

Mining and Learning on Graphs

Linear Algebra and Graph Theory

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Data Mining & Machine Learning on Graphs

Data Insights Guide Model Design

Machine Learning to Improve Data

Data mining Analyze data Derive patterns and relationships Solve real-world problems

Machine Learning Design Model Allow Computer to Learn and Improve Without being explicit programmed

10/01 10/22 11/07 12/03

Vector

$$
\mathbf{v} = \begin{bmatrix} 1 & 2 & 5 \end{bmatrix} \qquad \qquad \mathbf{u} =
$$

$$
u = \begin{bmatrix} 1 \\ 2 \\ 5 \end{bmatrix}
$$

Please note that we will use this one by default

Matrix

$$
\mathbf{A} = \begin{bmatrix} 1 & 2 & 3 \\ 0 & 5 & 1 \\ 2 & 3 & 7 \\ 3 & 9 & 8 \end{bmatrix} A \text{ rows}
$$

3 columns

$$
\mathbf{v} \in \mathbb{R}^{1 \times 3}
$$

$$
\mathbf{u} \in \mathbb{R}^{3 \times 1}
$$

$$
\mathbf{A} \in \mathbb{R}^{4 \times 3}
$$

Basics $\mathbf{1}$

$$
(\mathbf{AB})^{-1} = \mathbf{B}^{-1}\mathbf{A}^{-1}
$$

\n
$$
(\mathbf{A}\mathbf{B}\mathbf{C}...)^{-1} = ... \mathbf{C}^{-1}\mathbf{B}^{-1}\mathbf{A}^{-1}
$$

\n
$$
(\mathbf{A}^{T})^{-1} = (\mathbf{A}^{-1})^{T}
$$

\n
$$
(\mathbf{A} + \mathbf{B})^{T} = \mathbf{A}^{T} + \mathbf{B}^{T}
$$

\n
$$
(\mathbf{A}\mathbf{B})^{T} = \mathbf{B}^{T}\mathbf{A}^{T}
$$

\n
$$
(\mathbf{A}\mathbf{B}\mathbf{C}...)^{T} = ... \mathbf{C}^{T}\mathbf{B}^{T}\mathbf{A}^{T}
$$

\n
$$
(\mathbf{A}^{H})^{-1} = (\mathbf{A}^{-1})^{H}
$$

\n
$$
(\mathbf{A} + \mathbf{B})^{H} = \mathbf{A}^{H} + \mathbf{B}^{H}
$$

\n
$$
(\mathbf{A}\mathbf{B})^{H} = \mathbf{B}^{H}\mathbf{A}^{H}
$$

\n
$$
(\mathbf{A}\mathbf{B}\mathbf{C}...)^{H} = ... \mathbf{C}^{H}\mathbf{B}^{H}\mathbf{A}^{H}
$$

 (1) (2) (3) (4) (5) (6) (7) (8) (9) (10)

Matrix Codebook

[https://www.math.uwaterloo.ca/~hwolkowi/matrixcookbook.p](https://www.math.uwaterloo.ca/~hwolkowi/matrixcookbook.pdf)df

The Matrix Cookbook

[http://matrixcookbook.com]

Kaare Brandt Petersen Michael Syskind Pedersen

VERSION: NOVEMBER 15, 2012

$$
\mathbf{A} = \begin{bmatrix} 1 & 2 & 3 \\ 0 & 5 & 1 \\ 2 & 3 & 7 \\ 3 & 9 & 8 \end{bmatrix} \quad \times \qquad \mathbf{B} = \begin{bmatrix} 1 & 2 \\ 2 & 3 \\ 5 & 7 \end{bmatrix} \qquad \qquad \mathbf{C} = \begin{bmatrix} 1 & 2 \\ 2 & 3 \\ 3 \end{bmatrix}
$$

Dimensions much match!

What is the dimension of C? $(4 \times 3)(3 \times 2) \rightarrow 4 \times 2$

$$
A = \begin{bmatrix} 1 & 2 & 3 \\ 0 & 5 & 1 \\ 2 & 3 & 7 \\ 3 & 9 & 8 \end{bmatrix} \times B = \begin{bmatrix} 1 & 2 \\ 1 & 3 \\ 5 & 7 \end{bmatrix} \longrightarrow C = \begin{bmatrix} 20 \\ 1 \\ 1 \end{bmatrix}
$$

4x3

 $A =$ 1 2 3 0 5 1 2 3 7 3 9 8 $B =$ 1 2 2 3 5 7 $C =$ 20 29 \times 4×3 3×2 $1 \times 2 + 2 \times 3 + 3 \times 7$

$$
A = \begin{bmatrix} 1 & 2 & 3 \\ 0 & 5 & 1 \\ 2 & 3 & 7 \\ 3 & 9 & 8 \end{bmatrix} \times B = \begin{bmatrix} 1 & 2 \\ 1 & 3 \\ 5 & 7 \end{bmatrix} \longrightarrow C = \begin{bmatrix} 20 & 29 \\ 15 & 22 \\ 43 & 62 \\ 61 \end{bmatrix}
$$

4x3

$$
A = \begin{bmatrix} 1 & 2 & 3 \\ 0 & 5 & 1 \\ 2 & 3 & 7 \\ 3 & 9 & 8 \end{bmatrix} \times B = \begin{bmatrix} 1 & 2 \\ 2 & 3 \\ 5 & 7 \end{bmatrix} \longrightarrow C = \begin{bmatrix} 20 & 29 \\ 15 & 22 \\ 43 & 62 \\ 61 & 89 \end{bmatrix}
$$

4x3

- $\|\mathbf{v}\|^p$
- Function from a vector space to a single positive real value: $f: \mathbb{R}^d \to \mathbb{R}$
- Length of **v**

$$
\|\mathbf{v}\|^p = \left(\sum_{i=1}^d \mathbf{v}_i^p\right)^{\frac{1}{p}}
$$

- Examples:
	- Manhattan distance (L_1) : $||\mathbf{v}||^1 = \left(\sum_{i=1}^d |\mathbf{v}_i|\right)$
	- Euclidean distance (L_2) : $||\mathbf{v}||^2 = \left(\sum_{i=1}^d v_i^2\right)$! $\overline{\mathbf{c}}$
	- **How** about L_0 ?

- A^T or A'
- Flip rows and columns

 3×1 1×3

Motivation

- Given a graph (e.g., web pages that have a keyword that was searched for)
- Which node is the most important?

- Later we will discuss centrality measures
	- E.g., HITS and PageRank
- That are based on SVD and Eigendecomposition

$$
\bullet \mathbf{A}_{\left[\mathbf{n} \times \mathbf{m}\right]} = \mathbf{U}_{\left[\mathbf{n} \times \mathbf{r}\right]} \mathbf{\Lambda}_{\left[r \times r\right]} \left(\mathbf{V}_{\left[\mathbf{m} \times \mathbf{r}\right]}\right)^{\mathbf{T}}
$$

- A: n x m matrix (e.g., n documents, m terms)
- **U:** n x r matrix (n documents, r concepts)
- \blacksquare Λ : r x r diagonal matrix (r is rank of the matrix)
	- Can be seen as strength of the topic
- V: m x r matrix (m terms, r concepts)


```
(>>> import numpy as np
[>> a = np.array([[0.18, 0], [0.36, 0], [0.18, 0], [0.90, 0], [0, 0.53], [0, 0.80], [0, 0.27]])
\{>>b = np.array([[0.58, 0.58, 0.58, 0, 0], [0, 0, 0, 0.71, 0.71]])\}∫>>> a
array([[0.18, 0. ],
         [0.36, 0, ][0.18, 0. ]retrieval
          [0.9, 0.]\lim_{\text{data}} \frac{\inf}{\text{brain}}[0. , 0.53],[0, 0.8].[0. , 0.27]\begin{array}{c|cccc} \uparrow & & \uparrow & 1 & 1 & 0 & 0 \\ \hline \text{CS} & 2 & 2 & 2 & 0 & 0 \\ \downarrow & & \uparrow & 1 & 1 & 0 & 0 \\ \uparrow & & \uparrow & 5 & 5 & 5 & 0 & 0 \\ \uparrow & & 0 & 0 & 0 & 2 & 2 \\ \hline \text{MD} & 0 & 0 & 0 & 3 & 3 \\ \text{MD} & 0 & 0 & 0 & 1 & 1 \end{array}∫>>> b
array([[0.58, 0.58, 0.58, 0. , 0. ],
          [0. , 0. , 0. , 0.71, 0.71]]\Rightarrow np.matmul(a, b)
array([[0.1044, 0.1044, 0.1044, 0. , 0.
                                                            \overline{\phantom{a}}[0.2088, 0.2088, 0.2088, 0. , 0.J,
         [0.1044, 0.1044, 0.1044, 0. , 0.
                                                                 J,
          [0.522, 0.522, 0.522, 0. , 0.\overline{\phantom{a}}[0. , 0. , 0. , 0. , 0.3763, 0.3763],[0. , 0. , 0. , 0. , 0.568 , 0.568 ],[0. 0. 0. 0. 0. 0. 0. 1917, 0.1917]
```


- " 'documents', 'terms', 'concepts'
- U: document-to-concept similarity matrix
- " V: term-to-concept similarity matrix
- \blacksquare Λ : the diagonal elements are the 'strength' of each concept

- A: n x m matrix (e.g., n documents, m terms)
- **What is** A^TA **?**
	- Term-to-term (m x m) similarity matrix
- **What is** AA^T **?**
	-

" Text domain:

- Latent Semantic Indexing (LSI)
	- Analyze the relationship between a set of documents and their terms contained by generating a set of concepts

• Dimensionality reduction

- In general, for a data matrix X
- Or can be used for an adjacency matrix **A**

Graph and Network Theory- Why?

They provide a general language for describing highly complex systems in a unified way

Traditional Data View Network Data View

Data Mining & Machine Learning on Graphs

Network/Graph-Structured Data

Vertices/Nodes: V with feature $X \in \mathbb{R}^{|\mathcal{V}| \times d}$

Edges/Links: $\mathcal E$ with feature $\mathbf E \in \mathbb R^{|\mathcal E| \times d'}$

Overall system: $G = (\mathcal{V}, \mathcal{E}, \mathbf{X}, \mathbf{E})$

Real-world system

Graph

Model representation of a network in mathematics

- **Connect Conference/Journal Papers with each other where nodes are papers, and the links represent a citation from one to another……**
	- Citation Network (e.g., DBLP)
- **If we connect people based on their dating relations where the nodes are people, and the links are their relations…**
	- Dating Network (e.g., Tinder)
- **If we connect all the words in the dictionary where the nodes are the words and the links connect words having semantic relations between them …**
	- Word Network (e.g., WordNet)

Can you name some examples?

Given a specific scenario, how should we construct the network?

- **How to decide what are the nodes and edges?**
	- Sometimes it is unambiguous and unique
		- User-user interaction, customer-item interaction
	- Other times it is left up to the application needs
		- Route-Net Example
- **In either way, constructing the network/graph is very importance for downstream tasks**
	- If we connect two users based on whether they have the same first name instead of based on whether they have following relations on a Twitter dataset...

Undirected

Links: undirected (symmetrical, reciprocal)

Examples:

- Collaborations
- Friendship on Facebook

Directed

Links: directed (arcs)

- **Examples:**
	- Phone calls
	- **Following on Twitter**

Node degree, k_i **: the number** of edges adjacent to node i $k_{A} = 4$ **Avg. degree:** $\bar{k} = \langle k \rangle = \frac{1}{N} \sum_{i=1}^{N} k_i = \frac{2E}{N}$ In directed networks we define an in-degree and out-degree. The (total) degree of a node is the sum of in- and out-degrees.

$$
k_C^{in} = 2 \qquad k_C^{out} = 1 \qquad k_C = 3
$$

$$
\overline{k} = \frac{E}{N} \qquad \qquad \overline{k^{in}} = \overline{k^{out}}
$$

NETWORK

Internet www **Power Grid Mobile Phone Calls** Email **Science Collaboration Actor Network Citation Network** E. Coli Metabolism **Protein Interactions**

NODES

Routers Webpages Power plants, transformers Subscribers Email addresses **Scientists** Actors Paper Metabolites Proteins

LINKS Internet connections Links Cables Calls Emails Co-authorship Co-acting Citations Chemical reactions **Binding interactions**

The maximum number of edges in an undirected graph on N nodes is

$$
E_{\max} = \binom{N}{2} = \frac{N(N-1)}{2}
$$

An undirected graph with the number of edges $E = E_{max}$ is called a **complete graph**, and its average degree is $N-1$

Bipartite graph is a graph whose nodes can be divided into two disjoint sets U and V such that every link connects a node in U to one in V ; that is, U and V are independent sets

Examples:

- Authors-to-Papers (they authored)
- Actors-to-Movies (they appeared in) ш
- Users-to-Movies (they rated) ш
- Recipes-to-Ingredients (they contain)
- "Folded" networks:
	- Author collaboration networks п
	- Movie co-rating networks ш

Graph and Network Theory – Examples

Flavor network and the principles of food pairing

Note that for a directed graph (right) the matrix is not symmetric.

Graph and Network Theory – Graph Adjacency Matrix

Most adjacency matrices are sparse

Most real-world networks are sparse $E \ll E_{\text{max}}$ (or $\overline{k} \ll N-1$)

(Source: Leskovec et al., Internet Mathematics, 2009)

Consequence: Adjacency matrix is filled with zeros!

(Density of the matrix (E/N^2) : WWW=1.51×10⁻⁵, MSN IM = 2.27×10⁻⁸)

• Represent graph as a set of edges:

- $(2, 3)$
- $(2, 4)$
- $(3, 2)$
- $(3, 4)$
- $(4, 5)$
- $(5, 2)$
- $(5, 1)$

Adjacency list:

- **Easier to work with if network is**
	- Large
	- Sparse
- Allows us to quickly retrieve all neighbors of a given node
	- -1 :
	- $2:3,4$
	- $-3:2,4$
	- $-4:5$
	- $-5:1,2$

A node's degree is the number of edges or connections it has to other nodes in a network.

Degree distribution $P(k)$. Probability that a randomly chosen \bullet node has degree k

 n_k = # nodes with degree k

Normalized histogram: \bullet $P(k) = n_k/n \rightarrow \text{plot}$

- Distance (shortest path, geodesic) between a pair of nodes is defined as the number of edges along the shortest path connecting the nodes
	- If the two nodes are disconnected, the distance is usually defined as infinite
	- Definition: find a path between two nodes in a graph, in such \bullet a way that the sum of the weights of its constituent edges is minimized
		- Many applications (e.g., road networks, community detection, communications)
	- \bullet Variants
		- Single-source shortest path problem
		- Single-destination shortest path problem
		- All-pairs shortest path problem

Shortest path (A, C, E, D, F) between vertices A and F in the weighted directed graph

Various algorithms:

- Dijkstra
- Bellman-Ford (works with negative edge weights)

- Diameter: the maximum (shortest path) distance between any ٠ pair of nodes in a graph
- Average path length for a connected graph (component) or a ٠ strongly connected (component of a) directed graph
	- Many times we compute the average only over the connected pairs of nodes (that is, we ignore "infinite" length paths)

$$
\bar{h} = \frac{1}{n(n-1)} \sum_{i,j \neq i} h_{ij} \quad \text{ where } \textit{h}_{ij} \text{ is the distance from node } i \text{ to node } j
$$

• **Edge Attributes**

- Weight (e.g., frequency of communication)
- Ranking (best friend, second best friend)
- Type (friend, relative, co-worker)
- Sign: Friend vs Foe, Trust vs Distrust
- Properties depending on the structure of the rest of the graph: number of common friends

• **Node Attributes**

- Bag-of-words feature for documents
- Customer profile
- Product meta data

Any Question?

