# DDA4210/AIR6002 Advanced Machine Learning Lecture 06 Graph Neural Networks 

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## Overview

(1) Introduction
(2) Graph Convolutional Network (GCN)

- Architecture of GCN
- Applications of GCN
(3) Other GNNs
- GraphSAGE
- GAT

4 Conclusions

## Graph Convolutional Network (GCN)

- Architecture of GCN
- Applications of GCN


## 3) Other GNNs

- GraphSAGE
- GAT


## 4 Conclusions

## Traditional Neural Networks

## Traditional neural networks: MLP, CNN, RNN, Transformer



Grid games


## Traditional Neural Networks

Traditional neural networks: MLP, CNN, RNN, Transformer


Grid games


- Strength: strong feature representation ability

- Limitation: not applicable to non-Euclidean data


## Graph-Structured Data

## A lot of real-world data do not "live" on grids



Standard CNN and RNN architectures don't work on these data

## Graph Data and Related Tasks

- Graph data
- $G=(V, E)$
- Vertices/nodes $V=\left\{v_{1}, v_{2}, \ldots, v_{n}\right\}$, edges/links $E=\left\{e_{1}, e_{2}, \ldots, e_{l}\right\}$
- Affinity matrix $\mathbf{A} \in \mathbb{R}^{n \times n}$
- Feature matrix of nodes $\mathbf{X} \in \mathbb{R}^{n \times d}$ (may not exist)


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- Tasks
- Node embedding/representation
- Given a graph $G$, represent each node as a vector, i.e., $(\mathbf{A}, \mathbf{X}) \rightarrow \mathbf{Z} \in \mathbb{R}^{n \times k}$
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- Graph embedding/representation
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- Node classification: $v_{i} \rightarrow y_{i}, i=1, \ldots, n$
- Graph classification: $G_{i} \rightarrow y_{i}, i=1, \ldots, N$
- Link prediction, node or graph clustering, etc

Node and graph embeddings are crucial for node and graph classifications!

## Traditional Embedding Methods

- Node embedding/representation
- Laplacian embedding [Belkin\&Niyogi 2003]
- Deepwalk [Perozzi et al. 2014]
- LINE [Tang et al. 2015]
- node2vec [Grover\&Leskovec 2016]


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- Graph embedding/representation
- Methods based on node embeddings
- Graph kernels [Gartner et al 2003; Kriege et al. 2020]

Note that there are more methods for node and graph embeddings

## Graph Neural Networks

Graph neural networks (GNNs) are NNs that operate on graph-structured data.


Main Idea: Pass massages between pairs of nodes and agglomerate Alternative Interpretation: Pass massages between nodes to refine node (and possibly edge) representations
(2) Graph Convolutional Network (GCN)

- Architecture of GCN
- Applications of GCN


## 3) Other GNNs

- GraphSAGE
- GAT


## 4 Conclusions

## Convolution in signal processing

Convolution is a mathematical operation on two functions ( $f$ and $g$ ) that produces a third function ( $h=f * g$ ).

- 1-D convolution

$$
y[t]=\sum_{\tau=0}^{|k|-1} k[\tau] x[t+\tau]
$$





## Convolution in signal processing

Convolution is a mathematical operation on two functions ( $f$ and $g$ ) that produces a third function ( $h=f * g$ ).

- 2-D convolution

$$
\begin{aligned}
& y[s, t]=\sum_{\tau=0}^{n-1} \sum_{\gamma=0}^{w-1} k[\tau, \gamma] x[s+\tau, t+\gamma] \\
& \mathbf{X} \bullet=
\end{aligned}
$$



## Convolution in CNN

Convolution of image and filter

## activation map



## Convolution on graph

Convolution of a graph $G$ and a feature matrix $\mathbf{H}^{(l)} \in \mathbb{R}^{n \times d_{l}}$

$$
\mathbf{H}^{(l+1)}=\sigma\left(\hat{\mathbf{A}} \mathbf{H}^{(/)} \mathbf{W}^{(l)}\right)
$$

- $\sigma$ : activation function, e.g., ReLU and Sigmoid
- $\mathbf{W}^{(I)} \in \mathbb{R}^{d_{l} \times d_{l+1}}$ : parameter matrix
- $\hat{\mathbf{A}}=\tilde{\mathbf{D}}^{-1 / 2} \tilde{\mathbf{A}}^{\tilde{\mathbf{D}}^{-1 / 2}}, \tilde{\mathbf{A}}=\mathbf{A}+\mathbf{I}, \tilde{\mathbf{D}}=\operatorname{diag}\left(\sum_{i} \tilde{\mathbf{A}}_{i 1}, \ldots, \sum_{i} \tilde{\mathbf{A}}_{i n}\right)$
- $\mathbf{H}^{(l+1)} \in \mathbb{R}^{n \times d_{l+1}}$ : output of l-th GCN layer
- $\mathbf{H}^{(0)}=\mathbf{X} \in \mathbb{R}^{n \times d}$


## Example of GCN layer

$\hat{\mathbf{A}}=\tilde{\mathbf{D}}^{-1 / 2} \tilde{\mathbf{A}} \tilde{\mathbf{D}}^{-1 / 2}, \tilde{\mathbf{A}}=\mathbf{A}+\mathbf{I}, \tilde{\mathbf{D}}=\operatorname{diag}\left(\sum_{i} \tilde{\mathbf{A}}_{i 1}, \ldots, \sum_{i} \tilde{\mathbf{A}}_{i n}\right)$


## Example of GCN layer

$$
\hat{\mathbf{A}}=\left[\begin{array}{ccccc}
0.5 & 0.41 & 0 . & 0 . & 0 . \\
0.41 & 0.33 & 0.33 & 0 . & 0 . \\
0 . & 0.33 & 0.33 & 0.41 & 0 . \\
0 . & 0 . & 0.41 & 0.5 & 0 . \\
0 . & 0 . & 0 . & 0 . & 1 .
\end{array}\right]
$$

Except for the diagonals, $\hat{\text { A }}$ has the same pattern of non-zero entries with $\mathbf{A}$

$$
\mathbf{X}=\left[\begin{array}{l}
\mathbf{x}_{1} \\
\mathbf{x}_{2} \\
\mathbf{x}_{3} \\
\mathbf{x}_{4} \\
\mathbf{x}_{5}
\end{array}\right] \Rightarrow \hat{\mathbf{A}} \mathbf{X}=\left[\begin{array}{c}
0.5 \mathbf{x}_{1}+0.41 \mathbf{x}_{2} \\
0.41 \mathbf{x}_{1}+0.33 \mathbf{x}_{2}+0.33 \mathbf{x}_{3} \\
0.33 \mathbf{x}_{2}+0.33 \mathbf{x}_{3}+0.41 \mathbf{x}_{4} \\
0.41 \mathbf{x}_{4}+0.5 \mathbf{x}_{5} \\
\mathbf{x}_{5}
\end{array}\right]
$$

## Example of GCN layer

$\mathbf{X}=\left[\begin{array}{l}\mathbf{x}_{1} \\ \mathbf{x}_{2} \\ \mathbf{x}_{3} \\ \mathbf{x}_{4} \\ \mathbf{x}_{5}\end{array}\right] \Rightarrow \hat{\mathbf{A}} \mathbf{X}=\left[\begin{array}{c}0.5 \mathbf{x}_{1}+0.41 \mathbf{x}_{2} \\ 0.41 \mathbf{x}_{1}+0.33 \mathbf{x}_{2}+0.33 \mathbf{x}_{3} \\ 0.33 \mathbf{x}_{2}+0.33 \mathbf{x}_{3}+0.41 \mathbf{x}_{4} \\ 0.41 \mathbf{x}_{4}+0.5 \mathbf{x}_{5} \\ \mathbf{x}_{5}\end{array}\right]$ (V)

Convolution is just weighted sum of a node's feature and its neighbors' features, aka message passing and aggregation

$$
\begin{aligned}
\mathbf{H}^{(1)} & =\sigma\left(\hat{\mathbf{A}} \mathbf{X} \mathbf{W}^{(1)}\right) \\
\mathbf{H}^{(2)} & =\sigma\left(\hat{\mathbf{A}} \mathbf{H}^{(1)} \mathbf{W}^{(2)}\right) \\
& \vdots \\
\mathbf{H}^{(I+1)} & =\sigma\left(\hat{\mathbf{A}} \mathbf{H}^{(l)} \mathbf{W}^{(l+1)}\right)
\end{aligned}
$$

## Why GCNs work (optional)

In essence, GCN layer is an approximated spectral convolution.
Consider a signal $\mathbf{x} \in \mathbb{R}^{n}$ (each node has a scalar) and a filter $g_{\theta}$ (e.g. $g_{\theta}(\Lambda)=\operatorname{diag}(\theta)$ ) parameterized by $\theta \in \mathbb{R}^{n}$ in Fourier domain. $\mathbf{x}$ is filtered by $g_{\theta}$ as

$$
\begin{aligned}
g_{\theta} * \mathbf{x} & \stackrel{(1)}{=} g_{\theta}(\mathbf{L}) \mathbf{x}=\mathbf{U} g_{\theta}(\Lambda) \mathbf{U}^{\top} \mathbf{x} \\
& \stackrel{(2)}{\approx} \mathbf{U}\left(\sum_{k=0}^{K} \theta_{k} T_{k}(\tilde{\Lambda})\right) \mathbf{U}^{\top} \mathbf{x}=\sum_{k=0}^{K} \theta_{k} T_{k}(\tilde{\mathbf{L}}) \mathbf{x} \\
& \stackrel{(3)}{\approx} \theta_{0} \mathbf{x}-\theta_{1} \mathbf{D}^{-1 / 2} \mathbf{A} \mathbf{D}^{-1 / 2} \mathbf{x} \\
& \stackrel{(4)}{\approx} \theta\left(\mathbf{I}_{N}+\mathbf{D}^{-1 / 2} \mathbf{A} \mathbf{D}^{-1 / 2}\right) \mathbf{x} \\
& \stackrel{(5)}{\approx} \theta \tilde{\mathbf{D}}^{-1 / 2} \tilde{\mathbf{A}} \tilde{\mathbf{D}}^{-1 / 2} \mathbf{x}
\end{aligned}
$$

- In (1) $\mathbf{U}$ : eigenvectors of $\mathbf{L}=\mathbf{I}-\mathbf{D}^{-1 / 2} \mathbf{A} \mathbf{D}^{-1 / 2}=\mathbf{U} \wedge \mathbf{U}^{\top}$ (time consuming!)
- (2) uses $K$-th order Chebyshev polynomials, $\tilde{\Lambda}=\frac{2}{\lambda_{\text {max }}} \Lambda-\mathbf{I}, \tilde{\mathbf{L}}=\frac{2}{\lambda_{\text {max }}} \mathbf{L}-\mathbf{I}$. The Chebyshev polynomials are recursively defined as $T_{k}(a)=2 a T_{k-1}(a)-T_{k-2}(a)$, with $T_{0}(a)=1$ and $T_{1}(a)=a$.


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& \stackrel{(5)}{\approx} \theta \tilde{\mathbf{D}}^{-1 / 2} \tilde{\mathbf{A}} \tilde{\mathbf{D}}^{-1 / 2} \mathbf{x}
\end{aligned}
$$

- (3) sets $K=1$ and $\lambda_{\text {max }} \approx 2$
- (4) assumes $\theta_{0}+\theta_{1}=0$
- (5) uses the renormalization trick $\tilde{\mathbf{A}}=\mathbf{A}+\mathbf{I}$


## Why GCNs work (optional)

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& \stackrel{(5)}{\approx} \theta \tilde{\mathbf{D}}^{-1 / 2} \tilde{\mathbf{A}} \tilde{\mathbf{D}}^{-1 / 2} \mathbf{x}
\end{aligned}
$$

Note that $g_{\theta} * \mathbf{x} \approx \tilde{\mathbf{D}}^{-1 / 2} \tilde{\mathbf{A}} \tilde{\mathbf{D}}^{-1 / 2} \mathbf{x} \theta=\hat{\mathbf{A}} \mathbf{x} \theta$. The form $\hat{\mathbf{A}} \mathbf{H}^{(/)} \mathbf{W}^{(1)}$ in GCN is the generalization of the formula. More details can be found in [Kipf and Welling 2017; Defferrard et al. 2016].

## Why GCNs work

- Commonly used architecture

$$
\mathbf{Z}=f(\mathbf{X}, \mathbf{A})=\operatorname{softmax}\left(\hat{\mathbf{A}} \operatorname{ReLu}\left(\hat{\mathbf{A}} \mathbf{X} \mathbf{W}^{(0)}\right) \mathbf{W}^{(1)}\right)
$$

- Why only two layers?
- Deep GCNs do not perform well.
- An intuitive explanation is, graph convolution can be viewed as information exchange between neighbors, and if we keep doing this, all nodes' features will become more and more similar.
- Graph Laplacian Â has a smoothing effect. [Li et al. 2018] proved that if we apply the graph Laplacian enough times, all nodes' features will converge to the same value. Hence the name over-smoothing.
- There are still some deep GCNs, with modified architectures. But the gains are tiny or even negative.


## GCN: node classification



## amazon

- Classify papers into topics on citation networks
- Classify posts into subgroups on Reddit networks
- Classify products into categories on Amazon co-purchase graphs


## GCN: node classification

- Setting: some nodes are labeled (black circle), all other nodes are unlabeled
- $\mathcal{Y}_{L}$ : set of labeled node indices
- $\mathbf{Y} \in\{0,1\}^{L \times K}$ : label matrix
- $\mathbf{X} \in \mathbb{R}^{n \times d}$ : feature matrix
- Â: preprocessed adjacency matrix
- Task: predict node labels of
 unlabeled nodes


## GCN: node classification



## GCN: node classification



- Output of GCN:

$$
\mathbf{Z}=f(\mathbf{X}, \mathbf{A})=\operatorname{softmax}\left(\hat{\mathbf{A}} \operatorname{ReLu}\left(\hat{\mathbf{A}} \mathbf{X} \mathbf{W}^{(0)}\right) \mathbf{W}^{(1)}\right)
$$

- Objective function (semi-supervised):

$$
\mathcal{L}=-\sum_{i \in \mathcal{Y}_{L}} \sum_{k=1}^{K} Y_{i k} \ln Z_{i k}
$$

## GCN: node classification

## Experiments

- Datasets [Yang et al. 2016]

| Dataset | Type | Nodes | Edges | Classes | Features | Label rate |
| :--- | :---: | ---: | ---: | ---: | ---: | ---: |
| Citeseer | Citation network | 3,327 | 4,732 | 6 | 3,703 | 0.036 |
| Cora | Citation network | 2,708 | 5,429 | 7 | 1,433 | 0.052 |
| Pubmed | Citation network | 19,717 | 44,338 | 3 | 500 | 0.003 |
| NELL | Knowledge graph | 65,755 | 266,144 | 210 | 5,414 | 0.001 |

- Classification accuracy [Kipf \& Welling 2017]

| Method | Citeseer | Cora | Pubmed | NELL |
| :--- | :--- | :--- | :--- | :--- |
| ManiReg [3] | 60.1 | 59.5 | 70.7 | 21.8 |
| SemiEmb [28] | 59.6 | 59.0 | 71.1 | 26.7 |
| LP [32] | 45.3 | 68.0 | 63.0 | 26.5 |
| DeepWalk [22] | 43.2 | 67.2 | 65.3 | 58.1 |
| ICA [18] | 69.1 | 75.1 | 73.9 | 23.1 |
| Planetoid* [29] | $64.7(26 \mathrm{~s})$ | $75.7(13 \mathrm{~s})$ | $77.2(25 \mathrm{~s})$ | $61.9(185 \mathrm{~s})$ |
| GCN (this paper) | $\mathbf{7 0 . 3}(7 \mathrm{~s})$ | $\mathbf{8 1 . 5}(4 \mathrm{~s})$ | $\mathbf{7 9 . 0}(38 \mathrm{~s})$ | $\mathbf{6 6 . 0}(48 \mathrm{~s})$ |

## GCN: graph classification

Task: given a set of graphs $\mathcal{G}=\left\{G_{1}, G_{2}, \ldots, G_{j}, \ldots\right\}$ with $\left\{\mathbf{X}_{j} \in \mathbb{R}^{n_{j} \times d}, \hat{\mathbf{A}}_{j} \in \mathbb{R}^{n_{j} \times n_{j}}\right\}$, train a model to classify them into $K$ classes.


How to define the feature vector of a graph?

## GCN: graph classification

READOUT function: compute graph feature from nodes' features

$$
\mathbf{h}_{G}=\operatorname{READOUT}\left(\left\{\mathbf{h}_{v}\right\}_{v \in \mathcal{V}}\right)
$$

E.g.: sum, average, min/max pooling of node embeddings


## GCN: graph classification

READOUT function using different ways

- Sum: $\mathbf{h}_{G}=\sum_{i=1}^{n_{G}} \mathbf{h}_{i}$
- Average: $\mathbf{h}_{G}=\frac{1}{N_{G}} \sum_{i=1}^{n_{G}} \mathbf{h}_{i}$
- Min/Max: $\mathbf{h}_{G}=\min / \max \left(\left[\mathbf{h}_{1} ; \ldots ; \mathbf{h}_{n_{G}}\right]\right)$

Which one is better? Sum ${ }^{1}$.
${ }^{1}$ Xu et al. How powerful are graph neural networks? ICLR 2019.

## GCN: graph classification

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*In this chart, feature of graph is computed as the sum of the features of its nodes.
Objective function (supervised): $\mathcal{L}=-\sum_{j} \sum_{k=1}^{K} Y_{j k} \ln Z_{j k}$

## GCN: graph classification

## Experiments: graph classification accuracy (\%) of different GNNs with different readout functions

|  | Datasets | IMDB-B | IMDB-M | RDT-B | RDT-M5K | COLLAB | MUTAG | PROTEINS | PTC | NCI1 |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
|  | \# graphs | 1000 | 1500 | 2000 | 5000 | 5000 | 188 | 1113 | 344 | 4110 |
|  | \# classes | 2 | 3 | 2 | 5 | 3 | 2 | 2 | 2 | 2 |
|  | Avg \# nodes | 19.8 | 13.0 | 429.6 | 508.5 | 74.5 | 17.9 | 39.1 | 25.5 | 29.8 |
|  | WL subtree | $73.8 \pm 3.9$ | $50.9 \pm 3.8$ | $81.0 \pm 3.1$ | $52.5 \pm 2.1$ | $78.9 \pm 1.9$ | $90.4 \pm 5.7$ | $75.0 \pm 3.1$ | $59.9 \pm 4.3$ | $86.0 \pm 1.8$ * |
|  | DCNN | 49.1 | 33.5 | - | - | 52.1 | 67.0 | 61.3 | 56.6 | 62.6 |
|  | Patchysan | $71.0 \pm 2.2$ | $45.2 \pm 2.8$ | $86.3 \pm 1.6$ | $49.1 \pm 0.7$ | $72.6 \pm 2.2$ | $92.6 \pm 4.2$ * | $75.9 \pm 2.8$ | $60.0 \pm 4.8$ | $78.6 \pm 1.9$ |
|  | DGCNN | 70.0 | 47.8 | - | - | 73.7 | 85.8 | 75.5 | 58.6 | 74.4 |
|  | AWL | $74.5 \pm 5.9$ | $51.5 \pm 3.6$ | $87.9 \pm 2.5$ | $54.7 \pm 2.9$ | $73.9 \pm 1.9$ | $87.9 \pm 9.8$ | - | - | - |
| GNN variants | SUM-MLP (GIN-0) | $75.1 \pm 5.1$ | $\mathbf{5 2 . 3} \pm 2.8$ | $92.4 \pm 2.5$ | $57.5 \pm 1.5$ | $80.2 \pm 1.9$ | $89.4 \pm 5.6$ | $76.2 \pm 2.8$ | $64.6 \pm 7.0$ | $82.7 \pm 1.7$ |
|  | SUM-MLP (GIN- $\epsilon$ ) | $74.3 \pm 5.1$ | $52.1 \pm 3.6$ | $92.2 \pm 2.3$ | $57.0 \pm 1.7$ | $80.1 \pm 1.9$ | $89.0 \pm 6.0$ | $75.9 \pm 3.8$ | $63.7 \pm 8.2$ | $\mathbf{8 2 . 7} \pm \mathbf{1 . 6}$ |
|  | SUM-1-LAYER | $74.1 \pm 5.0$ | $52.2 \pm 2.4$ | $90.0 \pm 2.7$ | $55.1 \pm 1.6$ | $80.6 \pm 1.9$ | $90.0 \pm 8.8$ | $76.2 \pm 2.6$ | $63.1 \pm 5.7$ | $82.0 \pm 1.5$ |
|  | MEAN-MLP | $73.7 \pm 3.7$ | $\mathbf{5 2 . 3} \pm \mathbf{3 . 1}$ | $50.0 \pm 0.0$ | $20.0 \pm 0.0$ | $79.2 \pm 2.3$ | $83.5 \pm 6.3$ | $75.5 \pm 3.4$ | $\mathbf{6 6 . 6} \pm \mathbf{6 . 9}$ | $80.9 \pm 1.8$ |
|  | MEAN-1-LAYER (GCN) | $74.0 \pm 3.4$ | $51.9 \pm 3.8$ | $50.0 \pm 0.0$ | $20.0 \pm 0.0$ | $79.0 \pm 1.8$ | $85.6 \pm 5.8$ | $76.0 \pm 3.2$ | $64.2 \pm 4.3$ | $80.2 \pm 2.0$ |
|  | MAX-MLP | $73.2 \pm 5.8$ | $51.1 \pm 3.6$ | - | - | - | $84.0 \pm 6.1$ | $76.0 \pm 3.2$ | $64.6 \pm 10.2$ | $77.8 \pm 1.3$ |
|  | MAX-1-LAYER (GraphSAGE) | $72.3 \pm 5.3$ | $50.9 \pm 2.2$ | - | - | - | $85.1 \pm 7.6$ | $75.9 \pm 3.2$ | $63.9 \pm 7.7$ | $77.7 \pm 1.5$ |

Table from: Xu et al. How powereful are graph neural networks? ICLR 2019.

## GCN: link prediction

Link prediction: given a graph $G=(V, E)$, predict new edges, i.e.,

$$
E=\left(e_{1}, \ldots, e_{l}\right) \longrightarrow \tilde{E}=\left(e_{1}, \ldots, e_{l}, e_{l+1}, \ldots, e_{l+m}\right)
$$

Applications: recommendation system, knowledge graph mining, etc


## GCN: link prediction

Task: given a graph $G$ with $\mathbf{X} \in \mathbb{R}^{n \times d}$ and $\hat{\mathbf{A}}$, predict the potential edges of $G$


Objective function: $\mathcal{L}=-\sum_{(i, j) \in \Omega} A_{i j} \ln \sigma\left(\mathbf{z}_{i}^{\top} \mathbf{z}_{j}\right)$

## GCN: link prediction

Experiments: link prediction task in citation networks Datasets: Cora, Citeseer, and Pubmed Evaluation metrics: AUC and AP

| Method | Cora |  | Citeseer |  | Pubmed |  |
| :--- | :---: | :---: | :---: | :---: | :---: | :---: |
|  | AUC | AP | AUC | AP | AUC | AP |
| SC [5] | $84.6 \pm 0.01$ | $88.5 \pm 0.00$ | $80.5 \pm 0.01$ | $85.0 \pm 0.01$ | $84.2 \pm 0.02$ | $87.8 \pm 0.01$ |
| DW [6] | $83.1 \pm 0.01$ | $85.0 \pm 0.00$ | $80.5 \pm 0.02$ | $83.6 \pm 0.01$ | $84.4 \pm 0.00$ | $84.1 \pm 0.00$ |
| GAE* $_{\text {VGAE }^{*}}$ | $84.3 \pm 0.02$ | $88.1 \pm 0.01$ | $78.7 \pm 0.02$ | $84.1 \pm 0.02$ | $82.2 \pm 0.01$ | $87.4 \pm 0.00$ |
| GAE $^{24.0} \pm$ | $87.7 \pm 0.01$ | $78.9 \pm 0.03$ | $84.1 \pm 0.02$ | $82.7 \pm 0.01$ | $87.5 \pm 0.01$ |  |
| VGAE | $91.0 \pm 0.02$ | $9.0 \pm 0.03$ | $89.5 \pm 0.04$ | $89.9 \pm 0.05$ | $\mathbf{9 6 . 4} \pm 0.00$ | $\mathbf{9 6 . 5} \pm 0.00$ |

Table from: Kipf and Welling. Variational Graph Auto-Encoders. 2016.
(2) Graph Convolutional Network (GCN)

- Architecture of GCN
- Applications of GCN
(3) Other GNNs
- GraphSAGE
- GAT


## 4 Conclusions

## GraphSAGE (optional)

- Limitations of GCN
- Require that all nodes are presented in the training stage
- Do transductive learning but not inductive learning


## GraphSAGE (optional)

- Limitations of GCN
- Require that all nodes are presented in the training stage
- Do transductive learning but not inductive learning

Algorithm 1: GraphSAGE embedding generation (i.e., forward propagation) algorithm
Input : Graph $\mathcal{G}(\mathcal{V}, \mathcal{E})$; input features $\left\{\mathbf{x}_{v}, \forall v \in \mathcal{V}\right\}$; depth $K$; weight matrices $\mathbf{W}^{k}, \forall k \in\{1, \ldots, K\}$; non-linearity $\sigma$; differentiable aggregator functions AGGREGATE $_{k}, \forall k \in\{1, \ldots, K\} ;$ neighborhood function $\mathcal{N}: v \rightarrow 2^{\mathcal{V}}$
Output: Vector representations $\mathbf{z}_{v}$ for all $v \in \mathcal{V}$

```
\(\mathbf{1} \mathbf{h}_{v}^{0} \leftarrow \mathbf{x}_{v}, \forall v \in \mathcal{V}\);
\(\mathbf{2}\) for \(k=1 \ldots K\) do
\(3 \quad\) for \(v \in \mathcal{V}\) do
\(4 \quad \mid \quad \mathbf{h}_{\mathcal{N}(v)}^{k} \leftarrow \operatorname{AGGREGATE}_{k}\left(\left\{\mathbf{h}_{u}^{k-1}, \forall u \in \mathcal{N}(v)\right\}\right)\);
    \(5 \quad \mathbf{h}_{v}^{k} \leftarrow \sigma\left(\mathbf{W}^{k} \cdot \operatorname{CONCAT}\left(\mathbf{h}_{v}^{k-1}, \mathbf{h}_{\mathcal{N}(v)}^{k}\right)\right)\)
6 end
\({ }_{7} \quad \mathbf{h}_{v}^{k} \leftarrow \mathbf{h}_{v}^{k} /\left\|\mathbf{h}_{v}^{k}\right\|_{2}, \forall v \in \mathcal{V}\)
8 end
\({ }^{9} \mathbf{z}_{v} \leftarrow \mathbf{h}_{v}^{K}, \forall v \in \mathcal{V}\)
```

Hamilton et al. Inductive Representation Learning on Large Graphs. NeurIPS 2017.

## Graph Attention Network (GAT) (optional)

- Self-attention: $e_{i j}=a\left(\mathbf{W h}_{i}, \mathbf{W h}_{j}\right)$
- $\mathbf{h}_{i}$ and $\mathbf{h}_{j}$ are the $d$-dimensional features of nodes $i$ and $j$
- $\mathbf{W} \in \mathbb{R}^{d^{\prime} \times d}, \quad a: \mathbb{R}^{d^{\prime}} \times \mathbb{R}^{d^{\prime}} \rightarrow \mathbb{R}$
$-\alpha_{i j}=\frac{\exp \left(e_{i j}\right)}{\sum_{k \in \mathcal{N}_{i}} \exp \left(e_{i k}\right)}$, it is a normalized $e_{i j}$
$-\alpha_{i j}=\frac{\exp \left(\operatorname{LeakyReLU}\left(\mathbf{a}^{T}\left[W_{i} \mid W_{j}\right]\right)\right)}{\sum_{k \in \mathcal{N}_{i}} \exp \left(\operatorname{LeakyReLU}\left(\mathbf{a}^{T}\left[W h_{i} \mid W \mathbf{W}_{k}\right]\right)\right)}$, \|is the concatenation operation. Here $a$ is a single-layer feedforward neural network.


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- Compute the next layer

$$
\mathbf{h}_{i}^{\prime}=\sigma\left(\sum_{j \in \mathcal{N}_{i}} \alpha_{i j} \mathbf{W} \mathbf{h}_{j}\right)
$$

or with multi-head attention $\mathbf{h}_{i}^{\prime}=\|_{m=1}^{M} \sigma\left(\sum_{j \in \mathcal{N}_{i}} \alpha_{i j}^{(m)} \mathbf{W}^{(m)} h_{j}\right)$
Compare GAT with GCN: What are the differences?

Velickovic et al. Graph Attention Networks. ICLR 2018.

## Graph Attention Network (optional)



Figure 1: Left: The attention mechanism $a\left(\mathbf{W} \vec{h}_{i}, \mathbf{W} \vec{h}_{j}\right)$ employed by our model, parametrized by a weight vector $\overrightarrow{\mathbf{a}} \in \mathbb{R}^{2 F^{\prime}}$, applying a LeakyReLU activation. Right: An illustration of multihead attention (with $K=3$ heads) by node 1 on its neighborhood. Different arrow styles and colors denote independent attention computations. The aggregated features from each head are concatenated or averaged to obtain $\vec{h}_{1}^{\prime}$.

Velickovic et al. Graph Attention Networks. ICLR 2018.
(2) Graph Convolutional Network (GCN)

- Architecture of GCN
- Applications of GCN


## (3) Other GNNs

- GraphSAGE
- GAT
(4) Conclusions


## Conclusions

- Deep learning on graphs works and is very effective!
- Exciting area: lots of new applications and extensions (hard to keep up)

Relational reasoning

[Santoro et al., NIPS 2017]

Multi-Agent RL


GCN for recommendation on 16 billion edge graph!


## Learning Outcomes

- Understand the motivation of GCN
- Understand the architectures of GCN
- Know the applications of GNNs
- Be able to conduct some experiments (e.g. node classification) using GNN

