

Graph Neural Networks

DL4DS – Spring 2024

DS598 B1 Gardos Prince, *[Understanding Deep Learnin](https://udlbook.github.io/udlbook/)g*, Creative Commons CC-BY-NC-ND license. (C) MIT Press Other Content Cited ¹

** Might be earlier. Depends on when grades are due.

Project Presentations

Will post slot assignments tonight!! Will post slot assignments tonight!! Final project info updated on Gradescope and website.

April 25 – 75 minutes

- Slot 1
- Slot 2
- Slot 3
- Slot 4
- Slot 5
- Slot 6
- Slot 7
- Slot 8

Format: ≤ 3 minutes screencast/video \leq 2 minutes additional presentation

April 30 – 75 minutes

- Slot 9
- Slot 10
- Slot 11
- Slot 12
- Slot 13
- Slot 14
- Slot 15
- Slot 16
- Slot 17

Graph Neural Networks

Neural architectures that process graphs.

Three challenges:

- 1. Variable topology
- 2. Size (billions of nodes)
- 3. Single monolithic graph

Topics

- Basic definition and examples
- Graph representation
- Properties of Adjacency Matrix
- Graph neural network, tasks and loss functions
- Graph convolutional network
- Graph & Node classification
- Edge graphs

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Graph (Network)

- general structure composed of *nodes* (vertices) and *edges* (links)
- edges can be *undirected* or *directed*
- a graph with directed edges and no cycles (no loops) is called *directed acyclic graph* (DAG)

Directed Example – Feed Forward Network

Directed Example – Bayesian Graphical Model

From lecture 18 – Variational Autoencoders

Undirected Examples

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chemical molecules nodes: atoms **edges**: chemical bonds

Examples

social networks nodes: people **edges**: friendships (undirected)

science literature nodes: papers **edges**: citations (acyclic directed)

knowledge graph nodes: objects **edges**: named relationship (cyclic directed)

Example – Geometric Point Cloud

nodes: positions in 3D space (vertex in 3D graphics) **edges**: connections to nearby points (undirected)

https://en.wikipedia.org/wiki/Vertex (computer graphics)

Example – Scene Graph

hierarchical graph showing relationship between objects in a 3D scene

nodes: composite graphs or objects in 3D space **edges**: connections to nearby points (undirected)

Fernandez-Madrigal and Gonzalez, "Multi-hierarchical graph search," 2002 Armeni et al, "3D Scene Graph: A structure for unified semantics, 3D space and camera," 2020? Wald et al, "Learning 3D Semantic Scene Graphs with Instance Embeddings," 2022

Other examples

- Wikipedia nodes are articles, edges are hyperlinks between articles
- Computer programs nodes are syntax tokens, edges are computation between tokens (tensor graph from Gradients lecture)
- Protein interactions nodes are proteins, edges exist where two proteins interface
- Set or list every element is connected to every other element
- image each pixel is a node with edges to the eight adjacent pixels

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Graph representation

Example undirected graph with 6 nodes

Graph representation – node embedding

Example undirected graph with 6 nodes

Information about a node is stored in a *node embedding*

Graph representation – edge embedding

Example undirected graph with 6 nodes

Information about a node is stored in a *node embedding*

Information about an edge is stored in an *edge embedding*

Graph representation – adjacency matrix

Assume we have N nodes

The graph connections can be represented by an *adjacency matrix*

Where a value of 1 at (m, n) represents a connection between nodes m and n .

For undirected graphs the matrix is always symmetric about the diagonal

Diagonal is zero – no edge to itself

Can be very sparse

Graph representation – node data matrix

Node data, X $D \times N$

All the node data in the form of node embeddings can represented by a *Node data matrix*

Where D is the dimension of the note embedding and

 N is the number of nodes

Graph representation – edge data matrix

Similarly, all the edge embedding information can be stored in an *Edge data matrix*, where:

 D_E is the dimension of the edge embedding vector and E is the number of edges

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Assume we have an 8-node undirected graph

Adjacency matrix for this graph.

adjacency matrix

If we pre-multiply the one-hot encoded data node vector x by adjacency matrix A we get the 6th column of A indicating direct connections to other nodes

One-hot encoding vector of all nodes directly connected node 6

If we pre-multiply again by A, we get a vector showing the number of times we can get to each node in 2 steps.

Graph showing all nodes that can be reached in *exactly* 2 steps.

Pre-multiplying x by A twice is equivalent to the matrix A2

Shows how many times you can get from node m to node n in 2 steps

Example for $L = 2$

When you raise the adjacency matrix to the power of L_{\prime}

the entry at position (m, n) of A^L contains the number of unique walks of length L from node n to node m

Note: this is not the same as the number of unique paths since it includes routes that visit the same node more than once.

a non-zero entry at position (m, n) indicates that the distance from m to n must be less than or equal to L .

Permutation of node indices

Since node indexing is arbitrary, we can permute the node indices

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Graph Neural Network

- A graph neural network is a model that takes the node embeddings X and the adjacency matrix A as inputs and passes them through a series of K layers.
- The node embeddings are updated at each layer to create intermediate "hidden" representations \mathbf{H}_K before finally computing output embeddings \mathbf{H}_K .
- At the start of this network, each column of the input node embeddings X just contains information about the node itself.
- At the end, each column of the model output \mathbf{H}_K includes information about the node and its context within the graph.
- This is like word embeddings passing through a transformer network. These represent words at the start but represent the word meanings in the context of the sentence at the end.

Graph Level Tasks

Determine

- class categories, e.g. molecule is poisonous
- regression values, e.g. molecure boiling and freezing point

based on graph structure and node embeddings

For graph-level tasks, the output node embeddings are combined (e.g., by averaging), and the resulting vector is mapped via a linear transformation or neural network to a fixed-size vector

Graph level classification

Binary Classification: $Pr(y = 1 | \mathbf{X}, \mathbf{A}) = sigmoid[\beta_K + \omega_K \mathbf{H}_K \mathbf{1}/N]$

 ω_K is 1×D row vector β_K is scalar H_K is the output embedding matrix 1 is the output embedding matrix Mean pooling

Node level binary classification

$$
Pr(y^{(n)} = 1 | \mathbf{X}, \mathbf{A}) = sigmoid[\beta_K + \omega_K \mathbf{h}_K^{(n)}]
$$

 $\mathbf{h}_K^{(n)}$ is the output embedding vector node for n

Edge prediction

Predict whether edge should exist or not.

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Graph convolutional network

These models are convolutional in that they update each node by aggregating information from nearby nodes.

As such, they induce a relational inductive bias (i.e., a bias toward prioritizing information from neighbors).

$$
H_1 = F[X, A, \phi_0]
$$

\n
$$
H_2 = F[H_1, A, \phi_1]
$$

\n
$$
H_3 = F[H_2, A, \phi_2]
$$

\n
$$
\vdots = \vdots
$$

\n
$$
H_K = F[H_{K-1}, A, \phi_{K-1}],
$$

A function $F[\cdot]$ with parameters ϕ_i that takes the node embeddings and adjacency matrix and outputs new node embeddings

Equivariance and Invariance

Every layer should be *equivariant* to index permutations

 $H_{k+1}P = F[H_k P, P^T A P, \phi_k]$

And for node classification and edge prediction the output should be *invariant* to index permutations

$$
y = sigmoid[\beta_K + \omega_K \mathbf{H}_K \mathbf{1}/N] = sigmoid[\beta_K + \omega_K \mathbf{H}_K \mathbf{P} \mathbf{1}/N]
$$

Example Graph Convolution Network (GCN) layer

Aggregate information from neighboring nodes

$$
agg[n, k] = \sum_{m \in ne[n]} h_k^{(m)}
$$

where ne $[n]$ returns the set of indices of the neighbors of node n.

Example Graph Convolution Network (GCN) layer

Aggregate information from neighboring nodes

$$
agg[n, k] = \sum_{m \in ne[n]} h_k^{(m)}
$$

where ne $[n]$ returns the set of indices of the neighbors of node n.

Then a linear transform to the current node vector and the aggregate for the current node and add a bias.

$$
\mathbf{h}_{k+1}^{(n)} = \mathbf{a} \left[\beta_k + \Omega_k \cdot \mathbf{h}_k^{(n)} + \Omega_k \cdot \text{agg}[n, k] \right]
$$

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Graph convolution layers

Example Graph Convolution Network (GCN) layer We apply the following equation

$$
\mathbf{h}_{k+1}^{(n)} = \mathbf{a} \left[\beta_k + \Omega_k \cdot \mathbf{h}_k^{(n)} + \Omega_k \cdot \text{agg}[n, k] \right]
$$

to the entire node hidden layers matrix, H_k , by noting that H_kA produces a matrix where the n^{th} column is agg[n, k].

$$
\mathbf{H}_{k+1} = \mathbf{a} \left[\boldsymbol{\beta}_k \mathbf{1}^T + \boldsymbol{\Omega}_k \mathbf{H}_k + \boldsymbol{\Omega}_k \mathbf{H}_k \mathbf{A} \right]
$$

=
$$
\mathbf{a} \left[\boldsymbol{\beta}_k \mathbf{1}^T + \boldsymbol{\Omega}_k \mathbf{H}_k (\mathbf{A} + \mathbf{I}) \right],
$$

Example Graph Convolution Network (GCN) layer We apply the following equation

$$
\mathbf{h}_{k+1}^{(n)} = \mathbf{a} \left[\beta_k + \Omega_k \cdot \mathbf{h}_k^{(n)} + \Omega_k \cdot \text{agg}[n, k] \right]
$$

to the entire node hidden layers matrix, H_k , by noting that $H_k A$ produces a matrix where the n^{th} column is agg[n, k].

$$
\mathbf{H}_{k+1} = \mathbf{a} \left[\boldsymbol{\beta}_k \mathbf{1}^T + \boldsymbol{\Omega}_k \mathbf{H}_k + \boldsymbol{\Omega}_k \mathbf{H}_k \mathbf{A} \right]
$$

=
$$
\mathbf{a} \left[\boldsymbol{\beta}_k \mathbf{1}^T + \boldsymbol{\Omega}_k \mathbf{H}_k (\mathbf{A} + \mathbf{I}) \right],
$$

Note that this is (1) equivariant to permutations, (2) handles arbitrary number of neighbors, (3) exploits graph structure and (4) share parameters

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Graph classification example

We can put it all together and add a sigmoid layer

$$
\mathbf{H}_1 = \mathbf{a} [\beta_0 \mathbf{1}^T + \mathbf{\Omega}_0 \mathbf{X} (\mathbf{A} + \mathbf{I})]
$$

\n
$$
\mathbf{H}_2 = \mathbf{a} [\beta_1 \mathbf{1}^T + \mathbf{\Omega}_1 \mathbf{H}_1 (\mathbf{A} + \mathbf{I})]
$$

\n
$$
\vdots = \vdots
$$

\n
$$
\mathbf{H}_K = \mathbf{a} [\beta_{K-1} \mathbf{1}^T + \mathbf{\Omega}_{K-1} \mathbf{H}_{k-1} (\mathbf{A} + \mathbf{I})]
$$

\n
$$
f[\mathbf{X}, \mathbf{A}, \mathbf{\Phi}] = \text{sig} [\beta_K + \boldsymbol{\omega}_K \mathbf{H}_K \mathbf{1}/N],
$$

\nMean pooling

For classification on molecules, $X \in \mathbb{R}^{118 \times N}$: one hot encoding of 118 elements $\Omega_0 \in \mathbb{R}^{D \times 118}$: convert to D-dimensional embeddings β_K : is a scalar ω_K : a 1×D parameters row vector

You'll be implementing this in notebook 13.2.

Inductive vs. Transductive

labeled graphs and then run inference on the unlabeled (test) graphs

semi-supervised learning: train with the labeled nodes, then run inference to determine label for unlabeled nodes

Node classification example

Assume *transductive* binary node *classification* with millions of nodes, *partially labeled*.

Same network body as graph classification, but different head:

$$
\mathbf{f}[\mathbf{X}, \mathbf{A}, \mathbf{\Phi}] = \text{sigmoid}[\beta_K \mathbf{1}^T + \boldsymbol{\omega}_K \mathbf{H}_K]
$$

No mean pooling. Output is $1 \times N$.

Train with binary cross-entropy loss on nodes with labels.

Node classification example

Assume *transductive* binary node *classification* with millions of nodes, *partially labeled*.

Challenges:

- 1. memory limitations: need to store every node and hidden layer embedding during training
- 2. how to perform SGD with basically one batch!

Solutions: Choosing batches for graphs

- 1. Choose random subset of nodes
- 2. Neighborhood sampling
- 3. Graph partitioning

Batches: Random subset

You can pick a random batch of labeled nodes at each training step.

Batches: Random subset

Each node is dependent on the same node in the previous layer and its neighbors because of agg[]

$$
\mathbf{h}_{k+1}^{(n)} = \mathbf{a} \left[\beta_k + \Omega_k \cdot \mathbf{h}_k^{(n)} + \Omega_k \cdot \text{agg}[n, k] \right]
$$

Batches: Random subset

With many layers and dense connection, it can quickly expand to encompass every node.

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Neighborhood Sampling

Random Sampling:

Use all the neighbors

Neighborhood Sampling:

Use max n of the neighbors.

Here $n = 3$.

Notebook 13.3

Graph Partitioning

Disconnect edges of the original to create maximally connected disjoint subsets

Split into train, test and validation sets and train just like in the inductive setting.

Alternatives to Mean Pooling for Node Combinations

• **Diagonal enhancement**: current node is multiplied by $(1 + \epsilon_k)$, where ϵ_k is a learned scalar for each layer

$$
\mathbf{H}_{k+1} = \mathbf{a} [\beta_k \mathbf{1}^T + \mathbf{\Omega}_k \mathbf{H}_k (\mathbf{A} + (1 + \epsilon_k) \mathbf{I})]
$$

• **Residual connections**: Include the current node in the sum

$$
\mathbf{H}_{k+1} = \mathbf{a} [\beta_k \mathbf{1}^T + \mathbf{\Omega}_k \mathbf{H}_k \mathbf{A})] + \mathbf{H}_k
$$

• **Mean aggregation**: take average instead of sum of neighbors

$$
agg[n] = \frac{1}{|ne[n]|} \sum_{m \in ne[n]} h_m
$$

• **Kipf normalization**: downweight neighboring nodes with a lot of neighbors

$$
agg[n] = \sum_{m \in ne[n]} \frac{h_m}{\sqrt{|\text{ne}[n]| |\text{ne}[m]|}}
$$

• **Max pool aggregation**: element-wise max of all neighbors to current node

$$
agg[n] = \max_{m \in ne[n]} [\mathbf{h}_m]
$$

UDL book sections $13.8.1 - 13.8.5$ $\hspace{1.5cm}$ 57

Aggregation by Attention

Weights depend on data at the nodes.

Apply linear transform to current node:

$$
\mathbf{H}'_k = \beta_k \mathbf{1}^T + \mathbf{\Omega}_k \mathbf{H}
$$

Then the similarity s_{mn} of each transformed node embedding $\mathbf{h'}_{m}$ to the transformed node embedding h'_n is computed by concatenating the pairs, taking a dot product with a column vector ϕ_k of learned parameters, and applying an activation function:

$$
s_{mn} = a \left[\phi_k^T \begin{bmatrix} \mathbf{h}'_m \\ \mathbf{h}'_n \end{bmatrix} \right]
$$

$$
\mathbf{H}_{k+1} = \mathbf{a}[\mathbf{H'}_k \cdot \text{Softmask}[\mathbf{S}, \mathbf{A} + \mathbf{I}]]
$$

Graph Attention

Regular graph convolution and a set of the Graph attention convolution

Graph Attention

Regular graph convolution Communication Communication Communication Communication

Transformer se

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Edge Graphs

Handled by simple transformation from node graphs.

- Reinforcement Learning
- Joint Embedding Predictive Architecture
- Project Presentations

Next Feedback?

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