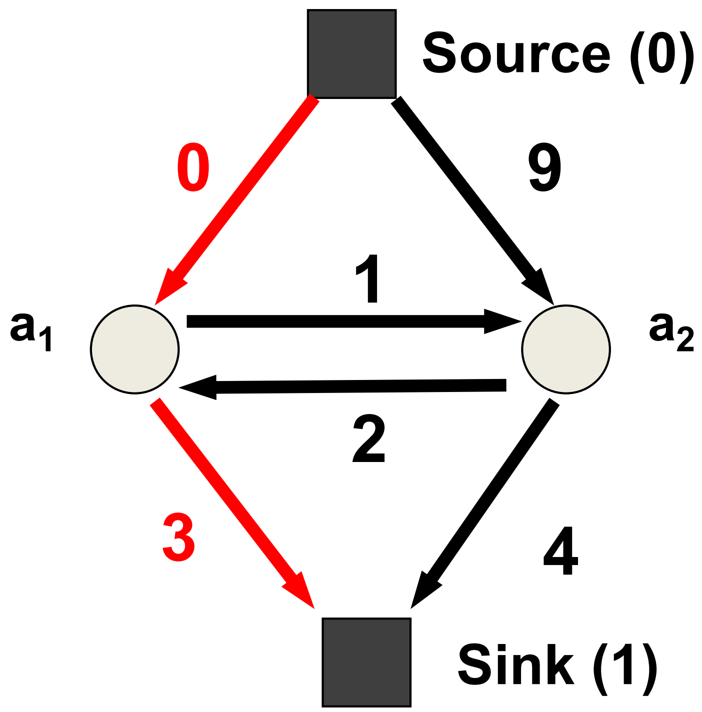

$2a_1 + 5\bar{a}_1$

$= 2(a_1+\bar{a}_1) + 3\bar{a}_1$

$= 2 + 3\bar{a}_1$

# Flow and Reparametrization

$E(a_1,a_2) = 2 + 3\bar{a}_1 + 9a_2 + 4\bar{a}_2 + 2a_1\bar{a}_2 + \bar{a}_1 a_2$

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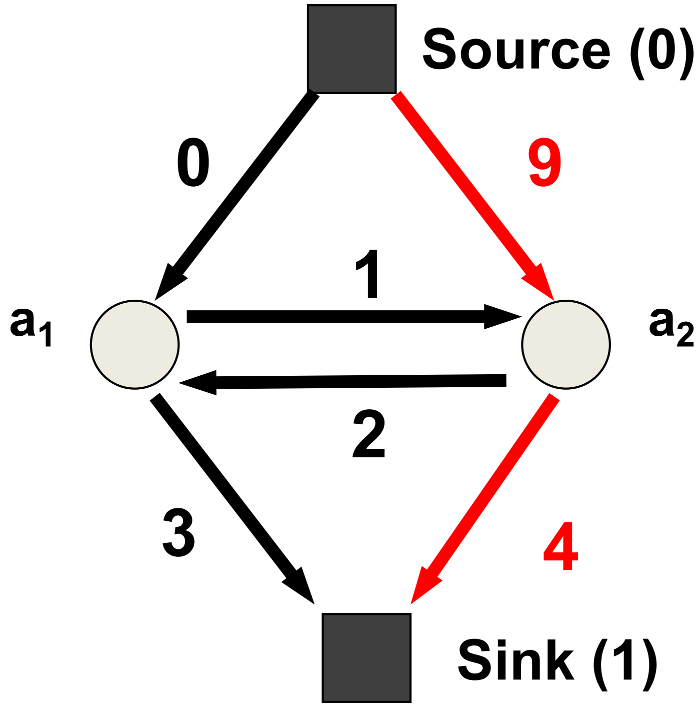


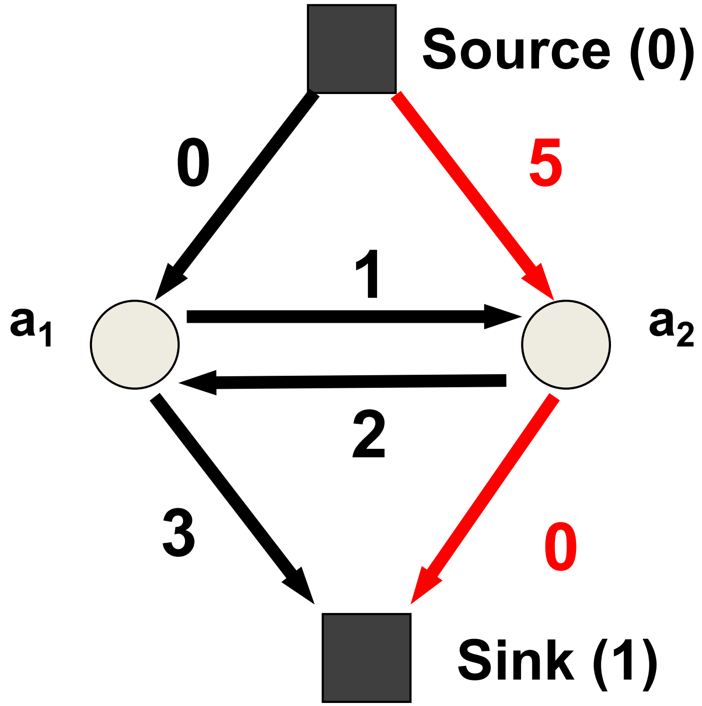

$9a_2 + 4\bar{a}_2$

$= 4(a_2+\bar{a}_2) + 5\bar{a}_2$

$= 4 + 5\bar{a}_2$

# Flow and Reparametrization

$E(a_1,a_2) = 2 + 3\bar{a}_1 + 5a_2 + 4 + 2a_1\bar{a}_2 + \bar{a}_1 a_2$



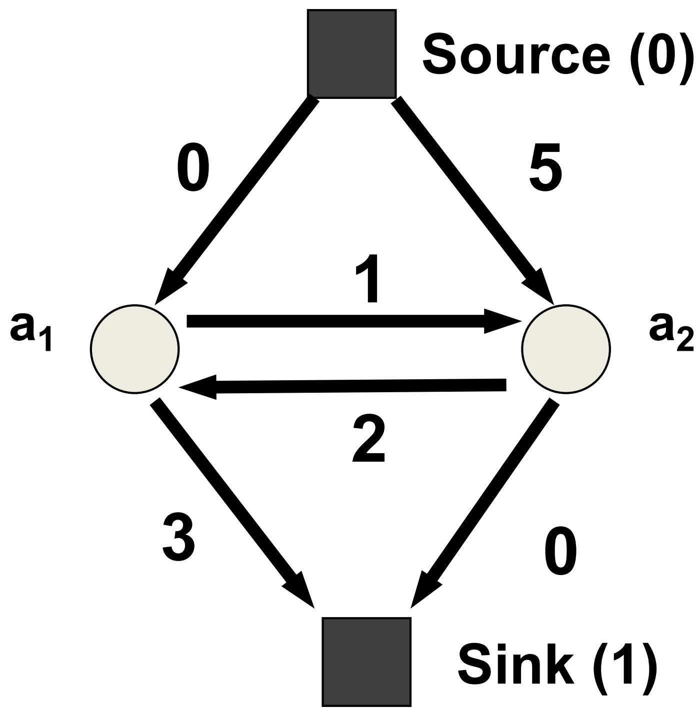

$9a_2 + 4\bar{a}_2$

$= 4(a_2+\bar{a}_2) + 5\bar{a}_2$

$= 4 + 5\bar{a}_2$

# Flow and Reparametrization

$E(a_1,a_2) = 6 + 3\bar{a}_1 + 5a_2 + 2a_1\bar{a}_2 + \bar{a}_1a_2$



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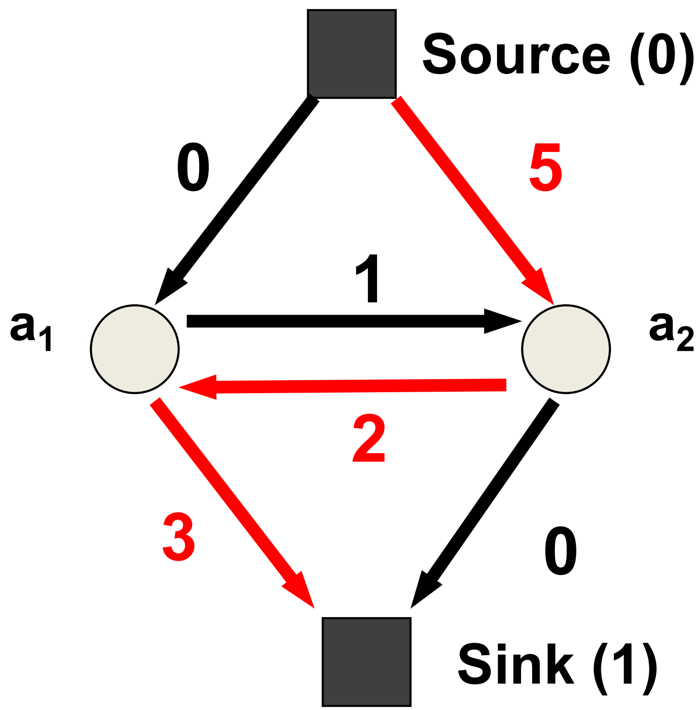

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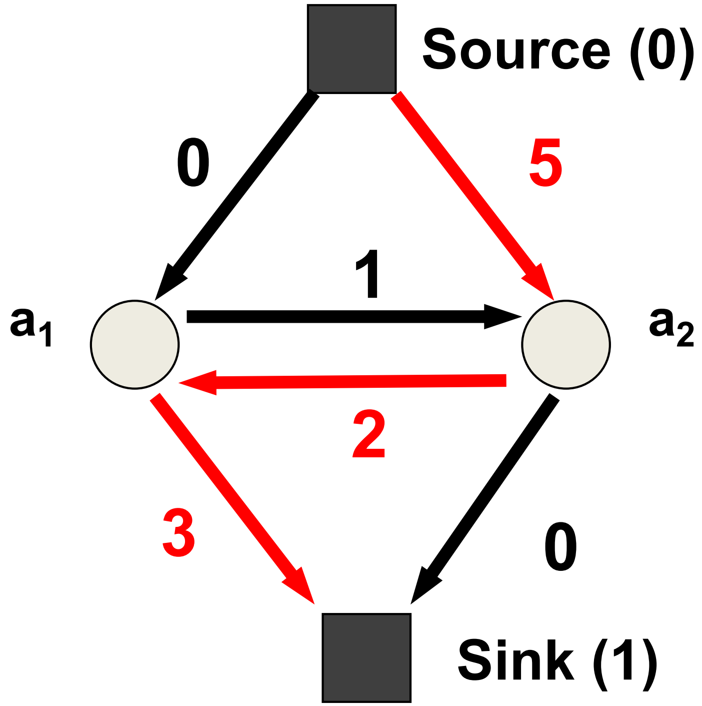
$E(a_1,a_2) = 6 + 3\bar{a}_1 + 5a_2 + 2a_1\bar{a}_2 + \bar{a}_1 a_2$




$3\bar{a}_1 + 5a_2 + 2a_1\bar{a}_2$

$= 2(\bar{a}_1 + a_2 + a_1\bar{a}_2) + \bar{a}_1 + 3a_2$

$= 2(1 + \bar{a}_1 a_2) + \bar{a}_1 + 3a_2$

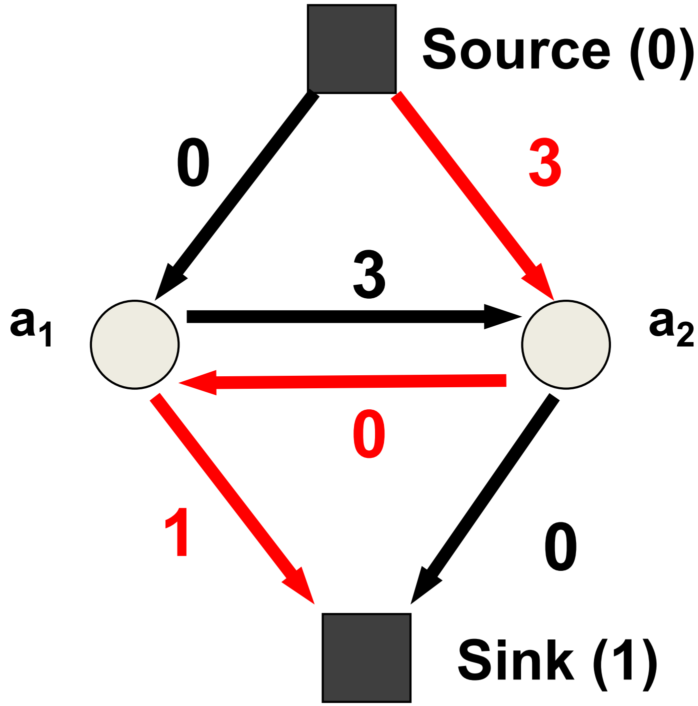
$F1 = \bar{a}_1 + a_2 + a_1\bar{a}_2$

$F2 = 1 + \bar{a}_1 a_2$

| $a_1$ | $a_2$ | F1 | F2 |
|---|---|---|---|
| 0 | 0 | 1 | 1 |
| 0 | 1 | 2 | 2 |
| 1 | 0 | 1 | 1 |
| 1 | 1 | 1 | 1 |

# Flow and Reparametrization

$E(a_1,a_2) = 8 + \bar{a}_1 + 3a_2 + 3\bar{a}_1 a_2$




$3\bar{a}_1 + 5a_2 + 2a_1\bar{a}_2$

$= 2(\bar{a}_1 + a_2 + a_1\bar{a}_2) + \bar{a}_1 + 3a_2$

$= 2(1 + \bar{a}_1 a_2) + \bar{a}_1 + 3a_2$

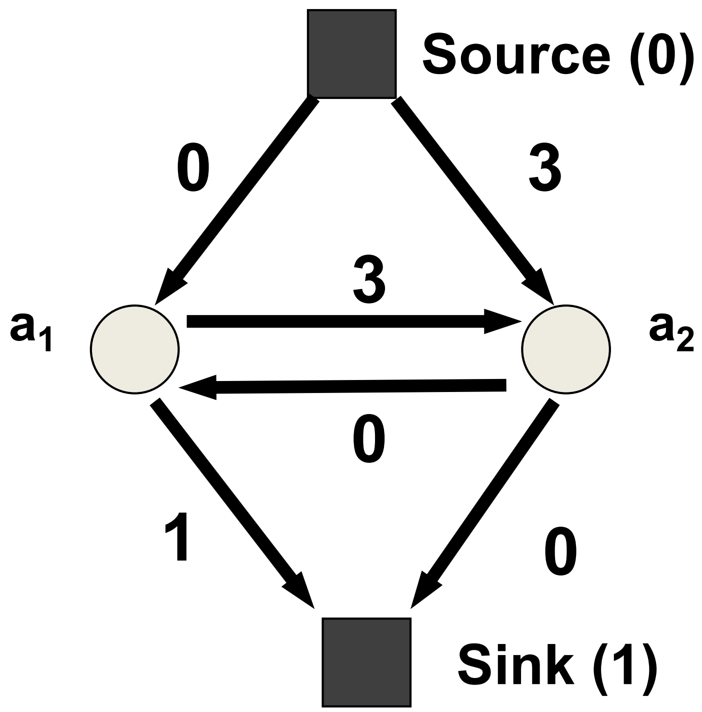
$F1 = \bar{a}_1 + a_2 + a_1\bar{a}_2$

$F2 = 1 + \bar{a}_1 a_2$

| $a_1$ | $a_2$ | F1 | F2 |
|---|---|---|---|
| 0 | 0 | 1 | 1 |
| 0 | 1 | 2 | 2 |
| 1 | 0 | 1 | 1 |
| 1 | 1 | 1 | 1 |

# Flow and Reparametrization

$E(a_1,a_2) = 8 + \bar{a}_1 + 3a_2 + 3\bar{a}_1 a_2$




No more augmenting paths possible

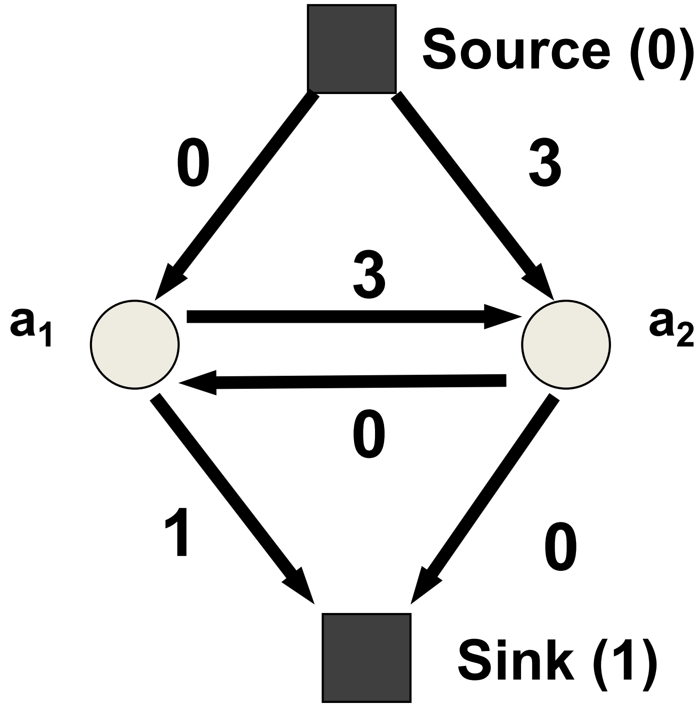
# Flow and Reparametrization

$E(a_1,a_2) = 8 + \bar{a}_1 + 3a_2 + 3\bar{a}_1a_2$

Residual Graph
(positive coefficients)

Total Flow

bound on the optimal solution



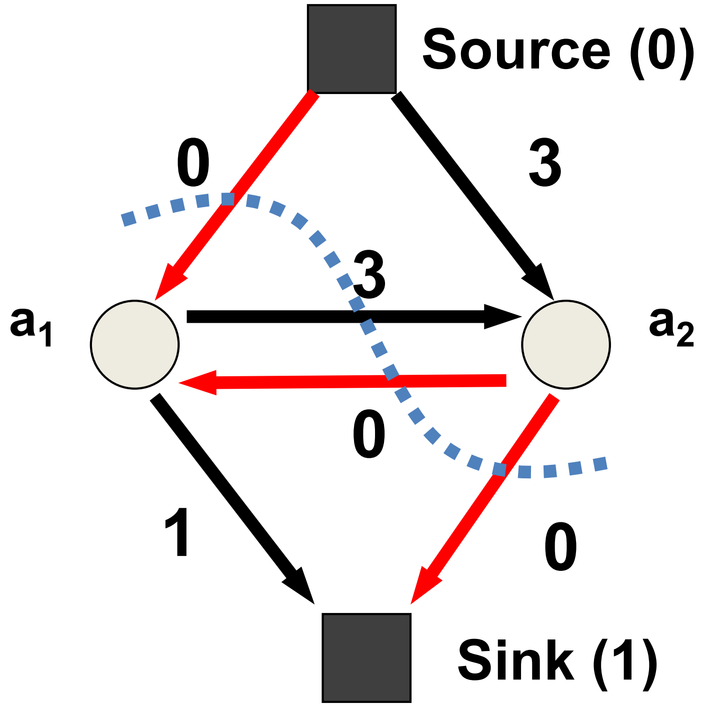

Inference of the optimal solution becomes trivial because the bound is tight

# Flow and Reparametrization

$E(a_1,a_2) = 8 + \bar{a}_1 + 3a_2 + 3\bar{a}_1 a_2$ → Residual Graph (positive coefficients)

**Total Flow**

bound on the optimal solution




st-mincut cost = 8

$a_1 = 1 \quad a_2 = 0$

$E(1,0) = 8$

**Inference of the optimal solution becomes trivial because the bound is tight**

# Example: Image Segmentation

$$E(y) = \sum_i c_i y_i + \sum_{i,j} c_{ij} y_i(1-y_j)$$

$E: \{0,1\}^n \rightarrow R$
$0 \rightarrow fg$
$1 \rightarrow bg$

Global Minimum (y*)

$$y^* = \arg\min_y E(y)$$

**How to minimize E(x)?**

# How does the code look like?

```
Graph *g;
For all pixels p

        /* Add a node to the graph */
        nodeID(p) = g->add_node();

        /* Set cost of terminal edges */
        set_weights(nodeID(p), fgCost(p), bgCost(p));

end

for all adjacent pixels p,q
        add_weights(nodeID(p), nodeID(q),  cost);
end

g->compute_maxflow();

label_p = g->is_connected_to_source(nodeID(p));
// is the label of pixel p (0 or 1)
```

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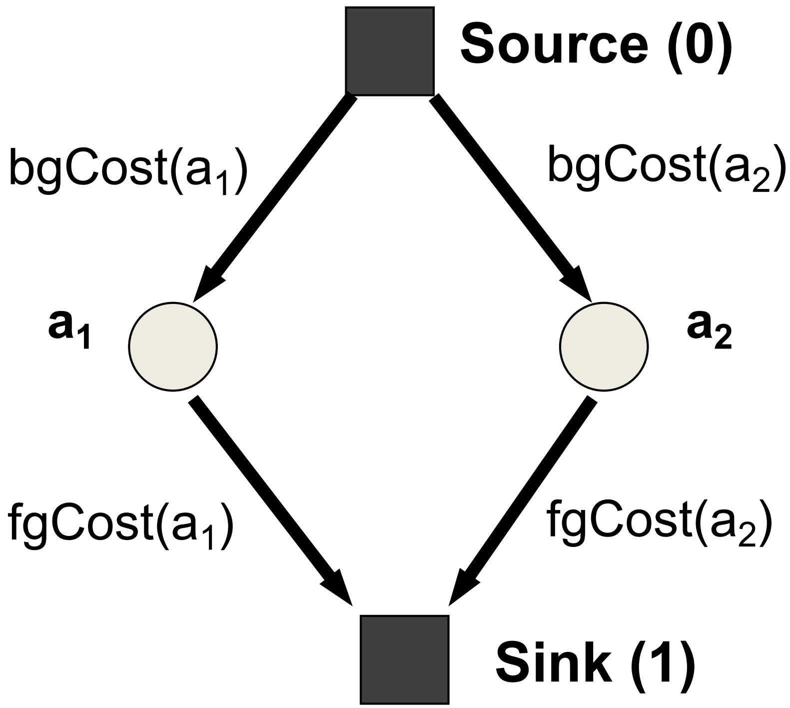

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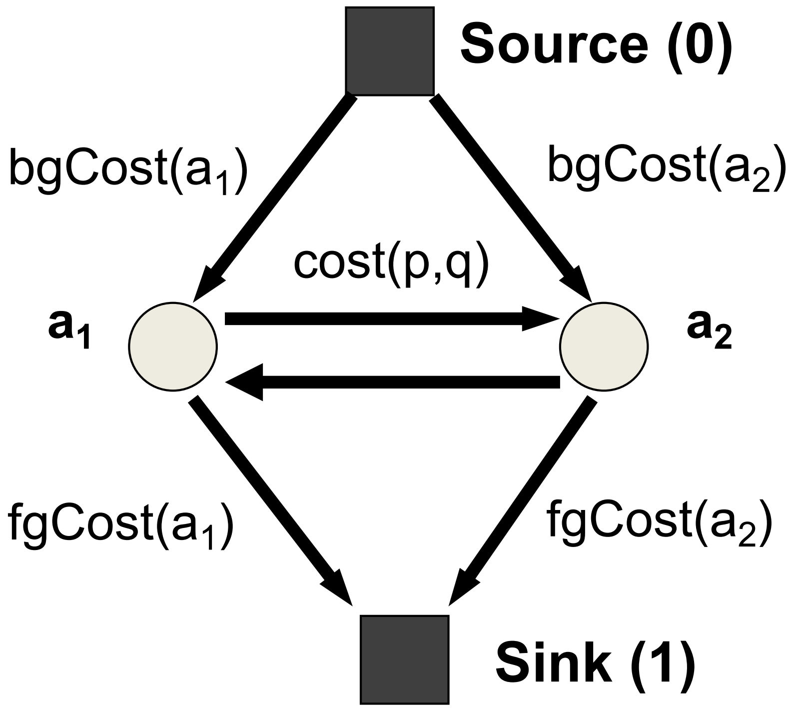
// is the label of pixel p (0 or 1)
```



# How does the code look like?

```
Graph *g;

For all pixels p

        /* Add a node to the graph */
        nodeID(p) = g->add_node();

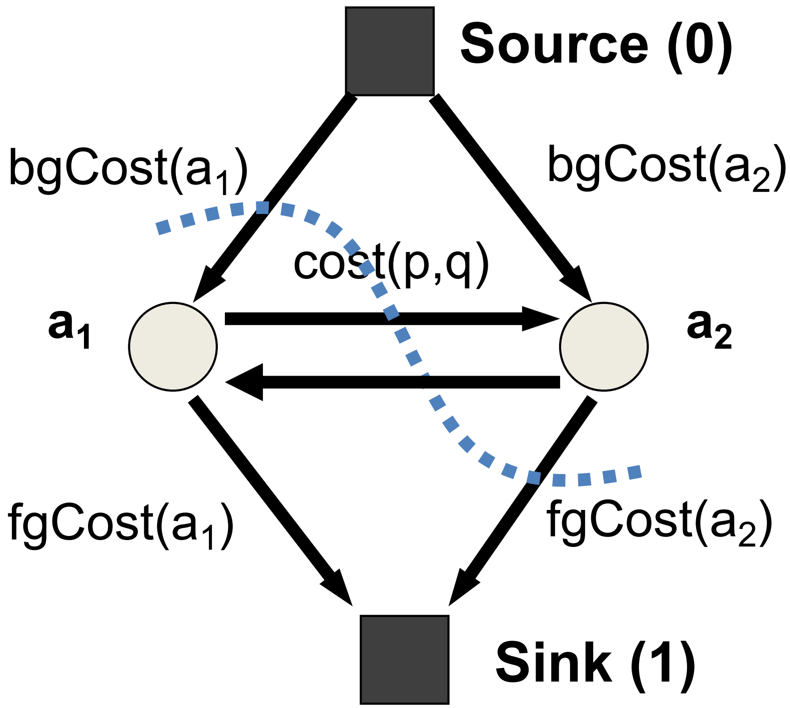
        /* Set cost of terminal edges */
        set_weights(nodeID(p), fgCost(p), bgCost(p));

end

for all adjacent pixels p,q
        add_weights(nodeID(p), nodeID(q),  cost(p,q));
end
```

```
g->compute_maxflow();

label_p = g->is_connected_to_source(nodeID(p));
// is the label of pixel p (0 or 1)
```




$a_1$ = bg  $a_2$ = fg

# Outline

The st-mincut problem

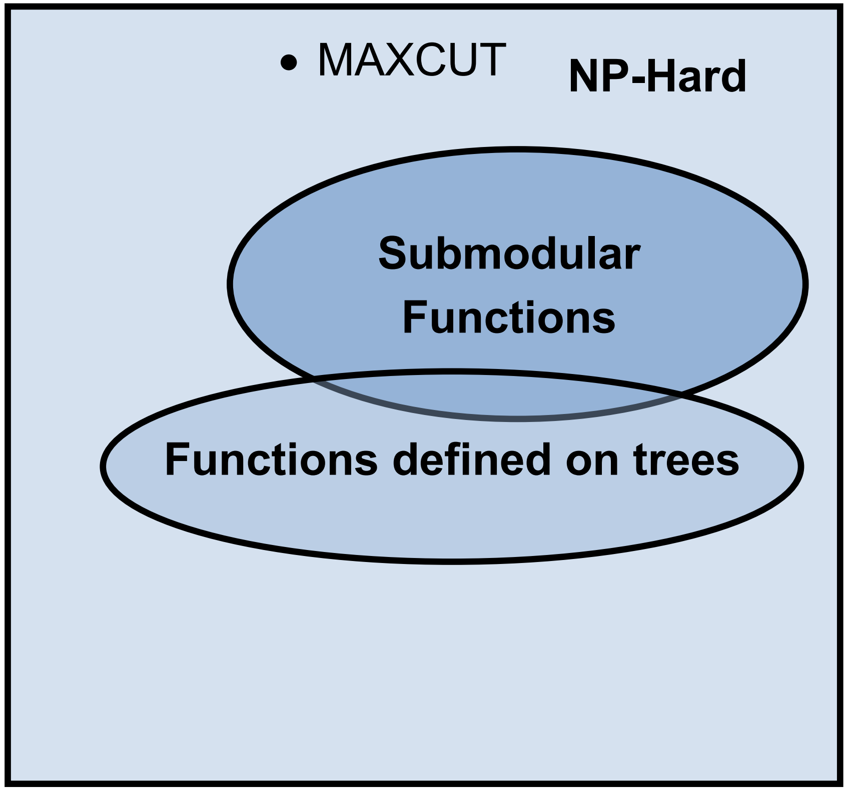
Connection between st-mincut and energy minimization?

What problems can we solve using st-mincut?

st-mincut based Move algorithms

# Minimizing Energy Functions

- **General Energy Functions**
  - NP-hard to minimize
  - Only approximate minimization possible
- **Easy energy functions**
  - Solvable in polynomial time
  - Submodular ~ $O(n^6)$




**Space of Function Minimization Problems**

# Minimizing Submodular Functions

- **Minimizing general submodular functions**
  - $O(n^5 Q + n^6)$ where Q is function evaluation time **[Orlin, IPCO 2007]**

- **Symmetric submodular functions**
  - $E(\mathbf{y}) = E(\mathbf{1} - \mathbf{y})$
  - $O(n^3)$ **[Queyranne 1998]**

- **Quadratic pseudoboolean**
  - Can be transformed to st-mincut
  - One node per variable ($O(n^3)$ complexity)
  - Very low empirical running time

# Submodular Pseudoboolean Functions

Function defined over boolean vectors **y** = $\{y_1, y_2, \ldots\ y_n\}$

## Definition

- All functions for one boolean variable ($f: \{0,1\} \rightarrow \mathbb{R}$) are submodular

- A function of two boolean variables ($f: \{0,1\}^2 \rightarrow \mathbb{R}$) is submodular if

$$f(0,1) + f(1,0) \geq f(0,0) + f(1,1)$$

- A general pseudoboolean function $f : 2^n \rightarrow \mathbb{R}$ is submodular if all its projections $f^p$ are submodular i.e.

$$f^p(0,1) + f^p(1,0) \geq f^p(0,0) + f^p(1,1)$$

# Quadratic Submodular Pseudoboolean Functions

$$E(y) = \sum_i \theta_i (y_i) + \sum_{i,j} \theta_{ij} (y_i,y_j)$$

For all ij $\quad \theta_{ij}(0,1) + \theta_{ij}(1,0) \geq \theta_{ij}(0,0) + \theta_{ij}(1,1)$

# Quadratic Submodular Pseudoboolean Functions

$$E(y) = \sum_i \theta_i (y_i) + \sum_{i,j} \theta_{ij} (y_i, y_j)$$

For all ij $\theta_{ij}(0,1) + \theta_{ij}(1,0) \geq \theta_{ij}(0,0) + \theta_{ij}(1,1)$

Equivalent (transformable)

$$E(y) = \sum_i c_i y_i + \sum_{i,j} c_{ij} y_i(1-y_j)$$ $c_{ij} \geq 0$

**i.e. all submodular QPBFs are st-mincut solvable**

# How are they equivalent?

$A = \theta_{ij}(0,0)$ $B = \theta_{ij}(0,1)$ $C = \theta_{ij}(1,0)$ $D = \theta_{ij}(1,1)$

$$\begin{array}{c|cc} y_i \backslash y_j & 0 & 1 \\ \hline 0 & A & B \\ 1 & C & D \end{array} = A + \begin{array}{c|cc} & 0 & 1 \\ \hline 0 & 0 & 0 \\ 1 & C-A & C-A \end{array} + \begin{array}{c|cc} & 0 & 1 \\ \hline 0 & 0 & D-C \\ 1 & 0 & D-C \end{array} + \begin{array}{c|cc} & 0 & 1 \\ \hline 0 & 0 & B+C-A-D \\ 1 & 0 & 0 \end{array}$$

**if $y_i$=1 add C-A**

**if $y_j$ = 1 add D-C**

$$\theta_{ij}(y_i,y_j) = \theta_{ij}(0,0)$$
$$+ (\theta_{ij}(1,0)-\theta_{ij}(0,0))\, y_i + (\theta_{ij}(1,0)-\theta_{ij}(0,0))\, y_j$$
$$+ (\theta_{ij}(1,0) + \theta_{ij}(0,1) - \theta_{ij}(0,0) - \theta_{ij}(1,1))\, (1-y_i)\, y_j$$

**$B+C-A-D \geq 0$ is true from the submodularity of $\theta_{ij}$**

# How are they equivalent?

$A = \theta_{ij}(0,0)$ $B = \theta_{ij}(0,1)$ $C = \theta_{ij}(1,0)$ $D = \theta_{ij}(1,1)$

$$\begin{array}{c|cc} y_i \backslash y_j & 0 & 1 \\ \hline 0 & A & B \\ 1 & C & D \end{array} = \boxed{A} + \begin{array}{c|cc} & 0 & 1 \\ \hline 0 & 0 & 0 \\ 1 & C-A & C-A \end{array} + \begin{array}{c|cc} & 0 & 1 \\ \hline 0 & 0 & D-C \\ 1 & 0 & D-C \end{array} + \begin{array}{c|cc} & 0 & 1 \\ \hline 0 & 0 & B+C-A-D \\ 1 & 0 & 0 \end{array}$$

**if $y_i$=1 add C-A** **if $y_j$ = 1 add D-C**

$$\theta_{ij}(y_i,y_j) = \boxed{\theta_{ij}(0,0)} + (\theta_{ij}(1,0)-\theta_{ij}(0,0))\, y_i + (\theta_{ij}(1,0)-\theta_{ij}(0,0))\, y_j + (\theta_{ij}(1,0) + \theta_{ij}(0,1) - \theta_{ij}(0,0) - \theta_{ij}(1,1))\,(1-y_i)\, y_j$$

**$B+C-A-D \geq 0$ is true from the submodularity of $\theta_{ij}$**

# How are they equivalent?

$A = \theta_{ij}(0,0)$  $B = \theta_{ij}(0,1)$  $C = \theta_{ij}(1,0)$  $D = \theta_{ij}(1,1)$

| $y_i \backslash y_j$ | 0 | 1 |
|---|---|---|
| 0 | A | B |
| 1 | C | D |

= A +

| | 0 | 1 |
|---|---|---|
| 0 | 0 | 0 |
| 1 | C-A | C-A |

if $y_i$=1 add C-A

+

| | 0 | 1 |
|---|---|---|
| 0 | 0 | D-C |
| 1 | 0 | D-C |

if $y_j$ = 1 add D-C

+

| | 0 | 1 |
|---|---|---|
| 0 | 0 | B+C-A-D |
| 1 | 0 | 0 |

$$\theta_{ij}(y_i,y_j) = \theta_{ij}(0,0)$$
$$+ (\theta_{ij}(1,0)-\theta_{ij}(0,0))\, y_i + (\theta_{ij}(1,0)-\theta_{ij}(0,0))\, y_j$$
$$+ (\theta_{ij}(1,0) + \theta_{ij}(0,1) - \theta_{ij}(0,0) - \theta_{ij}(1,1))\,(1-y_i)\, y_j$$

**$B+C-A-D \geq 0$ is true from the submodularity of $\theta_{ij}$**

# How are they equivalent?

| $A = \theta_{ij}(0,0)$ | $B = \theta_{ij}(0,1)$ | $C = \theta_{ij}(1,0)$ | $D = \theta_{ij}(1,1)$ |
|---|---|---|---|

$y_j$

| $y_i$ | 0 | 1 |
|---|---|---|
| 0 | A | B |
| 1 | C | D |

= A +

| | 0 | 1 |
|---|---|---|
| 0 | 0 | 0 |
| 1 | C-A | C-A |

if $y_i$=1 add C-A

+

| | 0 | 1 |
|---|---|---|
| 0 | 0 | D-C |
| 1 | 0 | D-C |

if $y_j$ = 1 add D-C

+

| | 0 | 1 |
|---|---|---|
| 0 | 0 | B+C-A-D |
| 1 | 0 | 0 |

$$\theta_{ij}(y_i,y_j) = \theta_{ij}(0,0)$$
$$+ (\theta_{ij}(1,0)-\theta_{ij}(0,0))\, y_i + (\theta_{ij}(1,0)-\theta_{ij}(0,0))\, y_j$$
$$+ (\theta_{ij}(1,0) + \theta_{ij}(0,1) - \theta_{ij}(0,0) - \theta_{ij}(1,1))\,(1-y_i)\, y_j$$

**B+C-A-D $\geq$ 0 is true from the submodularity of $\theta_{ij}$**

# How are they equivalent?

| $A = \theta_{ij}(0,0)$ | $B = \theta_{ij}(0,1)$ | $C = \theta_{ij}(1,0)$ | $D = \theta_{ij}(1,1)$ |
|---|---|---|---|

$$
\begin{array}{c|cc} y_i \backslash y_j & 0 & 1 \\ \hline 0 & A & B \\ 1 & C & D \end{array}
= A +
\begin{array}{c|cc} & 0 & 1 \\ \hline 0 & 0 & 0 \\ 1 & C-A & C-A \end{array}
+
\begin{array}{c|cc} & 0 & 1 \\ \hline 0 & 0 & D-C \\ 1 & 0 & D-C \end{array}
+
\begin{array}{c|cc} & 0 & 1 \\ \hline 0 & 0 & B+C-A-D \\ 1 & 0 & 0 \end{array}
$$

if $y_i$=1 add C-A

if $y_j$ = 1 add D-C

$$
\begin{aligned}
\theta_{ij}(y_i, y_j) = \; & \theta_{ij}(0,0) \\
& + (\theta_{ij}(1,0) - \theta_{ij}(0,0))\, y_i + (\theta_{ij}(1,0) - \theta_{ij}(0,0))\, y_j \\
& + (\theta_{ij}(1,0) + \theta_{ij}(0,1) - \theta_{ij}(0,0) - \theta_{ij}(1,1))\, (1 - y_i)\, y_j
\end{aligned}
$$

**$B+C-A-D \geq 0$ is true from the submodularity of $\theta_{ij}$**

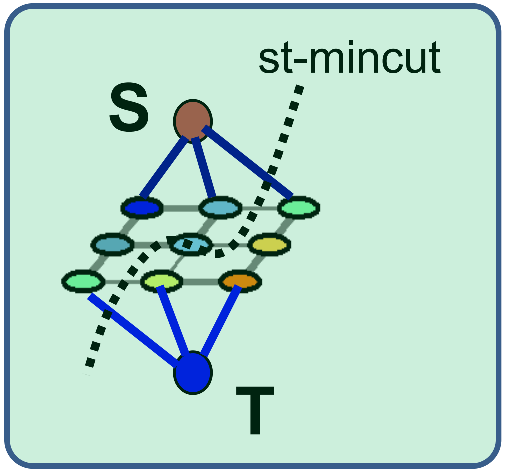
# Quadratic Submodular Pseudoboolean Functions

**$y$ in $\{0,1\}^n$**

$$E(y) = \sum_i \theta_i (y_i) + \sum_{i,j} \theta_{ij} (y_i,y_j)$$

For all ij $\quad \theta_{ij}(0,1) + \theta_{ij}(1,0) \geq \theta_{ij}(0,0) + \theta_{ij}(1,1)$

**Equivalent (transformable)**



# Recap

- **Exact minimization of Submodular QBFs using graph cuts**

- **Obtaining partially optimal solutions of non-submodular QBFs using graph cuts**

# Outline

The st-mincut problem

Connection between st-mincut and energy minimization?

What problems can we solve using st-mincut?

st-mincut based Move algorithms

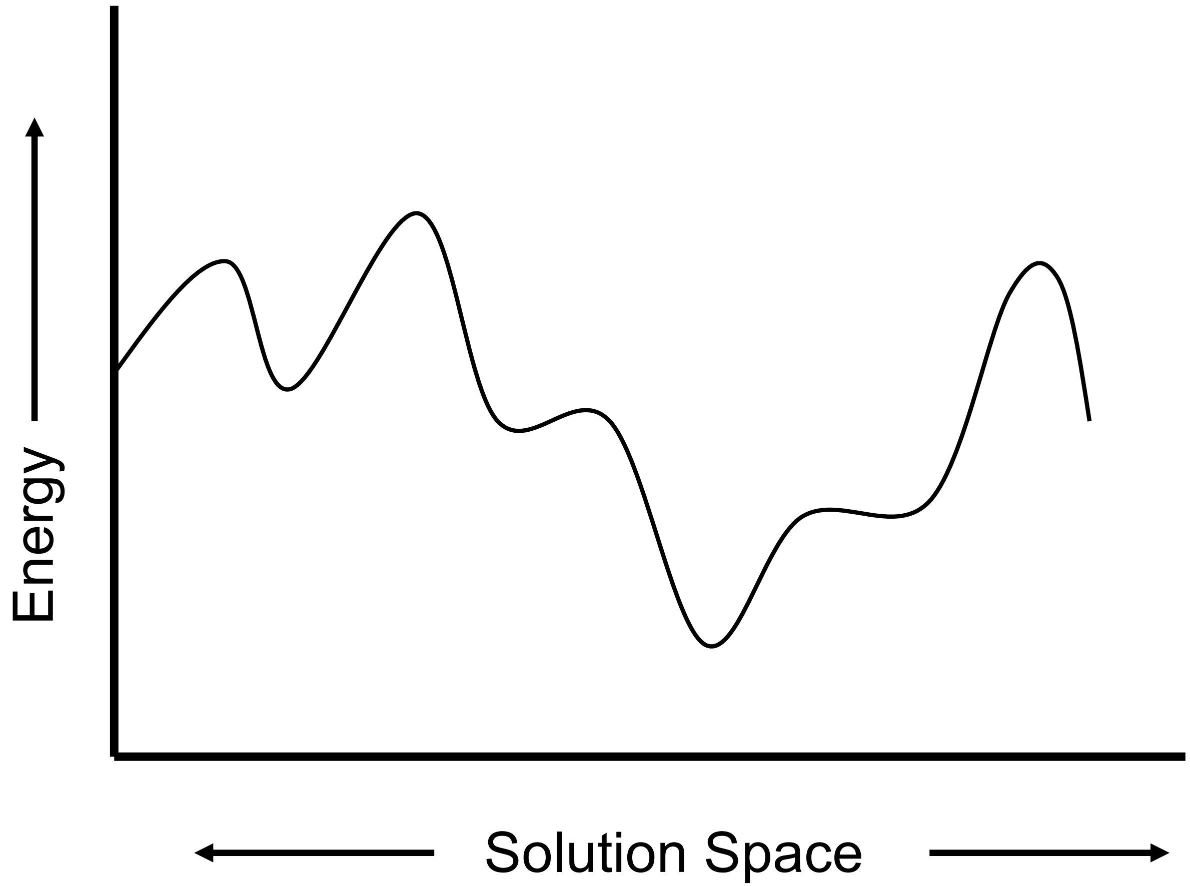
# St-mincut based Move algorithms

$$E(\mathbf{y}) = \sum_i \theta_i (y_i) + \sum_{i,j} \theta_{ij} (y_i, y_j)$$

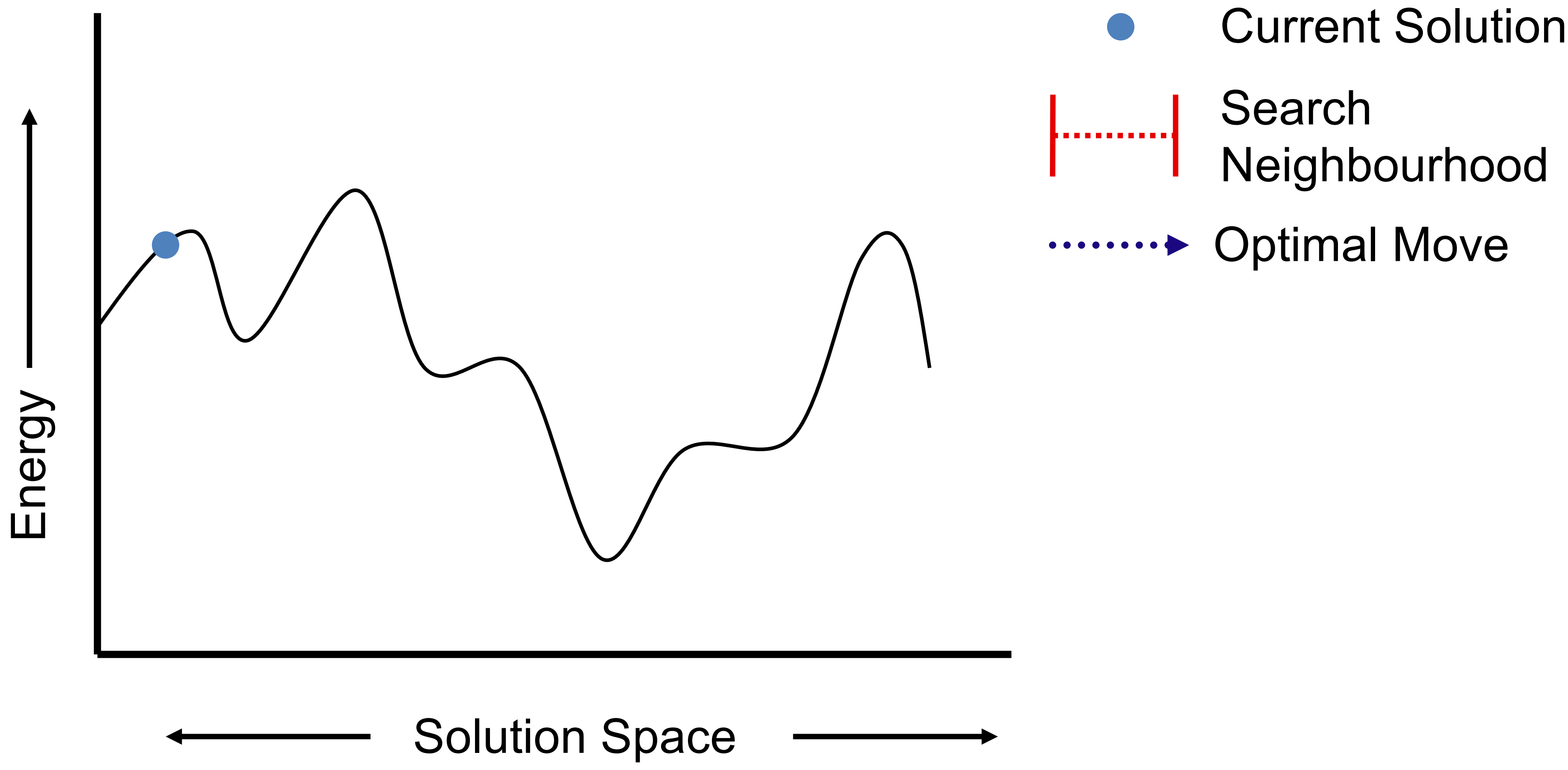
**$y \in$ Labels $L = \{l_1, l_2, \ldots, l_k\}$**

- Commonly used for solving **non-submodular** multi-label problems
- Extremely efficient and produce good solutions
- Not Exact: Produce local optima

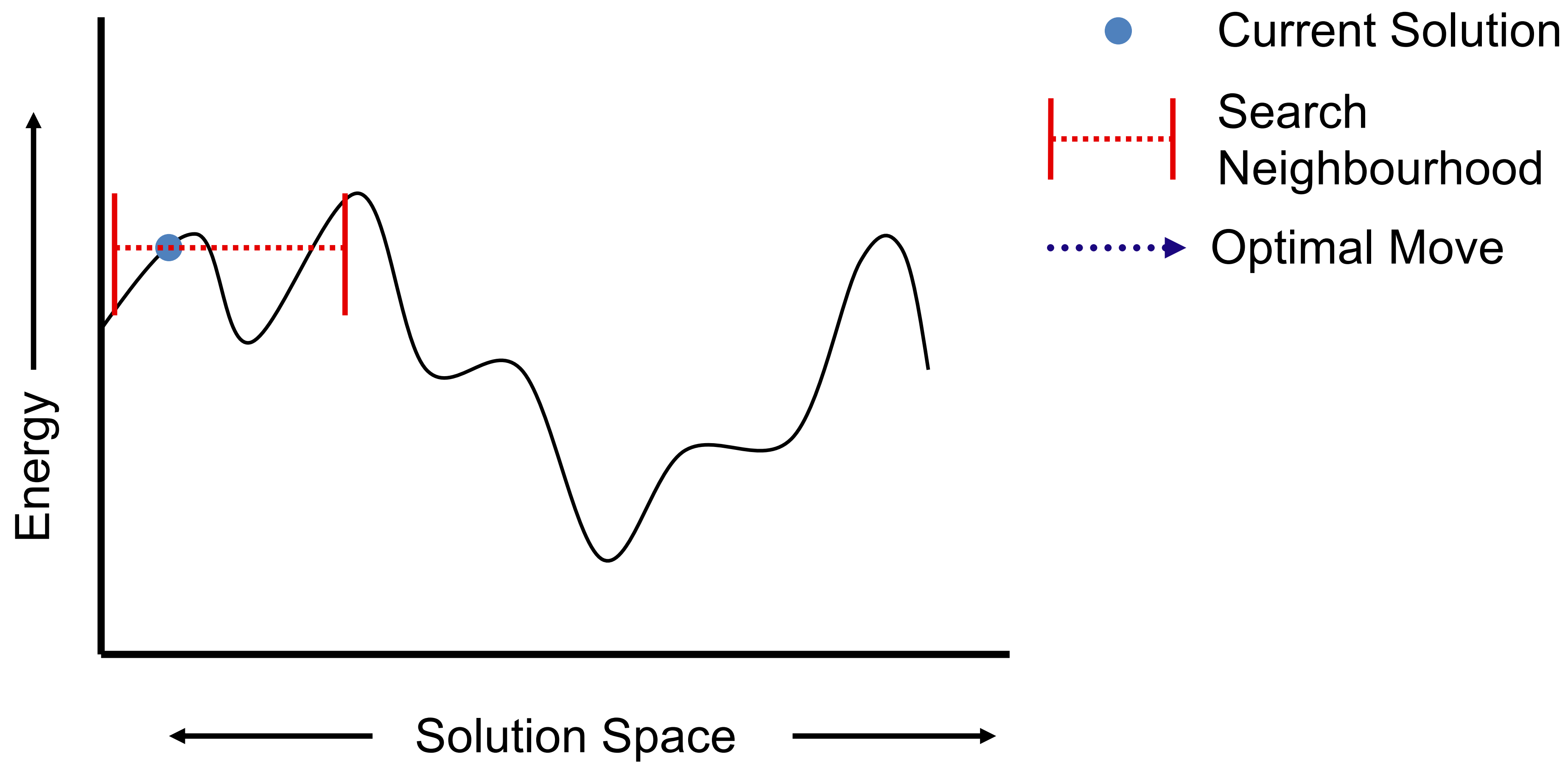
# Move Making Algorithms



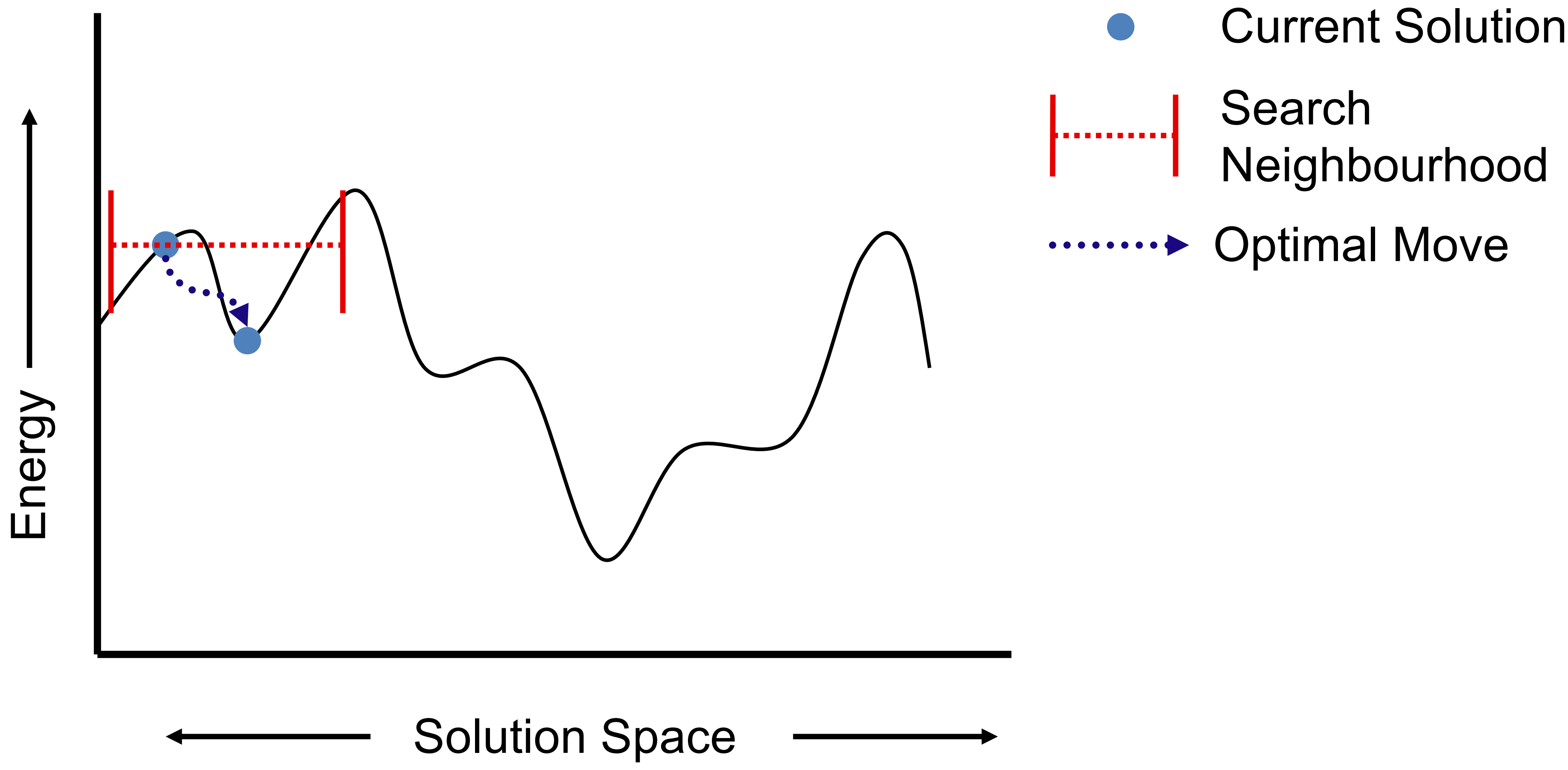
# Move Making Algorithms



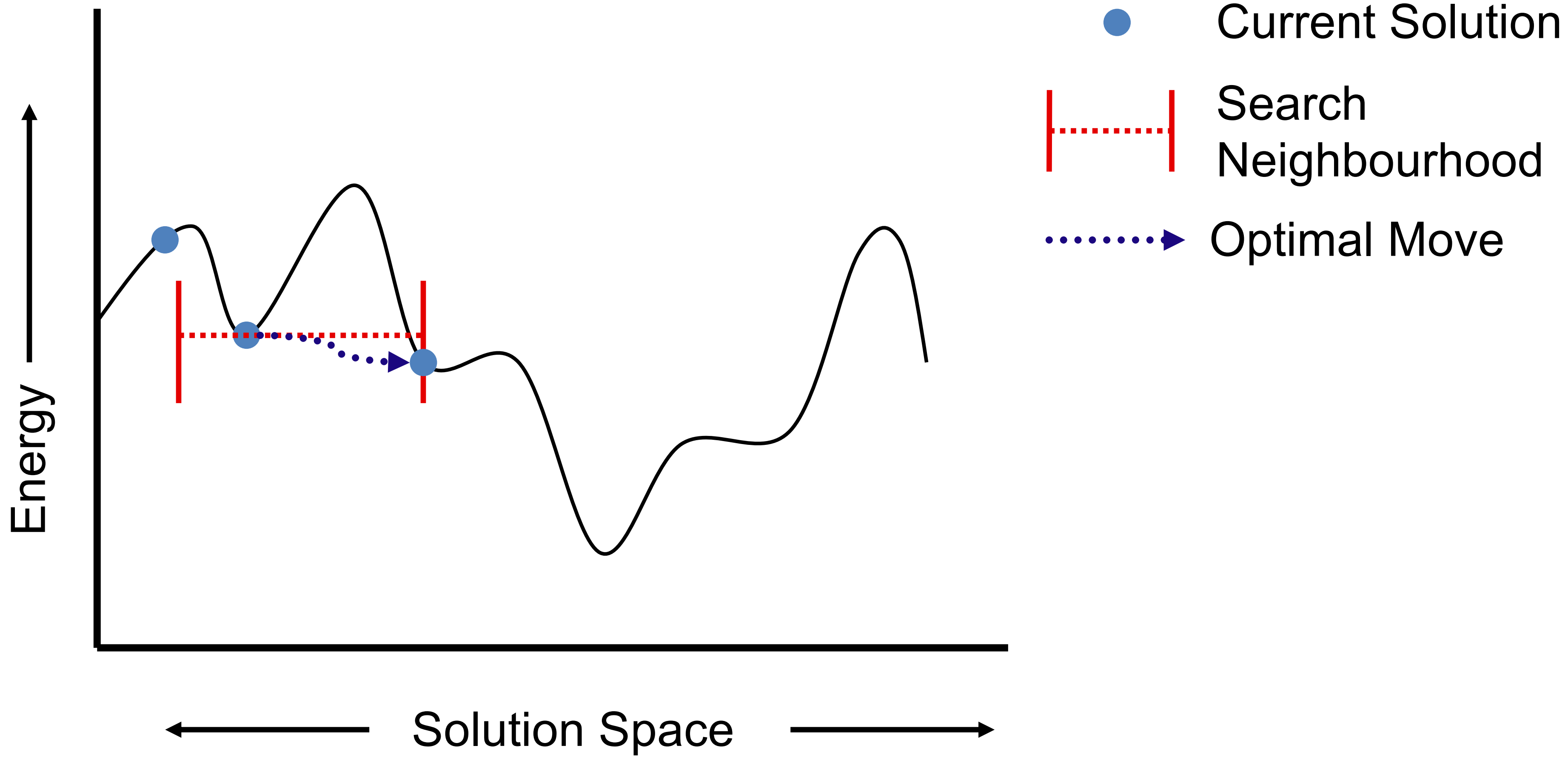
# Move Making Algorithms



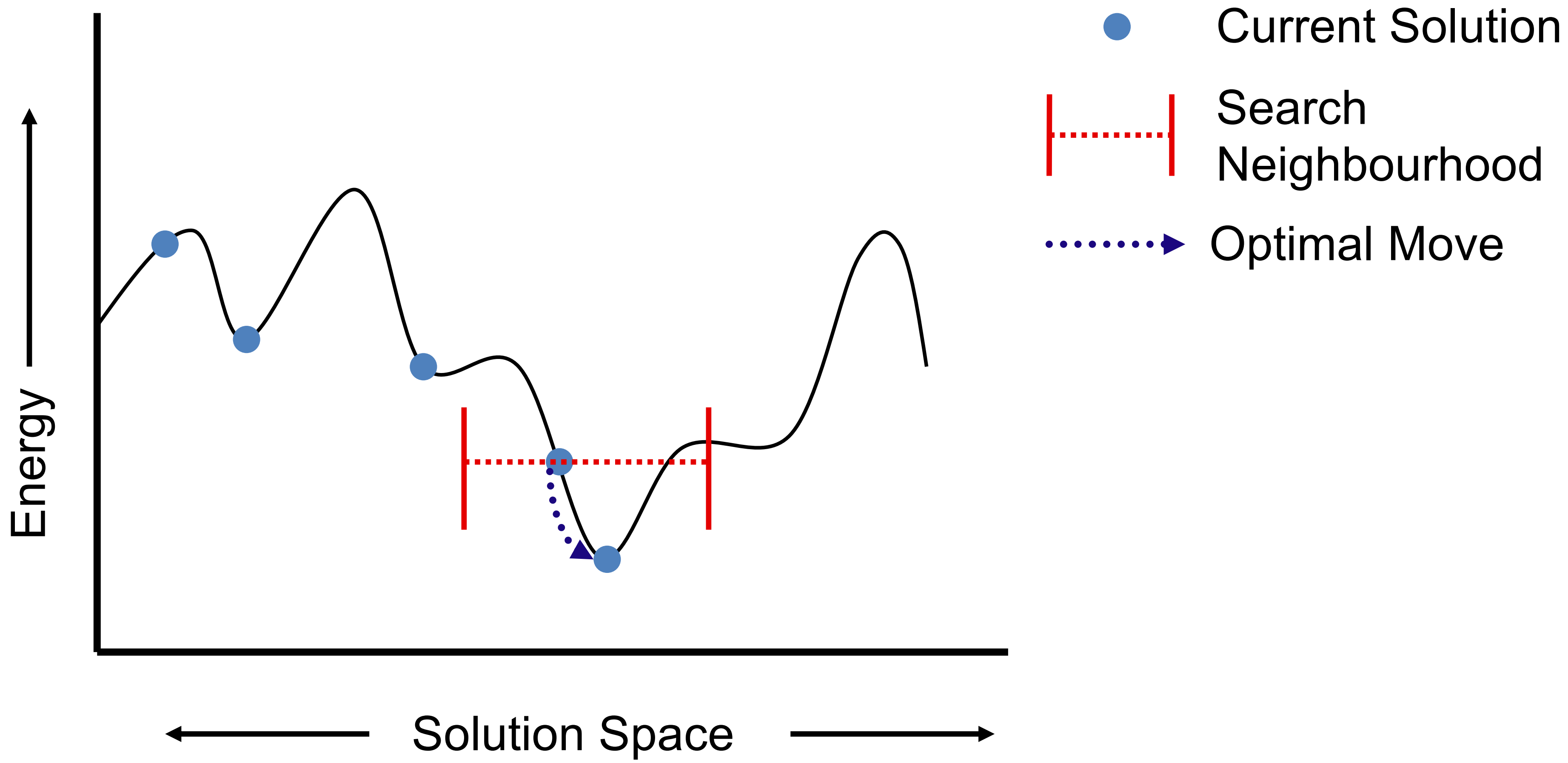
# Move Making Algorithms



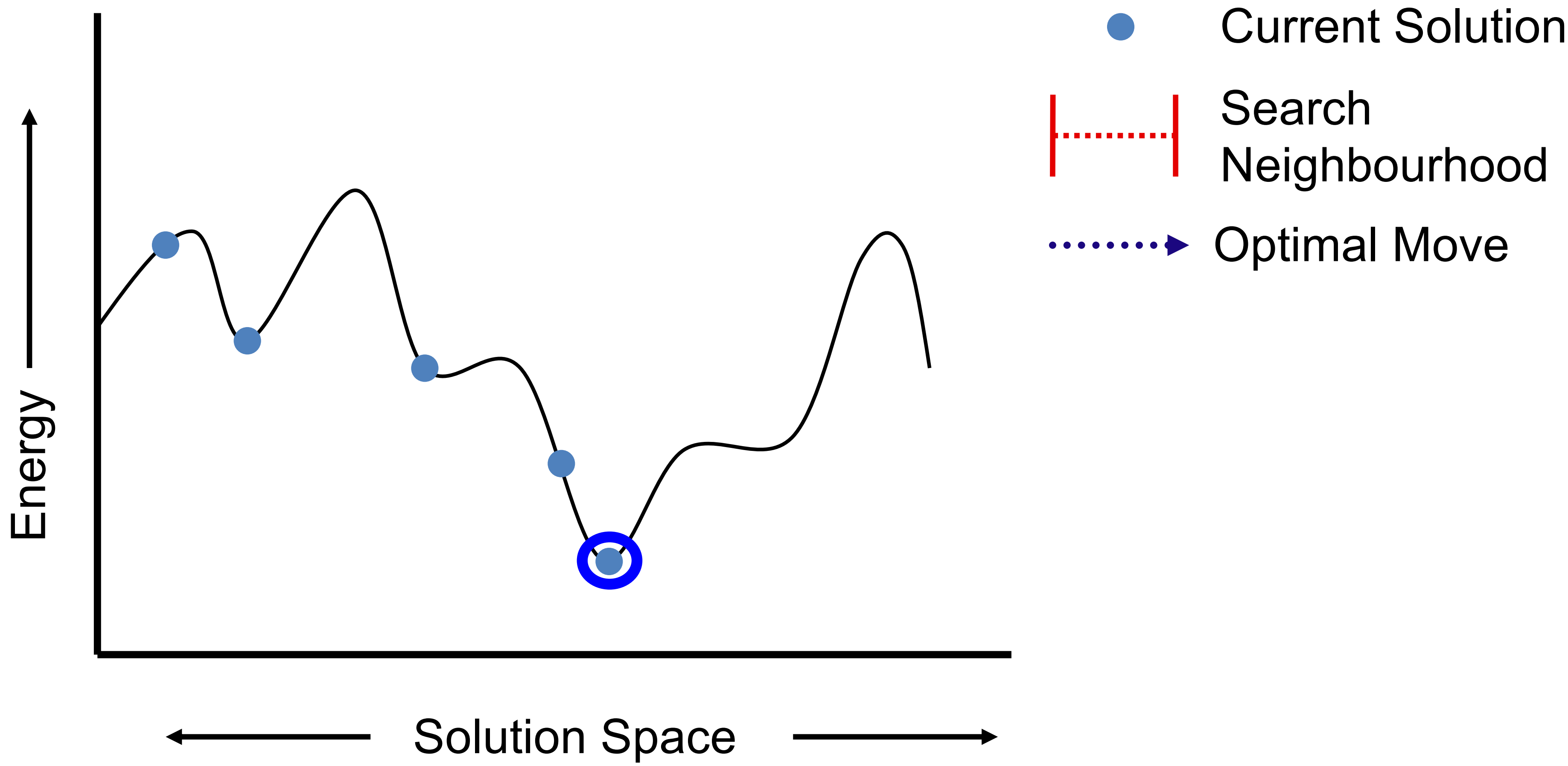
# Move Making Algorithms



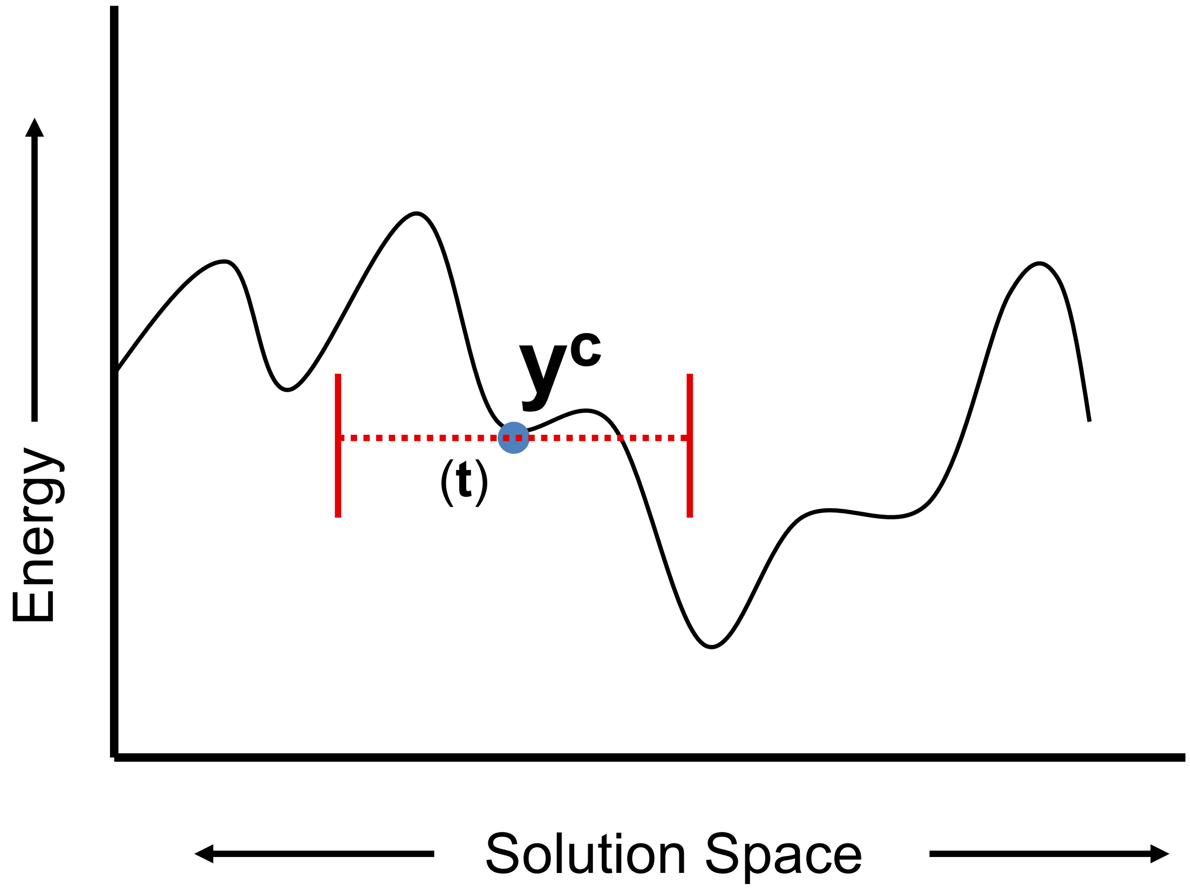
# Move Making Algorithms



# Move Making Algorithms



# Computing the Optimal Move




Current Solution

Search Neighbourhood

Optimal Move

**Key Property**

**Move Space**

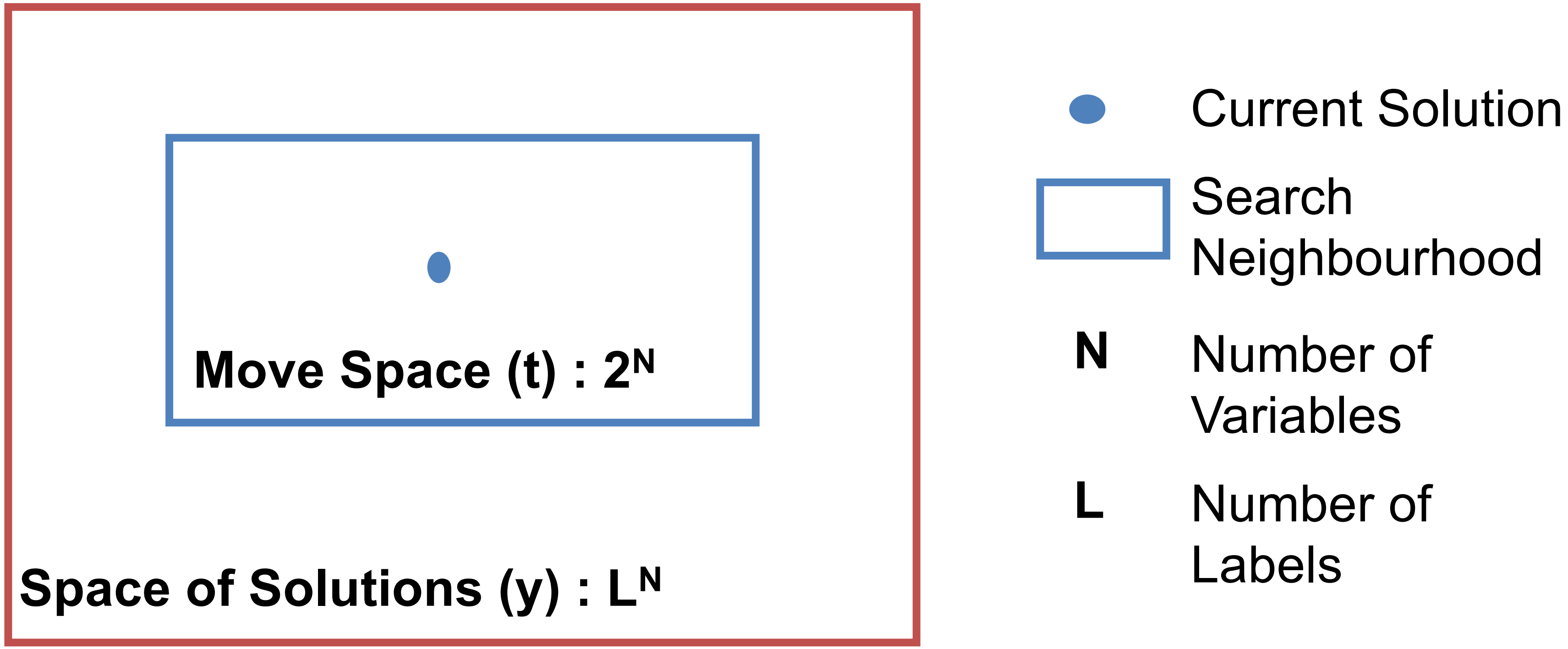
**Bigger move space** → 
- **Better solutions**
- **Finding the optimal move hard**

# Moves using Graph Cuts

## Expansion and Swap move algorithms

[Boykov Veksler and Zabih, PAMI 2001]

- **Makes a series of changes to the solution (moves)**
- **Each move results in a solution with smaller energy**



# Moves using Graph Cuts

## Expansion and Swap move algorithms

[Boykov Veksler and Zabih, PAMI 2001]

- **Makes a series of changes to the solution (moves)**
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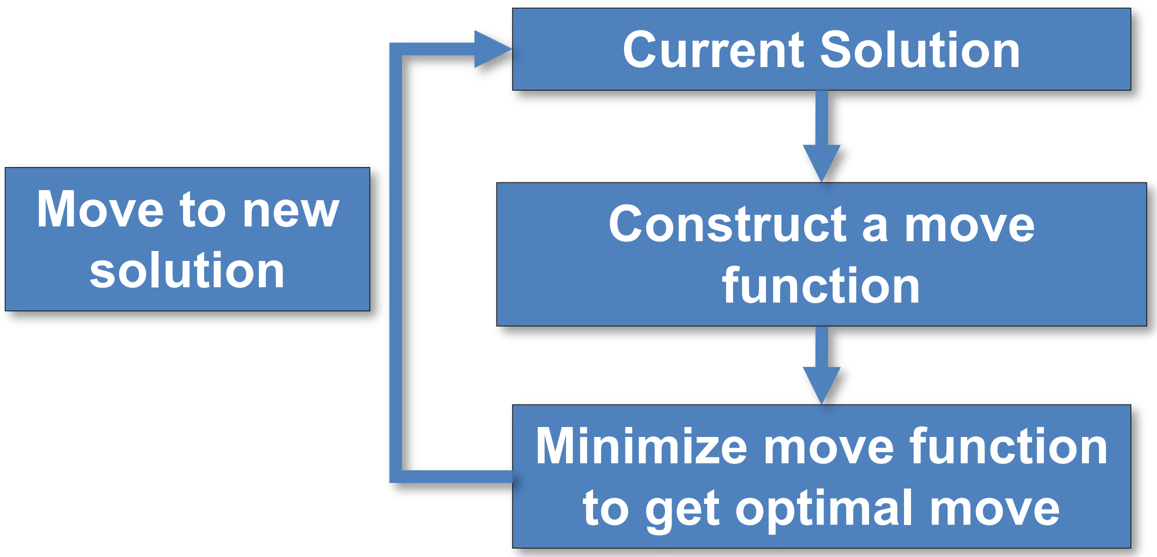



**How to minimize move functions?**

# General Binary Moves

$$y = t\, y^1 + (1 - t)\, y^2$$

New solution — Current Solution — Second solution

$$E_m(t) = E(t\, y^1 + (1 - t)\, y^2)$$

**Minimize over move variables t to get the optimal move**

**Move energy is a submodular QPBF (Exact Minimization Possible)**

**Boykov, Veksler and Zabih, PAMI 2001**

# Expansion Move

- **Variables take label *α* or retain current label**

**[Boykov, Veksler, Zabih]**

# Expansion Move

- Variables take label $\alpha$ or retain current label

→ Tree
Ground
House
Sky

**Status:** Initialize with Tree

[Boykov, Veksler, Zabih]

# Expansion Move

- Variables take label *α* or retain current label

→ 

Tree

Ground

House

Sky

**Status:** Expand Ground

[Boykov, Veksler, Zabih]

# Expansion Move

- Variables take label *α* or retain current label

Tree
Ground
House
Sky

**Status:** **Expand House**

[Boykov, Veksler, Zabih]

# Expansion Move

- Variables take label *α* or retain current label

Tree
Ground
House
Sky

Status: Expand Sky

[Boykov, Veksler, Zabih]

# Expansion Move

- Variables take label *α* or retain current label

- **Move energy is submodular if:**
  - Unary Potentials: Arbitrary
  - Pairwise potentials: Metric

$$\theta_{ij}(l_a, l_b) \geq 0$$

$$\theta_{ij}(l_a, l_b) = 0 \quad \text{iff} \quad a = b$$

Semi metric

Examples: Potts model, Truncated linear

Cannot solve truncated quadratic

[Boykov, Veksler, Zabih]

# Expansion Move

- Variables take label *α* or retain current label

- **Move energy is submodular if:**
  - Unary Potentials: Arbitrary
  - Pairwise potentials: Metric

$$\theta_{ij}(l_a,l_b) + \theta_{ij}(l_b,l_c) \geq \theta_{ij}(l_a,l_c)$$

Triangle Inequality

Examples: Potts model, Truncated linear

Cannot solve truncated quadratic

[Boykov, Veksler, Zabih]

# Summary

**Labelling Problem**

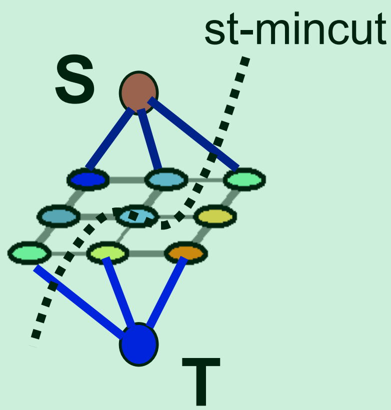
Exact Transformation (global optimum)

Or Relaxed transformation (partially optimal)

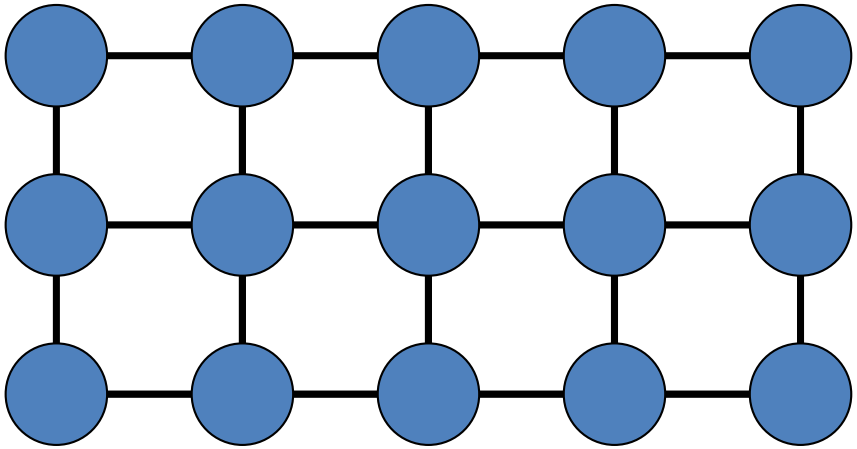
**Submodular Quadratic Pseudoboolean Function**

Sub-problem

**Move making algorithms**

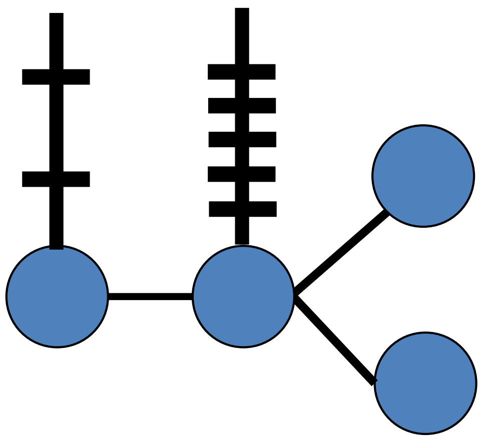


# Where do we stand ?



Grid graph -
"submodular": Use graph cuts
"metric": Use expansion

otherwise: Use TRW, dual decomposition, relaxation



Chain/Tree, 2/multi-label: Use BP

# What have we seen?

- Inference
  - Belief propagation
  - Graph cuts
  - Variational inference
  - Simulation-based inference
- **Learning**

# Outline

- Supervised Learning
- Probabilistic Methods
- Loss-based Methods

# Image Classification

Which city is this?

Input: **d**

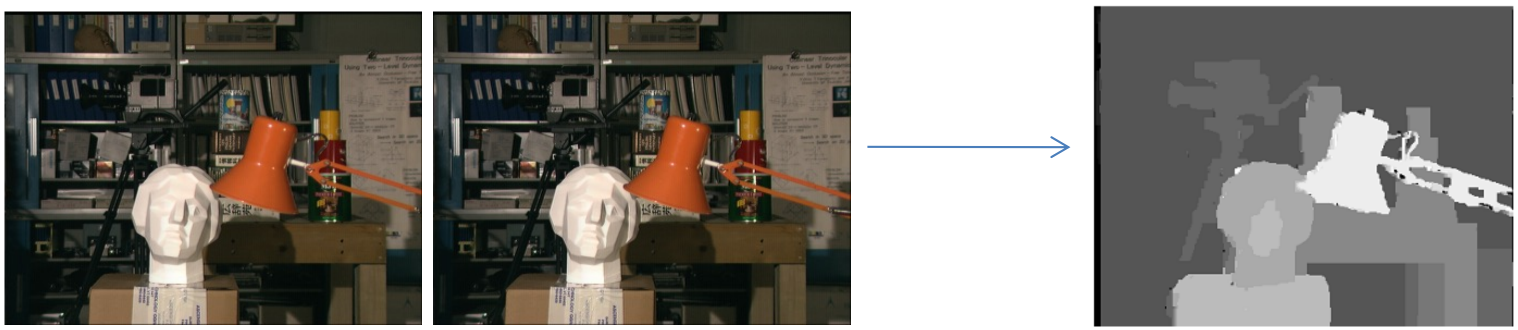
Output: $\mathbf{x} \in \{1,2,\ldots,h\}$

# CRF training

- Stereo matching:
  - Z: left, right image
  - X: disparity map

**Goal of training:**
estimate proper **w**

$f:$



Z X

$$f = \arg\min_{\mathbf{x}} \mathrm{MRF}_G(\mathbf{x}; \mathbf{u}, \mathbf{h})$$

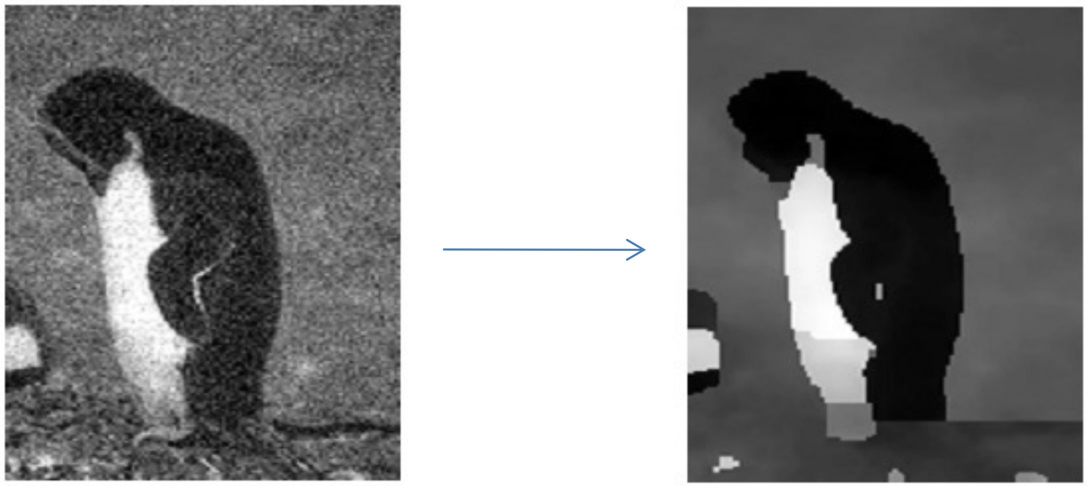
parameterized by **w**

# CRF training

- Denoising:
  - Z: noisy input image
  - X: denoised output image

**Goal of training:**
estimate proper **w**

$f:$



Z X

$$f = \arg\min_{\mathbf{x}} \mathrm{MRF}_G(\mathbf{x}; \mathbf{u}, \mathbf{h})$$

parameterized by **w**

# CRF training (some further notation)

$$\mathrm{MRF}_G(\mathbf{x};\mathbf{u}^k,\mathbf{h}^k) = \sum_p u_p^k(x_p) + \sum_c h_c^k(\mathbf{x}_c)$$

$$u_p^k(x_p) = \mathbf{w}^T g_p(x_p,\mathbf{z}^k),\quad h_c^k(\mathbf{x}_c) = \mathbf{w}^T g_c(\mathbf{x}_c,\mathbf{z}^k)$$

vector valued feature functions

$$\mathrm{MRF}_G(\mathbf{x};\mathbf{w},\mathbf{z}^k) = \mathbf{w}^T\left(\sum_p g_p(x_p,\mathbf{z}^k) + \sum_c g_c(\mathbf{x}_c,\mathbf{z}^k)\right) = \mathbf{w}^T g(\mathbf{x},\mathbf{z}^k)$$

# Learning formulations

# Risk minimization

$$\hat{\mathbf{x}}^k = \arg\min_{\mathbf{x}} \mathrm{MRF}_G(\mathbf{x}; \mathbf{w}, \mathbf{z}^k)$$

$$\min_{\mathbf{w}} \sum_{k=1}^{K} \Delta\left(\mathbf{x}^k, \hat{\mathbf{x}}^k\right)$$

$K$ training samples $\left\{(\mathbf{x}^k, \mathbf{z}^k)\right\}_{k=1}^{K}$

# Regularized Risk minimization

$$\hat{\mathbf{x}}^k = \arg\min_{\mathbf{x}} \mathrm{MRF}_G(\mathbf{x}; \mathbf{w}, \mathbf{z}^k)$$

$$\min_{\mathbf{w}} R(\mathbf{w}) + \sum_{k=1}^{K} \Delta\left(\mathbf{x}^k, \hat{\mathbf{x}}^k\right)$$

$$R(\mathbf{w}) = ||\mathbf{w}||^2, \;\; ||\mathbf{w}||_1, \;\; \text{etc.}$$

# Regularized Risk minimization

$$\min_{\mathbf{w}} R(\mathbf{w}) + \sum_{k=1}^{K} L_G\left(\mathbf{x}^k, \mathbf{z}^k; \mathbf{w}\right)$$

Replace Δ(.) with easier to handle upper bound $L_G$ (e.g., convex w.r.t. **w**)

$$\min_{\mathbf{w}} R(\mathbf{w}) + \sum_{k=1}^{K} \Delta\left(\mathbf{x}^k, \hat{\mathbf{x}}^k\right)$$

# Choice 1: Hinge loss

$$\min_{\mathbf{w}} R(\mathbf{w}) + \sum_{k=1}^{K} L_G\left(\mathbf{x}^k, \mathbf{z}^k; \mathbf{w}\right)$$

$$L_G\left(\mathbf{x}^k, \mathbf{z}^k; \mathbf{w}\right) = \mathrm{MRF}_G(\mathbf{x}^k; \mathbf{w}, \mathbf{z}^k) - \min_{\mathbf{x}}\left(\mathrm{MRF}_G(\mathbf{x}; \mathbf{w}, \mathbf{z}^k) - \Delta(\mathbf{x}, \mathbf{x}^k)\right)$$

- Upper bounds Δ(.)
- Leads to **max-margin learning**

# Max-margin learning

$$\mathrm{MRF}_G(\mathbf{x}^k; \mathbf{w}, \mathbf{z}^k) \leq \mathrm{MRF}_G(\mathbf{x}; \mathbf{w}, \mathbf{z}^k) - \Delta(\mathbf{x}, \mathbf{x}^k)$$

# Max-margin learning

$$\mathrm{MRF}_G(\mathbf{x}^k; \mathbf{w}, \mathbf{z}^k) \leq \mathrm{MRF}_G(\mathbf{x}; \mathbf{w}, \mathbf{z}^k) - \Delta(\mathbf{x}, \mathbf{x}^k)$$

energy of
ground truth

# Max-margin learning

$$\mathrm{MRF}_G(\mathbf{x}^k; \mathbf{w}, \mathbf{z}^k) \leq \mathrm{MRF}_G(\mathbf{x}; \mathbf{w}, \mathbf{z}^k) - \Delta(\mathbf{x}, \mathbf{x}^k)$$

energy of ground truth

any other energy

# Max-margin learning

$$\mathrm{MRF}_G(\mathbf{x}^k; \mathbf{w}, \mathbf{z}^k) \leq \mathrm{MRF}_G(\mathbf{x}; \mathbf{w}, \mathbf{z}^k) - \Delta(\mathbf{x}, \mathbf{x}^k)$$

energy of ground truth

any other energy

desired margin

# Max-margin learning

$$\mathrm{MRF}_G(\mathbf{x}^k; \mathbf{w}, \mathbf{z}^k) \leq \mathrm{MRF}_G(\mathbf{x}; \mathbf{w}, \mathbf{z}^k) - \Delta(\mathbf{x}, \mathbf{x}^k) + \xi_k$$

energy of ground truth

any other energy

desired margin

slack

# Max-margin learning

$$\min_{\mathbf{w}} \qquad \sum_k \xi_k$$

subject to the constraints:

$$\text{MRF}_G(\mathbf{x}^k; \mathbf{w}, \mathbf{z}^k) \leq \text{MRF}_G(\mathbf{x}; \mathbf{w}, \mathbf{z}^k) - \Delta(\mathbf{x}, \mathbf{x}^k) + \xi_k$$

energy of ground truth

any other energy

desired margin

slack

# Max-margin learning

$$\min_{\mathbf{w}} R(\mathbf{w}) + \sum_k \xi_k$$

subject to the constraints:

$$\mathrm{MRF}_G(\mathbf{x}^k; \mathbf{w}, \mathbf{z}^k) \leq \mathrm{MRF}_G(\mathbf{x}; \mathbf{w}, \mathbf{z}^k) - \Delta(\mathbf{x}, \mathbf{x}^k) + \xi_k$$

energy of ground truth — any other energy — desired margin — slack

# Max-margin learning

$$\min_{\mathbf{w}} R(\mathbf{w}) + \sum_k \xi_k$$

subject to the constraints:

$$\mathrm{MRF}_G(\mathbf{x}^k; \mathbf{w}, \mathbf{z}^k) \leq \mathrm{MRF}_G(\mathbf{x}; \mathbf{w}, \mathbf{z}^k) - \Delta(\mathbf{x}, \mathbf{x}^k) + \xi_k$$

# Max-margin learning

$$\min_{\mathbf{w}} R(\mathbf{w}) + \sum_k \xi_k$$

subject to the constraints:

$$\mathrm{MRF}_G(\mathbf{x}^k; \mathbf{w}, \mathbf{z}^k) \leq \mathrm{MRF}_G(\mathbf{x}; \mathbf{w}, \mathbf{z}^k) - \Delta(\mathbf{x}, \mathbf{x}^k) + \xi_k$$

or equivalently

$$\min_{\mathbf{w}} R(\mathbf{w}) + \sum_k \xi_k$$

$$\xi_k = \mathrm{MRF}_G(\mathbf{x}^k; \mathbf{w}, \mathbf{z}^k) - \min_{\mathbf{x}} \left(\mathrm{MRF}_G(\mathbf{x}; \mathbf{w}, \mathbf{z}^k) - \Delta(\mathbf{x}, \mathbf{x}^k)\right)$$

# Max-margin learning

CONSTRAINED

$$\min_{\mathbf{w}} R(\mathbf{w}) + \sum_k \xi_k$$

subject to the constraints:

$$\mathrm{MRF}_G(\mathbf{x}^k; \mathbf{w}, \mathbf{z}^k) \leq \mathrm{MRF}_G(\mathbf{x}; \mathbf{w}, \mathbf{z}^k) - \Delta(\mathbf{x}, \mathbf{x}^k) + \xi_k$$

or equivalently

$$\min_{\mathbf{w}} R(\mathbf{w}) + \sum_k \xi_k$$

$$\xi_k = \mathrm{MRF}_G(\mathbf{x}^k; \mathbf{w}, \mathbf{z}^k) - \min_{\mathbf{x}} \left(\mathrm{MRF}_G(\mathbf{x}; \mathbf{w}, \mathbf{z}^k) - \Delta(\mathbf{x}, \mathbf{x}^k)\right)$$

# Max-margin learning

CONSTRAINED

$$\min_{\mathbf{w}} R(\mathbf{w}) + \sum_k \xi_k$$

subject to the constraints:

$$\mathrm{MRF}_G(\mathbf{x}^k; \mathbf{w}, \mathbf{z}^k) \leq \mathrm{MRF}_G(\mathbf{x}; \mathbf{w}, \mathbf{z}^k) - \Delta(\mathbf{x}, \mathbf{x}^k) + \xi_k$$

or equivalently

UNCONSTRAINED

$$\min_{\mathbf{w}} R(\mathbf{w}) + \sum_k \xi_k$$

$$\xi_k = \mathrm{MRF}_G(\mathbf{x}^k; \mathbf{w}, \mathbf{z}^k) - \min_{\mathbf{x}} \left( \mathrm{MRF}_G(\mathbf{x}; \mathbf{w}, \mathbf{z}^k) - \Delta(\mathbf{x}, \mathbf{x}^k) \right)$$

# Choice 2: logistic loss

$$\min_{\mathbf{w}} R(\mathbf{w}) + \sum_{k=1}^{K} L_G\left(\mathbf{x}^k, \mathbf{z}^k; \mathbf{w}\right)$$

$$L_G\left(\mathbf{x}^k, \mathbf{z}^k; \mathbf{w}\right) = \mathrm{MRF}_G(\mathbf{x}^k; \mathbf{w}, \mathbf{z}^k) + \underbrace{\log \sum_{\mathbf{x}} e^{-\mathrm{MRF}_G(\mathbf{x}; \mathbf{w}, \mathbf{z}^k)}}_{\text{partition function}}$$

- Can be shown to lead to **maximum likelihood learning**

# Max-margin vs Maximum-likelihood

max-margin

$$L_G\left(\mathbf{x}^k, \mathbf{z}^k; \mathbf{w}\right) = \mathrm{MRF}_G(\mathbf{x}^k; \mathbf{w}, \mathbf{z}^k) - \min_{\mathbf{x}} \left(\mathrm{MRF}_G(\mathbf{x}; \mathbf{w}, \mathbf{z}^k) - \Delta(\mathbf{x}, \mathbf{x}^k)\right)$$

$$L_G\left(\mathbf{x}^k, \mathbf{z}^k; \mathbf{w}\right) = \mathrm{MRF}_G(\mathbf{x}^k; \mathbf{w}, \mathbf{z}^k) + \log \sum_{\mathbf{x}} e^{-\mathrm{MRF}_G(\mathbf{x}; \mathbf{w}, \mathbf{z}^k)}$$

maximum likelihood

# Max-margin vs Maximum-likelihood

max-margin

$$L_G\left(\mathbf{x}^k, \mathbf{z}^k; \mathbf{w}\right) = \mathrm{MRF}_G(\mathbf{x}^k; \mathbf{w}, \mathbf{z}^k) + \max_{\mathbf{x}}\left(-\mathrm{MRF}_G(\mathbf{x}; \mathbf{w}, \mathbf{z}^k) + \Delta(\mathbf{x}, \mathbf{x}^k)\right)$$

soft-max

$$L_G\left(\mathbf{x}^k, \mathbf{z}^k; \mathbf{w}\right) = \mathrm{MRF}_G(\mathbf{x}^k; \mathbf{w}, \mathbf{z}^k) + \log \sum_{\mathbf{x}} e^{-\mathrm{MRF}_G(\mathbf{x}; \mathbf{w}, \mathbf{z}^k)}$$

maximum likelihood

# Solving the learning formulations

# Maximum-likelihood learning

$$\min_{\mathbf{w}} \frac{\mu}{2}||\mathbf{w}||^2 + \sum_{k=1}^{K} L_G\left(\mathbf{x}^k, \mathbf{z}^k; \mathbf{w}\right)$$

$$L_G\left(\mathbf{x}^k, \mathbf{z}^k; \mathbf{w}\right) = \mathrm{MRF}_G(\mathbf{x}^k; \mathbf{w}, \mathbf{z}^k) + \log \underbrace{\sum_{\mathbf{x}} e^{-\mathrm{MRF}_G(\mathbf{x}; \mathbf{w}, \mathbf{z}^k)}}_{\text{partition function}}$$

- Differentiable & convex
- Global optimum via gradient descent, for example

# Maximum-likelihood learning

$$\min_{\mathbf{w}} \frac{\mu}{2}||\mathbf{w}||^2 + \sum_{k=1}^{K} L_G\left(\mathbf{x}^k, \mathbf{z}^k; \mathbf{w}\right)$$

$$L_G\left(\mathbf{x}^k, \mathbf{z}^k; \mathbf{w}\right) = \mathrm{MRF}_G(\mathbf{x}^k; \mathbf{w}, \mathbf{z}^k) + \log \sum_{\mathbf{x}} e^{-\mathrm{MRF}_G(\mathbf{x}; \mathbf{w}, \mathbf{z}^k)}$$

gradient $\longrightarrow \nabla_{\mathbf{w}} = \mathbf{w} + \sum_k \left( g(\mathbf{x}^k, \mathbf{z}^k) - \sum_{\mathbf{x}} p(\mathbf{x}|w, \mathbf{z}^k) g(\mathbf{x}, \mathbf{z}^k) \right)$

Recall that: $\mathrm{MRF}_G(\mathbf{x}; \mathbf{w}, \mathbf{z}^k) = \mathbf{w}^T g(\mathbf{x}, \mathbf{z}^k)$

# Maximum-likelihood learning

$$\min_{\mathbf{w}} \frac{\mu}{2}||\mathbf{w}||^2 + \sum_{k=1}^{K} L_G\left(\mathbf{x}^k, \mathbf{z}^k; \mathbf{w}\right)$$

$$L_G\left(\mathbf{x}^k, \mathbf{z}^k; \mathbf{w}\right) = \mathrm{MRF}_G(\mathbf{x}^k; \mathbf{w}, \mathbf{z}^k) + \log \sum_{\mathbf{x}} e^{-\mathrm{MRF}_G(\mathbf{x}; \mathbf{w}, \mathbf{z}^k)}$$

gradient $\longrightarrow \nabla_{\mathbf{w}} = \mathbf{w} + \sum_k \left( g(\mathbf{x}^k, \mathbf{z}^k) - \underbrace{\sum_{\mathbf{x}} p(\mathbf{x}|w, \mathbf{z}^k) g(\mathbf{x}, \mathbf{z}^k)}\right)$

- Requires MRF probabilistic inference
- **NP-hard** (exponentially many $\mathbf{x}$): approximation via loopy-BP ?

# Max-margin learning (UNCONSTRAINED)

$$\min_{\mathbf{w}} R(\mathbf{w}) + \sum_{k=1}^{K} L_G\left(\mathbf{x}^k, \mathbf{z}^k; \mathbf{w}\right)$$

$$L_G\left(\mathbf{x}^k, \mathbf{z}^k; \mathbf{w}\right) = \mathrm{MRF}_G(\mathbf{x}^k; \mathbf{w}, \mathbf{z}^k) - \min_{\mathbf{x}}\left(\mathrm{MRF}_G(\mathbf{x}; \mathbf{w}, \mathbf{z}^k) - \Delta(\mathbf{x}, \mathbf{x}^k)\right)$$

- Convex but non-differentiable
- Global optimum via **subgradient method**

# Max-margin learning (CONSTRAINED)

$$\min_{\mathbf{w}} \frac{\mu}{2}||\mathbf{w}||^2 + \sum_k \xi_k$$

subject to the constraints:

$$\mathrm{MRF}_G(\mathbf{x}^k; \mathbf{w}, \mathbf{z}^k) \leq \mathrm{MRF}_G(\mathbf{x}; \mathbf{w}, \mathbf{z}^k) - \Delta(\mathbf{x}, \mathbf{x}^k) + \xi_k$$

linear in $\mathbf{w}$

- Quadratic program (great!)
- But exponentially many constraints (not so great)

# Max-margin learning (CONSTRAINED)

- What if we use only a small number of constraints?

  - Resulting QP can be solved
  - But solution may be infeasible

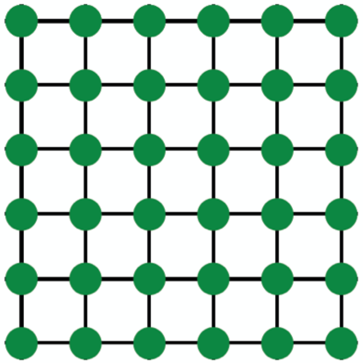
- **Constraint generation** to the rescue
  - only few constraints **active** at optimal solution !! (variables much fewer than constraints)

  - Given the active constraints, rest can be ignored
  - Then let us try to find them!

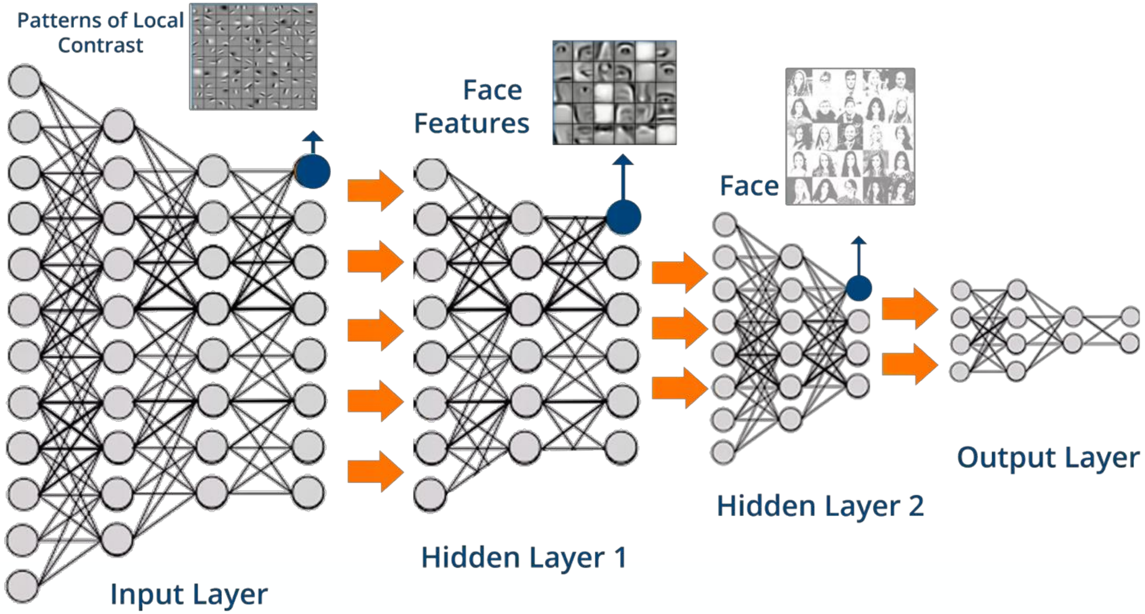
# What have we seen?

- Inference
  - Belief propagation
  - Graph cuts
  - Variational inference
  - Simulation-based inference
- Learning

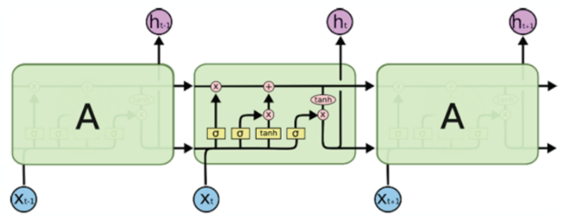
# Today: Modern ML Toolbox



Images




Text/Speech




**Modern deep learning toolbox is designed for simple sequences & grids**

Slide courtesy: http://cs224w.Stanford.edu

Doubt thou the stars are fire;
Doubt that the sun doth move;
Doubt truth to be a liar;
But never doubt I love...

Text

Audio signals

Images

Modern
deep learning toolbox
is designed for
sequences & grids

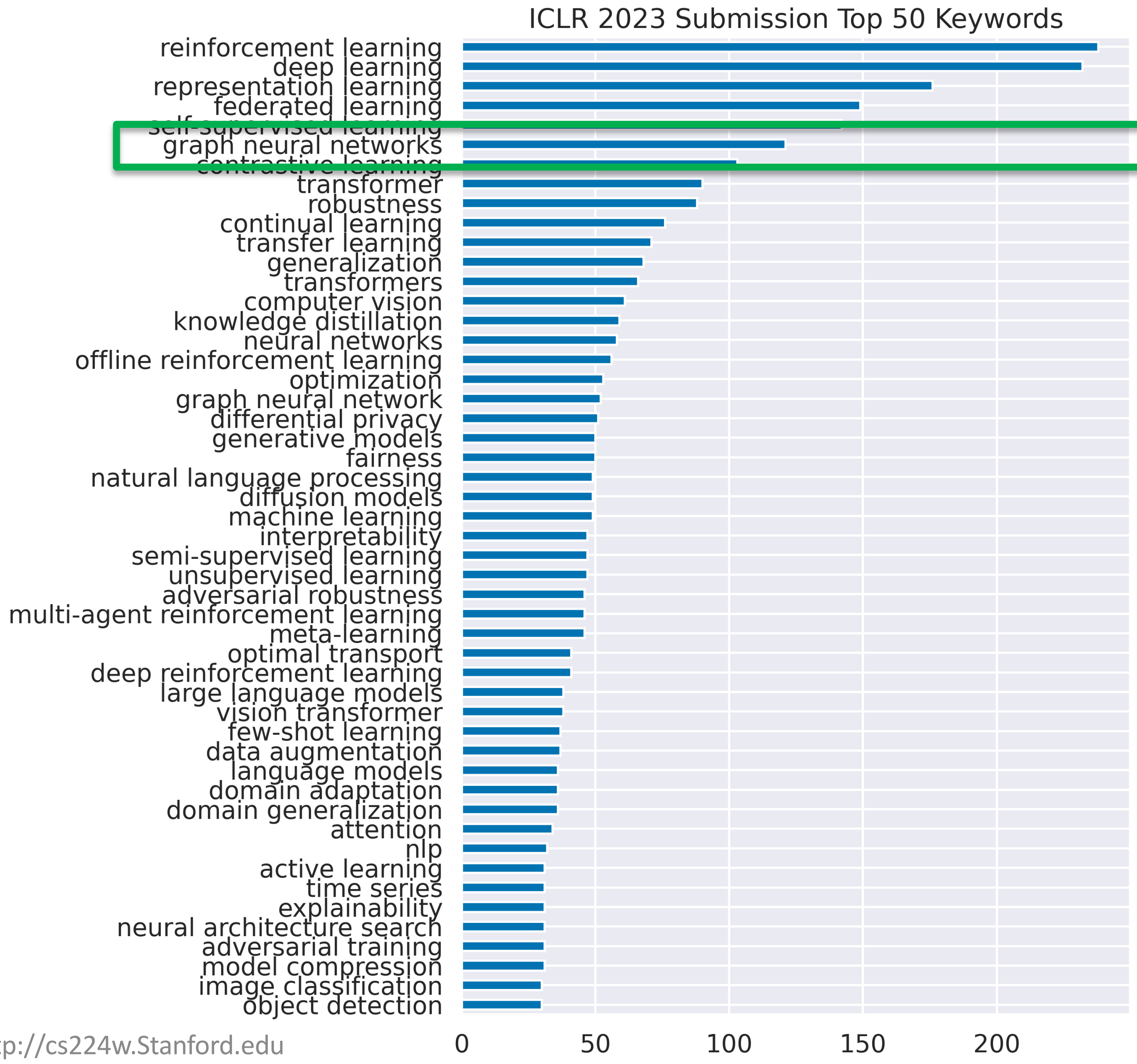
Slide courtesy: http://cs224w.Stanford.edu

# Not everything can be represented as a sequence or a grid

**How can we develop neural networks that are much more broadly applicable?**

New frontiers beyond classic neural networks that only learn on images and sequences

# Hot subfield in ML

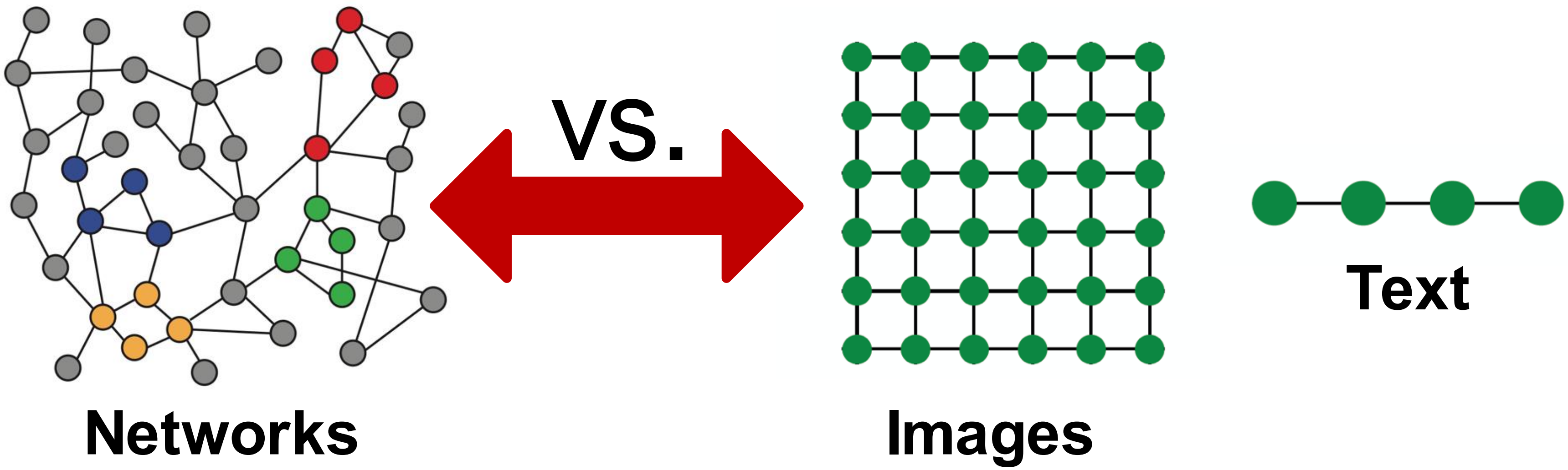



Slide adapted from: http://cs224w.Stanford.edu

# Why is Graph Deep Learning Hard?

**Networks are complex.**

- Arbitrary size and complex topological structure (*i.e.*, no spatial locality like grids)

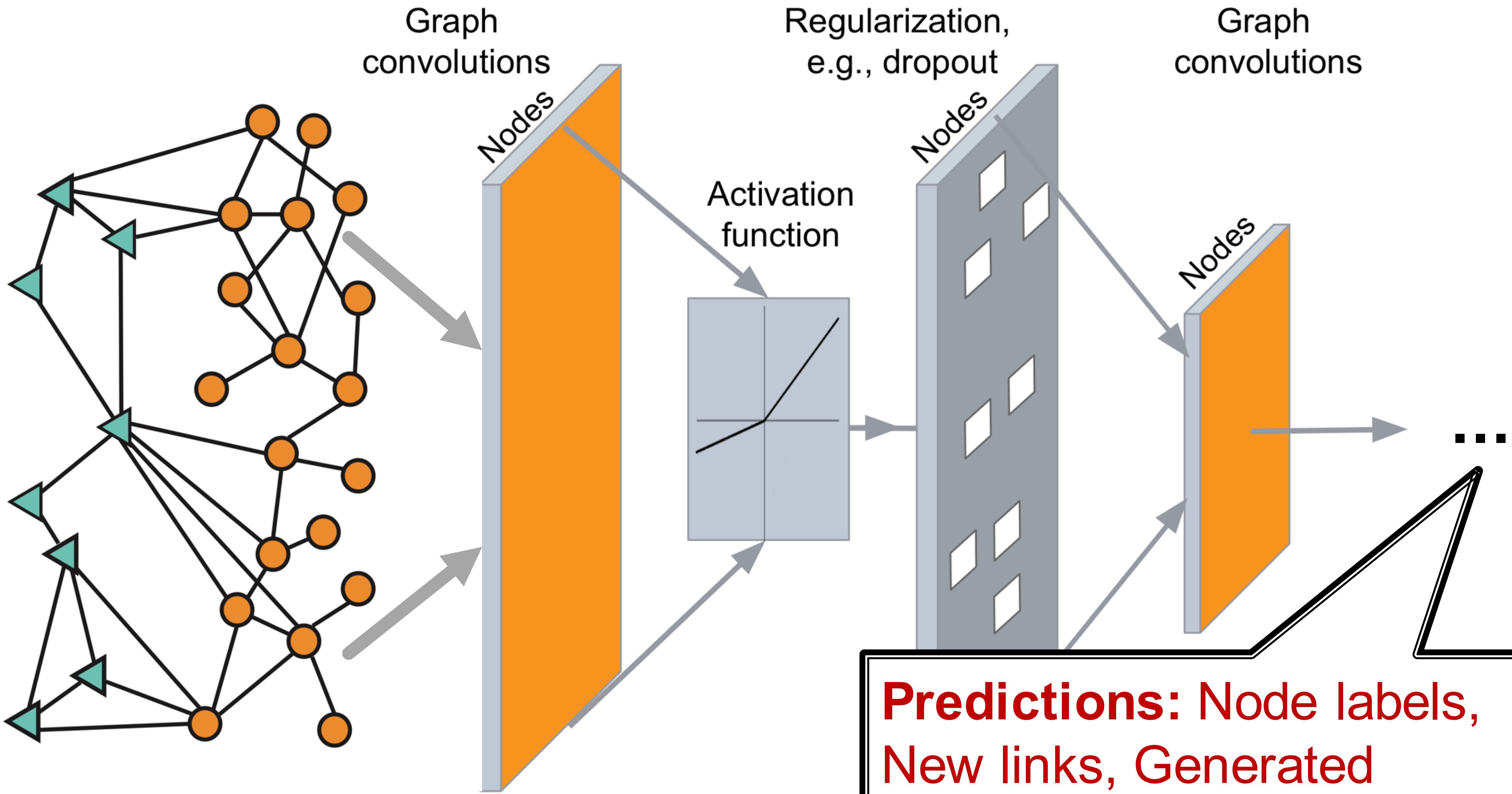



- No fixed node ordering or reference point
- Often dynamic and have multimodal features



Slide courtesy: http://cs224w.Stanford.edu

# ML withGraphs



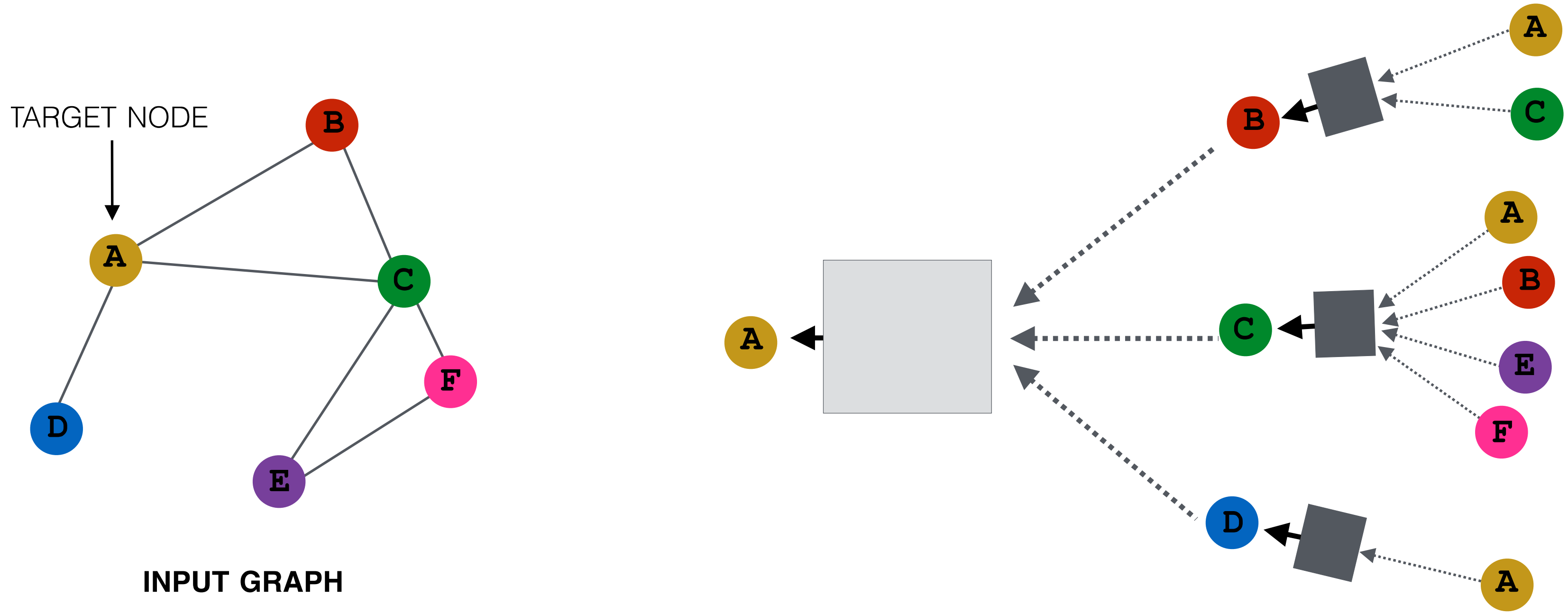

**Input:** Network

**Predictions:** Node labels, New links, Generated graphs and subgraphs



Slide courtesy: http://cs224w.Stanford.edu

# Graph Neural Networks

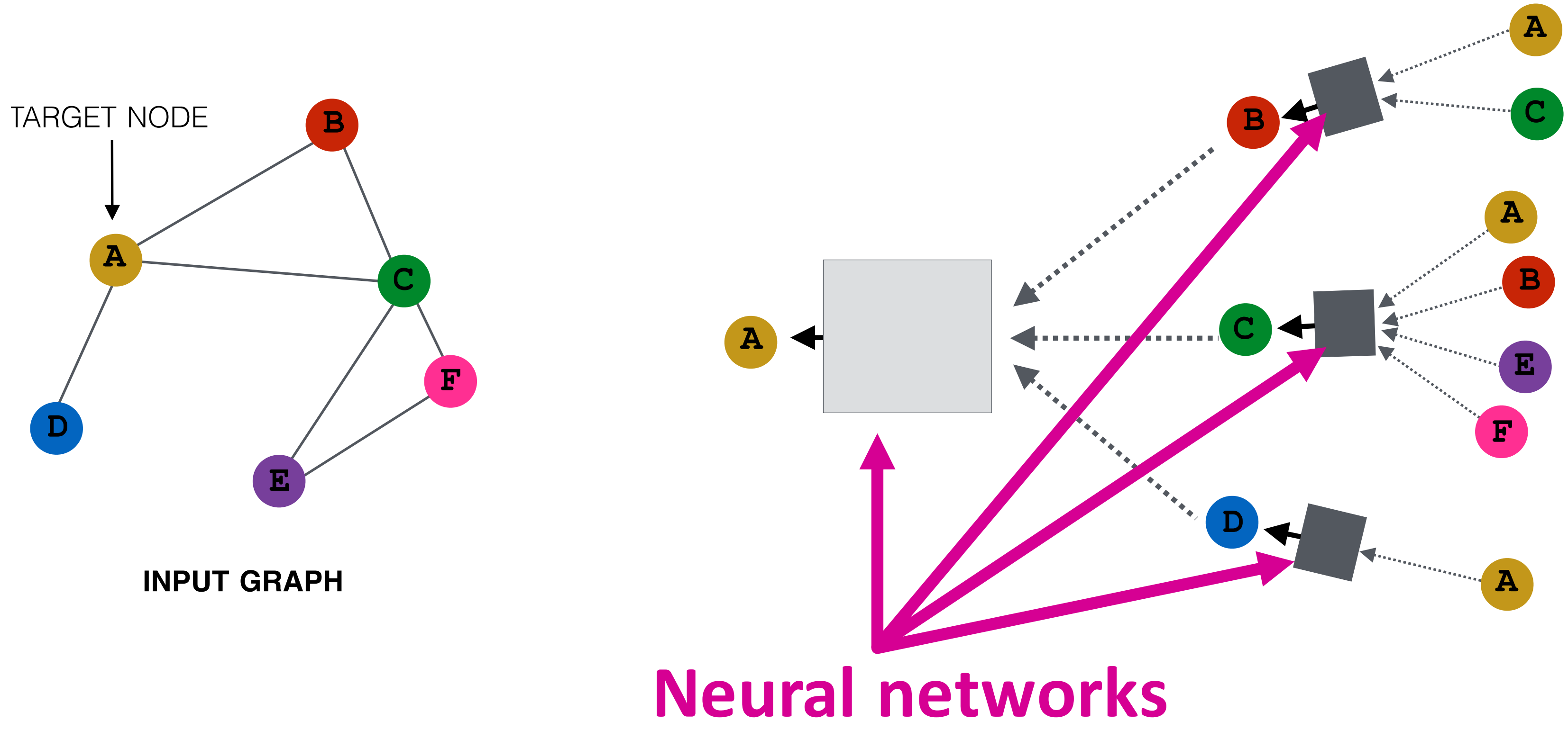



Each node defines a computation graph

- Each edge in this graph is a transformation/aggregation function

Scarselli et al. 2005. The Graph Neural Network Model. *IEEE Transactions on Neural Networks*.

# Graph Neural Networks




**Intuition:** Nodes aggregate information from their neighbors using neural networks

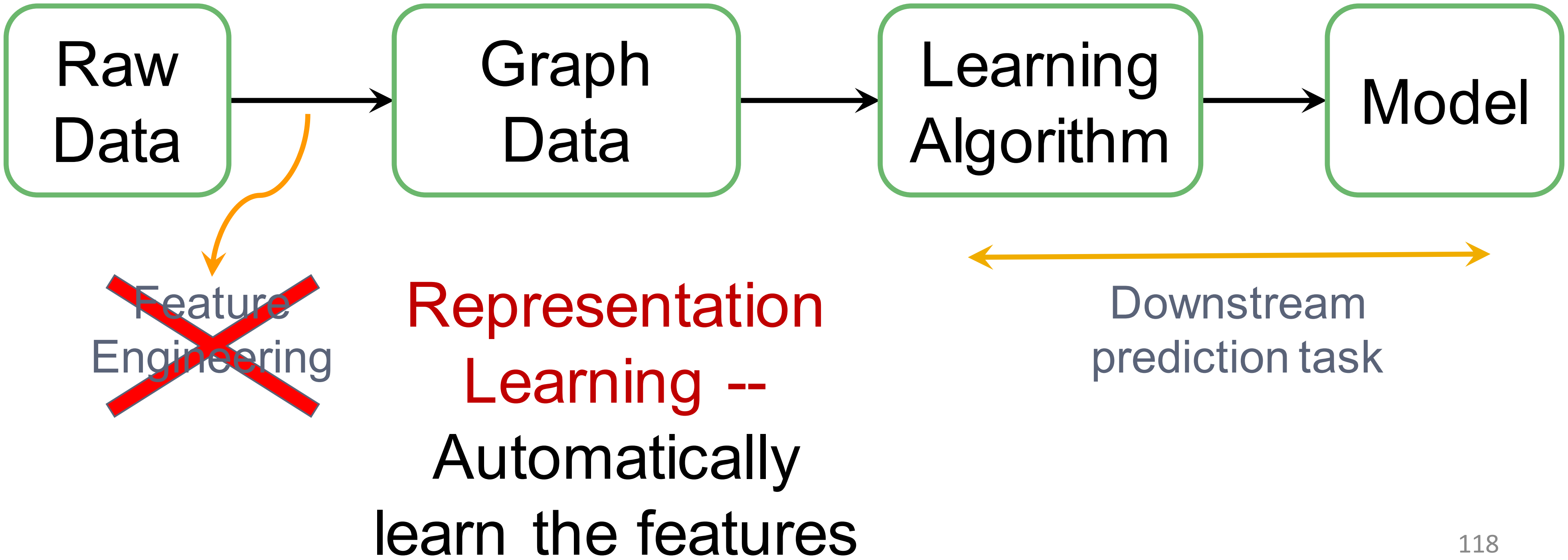
Slide courtesy: http://cs224w.Stanford.edu



Inductive Representation Learning on Large Graphs. W. Hamilton, R. Ying, J. Leskovec. NIPS, 2017.

# Representation Learning

(Supervised) Machine Learning Lifecycle:
This feature, that feature. Every single time!

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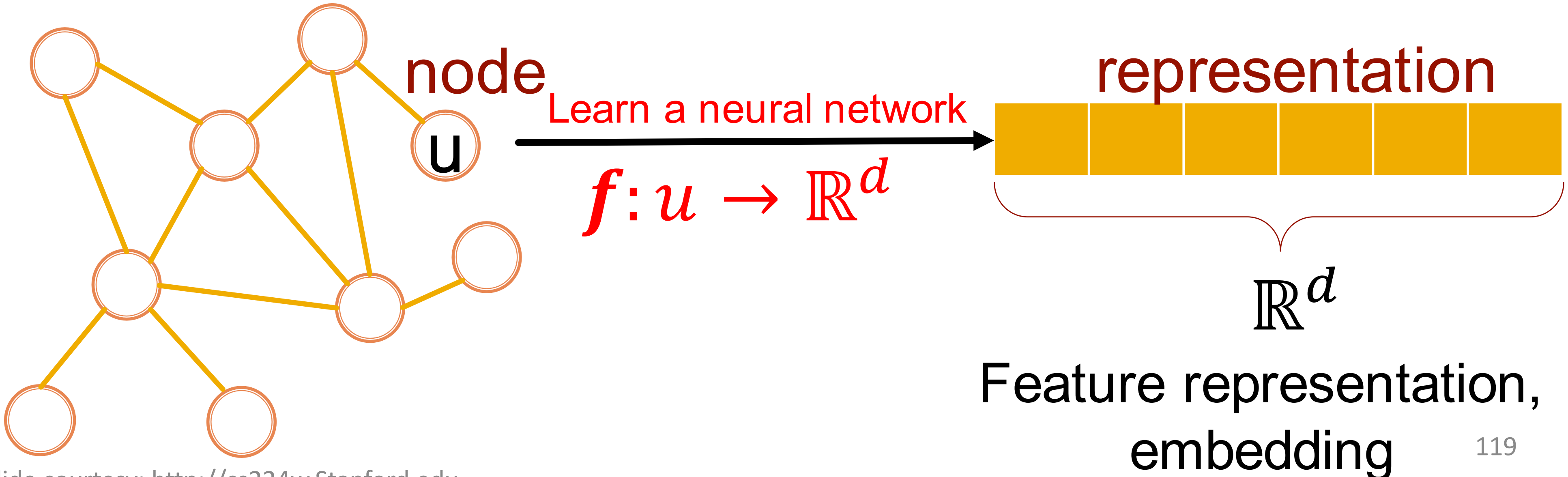
# Representation Learning

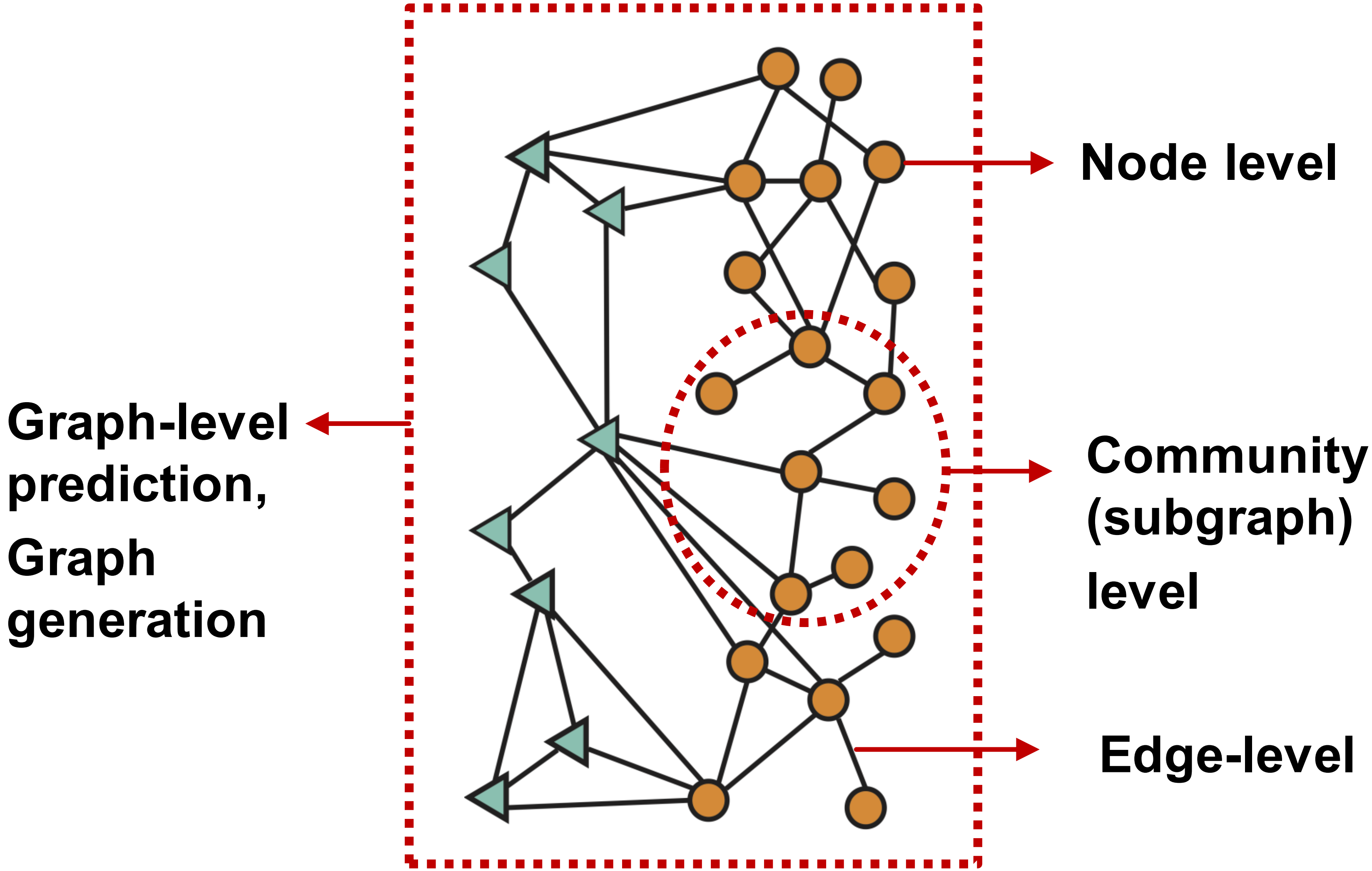
Map nodes to d-dimensional **embeddings** such that similar nodes in the network are embedded close together



# ML for Graph data

- Traditional methods
- Node embeddings
- Graph neural networks
- Applications

# Different Types of Tasks



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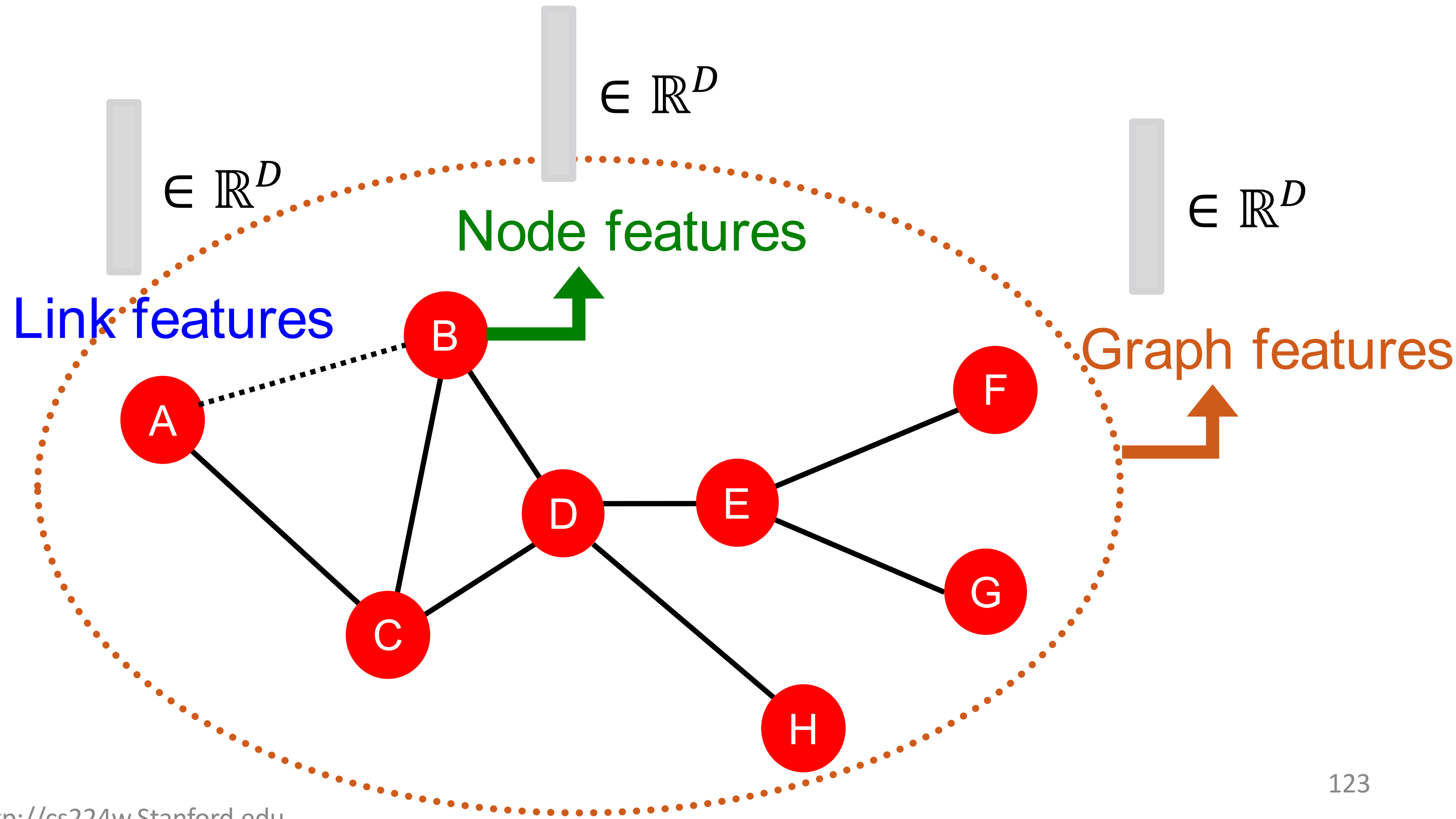
# Classic Graph ML Tasks

- **Node classification**: Predict a property of a node
  - **Example:** Categorize online users / items
- **Link prediction**: Predict whether there are missing links between two nodes
  - **Example:** Knowledge graph completion
- **Graph classification**: Categorize different graphs
  - **Example:** Molecule property prediction
- **Clustering**: Detect if nodes form a community
  - **Example:** Social circle detection
- **Other tasks**:
  - **Graph generation**: Drug discovery
  - **Graph evolution**: Physical simulation

# Traditional ML Pipeline

- Design features for nodes/links/graphs
- Obtain features for all training data



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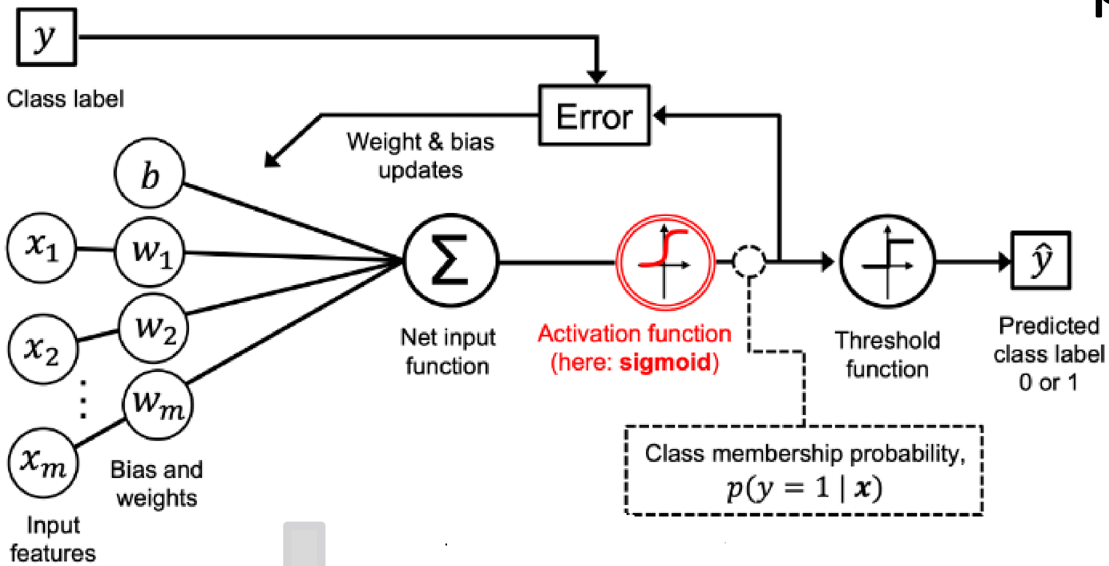
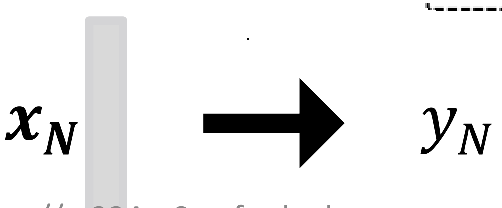
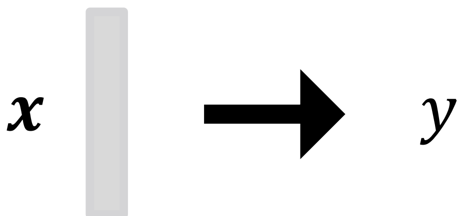
# Traditional ML Pipeline

- **Train an ML model:**
  - Logistic Regression
  - Random forest
  - Neural network, etc.
- **Apply the model:**
  - Given a new node/link/graph, obtain its features and make a prediction



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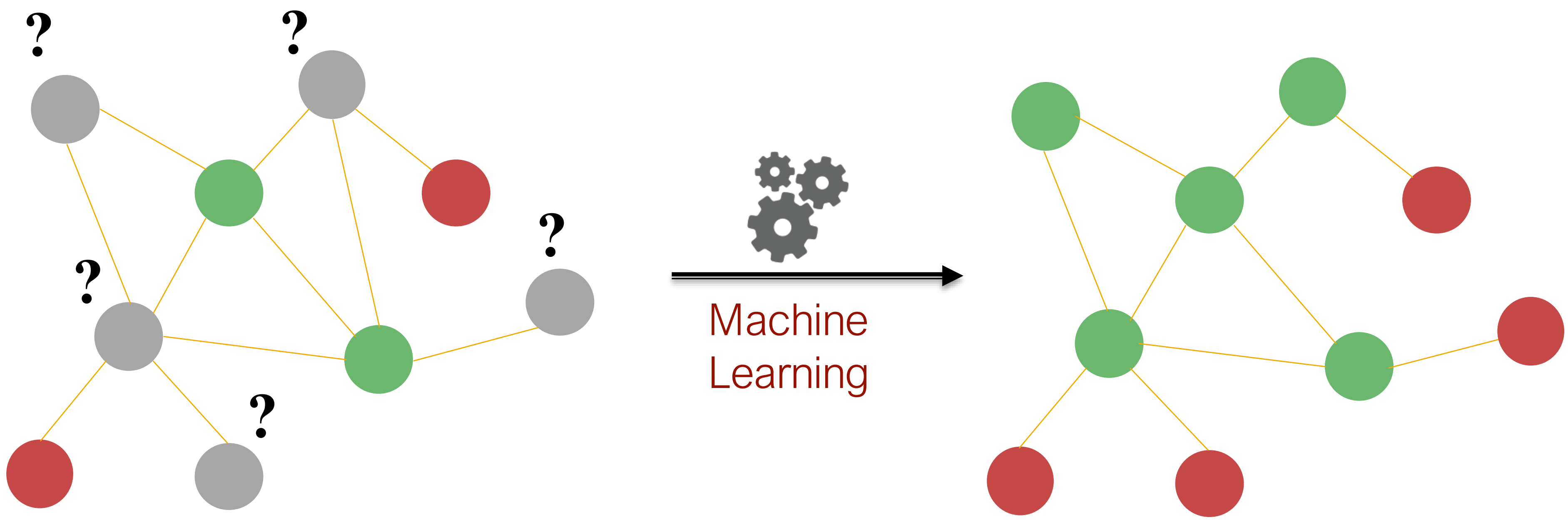
# Machine Learning in Graphs

**Goal:** Make predictions for a set of objects

**Design choices:**

- **Features:** *d*-dimensional vectors $x$
- **Objects:** Nodes, edges, sets of nodes, entire graphs
- **Objective function:**
  - What task are we aiming to solve?

# Node-Level Tasks




Node classification

ML needs features.

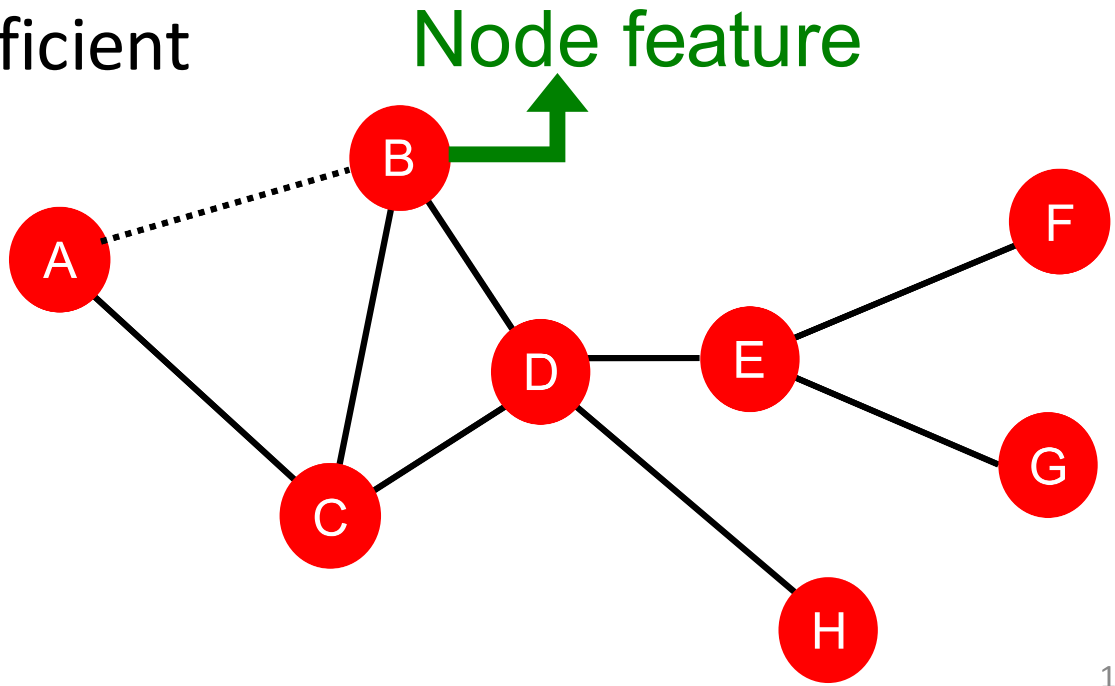


Slide courtesy: http://cs224w.Stanford.edu

# Node-Level Features: Overview

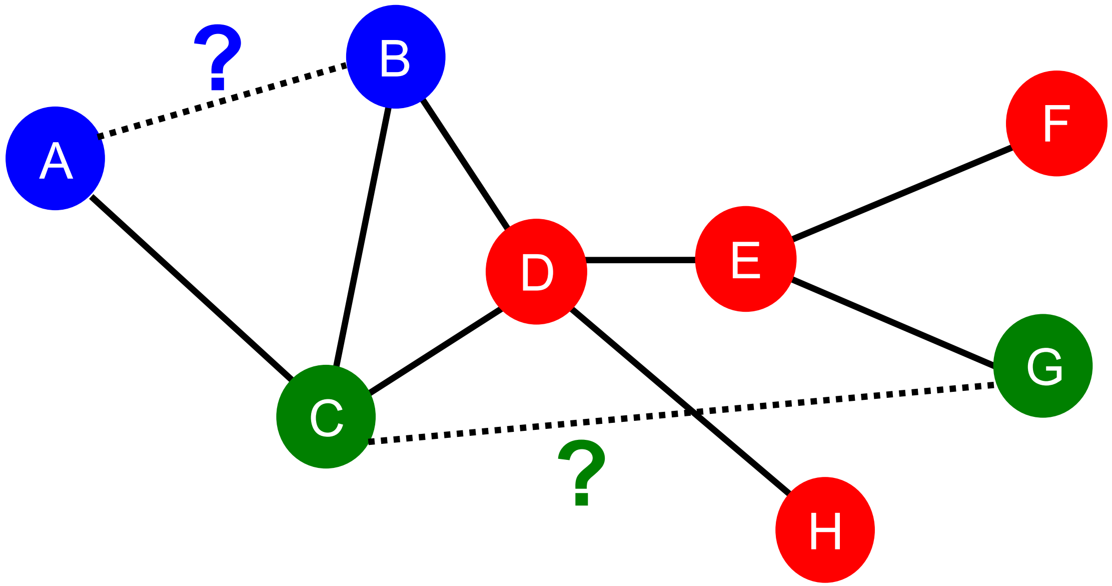
**Goal:** Characterize the structure and position of a node in the network:

- Node degree
- Node centrality
- Clustering coefficient
- Graphlets



# Link-Level Prediction Task: Recap

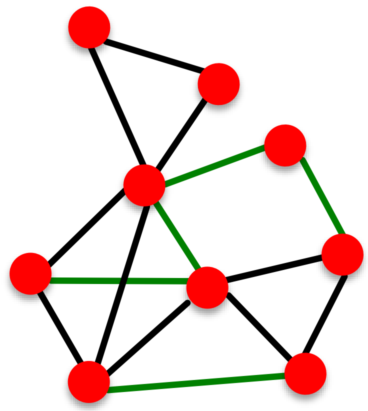
- The task is to predict **new links** based on the existing links.
- At test time, node pairs (with no existing links) are ranked, and top $K$ node pairs are predicted.
- The key is to design features for **a pair of nodes**.



# Link Prediction as a Task

## Two formulations of the link prediction task:

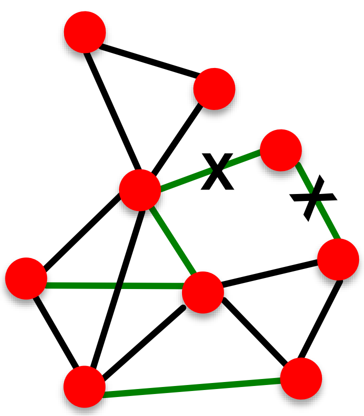
- **1) Links missing at random:**
  - Remove a random set of links and then aim to predict them
- **2) Links over time:**
  - Given $G[t_0, t_0']$ a graph defined by edges up to time $t_0'$, **output a ranked list $L$** of edges (not in $G[t_0, t_0']$) that are predicted to appear in time $G[t_1, t_1']$
  - **Evaluation:**
    - $n = |E_{new}|$: # new edges that appear during the test period $[t_1, t_1']$
    - Take top $n$ elements of $L$ and count correct edges



$G[t_0, t_0']$
$G[t_1, t_1']$

# Link Prediction via Proximity

- **Methodology:**
  - For each pair of nodes *(x,y)* compute score *c(x,y)*
    - For example, *c(x,y)* could be the # of common neighbors of *x* and *y*
  - Sort pairs *(x,y)* by the decreasing score *c(x,y)*
  - **Predict top $n$ pairs as new links**
  - **See which of these links actually appear in $G[t_1, t_1']$**



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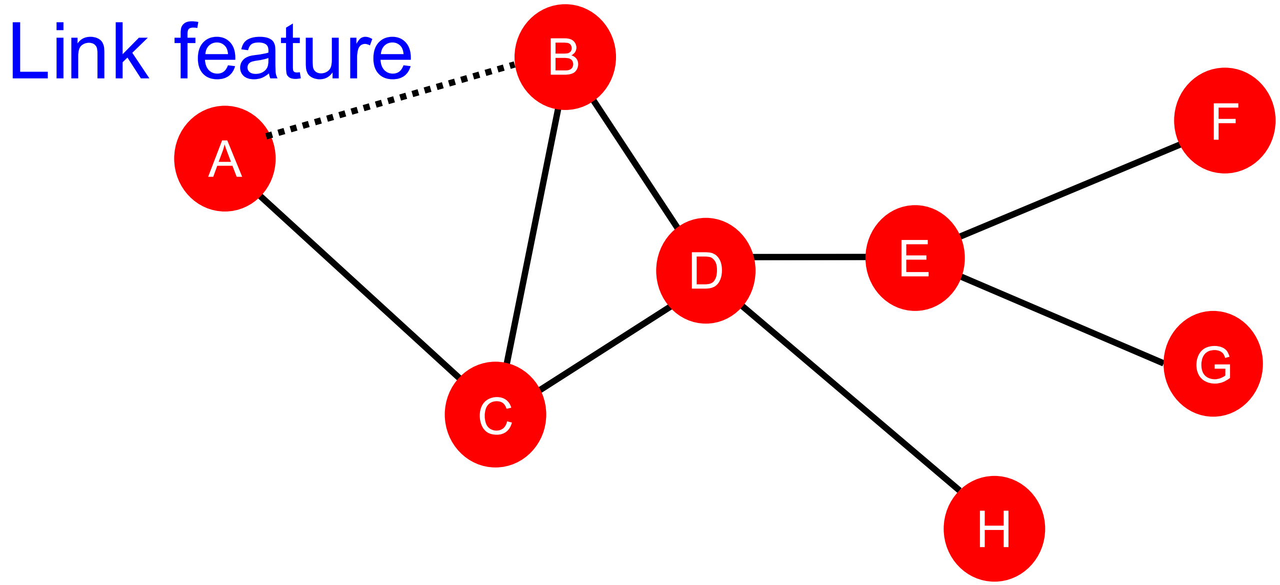
# Link-Level Features: Overview

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



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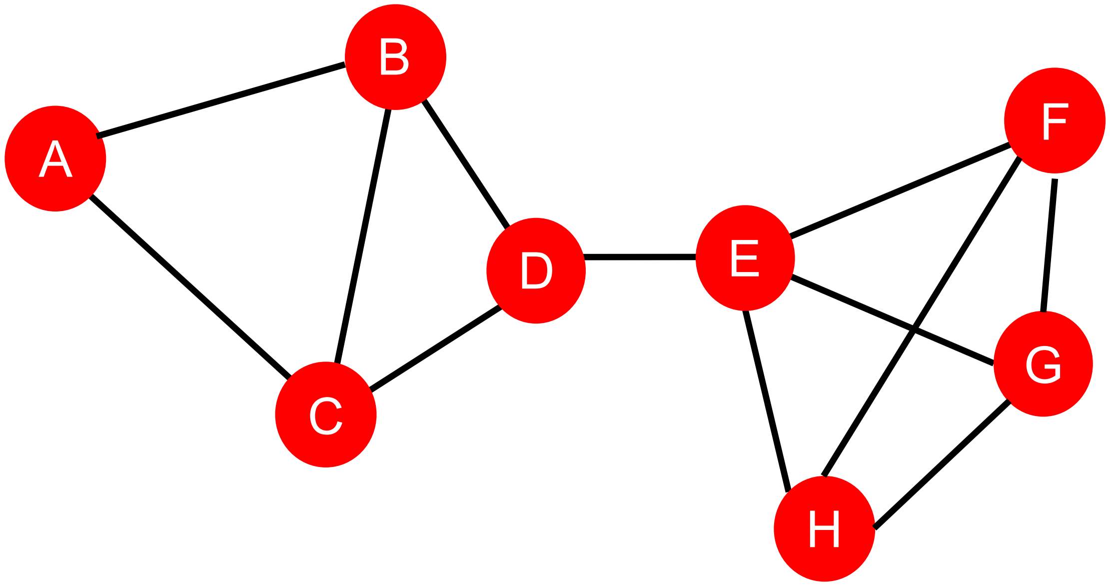
# Link-Level Features: Summary

- **Distance-based features:**
  - Uses the shortest path length between two nodes but does not capture how neighborhood overlaps.
- **Local neighborhood overlap:**
  - Captures how many neighboring nodes are shared by two nodes.
  - 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.

# Graph-Level Features

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

- **For example:**



# Background: Kernel Methods

- Kernel methods are widely-used for traditional ML for graph-level prediction.
- **Idea: Design kernels instead of feature vectors.**
- **A quick introduction to Kernels:**
  - Kernel $K(G, G') \in \mathbb{R}$ measures similarity b/w data
  - Kernel matrix $\boldsymbol{K} = \left(K(G, G')\right)_{G, G'}$ must always be positive semidefinite (i.e., has positive eigenvalues)
  - There exists a feature representation $\phi(\cdot)$ such that $K(G, G') = \phi(\mathrm{G})^{\mathrm{T}} \phi(G')$
  - Once the kernel is defined, off-the-shelf ML model, such as kernel SVM, can be used to make predictions.

# Graph-Level Features: Overview

- **Graph Kernels:** Measure similarity between two graphs:
  - Graphlet Kernel [1]
  - Weisfeiler-Lehman Kernel [2]
  - Other kernels are also proposed in the literature (beyond the scope of this lecture)
    - Random-walk kernel
    - Shortest-path graph kernel
    - And many more…

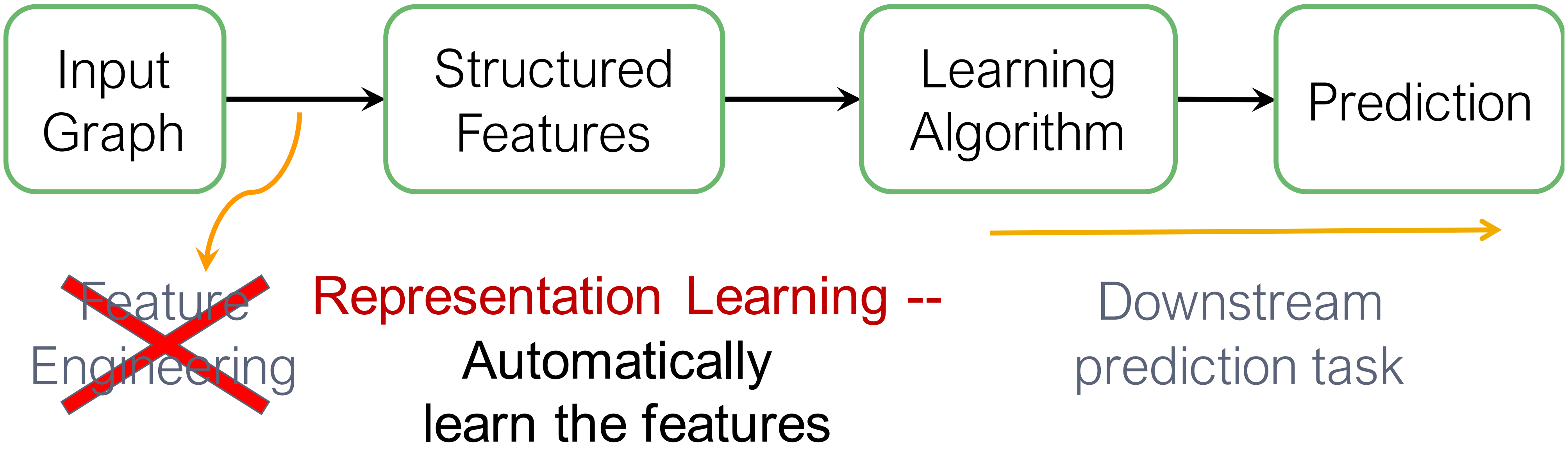
[1] Shervashidze, Nino, et al. "Efficient graphlet kernels for large graph comparison." Artificial Intelligence and Statistics. 2009.
[2] Shervashidze, Nino, et al. "Weisfeiler-lehman graph kernels." Journal of Machine Learning Research 12.9 (2011).

# Graph-Level Features: Summary

- **Graphlet Kernel**
  - Graph is represented as **Bag-of-graphlets**
  - **Computationally expensive**
- **Weisfeiler-Lehman Kernel**
  - Apply $K$-step color refinement algorithm to enrich node colors
    - Different colors capture different $K$-hop neighborhood structures
  - Graph is represented as **Bag-of-colors**
  - **Computationally efficient**
  - Closely related to Graph Neural Networks (as we will see!)

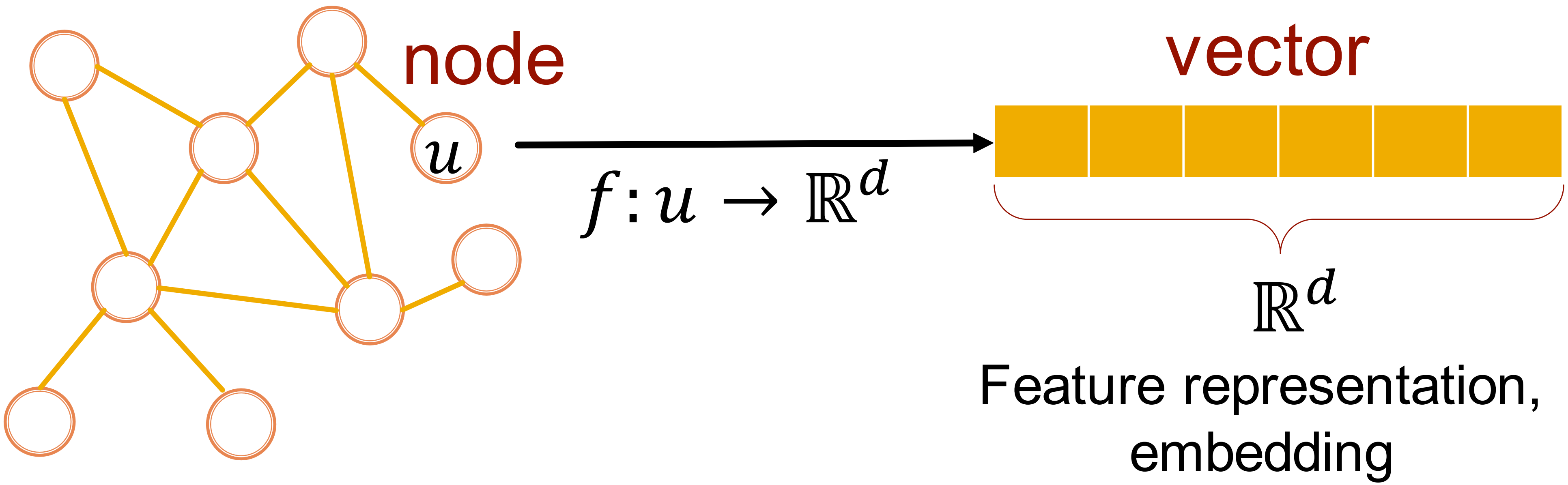
# Graph Representation Learning

**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

**Vec**

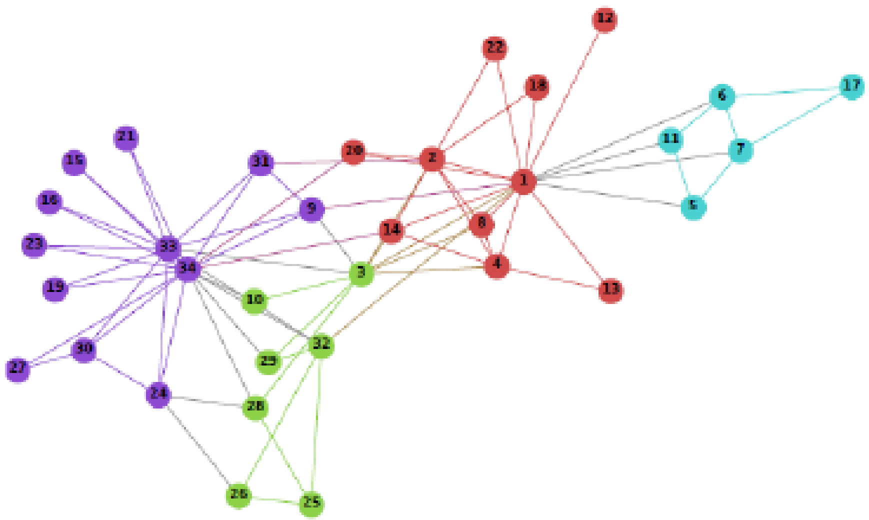
embeddings $\mathbb{R}^d$

**Tasks**

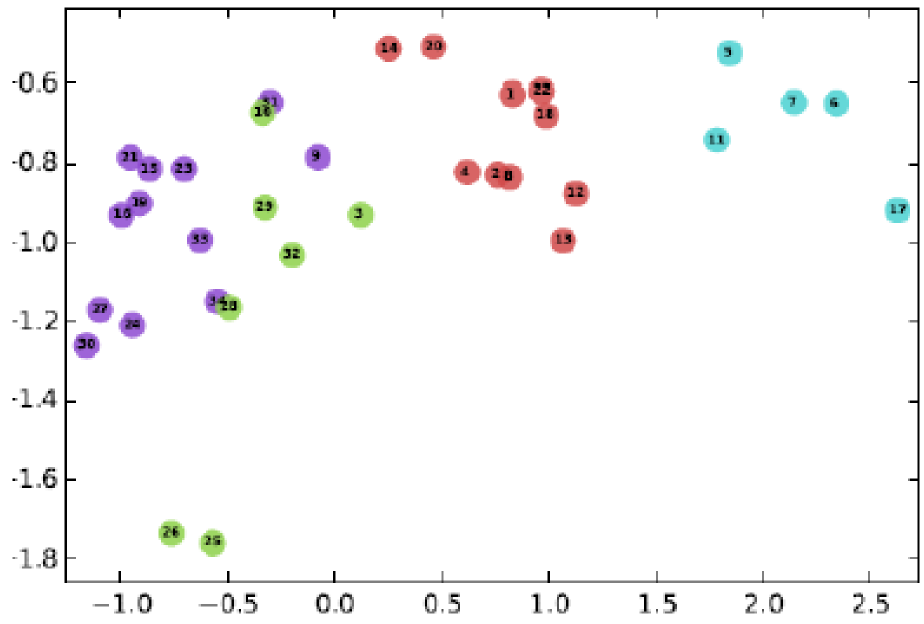
- Node classification
- Link prediction
- Graph classification
- Anomalous node detection
- Clustering
- ….

# Example Node Embedding

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



Input



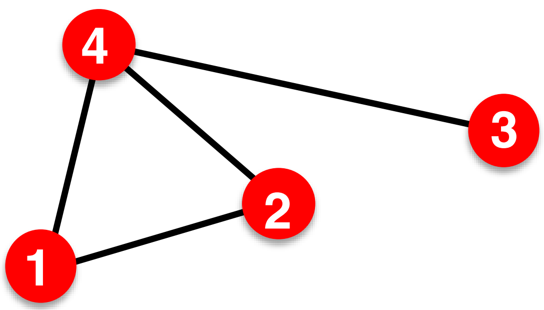

Output

Image from: [Perozzi et al](). DeepWalk: Online Learning of Social Representations. *KDD 2014.*

Slide courtesy: http://cs224w.Stanford.edu

# Setup

- **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**

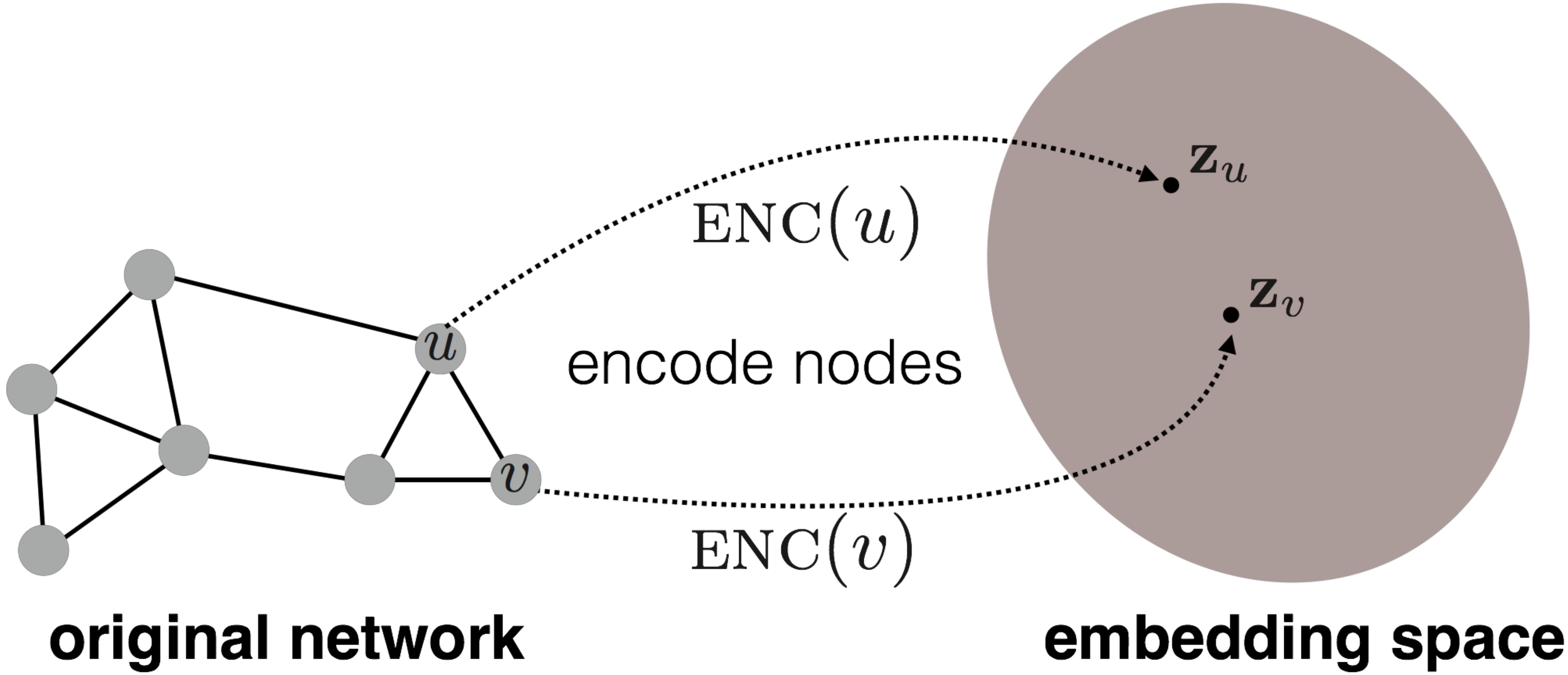



V: {1, 2, 3, 4}

$$A = \begin{pmatrix} 0 & 1 & 0 & 1 \\ 1 & 0 & 0 & 1 \\ 0 & 0 & 0 & 1 \\ 1 & 1 & 1 & 0 \end{pmatrix}$$

# Embedding Nodes

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



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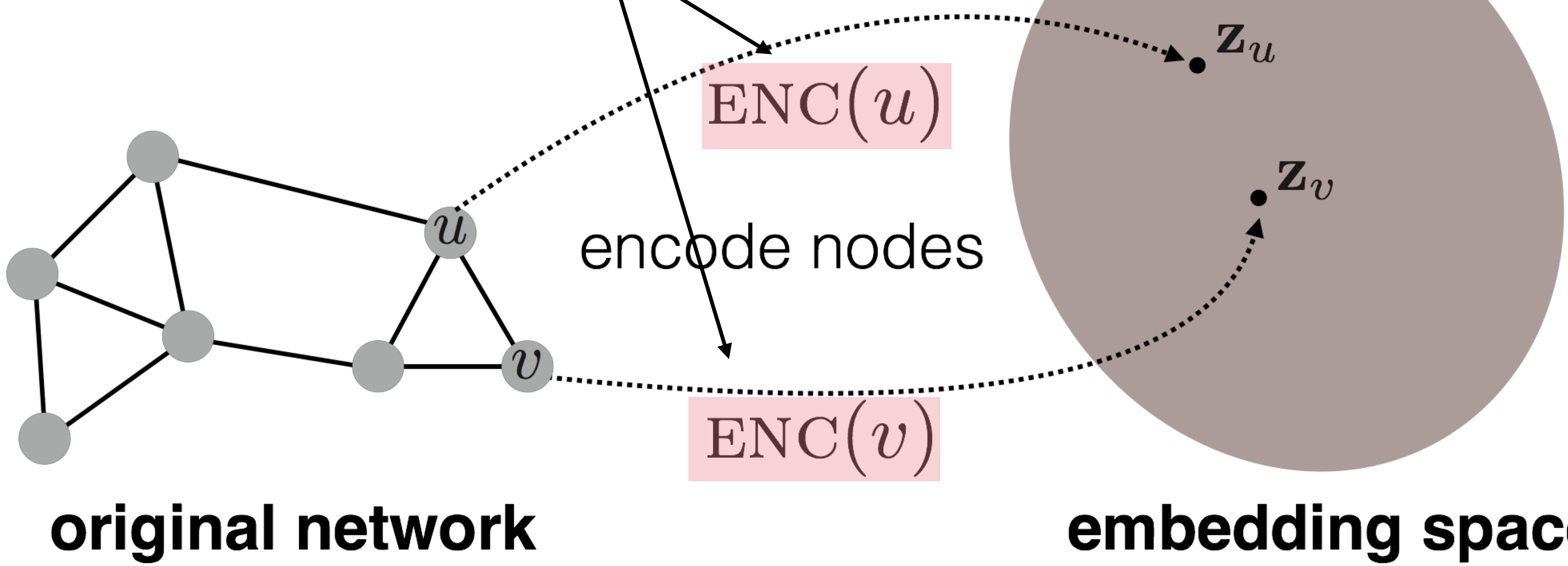
# Embedding Nodes

Goal: $\text{similarity}(u, v) \approx \mathbf{z}_v^{\mathrm{T}} \mathbf{z}_u$

in the original network — Similarity of the embedding

Need to define!



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# Learning Node Embeddings

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

$\text{DEC}(\mathbf{z}_v^{\mathrm{T}}\mathbf{z}_u)$

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

in the original network — Similarity of the embedding

# Two Key Components

- **Encoder:** maps each node to a low-dimensional vector

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

$d$-dimensional embedding

node in the input graph

- **Similarity function:** specifies how the relationships in vector space map to the relationships in the original network

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

**Decoder**

Similarity of $u$ and $v$ in the original network

dot product between node embeddings



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# "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: $\mathbf{Z}$ which contains node embeddings $\mathbf{z}_u$ for all nodes $u \in V$
  - We will cover deep encoders (GNNs) later

  - **Decoder:** based on node similarity.
  - **Objective:** maximize $\mathbf{z}_v^{\mathrm{T}} \mathbf{z}_u$ 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"?
- There are also random walk based approaches

# Note on Node Embeddings

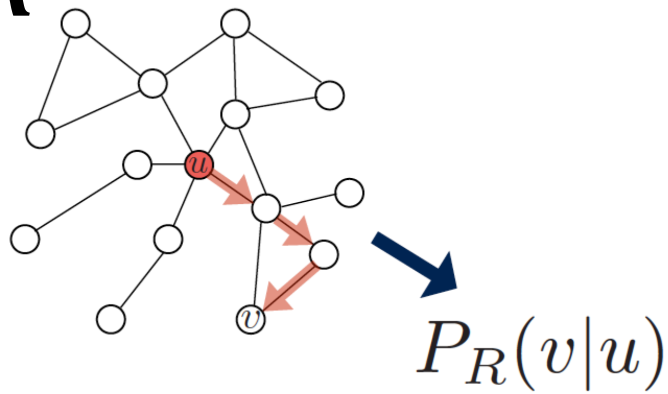
- This is **unsupervised/self-supervised** way of learning node embeddings.
  - We are **not** utilizing node labels
  - We are **not** utilizing node features
  - The goal is to directly estimate a set of coordinates (i.e., the embedding) of a node so that some aspect of the network structure (captured by DEC) is preserved.
- These embeddings are **task independent**
  - They are not trained for a specific task but can be used for any task.

# Random-Walk Embeddings

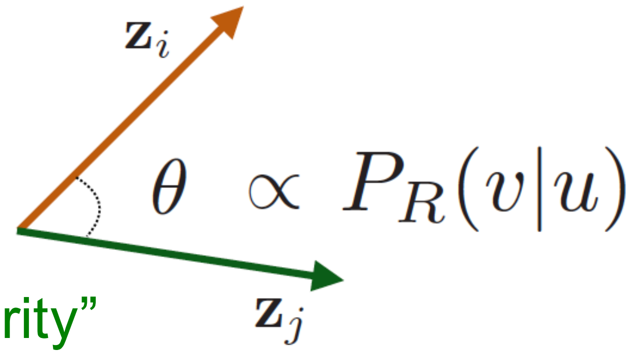
$$\mathbf{z}_u^{\mathrm{T}}\mathbf{z}_v \approx$$ probability that $u$ and $v$ co-occur on a random walk over the graph

# Random-Walk Embeddings

1. **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:**




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

# Why Random Walks?

1. **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)

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

# Unsupervised Feature Learning

- 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:

$$\max_f \sum_{u \in V} \log \mathrm{P}(N_\mathrm{R}(u) | \mathbf{z}_u)$$

  - $N_R(u)$ 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 $N_R(u)$.

# Random Walk Optimization

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

$$\max_{f} \sum_{u \in V} \log \mathrm{P}(N_{\mathrm{R}}(u) | \mathbf{z}_u) \implies$$ Maximum likelihood objective

*$N_R(u)$ can have repeat elements since nodes can be visited multiple times on random walks



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# 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 two nodes are connected
  - Neighborhood overlap
  - Random walk approaches