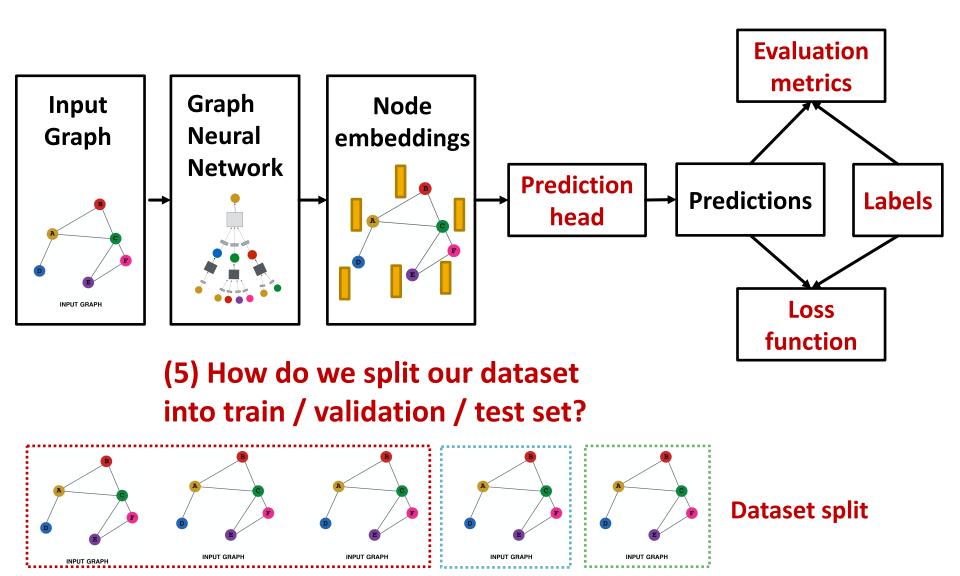
Stanford CS224W: Setting-up GNN Prediction Tasks

CS224W: Machine Learning with Graphs Jure Leskovec, Stanford University http://cs224w.stanford.edu



GNN Training Pipeline (5)



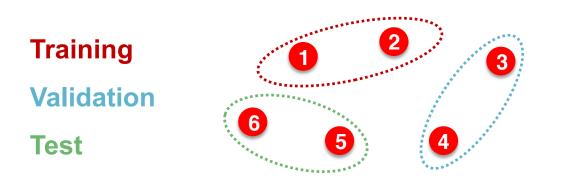
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Dataset Split: Fixed / Random Split

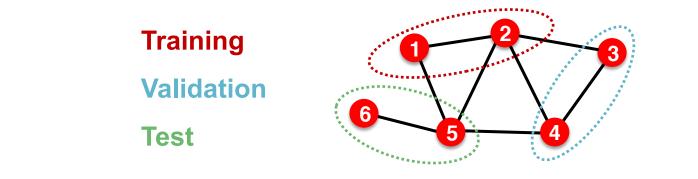
• Fixed split: We will split our dataset once

- **Training set**: used for optimizing GNN parameters
- Validation set: develop model/hyperparameters
- **Test set**: held out until we report final performance
- A concern: sometimes we cannot guarantee that the test set will really be held out
- Random split: we will randomly split our dataset into training / validation / test
 - We report average performance over different random seeds

- Suppose we want to split an image dataset
 - Image classification: Each data point is an image
 - Here data points are independent
 - Image 5 will not affect our prediction on image 1

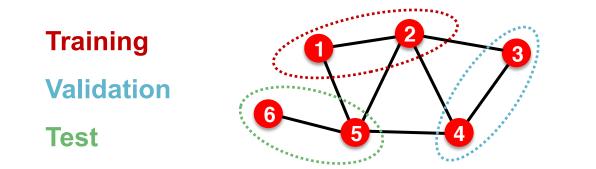


- Splitting a graph dataset is different!
 - Node classification: Each data point is a node
 - Here data points are NOT independent
 - Node 5 will affect our prediction on node 1, because it will participate in message passing → affect node 1's embedding



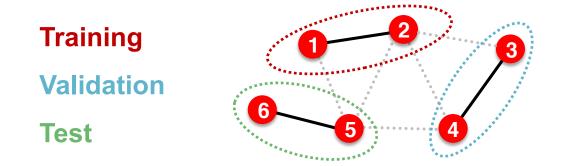
What are our options?

- Solution 1 (Transductive setting): The input graph can be observed in all the dataset splits (training, validation and test set).
 We will only split the (node) labels
 - At training time, we compute embeddings using the entire graph, and train using node 1&2's labels
 - At validation time, we compute embeddings using the entire graph, and evaluate on node 3&4's labels



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- Solution 2 (Inductive setting): We break the edges between splits to get multiple graphs
 - Now we have 3 graphs that are independent. Node 5 will not affect our prediction on node 1 any more
 - At training time, we compute embeddings using the graph over node 1&2, and train using node 1&2's labels
 - At validation time, we compute embeddings using the graph over node 3&4, and evaluate on node 3&4's labels



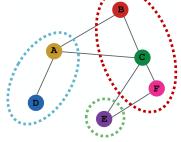
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Transductive / Inductive Settings

- Transductive setting: training / validation / test sets are on the same graph
 - The dataset consists of one graph
 - The entire graph can be observed in all dataset splits, we only split the labels
 - Only applicable to node / edge prediction tasks
- Inductive setting: training / validation / test sets are on different graphs
 - The dataset consists of multiple graphs
 - Each split can only observe the graph(s) within the split.
 A successful model should generalize to unseen graphs
 - Applicable to node / edge / graph tasks

Example: Node Classification

- Transductive node classification
 - All the splits can observe the entire graph structure, but can only observe the labels of their respective nodes

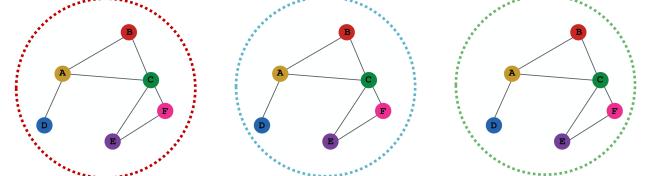


Training

Validation

Test

- Inductive node classification
 - Suppose we have a dataset of 3 graphs
 - Each split contains an independent graph



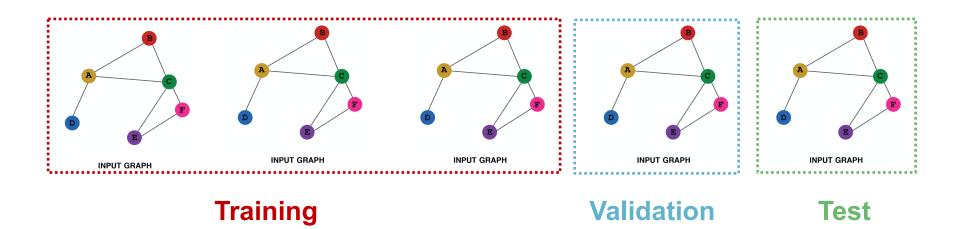
Training Validation

Test

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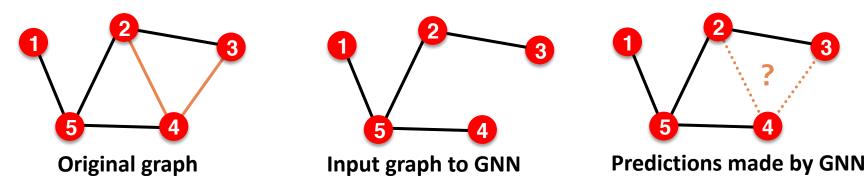
Example: Graph Classification

- Only the inductive setting is well defined for graph classification
 - Because we have to test on unseen graphs
 - Suppose we have a dataset of 5 graphs. Each split will contain independent graph(s).

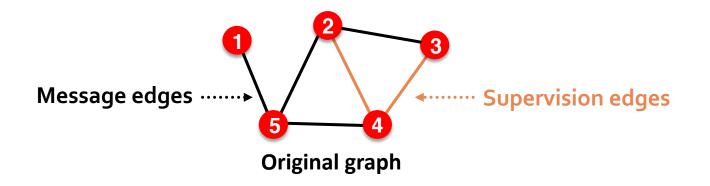


Example: Link Prediction

- Goal of link prediction: predict missing edges
 Setting up link prediction is tricky:
 - Link prediction is an unsupervised / self-supervised task. We need to create the labels and dataset splits on our own
 - Concretely, we need to hide some edges from the GNN and the let the GNN predict if the edges exist

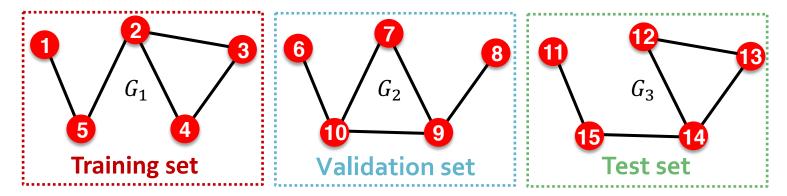


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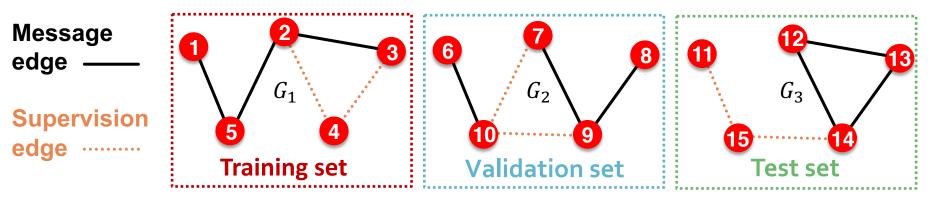
- For link prediction, we will split edges twice
- Step 1: Assign 2 types of edges in the original graph
 - Message edges: Used for GNN message passing
 - Supervision edges: Use for computing objectives
 - After step 1:
 - Only message edges will remain in the graph
 - Supervision edges are used as supervision for edge predictions made by the model, will not be fed into GNN!

- Step 2: Split edges into train / validation / test
 Option 1: Inductive link prediction split
 - Suppose we have a dataset of 3 graphs. Each inductive split will contain an independent graph

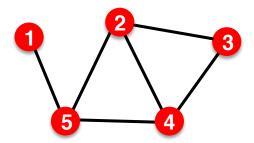


- Step 2: Split edges into train / validation / test
 Option 1: Inductive link prediction split
 - Suppose we have a dataset of 3 graphs. Each inductive split will contain an independent graph
 - In train or val or test set, each graph will have 2 types of edges: message edges + supervision edges

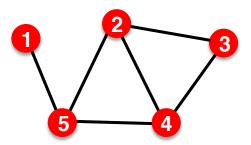
Supervision edges are not the input to GNN



- Option 2: Transductive link prediction split:
 - This is the default setting when people talk about link prediction
 - Suppose we have a dataset of 1 graph



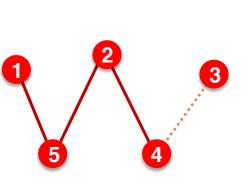
- Option 2: Transductive link prediction split:
 - By definition of "transductive", the entire graph can be observed in all dataset splits
 - But since edges are both part of graph structure and the supervision, we need to hold out validation / test edges
 - To train the training set, we further need to hold out supervision edges for the training set



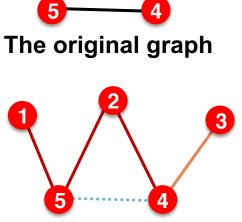
Next: we will show the exact settings

Option 2: Transductive link prediction split:

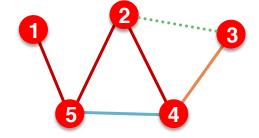
3



(1) At training time: Use training message edges to predict training supervision edges



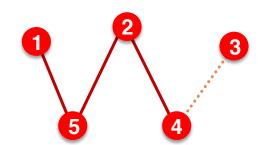
(2) At validation time: Use training message edges & training supervision edges to predict validation edges



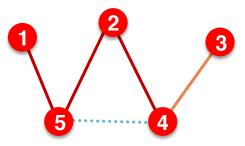
(3) At test time: Use training message edges & training supervision edges & validation edges to predict test edges

Option 2: Transductive link prediction split:

Why do we use growing number of edges? After training, supervision edges are known to GNN. Therefore, an ideal model should use supervision edges in message passing at validation time. The same applies to the test time.



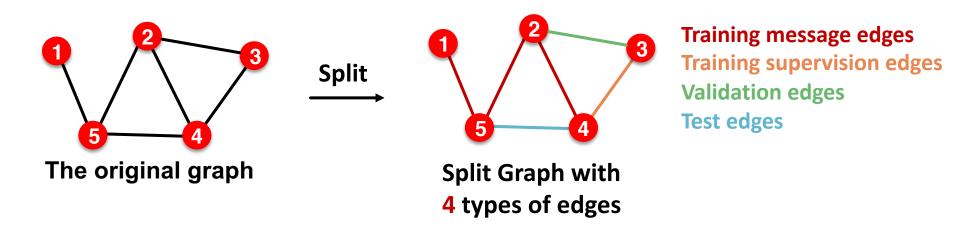
(1) At training time: Use training message edges to predict training supervision edges



(2) At validation time: Use training message edges & training supervision edges to predict validation edges

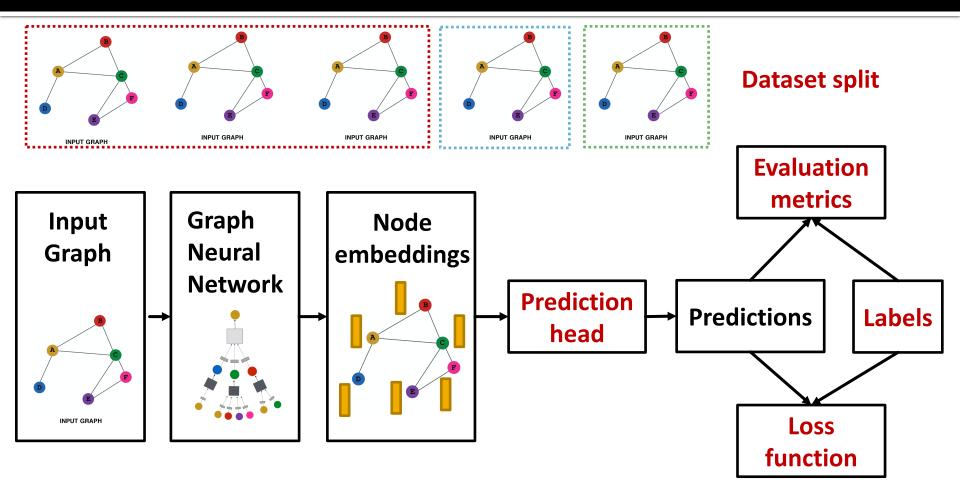
(3) At test time: Use training message edges & training supervision edges & validation edges to predict test edges

Summary: Transductive link prediction split:



- Note: Link prediction settings are tricky and complex. You may find papers do link prediction differently. But if you follow our reasoning steps, this should be the right way to implement link prediction
- Luckily, we have full support in <u>DeepSNAP</u> and <u>GraphGym</u>

GNN Training Pipeline



Implementation resources:

<u>DeepSNAP</u> provides core modules for this pipeline <u>GraphGym</u> further implements the full pipeline to facilitate GNN design

Summary of the Lecture

We introduce a general perspective for GNNs

GNN Layer:

- Transformation + Aggregation
- Classic GNN layers: GCN, GraphSAGE, GAT

Layer connectivity:

- The over-smoothing problem
- Solution: skip connections

Graph Augmentation:

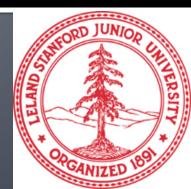
- Feature augmentation
- Structure augmentation

Learning Objectives

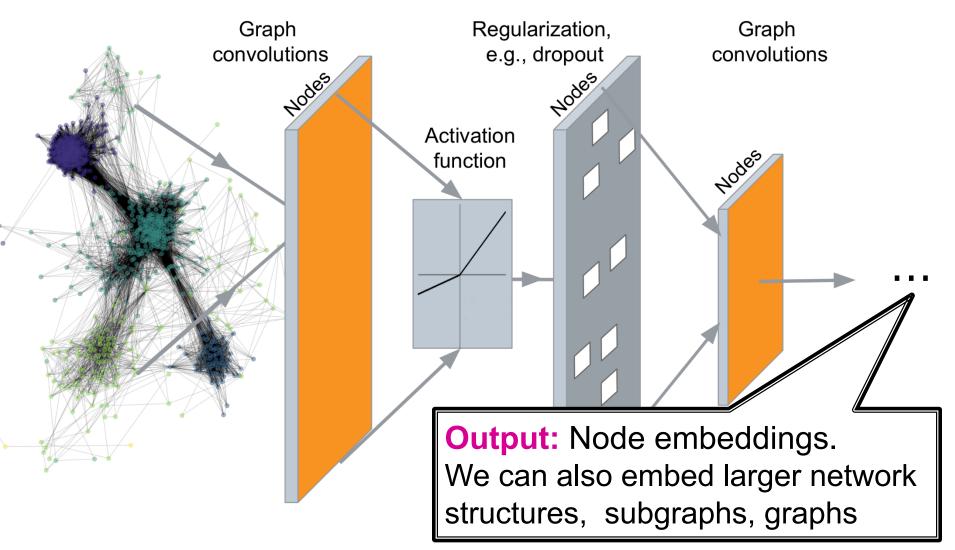
The full training pipeline of a GNN

Stanford CS224W: How Expressive are Graph Neural Networks?

CS224W: Machine Learning with Graphs Jure Leskovec, Stanford University http://cs224w.stanford.edu

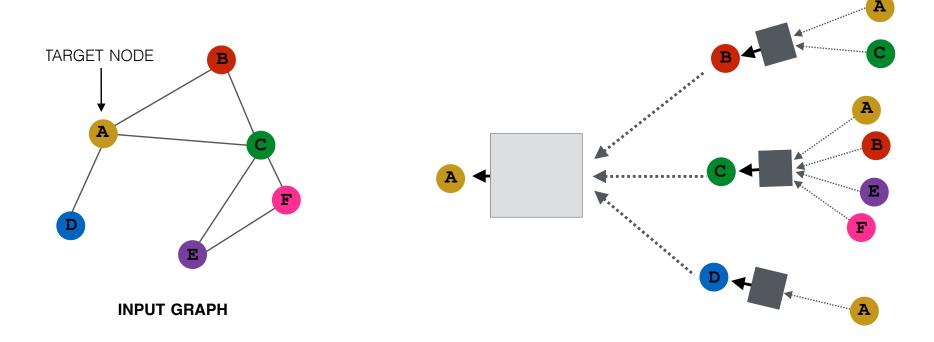


Recap: Graph Neural Networks



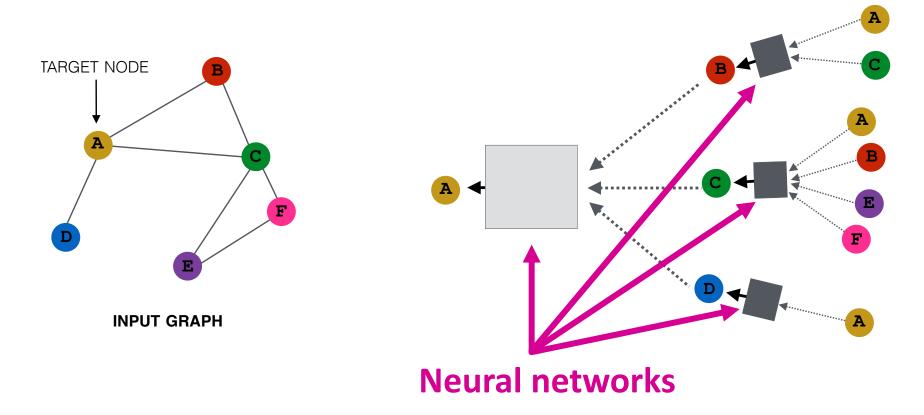
Idea: Aggregate Neighbors

Key idea: Generate node embeddings based on local network neighborhoods



Idea: Aggregate Neighbors

Intuition: Nodes aggregate information from their neighbors using neural networks



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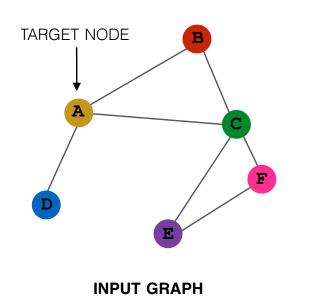
Theory of GNNs

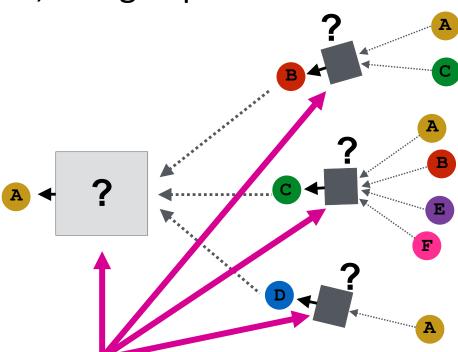
How powerful are GNNs?

- Many GNN models have been proposed (e.g., GCN, GAT, GraphSAGE, design space).
- What is the expressive power (ability to distinguish different graph structures) of these GNN models?
- How to design a maximally expressive GNN model?

Background: Many GNN Models

Many GNN models have been proposed:
 GCN, GraphSAGE, GAT, Design Space etc.

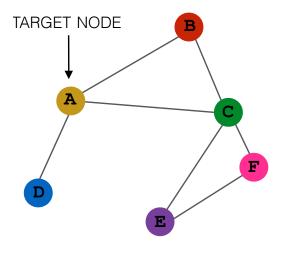




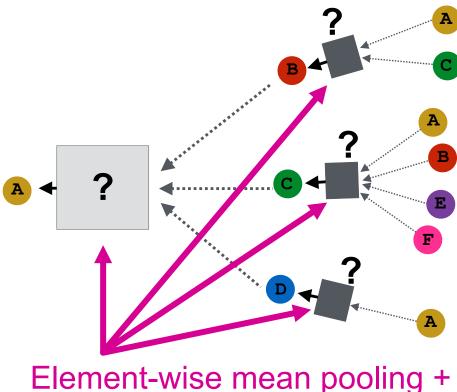
Different GNN models use different neural networks in the box

GNN Model Example (1)

GCN (mean-pool) [Kipf and Welling ICLR 2017]



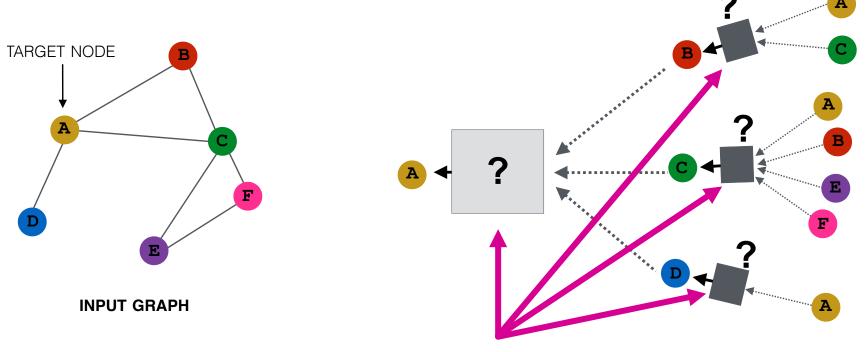
INPUT GRAPH



Linear + ReLU non-linearity

GNN Model Example (2)

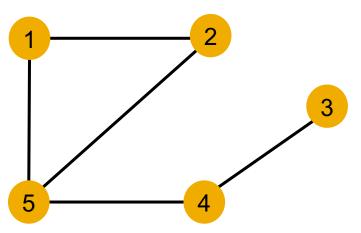
GraphSAGE (max-pool) [Hamilton et al. NeurIPS 2017]



MLP + element-wise max-pooling

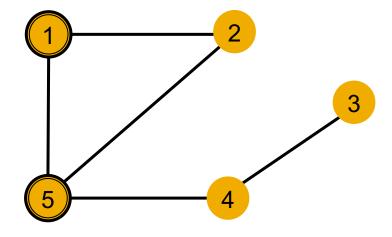
Note: Node Colors

- We use node same/different colors to represent nodes with same/different features.
 - For example, the graph below assumes all the nodes share the same feature.

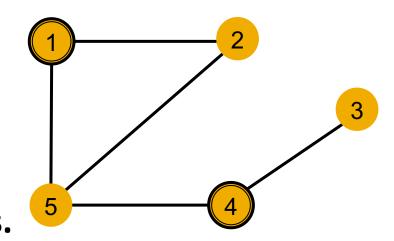


Key question: How well can a GNN distinguish different graph structures?

- We specifically consider local neighborhood structures around each node in a graph.
 - Example: Nodes 1 and 5 have different neighborhood structures because they have different node degrees.

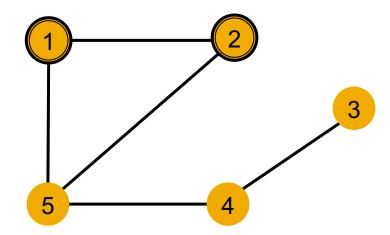


- We specifically consider local neighborhood structures around each node in a graph.
 - Example: Nodes 1 and 4 both have the same node degree of 2. However, they still have different neighborhood structures because their neighbors have different node degrees.



Node 1 has neighbors of degrees 2 and 3. Node 4 has neighbors of degrees 1 and 3.

- We specifically consider local neighborhood structures around each node in a graph.
 - Example: Nodes 1 and 2 have the same neighborhood structure because they are symmetric within the graph.

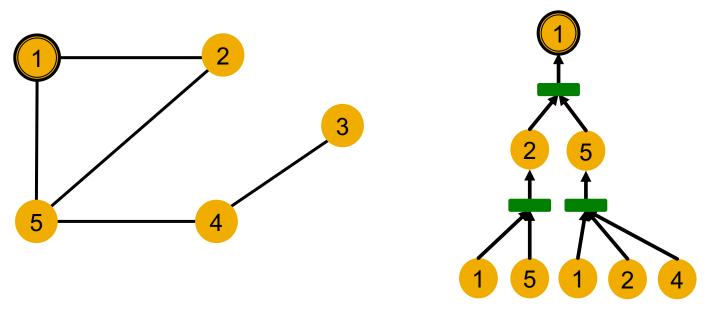


Node 1 has neighbors of degrees 2 and 3. Node 2 has neighbors of degrees 2 and 3. And even if we go a step deeper to 2nd hop neighbors, both nodes have the same degrees (Node 4 of degree 2)

- Key question: Can GNN node embeddings distinguish different node's local neighborhood structures?
 - If so, when? If not, when will a GNN fail?
- Next: We need to understand how a GNN captures local neighborhood structures.
 - Key concept: Computational graph

Computational Graph (1)

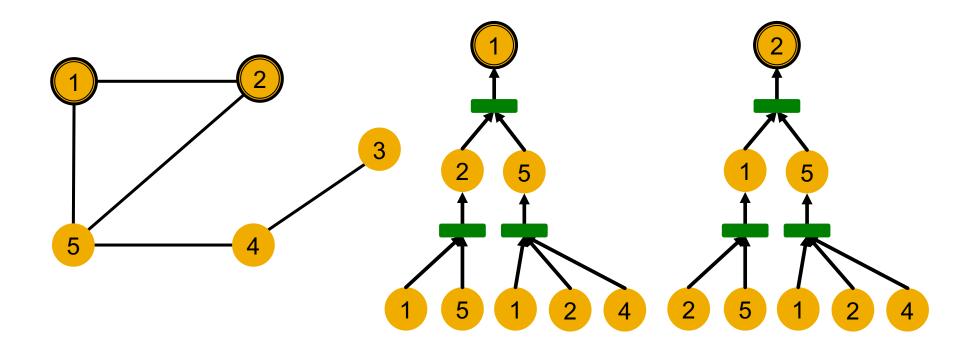
- In each layer, a GNN aggregates neighboring node embeddings.
- A GNN generates node embeddings through a computational graph defined by the neighborhood.
 - Ex: Node 1's computational graph (2-layer GNN)



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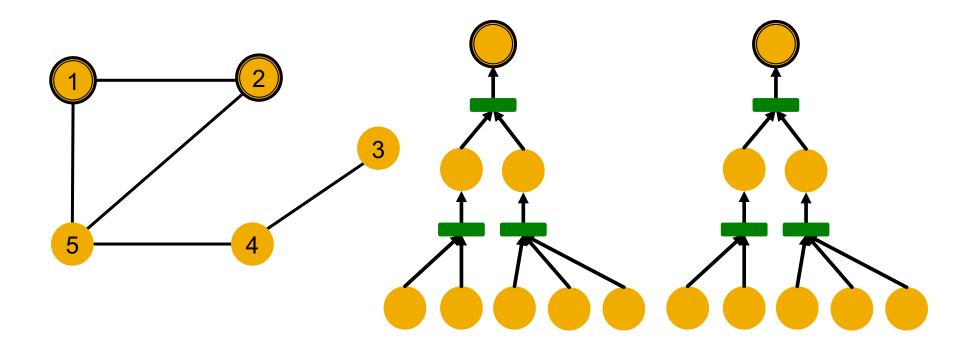
Computational Graph (2)

Ex: Nodes 1 and 2's computational graphs.



Computational Graph (3)

- Ex: Nodes 1 and 2's computational graphs.
- But GNN only sees node features (not IDs):

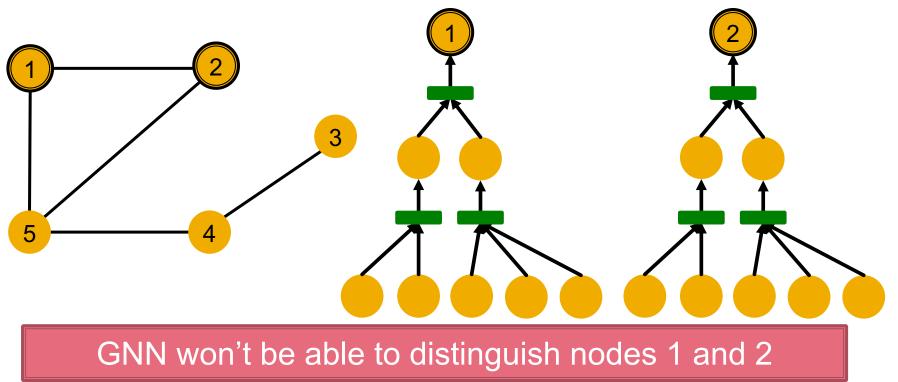


Computational Graph (4)

A GNN will generate <u>the same embedding</u> for nodes 1 and 2 because:

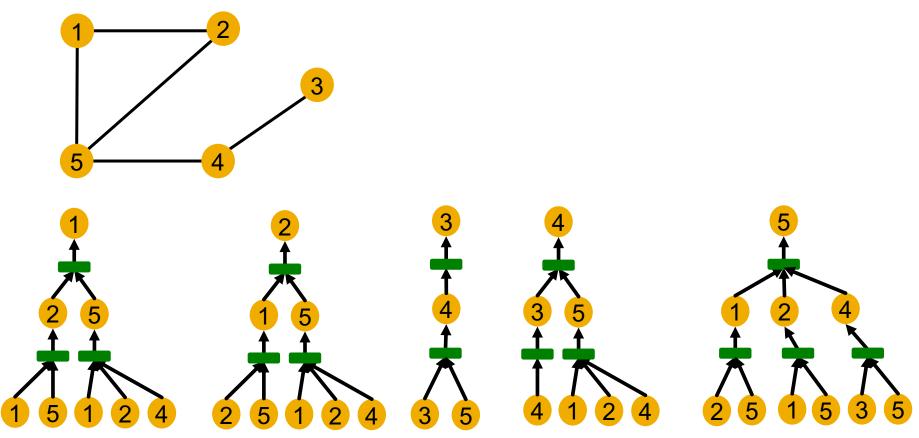
- Computational graphs are the same.
- Node features (colors) are identical.

Note: GNN does not care about node ids, it just aggregates features vectors of different nodes.



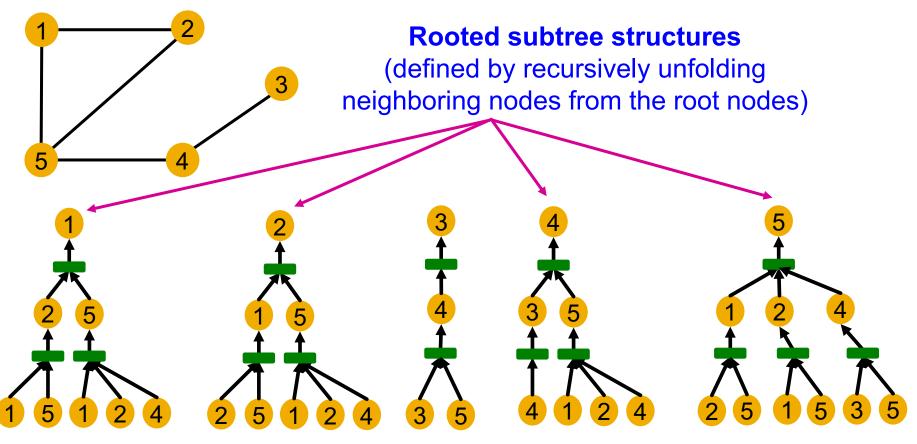
Computational Graph

In general, different local neighborhoods define different computational graphs



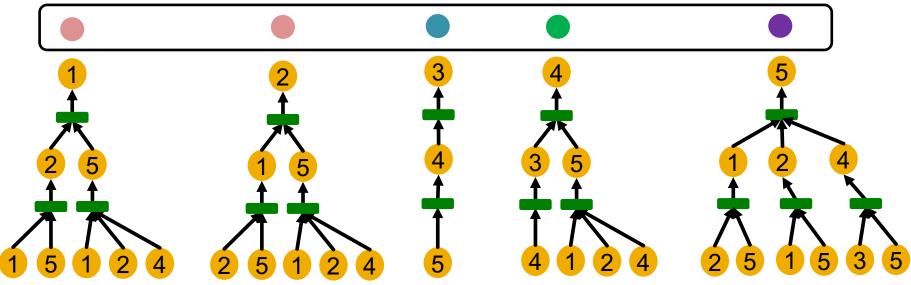
Computational Graph

 Computational graphs are identical to rooted subtree structures around each node.



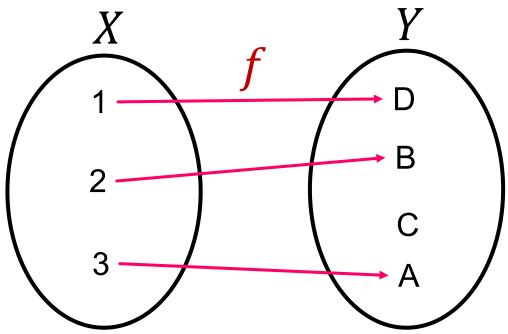
Computational Graph

- GNN's node embeddings capture rooted subtree structures.
- Most expressive GNN maps different rooted subtrees into different node embeddings (represented by different colors).

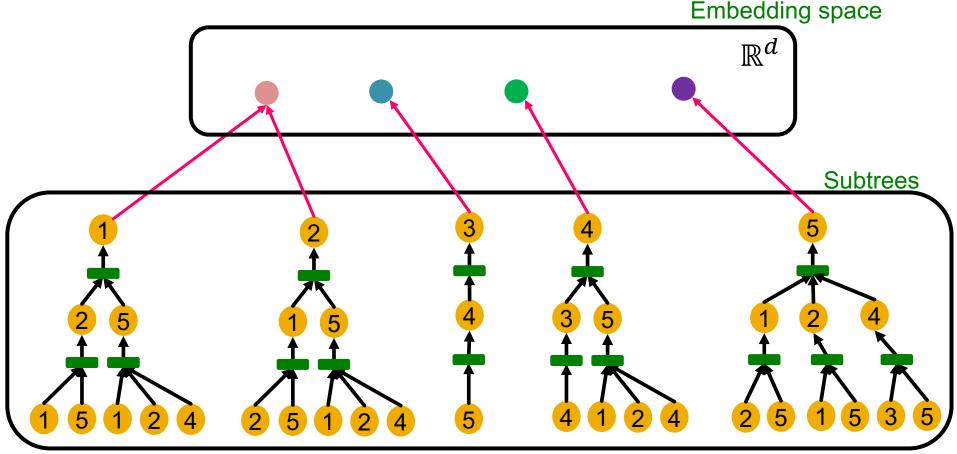


Recall: Injective Function

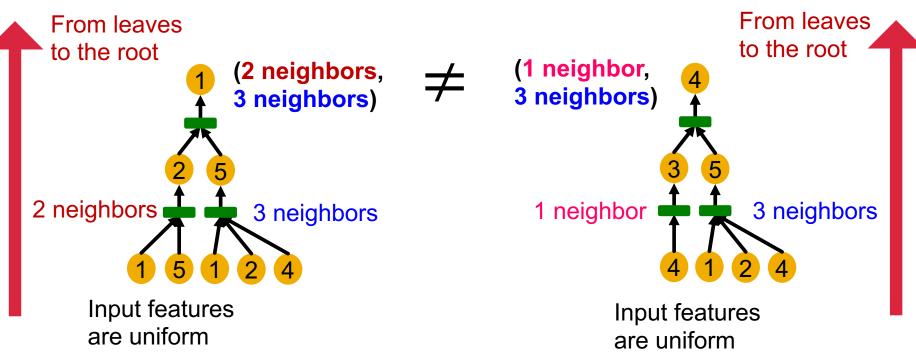
Function f: X → Y is injective if it maps different elements into different outputs.
 Intuition: f retains all the information about input.



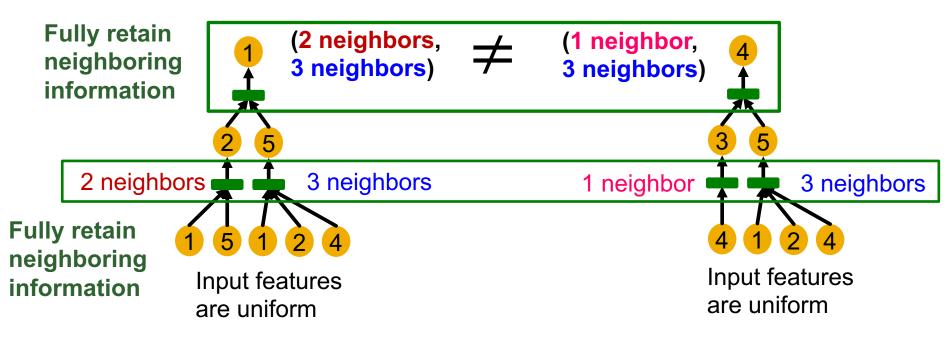
 Most expressive GNN should map subtrees to the node embeddings injectively.



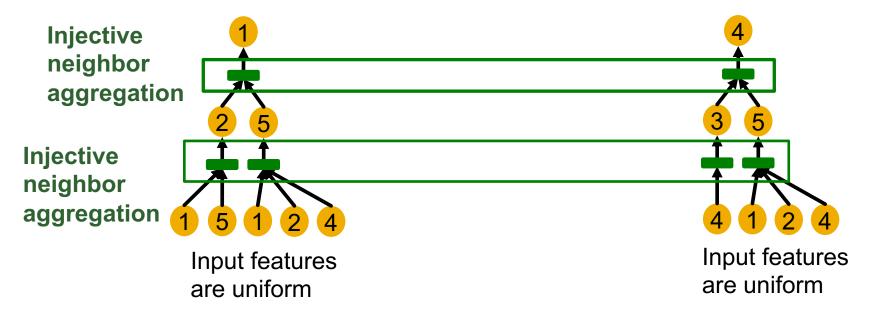
Key observation: Subtrees of the same depth can be recursively characterized from the leaf nodes to the root nodes.



 If each step of GNN's aggregation can fully retain the neighboring information, the generated node embeddings can distinguish different rooted subtrees.

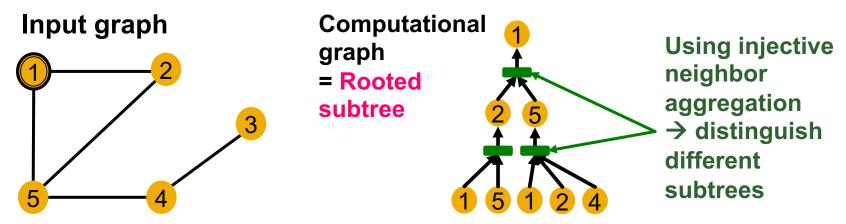


- In other words, most expressive GNN would use an injective neighbor aggregation function at each step.
 - Maps different neighbors to different embeddings.



Summary so far

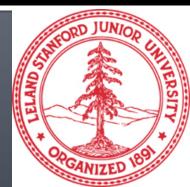
 To generate a node embedding, GNNs use a computational graph corresponding to a subtree rooted around each node.



 GNN can fully distinguish different subtree structures if every step of its neighbor aggregation is injective.

Stanford CS224W: Designing the Most Powerful Graph Neural Network

CS224W: Machine Learning with Graphs Jure Leskovec, Stanford University http://cs224w.stanford.edu

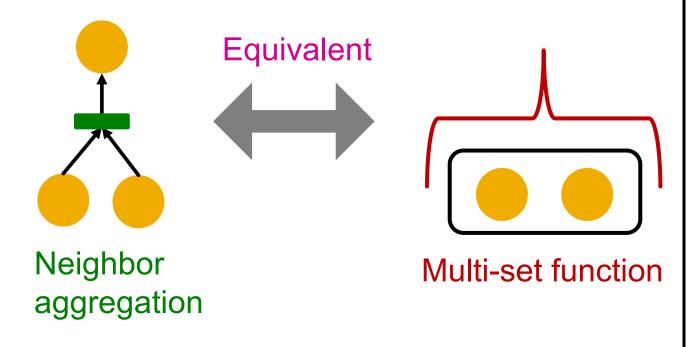


Expressive Power of GNNs

- Key observation: Expressive power of GNNs can be characterized by that of neighbor aggregation functions they use.
 - A more expressive aggregation function leads to a more expressive a GNN.
 - Injective aggregation function leads to the most expressive GNN.
- Next:
 - Theoretically analyze expressive power of aggregation functions.

Neighbor Aggregation

 Observation: Neighbor aggregation can be abstracted as a function over a multi-set (a set with repeating elements).



Examples of multi-set



Same color indicates the same features.

Neighbor Aggregation

Next: We analyze aggregation functions of two popular GNN models

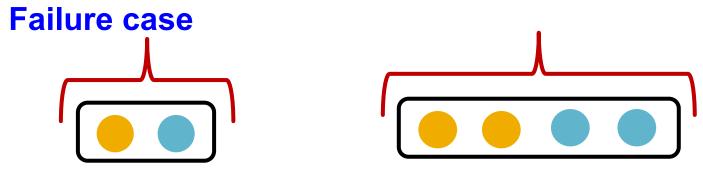
- **GCN** (mean-pool) [Kipf & Welling, ICLR 2017]
 - Uses element-wise mean pooling over neighboring node features

 $Mean(\{x_u\}_{u\in N(v)})$

- **GraphSAGE (max-pool)** [Hamilton et al. NeurIPS 2017]
 - Uses element-wise max pooling over neighboring node features

$$Max(\{x_u\}_{u\in N(v)})$$

- GCN (mean-pool) [Kipf & Welling ICLR 2017]
 - Take element-wise mean, followed by linear function and ReLU activation, i.e., max(0, x).
 - Theorem [Xu et al. ICLR 2019]
 - GCN's aggregation function cannot distinguish different multi-sets with the same color proportion.

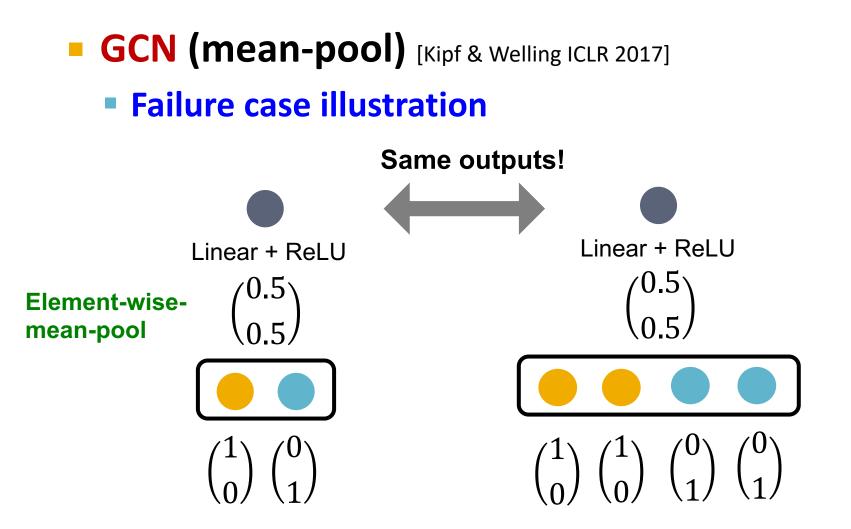


Neighbor Aggregation

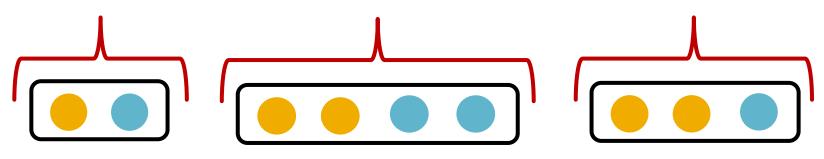
- For simplicity, we assume node colors are represented by **one-hot encoding**.
 - **Example)** If there are two distinct colors:

$$\bullet = \begin{pmatrix} 1 \\ 0 \end{pmatrix} \qquad \bullet = \begin{pmatrix} 0 \\ 1 \end{pmatrix}$$

This assumption is sufficient to illustrate how GCN fails.

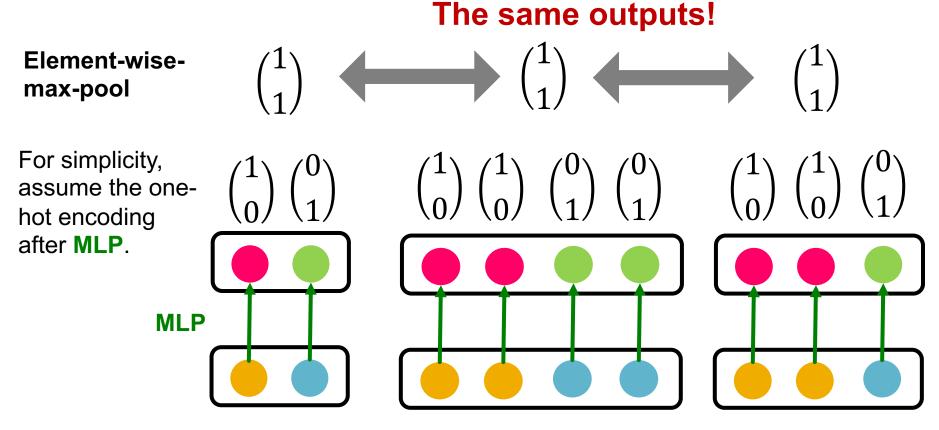


- GraphSAGE (max-pool) [Hamilton et al. NeurIPS 2017]
 - Apply an MLP, then take element-wise max.
 - Theorem [Xu et al. ICLR 2019]
 - GraphSAGE's aggregation function cannot distinguish different multi-sets with the same set of distinct colors.
 Failure case





GraphSAGE (max-pool) [Hamilton et al. NeurIPS 2017]
 Failure case illustration



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Summary So Far

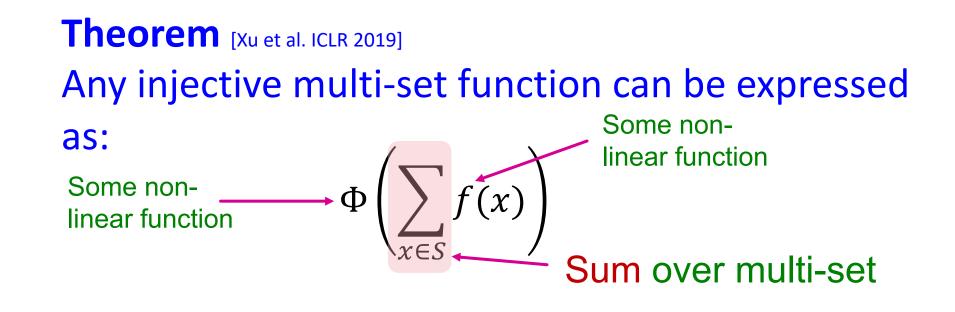
- We analyzed the expressive power of GNNs.
 Main takeaways:
 - Expressive power of GNNs can be characterized by that of the neighbor aggregation function.
 - Neighbor aggregation is a function over multi-sets (sets with repeating elements)
 - GCN and GraphSAGE's aggregation functions fail to distinguish some basic multi-sets; hence not injective.
 - Therefore, GCN and GraphSAGE are not maximally powerful GNNs.

Designing Most Expressive GNNs

- Our goal: Design maximally powerful GNNs in the class of message-passing GNNs.
- This can be achieved by designing injective neighbor aggregation function over multisets.

 Here, we design a neural network that can model injective multiset function.

Injective Multi-Set Function



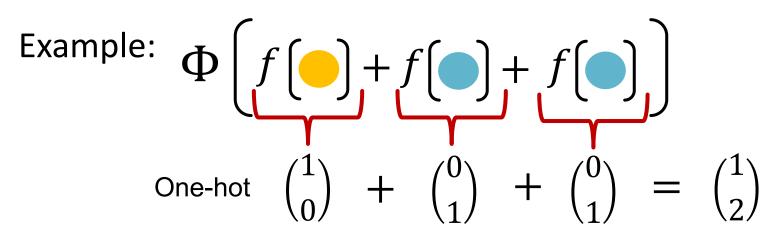
S : multi-set

Injective Multi-Set Function

Proof Intuition: [Xu et al. ICLR 2019]

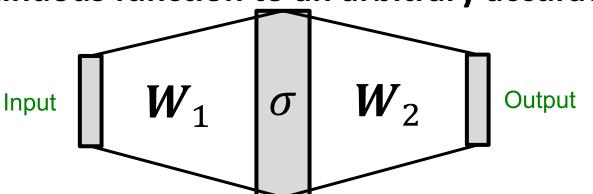
f produces one-hot encodings of colors. Summation of the one-hot encodings retains all the information about the input multi-set.

$$\Phi\left(\sum_{x\in S}f(x)\right)$$



Universal Approximation Theorem

- How to model Φ and f in $\Phi(\sum_{x \in S} f(x))$?
- We use a Multi-Layer Perceptron (MLP).
- Theorem: Universal Approximation Theorem [Hornik et al., 1989]
 - 1-hidden-layer MLP with sufficiently-large hidden dimensionality and appropriate non-linearity σ(·) (including ReLU and sigmoid) can approximate any continuous function to an arbitrary accuracy.



Injective Multi-Set Function

We have arrived at a neural network that can model any injective multiset function.

$$\mathrm{MLP}_{\Phi}\left(\sum_{x\in S}\mathrm{MLP}_{f}(x)\right)$$

 In practice, MLP hidden dimensionality of 100 to 500 is sufficient.

Most Expressive GNN

• Graph Isomorphism Network (GIN) [Xu et al. ICLR 2019]

Apply an MLP, element-wise sum, followed by another MLP.

$$\mathrm{MLP}_{\Phi}\left(\sum_{x\in S}\mathrm{MLP}_{f}(x)\right)$$

Theorem [Xu et al. ICLR 2019]

GIN's neighbor aggregation function is injective.

No failure cases!

GIN is THE most expressive GNN in the class of message-passing GNNs!

Full Model of GIN

- So far: We have described the neighbor aggregation part of GIN.
- We now describe the full model of GIN by relating it to WL graph kernel (traditional way of obtaining graph-level features).
 - We will see how GIN is a "neural network" version of the WL graph kernel.

Relation to WL Graph Kernel

Recall: Color refinement algorithm in WL kernel.
Given: A graph G with a set of nodes V.

- Assign an initial color $c^{(0)}(v)$ to each node v.
- Iteratively refine node colors by

$$c^{(k+1)}(v) = \text{HASH}\left(c^{(k)}(v), \{c^{(k)}(u)\}_{u \in N(v)}\right),$$

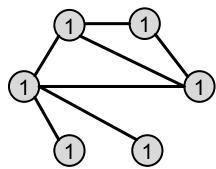
where HASH maps different inputs to different colors.

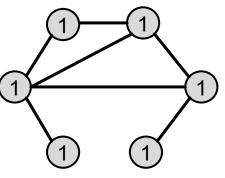
After K steps of color refinement, c^(K)(v)
 summarizes the structure of K-hop neighborhood

Color Refinement (1)

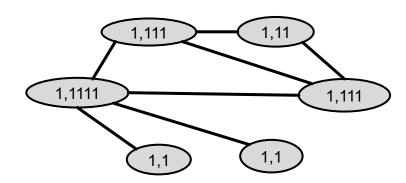
Example of color refinement given <u>two graphs</u>

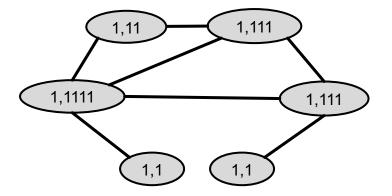
Assign initial colors





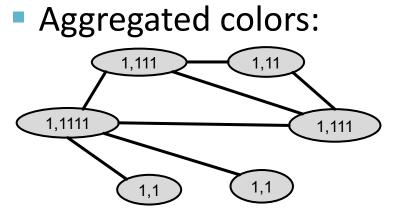
Aggregate neighboring colors

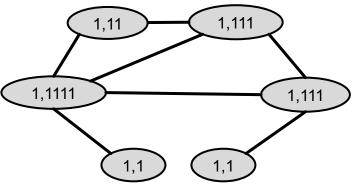




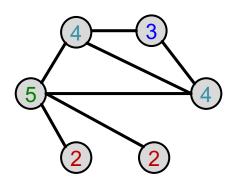
Color Refinement (2)

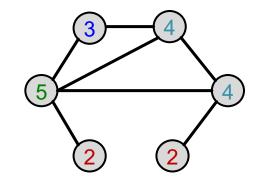
Example of color refinement given two graphs





Injectively HASH the aggregated colors





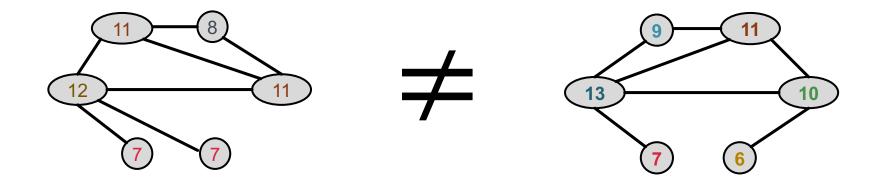
HASH table: Injective!

1,1	>	2	
1,11	>	3	
1,111	>	4	
1,1111	>	5	
.,		-	

Color Refinement (3)

Example of color refinement given two graphs

- Process continues until a stable coloring is reached
- Two graphs are considered isomorphic if they have the same set of colors.



GIN uses a neural network to model the injective HASH function.

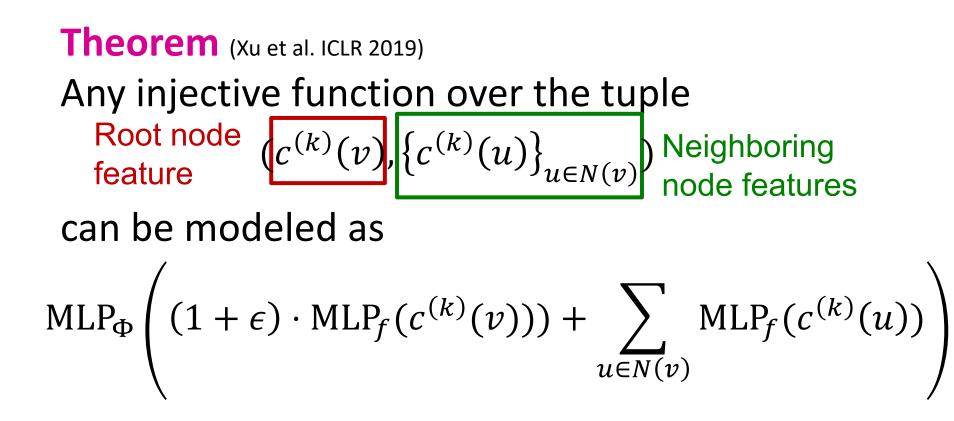
$$c^{(k+1)}(v) = \text{HASH}\left(c^{(k)}(v), \{c^{(k)}(u)\}_{u \in N(v)}\right)$$

Specifically, we will model the injective function over the tuple:

$$(c^{(k)}(v), \{c^{(k)}(u)\}_{u \in N(v)})$$

Root node features

Neighboring node colors



where ϵ is a learnable scalar.

• If input feature $c^{(0)}(v)$ is represented as onehot, direct summation is injective. Example: $\Phi \left(\begin{array}{c} \bullet \\ \bullet \\ \begin{pmatrix} 1 \\ 0 \end{pmatrix} + \begin{pmatrix} 0 \\ 1 \end{pmatrix} + \begin{pmatrix} 0 \\ 1 \end{pmatrix} = \begin{pmatrix} 1 \\ 2 \end{pmatrix} \right)$

• We only need Φ to ensure the injectivity.

GINConv
$$\begin{pmatrix} c^{(k)}(v) \\ Root node \\ features \end{pmatrix}$$
 $\begin{cases} c^{(k)}(u) \\ u \in N(v) \end{pmatrix} = MLP_{\Phi} \begin{pmatrix} (1 + \epsilon) \cdot c^{(k)}(v) + \sum_{u \in N(v)} c^{(k)}(u) \\ Neighboring node \\ features \end{pmatrix}$ This MLP can provide "one-hot" input feature for the next layer.

- GIN's node embedding updates
 Given: A graph G with a set of nodes V.
 - Assign an **initial vector** $c^{(0)}(v)$ to each node v.
 - Iteratively update node vectors by

$$c^{(k+1)}(v) = \text{GINConv}\left(\left\{c^{(k)}(v), \left\{c^{(k)}(u)\right\}_{u \in N(v)}\right\}\right)$$

Differentiable color HASH function

where **GINConv** maps different inputs to different embeddings.

After K steps of GIN iterations, c^(K)(v) summarizes the structure of K-hop neighborhood.

GIN and WL Graph Kernel

GIN can be understood as differentiable neural version of the WL graph Kernel:

	Update target	Update function
WL Graph Kernel	Node colors (one-hot)	HASH
GIN	Node embeddings (low-dim vectors)	GINConv

- Advantages of GIN over the WL graph kernel are:
 - Node embeddings are **low-dimensional**; hence, they can capture the fine-grained similarity of different nodes.
- Parameters of the update function can be learned for the downstream tasks. 2/22/21 ovec, Stanford CS224W: Machine Learning with Graphs, http://cs224w.stanford.edu

Expressive Power of GIN

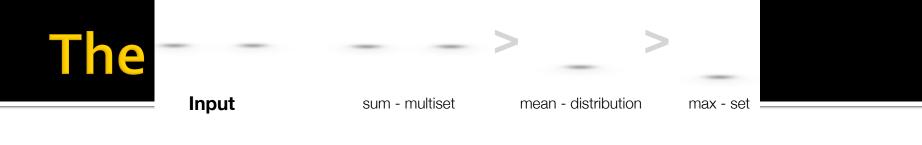
- Because of the relation between GIN and the WL graph kernel, their expressive is exactly the same.
 - If two graphs can be distinguished by GIN, they can be also distinguished by the WL kernel, and vice versa.

How powerful is this?

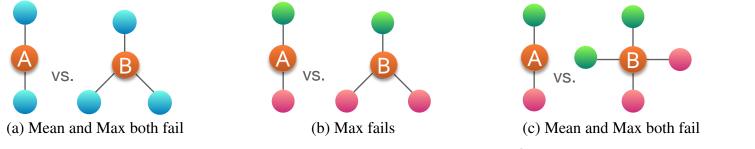
- WL kernel has been both theoretically and empirically shown to distinguish most of the realworld graphs [Cai et al. 1992].
- Hence, GIN is also powerful enough to distinguish most of the real graphs!

Summary of the Lecture

- We design a neural network that can model injective multi-set function.
- We use the neural network for neighbor aggregation function and arrive at GIN---the most expressive GNN model.
- The key is to use element-wise sum pooling, instead of mean-/max-pooling.
- GIN is closely related to the WL graph kernel.
- Both GIN and WL graph kernel can distinguish most of the real graphs!

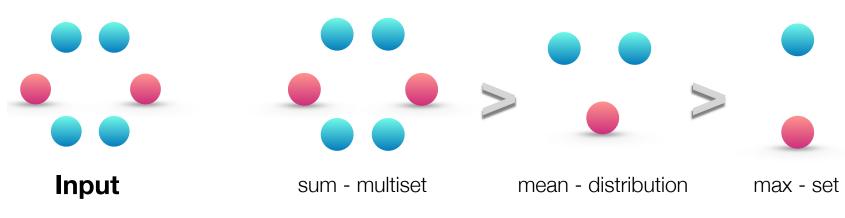


Failure cases for mean and max pooling:



Colors represent feature values

Ranking by discriminative power:



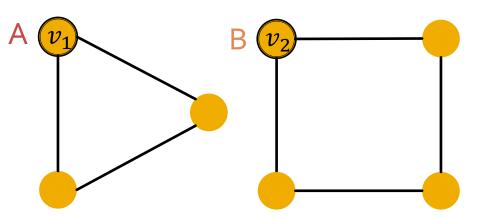
Jure Leskovec, Stanford University

Improving GNNs' Power

Can expressive power of GNNs be improved?

 There are basic graph structures that existing GNN framework cannot distinguish, such as difference in cycles.

Graphs



Computational graphs for nodes v_1 and v_2 :

GNNs' expressive power can be improved to resolve the above problem. [You et al. AAAI 2021, Li et al. NeurIPS 2020]