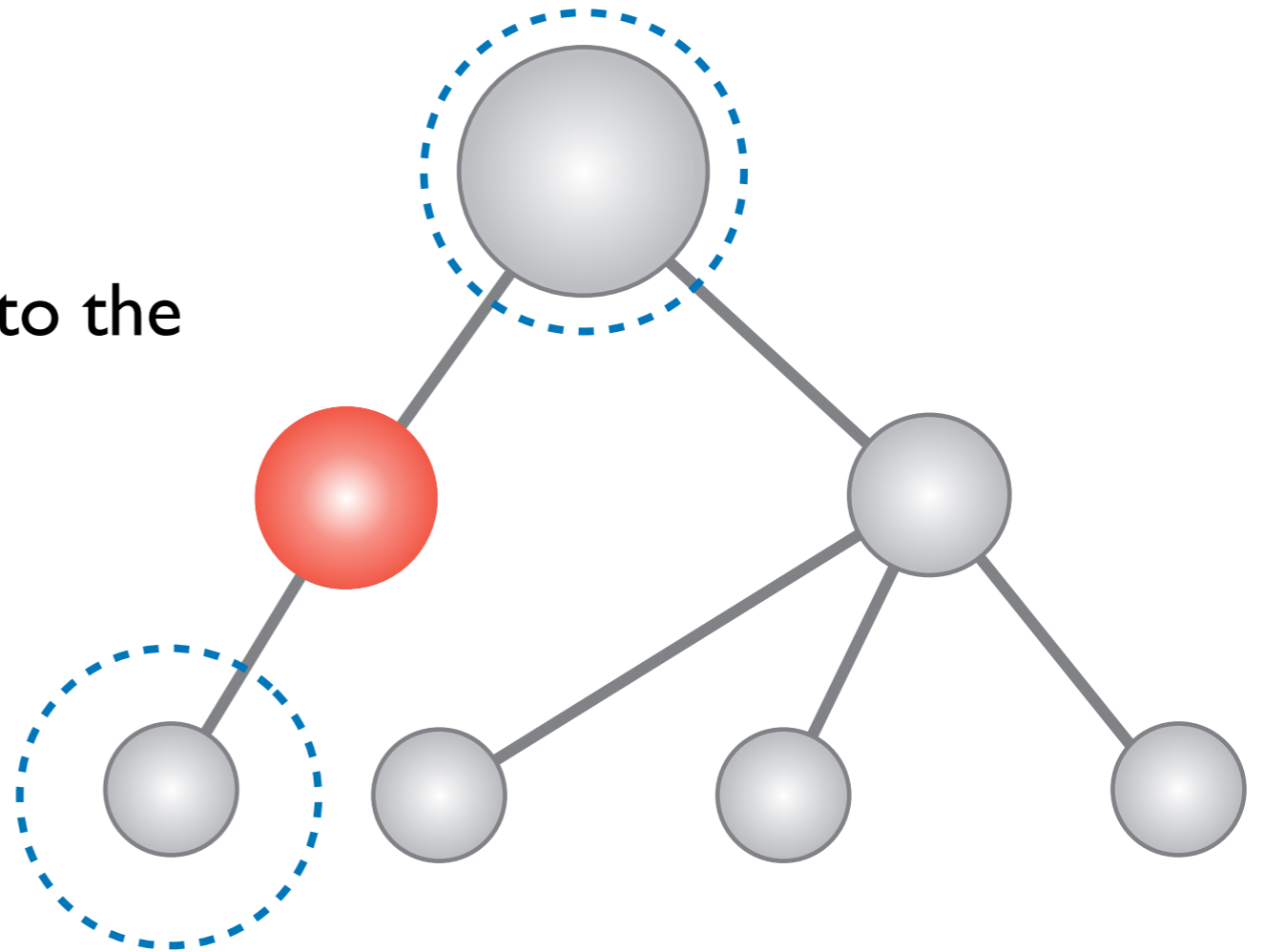


# CSE 427 Computational Biology

## Lecture 8 Graph diffusion

# 1st-order proximity only models local structure

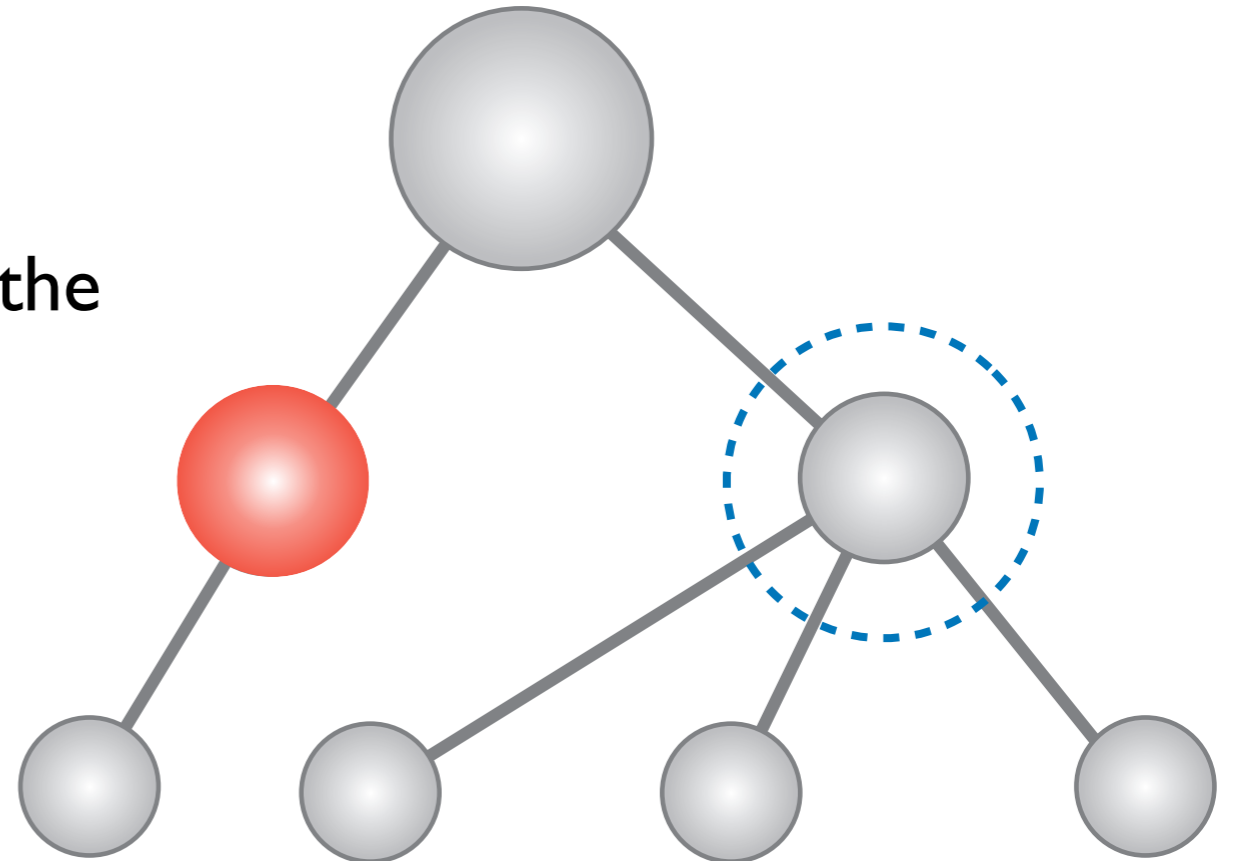
Q: Which node is topologically similar to the red node?



**Direct neighbors:** two nodes are considered similar if they share an edge

# 2nd-order proximity only models local structure

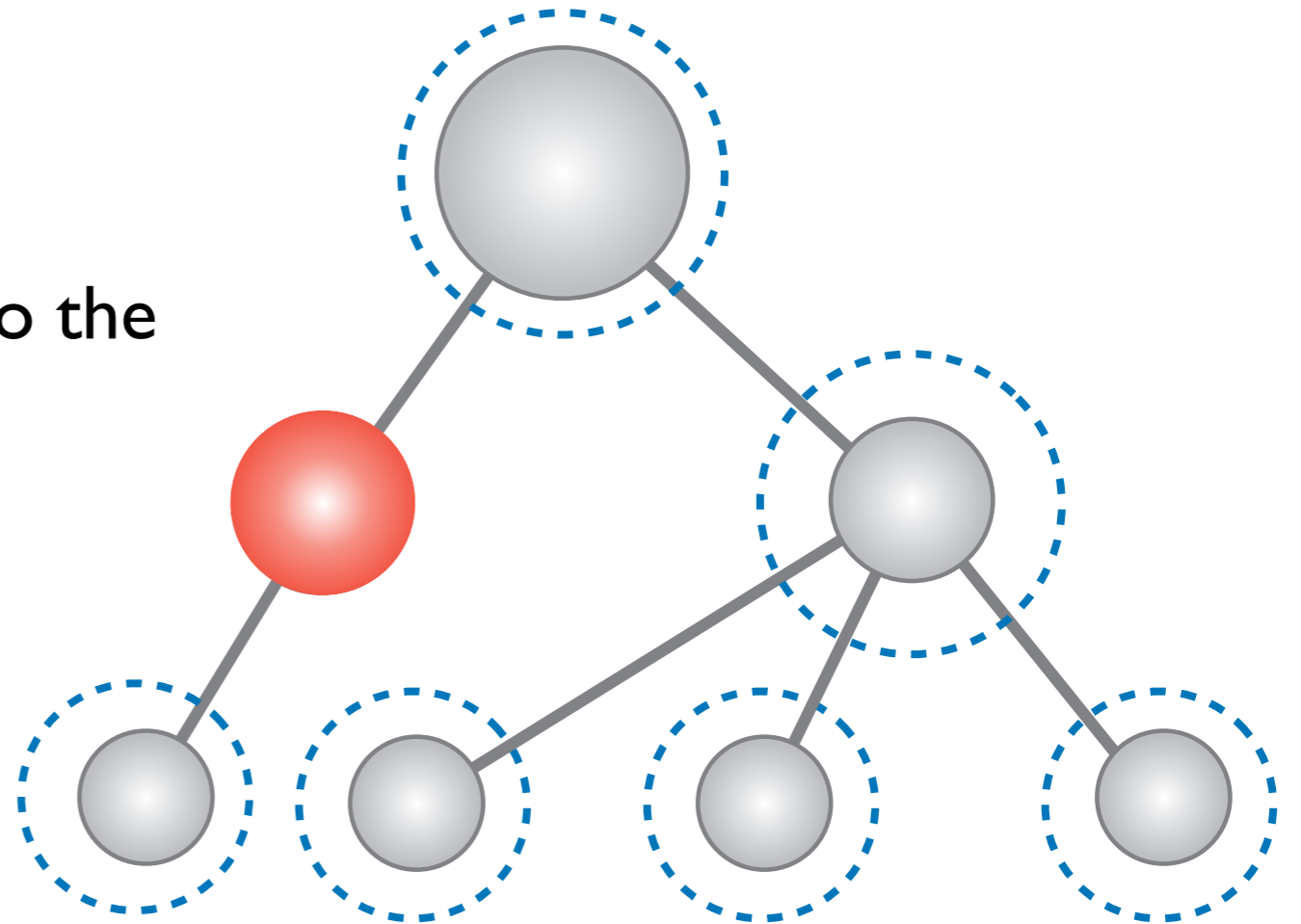
Q: Which node is topologically similar to the red node?



**Neighbors' neighbors:** two nodes are considered similar if they share many neighboring/adjacent nodes

# Key idea: high-order (nth-order) proximity models global structure

Q: Which node is topologically similar to the red node?



**All nodes in the graph:** two nodes are considered similar if their distances to all other nodes are similar

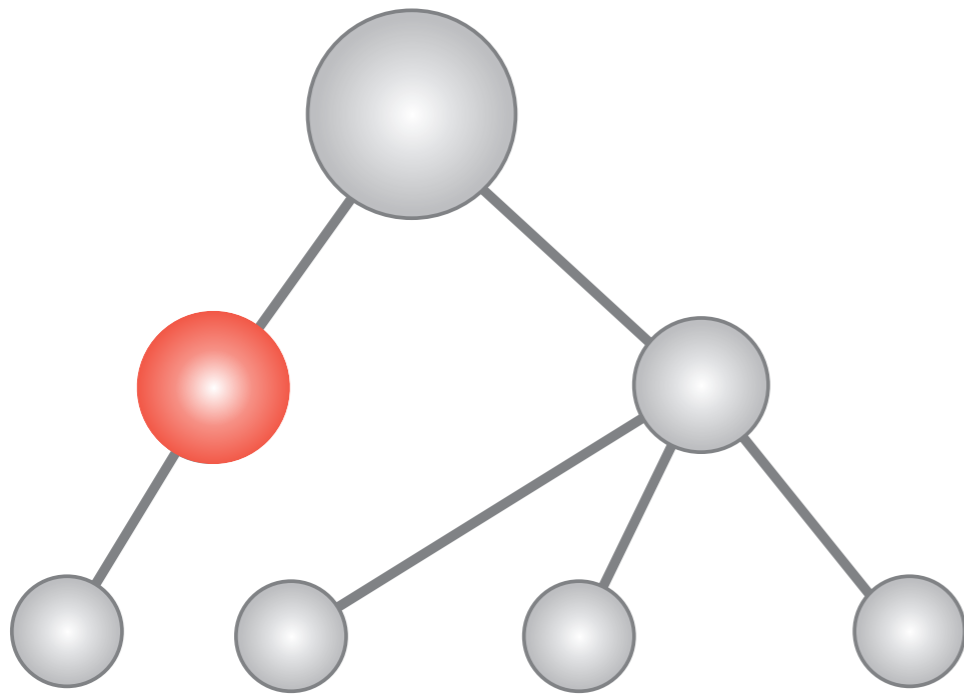
# The Math:

use diffusion model on each node to calculate topological similarity

Input: adjacency matrix  
of the hierarchy (undirected)

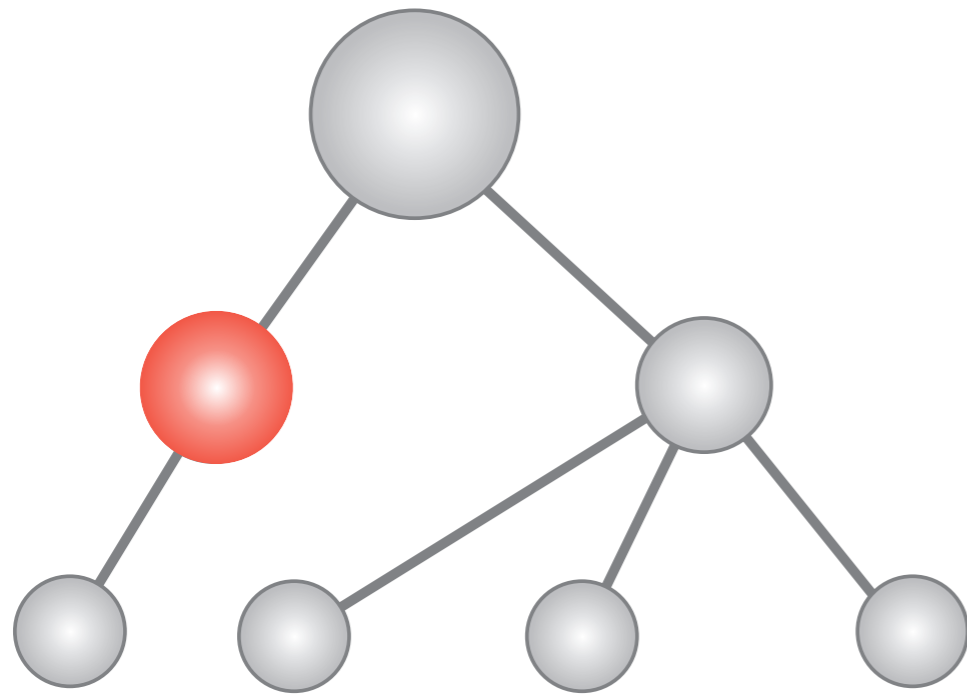


$$S^{t+1} = (1 - p_r)S^t \mathbf{B} + p_r \mathbf{I}$$



# The Math:

use diffusion model on each node to calculate topological similarity



Input: adjacency matrix  
of the hierarchy (undirected)

$$S^{t+1} = (1 - p_r)S^t \mathbf{B} + p_r \mathbf{I}$$

↑  
*Random walk to  
neighbors*

↑  
*Restart to the original  
node*

Node  $i$  and node  $j$  are topologically similar if  $s_i$  is similar to  $s_j$

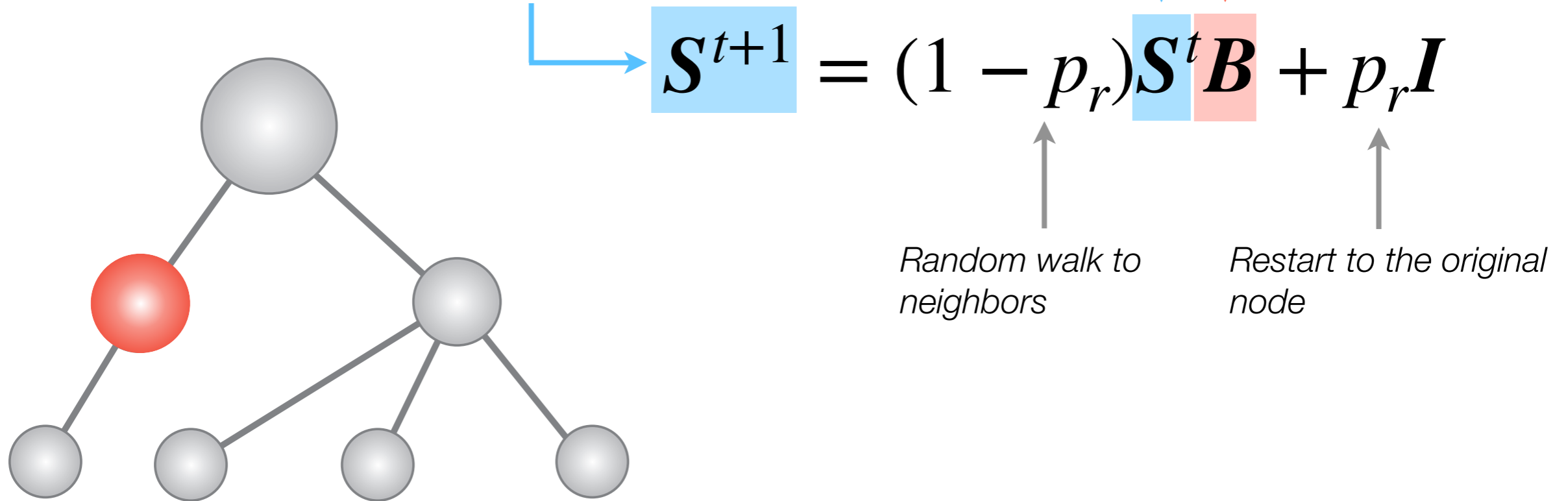
# The Math:

use diffusion model on each node to calculate topological similarity

Iterate  $t = \{0, 1, \dots\}$  until  $S^{t+1} \approx S^t$ .

**Output: equilibrium distribution  $s_i$  starting from node  $i$**

Input: adjacency matrix  
of the hierarchy (undirected)



Node  $i$  and node  $j$  are topologically similar if  $s_i$  is similar to  $s_j$

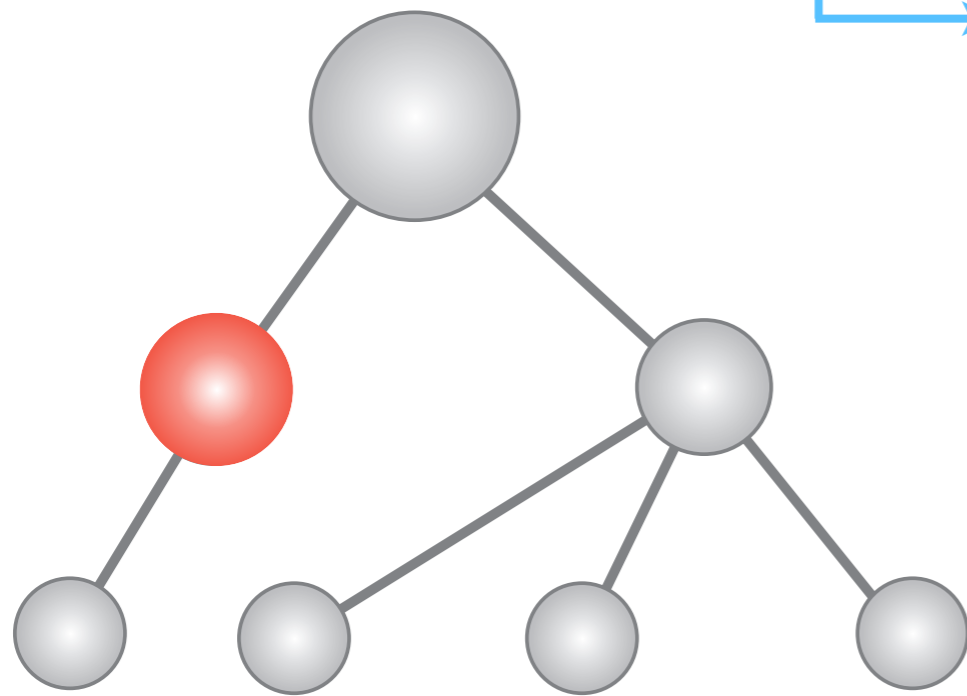
# The Math:

use diffusion model on each node to calculate topological similarity

Iterate  $t = \{0, 1, \dots\}$  until  $S^{t+1} \approx S^t$ .

**Output: equilibrium distribution  $s_i$  starting from node  $i$**

Input: adjacency matrix  
of the hierarchy (undirected)



$$S^{t+1} = (1 - p_r) S^t B + p_r I$$

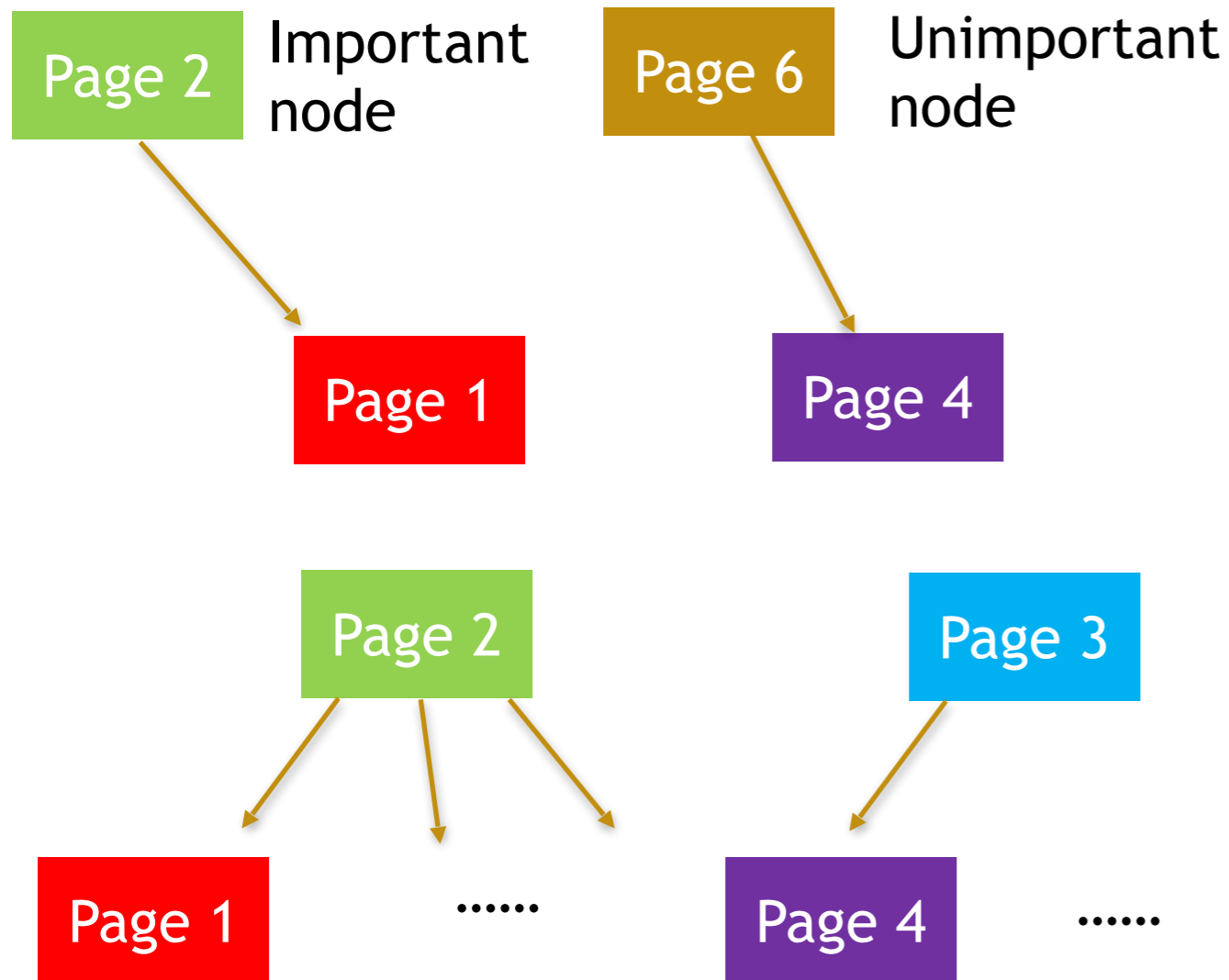
Random walk to  
neighbors

Restart to the original  
node



# Motivation

- Given a set of web pages with links between them, we would like to rank the pages in order of importance.
- We can model this as a graph problem where web pages are vertices and links are edges.



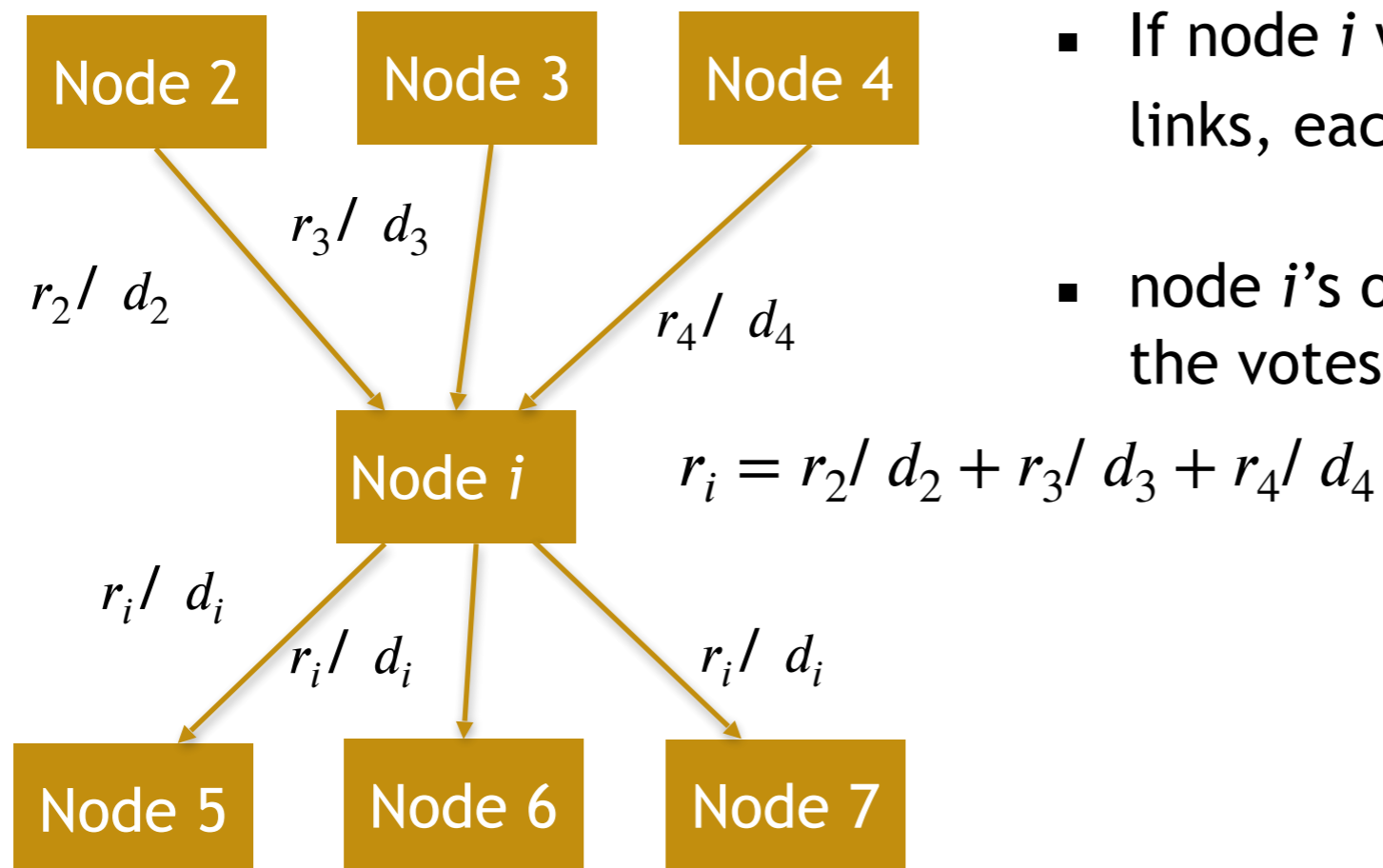
1. A link from an important edge is more significant than a link from an unimportant web page.

2. Being linked from a page with many outgoing links is less significant than being linked from a page with few outgoing

# Random walk

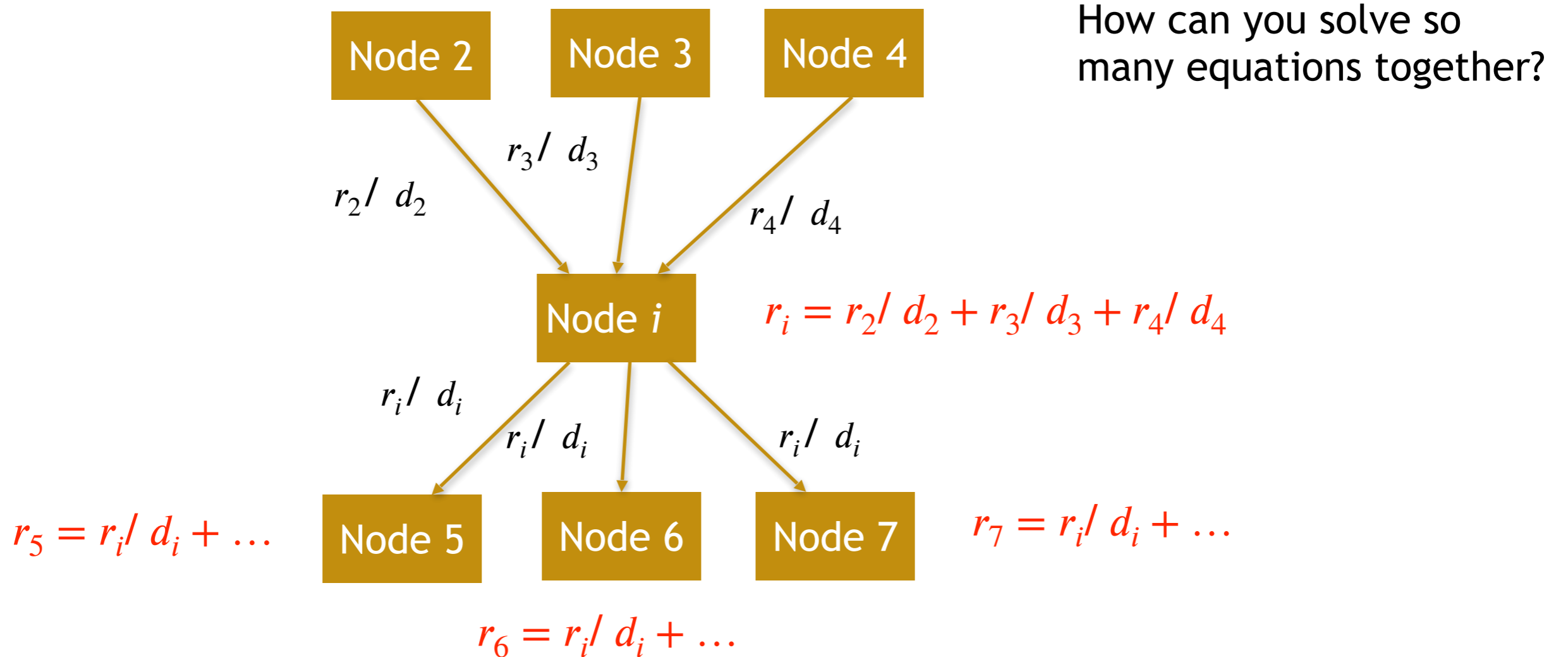
Every node votes for its neighbors and gets votes from neighbors

- Each link's vote is proportional to the importance of its source node
- If node  $i$  with importance  $r_i$  has  $d_i$  out-links, each link gets  $r_i / d_i$  votes
- node  $i$ 's own importance  $r_i$  is the sum of the votes on its in-links



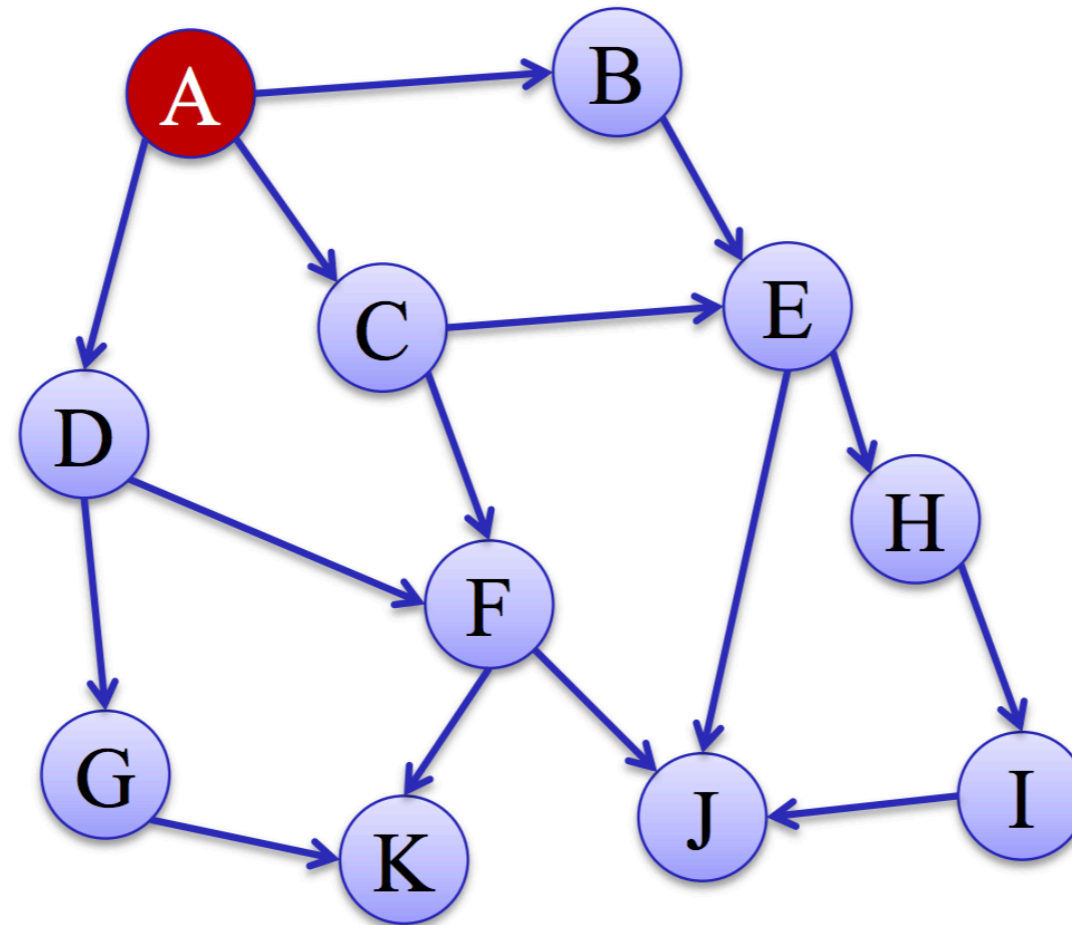
# Random walk

Every node votes for its neighbors and gets votes from neighbors



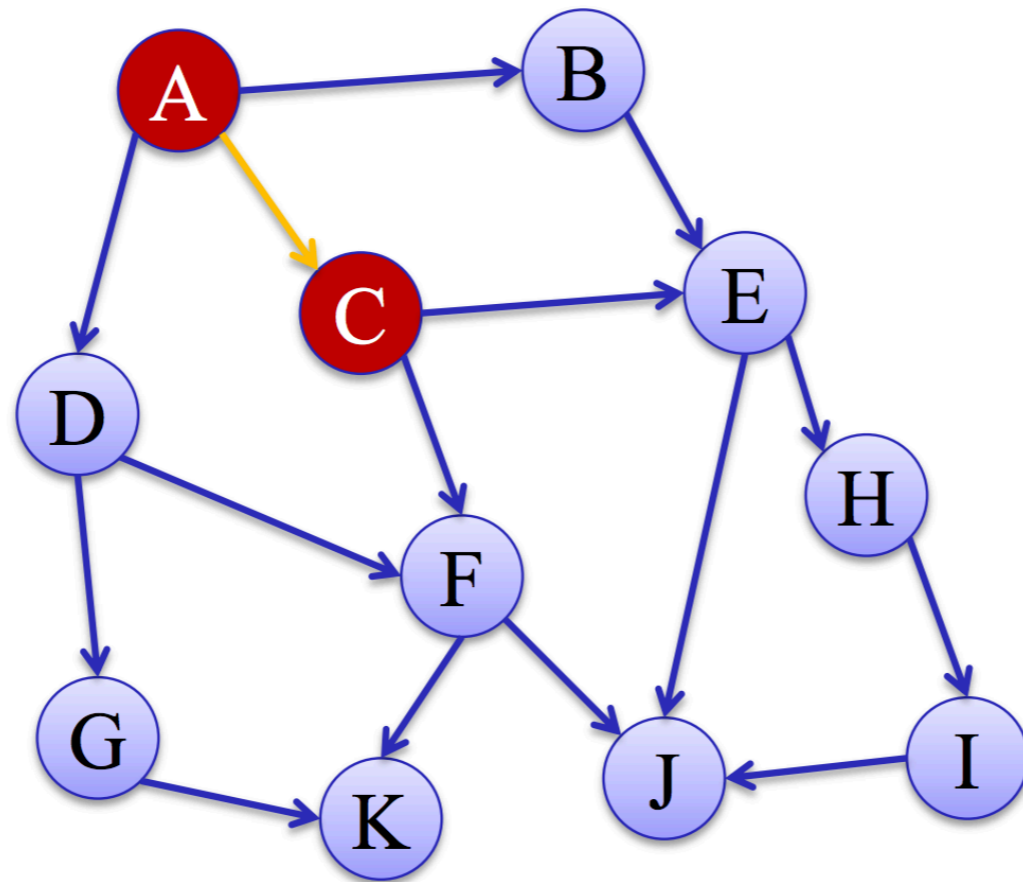
# What is a Random Walk

Given a graph and a starting node, we select a neighbor of it at random, and move to this neighbor



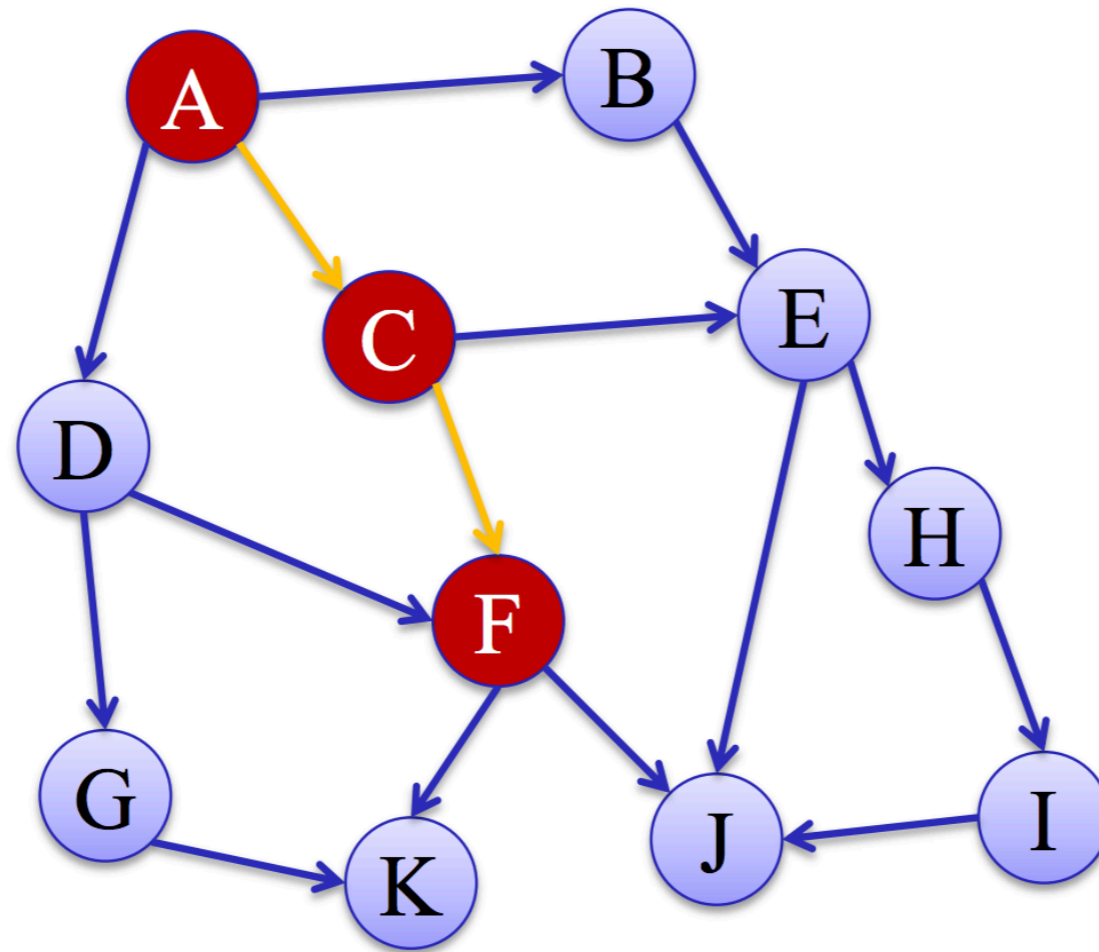
# What is a Random Walk

We select a neighbor of it at random, and move to this neighbor



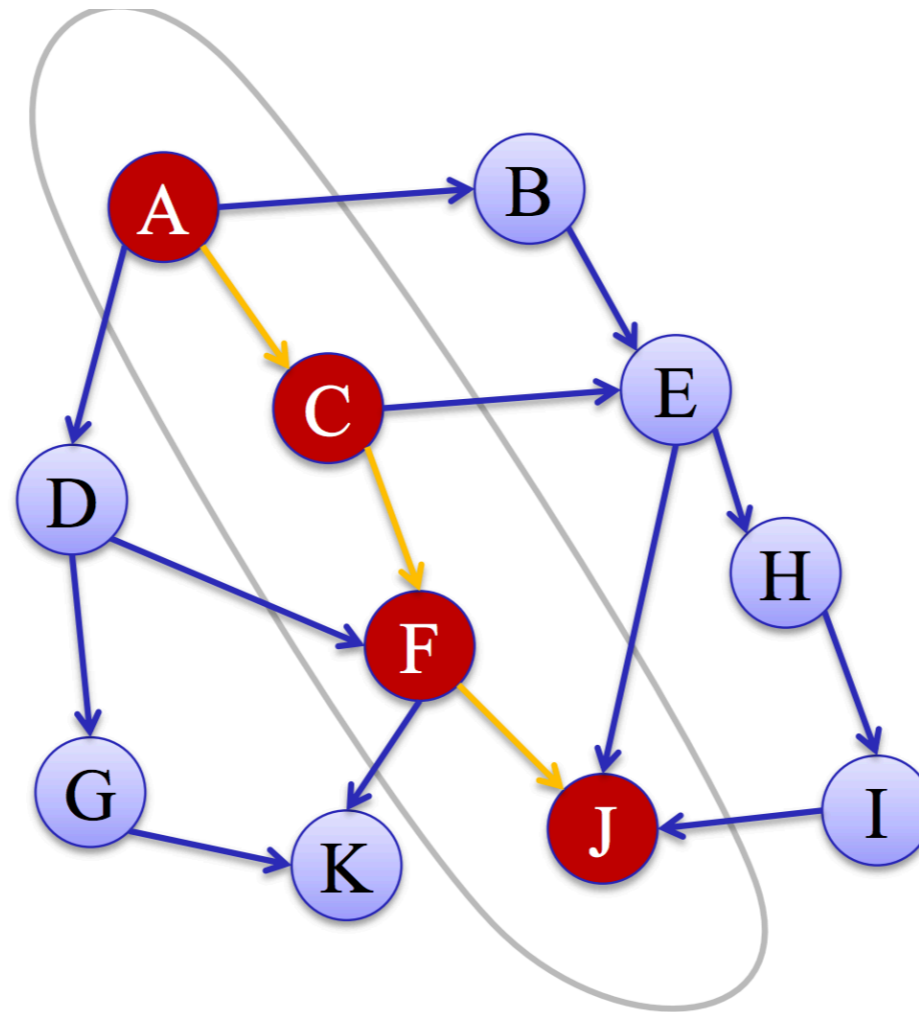
# What is a Random Walk

Then we select a neighbor of this node and move to it, and so on.



# What is a Random Walk

The (random) sequence of nodes selected this way is a random walk on the graph

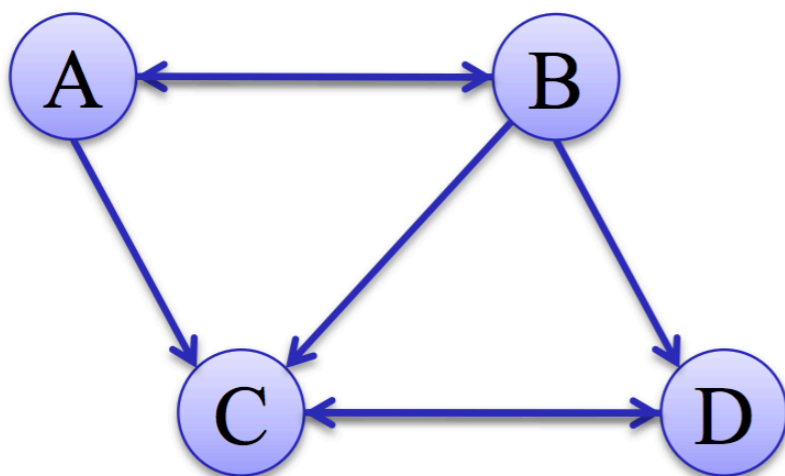


# Adjacency Matrix vs. Transition Matrix

- A transition matrix is a stochastic matrix where each element  $a_{ij}$  represents the probability of moving from  $i$  to  $j$ , with each row summing to 1.

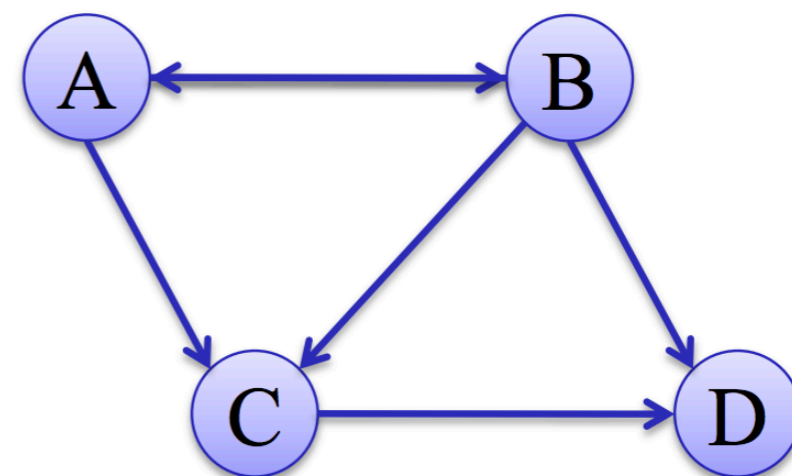
Adjacency Matrix

$$\begin{bmatrix} 0 & 1 & 1 & 0 \\ 1 & 0 & 1 & 1 \\ 0 & 0 & 0 & 1 \\ 0 & 0 & 1 & 0 \end{bmatrix}$$



Transition Matrix

$$\begin{bmatrix} 0 & 1/2 & 1/2 & 0 \\ 1/3 & 0 & 1/3 & 1/3 \\ 0 & 0 & 0 & 1 \\ 0 & 0 & 1 & 0 \end{bmatrix}$$





# Markov chains

- A Markov chain describes a discrete time stochastic process over a set of states

$$S = \{s_1, s_2, \dots, s_n\}$$

according to a transition probability matrix

$$P = \{P_{ij}\}$$

$P_{ij}$  = probability of moving to state  $j$  when at state  $i$

- **Markov Chains are memoryless:** The next state of the chain depends only at the current state

# Stationary Distribution

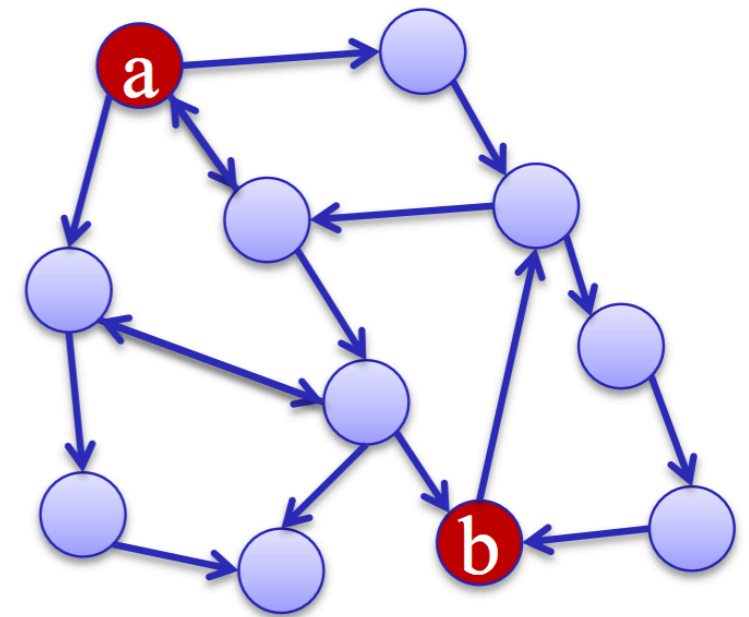
- $x_t(i)$  = probability that the surfer is at node  $i$  at time  $t$
- $x_{t+1}(j) = \sum_i x_t(i) \cdot P_{ij}$
- $x_{t+1} = x_t P = x_{t-1} P P = x_0 P^t$
- What happens when the surfer keeps walking for a long time?
  - We get a stationary distribution

# Stationary Distribution

- The stationary distribution at a node is related to the amount of time a random walker spends visiting that node
- When the surfer keeps walking for a long time, the distribution does not change any more:  $x_{t+1}(i) = x_t(i)$
- For “well-behaved” graphs this does not depend on the start distribution

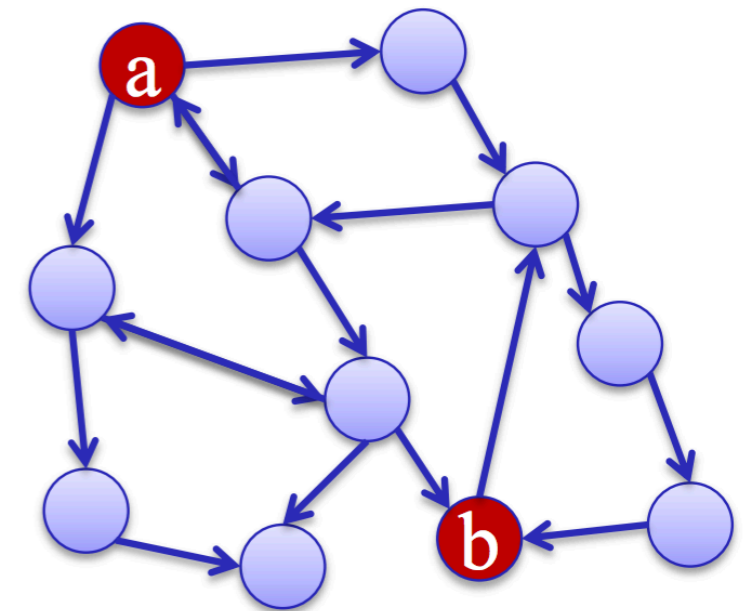
# Hitting Time

- How long does it take to hit node  $b$  in a random walk starting at node  $a$  ?
- Hitting time from node  $i$  to node  $j$ 
  - Expected number of hops to hit node  $j$  starting at node  $i$ .
  - Not symmetric
  - $$h(i,j) = 1 + \sum_{k \in adj(i)} P(i,k) h(k,j)$$



# Commute Time

- How long does it take to hit node  $b$  in a random walk starting at node  $a$  and come back to  $a$ ?
- Commute time from node  $i$  to node  $j$ 
  - Expected number of hops to hit node  $j$  starting at node  $i$  and come back to  $i$ .
  - Symmetric
  - $c(i,j) = h(i,j) + h(j,i)$

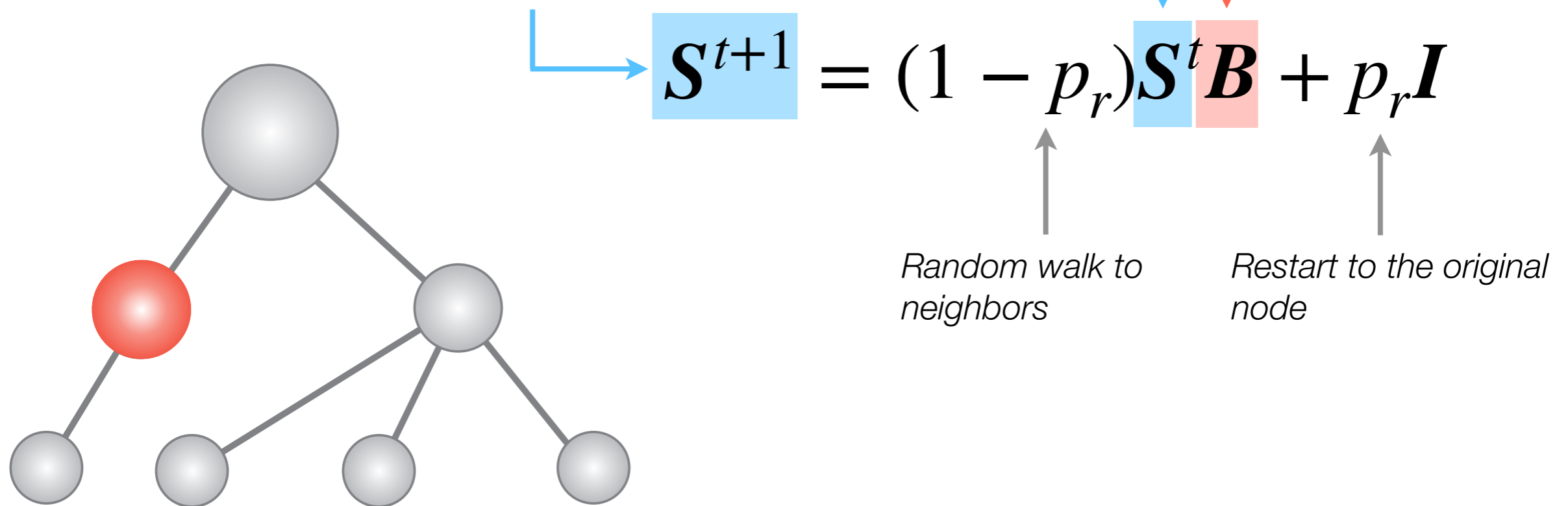


- Random walk
  - Starting from different node results in the same probability distribution
- Random walk with restart
  - Starting from different node results in different probability distribution

Iterate  $t = \{0, 1, \dots\}$  until  $S^{t+1} \approx S^t$ .

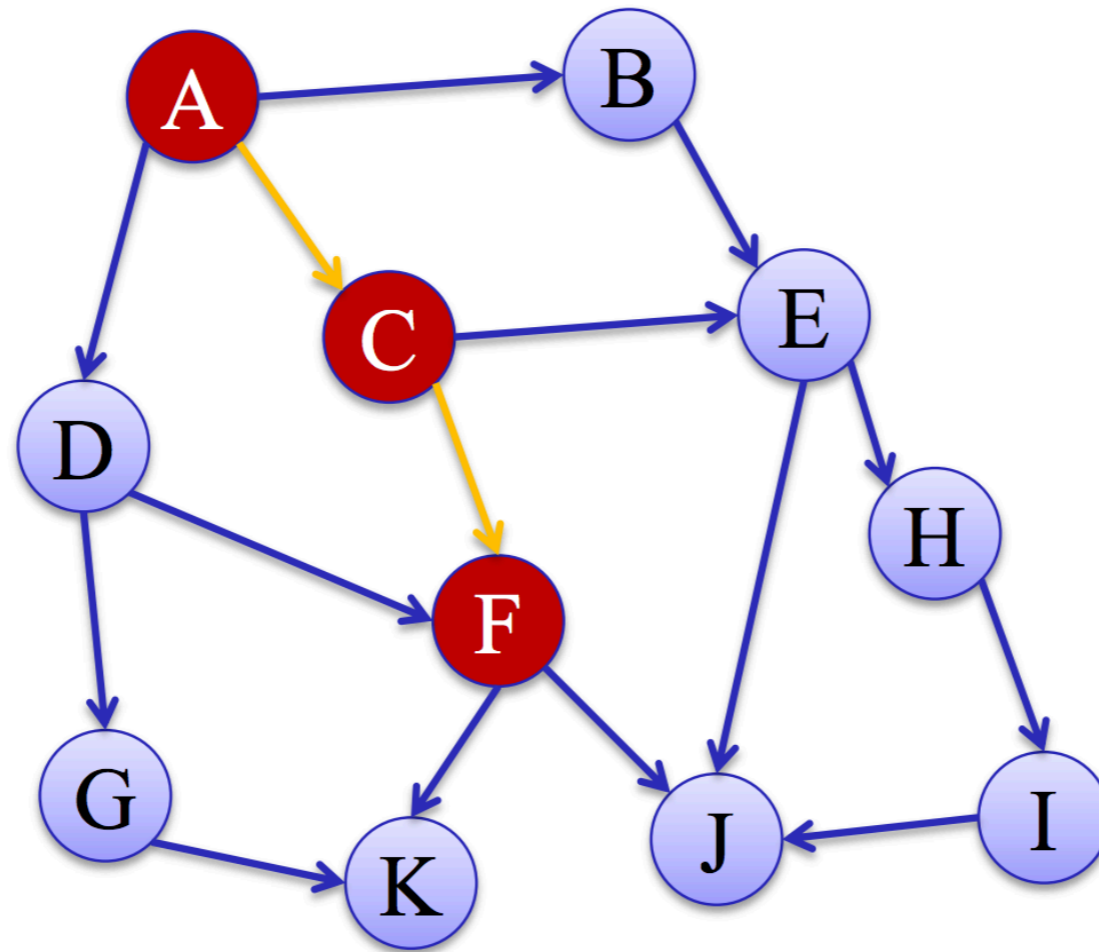
**Output: equilibrium distribution  $s_i$  starting from node  $i$**

Input: adjacency matrix of the hierarchy (undirected)



# Random Walk

Then we select a neighbor of this node and move to it, and so on.



# Random walk

The flow equations can be written:

$$r = Mr$$

The diagram illustrates the equation  $r = Mr$  for a random walk. It shows a vector  $r$  on the left, a matrix  $M$  in the center, and the same vector  $r$  on the right. The matrix  $M$  is a transition matrix where each column sums to 1. The diagram highlights the  $j$ -th column of  $M$  and the  $j$ -th element of  $r$ .

$$\begin{matrix} r_1 \\ r_2 \\ \vdots \\ r_j \\ \vdots \\ r_N \end{matrix} = \begin{matrix} 1/d_1 & 0 & \dots & 1/d_N \\ 1/d_1 & 1/d_2 & \dots & 0 \\ \vdots & \vdots & \vdots & \vdots \\ 0 & 1/d_2 & \dots & 1/d_N \\ \vdots & \vdots & \vdots & \vdots \end{matrix} \begin{matrix} r_1 \\ r_2 \\ \vdots \\ r_j \\ \vdots \\ r_N \end{matrix}$$

$M$  is a Markov matrix since each column sums equal to 1



# How to solve this ?

## Power Iteration method

Initialize:  $r^0 = \left[ \frac{1}{N}, \frac{1}{N}, \dots, \frac{1}{N} \right]^T$

While  $\|r^{k+1} - r^k\|_2 > 0.0001$ :

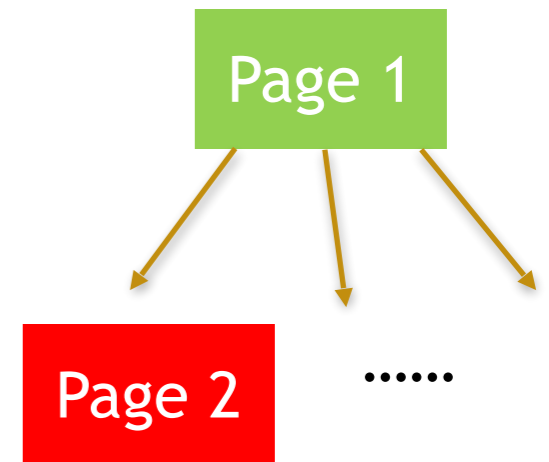
$$r^{k+1} = Mr^k$$

$$\begin{matrix} 1/d_1 & , & 0 & , & \dots & , & 1/d_N \\ 1/d_1 & , & 1/d_2 & , & \dots & , & 0 \\ \vdots & & \vdots & & & & \vdots \\ 0 & , & 1/d_2 & , & \dots & , & 1/d_N \\ \vdots & & \vdots & & & & \vdots \end{matrix}$$

# Random walk interpretation

The vector  $r$  can be reinterpreted as a probability vector to visit each website

- Imagine a **random web surfer**
  - At any time  $k$ , surfer has a probability vector  $r^k$  to visit a web page following the out-link.
  - Process repeats indefinitely

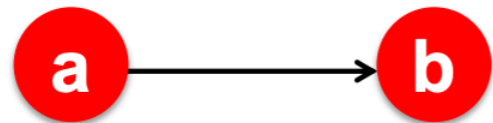


$$\begin{array}{c} r_1 \\ r_2 \\ \vdots \\ r_j \\ \vdots \\ r_N \end{array} = \begin{array}{cccc} 0 & , & 1/d_2 & , \dots , & 1/d_N \\ 1/d_1 & , & 0 & , \dots , & 0 \\ \vdots & & \vdots & & \vdots \\ 1/d_1 & , & 1/d_2 & , \dots , & 1/d_N \\ \vdots & & \vdots & & \vdots \end{array} \begin{array}{c} r_1 \\ r_2 \\ \vdots \\ r_j \\ \vdots \\ r_N \end{array}$$

$$r = Mr$$

# Problem of random walk

Dead ends



$$r_j^{(t+1)} = \sum_{i \rightarrow j} \frac{r_i^{(t)}}{d_i}$$

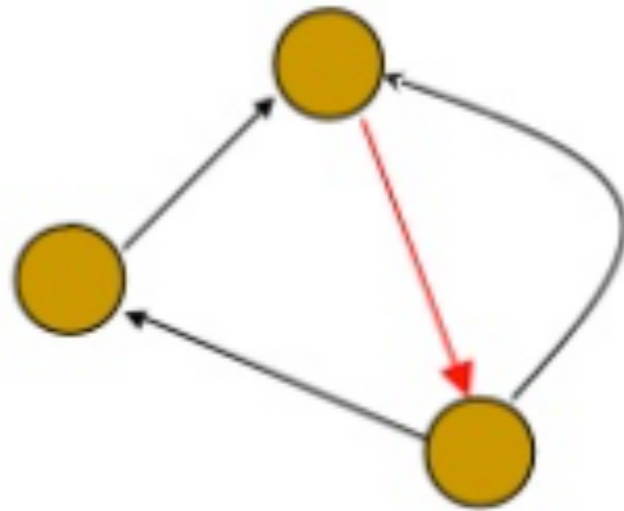
■ **Example:**

	Iteration: 0,	1,	2,	3...
$r_a$	1	0	0	0
$r_b$	0	1	0	0

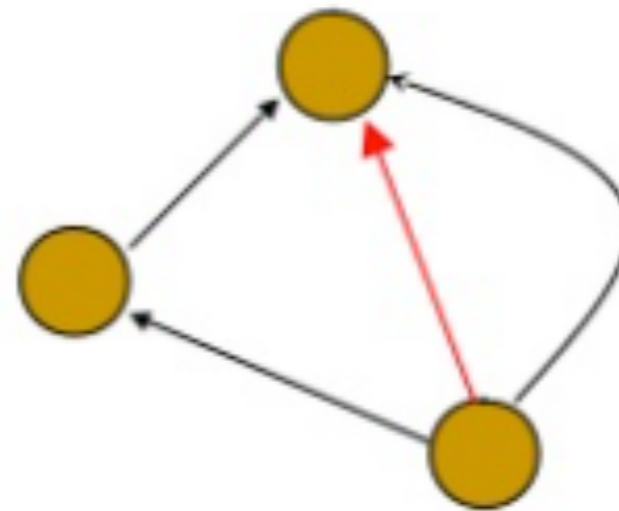
Dead-ends are a problem because the matrix is not column stochastic so our initial assumptions are not met.

# Random walk has stationary distribution when the graph is irreducible and aperiodic

- **Irreducible:** There is a path from every node to every other node.

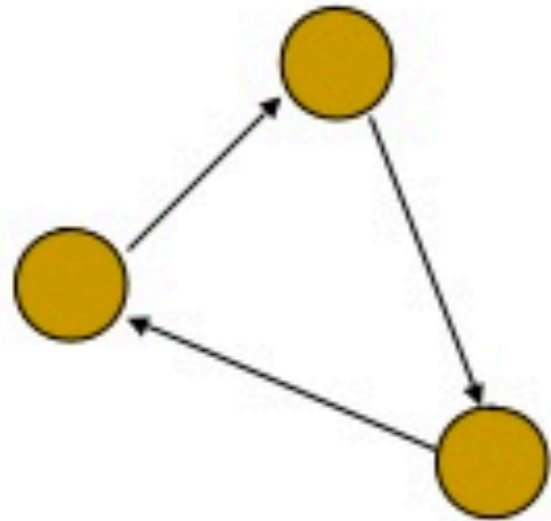


Irreducible

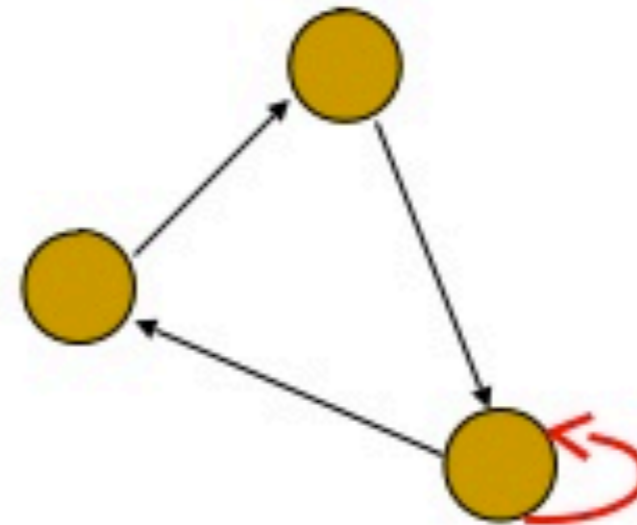


Not irreducible

- **Aperiodic:** The GCD of all cycle lengths is 1. The GCD is also called period.



Periodicity is 3



Aperiodic

The *greatest common divisor* of a set of whole numbers is the largest integer which divides them all.

*Example:* The greatest common divisor of 12 and 15.

$gcd(12, 15)$ .

Divisors of 12: 1, 2, 3, 4, 6, 12.

Divisors of 15: 1, 3, 5, 15.

Common divisors: 1, 3.

Greatest common divisor is 3.

$\therefore gcd(12, 15) = 3$ .

# Solution: jump to a random node

At each time step, the random surfer has two options

- With prob.  $\beta$ , follow a link at random
- With prob.  $1 - \beta$ , jump to a random page
- Common values for  $\beta$  are in the range 0.8 to 0.9

$$r_j = \sum_{i \rightarrow j} \beta \frac{r_i}{d_i} + (1 - \beta) \frac{1}{N}$$

$$\begin{array}{c} r_1 \\ r_2 \\ \vdots \\ r_j \\ \vdots \\ r_N \end{array} = \beta \begin{array}{ccc} 1/d_1 & , & 0 & , & \dots \\ 1/d_1 & , & 1/d_2 & , & \dots \\ \vdots & & \vdots & & \\ 0 & , & 1/d_2 & , & \dots \\ \vdots & & \vdots & & \end{array} \begin{array}{c} r_1 \\ r_2 \\ \vdots \\ r_j \\ \vdots \\ r_N \end{array} + (1 - \beta) \begin{array}{c} 1/N \\ 1/N \\ \vdots \\ 1/N \\ \vdots \\ 1/N \end{array}$$

# Difference from random walk

Random walk

$$\begin{array}{c} r_1 \\ r_2 \\ \vdots \\ r_j \end{array} = \beta \begin{array}{ccc} 1/d_1 & , & 0 & , & \dots \\ 1/d_1 & , & 1/d_2 & , & \dots \\ \vdots & & \vdots & & \\ 0 & , & 1/d_2 & , & \dots \end{array} \begin{array}{c} r_1 \\ r_2 \\ \vdots \\ r_j \end{array} + (1 - \beta) \begin{array}{c} 1/N \\ 1/N \\ \vdots \\ 1/N \end{array}$$

Random walk with restart

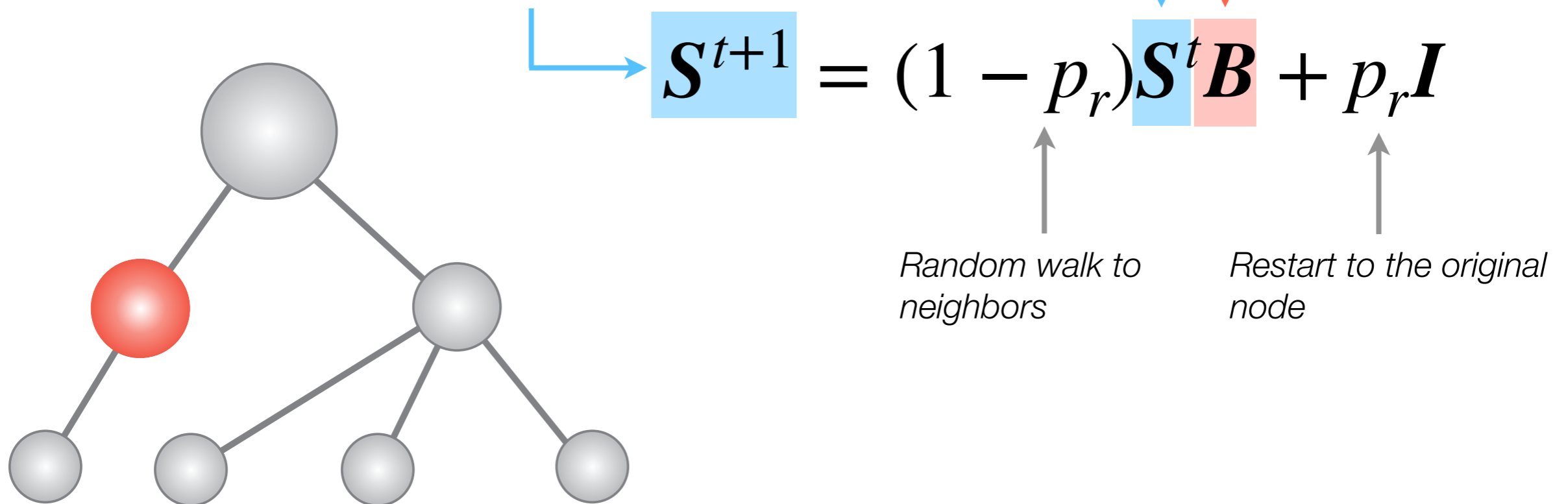
$$\begin{array}{c} r_1 \\ r_2 \\ \vdots \\ r_j \end{array} = \beta \begin{array}{ccc} 1/d_1 & , & 0 & , & \dots \\ 1/d_1 & , & 1/d_2 & , & \dots \\ \vdots & & \vdots & & \\ 0 & , & 1/d_2 & , & \dots \end{array} \begin{array}{c} r_1 \\ r_2 \\ \vdots \\ r_j \end{array} + (1 - \beta) \begin{array}{c} c_1 \\ c_2 \\ \vdots \\ c_j \end{array} \longrightarrow \begin{array}{c} 0 \\ 1 \\ \vdots \\ 0 \end{array}$$

# Matrix representation v.s. vector representation

Iterate  $t = \{0, 1, \dots\}$  until  $S^{t+1} \approx S^t$ .

**Output: equilibrium distribution  $s_i$  starting from node  $i$**

Input: adjacency matrix of the hierarchy (undirected)



Node  $i$  and node  $j$  are topologically similar if  $s_i$  is similar to  $s_j$



# Random walk with restart

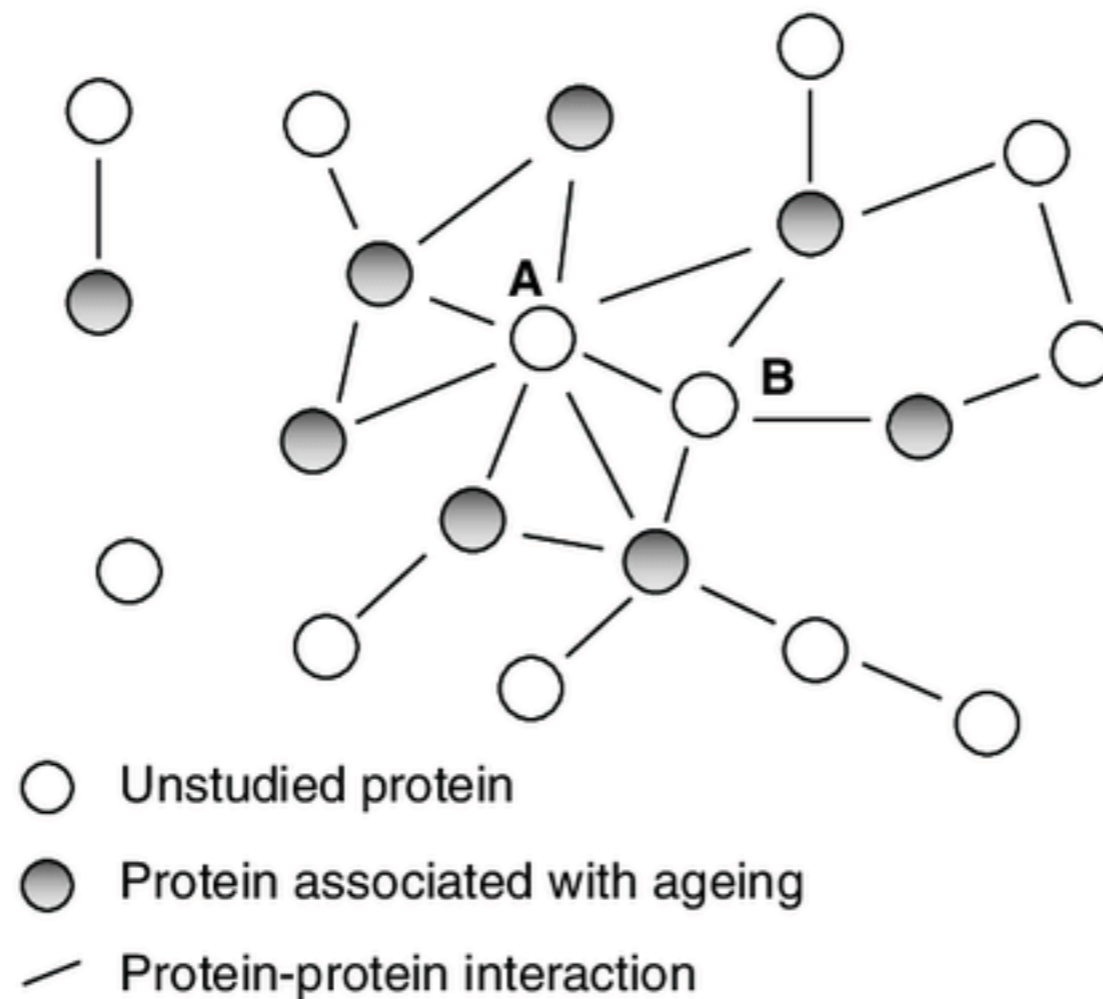
- Random walk with restart is the same as random walk other than the fact that jumps are back to one of a given set of starting vertices.
- In a way, the walk in Random walk with restart is biased towards (or personalized for) this set of starting vertices and is more localized compared to the random walk.

# Functions of random walk

1. Smooth the whole graphs
2. Assign importance score
3. Quantify the distance of two nodes
4. Want to integrate information beyond the neighbors

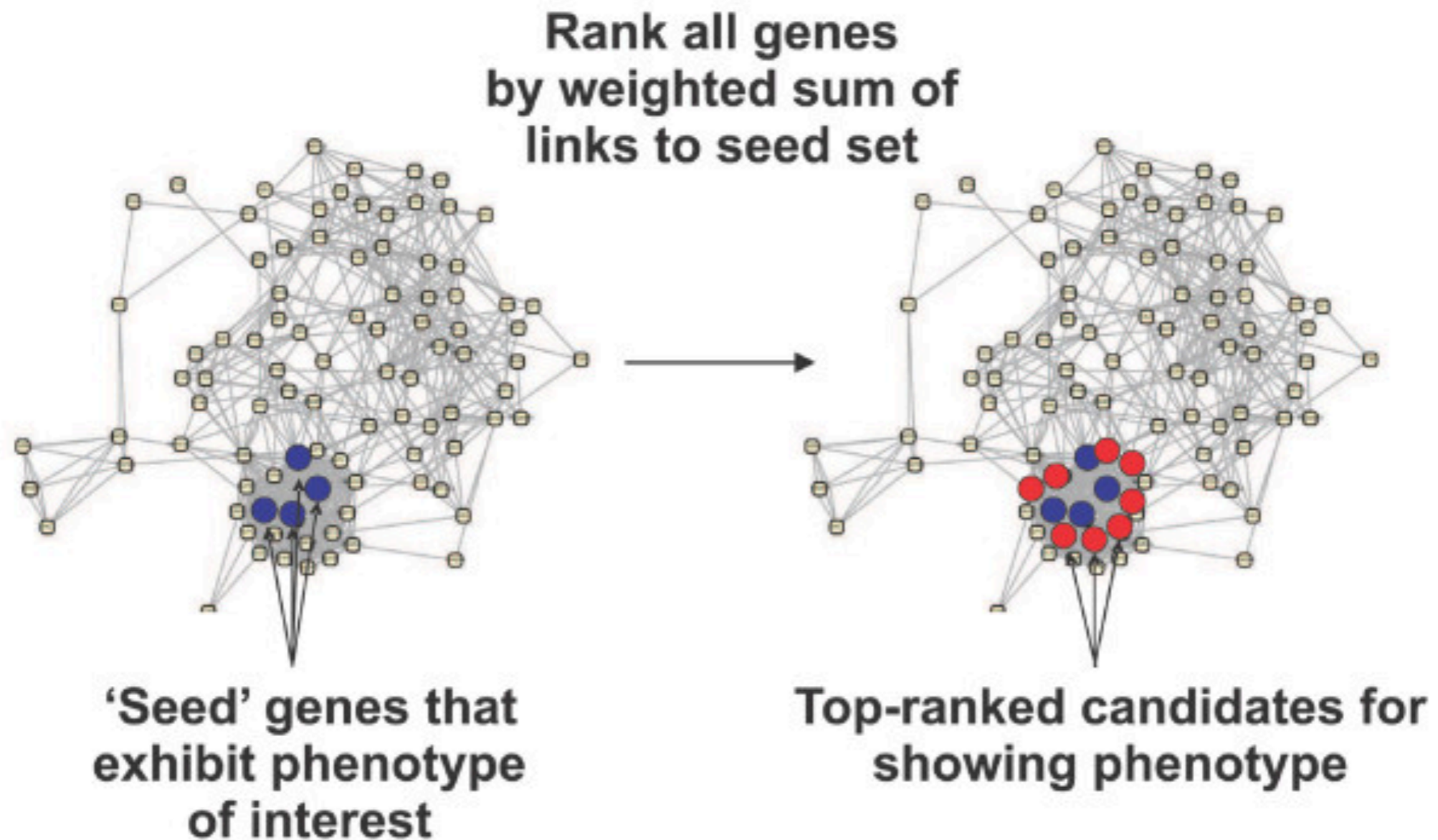
# Guilt-by-association rule

- Assign a label to a node using its neighbor's labels

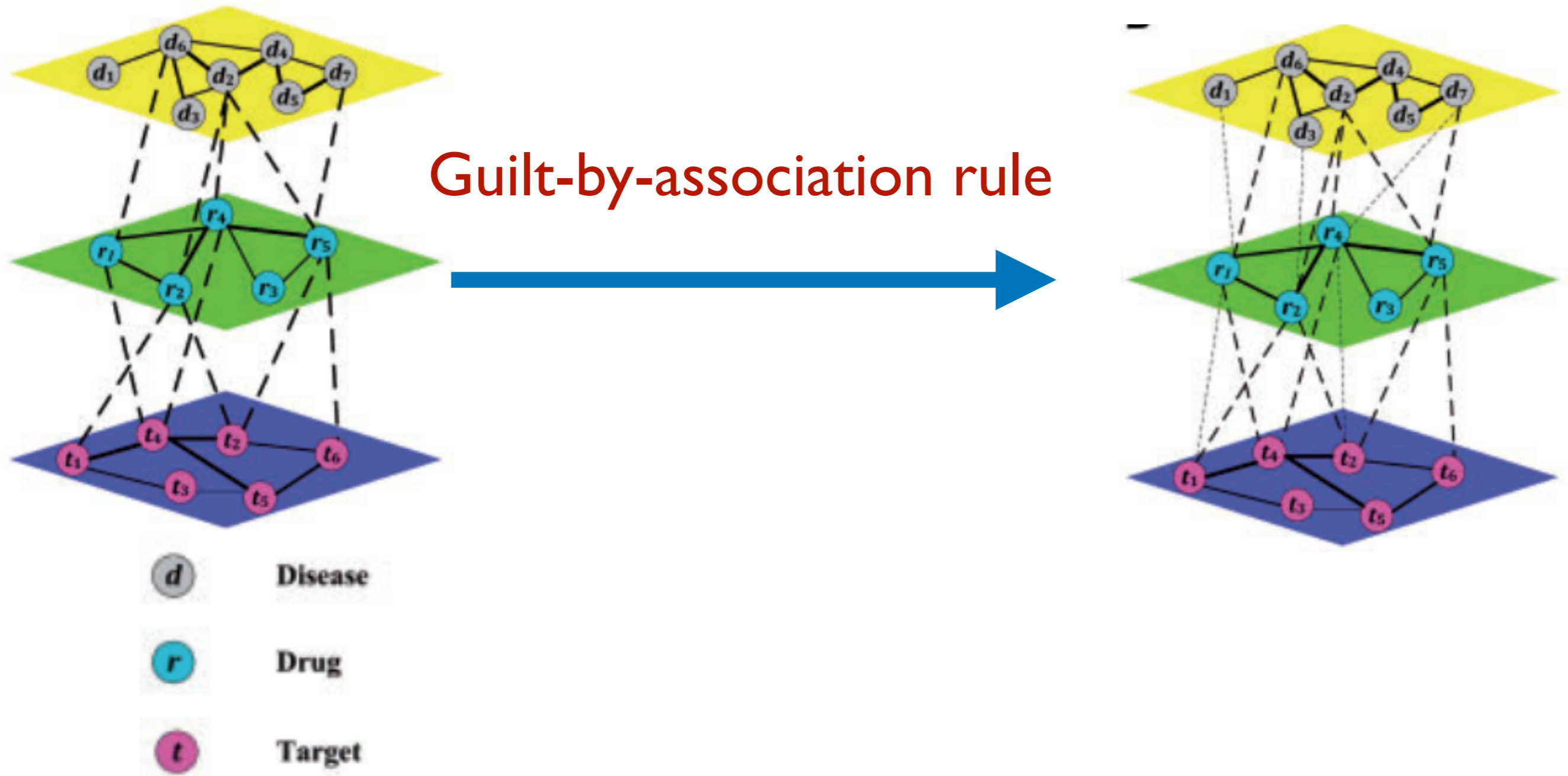


# Guilt-by-association rule

- Fast and scalable to large networks
- But only utilize information of 1st-order neighbors



# Drug target identification using guilt-by-association



# Network embedding and graph neural network

# SimCLR: Contrastive Learning using data augmentation



(a) Original



(b) Crop and resize



(c) Crop, resize (and flip)



(d) Color distort. (drop)



(e) Color distort. (jitter)



(f) Rotate  $\{90^\circ, 180^\circ, 270^\circ\}$



(g) Cutout



(h) Gaussian noise

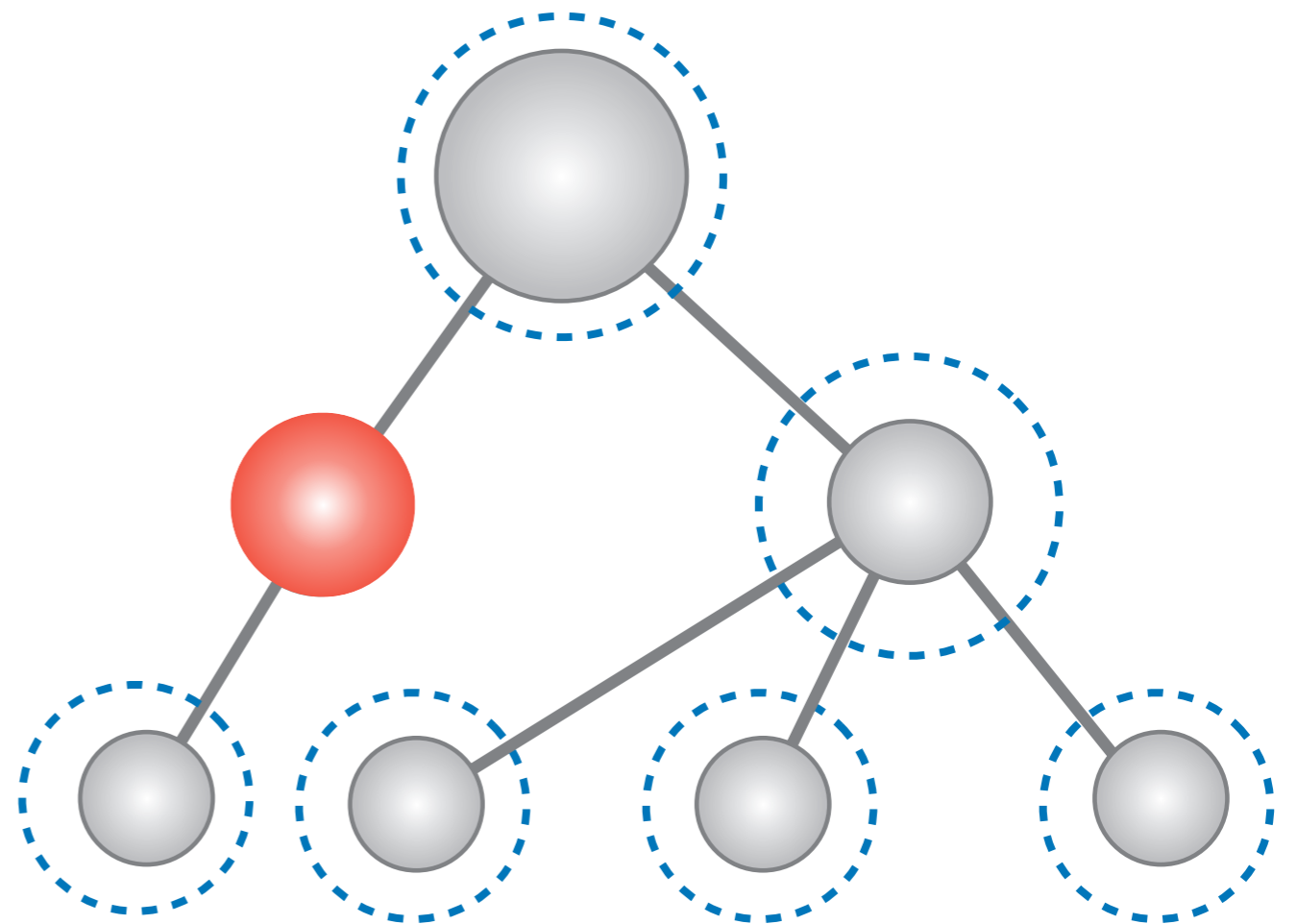
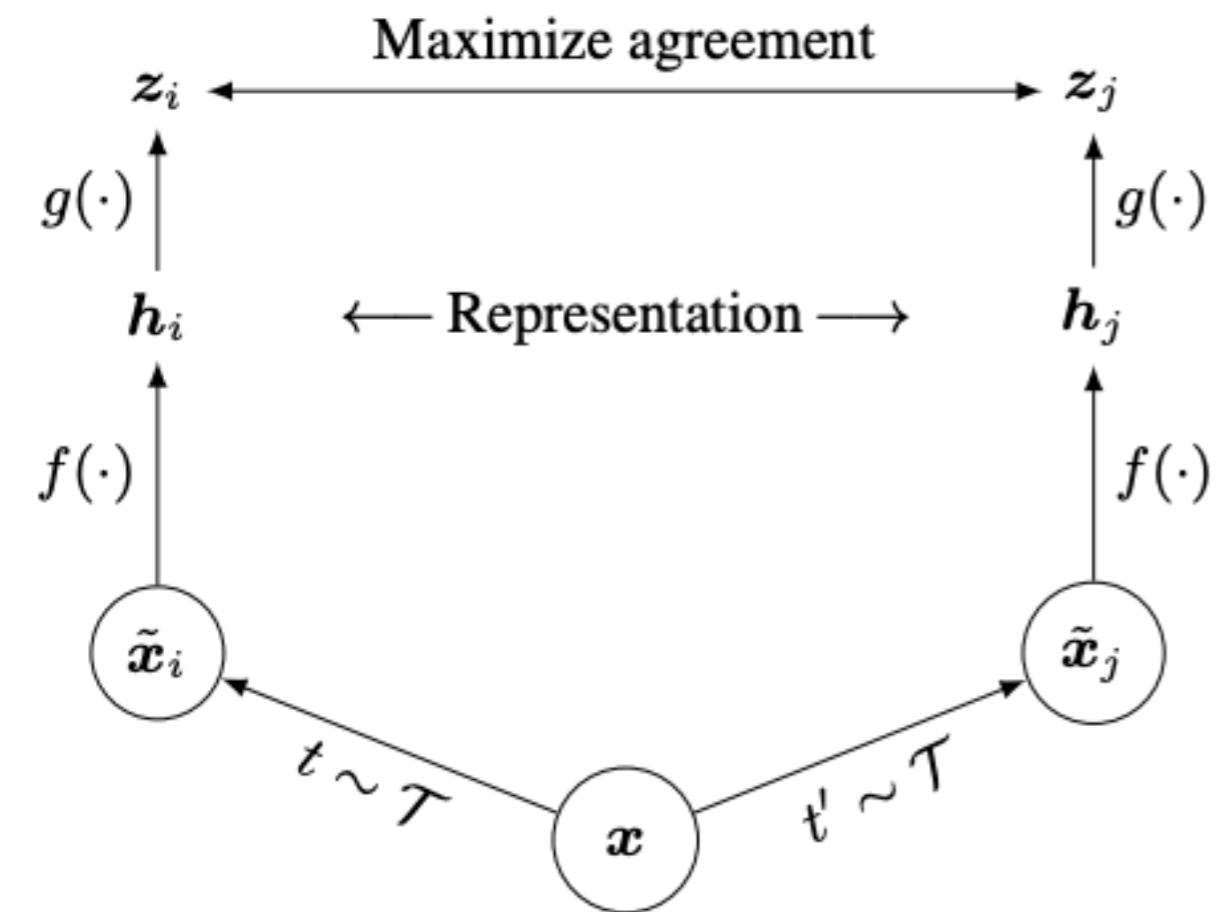


(i) Gaussian blur



(j) Sobel filtering

# Using network is like data augmentation





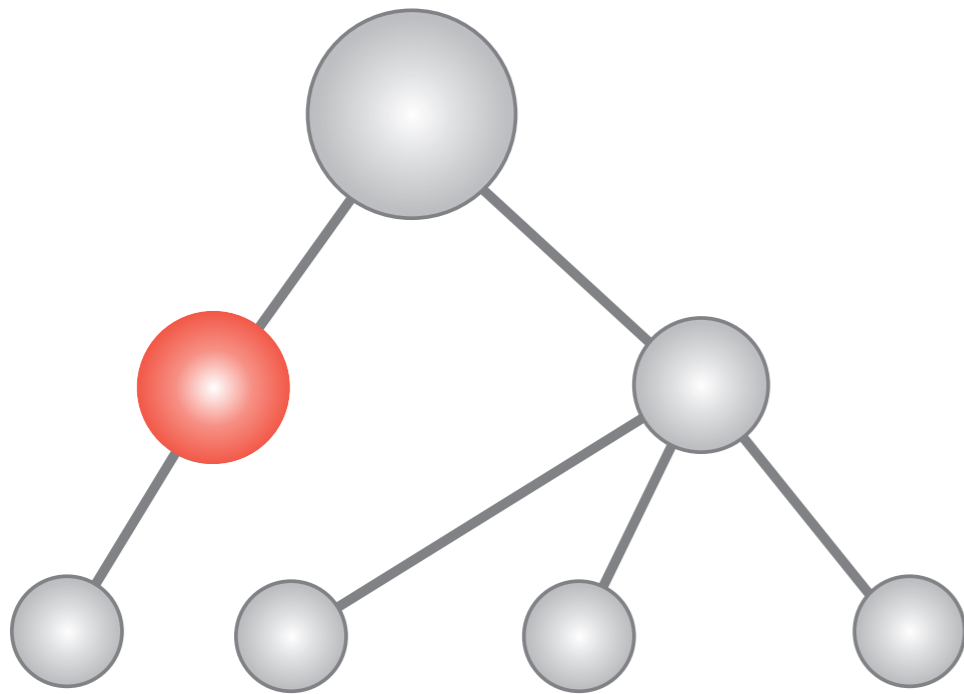
# The Math:

use diffusion model on each node to calculate topological similarity

Input: adjacency matrix  
of the hierarchy (undirected)

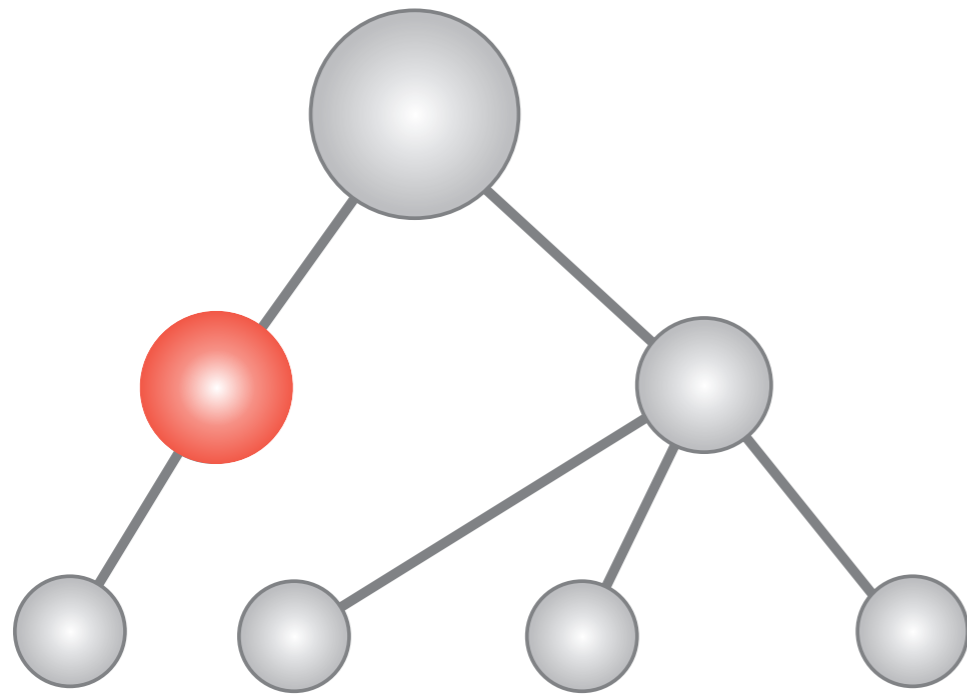


$$S^{t+1} = (1 - p_r)S^t \mathbf{B} + p_r \mathbf{I}$$



# The Math:

use diffusion model on each node to calculate topological similarity



Input: adjacency matrix  
of the hierarchy (undirected)

$$S^{t+1} = (1 - p_r)S^t \mathbf{B} + p_r \mathbf{I}$$

↑  
*Random walk to  
neighbors*

↑  
*Restart to the original  
node*

Node  $i$  and node  $j$  are topologically similar if  $s_i$  is similar to  $s_j$

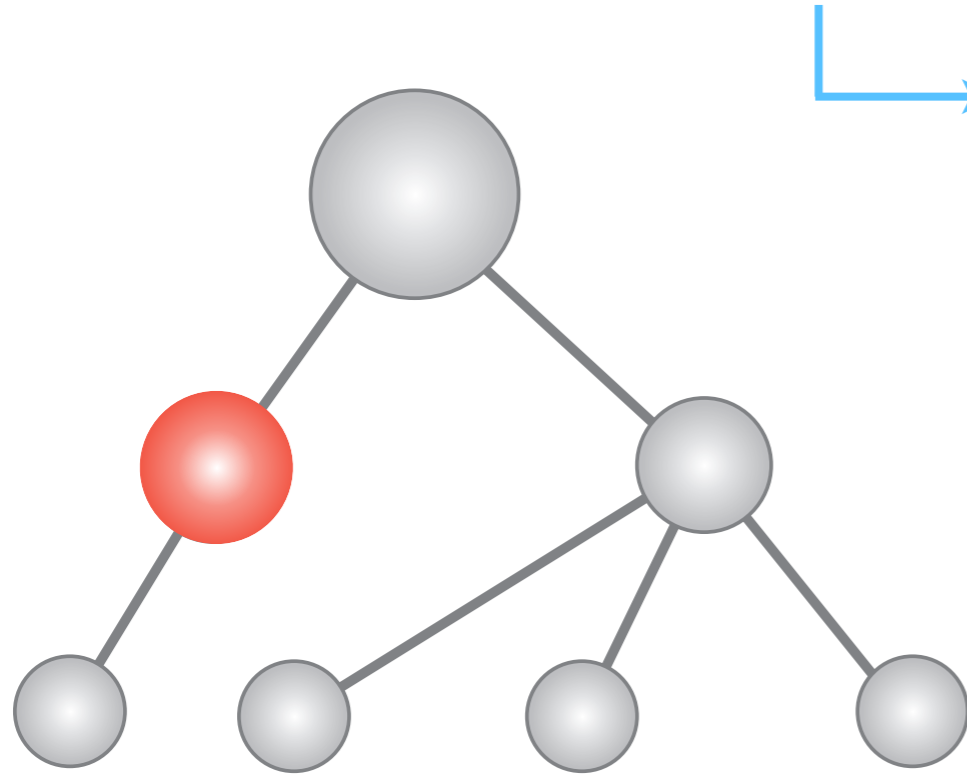
# The Math:

use diffusion model on each node to calculate topological similarity

Iterate  $t = \{0, 1, \dots\}$  until  $S^{t+1} \approx S^t$ .

**Output: equilibrium distribution  $s_i$  starting from node  $i$**

Input: adjacency matrix  
of the hierarchy (undirected)



$$S^{t+1} = (1 - p_r) S^t B + p_r I$$

Random walk to  
neighbors

Restart to the original  
node

Node  $i$  and node  $j$  are topologically similar if  $s_i$  is similar to  $s_j$

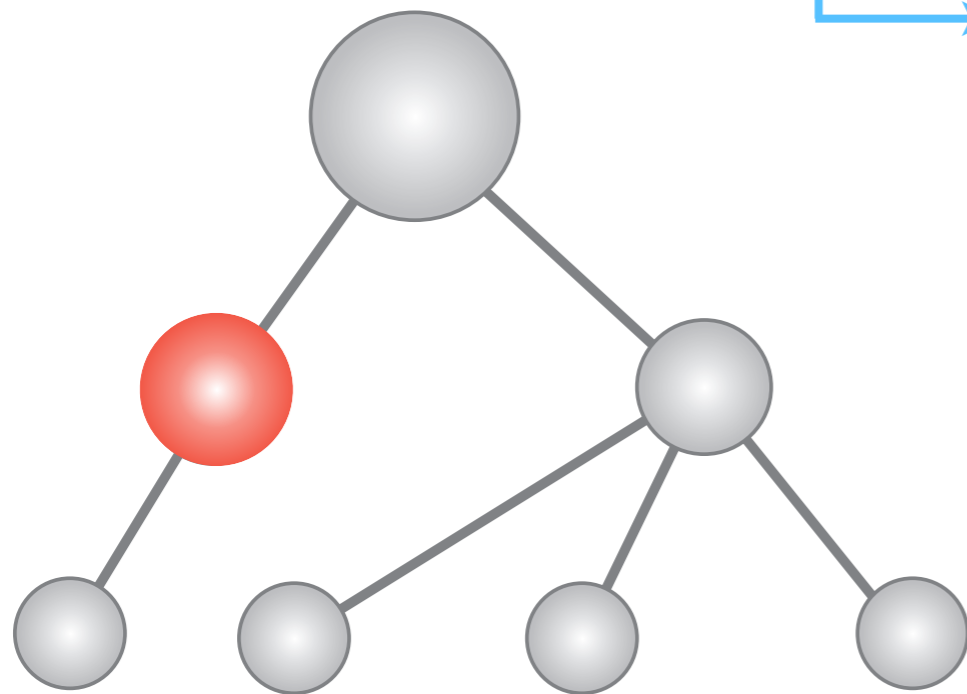
# The Math:

use diffusion model on each node to calculate topological similarity

Iterate  $t = \{0, 1, \dots\}$  until  $S^{t+1} \approx S^t$ .

**Output: equilibrium distribution  $s_i$  starting from node  $i$**

Input: adjacency matrix  
of the hierarchy (undirected)

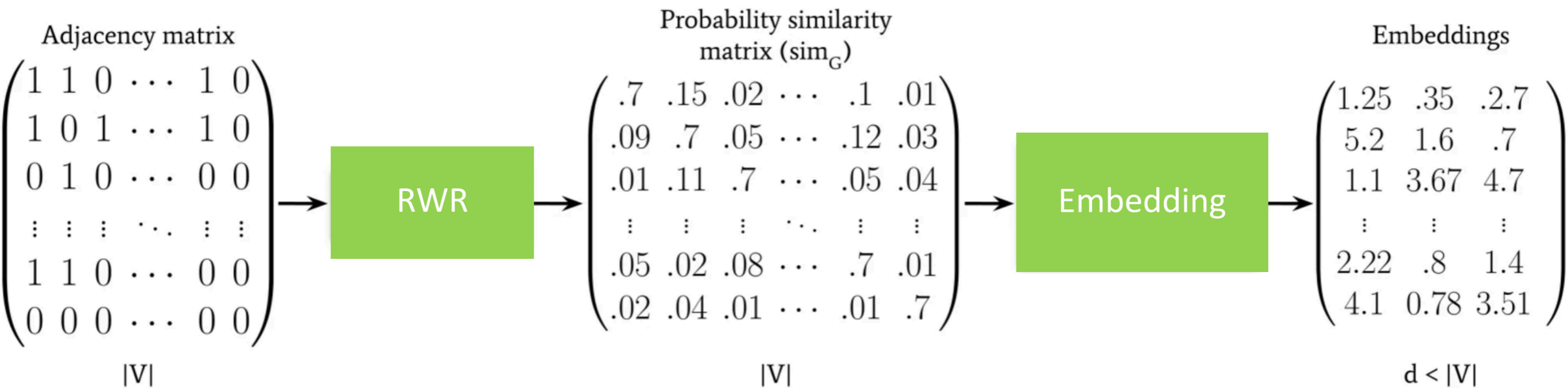


$$S^{t+1} = (1 - p_r) S^t B + p_r I$$

Random walk to  
neighbors

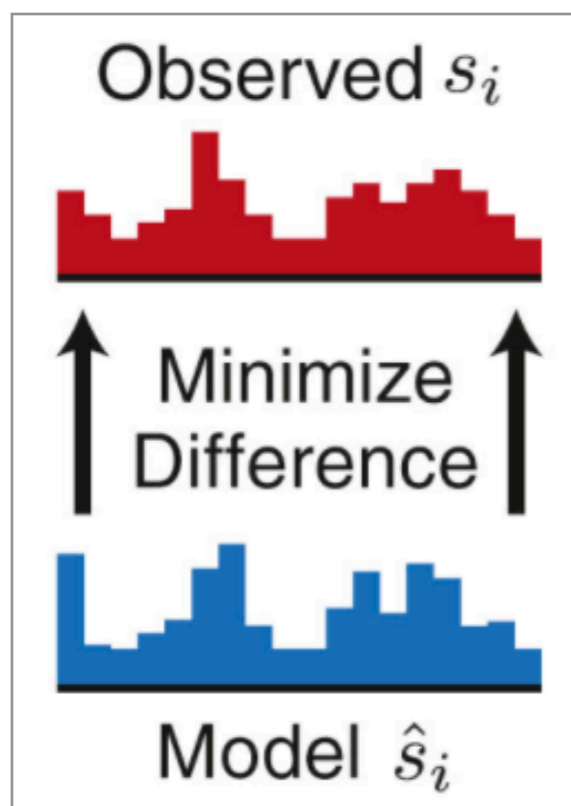
Restart to the original  
node

# From advanced matrix to random walk probability matrix



# Network embedding: decomposing diffusion matrix

**Optimization goal:** find class embedding  $\{\mathbf{x}_i\}$  and context embedding  $\{\mathbf{u}_i\}$  so that  $\{\hat{\mathbf{s}}_i\}$  is close to  $\{\mathbf{s}_i\}$ .

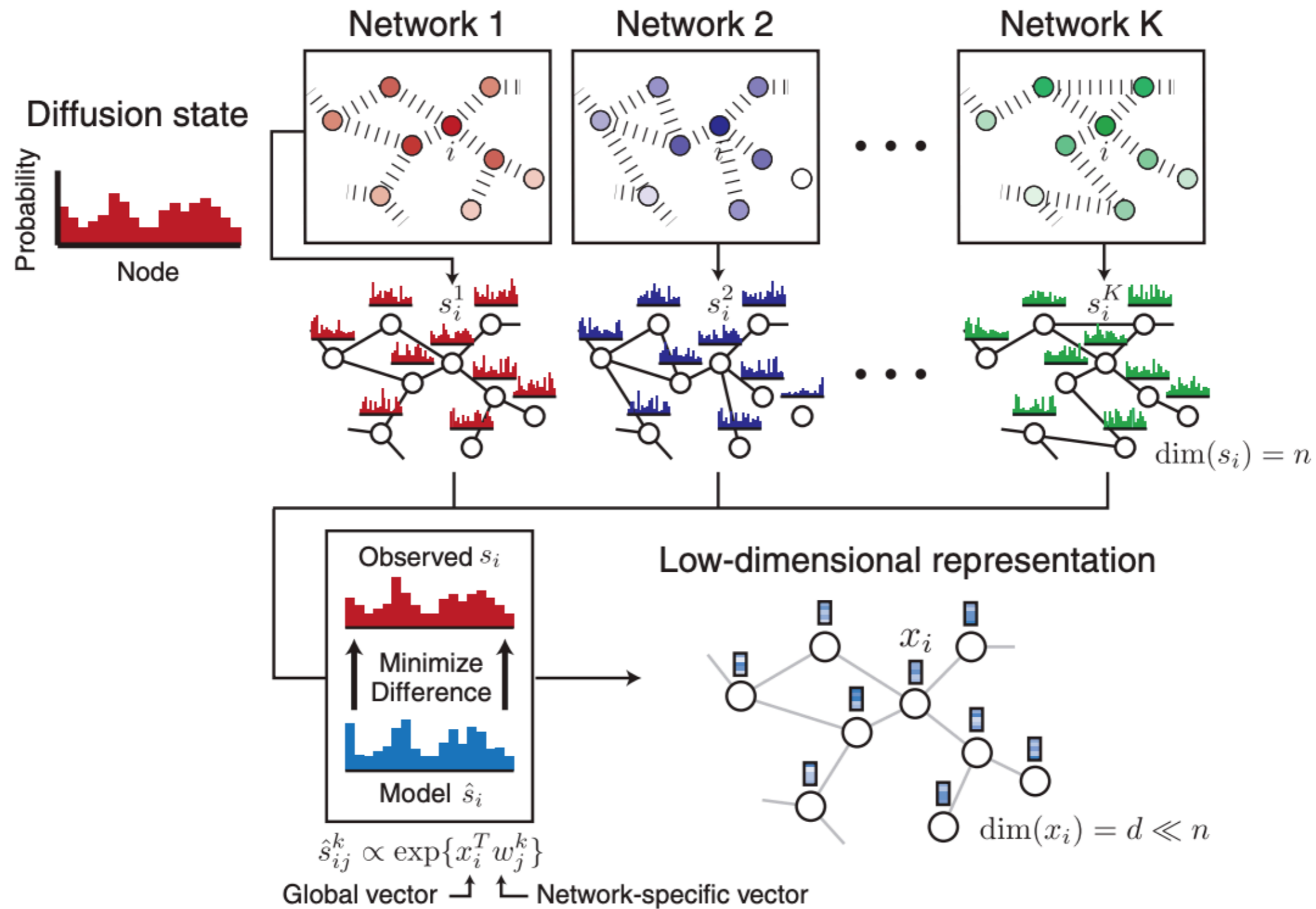


$$\hat{s}_{ij} = \frac{e^{\mathbf{x}_i^T \mathbf{u}_j}}{\sum_k e^{\mathbf{x}_i^T \mathbf{u}_k}} \approx e^{\mathbf{x}_i^T \mathbf{u}_j}$$

Drop the partition function for fast approximation

Loss function: 
$$\min_{\mathbf{x}, \mathbf{u}} C(\mathbf{S}, \hat{\mathbf{S}}) = \sum_{i=1}^n \sum_{j=1}^n (\mathbf{x}_i^T \mathbf{u}_j - \log s_{ij})^2$$

# Network embedding for network integration



# Recap

- Guilt-by-association
  - Only use 1st-order neighbors' information
  - A good baseline that works very well in many applications.
- Random walk
  - Find the most important node. Consider all nodes in the graph.
  - Might not converge due to dead end issue
- Random walk with restart
  - Solved dead end issue.
  - Does not have node features. Only one importance score for each node.
- Network embedding
  - Reduce RWR matrix to low-dimensional
  - Better for large and noisy network



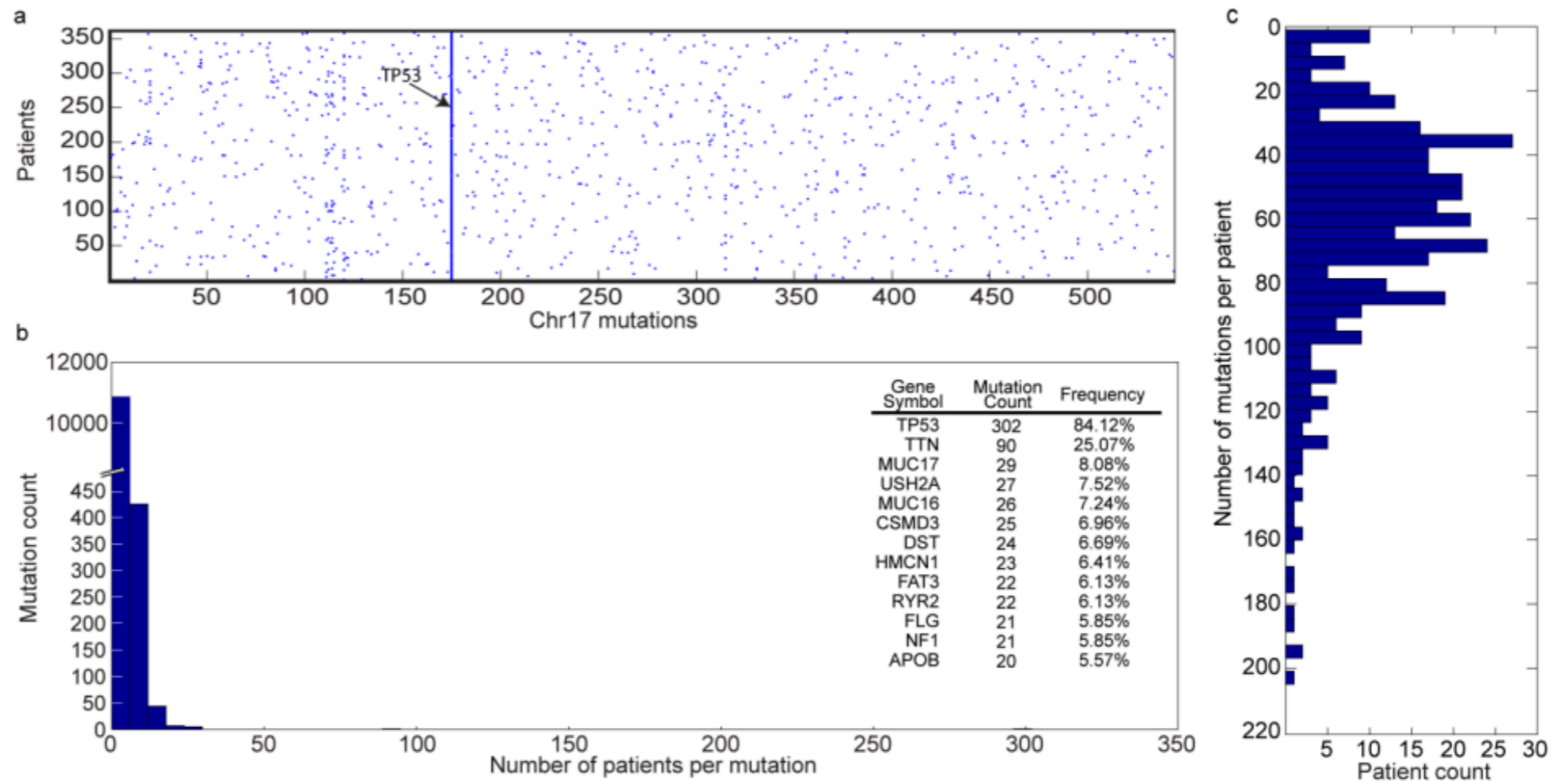
# Goal

- Tumor stratification: to divide a heterogeneous population into clinically and biologically meaningful subtypes based on molecular profiles

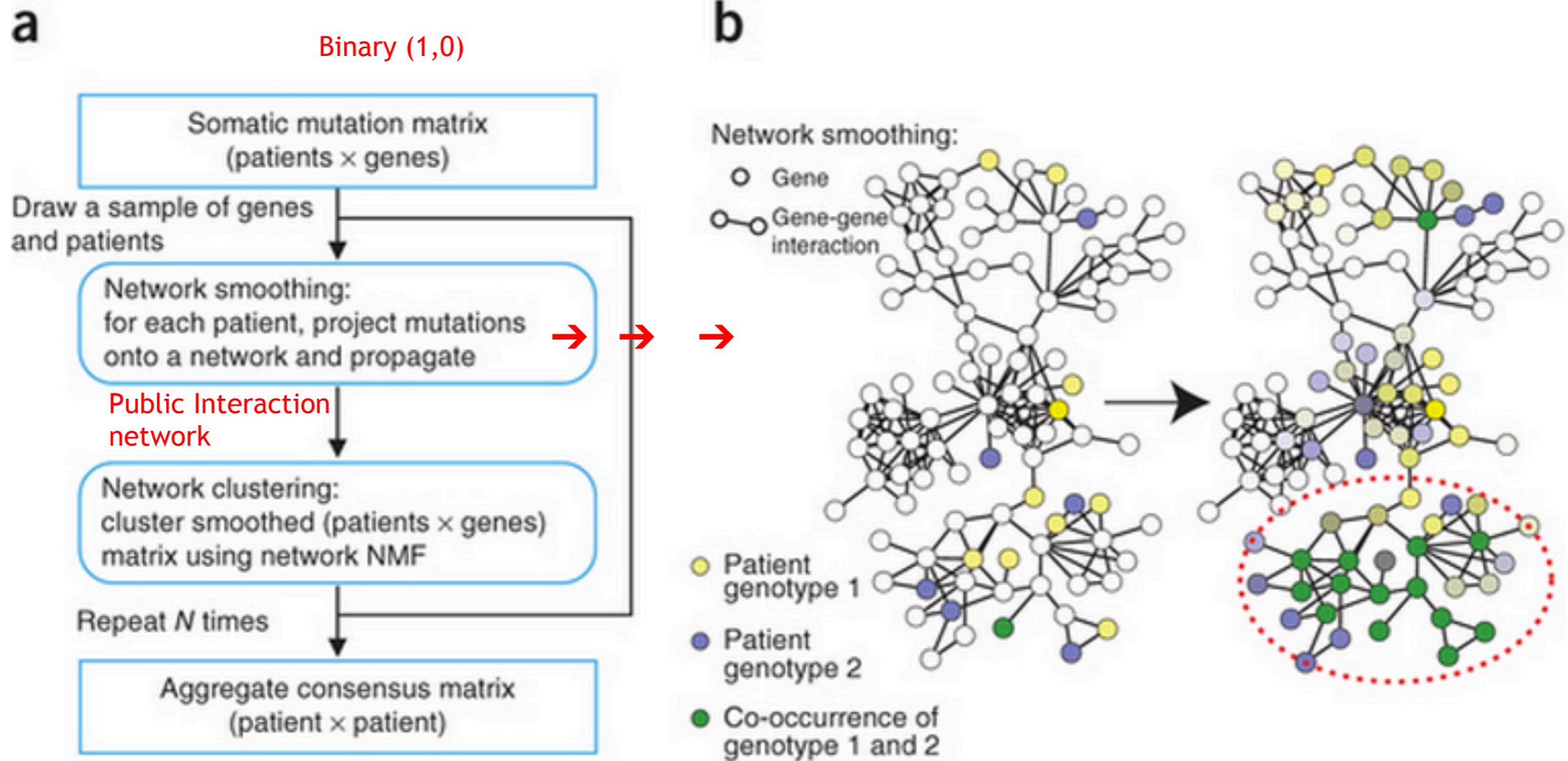
# Somatic mutation profile

- Compare the mutations of tumors
- Sparse

**Supplementary Figure 1**



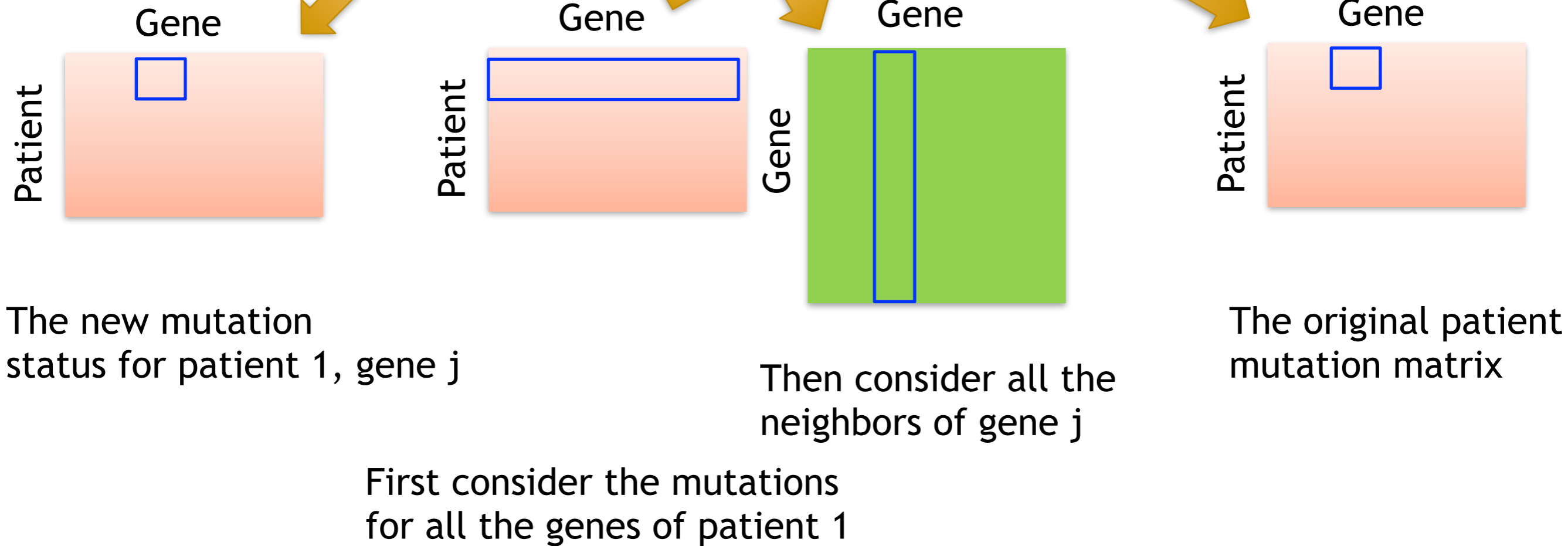
# Overview of network-based stratification



# Algorithm

Performing random walk with restart for each patient

$$F_{t+1} = \alpha F_t A + (1 - \alpha) F_0$$



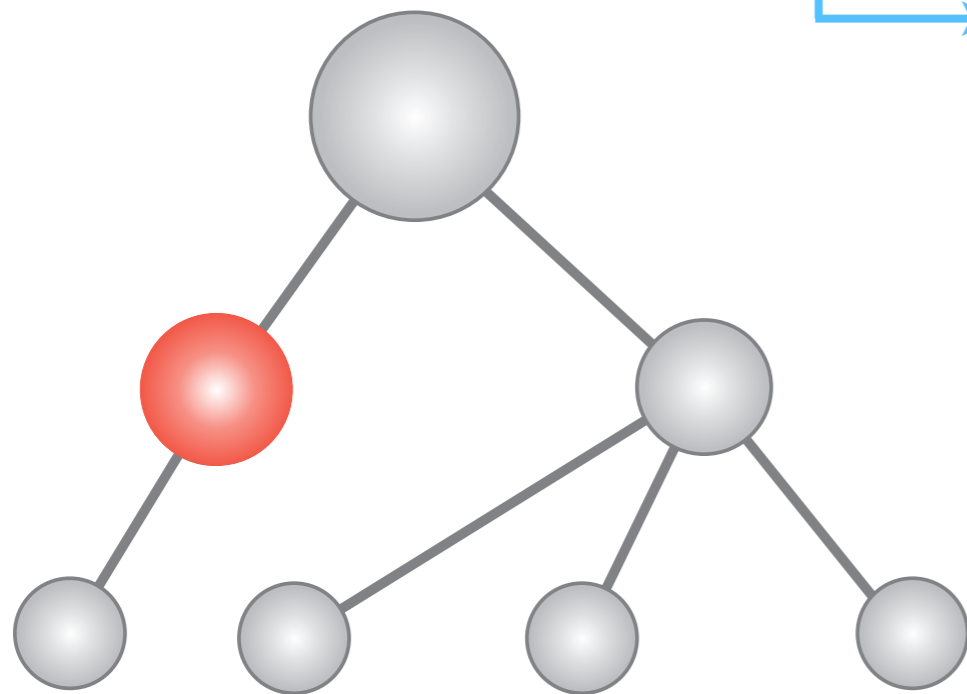
# The Math:

use diffusion model on each node to calculate topological similarity

Iterate  $t = \{0, 1, \dots\}$  until  $S^{t+1} \approx S^t$ .

**Output: equilibrium distribution  $s_i$  starting from node  $i$**

Input: adjacency matrix  
of the hierarchy (undirected)



$$S^{t+1} = (1 - p_r) S^t B + p_r I$$

Random walk to  
neighbors

Restart to the original  
node

# Network smoothing

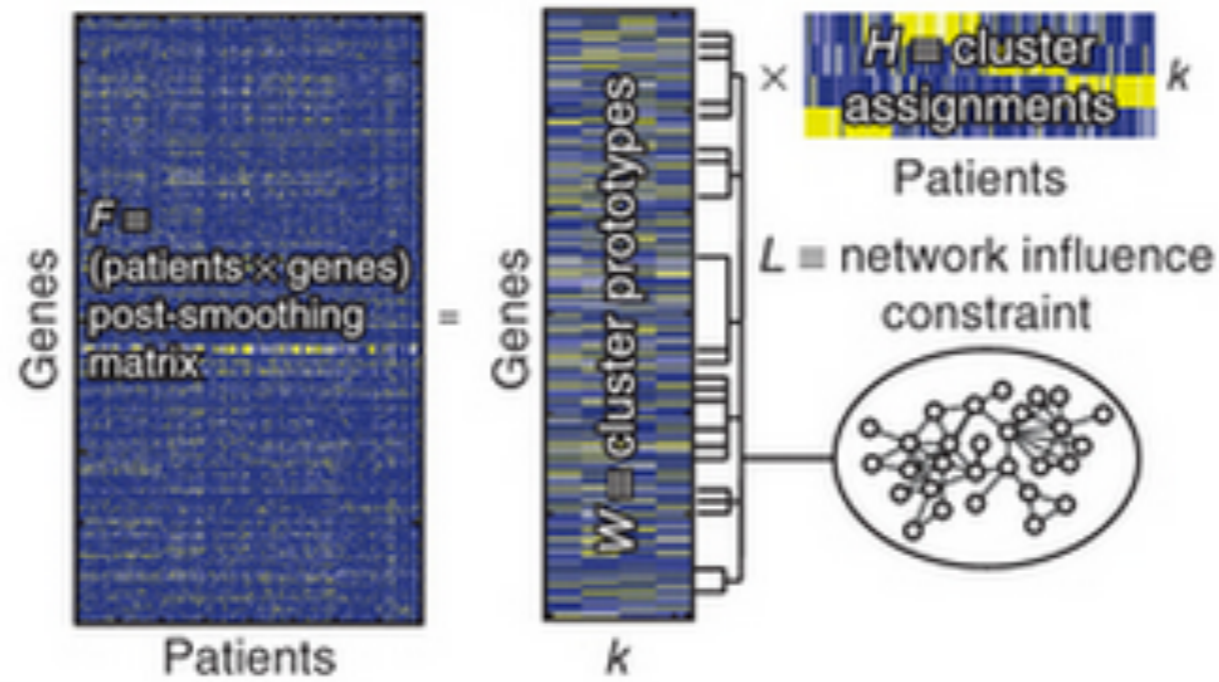
- $F_{t+1} = \alpha F_t A + (1-\alpha)F_0$

$F_0$ : patients \* genes matrix

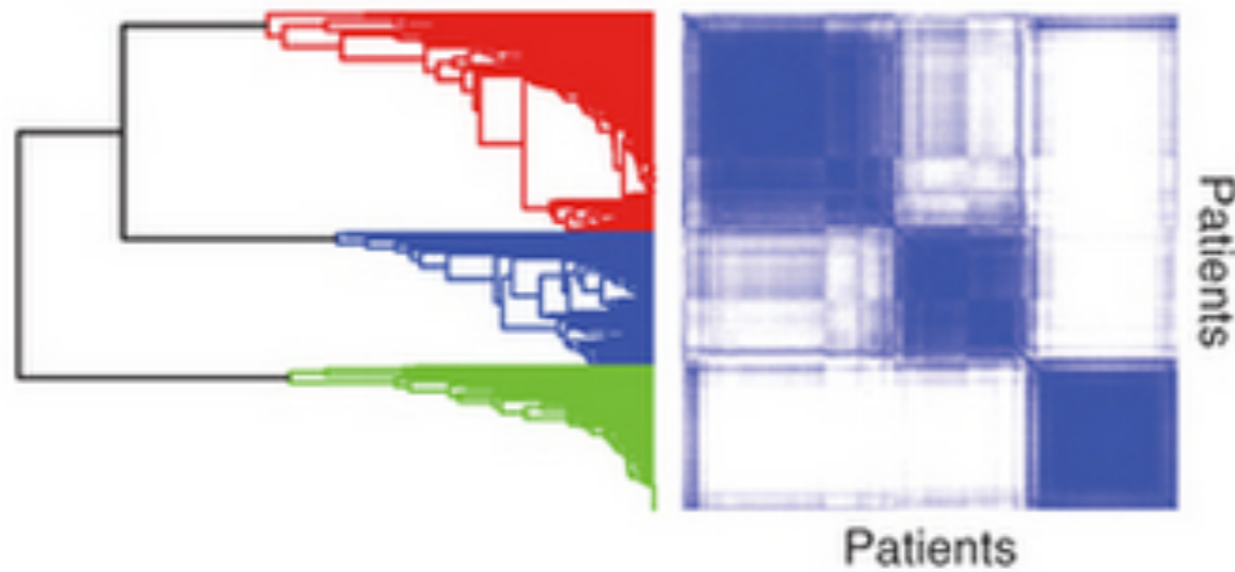
$A$ : adjacency matrix of the gene interaction network (STRING, HumanNet and PathwayCommons)

$\alpha$ : tuning factor that determines how far a mutation signal can diffuse

**C** Network NMF:  $\min_{W,H>0} \|F - WH\| + \gamma \|W^T L\|_F$

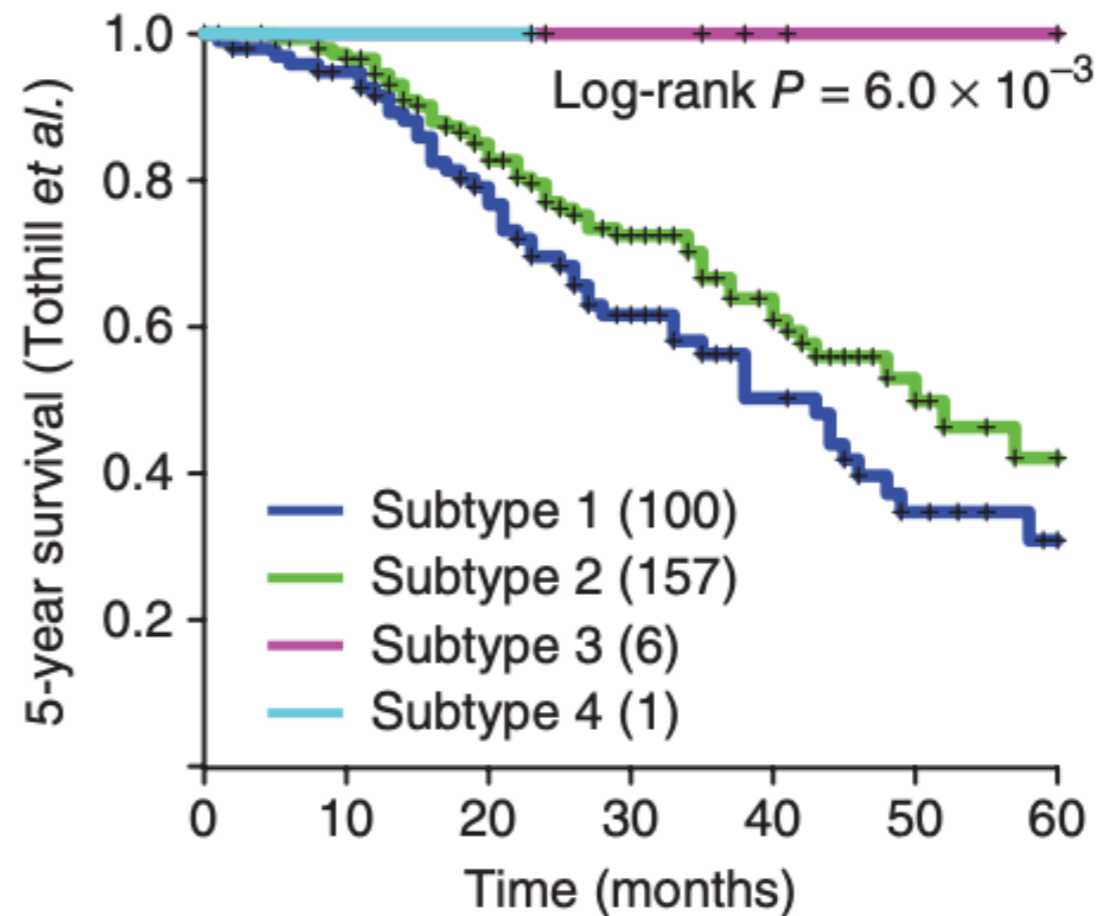
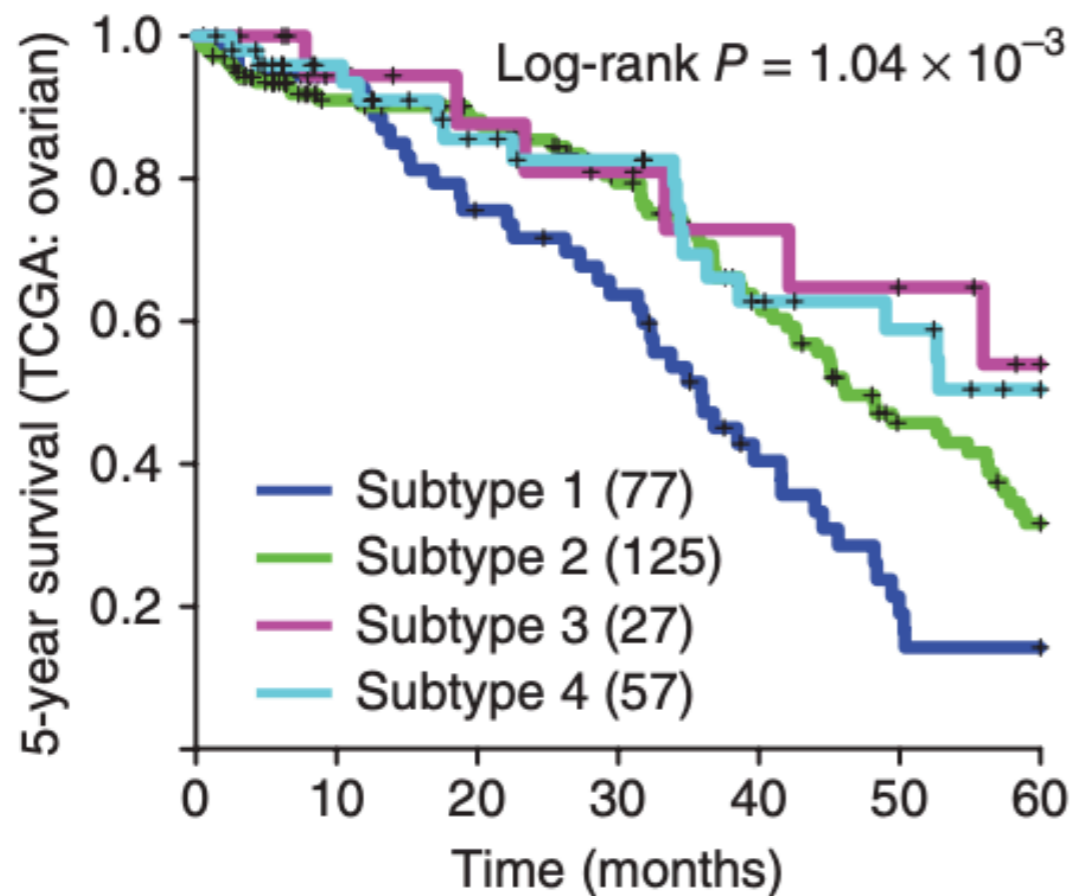


**d** Network-based stratification



# Biological significance

Different clusters of patients have different survival rates !





# How to incorporate node features into RWR

- The restart probability on each node is a vector now
- $F_{t+1} = \alpha F_t A + (1-\alpha) F_0$

$F_0$ : patients \* genes matrix

$A$ : normalized adjacency matrix of the gene interaction network

$\alpha$ : restart probability

**Question: what is the limitation of incorporating node features in this way?**

# How to incorporate node features into RWR

- The restart probability on each node is a vector now
- $F_{t+1} = \alpha F_t A + (1-\alpha) F_0$

$F_0$ : patients \* genes matrix

$A$ : normalized adjacency matrix of the gene interaction network

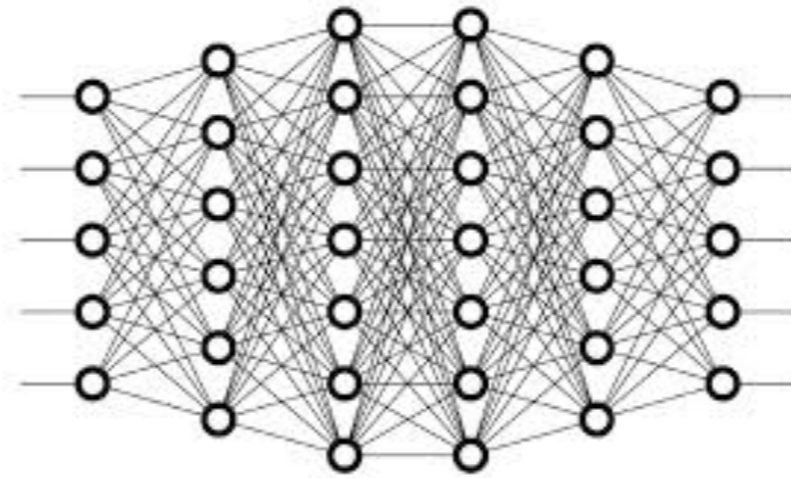
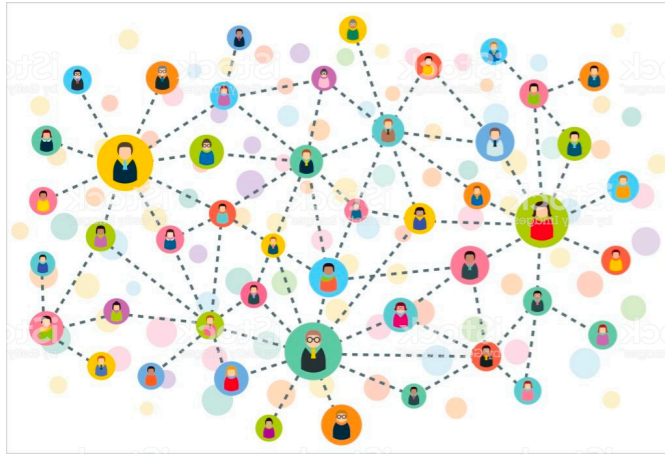
$\alpha$ : restart probability

**Question: what is the limitation of incorporating node features in this way?**

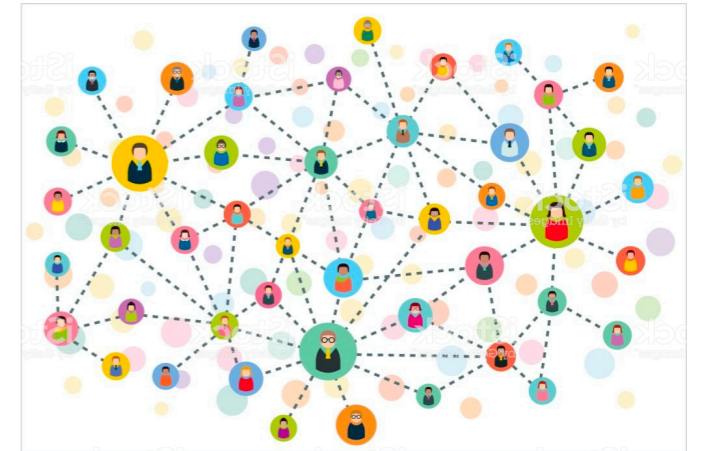
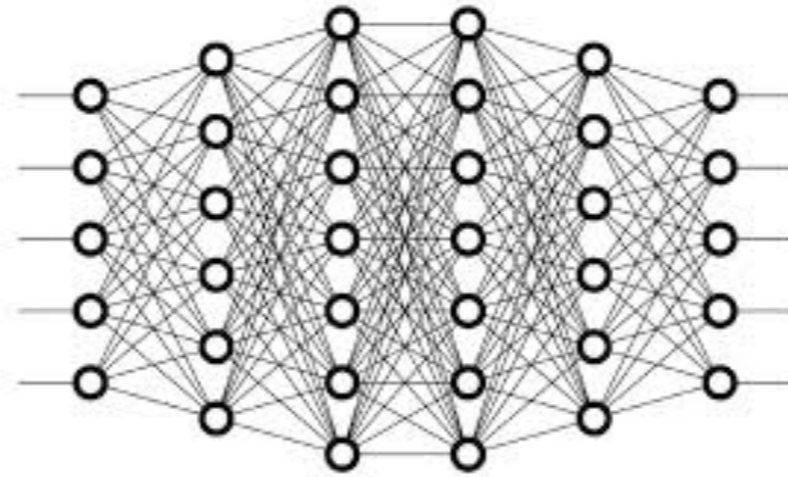
**Different node features are modeled independently.**

**This is why we need graph neural network which will model the dependency between features**

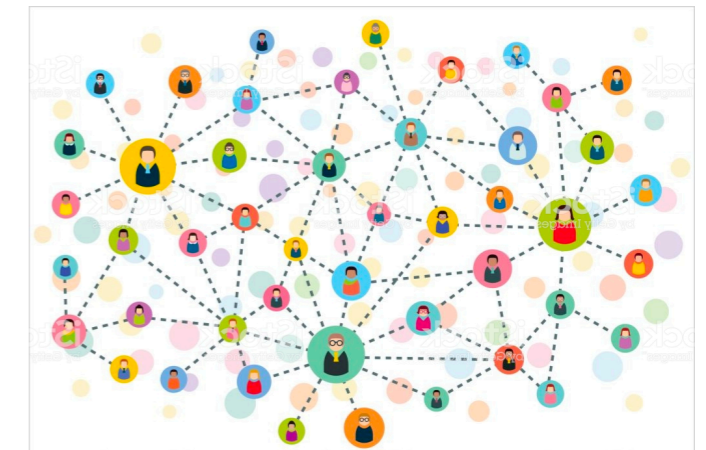
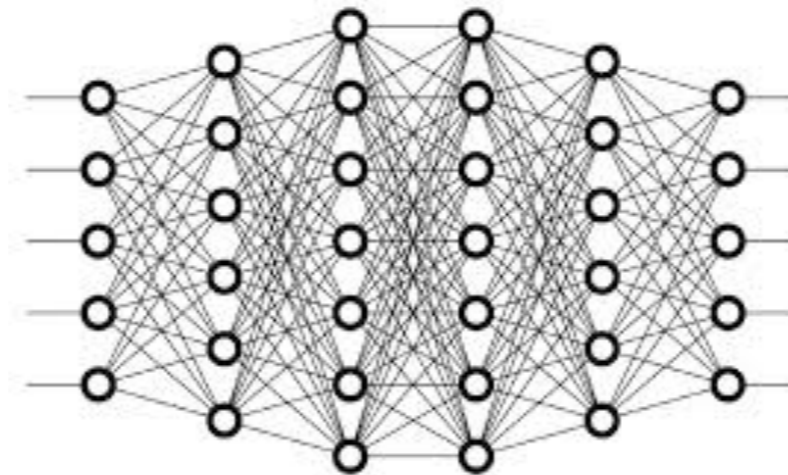
# Deep Learning on Graphs



Labels

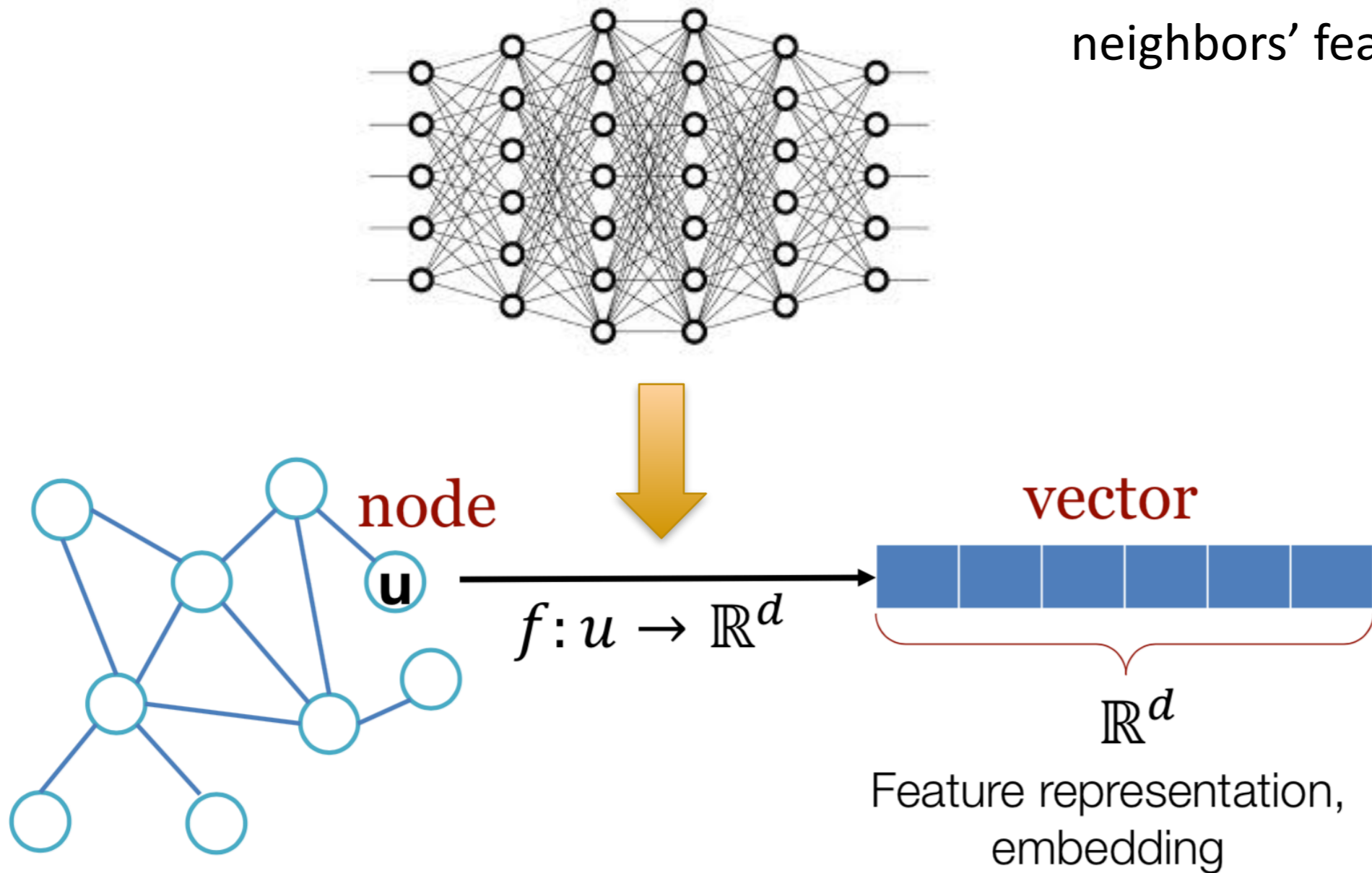


Random  
value

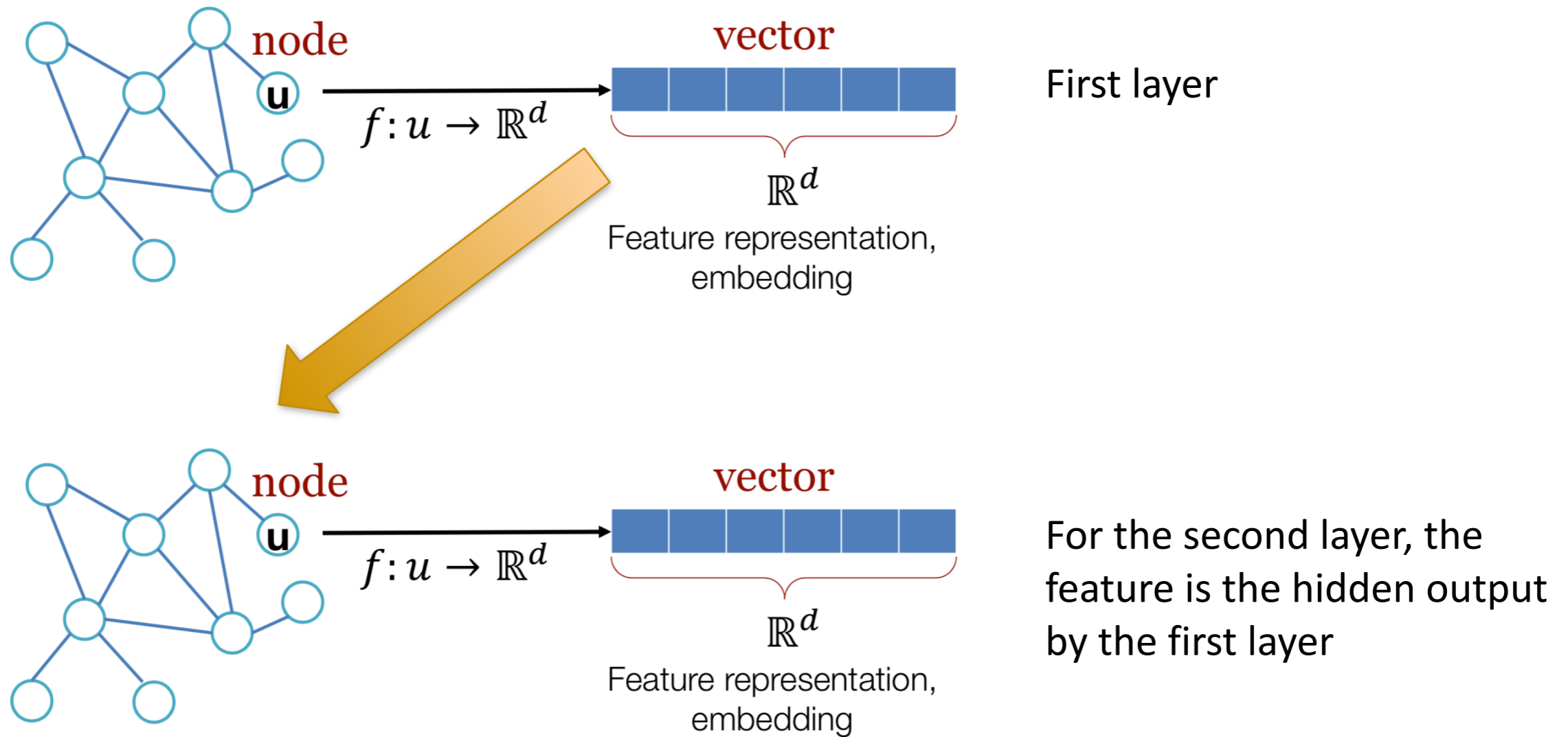


# Deep Learning on Graphs

- Each node has its own features
- The embedding of each node is a function of its own features and its neighbors' features.



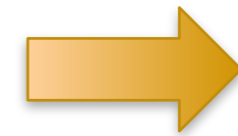
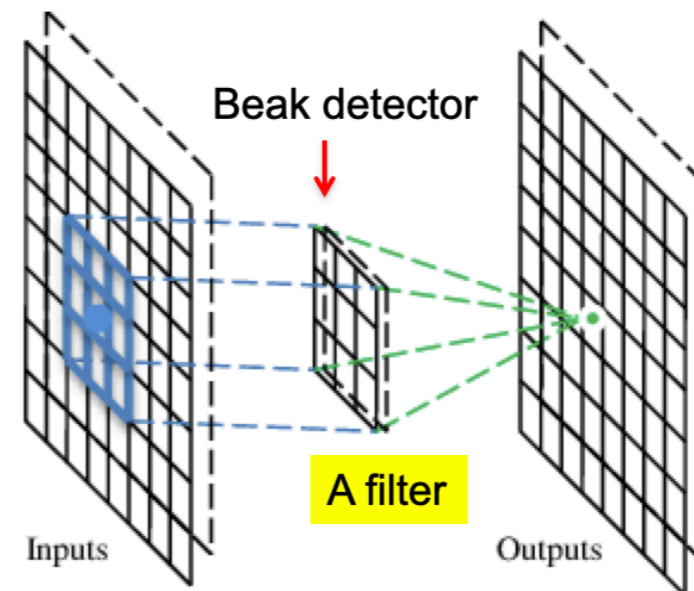
# Stack multiple layers



# One common mistake: Graphs are not Images



Images



Label

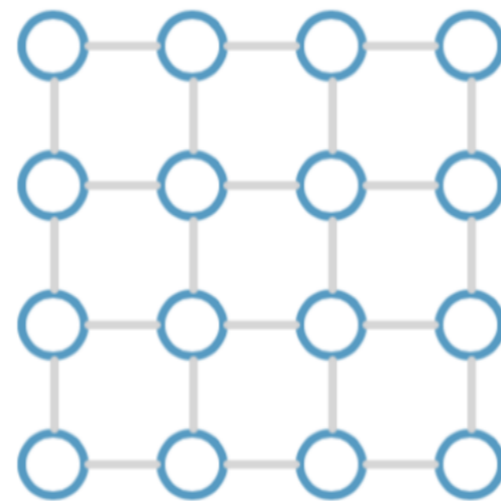
0	,	0	,	...	,	1
1	,	0	,	...	,	0
:		:				:
0	,	1	,	...	,	1
:		:				:

Adjacent matrix of a Graph

# But Images can be modeled as Graphs



Images



2D grid



Graphical  
Neural Network

