

Learning Expanding Graphs for Signal Interpolation

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Introduction

- Graph data processing, i.e., interpolation, classification usually done over fixed-size static and dynamic graphs.
- New nodes often emerge, increasing graph size, often without information (e.g. cold start recommendation).
- Existing works either assume known connectivity of new nodes, or independent attachment and data-processing.
- We propose a data-driven, task-aware stochastic attachment of new nodes, focusing on signal interpolation.

Problem Formulation

- Graph $\mathcal{G} = (\mathcal{V}, \mathcal{E})$, adjacency matrix \mathbf{A} , signal \mathbf{x} . Directed edge of weight w_i from $v_i \in \mathcal{V}$ to v_+ with prob p_i .
- Attachment vector \mathbf{a}_+ with $[\mathbf{a}_+]_k = w_k$ if v_+ connects to v_k . \mathbf{a}_+ has mean $\mathbf{w} \circ \mathbf{p}$, covariance Σ_+ . \mathbf{p} , \mathbf{w} attachment parameters.
- Estimate (\mathbf{p}, \mathbf{w}) over training set $\mathcal{T} = \{(v_{t+}, x_{t+}, \mathbf{a}_{t+})\}_t$ with x_{t+} , \mathbf{a}_{t+} observed signals and attachments.

- New adjacency matrix $\mathbf{A}_+ = \begin{bmatrix} \mathbf{A} & \mathbf{0}_+ \\ \mathbf{a}_+^\top & 0 \end{bmatrix}$

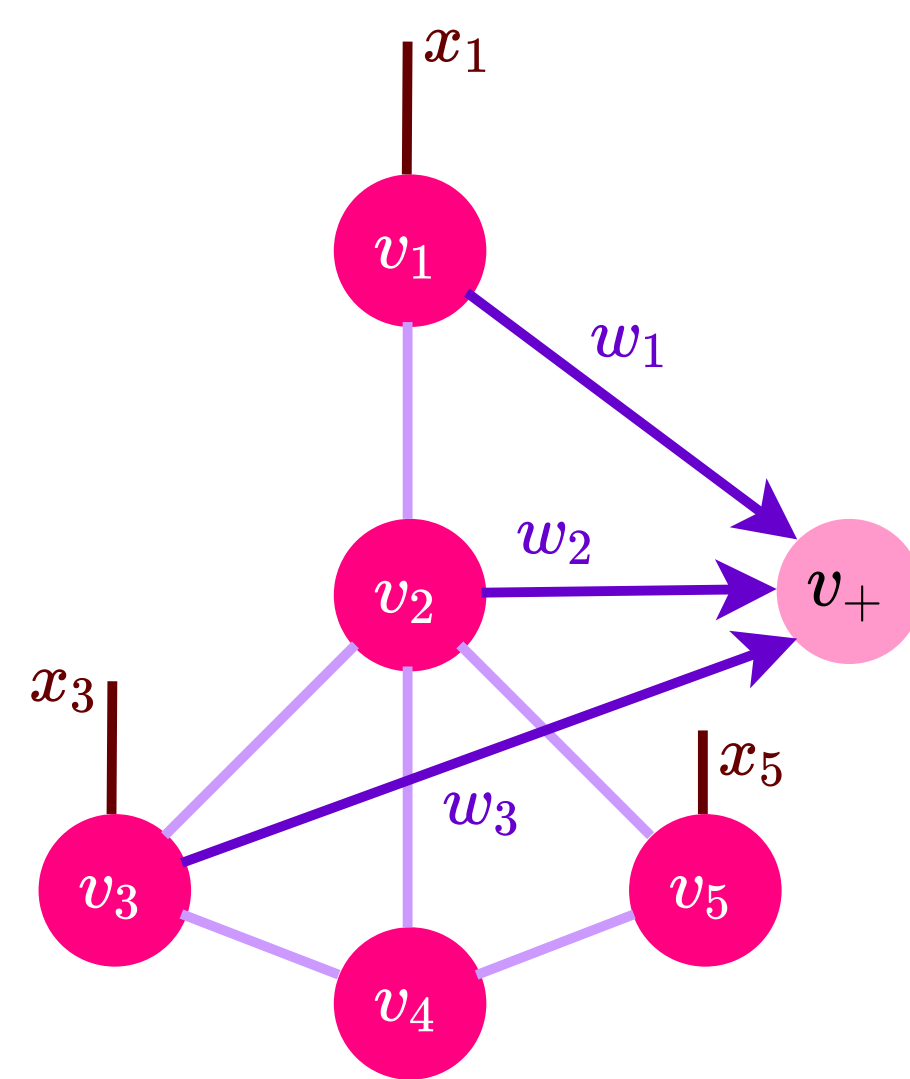


Figure 1: Incoming node attaching to an existing graph of five nodes.

Signal Interpolation on Incoming Nodes

- Order L graph filter with coefficients \mathbf{h} and shift \mathbf{A}_+ outputs at v_+

$$y_+ = \mathbf{a}_+^\top \sum_{l=1}^L h_l \mathbf{A}_+^l \mathbf{x} = \mathbf{a}_+^\top \mathbf{A}_x \mathbf{h} \quad (1)$$

We now solve (\mathbf{p}, \mathbf{w}) via

$$\min_{\mathbf{p}, \mathbf{w}} \text{MSE}_{\mathcal{T}}(\mathbf{p}, \mathbf{w}) + \sum_{t=1}^{|\mathcal{T}|} \left(\mu_p \|\mathbf{p} - \mathbf{b}_{t+}\|_q^q + \mu_w \|\mathbf{w} - \mathbf{a}_{t+}\|_q^q \right)$$

$$\mathbf{p} \in [0, 1]^N, \mathbf{w} \in \mathcal{W}$$

$$\text{MSE}_{\mathcal{T}}(\mathbf{p}, \mathbf{w}) = \|(\mathbf{w} \circ \mathbf{p})^\top \mathbf{A}_x \mathbf{h} - x_+^*\|_2^2 + \mathbf{h}^\top \mathbf{A}_x^\top \Sigma_+ \mathbf{A}_x \mathbf{h} \quad (2)$$

- First term bias, second variance of prediction at v_+ .
- Not always convex, solved using projected gradient descent

Results

- *Synthetic*: ER and BA graphs with 100 nodes, band-limited signals for order three filter.

	Erdős-Rényi			Barabasi-Albert		
	Prop.	Pref.	Rand.	Prop.	Pref.	Rand.
MSE	0.03	0.06	0.06	0.05	0.1	0.08
Std.	0.003	0.003	0.003	0.006	0.006	0.006

Table 1: Caption

- Proposed outperforms topology-aware random attachments
- *Real*: Item cold start item collaborative filtering on MovieLens 100K
- Trained on three sets of items-with low, medium and high number of interactions

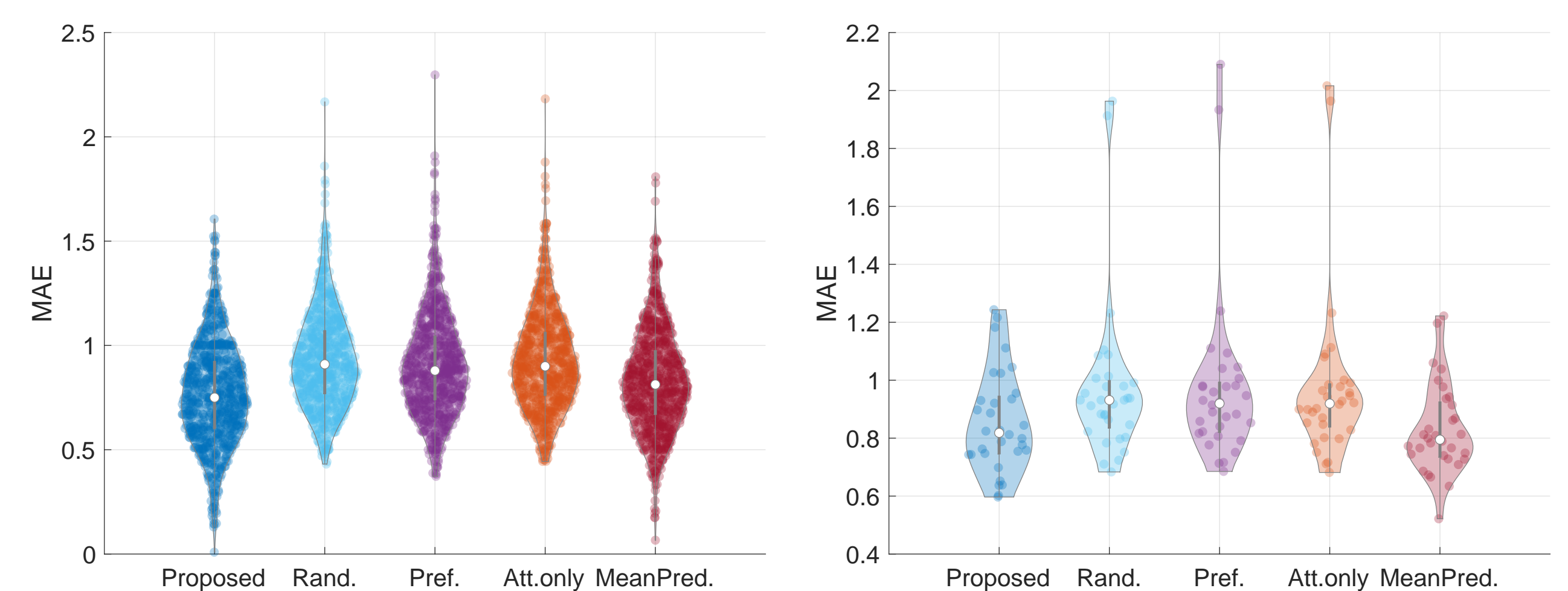


Figure 2: [Left] Low items, [Right] high items

- Lowest error with low items (challenging scenario), robust for items with many interactions. Shows benefit of proposed model and problem formulation.

Conclusion

- We proposed learning a topology, data and task-aware attachment model for growing graphs.
- Solve for parameters via projected gradient descent.
- Outperform other attachment rules on real and synthetic data.
- Future work to address sequence of incoming nodes.