



Graphs in Machine Learning

Spectral Graph Sparsifiers: Theory

Effective Resistance and Spielman-Teng Algorithm

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Inria & ENS Paris-Saclay, MVA

Partially based on material by: Rob Fergus, Nikhil Srivastava,
Yiannis Koutis, Joshua Batson, Daniel Spielman



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$$\lambda_{\min} = \min \frac{\mathbf{x}^T \mathbf{L} \mathbf{x}}{\mathbf{x}^T \mathbf{x}} \quad \text{and} \quad \lambda_{\max} = \max \frac{\mathbf{x}^T \mathbf{L} \mathbf{x}}{\mathbf{x}^T \mathbf{x}}$$

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Eigenvalues are approximated well!

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As a consequence, $\arg \min_{\mathbf{x}} \|\mathbf{L}_H \mathbf{x} - \mathbf{b}\| \approx \arg \min_{\mathbf{x}} \|\mathbf{L}_G \mathbf{x} - \mathbf{b}\|$

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- a single pass over the data

Spectral Graph Sparsifiers in ML

Laplacian smoothing (denoising): given $\mathbf{y} \triangleq \mathbf{f}^* + \xi$ and G compute

$$\min_{\mathbf{f} \in \mathbb{R}^n} (\mathbf{f} - \mathbf{y})^\top (\mathbf{f} - \mathbf{y}) + \lambda \mathbf{f}^\top \mathbf{L}_G \mathbf{f} \quad (1)$$

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Large computational improvement

↳ accuracy guarantees! Sadhanala et al., 2016

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Need to approximate spectrum only up to regularization level λ

Ridge Spectral Graph Sparsifiers in ML

Definition

An (ε, γ) -sparsifier of G is a reweighted subgraph H s.t.

$$(1 - \varepsilon)\mathbf{L}_G - \varepsilon\gamma\mathbf{I} \preceq \mathbf{L}_H \preceq (1 + \varepsilon)\mathbf{L}_G + \varepsilon\gamma\mathbf{I} \quad (2)$$

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RLA \rightarrow Graph: Improve over $\mathcal{O}(n \log n)$ exploiting regularization

Graph \rightarrow RLA: Exploit \mathbf{L}_G structure for fast (ε, γ) -sparsification

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Let us consider unweighted graphs: $w_{ij} \in \{0, 1\}$

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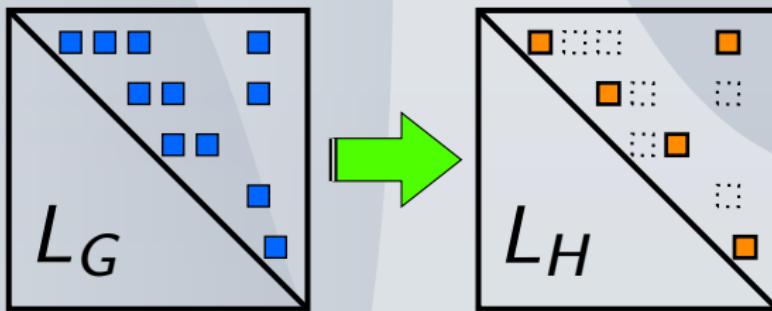
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$$\mathbf{L}_H = \sum_{e \in E} s_e \mathbf{b}_e \mathbf{b}_e^T \quad \text{where } s_e \text{ is a new weight of edge } e$$



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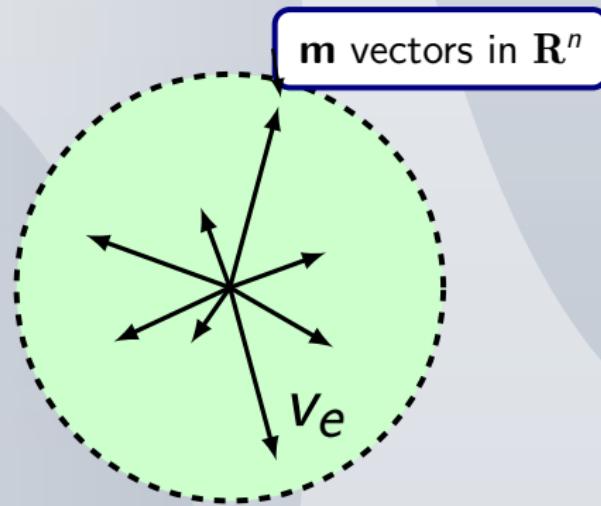
Then $\sum_{e \in E} s_e \mathbf{v}_e \mathbf{v}_e^\top \approx \mathbf{I} \iff \sum_{e \in E} s_e \mathbf{a}_e \mathbf{a}_e^\top \approx \mathbf{A}$
multiplying by $\mathbf{A}^{1/2}$ on both sides

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How does $\sum_{e \in E} \mathbf{v}_e \mathbf{v}_e^\top = \mathbf{I}$ look like geometrically?

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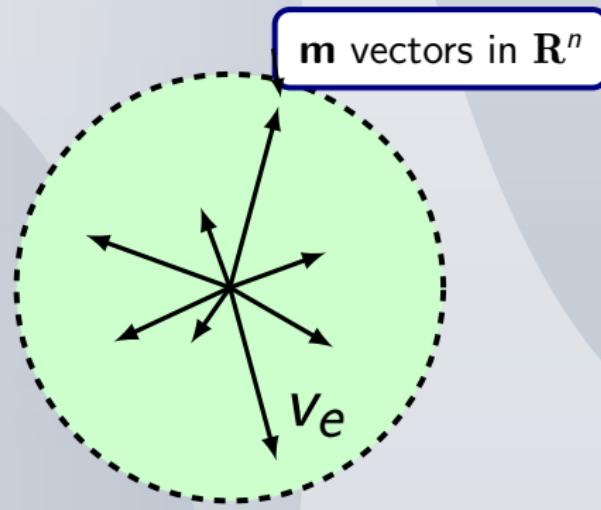
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moment ellipse is a sphere

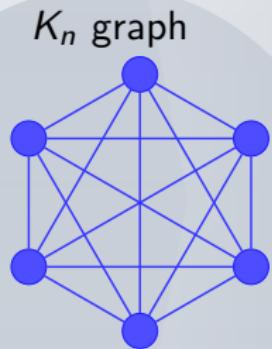
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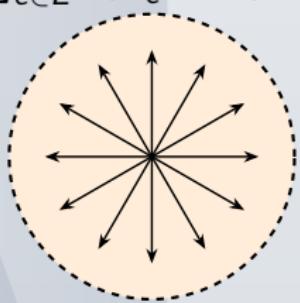
Example: What happens with K_n ?

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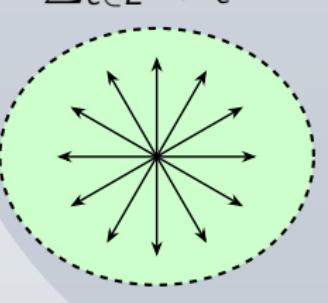
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$$\sum_{e \in E} \mathbf{b}_e \mathbf{b}_e^T = \mathbf{L}_G$$

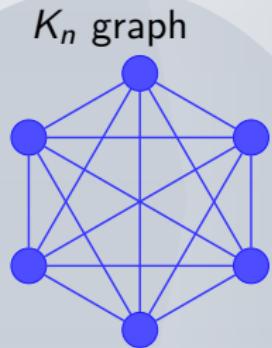


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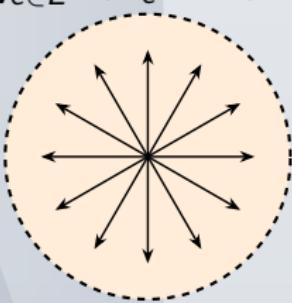


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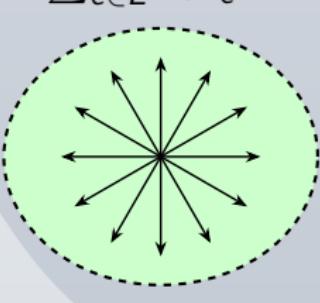
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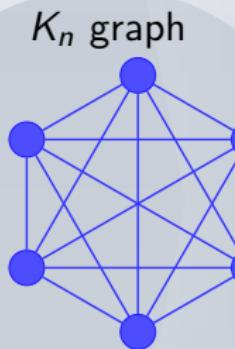
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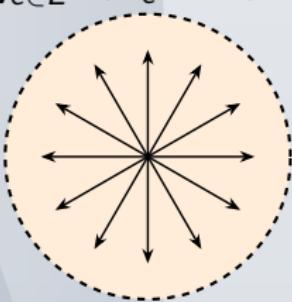
It is already isotropic! (looks like a sphere)

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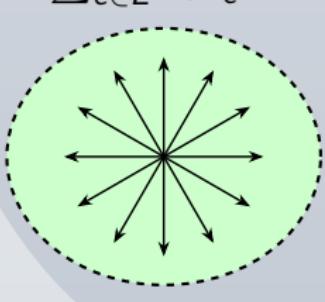
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rescaling $\mathbf{v}_e = \mathbf{L}^{-1/2} \mathbf{b}_e$ does not change the shape

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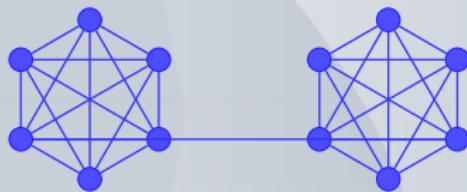
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Example: What happens with a dumbbell?

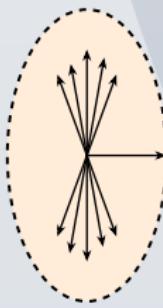
Spectral Graph Sparsification: Intuition

Example: What happens with a dumbbell?

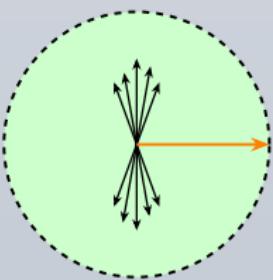
Dumbbell



$$\sum_{e \in E} \mathbf{b}_e \mathbf{b}_e^\top = \mathbf{L}_G$$



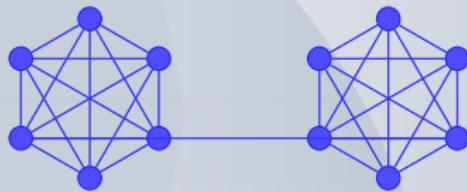
$$\sum_{e \in E} \mathbf{v}_e \mathbf{v}_e^\top = \mathbf{I}$$



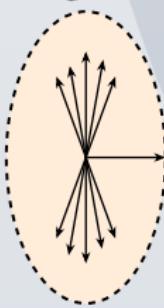
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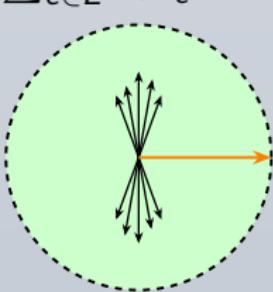
Dumbbell



$$\sum_{e \in E} \mathbf{b}_e \mathbf{b}_e^\top = \mathbf{L}_G$$



$$\sum_{e \in E} \mathbf{v}_e \mathbf{v}_e^\top = \mathbf{I}$$

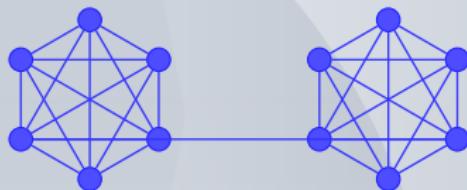


The vector corresponding to the link gets stretched!

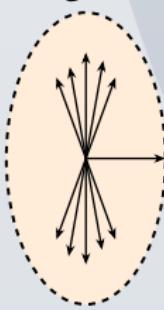
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Example: What happens with a dumbbell?

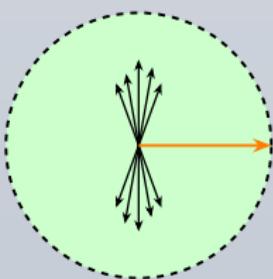
Dumbbell



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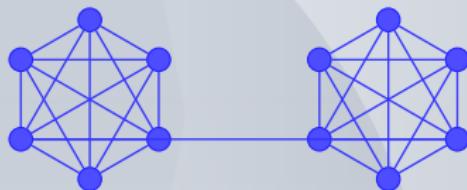
The vector corresponding to the link gets stretched!

because this transformation makes all the directions important

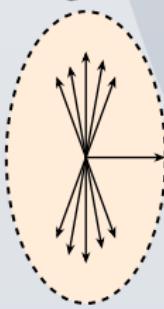
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Example: What happens with a dumbbell?

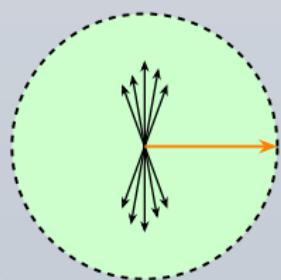
Dumbbell



$$\sum_{e \in E} \mathbf{b}_e \mathbf{b}_e^\top = \mathbf{L}_G$$



$$\sum_{e \in E} \mathbf{v}_e \mathbf{v}_e^\top = \mathbf{I}$$



The vector corresponding to the link gets stretched!

because this transformation makes all the directions important

rescaling reveals the vectors that are critical

<https://math.berkeley.edu/~nikhil/>

References I

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`https://misovalko.github.io/mva-ml-graphs.html`