# Learning On Graphs

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\* in presenting order

# What are Graphs?

# Graphs are a general language for describing and analyzing entities with relations/interactions



luseum

PARIS

Molecule

Knowledge Graph

# What are Graphs?

#### **Graphs = Nodes + Edges**



# Graph: Directed vs Undirected

How the edges link the nodes allows us to distinguish between undirected graphs vs directed graphs



Examples:

Phone Calls

Examples:

Academic collaborations

Friendships on Facebook

# Adjacency Matrix - A

A represents the edges in a given graph

 $A_{i,i}$  = 1 if an edge exists between nodes i and j, else 0





# Degree Matrix - D

*D* is a diagonal matrix, where each diagonal entry represents the degree of each node in a given graph

 $D_{i,i}$  = degree(i)

	0	1	1	1	0	0
	1	0	1	0	0	0
4 —	1	1	0	0	0	0
$\Lambda -$	1	0	0	0	1	1
	0	0	0	1	0	1
	0	0	0	1	1	0



$$=$$
 $\begin{bmatrix} 3 \\ \end{bmatrix}$ 

# GraphML vs NLP vs CV





The cat sat on the mat.







No rank ordering or fixed reference point

# Why Do We Care About Learning on Graphs?

There are many different settings where we might care about learning on graphs:

- Graph classification
- Node classification
- Link prediction
- Community detection
- Graph embedding
- Graph generation



Representation Learning > Feature Engineering



# Encoder-Decoder Paradigm



Trajectory: 1

# Encoders

#### Maps each node to a low-dimensional vector



# Encoder example (mapped into 2 dimensions)



(a) Input: Karate Graph

(b) Output: Representation

# Decoders

Predict Score based on embedding to match node similarity



Classification

# Decoders

Predict Score based on embedding to match node similarity



# Brief Pivot: word2vec

# Encoder: maps words to embedding vectors



# DeepWalk: word2vec For Graphs

This is **exactly** the same optimization as word2vec, but we instead optimize over **sequences of random walks on a graph**.





DeepWalk selects the next node to traverse to in each random walk **purely at random (unbiased)** 

**Nodes** that are close together in the random walk sequence should be **embedded closer together** in the **embedding space**!

These are the "sentences" that we generate!



# node2vec: The Introduction of Bias...

node2vec = DeepWalk + control over local vs global exploration (via two additional hyperparameters that we won't discuss in detail)



Breadth First Search (BFS) {s1, s2, s3} Local microscopic viewHomophilyDepth First Search (DFS) {s4, s5, s6} Global macroscopic viewStructural equivalence

Grover and Leskovec., ACM SIGKDD, 2016

# **GRAPH NEURAL NETWORKS**



# Brief Recap: Convolutional Neural Networks



# Convolutional Layer in CNN



How about for non-Euclidean data? Can we do something similar with graphs?

# Convolutions on Graphs?



- No fixed notion of a sliding window on a graph
  - Variable number of neighbors per node
  - Every single pixel (not in a corner) in an image is surrounded by 8 neighboring pixels

**Locality:** you can tell a lot about a particular **pixel** based on the properties of their neighbors

# Locality vs Homophily

**Homophily:** you can tell a lot about a particular **node** based on the properties of their neighbors

Image Convolutions



Generate next layer embedding vectors for each **pixel** in an input image by **aggregating** the **transformed feature vectors** of each of the pixel's neighbors



Generate next layer embedding vectors for each **node** in an input graph by **aggregating** the **transformed feature vectors** of each of the node's neighbors



Generate next layer embedding vectors for each **pixel** in an input image by **aggregating** the **transformed feature vectors** of each of the pixel's neighbors Generate next layer embedding vectors for each **node** in an input graph by **aggregating** the **transformed feature vectors** of each of the node's neighbors

# Let's look at a single layer of a graph convolution



Thomas Kipf PhD @ University of Amsterdam Currently: Research scientist @ Google Brain



$$h_A = \sigma \left( \underbrace{\sum_{u \in N(A)} \frac{x_u W}{|N(A)|}}_{[N(A)]} \right)$$

Aggregate

Note: Aggregation function MUST be permutation-invariant!

- Mean() 🖕
- Sum()
- Max()

Let's choose Mean() for now...

## **INPUT GRAPH**



We repeat this process of **transforming** and **aggregating** neighboring embedding vectors for **every** node in the graph



#### **INPUT GRAPH**

# Example time!



1. 
$$x_v 
ightarrow h_v^{(0)}$$

Let's also give these some values...



1. $x_v  ightarrow h_v^{(0)}$			
<b>2.</b> $H^{(0)} = \begin{bmatrix} h_A^{(0)} & h_B^{(0)} & h_C^{(0)} \end{bmatrix}$	$h_D^{(0)}  h_E^{(0)}$	$h_F^{(0)}\Big]^T = \begin{bmatrix} 0.05\\ 0.15\\ 0.25\\ 0.35\\ 0.45\\ 0.55 \end{bmatrix}$	$\begin{array}{c} 0.10 \\ 0.20 \\ 0.30 \\ 0.40 \\ 0.50 \\ 0.60 \end{array}$



1. $x_v  ightarrow$	$h_v^{(0)}$	
<b>2.</b> $H^{(0)} = \left[h_A^{(0)}\right]$	$h_B^{(0)}  h_C^{(0)}  h_D^{(0)}  h_E^{(0)}  h_F^{(0)} \Big]^T = \begin{bmatrix} 0.05 & 0.10 \\ 0.15 & 0.20 \\ 0.25 & 0.30 \\ 0.35 & 0.40 \\ 0.45 & 0.50 \\ 0.55 & 0.60 \end{bmatrix}$	
3. Transform	n! r0.045 0.06 0.0751	
$W_0 = \begin{bmatrix} 0.1 & 0.3 \\ 0.2 & 0.4 \end{bmatrix}$	$\begin{bmatrix} 0.5\\ 0.6 \end{bmatrix} H^{(0)}W_0 = \begin{bmatrix} 0.095 & 0.13 & 0.165\\ 0.095 & 0.13 & 0.165\\ 0.145 & 0.20 & 0.255\\ 0.195 & 0.27 & 0.345\\ 0.245 & 0.34 & 0.435\\ 0.295 & 0.41 & 0.525 \end{bmatrix}$ Every node is transformed by	
	the same weight matrix!!!	
	We also call this <b>message</b> passing.	



1. $x_v  ightarrow h_v^{(0)}$	
<b>2.</b> $H^{(0)} = \begin{bmatrix} h_A^{(0)} & h_B^{(0)} & h_C^{(0)} & h_D^{(0)} \end{bmatrix}$	$h_E^{(0)}  h_F^{(0)} \Big]^T = \begin{bmatrix} 0.05 & 0.10 \\ 0.15 & 0.20 \\ 0.25 & 0.30 \\ 0.35 & 0.40 \\ 0.45 & 0.50 \\ 0.55 & 0.60 \end{bmatrix}$
3. Transform!	ך0.045 0.06 0.075

[0,1	0.3	0.5]		0.095	0.13	0.165
$W_0 = \begin{bmatrix} 0.1 \\ 0.2 \end{bmatrix}$	0.4	0.6	$H^{(0)}W_0 =$	$0.145 \\ 0.195$	$0.20 \\ 0.27$	$0.235 \\ 0.345$
-		-		0.245	0.34	0.435
				0.295	0.41	0.525

#### 4. Define adjacency matrix:

	Γ0	1	1	1	0	[0
	1	0	1	0	0	0
Δ	1	1	0	0	1	1
$A \equiv$	1	0	0	0	0	0
	0	0	1	0	0	1
	$\lfloor 0 \rfloor$	0	1	0	1	0

 $A_{i,j} = 1$  if an edge exists between i and j, else 0



1. $x_v  ightarrow h_v^{(0)}$	
<b>2.</b> $H^{(0)} = \begin{bmatrix} h_A^{(0)} & h_B^{(0)} \end{bmatrix}$	$h_{C}^{(0)}  h_{D}^{(0)}  h_{E}^{(0)}  h_{F}^{(0)} \Big]^{T} = \begin{bmatrix} 0.05 & 0.10 \\ 0.15 & 0.20 \\ 0.25 & 0.30 \\ 0.35 & 0.40 \\ 0.45 & 0.50 \\ 0.55 & 0.60 \end{bmatrix}$
3. Transform!	
$W_0 = \begin{bmatrix} 0.1 & 0.3 & 0.5 \\ 0.2 & 0.4 & 0.6 \end{bmatrix}$	$H^{(0)}W_0 = \begin{bmatrix} 0.095 & 0.13 & 0.165 \\ 0.145 & 0.20 & 0.255 \\ 0.195 & 0.27 & 0.345 \\ 0.245 & 0.34 & 0.435 \\ 0.295 & 0.41 & 0.525 \end{bmatrix}$
4. Define adjacer	ncy matrix:
5. Aggregate!	
$A = \begin{bmatrix} 0 & 1 & 1 & 1 & 0 & 0 \\ 1 & 0 & 1 & 0 & 0 & 0 \\ 1 & 1 & 0 & 0 & 1 & 1 \\ 1 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 & 0 & 1 \\ 0 & 0 & 1 & 0 & 1 & 0 \end{bmatrix}$	$AH^{(0)}W_0 = egin{bmatrix} 0.435 & 0.6 & 0.765 \ 0.19 & 0.26 & 0.33 \ 0.68 & 0.94 & 1.2 \ 0.045 & 0.06 & 0.075 \ 0.44 & 0.61 & 0.78 \ 0.39 & 0.54 & 0.69 \end{bmatrix}$



1. $x_v  ightarrow h_v^{(0)}$	
<b>2.</b> $H^{(0)} = \begin{bmatrix} h_A^{(0)} & h_B^{(0)} & h_C^{(0)} & h_D^{(0)} \end{bmatrix}$	$h_E^{(0)}  h_F^{(0)} \Big]^T = \begin{bmatrix} 0.05 & 0.10 \\ 0.15 & 0.20 \\ 0.25 & 0.30 \\ 0.35 & 0.40 \\ 0.45 & 0.50 \\ 0.55 & 0.60 \end{bmatrix}$
3. Transform!	۲0.045 0.06 0.075 p

|--|

#### 4. Define adjacency matrix:

5 Aggregatel	[0.43	5 0.6 0.765	
J. Aggregate:	0.19	0.26 0.33	
	0.68	3 0.94 1.2	
	$AH \vee W_0 = 0.04$	5  0.06  0.075	
	0.44	1 0.61 0.78	
	0.39	$0.54  ext{ 0.69}$	
6. Normalize			
$\Gamma^{1}_{\overline{2}} 0 0 0 0$	ר0	[0.145  0.2]	0.2557
$ \begin{bmatrix} 3 & - & - & - & - & - \\ 0 & \frac{1}{2} & 0 & 0 & 0 \end{bmatrix} $	0	0.095 $0.13$	0.165
$-1$ $\begin{bmatrix} 0 & 0 \\ 0 & \frac{1}{4} & 0 & 0 \end{bmatrix}$	$0  _{D=1} A \pi(0) \pi$	0.17 0.235	0.3
$ = \begin{bmatrix} 0 & 0 & 0 & 1 & 0 \end{bmatrix} $	$0 D^{-1}AH^{(0)}W$	$_{0} =  _{0.045}  0.06$	0.075
$\begin{bmatrix} 0 & 0 & 0 & 0 & \frac{1}{2} \end{bmatrix}$	0	0.22 $0.305$	0.39
Loooõ	$\frac{1}{2}$	0.195 $0.27$	0.345

0.345



1. $x_{m v}$ -	$\rightarrow$	$h_v^{(0)}$	)						
<b>2.</b> $H^{(0)} =$	$\Big[h^{(0)}_A$	$h_B^{(0)}$	$h_{C}^{(0)}$	$h_{D}^{(0)}$	$h_E^{(0)}$	$h_F^{(0)}\Big]^T =$	$= \begin{bmatrix} 0.05\\ 0.15\\ 0.25\\ 0.35\\ 0.45\\ 0.55 \end{bmatrix}$	$\begin{array}{c} 0.10 \\ 0.20 \\ 0.30 \\ 0.40 \\ 0.50 \\ 0.60 \end{array}$	
3. Trans	form	<b>1</b> !			[0.045	5 0.06	0.075ך		
$W_0 = \begin{bmatrix} 0.1\\ 0.2 \end{bmatrix}$	$\begin{array}{c} 0.3 \\ 0.4 \end{array}$	$\begin{array}{c} 0.5\\ 0.6 \end{array} \right]$	$H^{(0)}$	$^{)}W_{0} =$	$\begin{array}{c} 0.093 \\ 0.143 \\ 0.193 \\ 0.243 \end{array}$	$\begin{array}{cccc} 5 & 0.13 \\ 5 & 0.20 \\ 5 & 0.27 \\ 5 & 0.34 \end{array}$	$\begin{array}{c} 0.165 \\ 0.255 \\ 0.345 \\ 0.435 \end{array}$		

	0.295	0.41	0.525
4. Define adjacency matrix	•		

5 Aggregatel			]	0.4	.35	0.6	0.765	
o. Aggregate:		0.		0.	19	0.26	0.33	
		A 11(0) 117		0.	68	0.94	1.2	
		$AH^{(*)}W_0 = [0]$		0.0	45	0.06	0.075	
				0.4	44	0.61	0.78	
			L	0.	39	0.54	0.69	
6. Normali	ze					7. Pa	ss th	rough <b>non-</b>
	$[0.145]{0.005}$	0.2	0.25	557	li	near	ity	-
$^{-1}AH^{(0)}W_0 =$	0.095 0.17 0.045	0.13 0.235 0.06	0.10	$0.105 \\ 0.3 \\ 0.075$		(1) =	$= \sigma($	$D^{-1}AH^{(0)}W_0$
	0.010 0.22 0.195	$0.305 \\ 0.27$	0.3 0.34	9 15	=	Re	LU(.	$D^{-1}AH^{(0)}W_0$
								=Z



1. $x_v  ightarrow$	$h_v^{(0)}$						
2. $H^{(0)} = \left[h\right]$	$h_B^{(0)}  h_C^{(0)}  h_D^{(0)}  h_E^{(0)}  h_F^{(0)} \Big]^T = \begin{bmatrix} 0.05 & 0.10 \\ 0.15 & 0.20 \\ 0.25 & 0.30 \\ 0.35 & 0.40 \\ 0.45 & 0.50 \\ 0.55 & 0.60 \end{bmatrix}$						
3. Transform!							
$W_0 = \begin{bmatrix} 0.1 & 0.\\ 0.2 & 0. \end{bmatrix}$	$ \begin{bmatrix} 0.5\\ 0.6 \end{bmatrix}  H^{(0)}W_0 = \begin{bmatrix} 0.095 & 0.13 & 0.165\\ 0.145 & 0.20 & 0.255\\ 0.195 & 0.27 & 0.345 \end{bmatrix} $						

0.245

 $0.34 \quad 0.435$ 0.295 0.41 0.525

#### 4. Define adjacency matrix:

5 Aggregatel			0.435	0.6	0.765		
J. Ayyrey	0.		0.19	0.26	0.33		
		$\Lambda \mathbf{u}^{(0)} \mathbf{u}$		0.68	0.94	1.2	
		$AH \lor W_0 = 0.0$			0.06	0.075	
				0.44	0.61	0.78	
				0.39	0.54	0.69	
6. Normali	ze				7. Pa	ss th	rough <b>non-</b>
	<b>Г</b> 0.145	0.2	0.25	57	inear	itv	-
	0.095	0.13	0.16	5	incui	i y	
$D^{-1} A H^{(0)} W_0 -$	0.17	0.235	0.3	H	$I^{(1)} =$	$= \sigma($	$D^{-1}AH^{(0)}W_0$
5 mi wo –	0.045	0.06	0.07	5		(	0)
	0.22	0.305	0.39	9    _	$-R\rho$	TIT	$D^{-1} \Delta H^{(0)} W_{2}$
	0.195	0.27	0.34	5	-nc	LO(.	D III $VV(0)$
							= Z



2. Aggregate 1. Transform

# GCN > Random Walks

 $H^{(1)} = \sigma(D^{-1}AH^{(0)}W_0)$ 

Table 2: Summary of results in terms of classification accuracy (in percent).

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 (26s)	75.7 (13s)	77.2 (25s)	61.9 (185s)
GCN (this paper)	<b>70.3</b> (7s)	81.5 (4s)	<b>79.0</b> (38s)	<b>66.0</b> (48s)
GCN (rand. splits)	$67.9\pm0.5$	$80.1\pm0.5$	$78.9\pm0.7$	$58.4 \pm 1.7$

Just plug test nodes here!

With random walks, what we're optimizing are the **final embedding vectors** themselves, **not** weights... ...so for every new/unseen

node that we're given (e.g in a
test set), we have to use SGD
AGAIN to optimize their
embeddings, which is
computationally expensive!

THIS IS A BIG REASON WHY WE USE A WEIGHT MATRIX!

# What do we do with Z?

 $H^{(1)} = \sigma(D^{-1}AH^{(0)}W_0)$ =  $ReLU(D^{-1}AH^{(0)}W_0)$ = Z



Depends on the downstream prediction task:

- Feed Z into a **MLP + Softmax decoder** for **node-level classification/regression**
- Apply some decoder function on **pairs of vectors** in *Z* for **link prediction** (e.g **dot product**)
- For graph-level predictions (e.g classifying an entire graph), can concat/sum/mean all vectors in Z, and then feed this long vector into a MLP decode
  - Just like in CNNs!





# Stacking GCN Layers

Final GCN update rules:

Node-level update rule:

$$h_v^{l+1} = \sigma\left(\sum_{u \in N(v)} \frac{h_u^l W_l}{|N(v)|}\right)$$

Graph-level update rule:

$$H^{(l+1)} = \sigma(D^{-1}AH^{(l)}W_l)$$

Let's just keep adding more layers, right?

**BIG problem!** 



# The over-smoothing problem



Here, we encounter the **over-smoothing problem**, where final-layer node embeddings (in *Z*) become highly similar.

# Let's look at some methods that build on GCN

# GraphSAGE

2 BIG problems with GCNs:

Problem 1:  $h_v^{L+1}$  doesn't aggregate  $h_v^{L}$ Solution 1: Add self-loops!  $A = \begin{bmatrix} 0 & 1 & 1 & 1 & 0 & 0 \\ 1 & 0 & 1 & 0 & 0 \\ 1 & 1 & 0 & 0 & 1 & 1 \\ 1 & 0 & 0 & 1 & 0 \\ 0 & 0 & 1 & 0 & 1 \\ 0 & 0 & 1 & 0 & 1 \end{bmatrix}$ Now v will additionally sum their own embedding vector along with v's neighbors!  $A = \begin{bmatrix} 1 & 1 & 1 & 1 & 0 & 0 \\ 1 & 1 & 0 & 0 & 0 \\ 1 & 1 & 0 & 0 & 0 \\ 1 & 1 & 1 & 0 & 1 & 1 \\ 1 & 0 & 0 & 1 & 0 \\ 0 & 0 & 1 & 0 & 1 & 1 \\ 0 & 0 & 1 & 0 & 1 & 1 \end{bmatrix}$ 

Problem 2: Just Mean()? How about the rest?

Solution 2: Make the aggregation function a hyperparameter!



Jure Leskovec Postdoc @ Cornell Currently: Professor @ Stanford Until very recently: Chief Scientist @ Pinterest Created **node2vec** 

# GraphSAGE > GCN

Table 1: Prediction results for the three datasets (micro-averaged F1 scores). Results for unsupervised and fully supervised GraphSAGE are shown. Analogous trends hold for macro-averaged scores.

	Citation		Red	dit	PPI	
Name	Unsup. F1	Sup. F1	Unsup. F1	Sup. F1	Unsup. F1	Sup. F1
Random	0.206	0.206	0.043	0.042	0.396	0.396
Raw features	0.575	0.575	0.585	0.585	0.422	0.422
DeepWalk	0.565	0.565	0.324	0.324		_
DeepWalk + features	0.701	0.701	0.691	0.691		
GraphSAGE-GCN	0.742	0.772	0.908	0.930	0.465	0.500
GraphSAGE-mean	0.778	0.820	0.897	0.950	0.486	0.598
GraphSAGE-LSTM	0.788	0.832	0.907	0.954	0.482	0.612
GraphSAGE-pool	0.798	0.839	0.892	0.948	0.502	0.600



The strength of GNNs comes from their ability to **propagate node features**, not from non-linearities

Table 2. Test accuracy (%) averaged over 10 runs on citation networks. <sup>†</sup>We remove the outliers (accuracy < 75/65/75%) when calculating their statistics due to high variance.

	Cora	Citeseer	Pubmed					
Numbers from literature:								
GCN	81.5	70.3	79.0					
GAT	$83.0\pm0.7$	$72.5 \pm 0.7$	$79.0 \pm 0.3$					
GLN	$81.2 \pm 0.1$	$70.9\pm0.1$	$78.9\pm0.1$					
AGNN	$83.1\pm0.1$	$71.7 \pm 0.1$	$79.9\pm0.1$					
LNet	$79.5 \pm 1.8$	$66.2 \pm 1.9$	$78.3 \pm 0.3$					
AdaLNet	$80.4\pm1.1$	$68.7 \pm 1.0$	$78.1 \pm 0.4$					
DeepWalk	$70.7 \pm 0.6$	$51.4 \pm 0.5$	$76.8\pm0.6$					
DGI	$82.3\pm0.6$	$71.8\pm0.7$	$76.8\pm0.6$					
Our experiments:								
GCN	$81.4 \pm 0.4$	$70.9\pm0.5$	$79.0 \pm 0.4$					
GAT	$83.3\pm0.7$	$72.6\pm0.6$	$78.5\pm0.3$					
FastGCN	$79.8\pm0.3$	$68.8\pm0.6$	$77.4 \pm 0.3$					
GIN	$77.6 \pm 1.1$	$66.1 \pm 0.9$	$77.0 \pm 1.2$					
LNet	$80.2\pm3.0^{\dagger}$	$67.3\pm0.5$	$78.3\pm0.6^{\dagger}$					
AdaLNet	$81.9\pm1.9^{\dagger}$	$70.6\pm0.8^{\dagger}$	$77.8\pm0.7^{\dagger}$					
DGI	$82.5\pm0.7$	$71.6\pm0.7$	$78.4\pm0.7$					
SGC	$81.0\pm0.0$	$71.9\pm0.1$	$78.9\pm0.0$					

$$H^{(l+1)} = S...SSH^{(0)}W_0W_1...W_l$$
$$= S^l H^{(0)}W$$

- 1. Turns out GCN doesn't scale well to very large graphs due to excessive memory requirements. SGC precomputes  $S^{K}H^{(0)}$  and only learns a single weight matrix
- 2. Less parameters = less overfitting = faster!

# Summary

- Graphs: Combination of nodes and edges
- Learning on graphs: Classify nodes and entire graphs, predict links or detect communities and even generate graphs and their embeddings
- Feature Engineering 😡 Representation Learning 😊
- Graph Encoder: Map nodes to low-dimensional embedding vectors
- Graph Decoder: Map embedding vectors to Y
- Random Walks, DeepWalk + node2vec: word2vec on graphs, embed nearby nodes on the random walk closer together
- GCN: CNN on graphs, transform + aggregate neighbors. Homophily in GCNs similar to locality in CNNs.
- Over-smoothing problem: Can't stack too many layers
- GraphSAGE: Self-loops + treat aggregation function as a hyperparameter
- SGC: No need for non-linearities, we can still get good results much faster by collapsing weights!

## Next time - Transformers on graphs!



# The End: Just the start for GNNs



# THERE IS NO EUCLIDEAN SPACE

# THAT'S NOT ENOUGH

# WE HAVE TO GO DEEPER