

Stanford CS224W: Label Propagation on Graphs

CS224W: Machine Learning with Graphs

Jure Leskovec, Stanford University

<http://cs224w.stanford.edu>



ANNOUNCEMENTS

- **This Thursday (2/2):** HW 1 due, HW 2 out
- **Next Tuesday (2/7):** Project proposal due
- **Next Thursday (2/9):** Colab 2 due, Colab 3 out

CS224W: Machine Learning with Graphs

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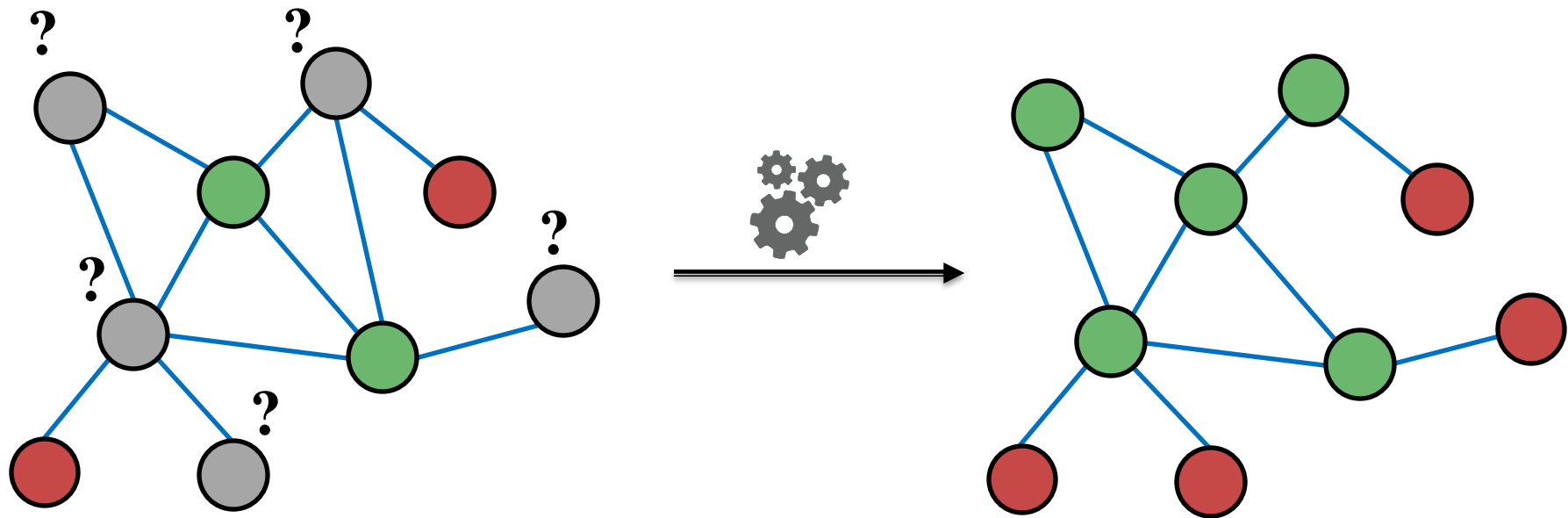
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Today's Lecture: Outline

- **Main question today:** Given a network with labels on some nodes, how do we **assign labels to all other nodes in the network?**
 - **Example:** In a network, some nodes are fraudsters, and some other nodes are fully trusted. **How do you find the other fraudsters and trustworthy nodes?**
- **Node embeddings** (from **random walks, GNN**) is a method to solve this problem
 - Are there alternative solutions based on the network topology?

Setting: Node Classification



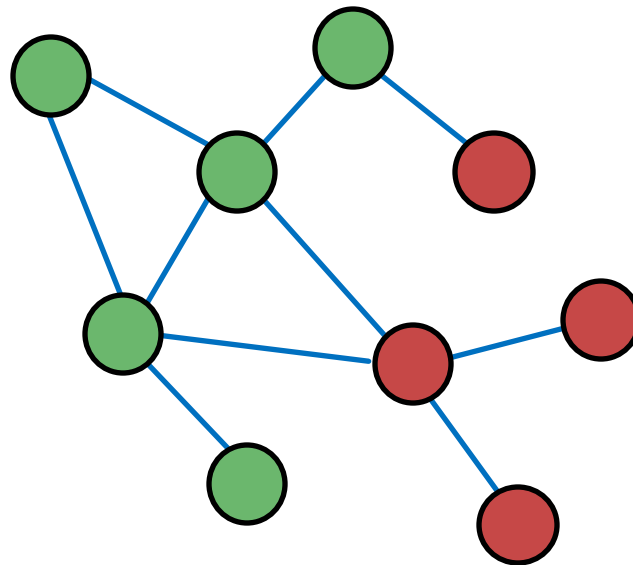
- Given labels of some nodes
- Let's predict labels of unlabeled nodes
- **Transductive node classification** (also called **semi-supervised node classification**)

Today's Lecture: Outline

- **Main question today:** Given a network with labels on some nodes, how do we assign labels to all other nodes in the network?
- **Today we will discuss an alternative framework: Label propagation**
- **Intuition: Correlations** exist in networks.
 - Connected nodes tend to share the same label
- **We will look at three techniques today:**
 - **Label propagation**
 - **Correct & Smooth**
 - **Masked label prediction**

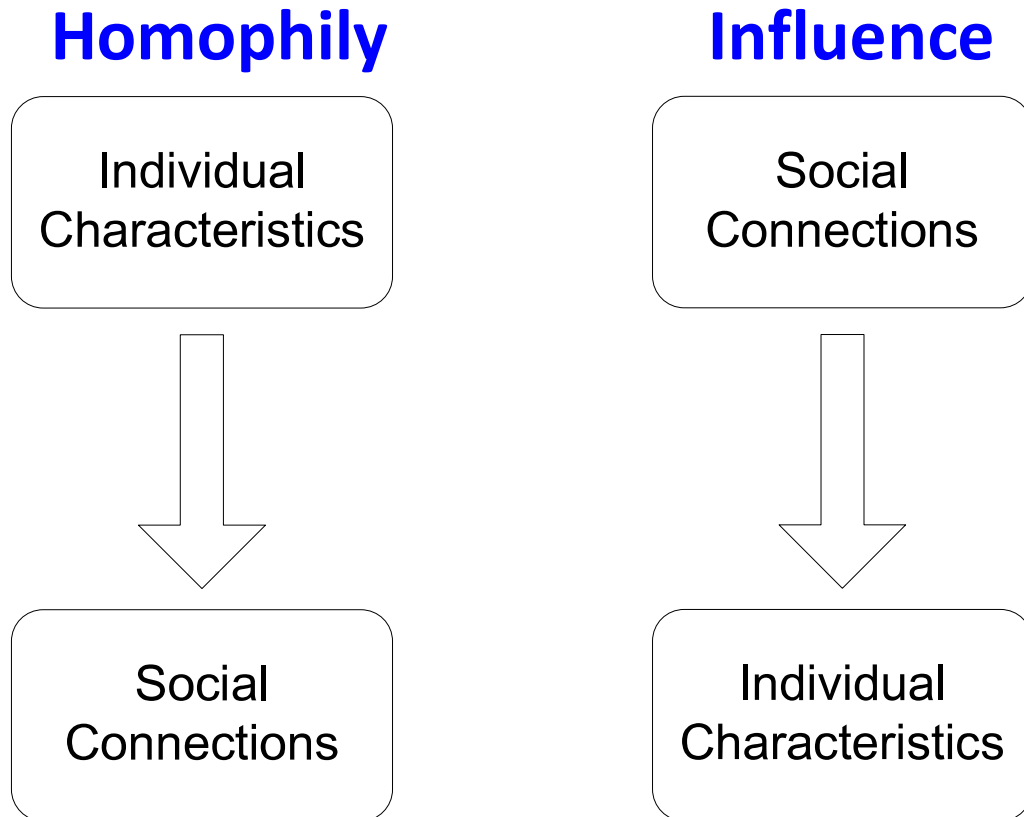
Observation: Correlations in Networks

- Behaviors of nodes are **correlated** across the links of the network
- **Correlation**: Nearby nodes have the same color (belonging to the same class)



Correlations Exist in Networks

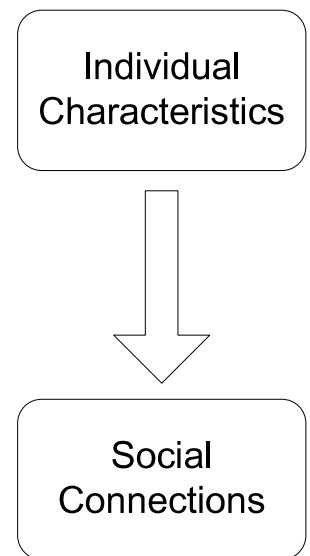
- Two explanations for why behaviors of nodes in networks are correlated:



Social Homophily

- **Homophily**: The tendency of individuals to associate and bond with similar others
 - *“Birds of a feather flock together”*
 - It has been observed in a vast array of network studies, based on a variety of attributes (e.g., age, gender, organizational role, etc.)
 - **Example**: Researchers who focus on the same research area are **more likely to establish a connection** (meeting at conferences, interacting in academic talks, etc.)

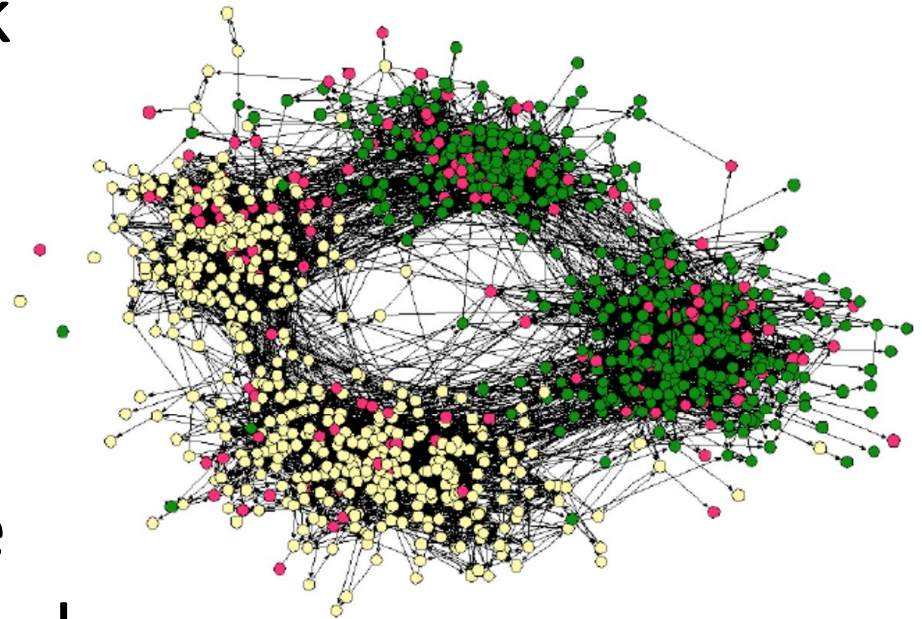
Homophily



Homophily: Example

Example of homophily

- Online social network
 - Nodes = people
 - Edges = friendship
 - Node color = interests (sports, arts, etc.)
- People with the same interest are more closely connected due to homophily

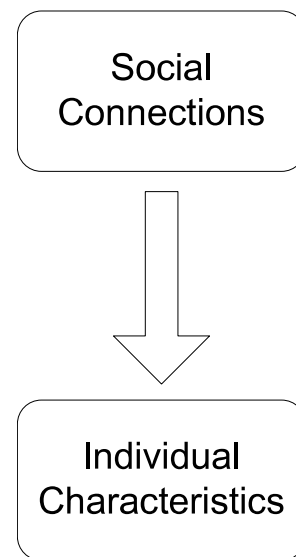


(Easley and Kleinberg, 2010)

Social Influence: Example

- **Influence:** Social connections can influence the individual characteristics of a person.
- **Example:** I recommend my musical preferences to my friends, until one of them grows to like my same favorite genres!

Influence



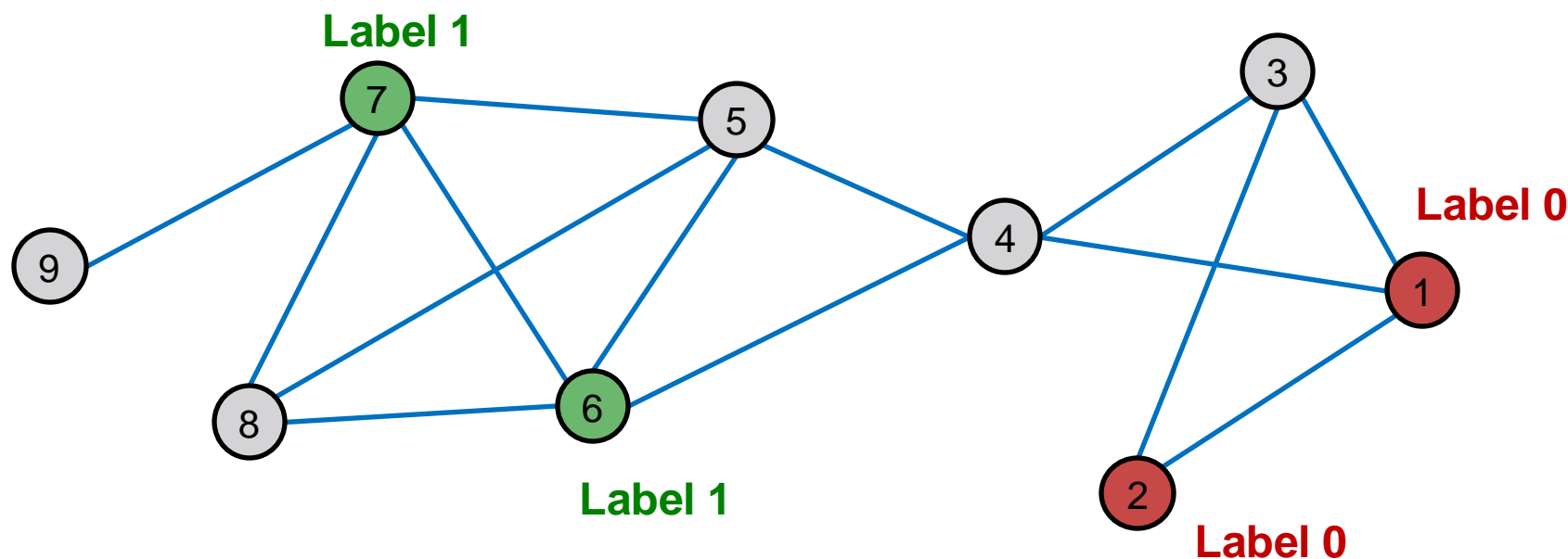
Stanford CS224W: How do we leverage node correlations in networks?

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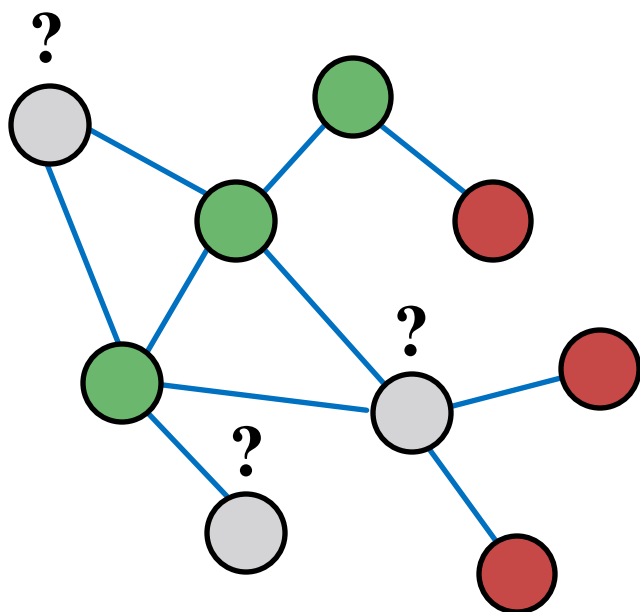
Classification with Network Data

- How do we **leverage this correlation** observed in networks to help predict node labels?



How do we predict the labels for the nodes in grey?

Semi-supervised Learning (1)



Formal setting:

Given:

- Graph
- Few labeled nodes

Find: Class (red/green) of remaining nodes

Main assumption: There is homophily in the network

Semi-supervised Learning (2)

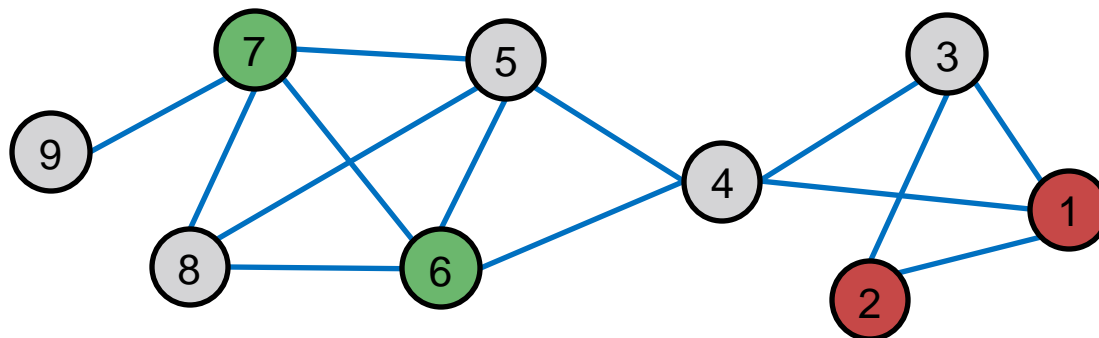
Example task:

- Let A be a $n \times n$ adjacency matrix over n nodes
- Let $Y = \{0, 1\}^n$ be a vector of **labels**:
 - $Y_v = 1$ belongs to **Class 1**
 - $Y_v = 0$ belongs to **Class 0**
 - There are unlabeled node needs to be classified
- **Goal:** Predict which **unlabeled** nodes are likely **Class 1**, and which are likely **Class 0**

Problem Setting

- How to predict the labels Y_v for the unlabeled nodes v (in grey color)?
- Each node v has a feature vector f_v
- Labels for some nodes are given (1 for green, 0 for red)
- **Task:** Find $P(Y_v)$ given all features and the network

$$P(Y_v) = ?$$



Overview of What is Coming

- We focus on **semi-supervised binary node classification**
- We will introduce three approaches:
 - **Label propagation**
 - **Correct & Smooth**
 - **Masked label prediction**

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Label Propagation (1)

- **Idea: Propagate node labels across the network**
 - Class probability Y_v of node v is a weighted average of class probabilities of its neighbors.
- For **labeled nodes** v , initialize label Y_v with ground-truth label Y_v^* .
- For **unlabeled nodes**, initialize $Y_v = 0.5$.
- **Update all unlabeled nodes** (in parallel or a random order) until convergence or until maximum number of iterations is reached.

Label Propagation (2)

- **The math:** Update each unlabeled node v label

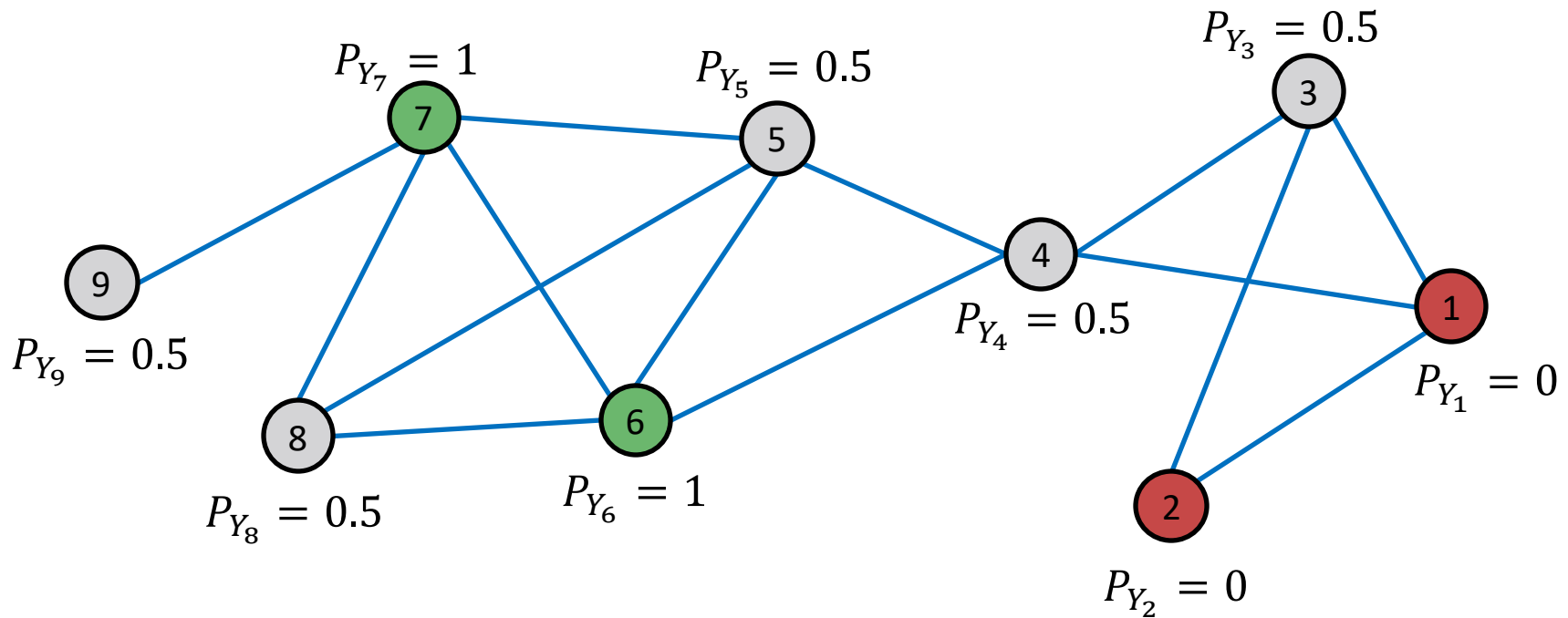
$$P^{(t+1)}(Y_v = c) = \frac{1}{\sum_{(v,u) \in E} A_{v,u}} \sum_{(v,u) \in E} A_{v,u} P^{(t)}(Y_u = c)$$

- If edges have strength/weight information, $A_{v,u}$ can be the edge weight between v and u .
- $P(Y_v = c)$ is the probability of node v having label c .
- **Repeated** the update until convergence

Example: Initialization

Initialization:

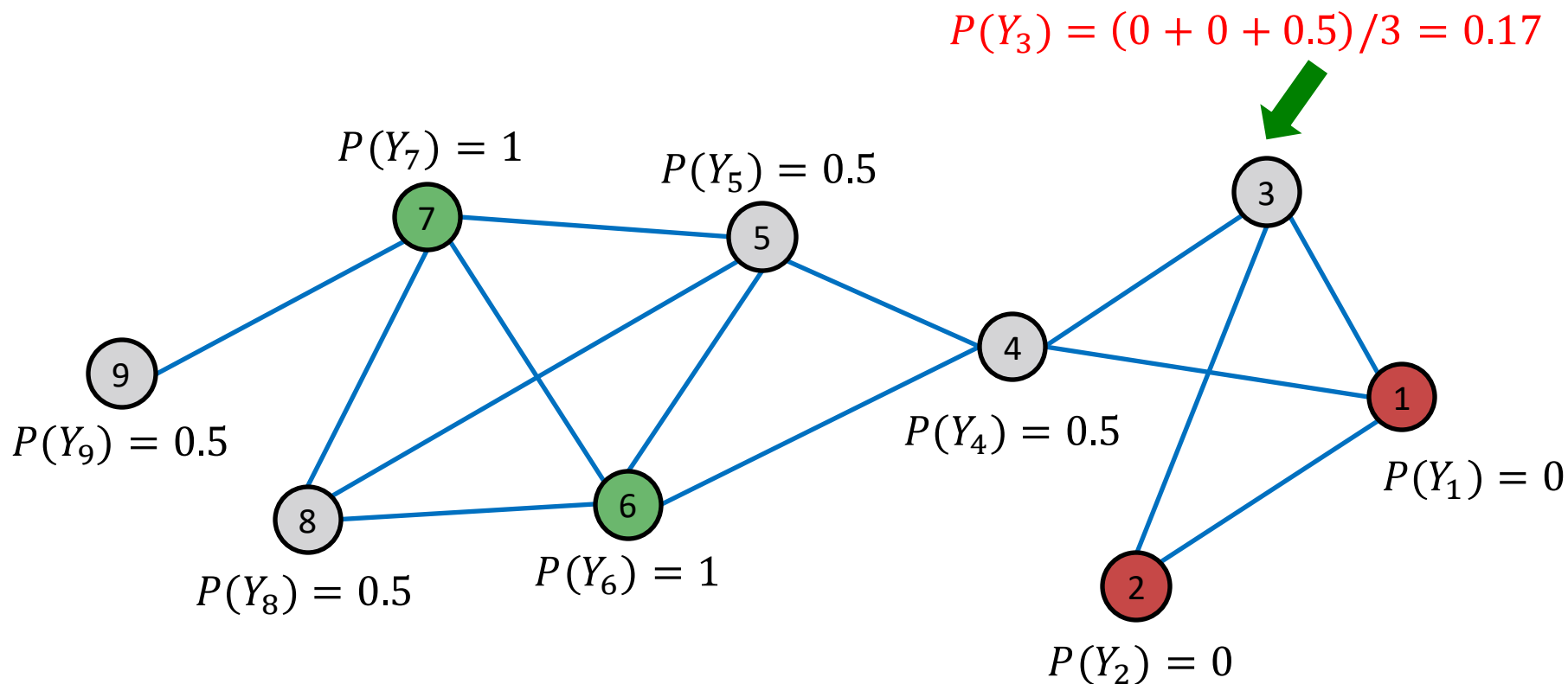
- All labeled nodes with their labels
- All unlabeled nodes 0.5 (belonging to class 1 with probability 0.5)



Notation: $P_{Y_1} = P(Y_1 = 1)$

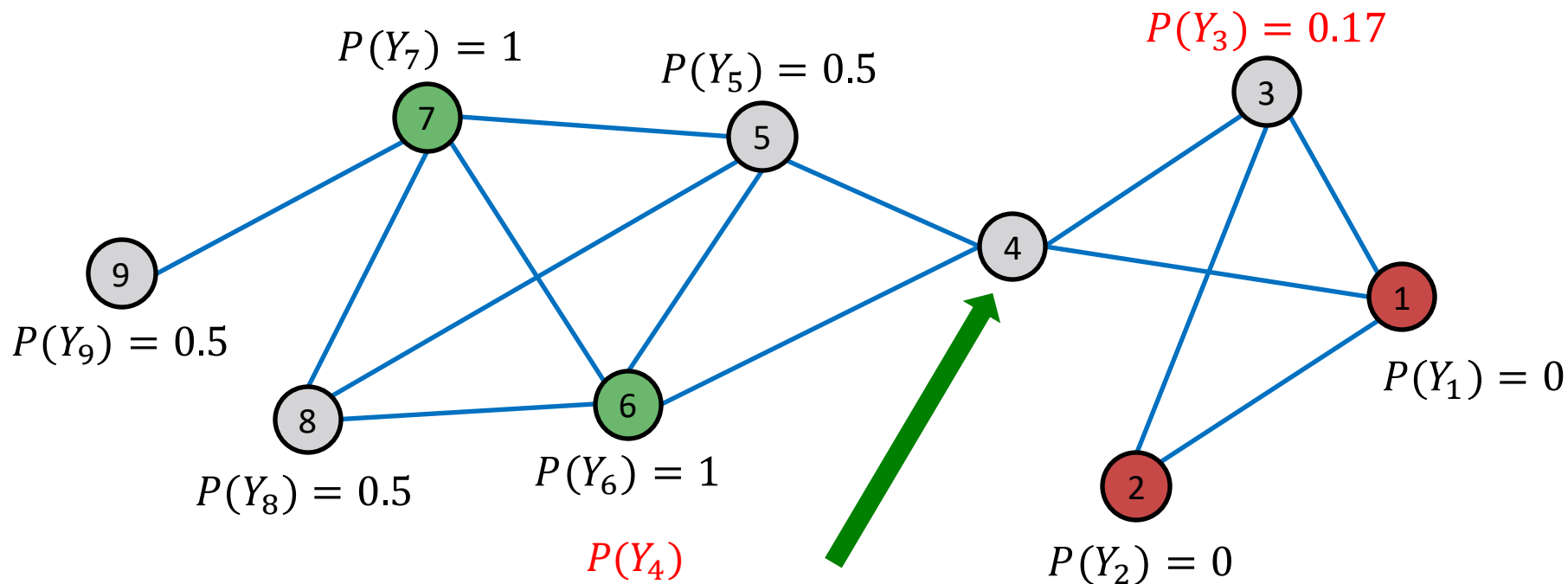
Example: 1st Iteration, Update Node 3

- Update for the 1st Iteration:
 - For node 3, $N_3 = \{1, 2, 4\}$



Example: 1st Iteration, Update Node 4

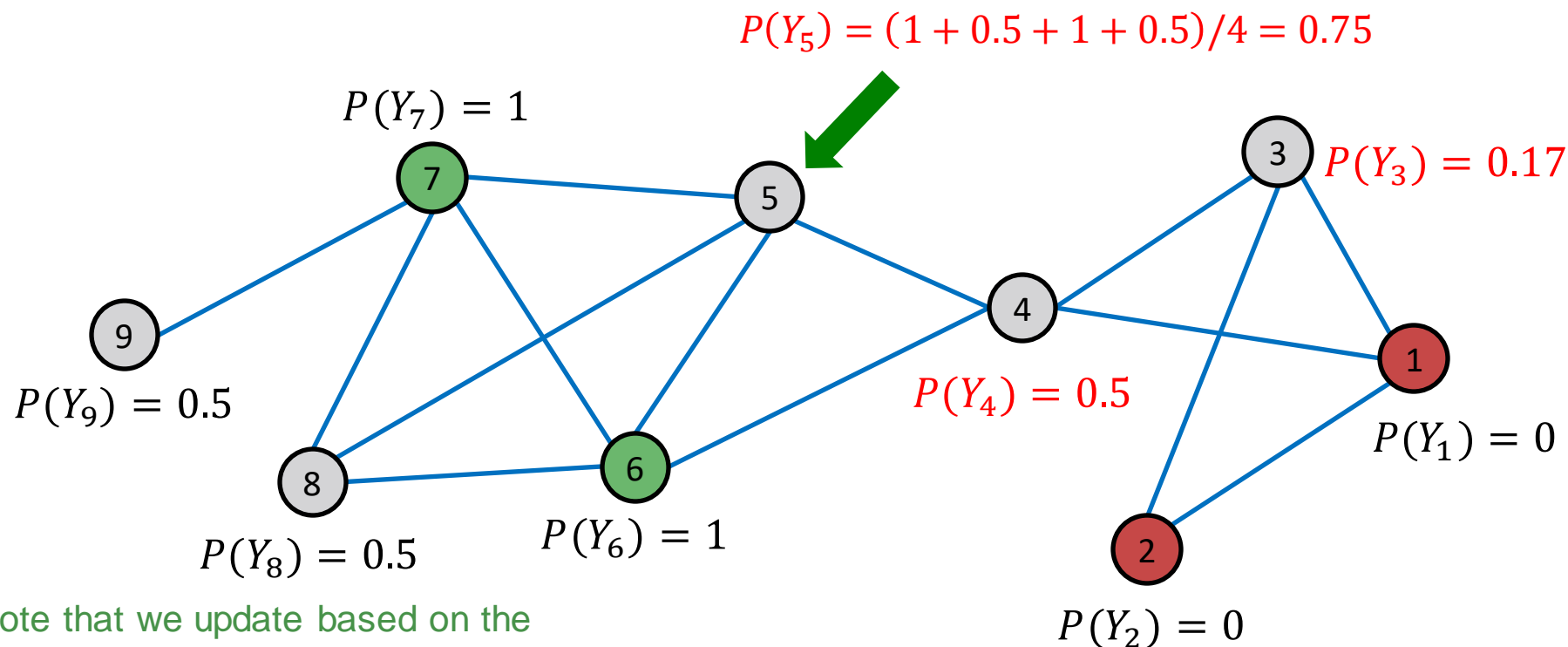
- Update for the 1st Iteration:
 - For node 4, $N_4 = \{1, 3, 5, 6\}$



Note that we update based on the scores in the previous iteration

Example: 1st Iteration, Update Node 5

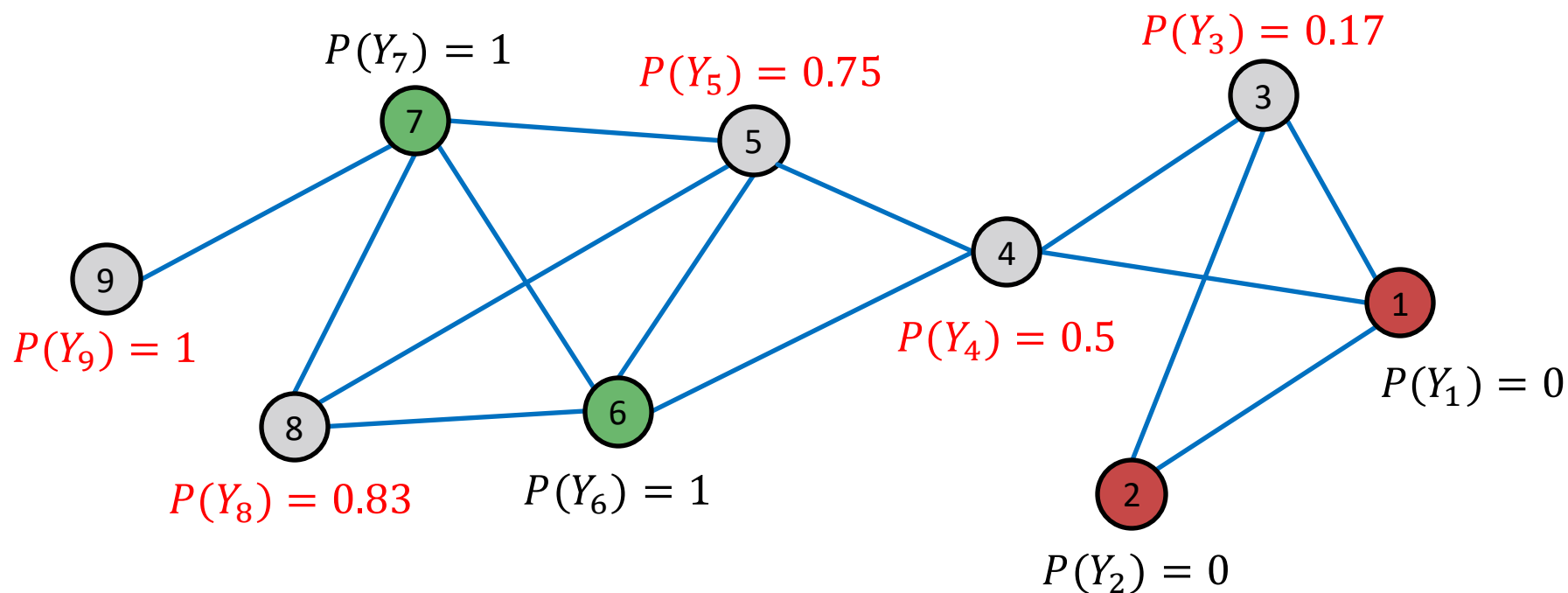
- Update for the 1st Iteration:
 - For node 5, $N_5 = \{4, 6, 7, 8\}$



Note that we update based on the scores in the previous iteration

Example: After 1st Iteration

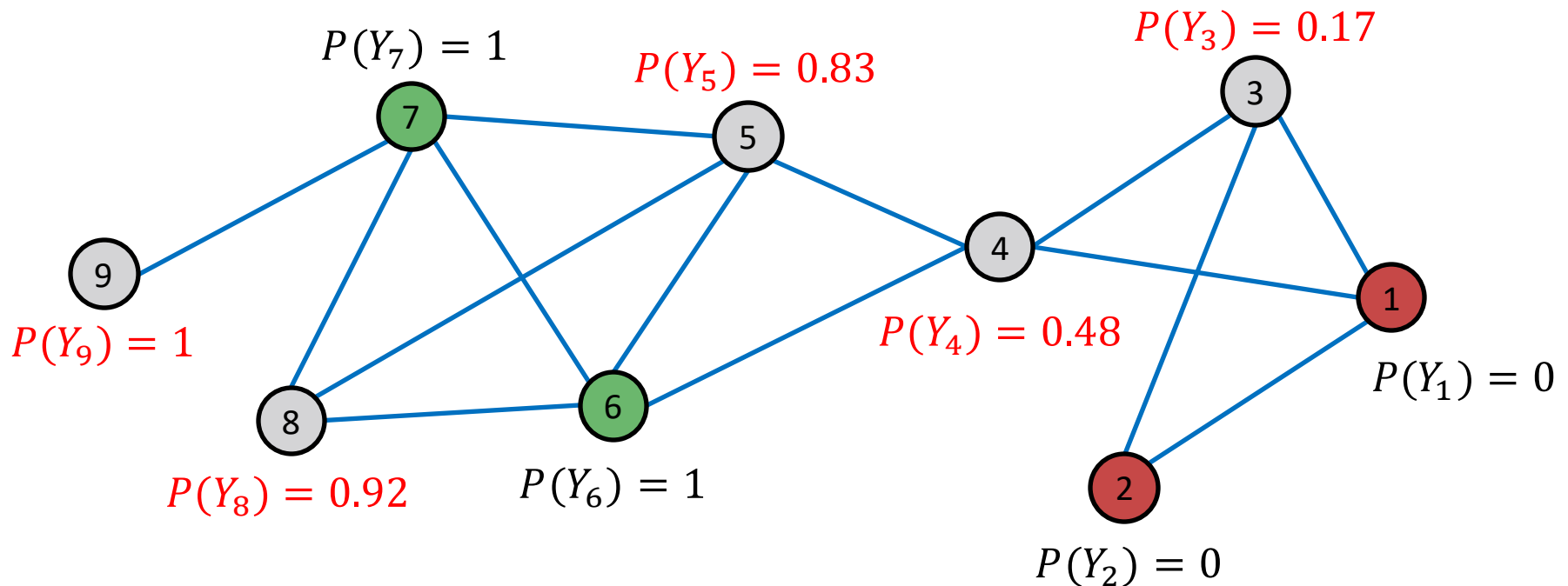
After Iteration 1 (a round of updates for all unlabeled nodes)



Note that we update based on the scores in the previous iteration

Example: After 2nd Iteration

After Iteration 2



Label Propagation: Convergence

- **Intuition:** Stop iterating when all nodes have reached a static value. Applying label propagation does not change labels anymore.
- **Convergence criteria:**

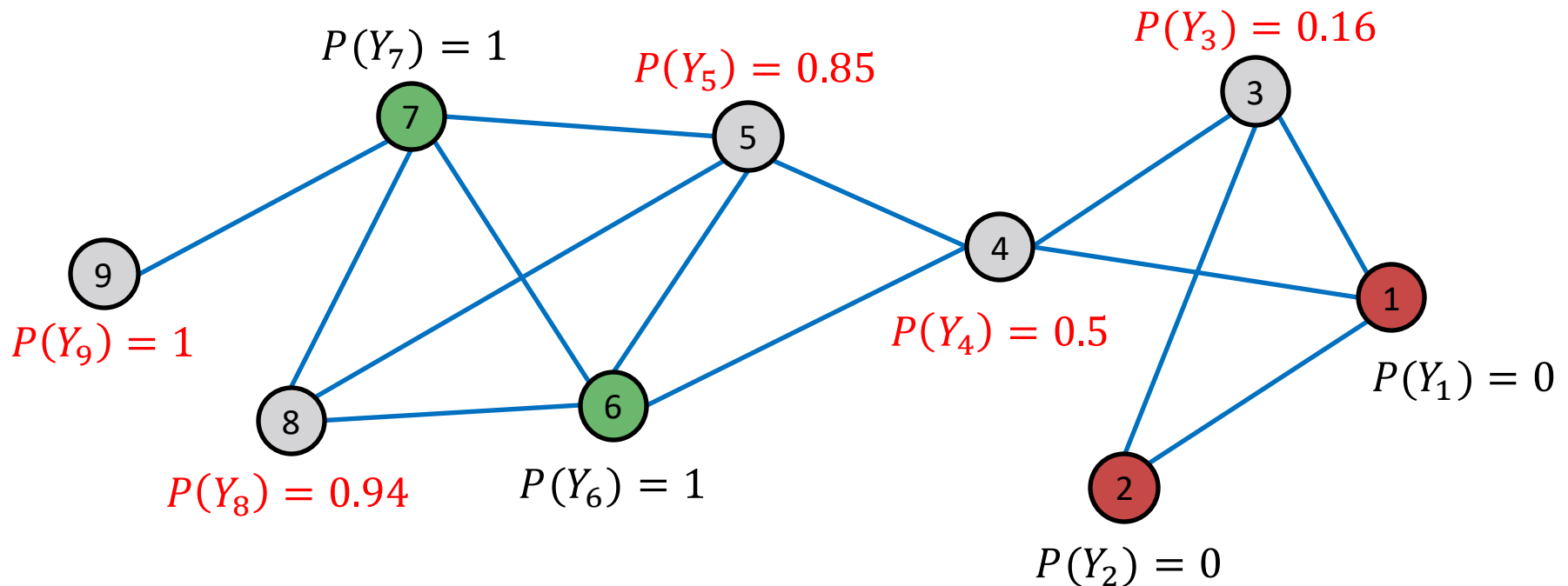
$$\left| P^{(t)}(Y_v) - P^{(t-1)}(Y_v) \right| \leq \epsilon$$

for all nodes v .

Here ϵ is the convergence threshold.

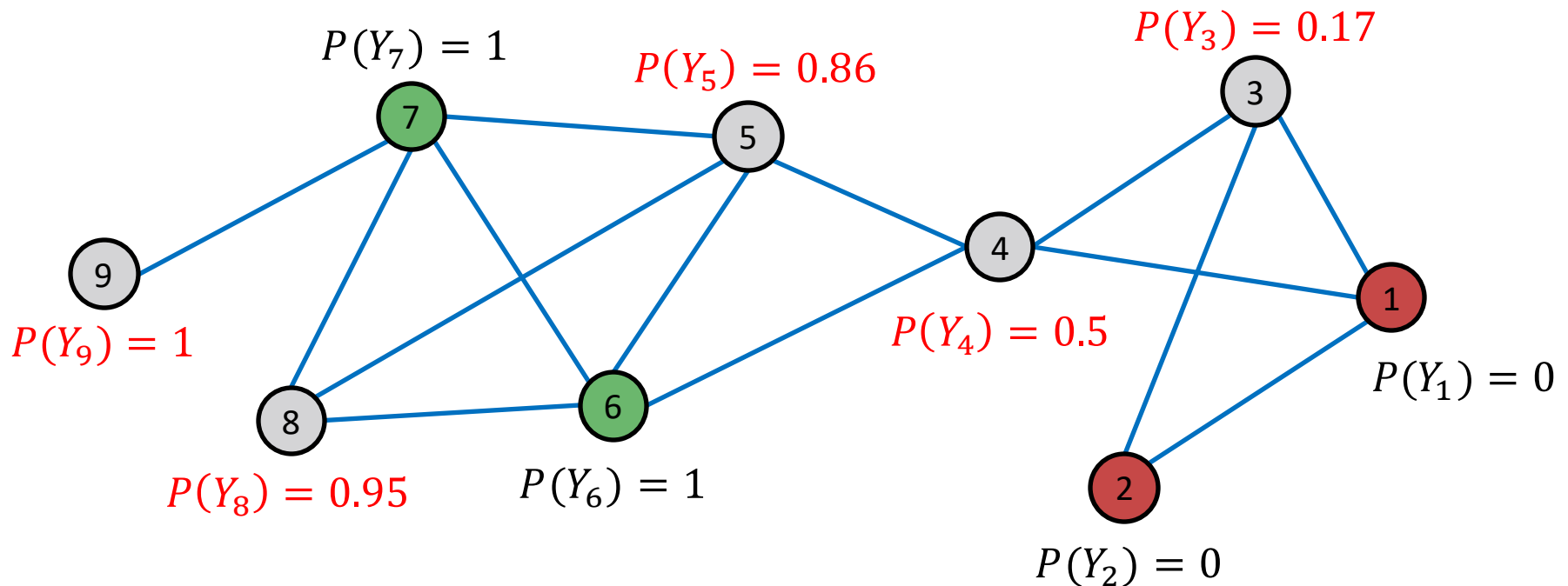
Example: After 3rd Iteration

After Iteration 3



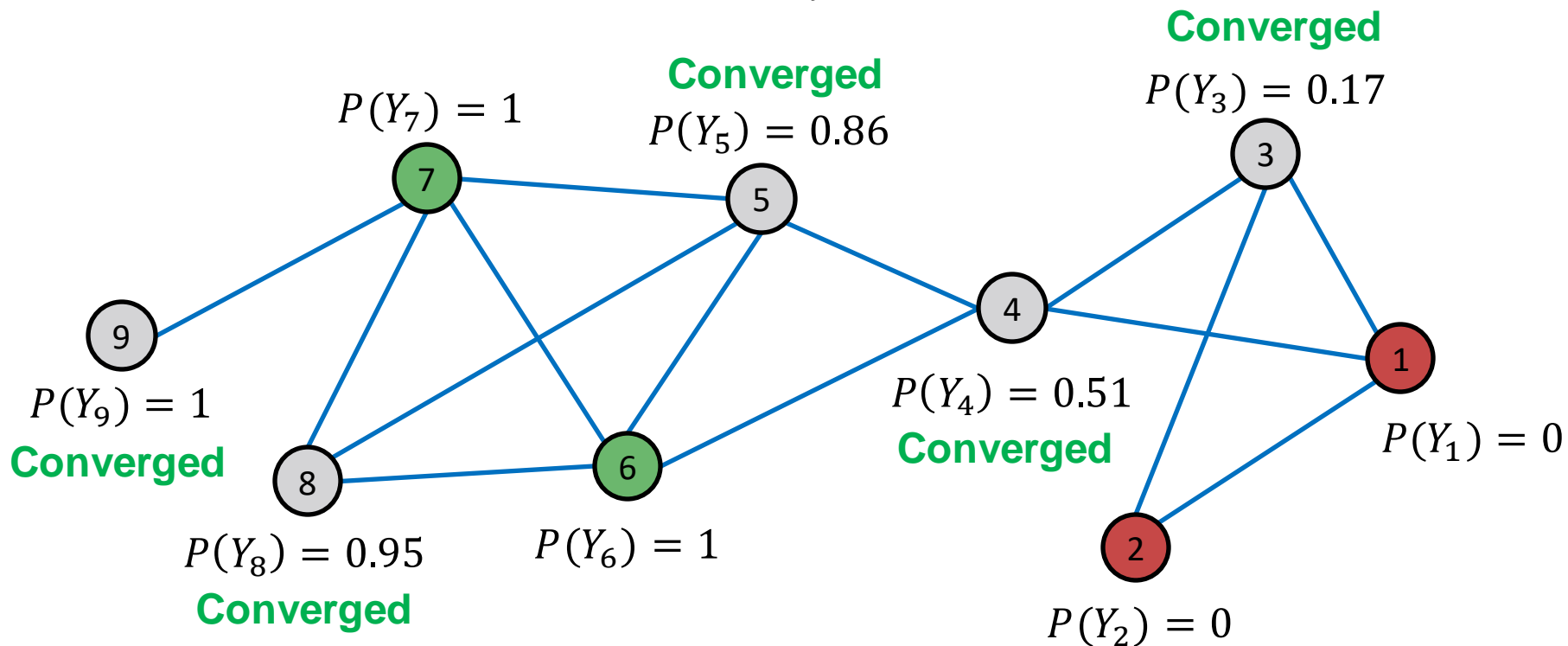
Example: After 4th Iteration

After Iteration 4



Example: Convergence

- All scores stabilize after 4 iterations. We therefore predict:
 - **Nodes 4, 5, 8, 9 belong to class 1** ($P_{Y_v} > 0.5$)
 - **Nodes 3 belong to class 0** ($P_{Y_v} < 0.5$)



Label Propagation Applications

- **Document classification**
 - Nodes: documents
 - Edges: document similarity (e.g. word overlap)
- **Twitter polarity classification**
 - Nodes: users, tweets, words, hashtags, emoji
 - Edges [users -> users] Twitter follower graph;
Edges [users -> tweets] creation;
Edges [tweets -> words/hashtags/emoji] part of.
- **Spam and fraud detection**

Summary

- **Label propagation**

- Iteratively update probabilities of node belonging to a label class based on its neighbors

- **Issue**

- Convergence may be **very slow** and not **guaranteed**
- **Label propagation does not use node attributes**
- Can we improve the idea of label propagation to **leverage attribute/feature information?**

Stanford CS224W: Node Classification: Correct & Smooth

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Correct & Smooth

- **Correct & Smooth (C&S)**, recent state-of-the-art node classification method.

Leaderboard for [ogbn-products](#)

The classification accuracy on the test and validation sets. The higher, the better.

Package: $\geq 1.1.1$

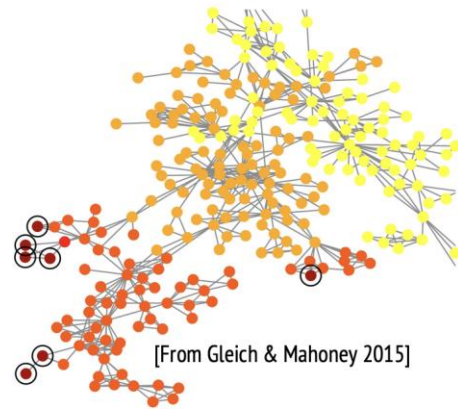
Rank	Method	Ext. data	Test Accuracy	Validation Accuracy	Contact	References	#Params	Hardware	Date
1	GLEM+EnGCN	Yes	0.9014 \pm 0.0012	0.9370 \pm 0.0004	Jianan Zhao (Mila & MSRA Team)	Paper , Code	139,633,805	Tesla V100 (32GB)	Oct 27, 2022
2	EnGCN	No	0.8798 \pm 0.0004	0.9241 \pm 0.0003	Keyu Duan (NUS)	Paper , Code	653,918	GeForce RTX 3090 (24GB)	Oct 23, 2022
3	GLEM+GIANT+SAGN+SCR	Yes	0.8737 \pm 0.0006	0.9400 \pm 0.0003	Jianan Zhao (Mila & MSRA Team)	Paper , Code	139,792,525	Tesla V100 (32GB)	Oct 27, 2022
4	GIANT-XRT+R-SAGN+SCR+C&S	Yes	0.8684 \pm 0.0005	0.9365 \pm 0.0003	LeeXue (HIT Team)	Paper , Code	1,154,142	TITAN RTX (24GB GPU)	Sep 30, 2022

C&S tops the OGB leaderboard!

[OGB leaderboard](#) snapshot at Jan 30, 2023

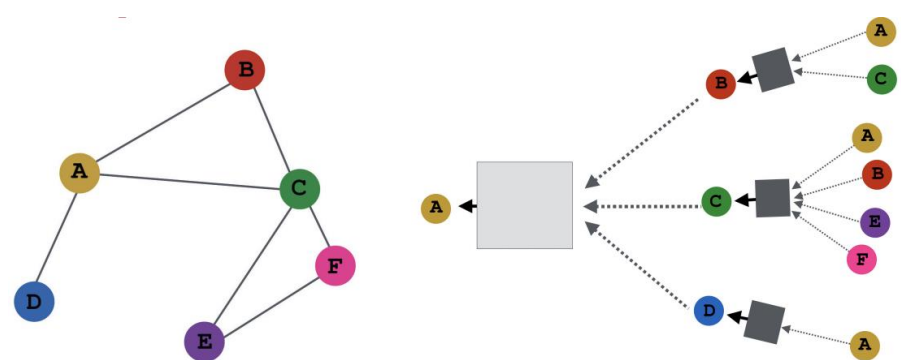
Correct & Smooth: Motivations

Label Propagation (LP)



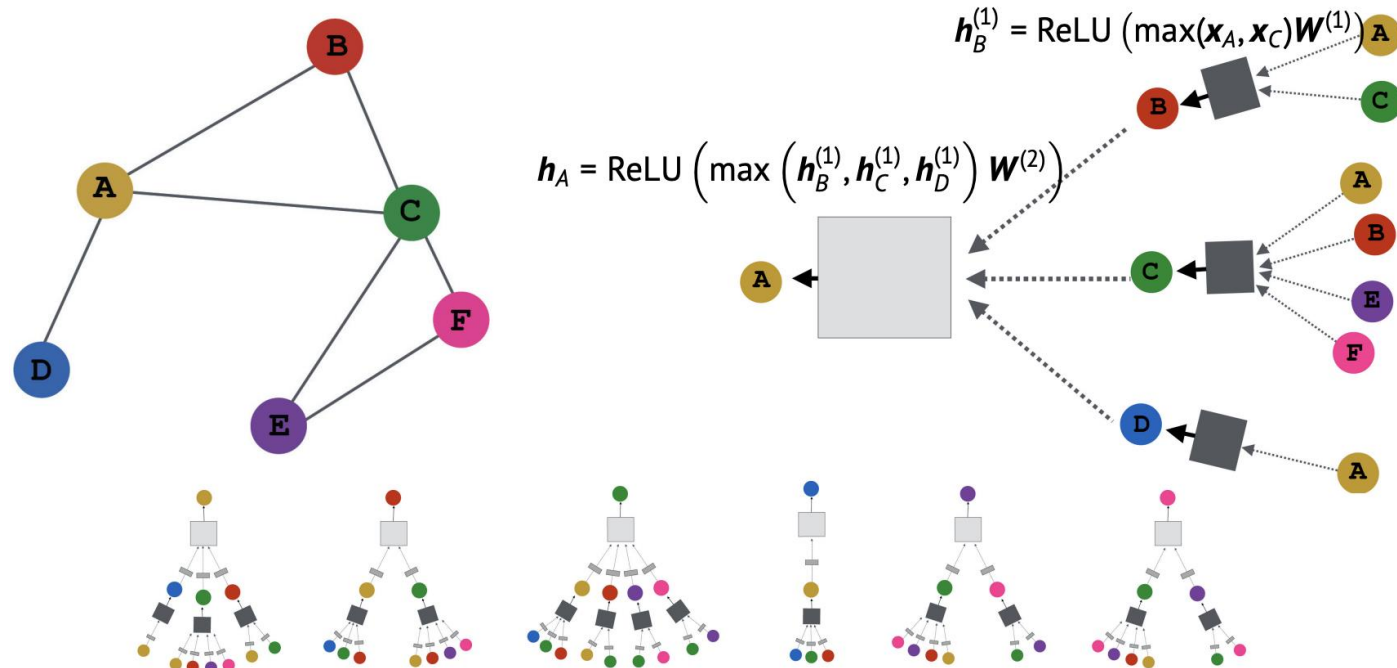
- Modeling assumption: connected nodes have similar labels.
- Works because of homophily a.k.a. associativity
- **FAST**: few sparse matrix-vector products
- **Why not use additional info or features?**

Graph Neural Networks



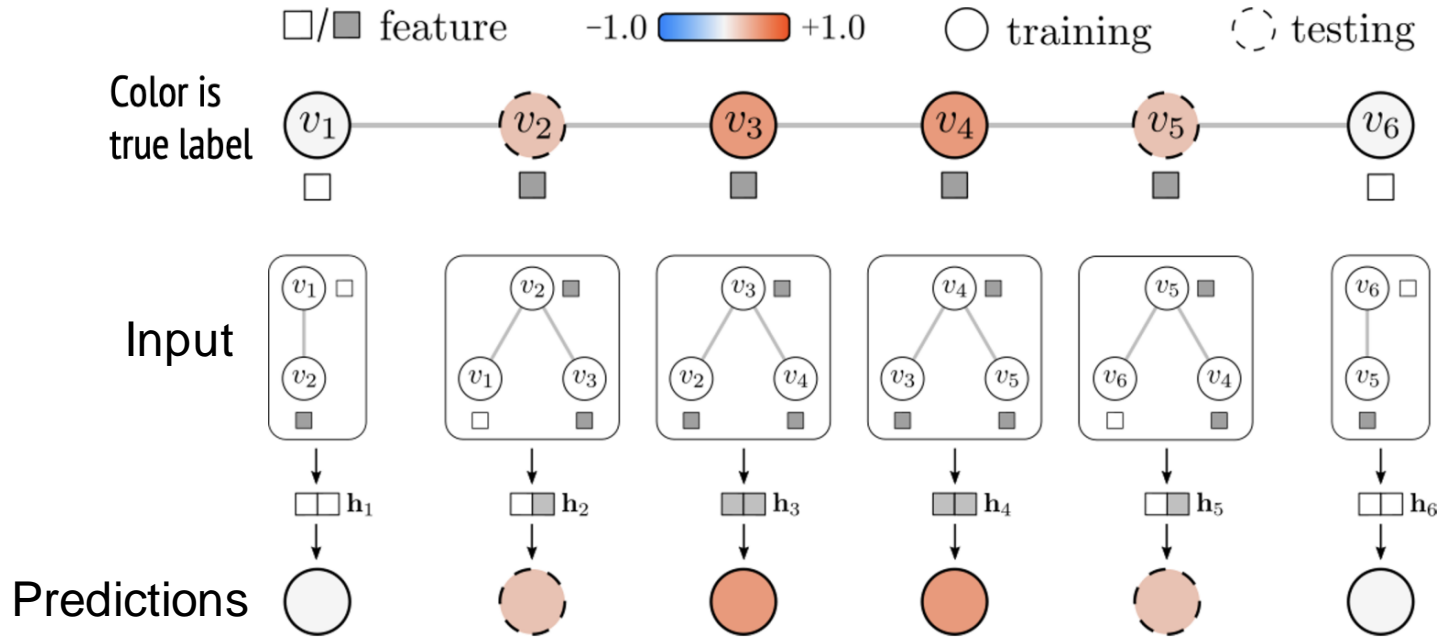
- Modeling assumption: labels only depend on neighbor features.
- Works because these features are sometimes very informative.
- **SLOW**: many parameters, irregular computation
- **Why not assume labels are correlated?**

GNNs make uncorrelated predictions



- **GNN uses labels to train the weights** of a model
 - Given a trained model, **predictions for different nodes are independent/uncorrelated.**
- In contrast, **LP directly uses the labels in predictions.**

GNNs make uncorrelated predictions

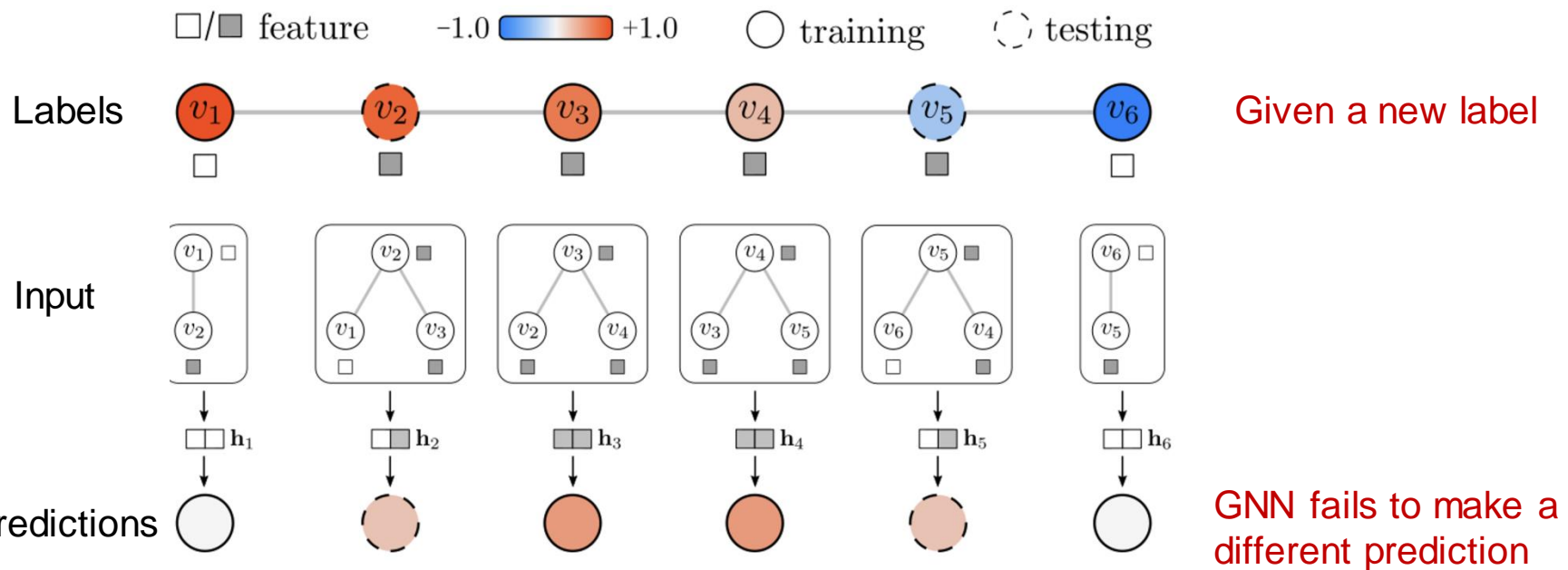


1. Form local neighborhoods.
2. Combine features to get a representation h_v at node v .
3. Predict outcome given representation (learn params with train data).

If node features are overwhelmingly predictive, making uncorrelated predictions for each node is OK.

GNNs make uncorrelated predictions

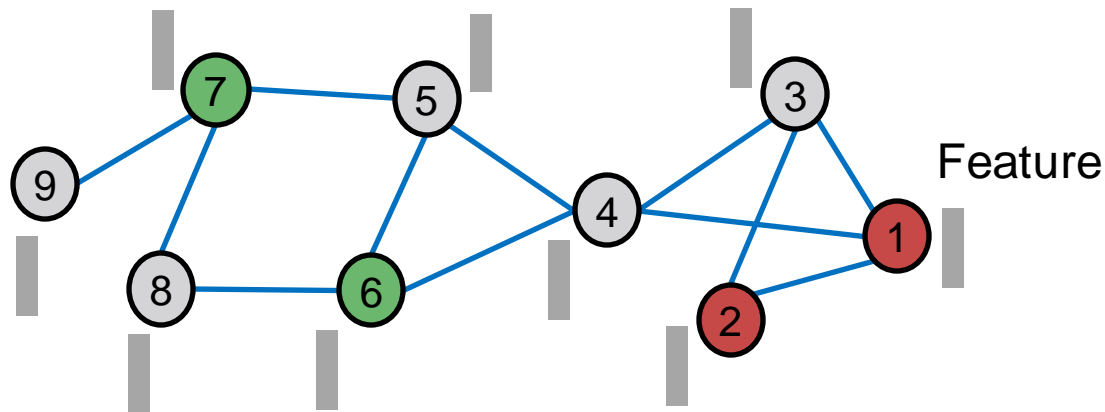
Uncorrelated GNN predictions can be catastrophic in simple cases **when features are only mildly predictive.**



- **Big problem!** Features are no longer super predictive.
- LP (ignoring features) would work much better.

Correct & Smooth

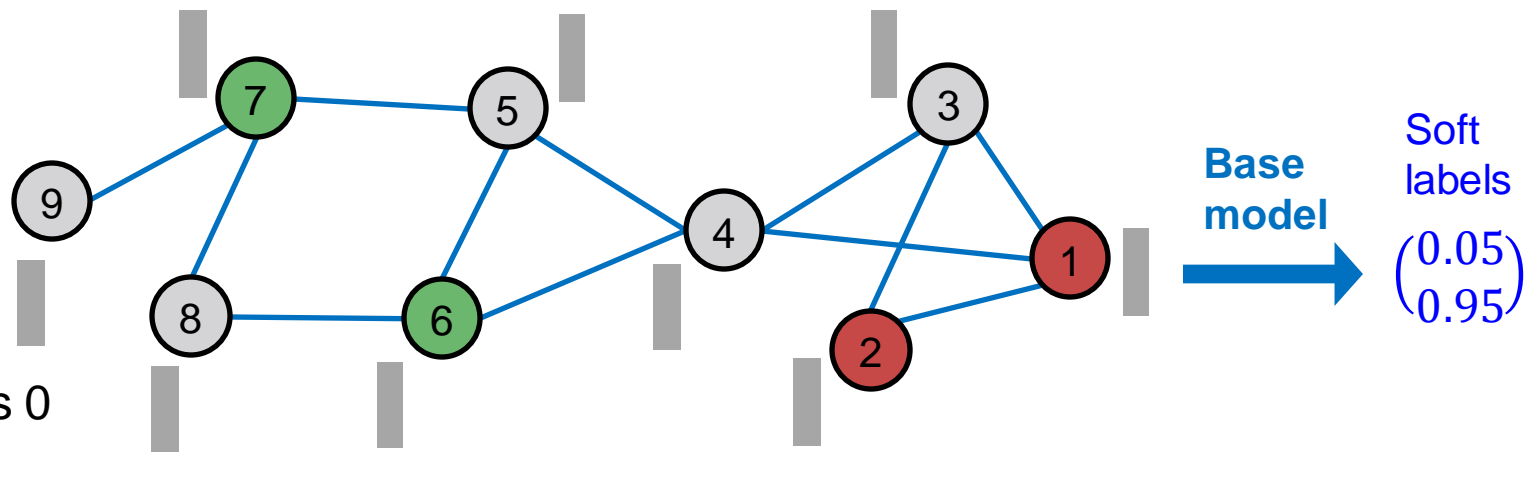
- **Setting:** A partially labeled graph and features over nodes.



- **C&S follows the three-step procedure:**
 1. Train base predictor
 2. Use the base predictor to **predict soft labels** of all nodes.
 3. **Post-process the predictions using graph structure** to obtain the final predictions of all nodes.

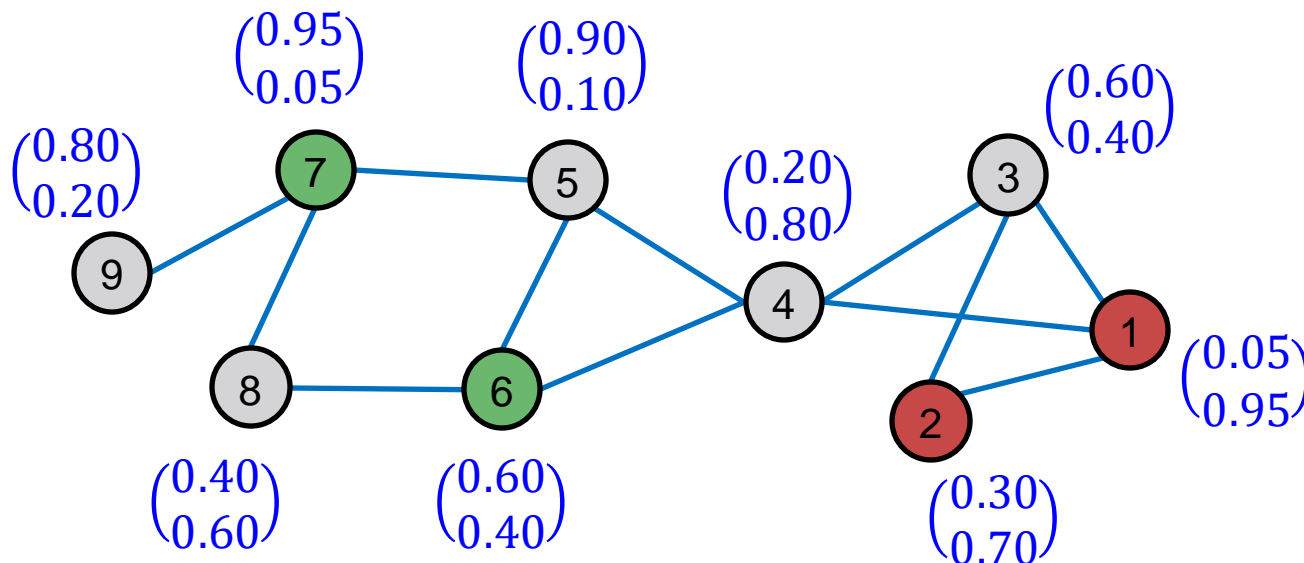
C&S: (1) Train Base Predictor

- (1) Train a **base predictor** that predict **soft labels** (class probabilities) over all nodes.
 - Labeled nodes are used for train/validation data.
 - **Base predictor** can be simple:
 - Linear model/Multi-Layer-Perceptron(MLP) over node features, or a full GNN



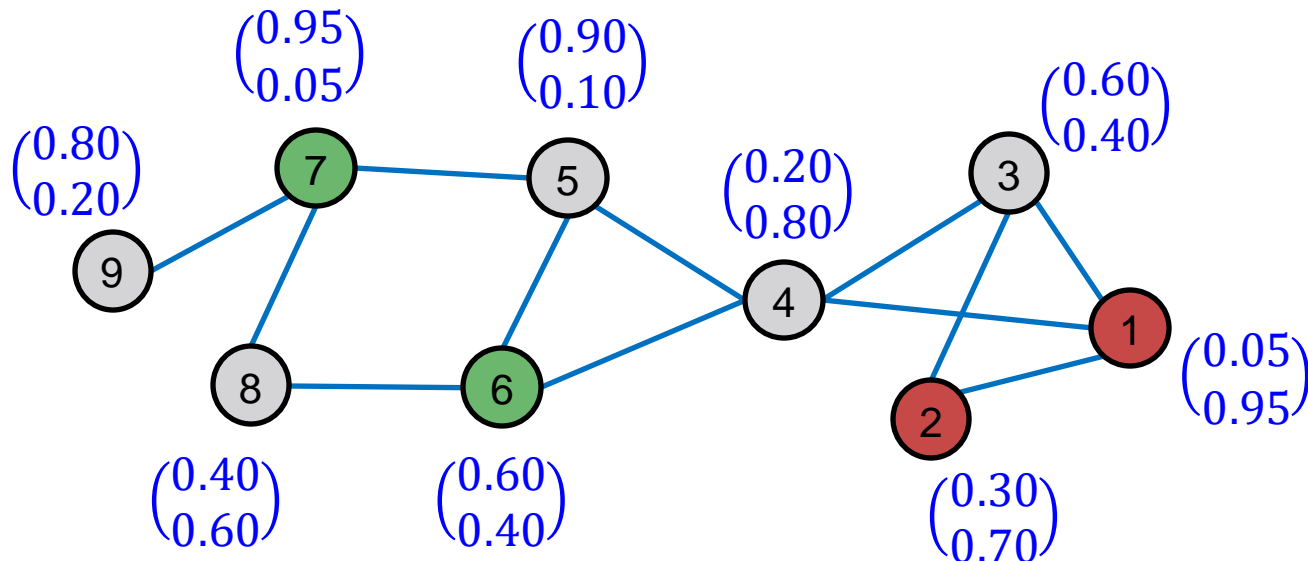
C&S: (2) Predict Over All Nodes

- (2) Given a trained **base predictor**, we apply it to obtain **soft labels** for all the nodes.
 - We expect these soft labels to be decently accurate.
 - **Can we use graph structure to post-process the predictions to make them more accurate?**



C&S: (3) Post-Process Predictions

- (3) C&S uses the 2-step procedure to post-process the **soft predictions**.
 1. Correct step
 2. Smooth step



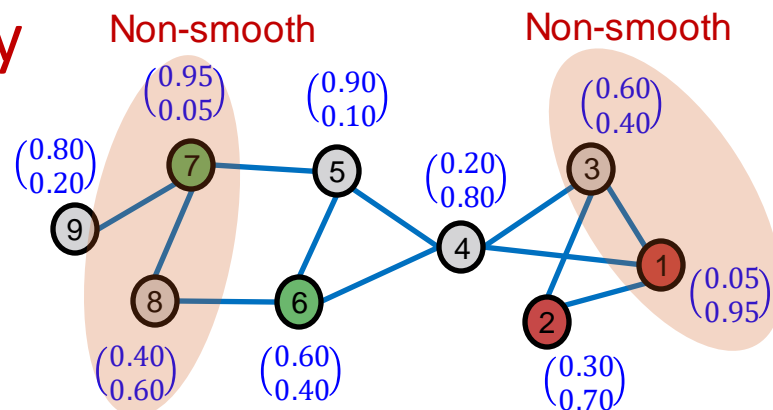
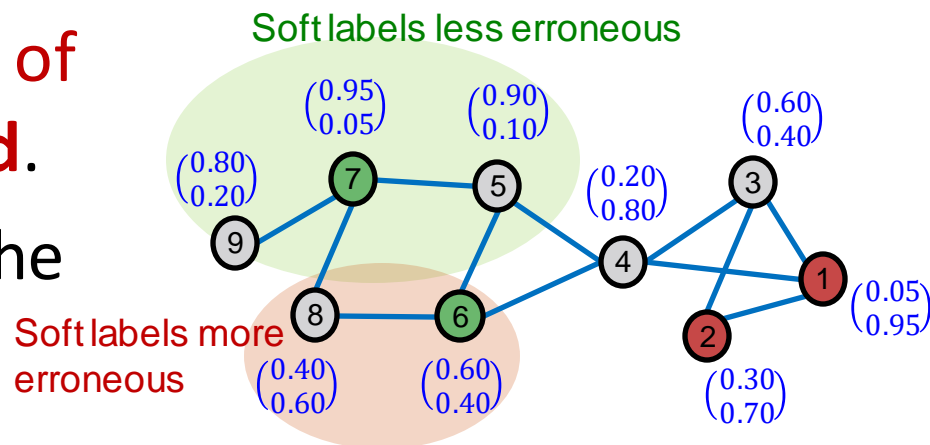
Intuition of Correct & Smooth

■ Correct step

- The degree of the **errors of the soft labels are biased**.
- We need to correct for the error bias.

■ Smooth step

- The predicted **soft labels may not be smooth** over the graph.
- We need to smoothen the soft labels.



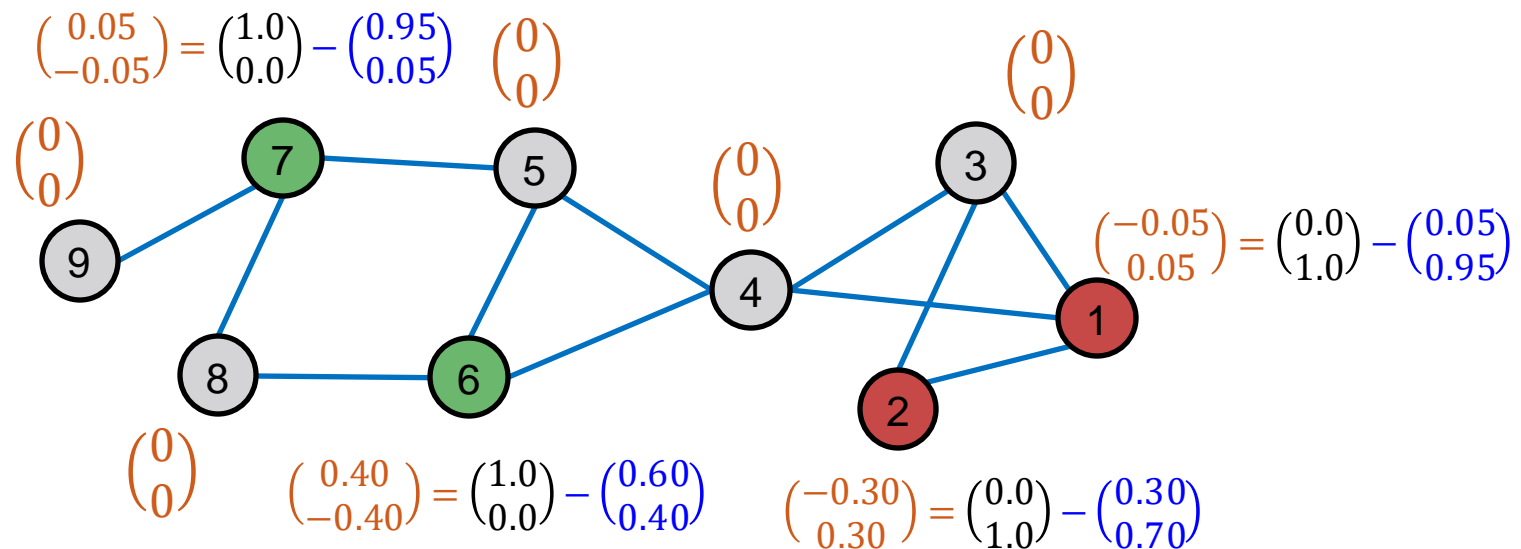
C&S Post-Processing: Correct Step

- The key idea is that we expect **errors** in the base prediction to be **positively correlated along edges in the graph**.
 - In other words, an error at node u increases the chance of a similar error at neighbors of u .
 - Thus, we should “spread” such uncertainty over the graph.

C&S Post-Processing: Correct Step (1)

■ Correct step:

- Compute **training errors** of nodes.
 - **Training error**: Ground-truth label minus soft label. Defined as 0 for unlabeled nodes.



C&S Post-Processing: Correct Step (2)

Correct step (contd.):

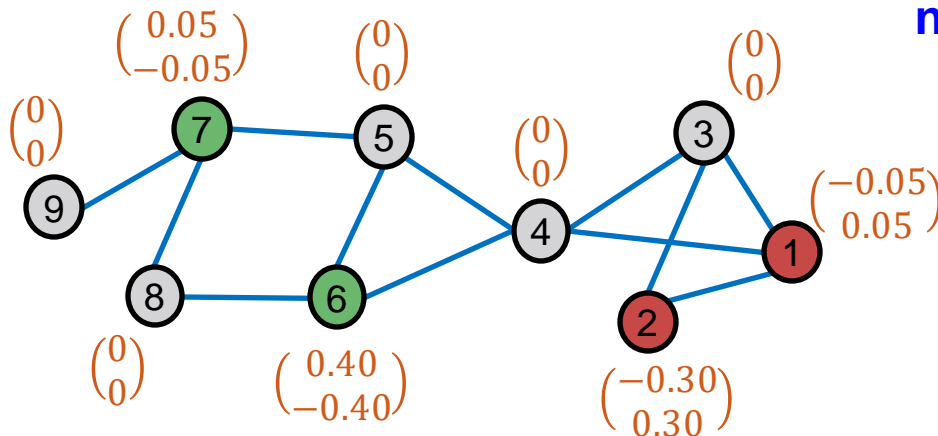
- Diffuse training errors $E^{(0)}$ along the edges.
- Let A be the adjacency matrix, \tilde{A} be the **diffusion matrix** (defined in the next slide).

$$E^{(t+1)} \leftarrow (1 - \alpha) \cdot E^{(t)} + \alpha \cdot \tilde{A}E^{(t)}.$$

Hyper-parameter

- Similar to PageRank.

Diffuse training errors along the edges
Assumption: errors are similar for nearby nodes

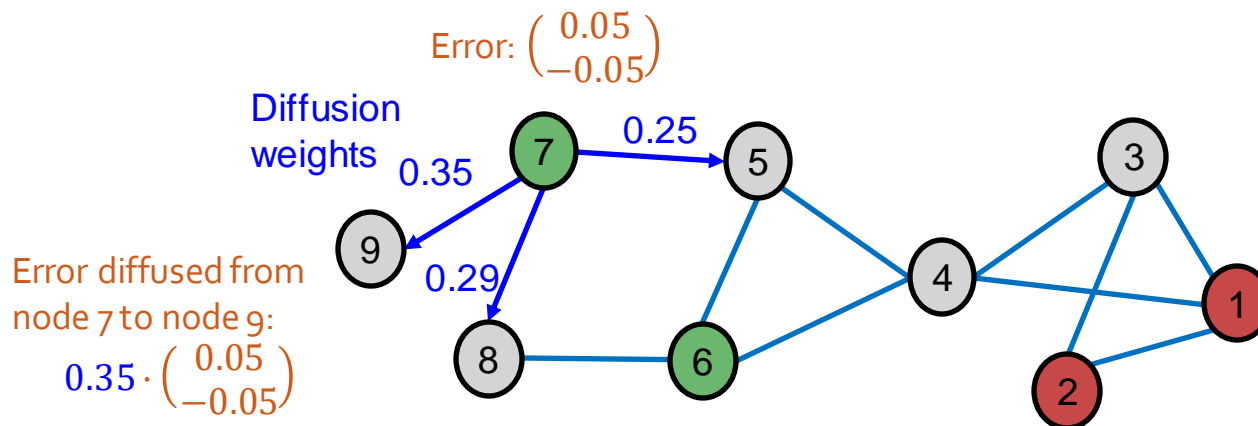


Initial
training
error
matrix

$$E^{(0)} = \begin{pmatrix} -0.05 & 0.05 \\ -0.30 & 0.30 \\ 0 & 0 \\ 0 & 0 \\ 0 & 0 \\ 0.40 & -0.40 \\ 0.05 & -0.05 \\ 0 & 0 \\ 0 & 0 \end{pmatrix}$$

Diffusion Matrix \tilde{A}

- **Normalized diffusion matrix $\tilde{A} \equiv \mathbf{D}^{-1/2} \mathbf{A} \mathbf{D}^{-1/2}$**
 - Add self-loop to the adjacency matrix \mathbf{A} , i.e., $A_{ii} = 1$.
 - Let $\mathbf{D} \equiv \text{Diag}(d_1, \dots, d_N)$ be the degree matrix.
 - See [Zhu et al. ICML 2013](#) for details.

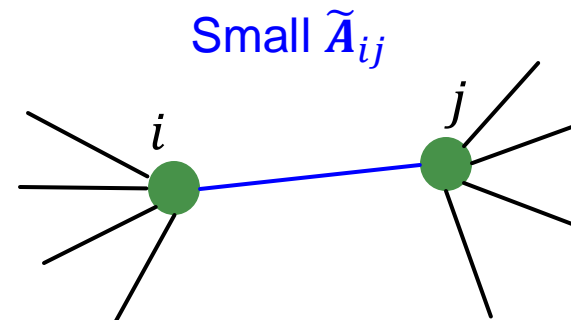
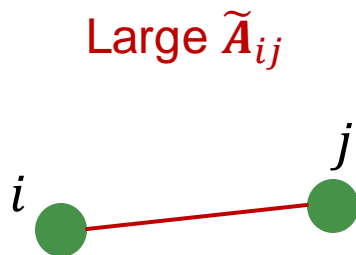


Theoretical Motivation for \tilde{A}

- **Normalized diffusion matrix** $\tilde{A} \equiv \mathbf{D}^{-1/2} \mathbf{A} \mathbf{D}^{-1/2}$
- All the eigenvalues λ 's are in the range of $[-1,1]$.
 - Eigenvector for $\lambda = 1$ is $\mathbf{D}^{1/2} \mathbf{1}$ ($\mathbf{1}$ is an all-one vector).
 - Proof: $\tilde{A} \mathbf{D}^{1/2} \mathbf{1} = \mathbf{D}^{-1/2} \mathbf{A} \mathbf{D}^{-1/2} \mathbf{D}^{1/2} \mathbf{1} = \mathbf{D}^{-1/2} \mathbf{A} \mathbf{1} = \mathbf{D}^{-1/2} \mathbf{D} \mathbf{1} = \mathbf{1} \cdot \mathbf{D}^{1/2} \mathbf{1}$.
 - $\mathbf{A} \mathbf{1} = \mathbf{D} \mathbf{1}$, since they both leads to node degree vector
 - The power of \tilde{A} (i.e., \tilde{A}^K) is **well-behaved for any K** .
 - The eigenvalues of \tilde{A}^K are always within $[-1,1]$.
 - The largest eigenvalue is always 1.
 - Output of $\tilde{A} \mathbf{x}$ (e.g., in error diffusion) is **normalized**

More Intuitions for \tilde{A}

- If i and j are connected, the weight \tilde{A}_{ij} is $\frac{1}{\sqrt{d_i}\sqrt{d_j}}$
- **Intuition:**
 - **Large** if i and j are connected only with each other (no other nodes are connected to i and j).
 - **Small** if i and j are connected also connected with many other nodes.



C&S Post-Processing: Correct Step (3)

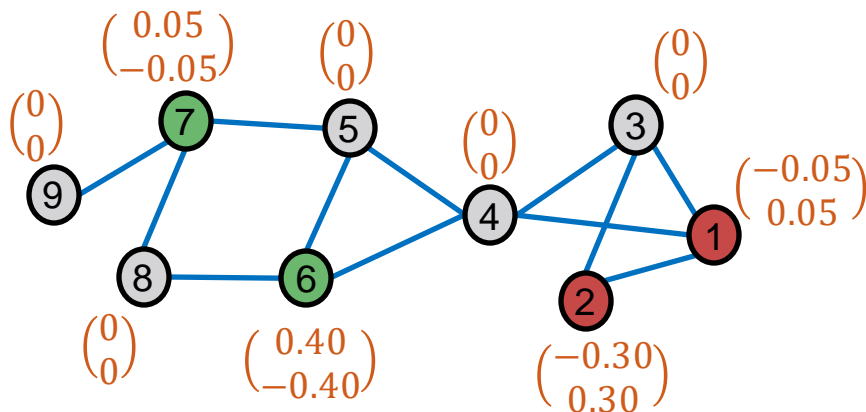
- Diffusion of training errors:

$$E^{(t+1)} \leftarrow (1 - \alpha) \cdot E^{(t)} + \alpha \cdot \tilde{A}E^{(t)}$$

Assumption: Prediction errors are similar for nearby nodes.

Before diffusion

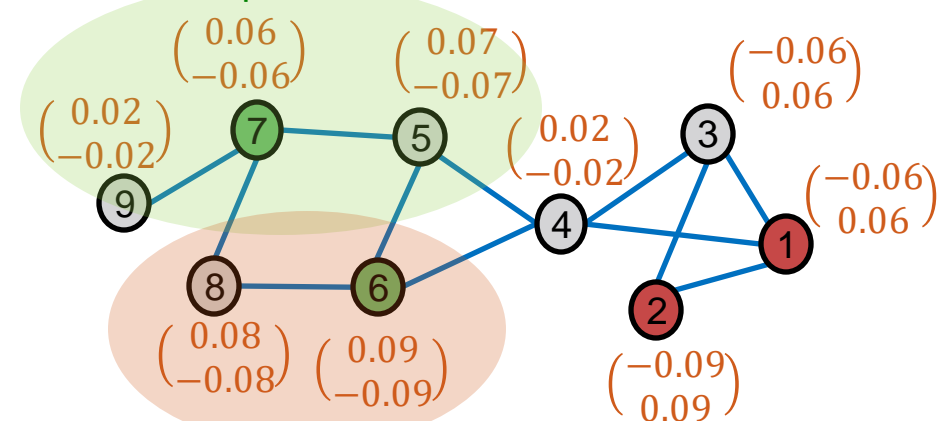
$E^{(0)}$



After diffusion

$E^{(3)}, \alpha = 0.8$

Less erroneous part

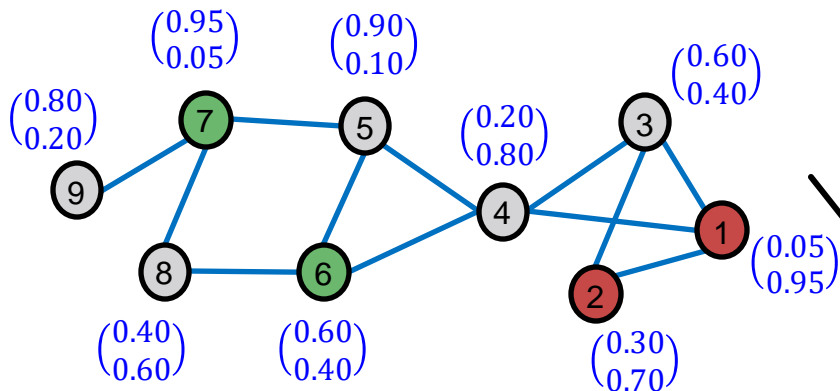


More erroneous part

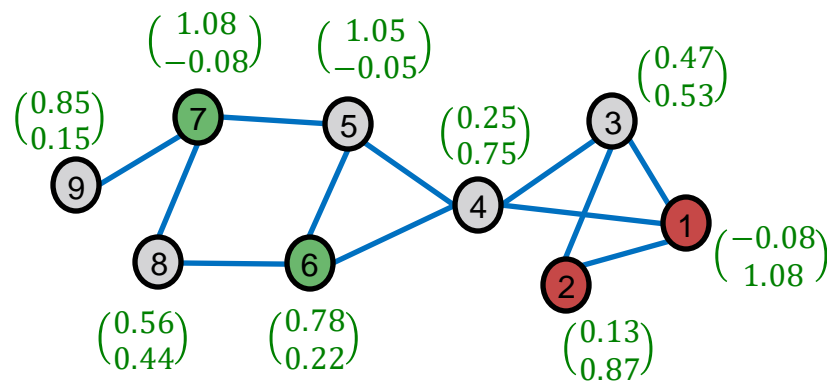
C&S Post-Processing: Correct Step (4)

- Add the scaled **diffused training errors** into the predicted **soft labels**

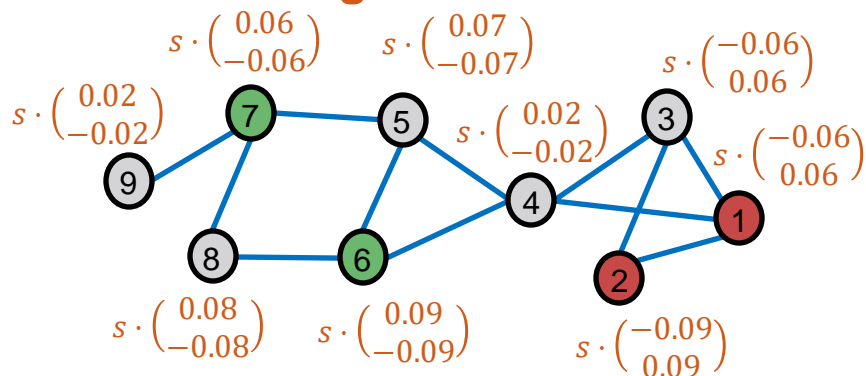
Soft labels



Output after the correct step ($s = 2$)



Diffused training errors

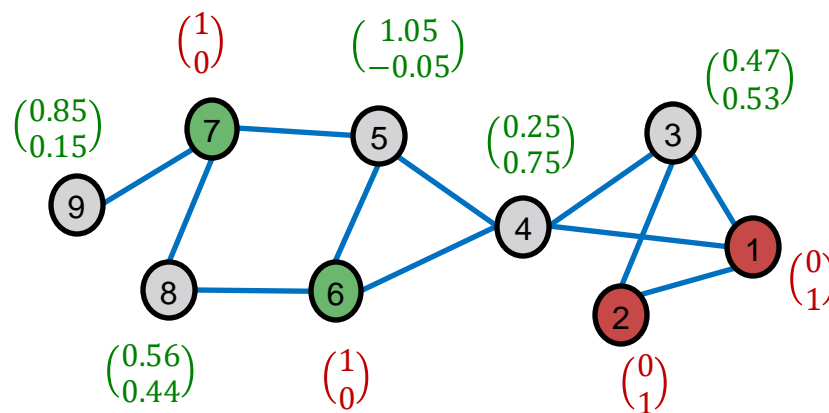


Scale by s
(hyper-parameter)

C&S Post-Processing: Smooth Step

- Smoothen the corrected soft labels along the edges.
 - **Assumption:** Neighboring nodes tend to share the same labels.
 - **Note:** For training nodes, we use the **ground-truth hard labels** instead of the soft labels.

Input to the smooth step:



C&S Post-Processing: Smooth Step (1)

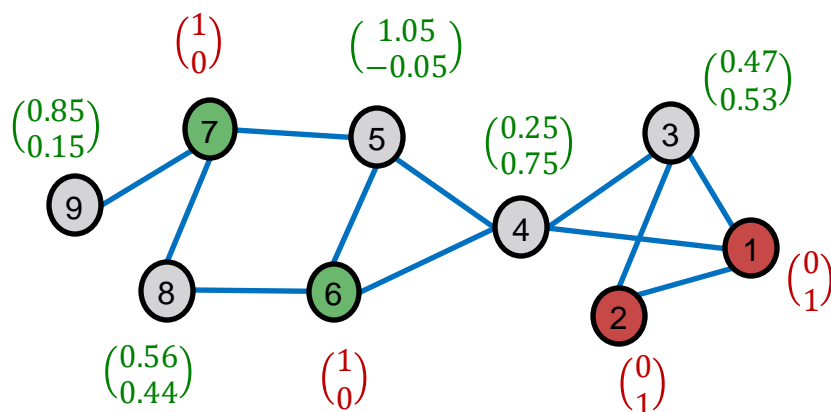
Smooth step:

- Diffuse label $\mathbf{Z}^{(0)}$ along the graph structure.

$$\mathbf{Z}^{(t+1)} \leftarrow (1 - \alpha) \cdot \mathbf{Z}^{(t)} + \alpha \cdot \tilde{\mathbf{A}}\mathbf{Z}^{(t)}$$

Hyper-parameter

Diffuse labels along the edges



Corrected
label
matrix

$$\mathbf{Z}^{(0)} = \begin{pmatrix} 0 & 1 \\ 0 & 1 \\ 0.47 & 0.53 \\ 0.25 & 0.75 \\ 1.05 & -0.05 \\ 1 & 0 \\ 1 & 0 \\ 0.56 & 0.44 \\ 0.85 & 0.15 \end{pmatrix}$$

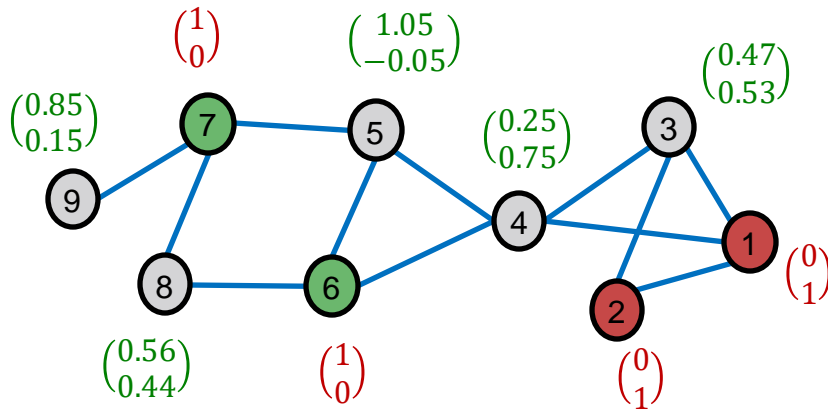
C&S Post-Processing: Correct Step (2)

Smooth step:

$$\mathbf{Z}^{(t+1)} \leftarrow (1 - \alpha) \cdot \mathbf{Z}^{(t)} + \alpha \cdot \tilde{\mathbf{A}}\mathbf{Z}^{(t)}$$

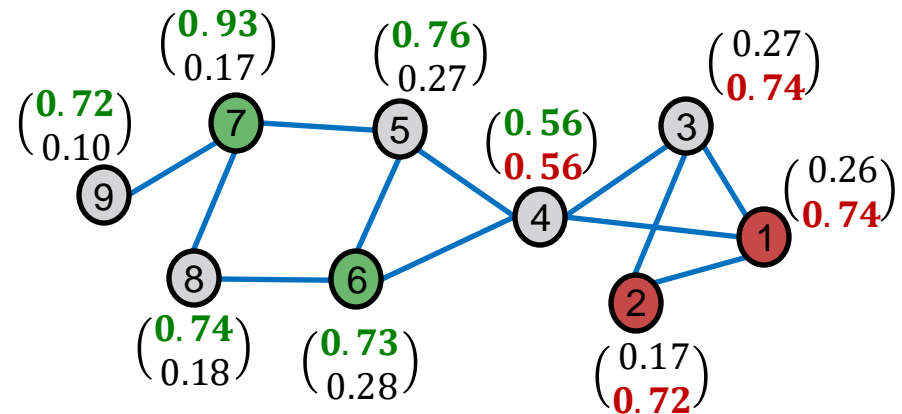
Before smoothing

$\mathbf{Z}^{(0)}$



After smoothing

$\mathbf{Z}^{(3)}, \alpha = 0.8$



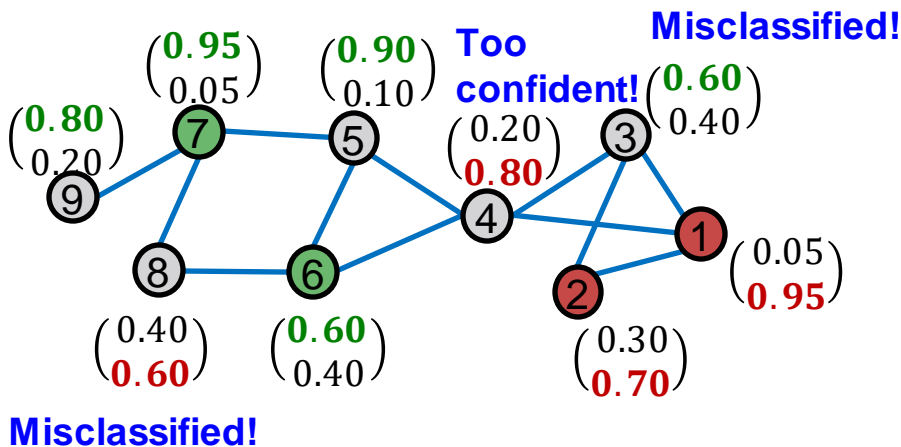
The final class prediction of C&S is the class with the maximum $\mathbf{Z}^{(3)}$ score.

Note: The $\mathbf{Z}^{(3)}$ scores do not have direct probabilistic interpretation (e.g., not sum to 1 for each node), but larger scores indicate the classes are more likely.

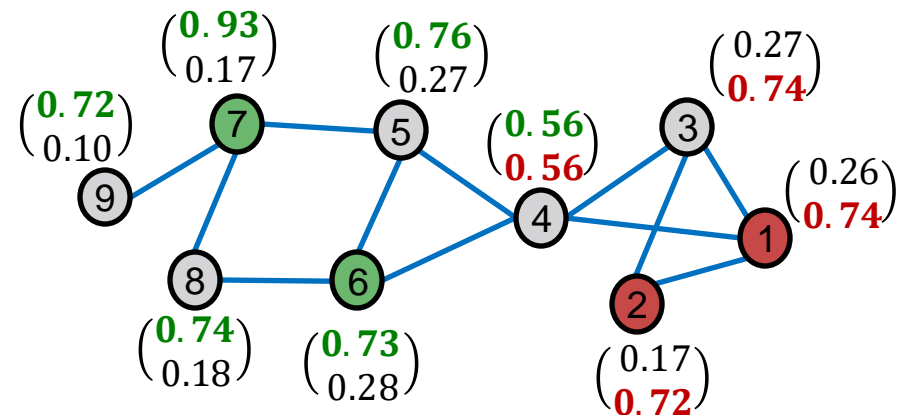
C&S: Toy Example Summary

- Our toy example shows that C&S successfully improves base model performance using graph structure.

Prediction of the base model



After C&S



C&S on a Real-World Dataset

- C&S significantly improves the performance of the base model (*e.g.*, MLP).
- C&S outperforms Smooth-only (no correct step) baseline.

Method	Classification accuracy (%) on ogbn-products dataset
MLP (base model)	63.41
MLP + smooth only	80.34
MLP + C&S	84.18

Correct & Smooth: Summary

- Correct & Smooth (C&S) **uses graph structure to post-process** the soft node labels predicted by any base model.
- **Correction step**: Diffuse and correct for the training errors of the base predictor.
- **Smooth step**: Smoothen the prediction of the base predictor (a variant of **label propagation**).
- C&S can be **combined with GNNs**
 - C&S achieves strong performance on semi-supervised node classification.

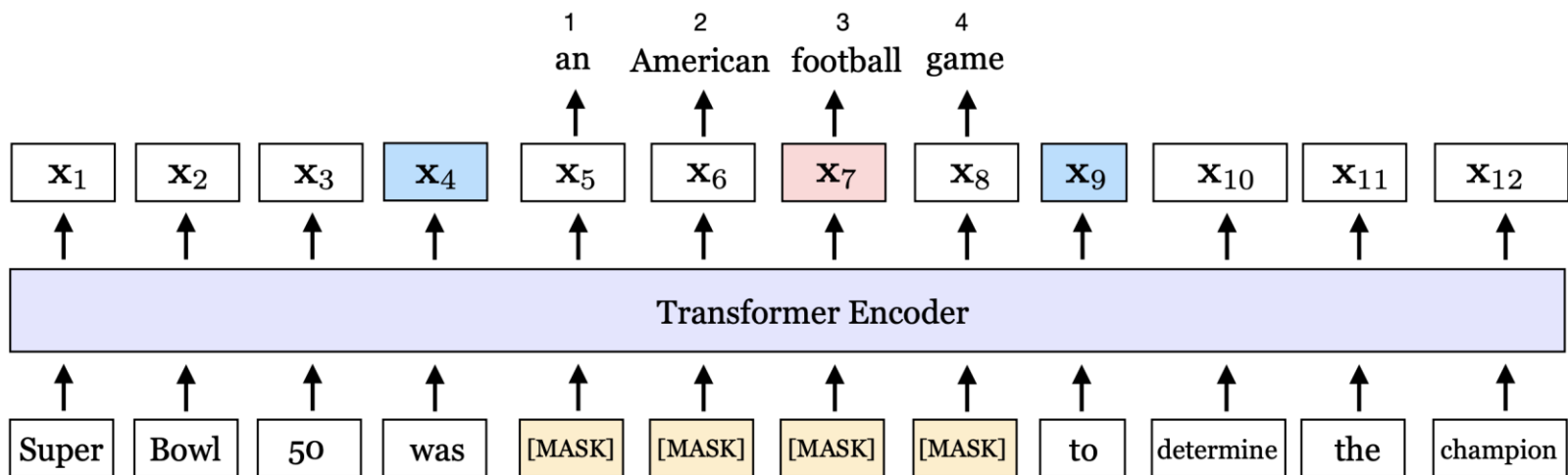
Stanford CS224W: Masked Label Prediction

CS224W: Machine Learning with Graphs
Jure Leskovec, Stanford University
<http://cs224w.stanford.edu>



Masked Label Prediction

- An alternative approach to **explicitly include node label information** (works with GNN).
- Inspired from BERT objective in NLP.
 - Pretraining strategy: **masked word prediction**



Masked Label Prediction

- **Idea: Treat labels as additional features**
 - Concatenate the **node label matrix** Y with the **node feature matrix** X
- **ML setting: Use partially observed labels** \hat{Y} to predict the **remaining unobserved labels**
 - **Training:** First corrupt \hat{Y} into \tilde{Y} by randomly masking a portion of node labels to zeros, then use $[X, \tilde{Y}]$ to predict the masked node labels.
 - **Inference:** Employ all \hat{Y} to predict the remaining unlabeled nodes (in the validation/test set).
 - **Similar to link prediction!** Also a self-supervised task

Summary of the Lecture

- We discussed 3 ideas that **explicitly use labels** when making predictions on graphs
 - **Label propagation**
 - Directly propagate known labels to all the nodes
 - **Correct & Smooth**
 - First define a base predictor, then correct and smooth the predictions with label propagation
 - **Masked label prediction**
 - Construct a self-supervised ML task, let graph ML model to propagate label information

Summary of ML with Graphs

- We discussed 3 frameworks to approach **machine learning tasks on graphs**
- **Node embeddings**
 - Embed nodes into Euclidean space, and use distance metric in embedding space to approximate node similarity
- **Graph Neural Networks**
 - Iterative neighborhood aggregation
- **Label Propagation**
 - Inductive bias: homophily
 - Explicitly incorporate label information when making predictions