

Lecture 3: Graph Similarity

Part 2.2: Graph Embedding

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Hausdorff School: Computational Combinatorial Optimization, September 12-16, 2022

Approaches to Graph Similarity

Structural

isomorphism-based

Frobenius distance

graph edit distance

Graph embedding

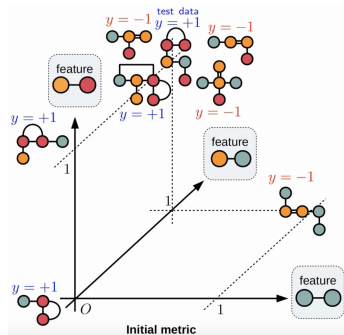
Weisfeiler-Leman

fingerprint

Graph Embedding

label y	graph G	Subgraph feature space ϕ
$+1$		1 1 1 0 0 1 1 1 0 0 ...
-1		1 1 1 0 1 0 0 1 1 1 ...
\vdots	\vdots	\vdots

feature vector

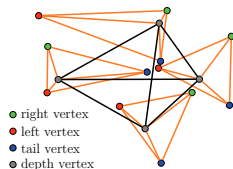
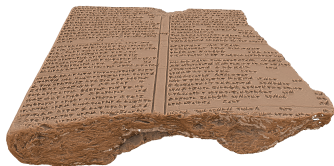


feature space

- Generate a feature vector for each graph in the given graph data set
- Use your favorite (data) classification/clustering method

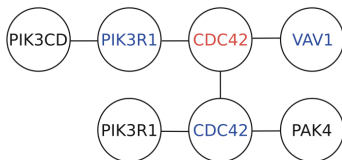
Sources: <https://www.kdd.org/kdd2019/accepted-papers/view/learning-interpretable-metric-between-graphs-convex-formulation-and-computa>

Recognition of Cuneiform Characters



- 500.000 digitized cuneiform fragments (LS7, TU Dortmund)
- group of wedge signs corresponds to a character
- so far 1000 different characters known
- only a very small set of cuneiform characters have been classified
- Goal: Recognition of cuneiform characters for supporting classic Altphilologists

Protein Complex Similarity



- suggest similarity measures based on **WL algorithm** for protein complexes
- first run WL, then apply Jaccard similarity coefficient (def. for multisets: size of bag intersection divided by size of bag sum)
- evaluation on 500 000 simulated complexes of the human adhesome protein network
- → in agreement with graph edit similarity

Outline

- 1 Weisfeiler-Leman Algorithm and its Properties**
 - Original Weisfeiler-Leman Algorithm
 - k -dimensional WL Algorithm on Sets
 - Local k -WL on Sets
- 2 Connections of WL to other fields**
 - Fractional Isomorphism
 - WL and Deep Learning
- 3 WL for Data Analysis**
 - Classification with WL
- 4 Outlook and Conclusion**

Literature: Overview

- M. Grohe, K. Kersting, M. Mladenov, P. Schweitzer: Color Refinement and its Applications, in: An Introduction to Lifted Probabilistic Inference, The MIT Press, 2021 (preprint via [lics.rwth-aachen.de](https://www.lics.rwth-aachen.de))
- K. Borgwardt, E. Ghisu, F. Llinares-López, L. O'Bray, B. Rieck: Graph Kernels: State-of-the-Art and Future Challenges, 2020, 978-1-68083-770-4 (ISBN), also [arXiv:2011.03854](https://arxiv.org/abs/2011.03854)
- M. Grohe: Descriptive Complexity, Canonisation, and Definable Graph Structure Theory, Lecture Notes in Logic, Band 47, 2017 (preprint via [lics.rwth-aachen.de](https://www.lics.rwth-aachen.de))

Literature

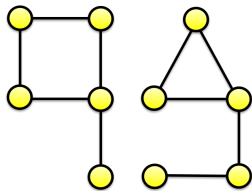
- C. Berkholz, P. Bonsma, M. Grohe: Tight Lower and Upper Bounds for the Complexity of Canonical Colour Refinement, *Theory of Computing Systems* 60(4), Springer, 2017
- C. Morris, G. Rattan, P. Mutzel: Weisfeiler and Leman go sparse: Towards scalable higher-order graph embeddings, *Advances in Neural Information Processing Systems 33: Annual Conference on Neural Information Processing Systems 2020, NeurIPS 2020*
- C. Morris, K. Kersting, and P. Mutzel: Glocalized Weisfeiler-Lehman Graph Kernels: Global-Local Feature Maps of Graphs, *IEEE International Conference on Data Mining (ICDM 2017)*, New Orleans, LA, USA, pp. 327-336, IEEE Computer Society, 2017.

Weisfeiler-Leman Algorithm

- **Color refinement algorithm** with the goal of vertex classification

WL-Algorithm

- **Initial:** All vertices v have the same color.
- **Iteration:** Further separation of identically colored vertex sets based on color histograms of neighbors.



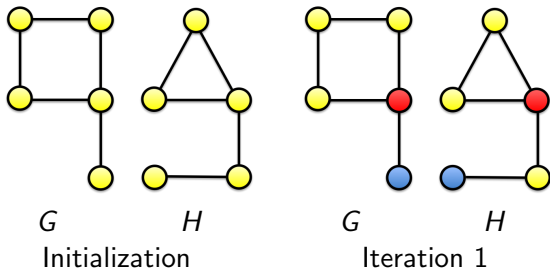
G *H*
Initialization

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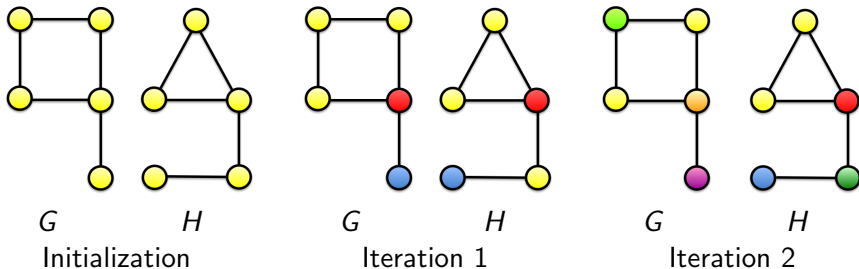


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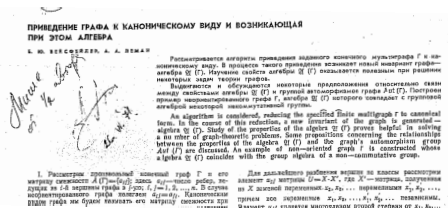


Historical Notes

- Vertex coloring algorithms have been re-invented several times
- First mentioned in paper by **Boris Weisfeiler and Andrei Leman 1968** (in Russian)
- Andrei Leman spelled himself as **Leman** (mistake by Springer)

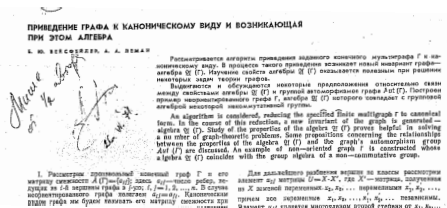
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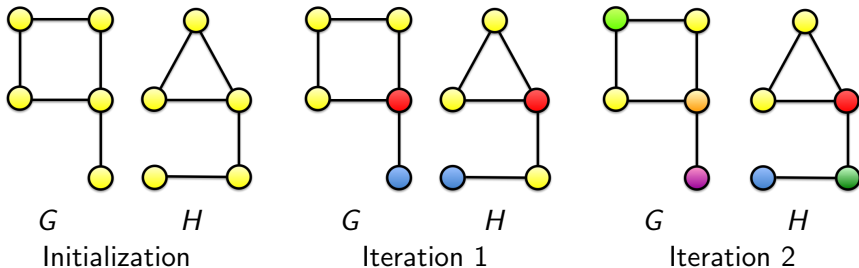


- Shervashidze, Borgwardt 2009: Weisfeiler-Leman based kernels for data analysis

Isomorphism Test using Weisfeiler-Leman

One-Sided Isomorphism Test

- Apply WL to the two graphs G and H simultaneously
- If G and H get different colors $\implies G \not\cong H$
 \implies WL distinguishes G and H
- Otherwise: we do not know whether G and H are isomorphic



Isomorphism Test using Weisfeiler-Leman

Properties of WL

- WL can identify all forests, i.e., non-isomorphic forests get different colors

Isomorphism Test using Weisfeiler-Leman

Properties of WL

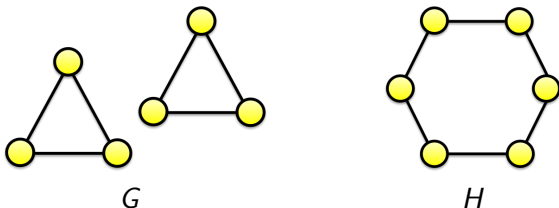
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- **cannot distinguish regular** graphs (same degree) \rightarrow same color

Isomorphism Test using Weisfeiler-Leman



Properties of WL

- WL can **identify all forests**, i.e., non-isomorphic forests get different colors
- random graphs G will be identified correctly with high probability
- running time: $O((|V| + |E|) \log |V|)$
- **cannot distinguish regular** graphs (same degree) \rightarrow same color

Equitable Partitions

Definition

- A partition $\{C_1, C_2, \dots, C_s\}$ of $V(G)$ is called **equitable** if for all i and j and for all $u, v \in C_i$ we have: $|N(u) \cap C_j| = |N(v) \cap C_j|$.
- We call the maximum element of the equitable partition lattice a **coarsest equitable partition** of G .

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Lemma (Ramana, Scheinerman, Ullman 1994)

- *The Weisfeiler-Leman algorithm applied to graph G leads to the coarsest equitable partition.*

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Lemma (Ramana, Scheinerman, Ullman 1994)

- *The Weisfeiler-Leman algorithm applied to graph G leads to the coarsest equitable partition.*
- *If the Weisfeiler-Leman algorithm is applied to graphs G and H , and the two stable partitions ρ_G and ρ_H are identical, then G and H have a common coarsest equitable partition.*

1 Weisfeiler-Leman Algorithm and its Properties

- Original Weisfeiler-Leman Algorithm
- k -dimensional WL Algorithm on Sets
- Local k -WL on Sets

2 Connections of WL to other fields

- Fractional Isomorphism
- WL and Deep Learning

3 WL for Data Analysis

- Classification with WL

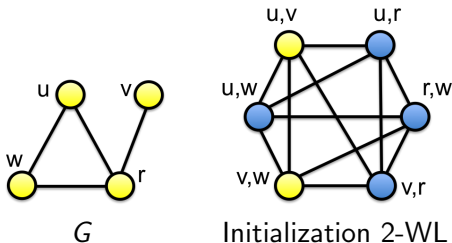
4 Outlook and Conclusion

k -dimensional Weisfeiler-Leman Algorithm (Sets)

Two k -vertex sets are **neighbors** if they differ in only one element.

k -WL Algorithm for k -sets (simplified)

- **Initial:** k -sets U, W get the same color if $G[U] \simeq G[W]$.
- **Iteration:** Two identically colored k -sets U and W get different colors if there exists a color c so that U and W have a different cardinality set of neighbors of color c .

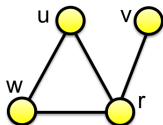


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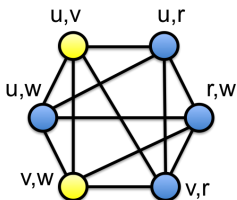
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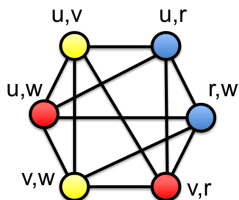
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Initialization 2-WL

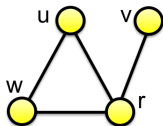


Iteration 1: 2-WL

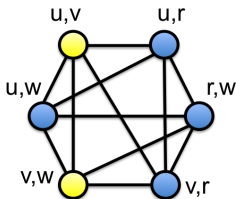
k -WL Algorithm

Properties of the k -WL

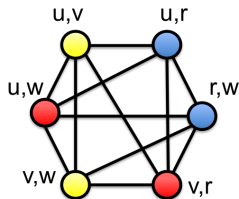
- k -WL ($k > 2$) is stronger than WL



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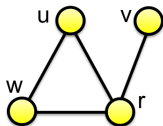


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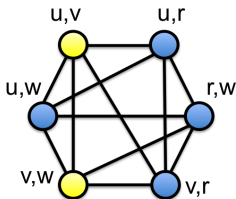
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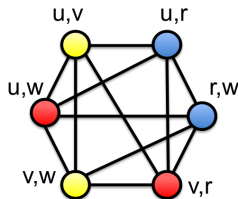
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- exact for large enough k (identifies each graph)



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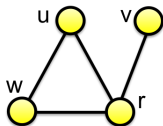


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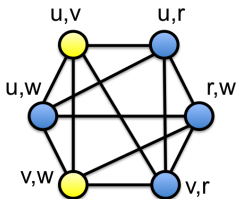
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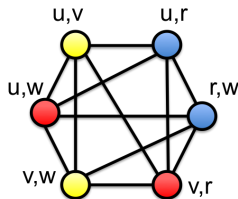
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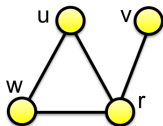


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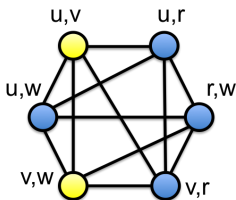
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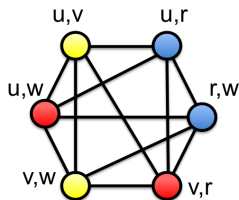
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- there exist graph classes for which $k = \theta(n)$ is necessary



G



Initialization 2-WL

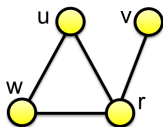


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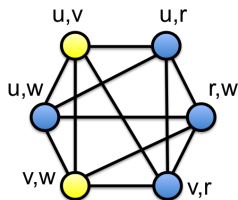
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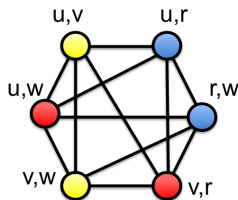
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- running time: $O(k^2 |V|^{k+1} \log |V|)$



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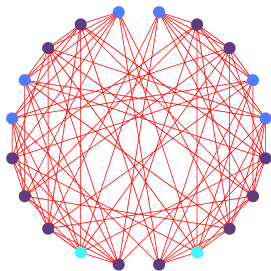
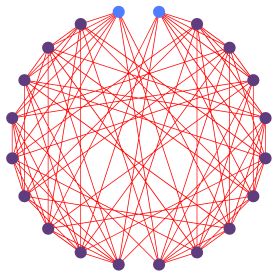
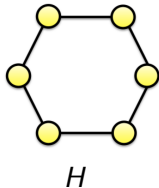
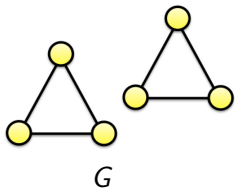
Initialization 2-WL



Iteration 1: 2-WL

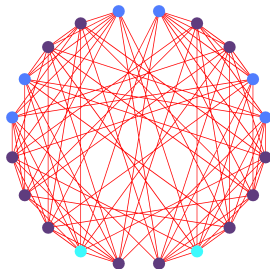
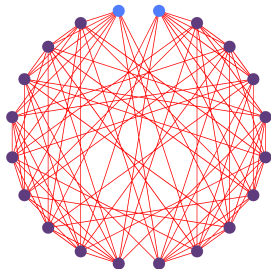
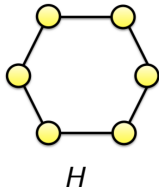
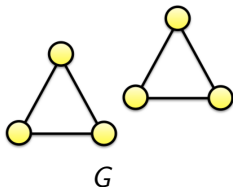
k -WL Algorithm

k -WL can distinguish regular graphs: $k = 3$



k -WL Algorithm

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→ strong for higher k , but also very slow

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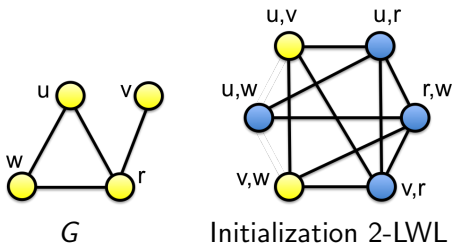
- Classification with WL

4 Outlook and Conclusion

Local k -WL Algorithm (k -LWL)

Idea: Define neighbors of the k -sets depending on graph structure

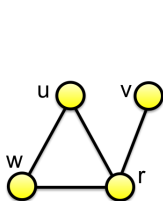
- Two k -sets U and W are neighbors, if they differ in only one element and for the exchanged vertices $s \in U, t \in W$ there exists an edge from s to a vertex in W and an edge from t to a vertex in U .
- \rightarrow takes **sparsity** of the original graph into account
- \rightarrow considers **local** and **global** graph properties



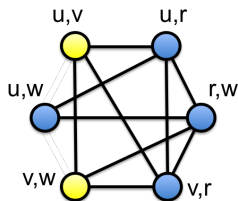
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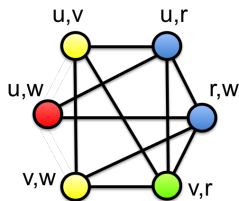
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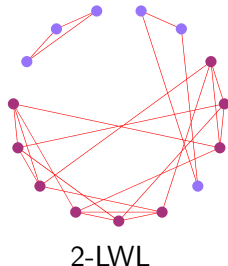
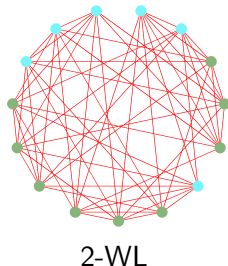
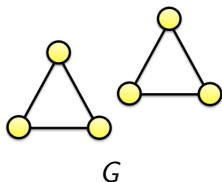


1. Iteration 2-LWL

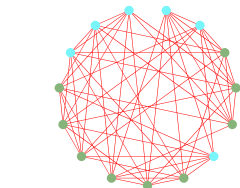
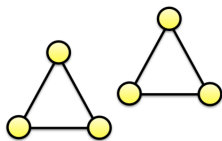
Comparison: Local k -LWL vs. k -WL

Running time

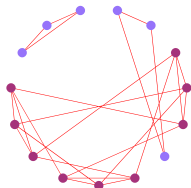
- k -sets of the k -LWL have much less neighbors
- much faster than k -WL



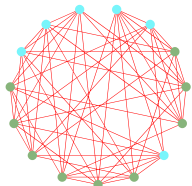
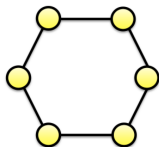
Comparison of Distinction Power



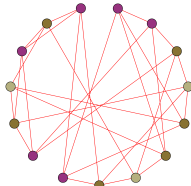
2-WL: 2 color classes



2-LWL: 2 color classes



2-WL: 2 color classes



2-LWL: 3 color classes

→ 2-WL cannot distinguish graphs, but 2-LWL

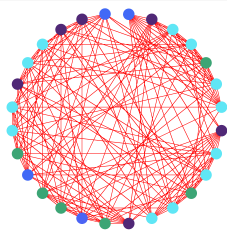
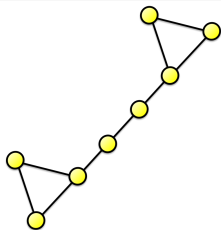
Comparison: Local k -LWL vs. k -WL

Separation Strength (for connected G)

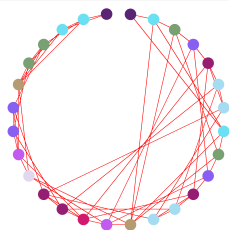
Comparison: Local k -LWL vs. k -WL

Separation Strength (for connected G)

- Local k -LWL refines at least as much as k -WL.



2-WL: 5 color classes
12, 6, 6, 3, 1

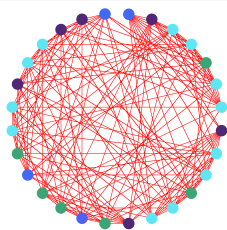
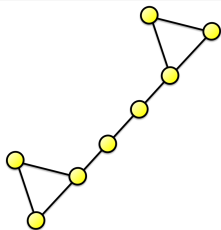


2-LWL: 10 color classes
4, 4, 4, 4, 2, 4, 2, 2, 1, 1

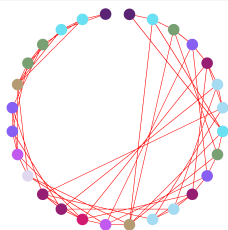
Comparison: Local k -LWL vs. k -WL

Separation Strength (for connected G)

- Local k -LWL refines at least as much as k -WL.
- If k -WL can distinguish two graphs, then also k -LWL.



2-WL: 5 color classes
12, 6, 6, 3, 1

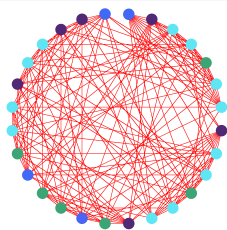
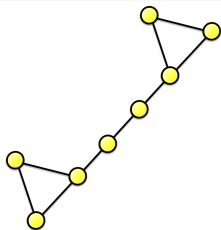


2-LWL: 10 color classes
4, 4, 4, 4, 2, 4, 2, 2, 1, 1

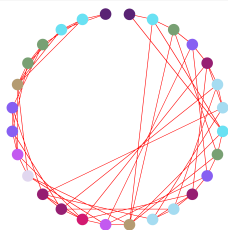
Comparison: Local k -LWL vs. k -WL

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- Local k -LWL refines at least as much as k -WL.
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- Local k -LWL is stronger than k -WL.



2-WL: 5 color classes
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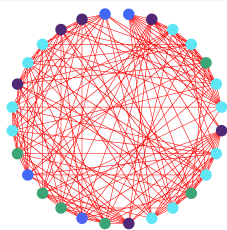
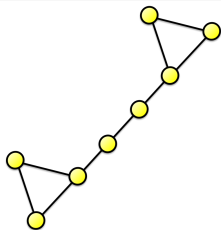


2-LWL: 10 color classes
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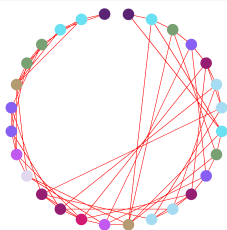
Comparison: Local k -LWL vs. k -WL

Separation Strength (for connected G)

- Local k -LWL refines at least as much as k -WL.
- If k -WL can distinguish two graphs, then also k -LWL.
- Local k -LWL is stronger than k -WL.
- Sherali-Adams Relaxation of k -LWL is stronger than that of k -WL.

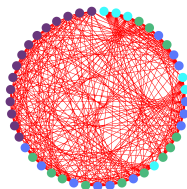
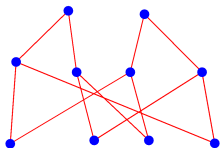


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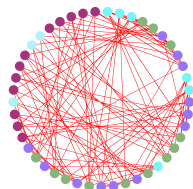


2-LWL: 10 color classes
4, 4, 4, 4, 2, 4, 2, 2, 1, 1

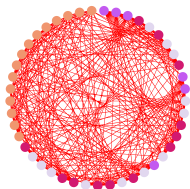
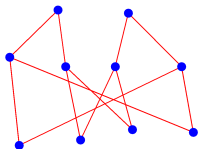
Cai, Fürer, Immerman - Graphs for lower bound



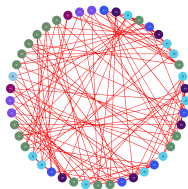
2-WL: 4 color classes



2-LWL: 5 color classes



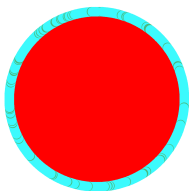
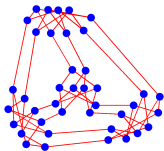
2-WL: 4 color classes



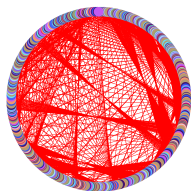
2-LWL: 11 color classes

→ 2-WL cannot distinguish graphs, but 2-LWL

Immerman, Grohe - Graphs for lower bound

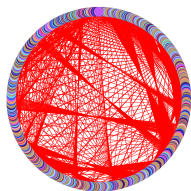
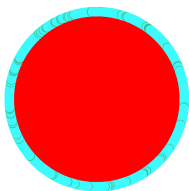
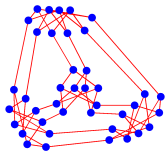


2-WL: 2 color classes



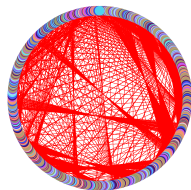
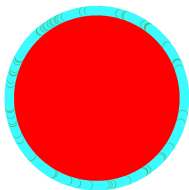
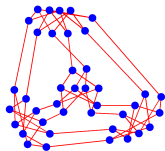
2-LWL: 15 color classes

Immerman, Grohe - Graphs for lower bound



2-WL: 2 color classes

2-LWL: 15 color classes



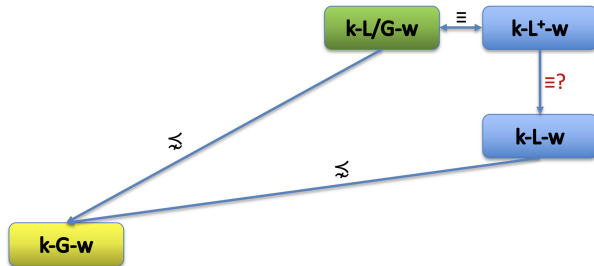
2-WL: 2 color classes

2-LWL: 15 color classes

→ 2-LWL refines more but unfortunately does not distinguish

Discriminatory Power of k -WL versions (tuple)

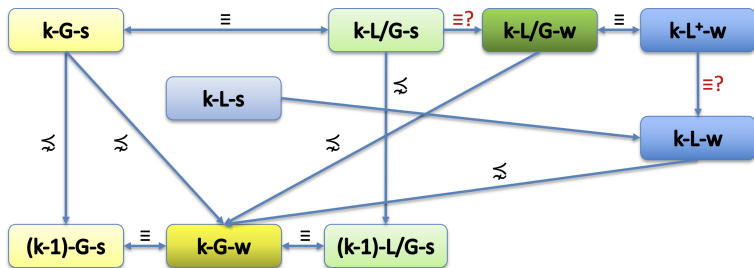
So far: k -sets, but k -tuples are stronger



G: global neighborhood, L/G: both neighborhoods, L: local

$A \equiv B$: A is at least as strong as B, $A \supset B$: stronger

Discriminatory Power of k -WL versions



G: global neighborhood, L/G: both neighborhoods, L: local

$A \equiv B$: A is at least as strong as B, $A \lambda B$: stronger

Two different definitions of the k -WL: w: weak, s: strong

Connections of WL to other fields

Connections to

- descriptive complexity
- k -pebble counting games
- counting homomorphisms
- Gröbner basis
- Sherali-Adams relaxation of the natural ILP
- graph neural networks (deep learning)

for more information: ask Martin Grohe

1 Weisfeiler-Leman Algorithm and its Properties

- Original Weisfeiler-Leman Algorithm
- k -dimensional WL Algorithm on Sets
- Local k -WL on Sets

2 Connections of WL to other fields

- Fractional Isomorphism
- WL and Deep Learning

3 WL for Data Analysis

- Classification with WL

4 Outlook and Conclusion

Integer Linear Program for Graph Isomorphism

Observation

Let A and B be the adjacency matrices for graphs G and H . G and H are isomorphic if there is a permutation matrix P so that $AP = PB$.

Binary variables with $X_{ab} = 1$ iff a -th vertex in G will be mapped to b -th vertex in H for $a, b \in [n]$

$$\begin{aligned}
 \sum_{a' \in [n]} A_{aa'} X_{a'b} &= \sum_{b' \in [n]} X_{ab'} B_{b'b} && \forall a, b \in [n] \\
 \sum_{b' \in [n]} X_{ab'} &= 1 && \forall a \in [n] \\
 \sum_{a' \in [n]} X_{a'b} &= 1 && \forall b \in [n] \\
 X_{ab} &\geq 0 && \forall a, b \in [n] \\
 X_{ab} &\in \{0, 1\} && \forall a, b \in [n]
 \end{aligned}$$

(ISO)

Relaxing the integer requirement leads to **doubly stochastic matrix**.

Integer Linear Program for Graph Isomorphism

Definition

- Relaxing the integer requirement leads to a **doubly stochastic matrix**.
- G is **fractionally isomorphic** to H if there exists a doubly stochastic matrix S so that $AS = SB$.
- In other words: G is **fractionally isomorphic** to H if the polytope defined by $(rISO)$ is **non-empty**.

$$\begin{aligned}
 (rISO) \quad & \sum_{a' \in [n]} A_{aa'} X_{a'b} = \sum_{b' \in [n]} X_{ab'} B_{b'b} \quad \forall a, b \in [n] \\
 & \sum_{b' \in [n]} X_{ab'} = 1 \quad \forall a \in [n] \\
 & \sum_{a' \in [n]} X_{a'b} = 1 \quad \forall b \in [n] \\
 & X_{ab} \geq 0 \quad \forall a, b \in [n]
 \end{aligned}$$

Tinhofer's Theorem

Lemma (Tinhofer 1986)

- G and H are *fractionally isomorphic* if and only if they have a *common coarsest equitable partition*.
- In other words: If the WL-algorithm cannot distinguish G and H , then (rISO) has a feasible solution, and vice versa.

Tinhofer's Theorem

Lemma (Tinhofer 1986)

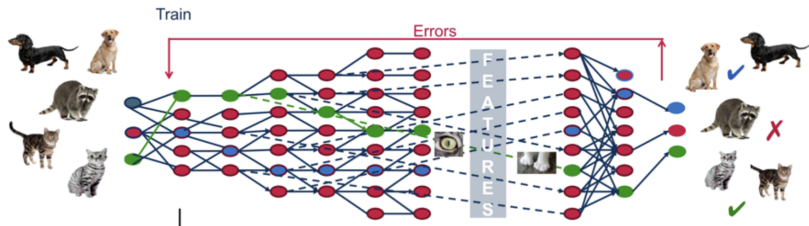
- G and H are *fractionally isomorphic* if and only if they have a *common coarsest equitable partition*.
- In other words: If the WL-algorithm cannot distinguish G and H , then (rISO) has a feasible solution, and vice versa.

When are two *fractionally isomorphic* graphs *isomorphic* to each other?

Lemma (Tinhofer 1986, Ramana et al. 1994)

Let F and G be fractionally isomorphic graphs and let F be a forest. Then F is isomorphic to G .

WL and Deep Learning

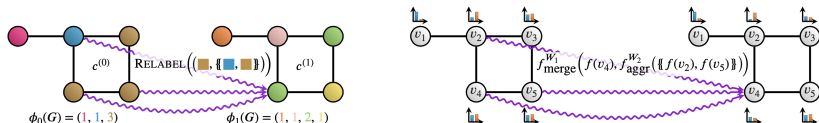


State-of-the-Art Graph Neural Networks (GNNs)

- Graph Convolutional Networks (Kipf, Welling 2017)
- GraphSAGE (Hamilton et al. 2017)
- Graph Isomorphism Networks (Xu et al. 2019)
- Neural Message Parsing (Gilmer et al. 2017), and many others

They only differ in their neighborhood aggregation.

Relations between WL and GNN



General form of Graph Neural Networks

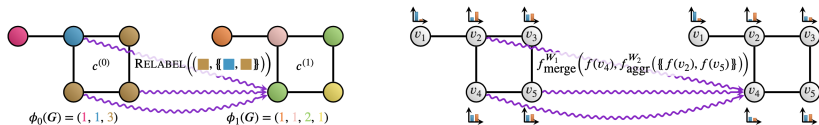
$$\mathbf{H}_v^t = f_{merge}(\mathbf{H}_v^{t-1}, f_{aggr}(\{\{\mathbf{H}_w^{t-1} \mid w \in N(v)\}\}))$$

Functions f_{merge} and f_{aggr} can be arbitrary differentiable, permutation-invariant functions. Both methods aggregate features of their neighbors.

WL Algorithmus

$$\mathbf{C}_v^t = enc(\mathbf{C}_v^{t-1}, \{\{\mathbf{C}_w^{t-1} \mid w \in N(v)\}\})$$

Relations between WL and GNN



Discriminatory power of GNNs

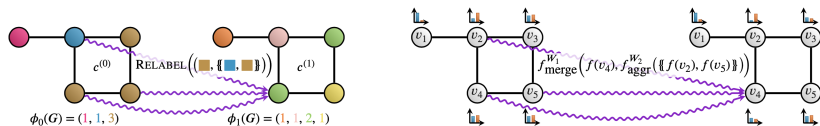
- If a GNN distinguishes two graphs, so does the WL.
- There are functions f_{merge} and f_{aggr} so that both methods are **equally strong** with respect to their discriminatory power.

This result also holds for k -WL and k -GNNs.

Morris, Ritzert, Fey, Hamilton, Lenssen, Rattan, Grohe 2019, Xu, Hu, Leskovec, and Jegelka 2019, Maron, Ben-Hamu, Serviansky, Lipman 2019

Images: Morris, Fey, Kriege, 2021

Relations between WL and GNN



- WL-variants can be transferred to GNN variants
- GNNs better adapt to the learning task because they learn the weights
- **However:** high resource consumption

1 Weisfeiler-Leman Algorithm and its Properties

- Original Weisfeiler-Leman Algorithm
- k -dimensional WL Algorithm on Sets
- Local k -WL on Sets

2 Connections of WL to other fields

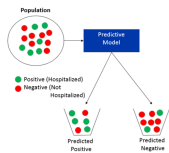
- Fractional Isomorphism
- WL and Deep Learning

3 **WL for Data Analysis**

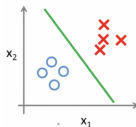
- **Classification with WL**

4 Outlook and Conclusion

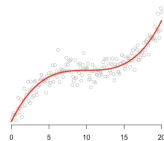
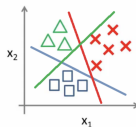
Classification (Supervised Learning)



Binary classification:



Multi-class classification:



Given: **Training set** with labelled items (**classes**).

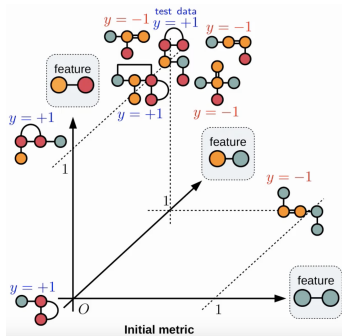
Goal: **Train a classifier** so that a new item will be assigned to its correct class.

Sources: towardsdatascience.com/, www.ritchieng.com/logistic-regression/, medium.freecodecamp.org/

Graph (Dataset) Classification

label y	graph G	Subgraph feature space ϕ										
												...
+1		1	1	1	0	0	1	1	1	0	0	...
-1		1	1	1	0	1	0	0	1	1	1	...
⋮	⋮											

feature vector

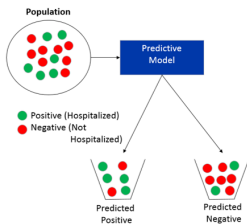


feature space

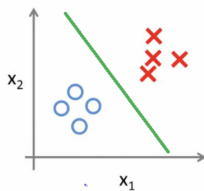
- Generate a feature vector for each graph in the graph data set
- Use your favorite (data) classification method

Sources: <https://www.kdd.org/kdd2019/accepted-papers/view/learning-interpretable-metric-between-graphs-convex-formulation-and-computa>

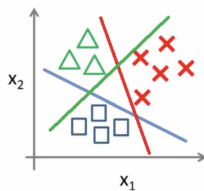
Classification with Distance-based Approaches



Binary classification:



Multi-class classification:



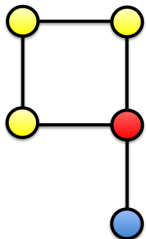
Idea

- compute the distances (e.g. scalar products of the feature vectors) for each pair of graphs in the data set
- compute one or more separating hyperplanes in a high dimensional space (SVM)

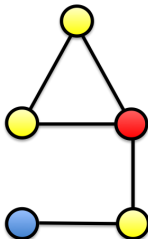
Classification with WL, k -WL, k -LWL

Idea: Combination of WL with similarity measures

- Construct **feature vector** for each graph
- e.g. after each round: sort the vertices according to colors, vector gets information of number of vertices with color c
- append these (possibly weighted) vectors to each other



$$\Phi(G) = (3, 1, 1)$$

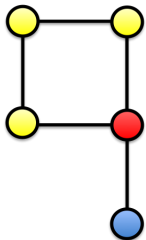


$$\Phi(H) = (3, 1, 1)$$

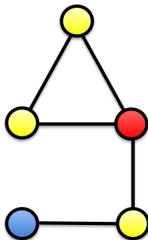
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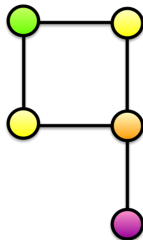
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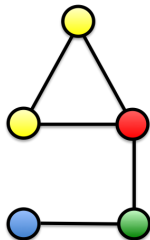
$$\Phi(G) = (3, 1, 1)$$



$$\Phi(H) = (3, 1, 1)$$



$$\Phi(G) = (3, 1, 1, 2, 0, 0, 1, 1, 1, 0)$$

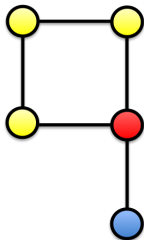


$$\Phi(H) = (3, 1, 1, 2, 1, 1, 0, 0, 0, 1)$$

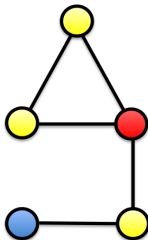
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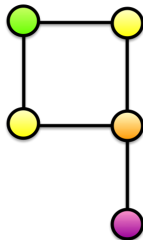
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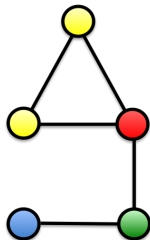
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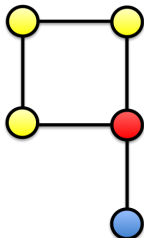
$$\Phi(H) = (3, 1, 1, 2, 1, 1, 0, 0, 0, 1)$$

→ Similarity measure based on graph kernel, Jaccard-Coefficient, ...

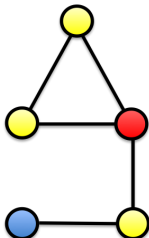
Classification with WL, k -WL, k -LWL

Similarity score between each pair of graphs

- Let $\Phi_t^i(G_i)$ be the feature vector for each graph G_i of round t
- we define: $\Phi_t(G_i) = [\Phi_0(G_i), \dots, \Phi_t(G_i)]$
- Weisfeiler-Leman subtree graph kernel** for t rounds:
 $k_t(G_i, G_j) = \langle \Phi_t(G_i), \Phi_t(G_j) \rangle$
- \Rightarrow leads to a (normalized) gram matrix
- use this as input to a SVM (kernel trick)



$$\Phi_1(G) = (3, 1, 1)$$

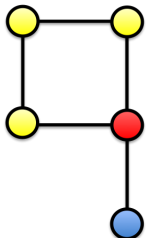


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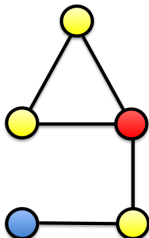
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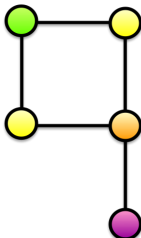
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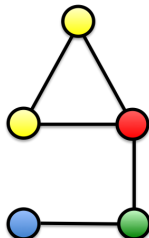
$$\Phi_1(G) = (3, 1, 1)$$



$$\Phi_1(H) = (3, 1, 1)$$



$$\Phi_2(G) = (2, 0, 0, 1, 1, 1, 0)$$



$$\Phi_2(H) = (2, 1, 1, 0, 0, 0, 1)$$

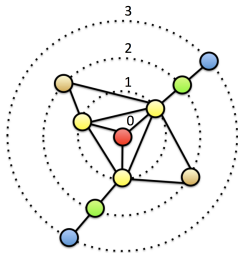
Scalability: sampling for local k -LWL Algorithm

Idea: Increase scalability by sampling

- Sample a subset of the k -sets
- Explore the t -neighborhood around these sets
- Run the local k -LWL on each of the t -neighborhoods

Lemma (Morris, Kersting, M. 2017)

These k -sets get the same color as the k -LWL after t rounds.



Approximation Result

Theorem (Morris, Kersting, M. 2017)

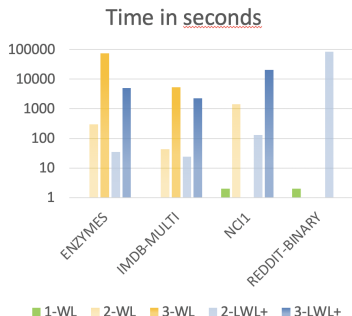
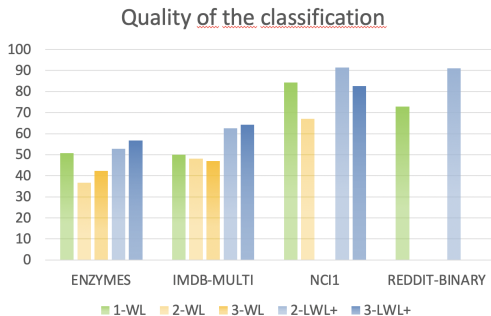
Let G be a d -bounded degree graph and $\epsilon \in (0, 1]$.

- Then for every number of iterations t of the local k -LWL, there exists an adaptive sampling algorithm which *approximates the normalized feature vector* of the local k -LWL on t iterations up to ϵ with probability $(1 - \delta)$ for $\delta \in (0, 1)$.
- The running time only depends on d, k, δ, ϵ and t (not on the graph size V).

Such a result is not possible for the k -WL.

Evaluation of the k-LWL (graph kernels, SVM)

- Protein interaction networks ENZYMES
- social networks IMDB-MULTI, REDDIT-BINARY
- cancer dataset NCI1



2-6 classes, 600-4000 graphs, 13-430 vertices, partially vertex labels

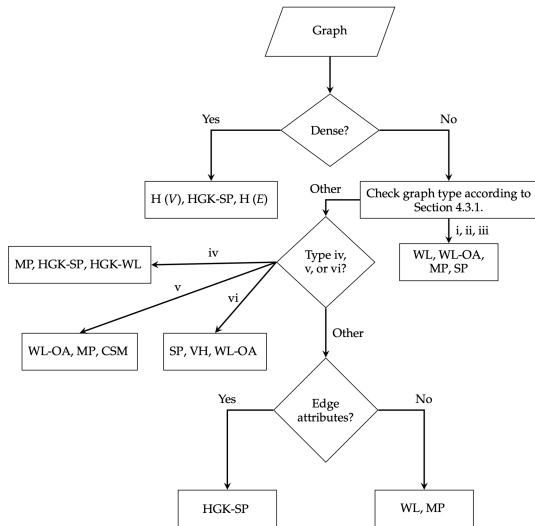
Comparison of WL with other graph kernels

Experimental comparison of 13 different graph kernels

- 4 WL variants, one based on message passing
- 4 variants with shortest paths and random walks
- multiscale Laplacian
- subgraph matching, graphlet
- pure histograms (vertices, edges)

41 benchmark data sets from the TU Dataset: Social networks, molecule graphs, bioinformatics, computer vision

Selection of Graph Kernels [Borgwardt et al. 2020]

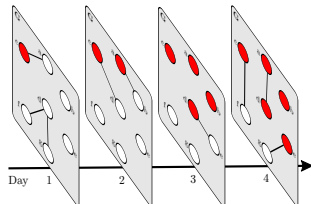
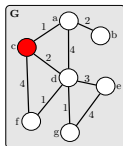


Graph Similarity via Graph Kernels: Playground

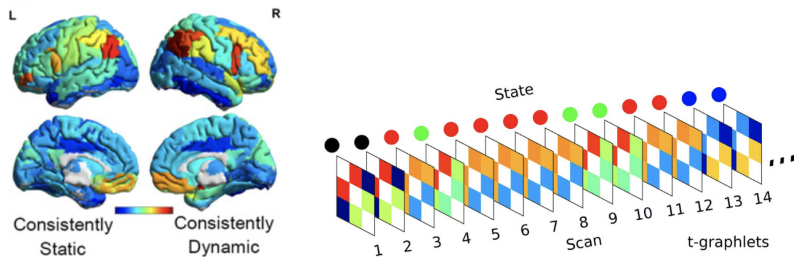


Outlook

- expressiveness vs. generalizability
- integration of expert knowledge
- integration of uncertainty
- integration to temporal graphs



Outlook: Temporal Graphs from fMRI Data



Student project with Dr. Xenia Kobeleva (Universitätsklinikum Bonn, DZNE) and Lutz Oettershagen

Aim

- analysis of temporal graphs constructed from fMRI data
- dynamic processes vs. static graphs with time windows

- motivation to get interested in the area of **Graph Similarity**
- plenty of opportunities for new **theoretical results** as well as **practical impact**



Source: www.whatsnext.com/what-is-motivation