[Network Embedding]

node2vec

Scalable Feature Learning for Networks

Seunghan Lee (CSE-URP)

20.02.17(Mon)

Goal

Summary of node2vec

1. node2vec algorithm

- about DFS & BFS

2. node2vec implementation

- with numpy

node2vec: Scalable Feature Learning for Networks

Aditya Grover Stanford University adityag@cs.stanford.edu Jure Leskovec Stanford University jure@cs.stanford.edu

ABSTRACT

Prediction tasks over nodes and edges in networks require careful effort in engineering features used by learning algorithms. Recent research in the broader field of representation learning has led to significant progress in automating prediction by learning the features themselves. However, present feature learning approaches are not expressive enough to capture the diversity of connectivity patterns observed in networks.

Here we propose node2vec, an algorithmic framework for learning continuous feature representations for nodes in networks. In node2vec, we kearn a mapping of nodes to a low-dimensional space of features that maximizes the likelihood of preserving network neighborhoods of nodes. We define a flexible notion of a node3 network neighborhoods and design a based random walk procedure, which efficiently explores diverse neighborhoods. Our algorithm generalizes prior work which is based on rigid notions of network neighborhoods, and we argue that the added flexibility in exploring neighborhoods is the key to learning richer representations prior gives the consideration of the control of the contr

We demonstrate the efficacy of node2vec over existing state-ofthe-art techniques on multi-label classification and link prediction in several real-world networks from diverse domains. Taken together, our work represents a new way for efficiently learning stateof-the-art task-independent representations in complex networks.

Categories and Subject Descriptors: H.2.8 [Database Management]: Database applications—Data mining; I.2.6 [Artificial Intelligence]: Learning

General Terms: Algorithms; Experimentation. Keywords: Information networks, Feature learning, Node embeddings, Graph representations.

1. INTRODUCTION

Many important tasks in network analysis involve predictions over nodes and edges. In a typical node classification task, we are interested in predicting the most probable labels of nodes in a network [33]. For example, in a social network, we might be interested in predicting interests of users, or in a protein-protein inpredict whether a pair of nodes in a network should have an edge connecting them [18]. Link prediction is useful in a wide variety of domains; for instance, in genomies, it helps us discover novel interactions between genes, and in social networks, it can identify real-world friends [2, 34].

Any supervised machine learning algorithm requires a set of informative, discriminating, and independent features. In prediction problems on networks this means that one has to construct a feature vector representation for the nodes and edges. A pytical solution involves hand-engineering domain-specific features based on expert knowledge. Even if one discounts the telious effort required for feature engineering, such features are usually designed for specific tasks and do not generalize across different prediction tasks.

An alternative approach is to learn feature representations by solving an optimization problem [4]. The challenge in feature learning is defining an objective function, which involves a trade-off in balancing computational efficiency and predictive accuracy. On one side of the spectrum, one could directly aim to find a feature representation that optimizes performance of a downstream prediction task. While this supervised procedure results in good accuracy, it comes at the cost of high training time complexity due to a blowup in the number of parameters that need to be estimated. At the cost of the cost of the parameters that need to be estimated. At the cost of the cost of the parameters that need to be estimated. At the cost of the

However, current techniques fail to satisfaciorily define and optimize a neasonable objective required for scalable unsupervised feature learning in networks. Classic approaches based on linear and non-linear dimensionality deutonic techniques such as Principal Component Analysis, Multi-Dimensional Scaling and their extensions [3, 27, 30, 51] optimize an objective that transforms a representative data matrix of the network such that it maximizes the variance of the data representation. Consequently, these approaches invariably involve eigendecomposition of the appropriate data matrix

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node2vec implementation

Embedding & Classification









Contribution of node2vec

contribution of node2vec

1. Efficient scalable algorithm for feature learning in networks (using SGD)

2. Provides flexibility in discovering representations

3. Extend node2vec from 'nodes' to 'edges'

4. Evaluate node2vec for (1) multi-label classification & (2) link prediction

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 - ((1) multi-label classification: classify which class the node belongs to)
 - (2) link prediction: predict if there is a link between to nodes)

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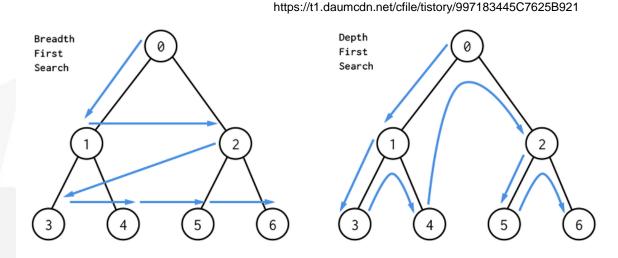


- 1) Classic Search Algorithm: BFS & DFS
- 2) Random Walk in node2vec



1. Classic Search Algorithm: BFS & DFS

"An algorithm for traversing or searching tree or graph data structures" (wikipedia)



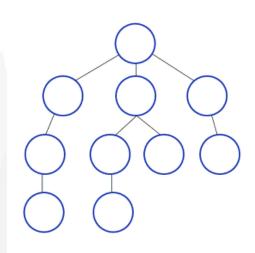
BFS (Breadth-First Search)

DFS (Depth-First Search)



1. Classic Search Algorithm : BFS & DFS

BFS (Breadth-First Search)



Search the node with the same level (breadth)!

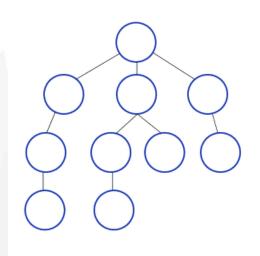
After finishing searching the certain level (breadth), get down to the below level (depth)!

https://seing.tistory.com/29



1. Classic Search Algorithm : BFS & DFS

DFS (Depth-First Search)



Search the child node first!

After finishing searching the last child node,

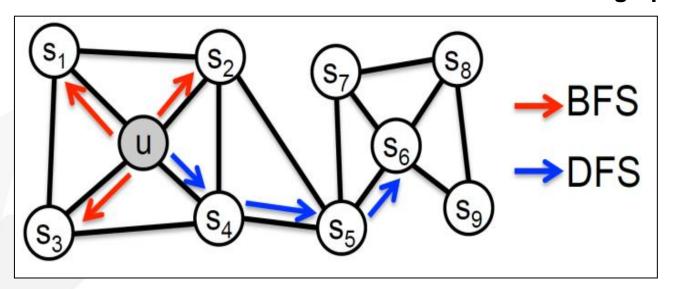
"Backtracking" (returning back to the parent node)

https://seing.tistory.com/29



1. Classic Search Algorithm : BFS & DFS

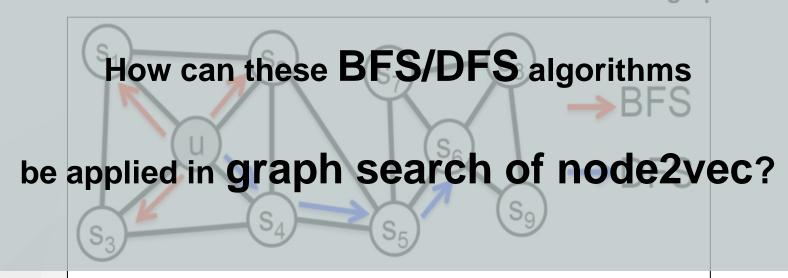
BFS & DFS in graph





1. Classic Search Algorithm: BFS & DFS

BFS & DFS in graph





1. Classic Search Algorithm : BFS & DFS

before moving on...

In the phrase "Nodes with high similarity should be also embedded closely in the representative space",

how can we define the word "similarity"?



1. Classic Search Algorithm : BFS & DFS

before moving on...

In the phrase "Nodes with high similarity should be also embedded closely in the representative space",

how can we define the word "similarity"?

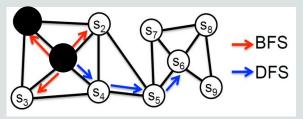
"how to sample the random walk" is affected by "how we define 'similarity' "

1. Classic Search Algorithm : BFS & DFS

Two kinds of Similarity

1. Homophily

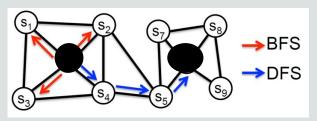
nodes that are "highly interconnected" and belong to similar network clusters should be embedded closely together



Node2vec Scalable Feature Learning for Networks

2. Structural Equivalence

nodes that have "similar structural roles" in networks should be embedded closely together



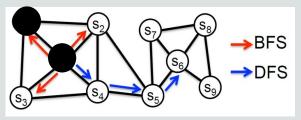
Node2vec Scalable Feature Learning for Networks

1. Classic Search Algorithm: BFS & DFS

Two kinds of Similarity

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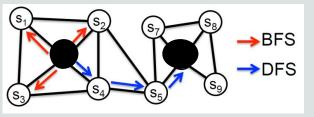
Node2vec_Scalable Feature Learning for Networks

2. Structural Equivalence

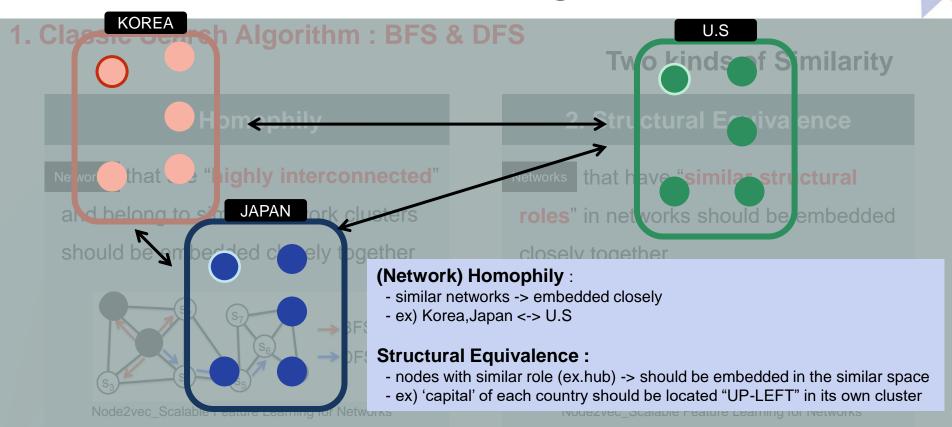
nodes that have "similar structural

roles" in networks should be embedded

in the similar space inside its own network



Node2vec_Scalable Feature Learning for Networks



1. Classic Search Algorithm : BFS & DFS

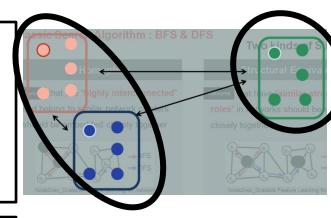
BFS & DFS in node2vec

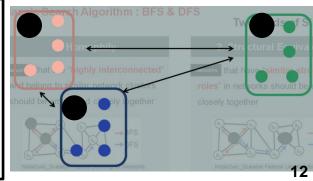
DFS (Depth-first Sampling)

- neighborhood: nodes sequentially sampled at increasing distance from the source node
- macro view
- to capture "homophily"

BFS (Breadth-first Sampling)

- neighborhood : only immediate neighbors of the source node
- micro view
- to capture "structural equivalence"







2. Random Walk in node2vec

- These two similarities are not exclusive!

$$\alpha_{pq}(t,x) = \begin{cases} \frac{1}{p} & \text{if } d_{tx} = 0\\ 1 & \text{if } d_{tx} = 1\\ \frac{1}{q} & \text{if } d_{tx} = 2 \end{cases}$$

- Introduce a "search bias" term

(Define a "**second order random walk**" with two parameters p & q)



2. Random Walk in node2vec

Transition probability

$$\pi_{vx} = lpha_{pq}(t,x) \cdot w_{vx}$$
Search bias $lpha$ Weight of edge

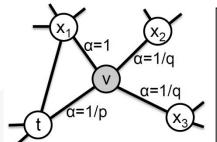
$$P(c_i = x \mid c_{i-1} = v) = \begin{cases} \frac{\pi_{vx}}{Z} & \text{if } (v, x) \in E \\ 0 & \text{otherwise} \end{cases}$$



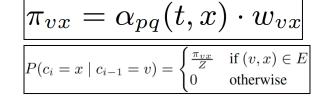


2. Random Walk in node2vec

Search bias α



$$\alpha_{pq}(t,x) = \begin{cases} \frac{1}{p} & \text{if } d_{tx} = 0\\ 1 & \text{if } d_{tx} = 1\\ \frac{1}{q} & \text{if } d_{tx} = 2 \end{cases} \Rightarrow \begin{cases} \pi_{vx} = \alpha_{pq}(t,x) \cdot w_{vx}\\ \pi_{vx} = \alpha_{pq}(t,x) \cdot w_{vx}\\ \pi_{vx} = \alpha_{pq}(t,x) \cdot w_{vx} \end{cases}$$

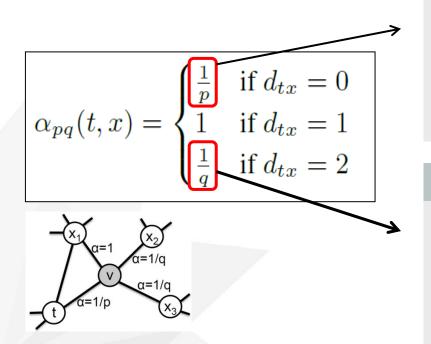


t: previous node / v: current node / x: node to choose as the next step

Consider the previous node(t) to sample the next node!



2. Random Walk in node2vec



return parameter, p

If p > max(q,1):

getting further from the previous node! DFS

If p < min(q,1):

getting closer to the previous node (Local search) BFS

return parameter, q

If q > 1:

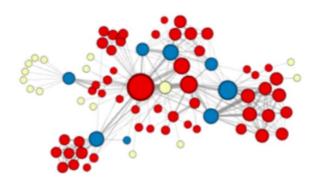
getting closer to the previous node! BFS

If q < 1:

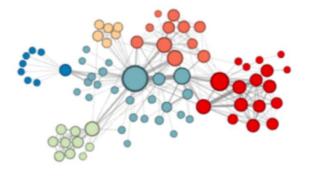
getting further from the previous node! DFS



2. Random Walk in node2vec



BFS-based: Structural equivalence (structural roles) http://nocotan.github.io/images/20170701/fig2.png



DFS-based:
Homophily
(network communities)

Tune p & q to choose the similarity to focus on!



2. Random Walk in node2vec

Benefits of Random Walk

참고: Node2vec(서창원)

Space complexity $O(a^2|V|)$

Space complexity to store immediate neighbors O(|E|)

= a|V| where a is the average degree of V

$$2|E| = \sum_{v \in V} deg(v)$$

$$= \frac{\sum_{v \in V} deg(v)}{|V|} |V|$$

Time complexity
$$O(\frac{l}{k(l-k)})$$

$$random\ walk = \{u, s_4, s_5, s_6, s_7, s_8, s_9\}$$
 $l = 7$ $k = 5$

$$N_S(u) = \{s_4, s_5, s_6, s_7, s_8\}$$

$$N_S(s_4) = \{s_5, s_6, s_7, s_8, s_9\}$$









- 1) Embedding
- 2) Classification with MLP & Logistic Regression



1. Embedding

```
1) sigmoid
 def sigmoid(x):
      return 1/(1+np.exp(-x))
  Sigmoid function
2) pos_list & neg_list : getting the positive & negative nodes
def pos_list(node):
    return np.nonzero(A[node])[1]
def neg_list(node):
    return np.where(A[node]==0)[1]
   Getting the positive & negative nodes
```

```
3) next choice
 • (1) previous : 't'
 • (2) now: 'v'
 • (3) next: 'x'
def next choice(v.t.p.a):
    positive = pos_list(v)
    Ii = np.array([])
    for pos in positive:
        if pos==t:
            li = np.append(li.1/p)
       elif pos in pos_list(t):
            li = np.append(li.1)
       else:
            Ii = np.append(Ii.1/q)
    prob = li/li.sum()
    return np.random.choice(positive,1.p=prob)[0]
Choosing the next step, based on transition probability
 (considering search bias)
```



1. Embedding

```
4) random step: getting the random step, using next choice
def random step(v.num walk.p.g):
    t = np.random.choice(pos list(v)) # (1) previous
   walk_list = [v]
   for _ in range(num_walk):
       x = next\_choice(v,t,p,q)
       walk_list.append(x)
       V = X
       t = v
   return walk_list
 Random Step:
 make the random step of length 'num_walk',
 based on 'next_choice' (considering BFS &DFS)
```



1. Embedding

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4) random step: getting the random step, using next choice
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 Random Step:
 make the random step of length 'num_walk',
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```

1	sigmoid			
2	pos_list & neg_list			
3	next_choice			
4	random_step			
	•			
node2vec				

input

1. Embedding

3. node2vec

```
def node2vec(dim.num epoch.length.lr.k.p.g.num neg):
    embed = np.random.random((A.shape[0],dim))
                                                    1. Take random step ( with length 'length' )
    for epoch in range(num epoch):
        for v in np.arange(A.shape[0]):
            walk = random step(v.length-1.p.g) # (1) random walk
           for idx in range(length-k):
                                                    2. Negative sampling ( with size 'num neg' )
                not neg list = np.append(walk[max(0,idx-k):idx+k],pos list(walk[idx]))
                neg list = list(set(np.arange(A.shape[0])) - set(not neg list))
                random neg = np.random.choice(neg list,num neg,replace=False)
                for pos in range(idx+1,idx+k+1):
                                                                3. Update with "positive" samples
                    if walk[idx]!=walk[pos]:
                        pos embed = embed[walk[pos]]
                        embed[walk[idx]] = Ir * (sigmoid(np.dot(embed[walk[idx]],pos embed))-1) * pos embed
                for neg in random neg:
                                                                4. Update with "negative" samples
                    neg embed = embed[neg]
                    embed[walk[idx]] = Ir * (sigmoid(np.dot(embed[walk[idx]].neg embed))) * neg embed
    return embed
```

- dim (dimension to reduce)

- num_epoch (number of epoch)
- length (walk length)
- Ir (learning rate)
- k (context size a)
- p & q (parameter for search bias)
- num_neg (number of negative samples)

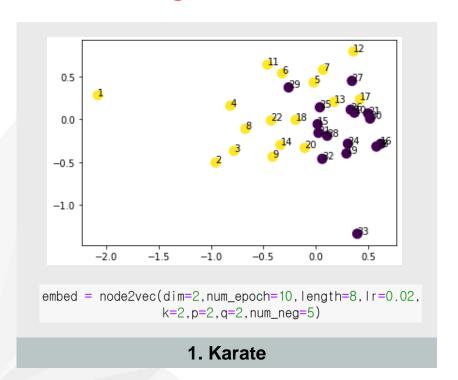


output

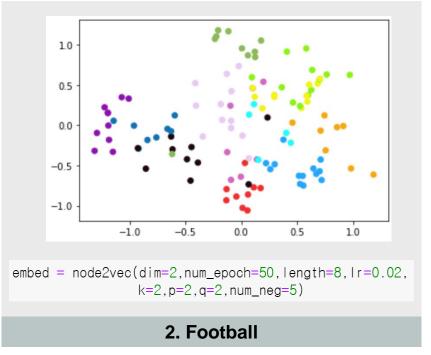
Embedded Vector



1. Embedding



Result: Embedded into 2-dimension





2. Classification

1) Karate (Logistic Regression & MLP)

2) Football (OVR & MLP)(+ comparison with other methods)

(참고 : Node2vec_project(김주현))



2. Classification

1) Karate (Logistic Regression & MLP)

	10%	30%	50%	70%
DeepWalk(p=1, q=1)	78.95%	96.0%	100.0%	100.0%
p=1, q=0.5	50.0%	100.0%	94.12%	100.0%
p=1, q=2	93.75%	92.31%	100.0%	100.0%

	10%	30%	50%	70%
DeepWalk(p=1, q=1)	70.59%	82.76%	93.33%	88.89%
p=1, q=0.5	68.09%	76.92%	100.0%	100.0%
p=1, q=2	90.91%	96.0%	100.0%	100.0%

Logistic Regression (epoch = 800, lr = 0.05)

Multi Layer Perceptron (epoch = 1000, lr = 0.001)



2. Classification

2) Football (OVR & MLP)

(1) OVR

	10%	30%	50%	70%
Macro F1-score	66.63%	65.43%	77.35%	82.13%
Micro F1-score	72.82%	69.14%	82.46%	88.57%
	10%	30%	50%	70%
Macro F1-score	45.62%	77.99%	81.3%	78.28%
Micro F1-score	50.49%	83.95%	87.72%	88.57%
-	10%	30%	50%	70%
Macro F1-score	23.95%	53.79%	50.7%	58.21%
Micro F1-score	29.13%	56.79%	49.12%	62.86%

DeepWalk

Line with First Order Proximity

Line with Second Order Proximity

 10%
 30%
 50%
 70%

 Macro F1-score
 48.57%
 64.01%
 80.12%
 93.17%

 Micro F1-score
 58.25%
 66.67%
 85.96%
 94.29%

Node2Vec



2. Classification

2) Football (OVR & MLP)

(2) MLP

	10%	30%	50%	70%
Macro F1-score	12.72%	7.59%	3.69%	65.32%
Micro F1-score	19.42%	17.28%	12.28%	74.29%
	10%	30%	50%	70%
Macro F1-score	4.61%	48.83%	6.36%	18.67%
Micro F1-score	12.62%	54.32%	14.04%	26.32%
	10%	30%	50%	70%
Macro F1-score	1.34%	1.36%	0.6%	1.32%
Micro F1-score	8.74%	8.64%	3.51%	8.57%

DeepWalk

Line with First Order Proximity

Line with Second Order Proximity

 10%
 30%
 50%
 70%

 Macro F1-score
 7.02%
 17.67%
 55.0%
 80.32%

 Micro F1-score
 16.5%
 33.33%
 57.89%
 88.57%

Node2Vec

Reference

[1] Aditya Grover: node2vec: Scalable Feature Learning for Networks

[2] 서창원 : node2vec

[3] 김주현 : node2vec project

