# **Graph Neural Networks 11785 Deep Learning Fall 2024**

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### **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**



n3 units

### **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:

 $(6)$ 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

- 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.
- 2. 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**  $\subseteq$  {{x, y}|x, y  $\in$  **V** and  $x \neq y$ } 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).

$$
A_1 = \begin{bmatrix} 0 & 0 & 0 & 1 & 0 \\ 0 & 0 & 1 & 0 & 1 \\ 0 & 1 & 0 & 1 & 1 \\ 0 & 1 & 1 & 1 & 0 \\ 0 & 1 & 1 & 1 & 0 \end{bmatrix}
$$



### **Graph Representation**

A Graph is generally represented using these different forms:

- The adjacency Matrix A :

It is a *n × 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
- $\bullet$  **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
- $\bullet$  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**
	- o Capturing the latent features of nodes based on graph structures
	- o 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.

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True or False

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### **Graph Learning Task**



### **Graph Learning Task**





complete graph  $G$ partial observed graph  $G<sub>O</sub>$  **GNNs** evaluation

#### **Node Classification**



#### **Using an MLP Node Level Classification**



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

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  $V_1$ ,  $V_2$ ,  $V_3$ 



 $F = MLP$  (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  $V_1$ ,  $V_2$ ,  $V_3$ 



1. Pool and aggregate information from edges to form node embeddings

$$
V'_n = P_{E_n \to V_n}
$$

$$
p_{\varepsilon_{\overline{n}} \to v_{\overline{n}}} = \text{ AGG } (\forall \varepsilon_{\overline{i}} \in \varepsilon_{(v_{\overline{i}})})
$$

 $E(v)$  = Edges connected to node, v

Example, E ( $v_2$ ) = ( $E_1$ , $E_2$ )

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

2. Now apply linear classifier to  $V_n$  to determine classes  $\Gamma$   $\Box$  $\Gamma$   $\Gamma$ 

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

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,

 $N_i = \{j : e_{ij} \in E\}.$ 



### **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
- **Example 1** Layer-0 embedding of node v is its input feature,  $x_i$ ,
- **Eayer-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

- $\boldsymbol{h}_{\cdot}$  $\mathcal{V}$  $^k$  : the hidden representation of node  $v$  at layer  $k$
- $W_{\vec k}$ : weight matrix for neighborhood aggregation
- $B_{\vec k}$ : 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

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

 $\bullet$  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**

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

- How to write this as Message + Aggregation?
	- **Message** is computed within the  $AGG(\cdot)$
	- " Two-stage aggregation
		- **Stage 1: Aggregate from node neighbors**  $\mathbf{h}_{N(v)}^{(l)} \leftarrow \text{AGG}\left(\left\{\mathbf{h}_{u}^{(l-1)}, \forall u \in N(v)\right\}\right)$
		- **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**<br>**F** Mean: Take a weighted average of neighbors

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

**Pool:** Transform neighbor vectors and apply  $\blacksquare$ symmetric vector function Mean( $\cdot$ ) or Max( $\cdot$ )

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

**Aggregation** Message computation

**LSTM:** Apply LSTM to reshuffled of neighbors  $\mathcal{L}_{\mathcal{A}}$ 

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

#### **GraphSAGE: L2 Normalization**  $\ell_2$  Normalization:

**Optional:** Apply  $\ell_2$  normalization to  $\mathbf{h}_v^{(l)}$  at every layer

$$
\mathbf{h}_v^{(l)} \leftarrow \frac{\mathbf{h}_v^{(l)}}{\left\| \mathbf{h}_v^{(l)} \right\|_2} \ \forall v \in V \ \text{where} \ ||u||_2 = \sqrt{\sum_i u_i^2} \ (\ell_2\text{-norm})
$$

- Without  $\ell_2$  normalization, the embedding vectors have different scales ( $\ell_2$ -norm) for vectors
- In some cases (not always), normalization of embedding results in performance improvement
- After  $\ell_2$  normalization, all vectors will have the same  $\ell_2$ -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)
	- $\blacksquare \Longrightarrow$  All neighbors  $u \in N(v)$  are equally important to node  $\nu$

#### **Classical GNN Layers : GAT Graph Attention Networks**

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

Allention weights

#### Not all node's neighbors are equally important

- **Attention** is inspired by cognitive attention.
- **The attention**  $\alpha_{\nu\mu}$  focuses on the important parts of the input data and fades out the rest.
	- **If 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  $\alpha_{\nu u}$  to be learned?

- **Goal:** Specify arbitrary importance to different neighbors of each node in the graph<br>**Idea:** Compute embedding  $h_v^{(l)}$  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  $\alpha_{\nu\mu}$  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:

$$
e_{vu} = a(\mathbf{W}^{(l)}\mathbf{h}_u^{(l-1)}, \mathbf{W}^{(l)}\mathbf{h}_v^{(l-1)})
$$

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



#### **Attention Mechanism**

- Normalize  $e_{vu}$  into the final attention weight  $\alpha_{vu}$ 
	- **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  $\alpha_{vu}$ 

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

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

 $h_c^{(l-1)}$  $\alpha_{AD}$ .

# **Attention Mechanism**<br>**If What 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** 
		- $\blacksquare$  a have trainable parameters (weights in the Linear layer)



#### • Parameters of  $a$  are trained jointly:

• Learn the parameters together with weight matrices (i.e., other parameter of the neural net  $\mathbf{W}^{(l)}$ ) 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):

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

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

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

- " 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**  $(\alpha_{\text{nu}})$ **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
- $\circ$  It does not depend on the global graph structure

#### **GAT Exemple: Core Citation Net**





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,  $\sum_{k} (\alpha_{ij}^{k} + \alpha_{ii}^{k})$

# **Stacking GNN Layers**<br>How to connect GNN layers into a GNN?

**TARGET NODE** 

- Stack layers sequentially
- **Ways of adding skip connections**  $\bullet$



#### **Stacking GNN Layers**

#### **How to construct a Graph Neural Network?**

- **The standard way:** Stack GNN layers sequentially
- Input: Initial raw node feature  $\mathbf{x}_v$
- **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)