

GLEE: Geometric Laplacian Eigenmap Embedding

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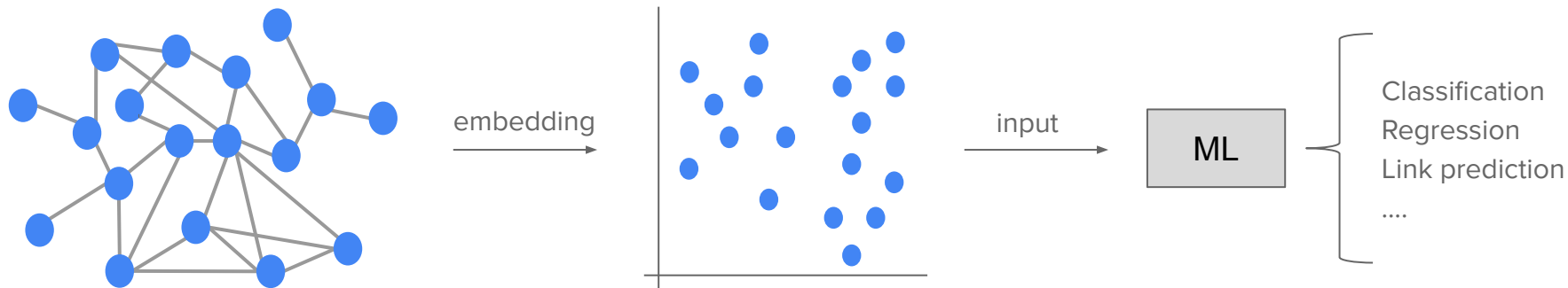
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Network Science Institute

Outline

1. The problem of graph embedding
2. Laplacian Eigenmaps
3. **GLEE: Geometric Laplacian Eigenmap Embedding**
4. Interpreting graph structure from GLEE
5. Experiments

The problem of embedding

- Seeks to represent the nodes of a graph as points in some space
- One can then use this representation for downstream ML tasks



Laplacian Eigenmaps

Originally from Belkin and Niyogi [3], it's based on the **spectral properties** of the quadratic form of the Laplacian. For a graph with n nodes, the Laplacian satisfies

$$L = D - A$$

$$\text{tr}(Y^t LY) = \frac{1}{2} \sum_{ij} a_{ij} \|Y_i - Y_j\|^2 \quad Y \in \mathbb{R}^{n \times d}$$

Laplacian Eigenmaps

The Laplacian Eigenmap (LE) embedding of a graph is defined as

$$\begin{aligned} \min_Y \operatorname{tr}(Y^t LY) \\ \text{s. t. } Y^T DY = I \end{aligned}$$

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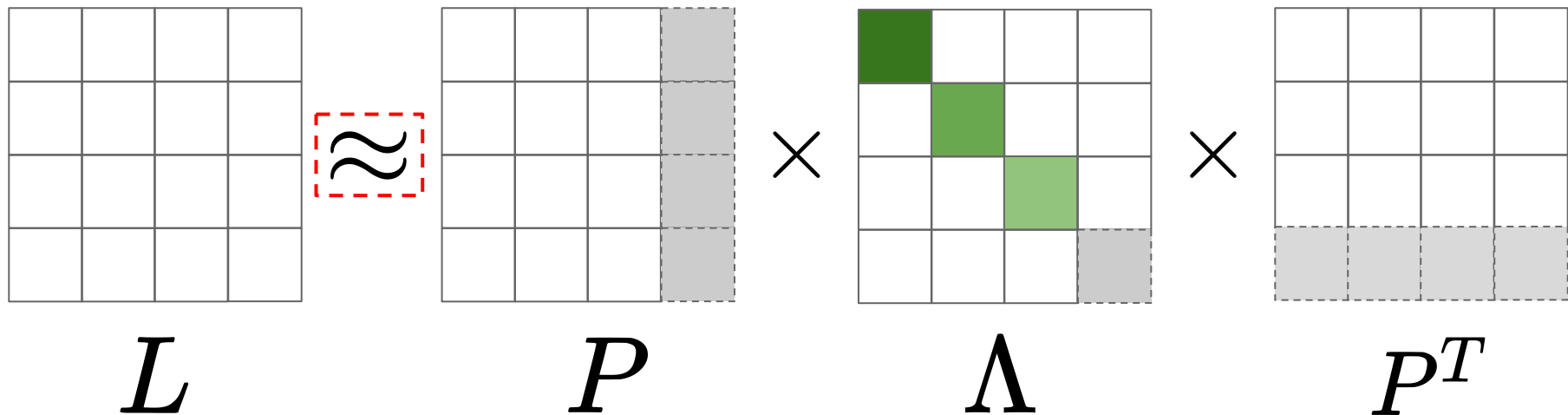
Lagrange multipliers shows that the columns of the solution \mathbf{Y}^* are given by the eigenvectors of the normalized Laplacian, $\mathbf{D}^{-1}\mathbf{L}$, corresponding to the **lowest eigenvalues**.

GLEE: Geometric Laplacian Eigenmap Embedding

$$L = P \Lambda P^T$$

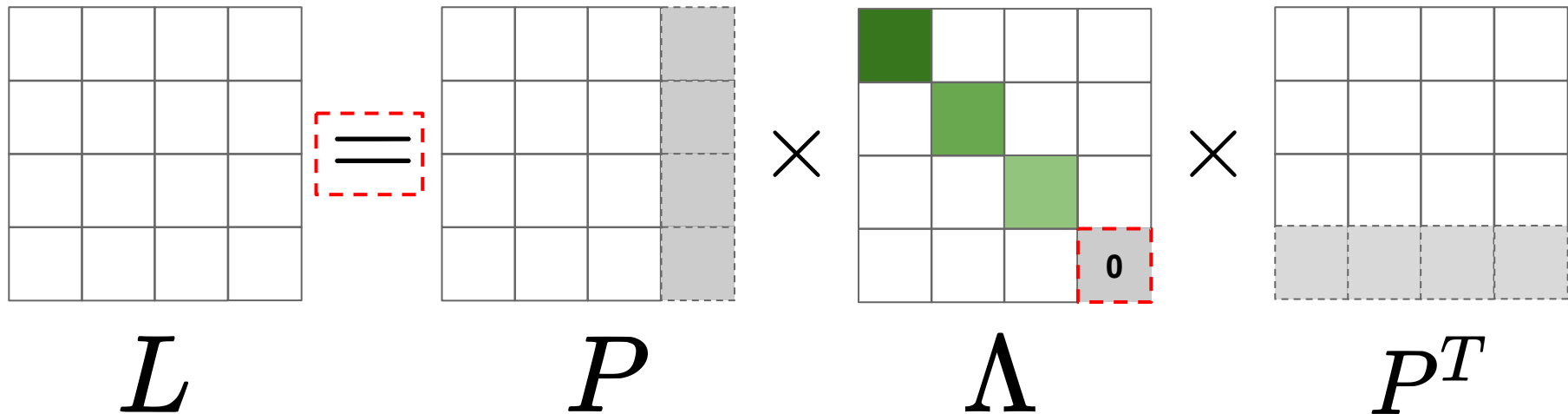
The diagram illustrates the equation $L = P \Lambda P^T$. Matrix L is a 4x4 grid. Matrix P is a 4x4 grid. Matrix Λ is a 4x4 grid with a diagonal of four colored squares (dark green, medium green, light green, very light green). Matrix P^T is a 4x4 grid. Multiplication symbols are between P and Λ , and between Λ and P^T . An equals sign is between L and P .

GLEE: Geometric Laplacian Eigenmap Embedding



Singular Value Decomposition says that eliminating the rows and columns corresponding to the lowest singular values give a good approximation of L .

GLEE: Geometric Laplacian Eigenmap Embedding



However, the last eigenvalue of L is always $\mathbf{0}$, which implies exact equality.

GLEE: Geometric Laplacian Eigenmap Embedding

$$\begin{array}{ccccccc} n \times n & & n \times n - 1 & & n - 1 \times n - 1 & & n - 1 \times n \\ \begin{array}{|c|c|c|c|} \hline & & & \\ \hline & & & \\ \hline & & & \\ \hline & & & \\ \hline \end{array} & = & \begin{array}{|c|c|c|} \hline & & \\ \hline & & \\ \hline & & \\ \hline & & \\ \hline \end{array} & \times & \begin{array}{|c|c|c|} \hline \color{darkgreen} & & \\ \hline & \color{green} & \\ \hline & & \color{lightgreen} \\ \hline \end{array} & \times & \begin{array}{|c|c|c|c|} \hline & & & \\ \hline & & & \\ \hline & & & \\ \hline & & & \\ \hline \end{array} \\ L & & P & & \Lambda & & P^T \end{array}$$

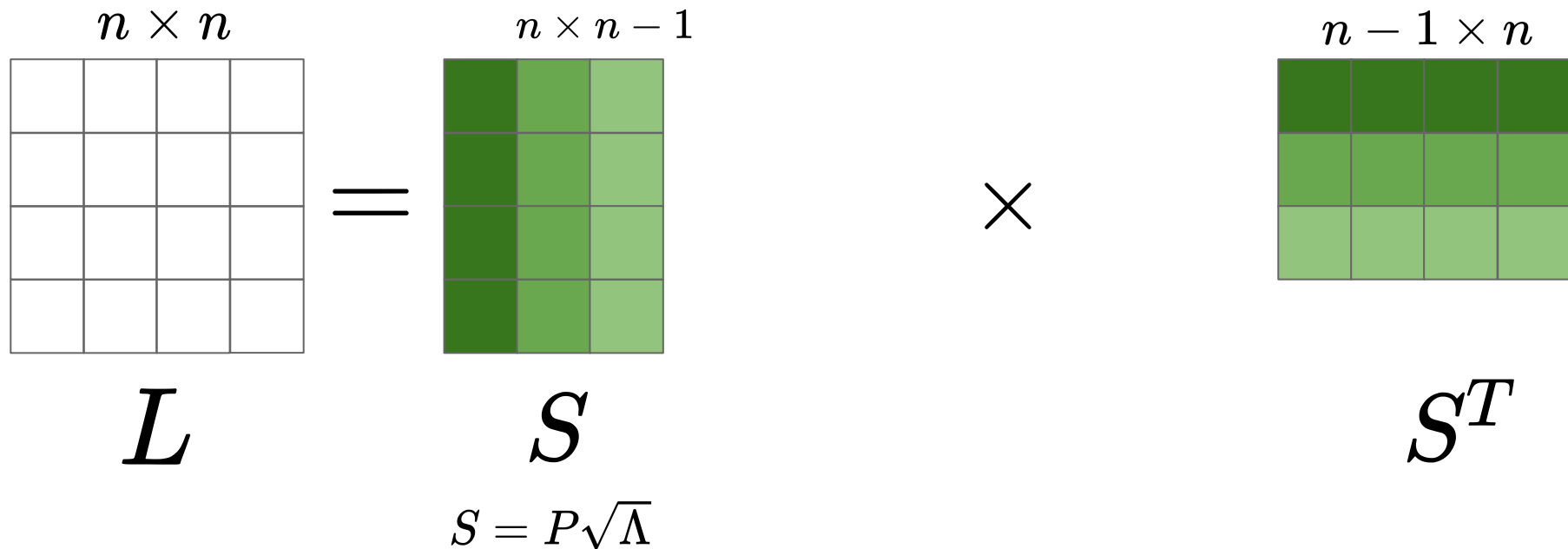
The diagram illustrates the matrix equation $L = P \Lambda P^T$. The matrix L is an $n \times n$ grid. The matrix P is an $n \times (n-1)$ grid. The matrix Λ is an $(n-1) \times (n-1)$ grid with three colored diagonal elements: dark green, green, and light green. The matrix P^T is an $(n-1) \times n$ grid. The matrices are arranged in a sequence from left to right, connected by equals and multiplication symbols.

GLEE: Geometric Laplacian Eigenmap Embedding

$$\begin{array}{ccccccc} n \times n & & n \times n - 1 & & n - 1 \times n - 1 & & n - 1 \times n \\ \begin{array}{|c|c|c|c|} \hline & & & \\ \hline & & & \\ \hline & & & \\ \hline & & & \\ \hline \end{array} & = & \begin{array}{|c|c|c|} \hline & & \\ \hline & & \\ \hline & & \\ \hline & & \\ \hline \end{array} & \times & \begin{array}{|c|c|c|} \hline \color{green}{\blacksquare} & & \\ \hline & \color{green}{\blacksquare} & \\ \hline & & \color{green}{\blacksquare} \\ \hline \end{array} & \begin{array}{|c|c|c|} \hline \color{green}{\blacksquare} & & \\ \hline & \color{green}{\blacksquare} & \\ \hline & & \color{green}{\blacksquare} \\ \hline \end{array} & \times & \begin{array}{|c|c|c|c|} \hline & & & \\ \hline & & & \\ \hline & & & \\ \hline & & & \\ \hline \end{array} \\ \mathbf{L} & & \mathbf{P} & & \sqrt{\Lambda} & \sqrt{\Lambda} & \mathbf{P}^T \end{array}$$

The diagram illustrates the matrix equation $\mathbf{L} = \mathbf{P} \sqrt{\Lambda} \sqrt{\Lambda} \mathbf{P}^T$. It features four grid representations of matrices: a 4x4 grid for \mathbf{L} , a 3x3 grid for \mathbf{P} , two 3x3 grids for $\sqrt{\Lambda}$ (each with a diagonal of green squares), and a 3x4 grid for \mathbf{P}^T . The dimensions of each matrix are labeled above them: $n \times n$, $n \times n - 1$, $n - 1 \times n - 1$, and $n - 1 \times n$ respectively. The matrices are connected by an equals sign and multiplication symbols.

GLEE: Geometric Laplacian Eigenmap Embedding

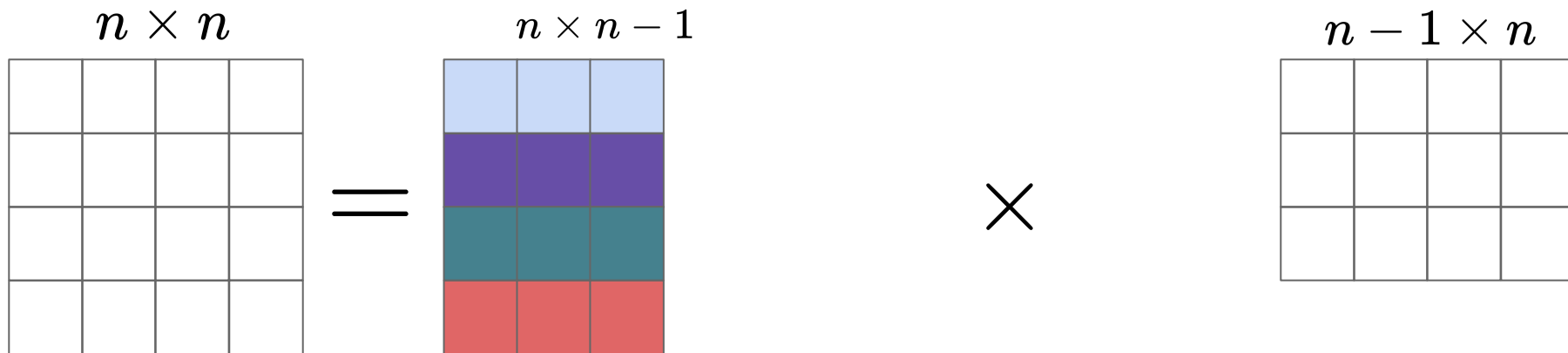


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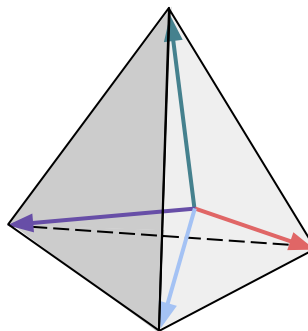
$$\begin{array}{ccc} n \times n & & n \times n - 1 \\ \begin{array}{|c|c|c|c|} \hline & & & \\ \hline & & & \\ \hline & & & \\ \hline & & & \\ \hline \end{array} & = & \begin{array}{|c|c|c|} \hline \text{light blue} & \text{light blue} & \text{light blue} \\ \hline \text{purple} & \text{purple} & \text{purple} \\ \hline \text{teal} & \text{teal} & \text{teal} \\ \hline \text{red} & \text{red} & \text{red} \\ \hline \end{array} \\ \mathbf{L} & & \mathbf{S} \end{array} \quad \times \quad \begin{array}{ccc} n - 1 \times n \\ \begin{array}{|c|c|c|c|} \hline & & & \\ \hline & & & \\ \hline & & & \\ \hline \end{array} \\ \mathbf{S}^T \end{array}$$

In a connected graph, \mathbf{L} has rank $n-1$, and only one eigenvalue equal to $\mathbf{0}$. This implies that \mathbf{S} has full rank, i.e., rank $n-1$.

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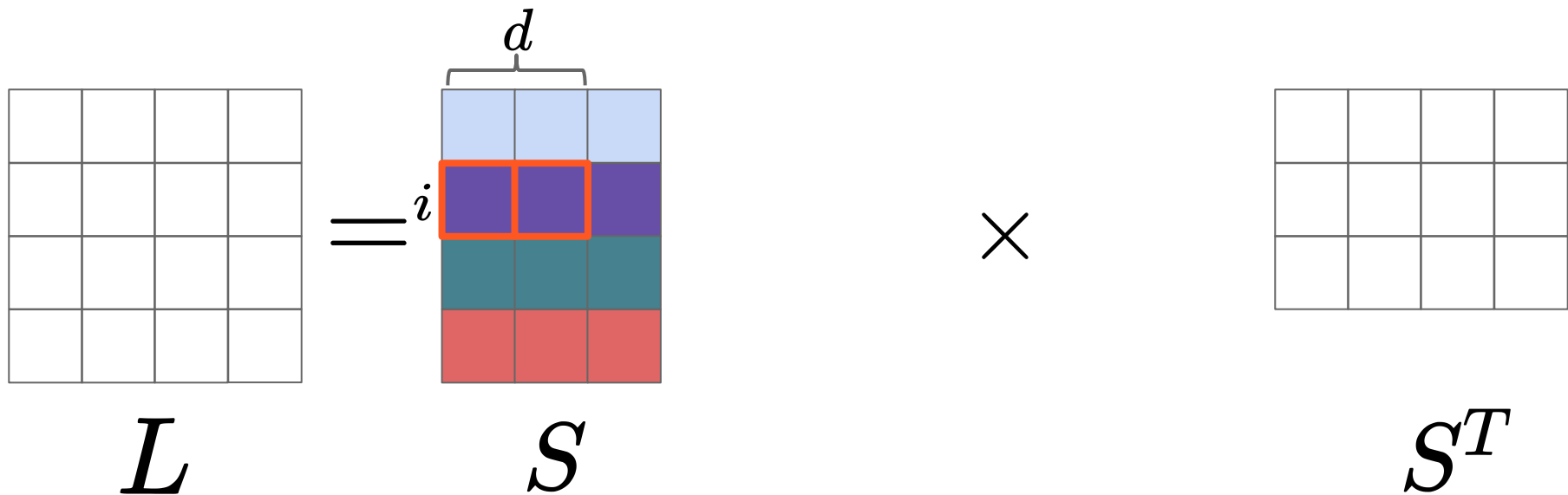
This implies that the rows of \mathbf{S} point to the vertices of an **(n-1)-D simplex**.



[3] K. Devriendt and P. Van Mieghem. The simplex geometry of graphs. The Journal of Complex Networks, 2019.

[4] M. Fiedler. Matrices and graphs in geometry, volume 139 of Encyclopedia of Mathematics and its Applications. Cambridge University Press, 2011.

GLEE: Geometric Laplacian Eigenmap Embedding



Given a graph $\mathbf{G} = (\mathbf{V}, \mathbf{E})$, define the d -dimensional **GLEE** of a node i as the first d columns of the i -th row of $\mathbf{S} = \mathbf{P} \mathbf{\Lambda}^{1/2}$, and is denote it by \mathbf{s}_i .

Similarity-based vs structure-based

Laplacian Eigenmaps

$$\min_Y \text{tr}(Y^t LY)$$

$$s. t. Y^T DY = I$$

Smallest eigenvalues give optimal **distance minimization** between **similar** nodes.

Similarity-based vs structure-based

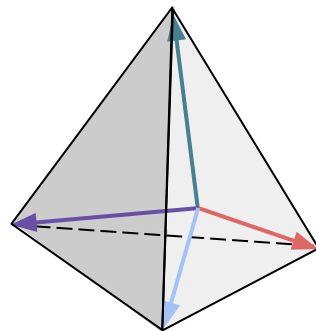
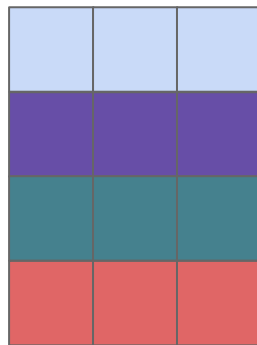
Laplacian Eigenmaps

$$\min_Y \text{tr}(Y^t LY)$$

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Smallest eigenvalues give optimal **distance minimization** between **similar** nodes.

GLEE



Largest eigenvalues give a **geometric encoding** of the graph's structure and the **best low-rank approximation**.

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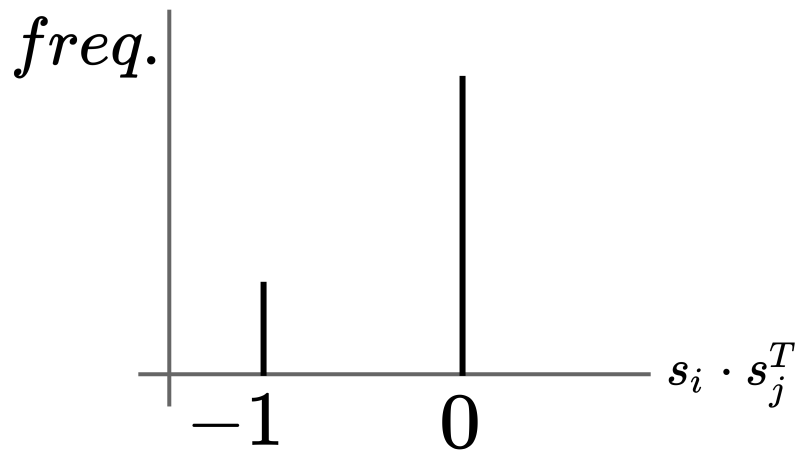
Graph Reconstruction

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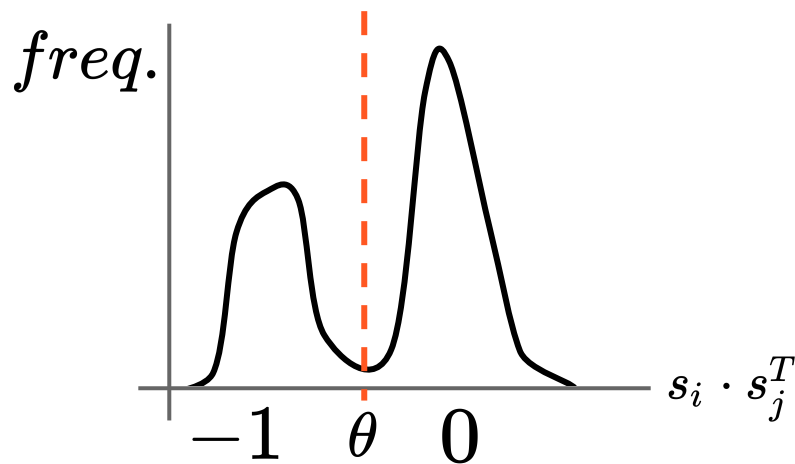
- Assume $d = n-1$. In this case, we simply have $\mathbf{L} = \mathbf{S} \mathbf{S}^T$.



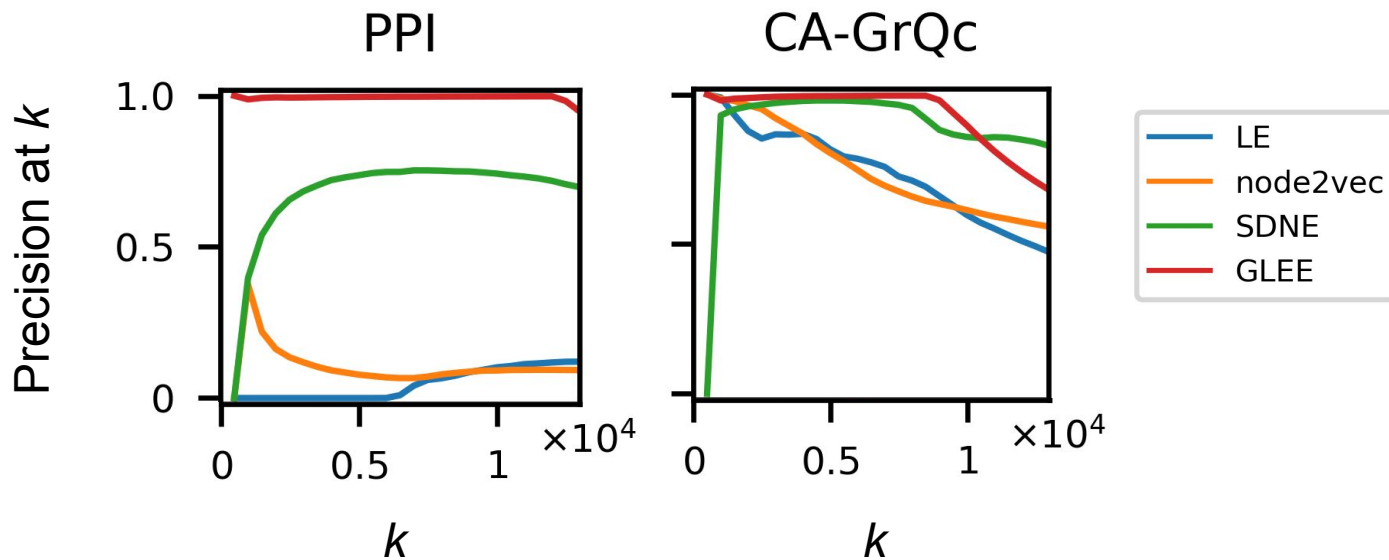
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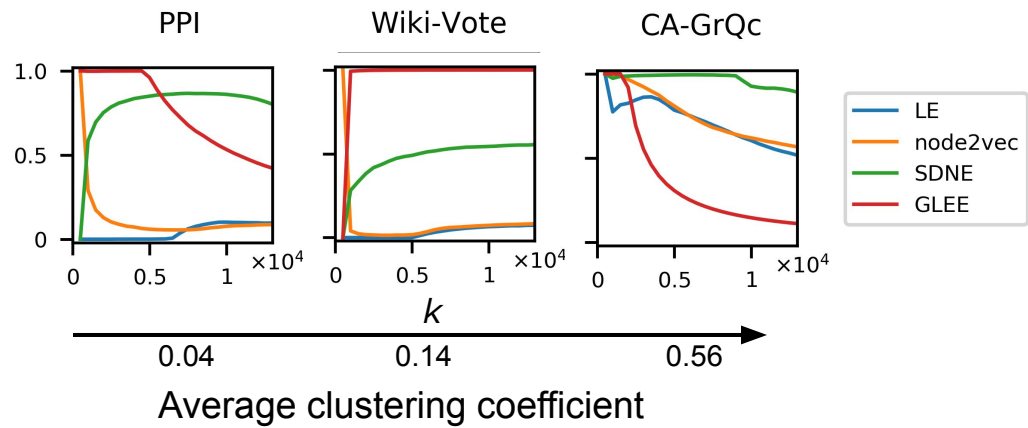
- Assume $d = n-1$. In this case, we simply have $\mathbf{L} = \mathbf{S} \mathbf{S}^T$.
- If $d < n$, then $\mathbf{S} \mathbf{S}^T$ is the best rank- d approximation of \mathbf{L} .



Graph Reconstruction: results

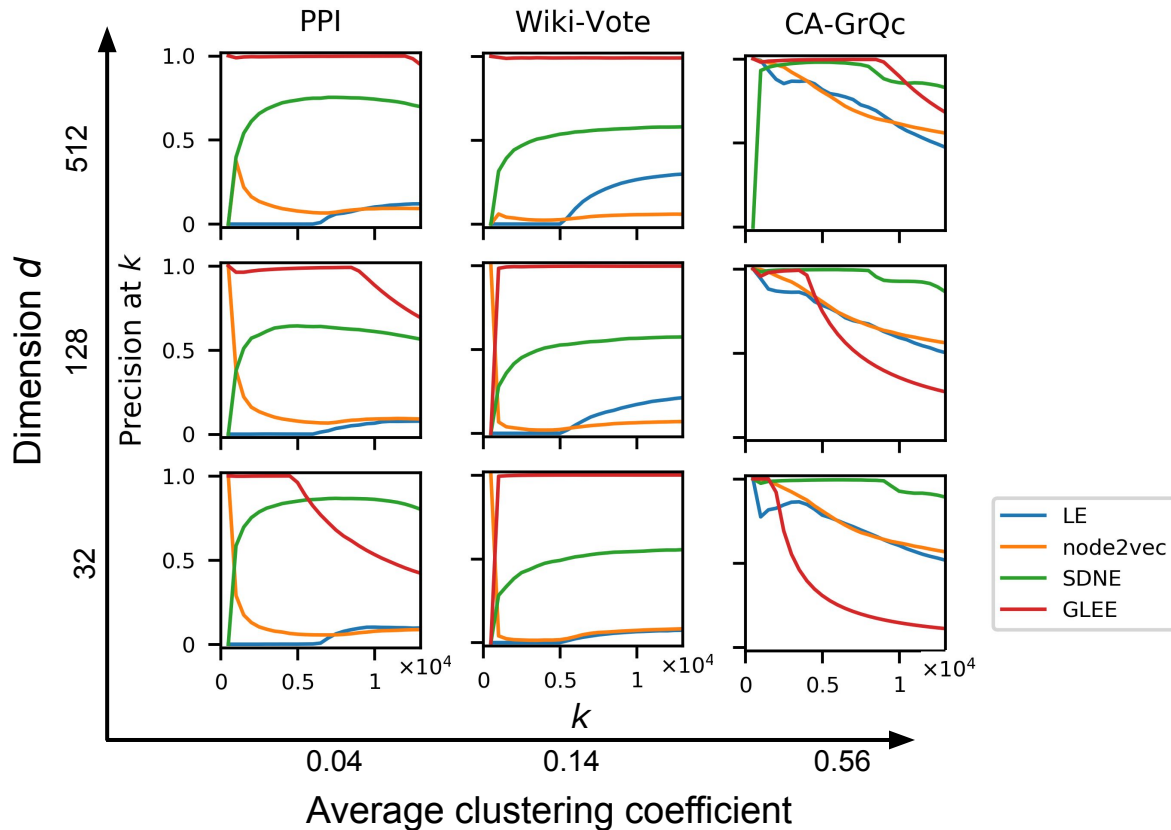


Same embedding dimension, similar network size, but **different average clustering**.



← **GLEE** improves

GLEE improves



GLEE improves

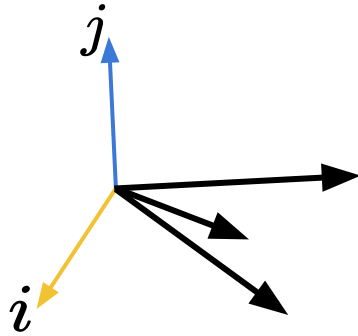
Link Prediction: common neighbors

In many networks (e.g. social networks), the number of common neighbors is an excellent predictor of links because of **triadic closure**.



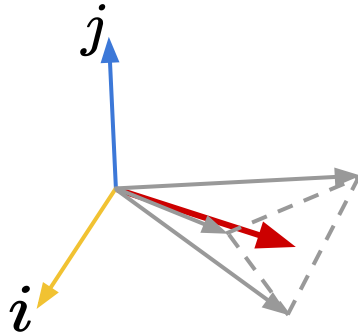
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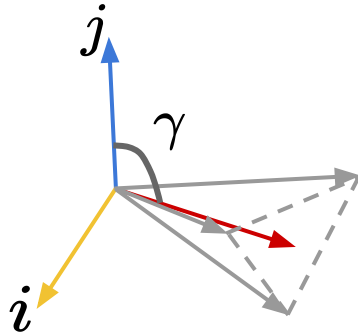
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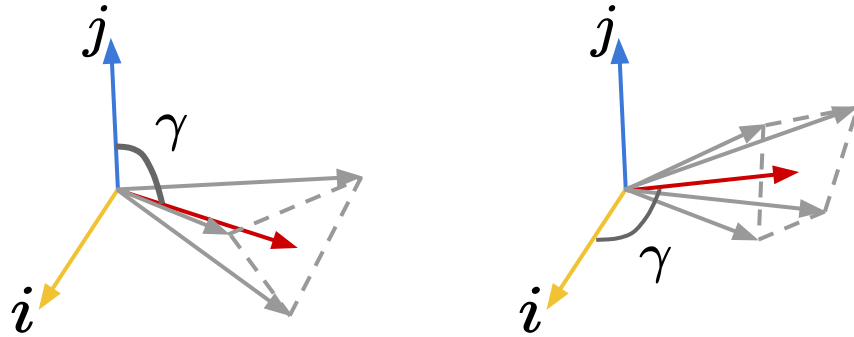
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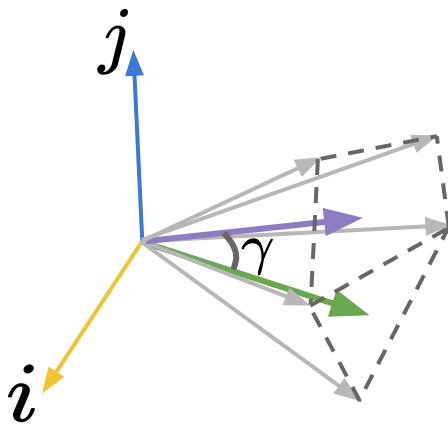
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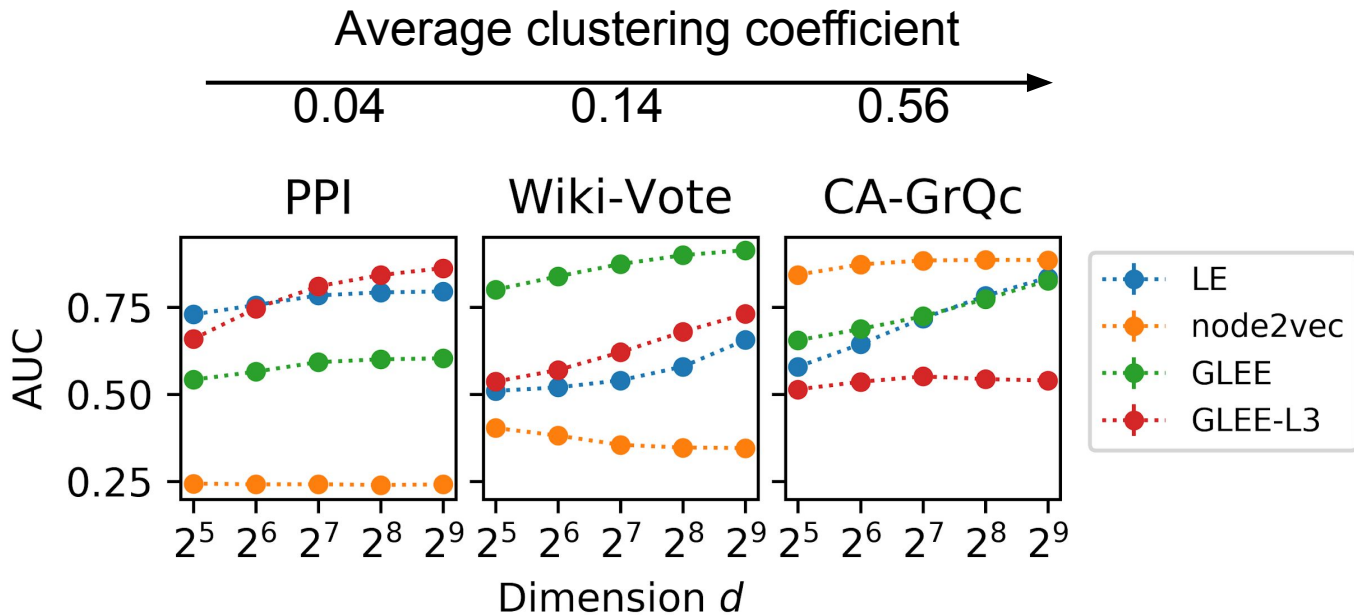


Link Prediction: 3-paths

In other networks with **low clustering** (e.g. PPI networks), a better predictor is the number of paths of length 3.

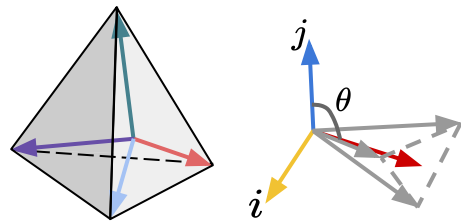
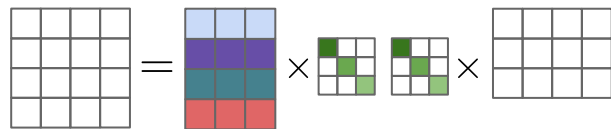


Link prediction: results



Thank You!

1. **GLEE** replaces distance-minimization with the direct geometric encoding of graph structure.
2. **GLEE** performs best when the clustering coefficient is low and the embedding dimension is high.
3. What other **geometric properties** of embeddings can we exploit?



Code: github.com/leotrs/glee

Paper: arxiv.org/abs/1905.09763

Contact: leo@leotrs.com