Graph Neural Networks 11785 Deep Learning Fall 2024

Gabrial Zencha & Carmel SAGBO 11-785, Fall 2024

Models so far

- MLPs are universal function approximators
 - Boolean functions, classifiers, and regressions
- MLPs can be trained through variations of gradient descent
 - Gradients can be computed by backpropagation



Or, more generally a

vector input

MLP Model



- Can recognize patterns in data
 - E.g. digits
 - Or any other vector data

Models so far

- CNNs designed for image and spatial data
 - Convolutional layers learn spatial patterns (e.g., edges, textures).
 - Pooling layers reduce spatial dimensions while retaining key features.

- CNNs can be trained through variations of gradient descent
 - Gradients can be computed by backpropagation

CNN Model



Models so far

- Sequence-to-Sequence Models: sequential data.
 - RNNs, LSTMS, Transformers
 - Encode input sequence and decode the encoded sequence.
- RNNs, LSTMS, Transformers can be trained through variations of gradient descent
 - Gradients can be computed by backpropagation

Sequence-to-Sequence Model









Data seen so far (Euclidean Data)

Data that resides in structured, grid-like spaces with well-defined dimensions and coordinate systems

- Tabular Data (MLPs): Rows and columns.
- Images (CNNs): 2D grids of pixel intensities.
- Videos (3D CNNs): Sequential frames forming a spatiotemporal grid.
- Sequences (RNNs, LSTMs Transformers): 1D ordered data like text or time-series.

Non Euclidean Data

Data that resides in irregular, non-grid-like structures where relationships are not confined to regular Euclidean spaces.

- Graphs: Nodes and edges representing entities and relationships.
 - Social networks: People connected by friendships.
 - Molecules: Atoms connected by chemical bonds.
 - Knowledge graphs: Entities linked by relationships.
- Manifolds: Curved surfaces, e.g., 3D shapes or mesh data.
- Point Clouds: Sets of points in 3D space without a grid structure (e.g., LiDAR data).



Traffic Networks



Social Networks



Knowledge Graphs



Complex relationships

Challenges in handling Non-Euclidean Data

- Fixed Grid Assumptions (MLPs, CNNs, RNNs)
 - Assume regular, structured data (e.g., grids or sequences).
 - Cannot directly handle irregular neighborhoods or variable node connectivity in graphs or other non-Euclidean structures.

Non-Euclidean data lacks the regular grid structure required for traditional convolution or recurrent processing.

Challenges in handling Non-Euclidean Data

Irregular Neighborhoods:

Varying numbers of neighbors per node.

No uniform notion of proximity or direction.

Standard convolution filters (which operate on fixed local neighborhoods) fail to adapt to these variable structures.

Challenges in handling Non-Euclidean Data

Lack of Spatial Regularity:

The concept of "locality" is not fixed and varies across the structure.

Order Sensitivity:

Non-Euclidean data like point clouds, graphs (undirected) is unordered.

Defining meaningful filters or operations without losing structural information is non-trivial.

We need a permutation invariant / equivariant

Why it Matters ?

- Enabling Novel Applications
 - Drug discovery: Predict molecule effectiveness or toxicity.
 - Social network analysis: Detect influencers or communities.
 - Recommender systems: Suggest products or content using knowledge graphs.
- Capturing Complex Relationships
 - Many problems require understanding relationships, not just data points.
- Improved Performance in Existing Tasks
 - Models that consider the graph of road networks outperform grid-based approaches by understanding connectivity.

Poll 1

True or False

- Euclidean data refers to data that lies in a space where the distance between points is calculated using the Euclidean distance formula, while non-Euclidean data involves spaces where the concept of distance may follow different rules, such as hyperbolic or graph-based distances.
- CNNs and MLPs are specifically designed to handle non-Euclidean data, such as graphs and hyperbolic spaces, without any modifications.

Poll 1

True or False

- 1. Euclidean data refers to data that lies in a space where the distance between points is calculated using the Euclidean distance formula, while non-Euclidean data involves spaces where the concept of distance may follow different rules, such as hyperbolic or graph-based distances. **(True)**
- 2. CNNs and MLPs are specifically designed to handle non-Euclidean data, such as graphs and hyperbolic spaces, without any modifications. **(False)**

How to solve challenges faced by other models (MLPs, CNNS, Seq-Seq) with Non-Euclidean data

Graph Neural Networks

What is a Graph ?

- In one restricted but very common sense of the term, a graph is an ordered pair G = (V, E) comprising :
 - V a set of vertices (also called nodes or points)
 - E ⊆ {{x, y} | x, y ∈ V and x ≠ y} a set of edges (also called links or lines), which are unordered pairs of vertices (that is, an edge is associated with two distinct vertices).

$$A_{1} = \begin{bmatrix} 0 & 0 & 0 & 1 & 0 \\ 0 & 0 & 1 & 0 & 1 \\ 0 & 1 & 0 & 1 & 0 \\ 1 & 0 & 1 & 0 & 1 \\ 0 & 1 & 1 & 1 & 0 \end{bmatrix}$$



Graph Representation

A Graph is generally represented using these different forms:

- The adjacency Matrix A :

It is a $n \times n$ matrix in which:

- **n** in the number of vertices
- A(i, j) = 1 only if there is a link from i to j and
- A(i, j) = 0 if not.
- Other common representation is based of Edge Features or Node Features.

$$A_{1} = \begin{bmatrix} 0 & 0 & 0 & 1 & 0 \\ 0 & 0 & 1 & 0 & 1 \\ 0 & 1 & 0 & 1 & 1 \\ 1 & 0 & 1 & 0 & 1 \\ 0 & 1 & 1 & 1 & 0 \end{bmatrix}$$



Graph Node Embeddings

- Motivation for Graph Node Embedding

- GloVe co-occurrence graph \rightarrow word embedding \rightarrow NLP
- Hyperlinked websites \rightarrow page embedding \rightarrow websites classification
- Citation graphs \rightarrow article embedding \rightarrow literature classification
- Co-author graphs \rightarrow author embedding \rightarrow community detection
- Molecular structure graph \rightarrow atom embedding \rightarrow AI for science

- Unified view

- Nodes can be any objects (words, documents, authors, atoms, proteins, etc.)
- Links represent the interactions or dependencies among nodes.
- Embedding Vectors
 - Capturing the latent features of nodes based on graph structures
 - Supporting down-stream prediction tasks (node/graph classification, community detection, dense retrieval, etc.)

Graph Node Embedding

Intuition: Map nodes to *d***-dimensional** embeddings such that similar nodes in the graph are embedded close together



How to learn the mapping function f

Poll 2

True or False

Node embeddings aim to map nodes in a graph to a continuous vector space while preserving their structural and semantic properties.

Poll 2

True or False

Node embeddings aim to map nodes in a graph to a continuous vector space while preserving their structural and semantic properties. **(True)**

Graph Learning Task



Graph Learning Task





complete graph G partial observed graph G_O

GNNs evaluation

Node Classification



Using an MLP Node Level Classification



 $f_{v} = MLP(V), f_{E} = MLP(E), f_{G} = MLP(G)$ $G(V,E) - \sigma[f(G(V,E))] - G(V',E')$

Apply a linear classifier to the embeddings (node, edge, graph)

Train the classifier using variation of SGD, with gradients calculated using backpropagation

Using an MLP Node Level Classification

Information Stored in Nodes, we want to classify V₁, V₂, V₃



F = MLP (Linear Classifier)

Apply a linear classifier to the embeddings (node) Train the classifier using variation of SGD Gradients calculated with backpropagation

Using an MLP Node Level Classification

Information Stored in **Edges**, we still want to classify V_1 , V_2 , V_3



 Pool and aggregate information from edges to form node embeddings

$$\bigvee_{n}^{n} = p_{E_{n} \to \bigvee_{n}}$$

$$p_{E_n \rightarrow V_n} = AGG (\forall E_i \in E(V_i))$$

E (v) = Edges connected to node, v

Example, $E(v_3) = (E_1, E_2)$

AGG = Sum, Mean, Max, Min, etc)

2. Now apply linear classifier to V_n ' to determine classes

$$\begin{bmatrix} c_1 \\ c_2 \\ c_3 \end{bmatrix} = f \begin{bmatrix} v_1 \\ v_2 \\ v_3 \end{bmatrix}$$

Train the classifier using variation of SGD Gradients calculated with backpropagation

Edge Level Prediction

If Information stored in Edges

- Use MLP on edge embeddings

If Information is stored in Nodes

- Pool neighboring node embeddings
- Aggregate them to form new edge embeddings
- Use MLP on new edge embeddings

Can we generalize this ?

Graph Covulutional Network



Graph Convolution Vs CNN



A step back at CNNs



Convolutions process data by aggregating information from a fixed local neighborhood of pixels using filters (kernels).

Assumption: Data lies on a regular Euclidean grid, where neighboring pixels are equidistant and uniformly connected.

Graph Convolution

Three stage process.

1. Message Passing: Each node sends its features to its neighboring nodes, as defined by the graph's edges.

2. Aggregation: Each node collects and combines the features received from its neighbors (e.g., via sum, mean, or max).

3. Update: Each node updates its feature representation by applying a transformation (e.g., using a neural network layer) to the aggregated features.

1: Message Passing

The Neighbourhood N_i of a node i is defined as the set of nodes j connected to i by an edge. Formally,

$$\mathbf{V}_i = \{j : e_{ij} \in E\}.$$



1: Message Passing (Message Creation)

Zooming to Node 6 with neighbors $\{1, 3, 4\}$, we transform each of the node features using a function F, which could just be an MLP or an affine transform:

$$F(x_j) = W_j \cdot x_j + b.$$





2: Aggregation Step

Generate node embeddings based on local network neighborhoods.



2: Aggregation Step Intuition: Nodes aggregate information from their neighbors using neural networks



2: Aggregation Step

Network neighborhood defines a computation graph



Deep Model: Many Layers

Model can be of arbitrary depth:

- Nodes have embeddings at each layer
- Layer-O embedding of node v is its input feature, x_v
- Layer-k embedding gets information from nodes that are k hops away



2: Aggregation Step

Neighborhood aggregation: Key distinctions are in how different

approaches aggregate



2: Aggregation Step

Basic approach: Average information from neighbors

and apply a neural network



3: Update Step

Basic approach: Average information from neighbors and apply a neural network





Need to define a loss function on the embeddings.



We can feed these embeddings into any loss function and run SGD to train the weight parameters

- h_v^k : the hidden representation of node v at layer k
- W_k : weight matrix for neighborhood aggregation
- B_k : weight matrix for transforming hidden vector of self

Model Training

Node embedding z_v is a function of input graph Supervised setting: We want to minimize the loss

$$\min_{\Theta} \mathcal{L}(\mathbf{y}, f(\mathbf{z}_v))$$

• y: node label

• \mathcal{L} could be L2 if y is real number, or cross entropy if y is categorical

Model Training

Directly train the model for a supervised task (e.g., node classification)



Model Training

Directly train the model for a graph learning task

(e.g., node classification)

Use cross entropy loss



Classical GNN Layers: GraphSAGE

$$\mathbf{h}_{v}^{(l)} = \sigma \left(\mathbf{W}^{(l)} \cdot \text{CONCAT} \left(\mathbf{h}_{v}^{(l-1)}, \text{AGG} \left(\left\{ \mathbf{h}_{u}^{(l-1)}, \forall u \in N(v) \right\} \right) \right) \right)$$

- How to write this as Message + Aggregation?
 - Message is computed within the $AGG(\cdot)$
 - Two-stage aggregation
 - **Stage 1:** Aggregate from node neighbors $\mathbf{h}_{N(v)}^{(l)} \leftarrow AGG\left(\left\{\mathbf{h}_{u}^{(l-1)}, \forall u \in N(v)\right\}\right)$
 - Stage 2: Further aggregate over the node itself

$$\mathbf{h}_{v}^{(l)} \leftarrow \sigma \left(\mathbf{W}^{(l)} \cdot \text{CONCAT}(\mathbf{h}_{v}^{(l-1)}, \mathbf{h}_{N(v)}^{(l)}) \right)$$

GraphSAGE Neighbor Aggregation

Mean: Take a weighted average of neighbors

$$AGG = \sum_{u \in N(v)} \frac{\mathbf{h}_{u}^{(l-1)}}{|N(v)|}$$
 Message computation

 Pool: Transform neighbor vectors and apply symmetric vector function Mean(·) or Max(·)

 $AGG = Mean(\{MLP(\mathbf{h}_{u}^{(l-1)}), \forall u \in N(v)\})$

Aggregation Message computation

LSTM: Apply LSTM to reshuffled of neighbors

AGG = LSTM(
$$[\mathbf{h}_{u}^{(l-1)}, \forall u \in \pi(N(v))]$$
)
Aggregation

GraphSAGE: L2 Normalization ℓ_2 Normalization:

• Optional: Apply ℓ_2 normalization to $\mathbf{h}_v^{(l)}$ at every layer

•
$$\mathbf{h}_{v}^{(l)} \leftarrow \frac{\mathbf{h}_{v}^{(l)}}{\|\mathbf{h}_{v}^{(l)}\|_{2}} \quad \forall v \in V \text{ where } \|u\|_{2} = \sqrt{\sum_{i} u_{i}^{2}} \quad (\ell_{2}\text{-norm})$$

- Without ℓ_2 normalization, the embedding vectors have different scales (ℓ_2 -norm) for vectors
- In some cases (not always), normalization of embedding results in performance improvement
- After ℓ_2 normalization, all vectors will have the same ℓ_2 -norm

Poll 3

True or False

A Graph Neural Network (GNN) using graph convolution can still be trained for edge-level prediction even if there is no information in the nodes

Poll 3

True or False

A Graph Neural Network (GNN) using graph convolution can still be trained for edge-level prediction even if there is no information in the nodes **(True)**

GAT: Graph Attention Networks

(3) Graph Attention Networks

$$\mathbf{h}_{v}^{(l)} = \sigma(\sum_{u \in N(v)} \alpha_{vu} \mathbf{W}^{(l)} \mathbf{h}_{u}^{(l-1)})$$

Attention weights

- In GCN / GraphSAGE
 - $\alpha_{vu} = \frac{1}{|N(v)|}$ is the weighting factor (importance) of node *u*'s message to node *v*
 - $\Rightarrow \alpha_{vu}$ is defined explicitly based on the structural properties of the graph (node degree)
 - ⇒ All neighbors $u \in N(v)$ are equally important to node v

Classical GNN Layers : GAT Graph Attention Networks

$$\mathbf{h}_{v}^{(l)} = \sigma(\sum_{u \in N(v)} \alpha_{vu} \mathbf{W}^{(l)} \mathbf{h}_{u}^{(l-1)})$$
Attention weights

Not all node's neighbors are equally important

- Attention is inspired by cognitive attention.
- The **attention** α_{vu} focuses on the important parts of the input data and fades out the rest.
 - Idea: the NN should devote more computing power on that small but important part of the data.
 - Which part of the data is more important depends on the context and is learned through training.

Graph Attention Network Can we do better than simple neighborhood aggregation?

Can we let weighting factors α_{vu} to be learned?

- Goal: Specify arbitrary importance to different neighbors of each node in the graph
 Idea: Compute embedding h^(l)_v of each node in the
- Idea: Compute embedding h^(l) of each node in the graph following an attention strategy:
 - Nodes attend over their neighborhoods' message
 - Implicitly specifying different weights to different nodes in a neighborhood

Attention Mechanism

- Let α_{vu} be computed as a byproduct of an attention mechanism a:
 - (1) Let a compute attention coefficients e_{vu} across pairs of nodes u, v based on their messages:

$$\boldsymbol{e}_{\boldsymbol{v}\boldsymbol{u}} = a(\mathbf{W}^{(l)}\mathbf{h}_{\boldsymbol{u}}^{(l-1)}, \mathbf{W}^{(l)}\boldsymbol{h}_{\boldsymbol{v}}^{(l-1)})$$

• e_{vu} indicates the importance of u's message to node v



Attention Mechanism

- Normalize e_{vu} into the final attention weight α_{vu}
 - Use the **softmax** function, so that $\sum_{u \in N(v)} \alpha_{vu} = 1$:

$$\alpha_{vu} = \frac{\exp(e_{vu})}{\sum_{k \in N(v)} \exp(e_{vk})}$$

 Weighted sum based on the final attention weight α_{vu}

$$\mathbf{h}_{v}^{(l)} = \sigma(\sum_{u \in N(v)} \alpha_{vu} \mathbf{W}^{(l)} \mathbf{h}_{u}^{(l-1)})$$

Weighted sum using α_{AB} , α_{AC} , α_{AD} : $\mathbf{h}_{A}^{(l)} = \sigma(\alpha_{AB}\mathbf{W}^{(l)}\mathbf{h}_{B}^{(l-1)} + \alpha_{AC}\mathbf{W}^{(l)}\mathbf{h}_{C}^{(l-1)} + \alpha_{AD}\mathbf{W}^{(l)}\mathbf{h}_{D}^{(l-1)})$



Attention MechanismWhat is the form of attention mechanism *a*?

- The approach is agnostic to the choice of a
 - E.g., use a simple single-layer neural network
 - a have trainable parameters (weights in the Linear layer)

$$\begin{array}{c|c} & & & \text{Concatenate} \\ & & & \text{Linear} \\ & & & \text{h}_{A}^{(l-1)} & \mathbf{h}_{B}^{(l-1)} \end{array} \end{array} \begin{array}{c} & \text{Linear} \\ & & & & & & \text{Linear} \\ & & & & & & \text{Linear} \\ & & & & & & & \\ & & & & & & & \\ & & & & & & & \\ & & & & & & & \\ & & & & & & & \\ & & & & & & & \\ & & & & & & & \\ & & & & & & & \\ & & & & & & & \\ & & & & & & \\ & & & & & & & \\ & & & & & & & \\ & & & & & & & \\ & & & & & & & \\ & & & & & & & \\ & & & & & & \\ & & & & & & & \\ & & & & & & & \\ & & & & & & &$$

Parameters of a are trained jointly:

Learn the parameters together with weight matrices (i.e., other parameter of the neural net W^(l)) in an end-to-end fashion

Attention Mechanism

- Multi-head attention: Stabilizes the learning process of attention mechanism
 - Create multiple attention scores (each replica with a different set of parameters):

$$\begin{split} \mathbf{h}_{v}^{(l)}[1] &= \sigma(\sum_{u \in N(v)} \alpha_{vu}^{1} \mathbf{W}^{(l)} \mathbf{h}_{u}^{(l-1)}) \\ \mathbf{h}_{v}^{(l)}[2] &= \sigma(\sum_{u \in N(v)} \alpha_{vu}^{2} \mathbf{W}^{(l)} \mathbf{h}_{u}^{(l-1)}) \\ \mathbf{h}_{v}^{(l)}[3] &= \sigma(\sum_{u \in N(v)} \alpha_{vu}^{3} \mathbf{W}^{(l)} \mathbf{h}_{u}^{(l-1)}) \end{split}$$

- Outputs are aggregated:
 - By concatenation or summation

•
$$\mathbf{h}_{v}^{(l)} = AGG(\mathbf{h}_{v}^{(l)}[1], \mathbf{h}_{v}^{(l)}[2], \mathbf{h}_{v}^{(l)}[3])$$

Benefit of attention Mechanism

• Key benefit: Allows for (implicitly) specifying different importance values (α_{vu}) to different neighbors

• Computationally efficient:

- Computation of attentional coefficients can be parallelized across all edges of the graph
- Aggregation may be parallelized across all nodes

• Storage efficient:

- Sparse matrix operations do not require more than **O(V + E)** entries to be stored
- Fixed number of parameters, irrespective of graph size
- Localized:
 - Only attends over local network neighborhoods

• Inductive capability:

- It is a shared edge-wise mechanism
- It does not depend on the global graph structure

GAT Exemple: Core Citation Net



Method	Cora
MLP	55.1%
ManiReg (Belkin et al., 2006)	59.5%
SemiEmb (Weston et al., 2012)	59.0%
LP (Zhu et al., 2003)	68.0%
DeepWalk (Perozzi et al., 2014)	67.2%
ICA (Lu & Getoor, 2003)	75.1%
Planetoid (Yang et al., 2016)	75.7%
Chebyshev (Defferrard et al., 2016)	81.2%
GCN (Kipf & Welling, 2017)	81.5%
GAT	83.3%
improvement w.r.t GCN	1.8%

Attention mechanism can be used with many different graph neural network models

In many cases, attention leads to performance gains

t-SNE plot of GAT-based node embeddings:

- Node color: 7 publication classes
- Edge thickness: Normalized attention coefficients between nodes *i* and *j*, across eight attention heads, $\sum_{k} (\alpha_{ij}^{k} + \alpha_{ji}^{k})$

Stacking GNN Layers

TARGET NODE

How to connect GNN layers into a GNN?

- Stack layers sequentially
- Ways of adding skip connections



Stacking GNN Layers

How to construct a Graph Neural Network?

- The standard way: Stack GNN layers sequentially
- Input: Initial raw node feature x_v
- Output: Node embeddings $\mathbf{h}_{v}^{(L)}$ after L GNN layers



In summary

- Traditional Neural Networks types can be used in various learning tasks,
- However it does not work well for all types of data,
- Graph Neural Networks can help in such a situation where we rely on relationships between entities (eg: Social Network, Drug Discovery),
- GNN, GCN, GraphSAGE, GAT etc
- General techniques for model training are for GNN
 - Dropout, Feature Augmentation or Structure Augmentation (Virtual Nodes or edges, Sample neighbors when, doing message passing etc)