## Heterogeneous graph inference based on similarity network fusion for predicting lncRNA-miRNA interaction

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**Theorem 1.** When *WL* and *WM* are properly normalized utilizing formula (2) and formula (3) respectively, it is guaranteed that formula (1) will converge.

$$W_{i+1} = \lambda W L \times W_i \times W M + (1 - \lambda) W_0$$
(1)

$$WL(l_{i}, l_{j}) = \frac{WL(l_{i}, l_{j})}{\sqrt{\sum_{n=1}^{nl} WL(l_{i}, l_{n})} \sqrt{\sum_{n=1}^{nl} WL(l_{j}, l_{n})}}$$
(2)

$$WM(m_{i}, m_{j}) = \frac{WM(m_{i}, m_{j})}{\sqrt{\sum_{n=1}^{nm} WM(m_{i}, m_{n})} \sqrt{\sum_{n=1}^{nm} WM(m_{j}, m_{n})}}$$
(3)

## **Proof of Theorem 1**

In this section, we denote WL, WM and W to A, B and X respectively. A is  $nl \times nl$  matrices, B is  $nm \times nm$  matrices and X is  $nl \times nm$  matrices. Besides, we denote  $A_i$  and  $A^j$  as the i-th row of A and j-th column of A respectively.  $a_{ij}$  is used to represent the value of A(i,j). We use the similar way to define the matrix B and X.

After that, according to formula (1), we can obtain:

$$x_{ij} = \lambda A_i X B^j + (1 - \lambda) x_{ij}^0 \tag{4}$$

For  $X^1$ , we can also get:

$$\begin{bmatrix} x_{1,1} \\ \mathbf{M} \\ x_{n,1} \end{bmatrix} = \lambda \begin{bmatrix} a_{1,1}b_{1,1}, \mathbf{L} & a_{1,n}b_{1,1}, \mathbf{L} & a_{1,1}b_{m,1}, \mathbf{L} & a_{1,n}b_{m,1} \\ \mathbf{M} \\ a_{n,1}b_{1,1}, \mathbf{L} & a_{n,n}b_{1,1}, \mathbf{L} & a_{n,1}b_{m,1}, \mathbf{L} & a_{n,n}b_{m,1} \end{bmatrix} \begin{bmatrix} x_{1,1} \\ \mathbf{M} \\ x_{n,1} \\ \mathbf{M} \\ x_{1,m} \\ \mathbf{M} \\ x_{n,m} \end{bmatrix} + (1 - \lambda) \begin{bmatrix} x_{1,1}^{0} \\ \mathbf{M} \\ x_{0,1}^{1} \end{bmatrix} (5)$$

If we use  $A_i \times B^j$  to denote  $\begin{bmatrix} a_{i,1}b_{1,j} & L & a_{i,n}b_{1,j} & L & a_{i,n}b_{m,j} & L & a_{i,n}b_{m,j} \end{bmatrix}$  and then formula (1) can be written as:

$$\begin{bmatrix} X^{1} \\ \mathbf{M} \\ X^{m} \end{bmatrix} = \lambda \begin{bmatrix} A_{1} \times B^{1} \\ \mathbf{M} \\ A_{n} \times B^{1} \\ \mathbf{M} \\ A_{1} \times B^{m} \\ \mathbf{M} \\ A_{n} \times B^{m} \end{bmatrix} \begin{bmatrix} X^{1} \\ \mathbf{M} \\ X^{m} \end{bmatrix} + (1 - \lambda) \begin{bmatrix} X^{10} \\ \mathbf{M} \\ X^{m0} \end{bmatrix}$$

$$(6)$$

$$A_{1} \times B^{m}$$

$$A_{2} \times B^{m}$$

Then we obtain:  $c_{i,j} = a_{t,\theta} b_{r+1,s+1}$  and  $c_{j,i} = a_{\theta,t} b_{s+1,r+1}$ 

By comparing the above two equations, we can find that C is a  $nl \times nm$  symmetrical matrix. We use  $X^*$  to represents  $\begin{bmatrix} X^1 & L & X^n \end{bmatrix}^T$ , the formula (6) can be written:

$$X^* = \lambda C X^* + (1 - \lambda) X^{*0}$$
 (7)

In order to get a converged solution for formula (7), C can be normalized as  $C^{norm} = D^{-1/2}CD^{-1/2}$ , where D is a diagonal matrix with  $d_{i,i}$  equals to the sum of the i-th row of C. Hence, we can also get

$$c_{i,j}^{norm} = \frac{c_{i,j}}{\sqrt{d_{i,l}d_{i,j}}} \quad \text{and} \quad d_{i,i} = \sum_{u=1}^{nm} c_{i,u} = \sum_{u=1}^{nm} a_{t,\theta_u} b_{r_u+1,s+1} = \sum_{p=1}^{n} a_{t,p} \sum_{q=1}^{m} b_{q,s+1} \quad \text{where} \quad u = r_u n + \theta_u \,. \quad \text{After}$$

incorporating the above equation into  $C_{i,j}^{norm}$ , we can obtain:

$$c_{i,j}^{norm} = \frac{a_{t,\theta}b_{r+1,s+1}}{\sqrt{\sum_{p=1}^{n} a_{t,p} \sum_{q=1}^{m} b_{q,s+1} \sqrt{\sum_{p=1}^{n} a_{\theta,p} \sum_{q=1}^{m} b_{q,r+1}}}} = \frac{a_{t,\theta}}{\sqrt{\sum_{p=1}^{n} a_{t,p} \sum_{p=1}^{n} a_{\theta,p}}} \frac{b_{r+1,s+1}}{\sqrt{\sum_{q=1}^{m} b_{q,s+1} \sum_{q=1}^{m} b_{q,r+1}}}$$
(8)

Therefore, if we normalize *A* and *B* as 
$$a_{i,j}^{norm} = \frac{a_{i,j}}{\sqrt{\sum_{p=1}^{n} a_{i,p} \sum_{p=1}^{n} a_{j,p}}}$$
 and  $b_{i,j}^{norm} = \frac{b_{i,j}}{\sqrt{\sum_{q=1}^{n} b_{q,i} \sum_{q=1}^{n} b_{q,i}}}$ 

We can get  $c_{i,j}^{norm} = a_{t,\theta}^{norm} b_{r+1,s+1}^{norm}$ . Thus, we can rewrite formula (7) as  $X^* = \lambda C^{norm} X^* + (1-\lambda) X^{*0}$ .