Semi-supervised learning on graphs

via stationary empirical correlations

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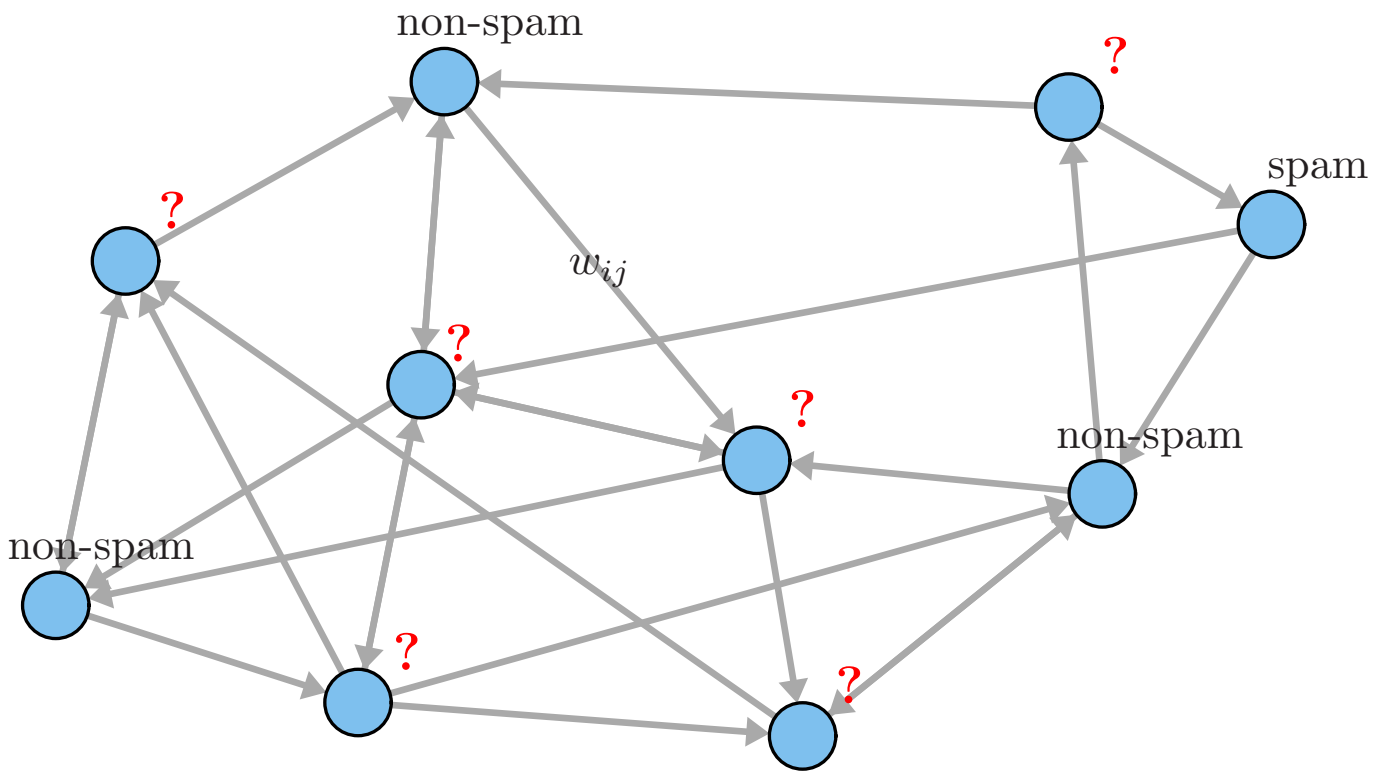
Prediction on graphs



Some nodes are labeled, some not.

We want to predict the unlabeled using labels and graph structure.

Operative assumption: nearby nodes are similar.

The story in one slide

1) Many graph-based predictions are linear in the observed responses.
2) So there's a "Gaussian model" story.
3) We find the implied correlations,
4) and replace them with empirical ones.
5) So far, it makes a big improvement.
6) We did small examples, but with scaling in mind

Why it improves

The semi-supervised learning methods we found had preconceived notions of how correlation varies with graph distance.

We estimate the correlation vs distance pattern from the data.

Graph Notation

G	The graph
w_{ij}	Edge weight from i to j
W	Adjacency matrix
$w_{i+} = \sum_j w_{ij}$	In-degree of i
$w_{+j} = \sum_i w_{ij}$	Out-degree of j
$w_{++} = \sum_{ij} w_{ij}$	Graph volume
Y_i	Response value at node i
$Y^{(0)}$	Measured responses $i = 1, \ldots, r$
$Y^{(1)}$	Unknown responses $i = r+1, \ldots, n$

Graph random walk

Transition probability $P_{ij} = \dfrac{w_{ij}}{w_{i+}}$

Stationary distribution π_i e.g. PageRank

The associated random walk leaves node i for node j with probability proportional to w_{ij}.

We assume it is aperiodic and irreducible. (If necessary add teleportation.)

$\therefore$ it has a stationary distribution π

Graph Laplacian

$$\Delta_{ij} = \begin{cases} w_{i+} - w_{ii} & i = j \\ -w_{ij} & i \neq j \end{cases}$$

needed later

Zhou, Huang, Schölkoff (2005)

Node similarity:

$$s_{ij} \equiv \pi_i P_{ij} + \pi_j P_{ji}$$

Variation functional:

$$\Omega(Z) = \frac{1}{2} \sum_{i,j} s_{ij} \left(\frac{Z_i}{\sqrt{\pi_i}} - \frac{Z_j}{\sqrt{\pi_j}} \right)^2$$

Criterion:

$$\widehat{Z} = \arg \min_{Z \in \mathbb{R}^n} \Omega(Z) + \lambda \| Z - Y^* \|^2$$

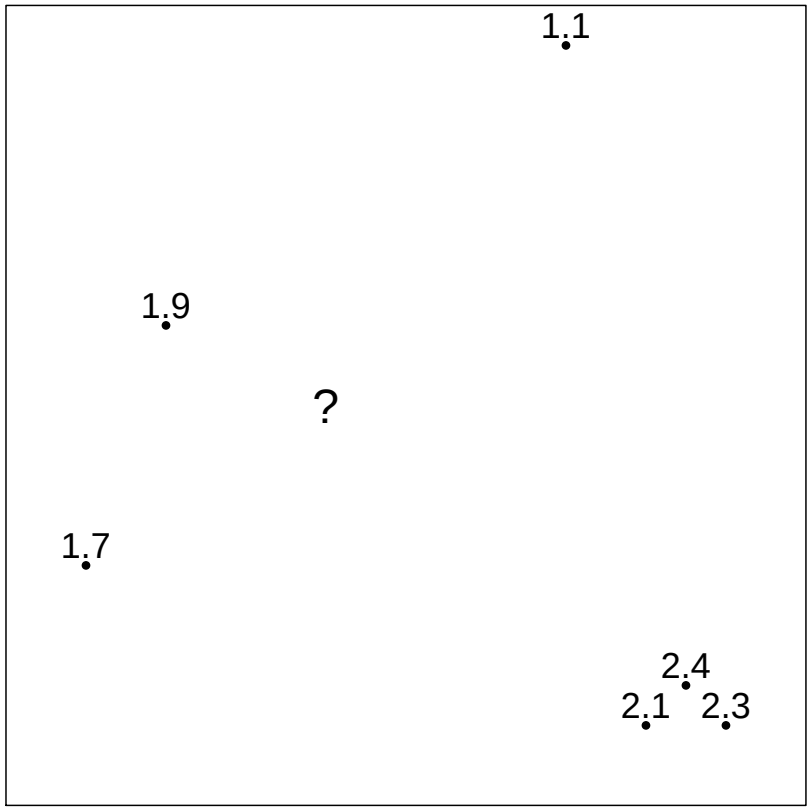
$$Y_i^* = \begin{cases} Y_i & \text{observed} \\ \mu_i & \text{(default, e.g. } 0\text{) otherwise} \end{cases}$$

ZHS trade off fit to observations vs graph smoothness via λ.

Result is a linear function of Y^*

There must be an equivalent Gaussian process story

Kriging



1) Predict at '?' by weighting the obs
2) 1.9 gets more weight than 1.7 because it is closer
3) the $\doteq$ 2s get more weight than the 1.1, because there are 3 of them
4) but not triple the weight, because they're somewhat redundant
5) the tradeoffs come from a Gaussian covariance model

The model originated in geostatistics

Kriging model

obs	$Y = \nu\beta + S + \varepsilon \in \mathbb{R}^n$	
coefficients	$\beta \in \mathbb{R}^k$	we'll have $k = 1$
predictors	$\nu \in \mathbb{R}^{n \times k}$	e.g. $\nu = \sqrt{\pi}$ or $\mathbf{1}_n$
correlated part	$S \sim \mathrm{N}(0, \Sigma)$	
noise	$\varepsilon \sim \mathrm{N}(0, \Gamma)$	Γ is diagonal

Predictions

Now $Y = Z + \varepsilon$, for **signal** $Z = \nu\beta + S$

Taking ν fixed and $\beta \sim \mathrm{N}(\mu, \delta^{-1})$

makes $Z \sim \mathrm{N}(\mu\nu, \Psi)$, $\Psi = \nu\nu'\delta^{-1} + \Sigma$

Predict by $\widehat{Z} = \mathbb{E}(Z \mid Y^{(0)})$

Kriging some more

Z is signal $Y^{(0)}$ has observed responses

Partition Ψ

$$\Psi = \text{Cov}\begin{pmatrix} Z^{(0)} \\ Z^{(1)} \end{pmatrix} = \begin{pmatrix} \Psi_{00} & \Psi_{01} \\ \Psi_{10} & \Psi_{11} \end{pmatrix} = \begin{pmatrix} \Psi_{\bullet 0} & \Psi_{\bullet 1} \end{pmatrix}.$$

Joint distribution of signal (everywhere) and observations

$$\begin{pmatrix} Z \\ Y^{(0)} \end{pmatrix} \sim \mathrm{N}\left(\begin{pmatrix} \mu\nu \\ \mu\nu_0 \end{pmatrix}, \begin{pmatrix} \Psi & \Psi_{\bullet 0} \\ \Psi_{0\bullet} & \Psi_{00} + \Gamma_{00} \end{pmatrix} \right)$$

$\cdots$ yields expression for $\mathbb{E}(Z \mid Y^{(0)})$

ZHS method as kriging

Let $\Pi = \mathbf{diag}(\pi_i)$ and define

$$\widetilde{\Delta}_{ij} = \begin{cases} s_{i+} - s_{ii} & i = j \\ -s_{ij} & i \neq j \end{cases}$$

The Laplacian after replacing w_{ij} by $s_{ij} = \pi_i P_{ij} + \pi_j P_{ji}$

Choose

noise variance $\Gamma = \lambda^{-1} I_n$

signal variance $\Sigma = \Pi^{1/2} \widetilde{\Delta}^{+} \Pi^{1/2}$ ($+$ for generalized inverse)

predictors $\nu = \mathbf{diag}(\sqrt{\pi_i})'$

defaults $\mu_i = \mu\nu_i, \quad r+1 \leq i \leq n$

Then

$\lim_{\delta \to 0^+}$ Kriging$(\Gamma, \Sigma, \nu, \delta) =$ ZHS method

Interpretation

The ZHS method is a kind of kriging

The correlation matrix depends on the graph but not on the nature of the response

This seems strange: shouldn't some variables correlate strongly with their neighbors, others weakly and still others negatively?

It also anticipates $Z \propto \sqrt{\pi}$ (for every response variable)

Belkin, Matveeva, Niyogi (2004)

Graph Tikhonov regularization

$$Z'\Delta Z + \lambda_0 \|Z^{(0)} - Y^{(0)}\|^2$$

Δ is the graph Laplacian, penalty is only on observed responses

As kriging

noise variance	$\Gamma = \mathbf{diag}(\lambda_0^{-1} I_r, \lambda_1 I_{n-r})$	
signal variance	$\Sigma = \Delta^+$	(no $\Pi^{1/2}$)
predictors	$\nu = \mathbf{1}_n$	(no $\sqrt{\pi_i}$)

let $\delta \longrightarrow 0^+$ and then let $\lambda_1 \longrightarrow 0^+$

Zhou et al (2004)

Undirected graph precursor to ZHS, using $D_{ii} = w_{i+} = w_{+i}$:

$$\frac{1}{2}\sum_{i,j} w_{ij}\left(\frac{Z_i}{\sqrt{D_{ii}}} - \frac{Z_j}{\sqrt{D_{jj}}}\right)^2 + \lambda\|Z - Y^*\|^2$$

As kriging

noise variance $\Gamma = \lambda^{-1} I$

signal variance $\Sigma = D^{1/2}\Delta^+ D^{1/2}$

predictors $\nu = \textbf{diag}(\sqrt{D_{ii}})$

with $\delta \longrightarrow 0^+$

More examples

Zhou, Schölkopf, Hofmann (2005)

They define a hub walk and an authority walk. Each has a transition matrix, stationary distribution, similarity matrix and similarity-Laplacian. They replace $\Omega(Z)$ by the convex combination

$$\gamma\Omega_H(Z) + (1-\gamma)\Omega_A(Z), \qquad 0 < \gamma < 1.$$

The resulting signal variance is the corresponding convex combination of hub and authority signal variance matrices.

Belkin, Niyogi, Sindhwani (2006) Manifold regularization. Get covariance $(K + \gamma\Delta)^{-1}$ when their Mercer kernel is linear with matrix K.

Kondor and Lafferty (2002) and Smola and Kondor (2003) and Zhu, Ghahramani and Lafferty (2003) use spectral criterion $Z'LZ$ where $L = \sum_i f(d_i)u_iu_i'$ where (d_i, u_i) are eigen-val/vects of Λ. Kriging covariance is $\Sigma = \sum_i f(d_i)^{-1}u_iu_i'$.

Empirical stationary correlations

In Random walk smoothing ZHS

$$Y \sim \mathrm{N}\Big(\mu\sqrt{\pi},\ \Pi^{1/2}(\widetilde{\Delta}^{+} + \mathbf{1}\mathbf{1}'\delta^{-1})\Pi^{1/2} + \lambda^{-1}I\Big)$$

In Tikhonov smoothing BMN

$$Y \sim \mathrm{N}\Big(\mu\mathbf{1},\ I(\Delta^{+} + \mathbf{1}\mathbf{1}'\delta^{-1})I + \lambda^{-1}I\Big)$$

Our proposal XDO

$$Y \sim \mathrm{N}\Big(\mu\nu,\ V^{1/2}(\sigma^2 R)V^{1/2} + \lambda^{-1}I\Big)$$

where $\nu \in \mathbb{R}^n$ and $V = \mathbf{diag}(v_i)$ are given,

R is a correlation matrix we choose, via $R_{ij} = \rho(s_{ij})$

for a smooth function $\rho(\cdot)$ of similarity s_{ij}

(eg $s_{ij} = \pi_i P_{ij} + \pi_j P_{ji}$) We also choose $\sigma > 0$.

Stationary because ρ depends only on s,

Empirical because we get ρ from data

NB: $\mathbb{E}(Y)$ and $\mathrm{Var}(Y)$ not necessarily stationary

Variogram estimator

$$\Phi_{ij} \equiv \frac{1}{2}\mathbb{E}\Big(\big((Y_i - \mu\nu_i) - (Y_j - \mu\nu_j)\big)^2\Big)$$
$$= \frac{1}{\lambda} + \frac{1}{2}\sigma^2(\nu_i^2 + \nu_j^2 - 2\nu_i\nu_j R_{ij}) \qquad \text{(by model)}$$
$$\hat{\Phi}_{ij} \equiv \frac{1}{2}\big((y_i - \mu\nu_i) - (y_j - \mu\nu_j)\big)^2 \qquad 1 \le i < j \le r$$

1) $\hat{\Phi}_{ij}$ is a naive estimator of Φ_{ij}.
2) We plug it in to solve for a naive $\hat{R}_{ij}$.
3) Then fit a spline curve to $(\log(1 + s_{ij}), \widehat{R}_{ij})$ pairs: $\widetilde{R}_{ij} \doteq \hat{\rho}(s_{ij})$.
4) Put $\hat{\Sigma} = \sigma^2 V \widetilde{R} V$, and make positive definite: $\hat{\Sigma}_+$
4′) (Variant) Use low rank approx to $\widehat{\Sigma}$ (might scale better for large n)

Then we use kriging with the estimated correlation matrix.

UK web link dataset

- Nodes are 107 UK universities
- Edges are web links
- Weights w_{ij}: # links from i to j
- Y_i: research score measuring quality of Uni i's research

We will try to predict the university research scores from the graph structure and some of the scores.

Data features

- RAE scores in $[0.4, 6.5]$ with mean ~ 3 and standard deviation ~ 1.9.
- 15% of weights w_{ij} are 0, 50% are below 7, max is 2130

Experiment

1) Randomly hold out some universities (ranging from $\sim 10\%$ to $\sim 90\%$)
2) Predict held out scores
3) Find mean square error
4) Repeat 50 times

Methods:

Random walk smoothing,

Tikhonov smoothing

and empirical correlation versions of both

Tuning

Empirical correlation has two tuning parameters: λ and σ

The other methods have just one

The comparison is fair because we use hold outs

For RW & Tikhonov methods we eventually just took their best parameter value and it still did not beat cross-validated empirical correlations

Implementation notes

Tikhonov

This method is defined for undirected graphs

So we use $\widetilde{W} = W + W'$

. . . in both original and empirical stationary versions

Choosing μ for which $\beta \sim \mathrm{N}(\mu, \delta^{-1})$

For RW: use $\mu = 0$ for binary responses, but for UNI data take

$$\hat{\mu} = \frac{1}{r} \sum_{i=1}^{r} \frac{y_i}{\nu_i}$$

on 'held in' nodes

For Tikhonov: μ disappears from equations in $\delta \longrightarrow 0$ limit, so we don't need it

Random walk ZHS for Uni data

Recall the criterion

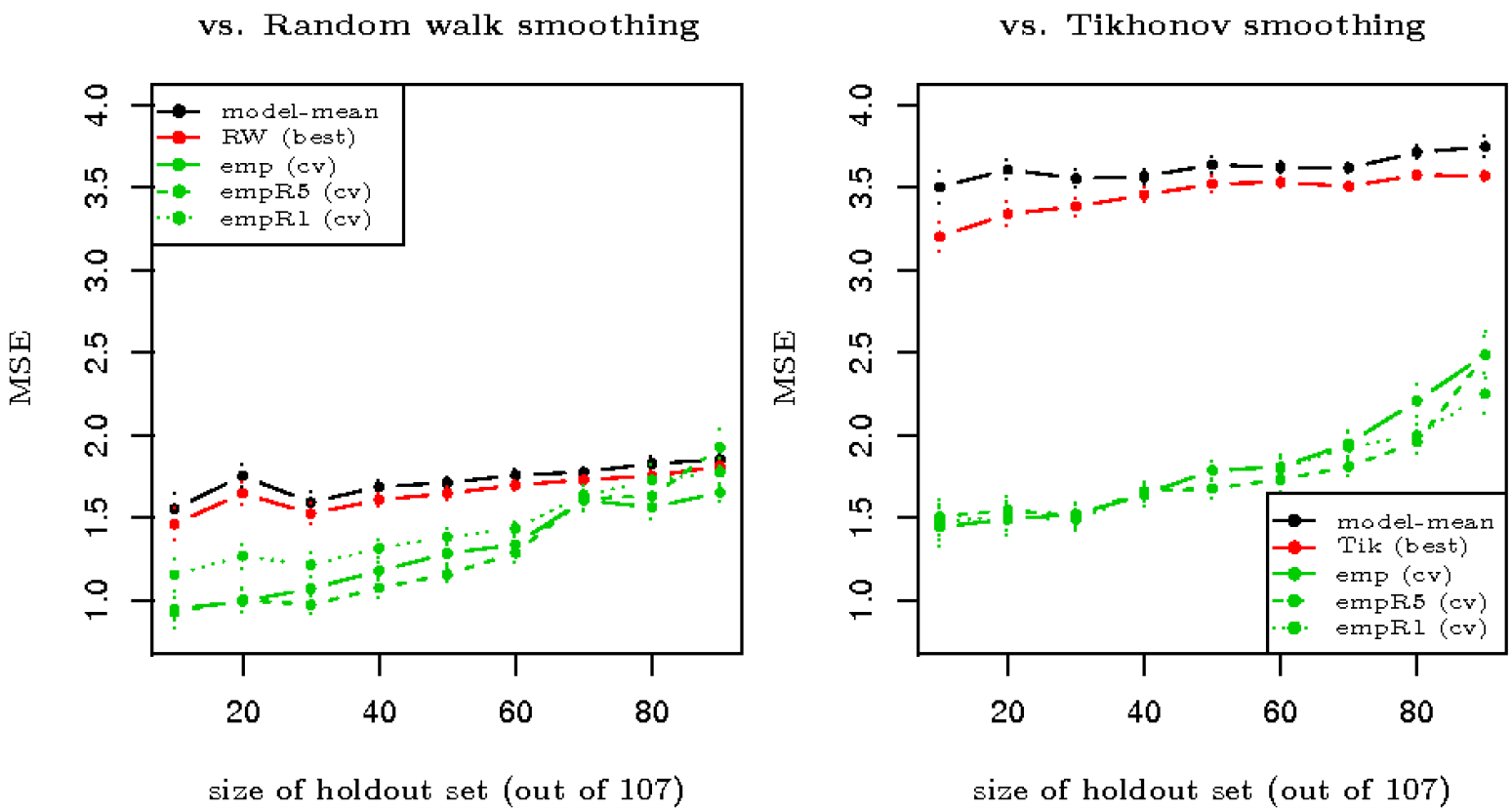
$$\frac{1}{2}\sum_{i,j} s_{ij}\left(\frac{Z_i}{\sqrt{\pi_i}} - \frac{Z_j}{\sqrt{\pi_j}}\right)^2 + \lambda\|Z - Y^*\|^2$$

We find (empirically) that the estimate $\widehat{Z}_i$ is nearly $\propto \sqrt{\pi_i}$

Nodes with comparable PageRank π_i get similar predictions

The similarity s_{ij} is virtually ignored

Results for University data



Notes

- RW has $\widehat{Z}$ nearly $\propto \nu = \sqrt{\pi}$
- Tikhonov ignores direction of links
- Empirical correlation performance not sensitive to rank reduction

Numerical summary

Improvement over baseline		
	Random walk	Tikhonov
Baseline MSE	1.71	3.64
Random walk	3.8%	-
Tikhonov	-	3.2%
Empirical	25.0%	50.9%
Empirical R5	32.4%	53.9%
Empirical R1	19.1%	50.9%

Mean square prediction errors when 50 of 107 university scores are held out.

Baseline is plain regression on ν with no other graphical input.

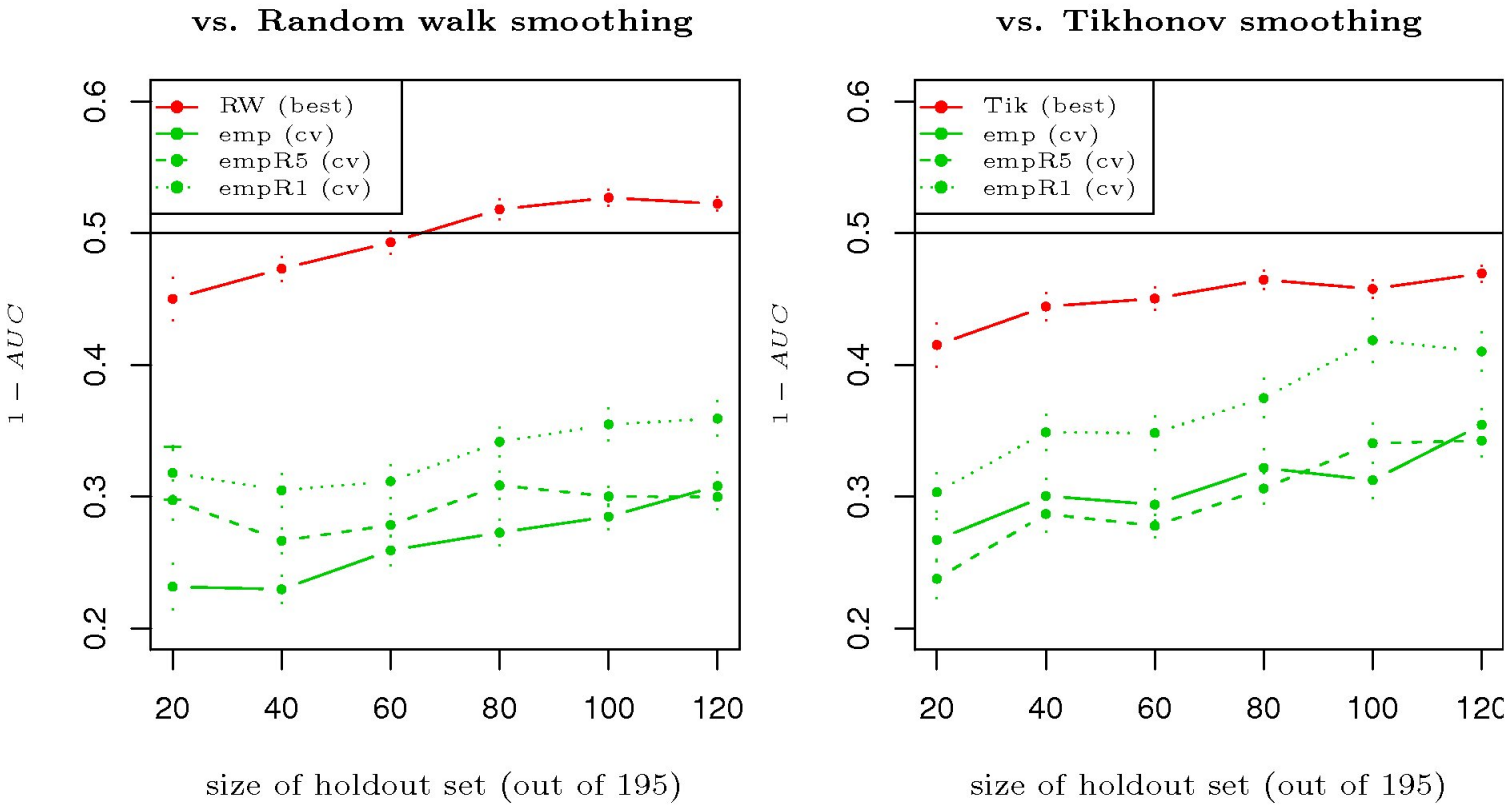
Web KB data

We used the data for Cornell, omitting 'other'.

$$Y = \begin{cases} 1 & \text{student web page} \\ -1 & \text{faculty, staff, dept, course, project} \end{cases}$$

$$W_{ij} = \begin{cases} 1 & i \text{ links to } j \\ 0 & \text{else.} \end{cases}$$

Results for Web KB data



Notes

- Now $\nu = 1$ so $\propto \nu$ is not helpful; solid line is coin toss
- Tikhonov ignores direction of links, but now it helps!
- Empirical correlation performance not sensitive to rank reduction

Numerical results for webKB

Improvement over baseline

	Random walk	Tikhonov
Baseline $(1-$AUC$)$	0.5	0.5
Random walk	-5.4%	-
Tikhonov	-	8.5%
Empirical	43.0%	37.5%
Empirical R5	40.0%	31.9%
Empirical R1	29.0%	16.3%

Baseline is a coin toss, AUC$= 0.5$

Next steps

1) more examples
2) scaling issues
3) more similarity measures