Stanford CS224W: Graph Neural Networks

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



ANNOUNCEMENTS

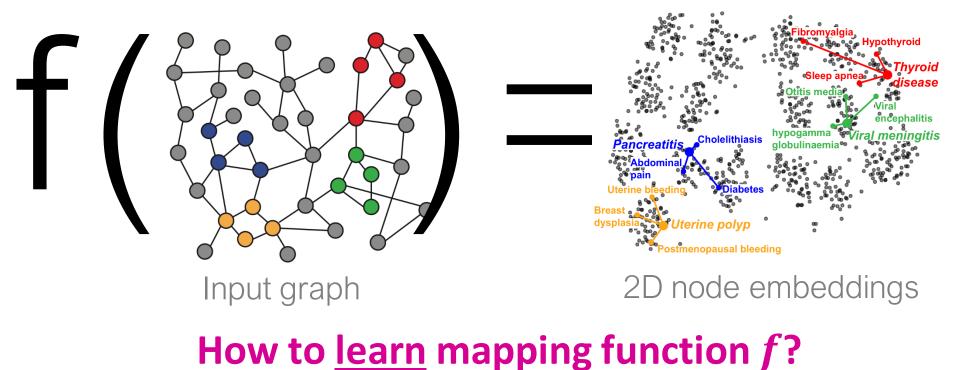
- Today (01/19): HW 1 out
- Monday (01/23): Recitation session for HW 1
- Next Thursday (01/26): Colab 1 due, Colab 2 out

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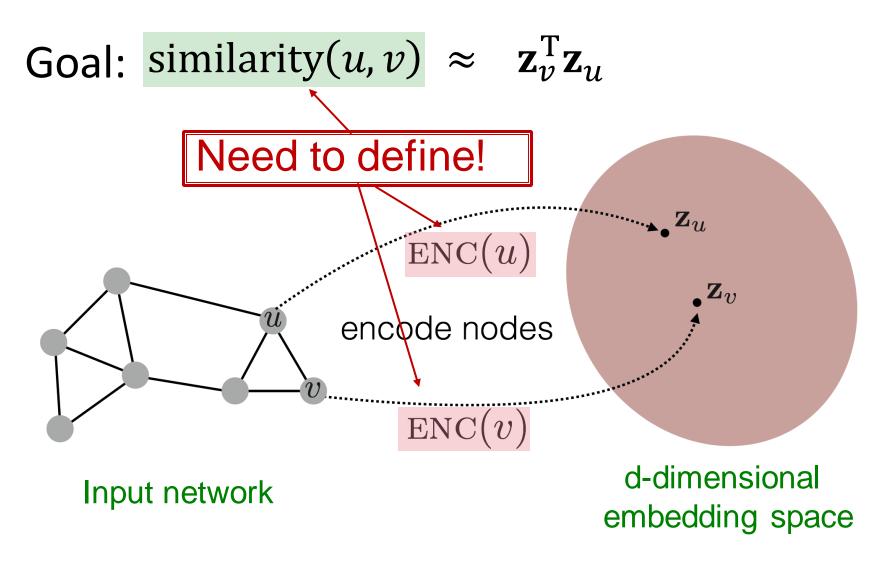


Recap: Node Embeddings

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



Recap: Node Embeddings



Recap: Two Key Components

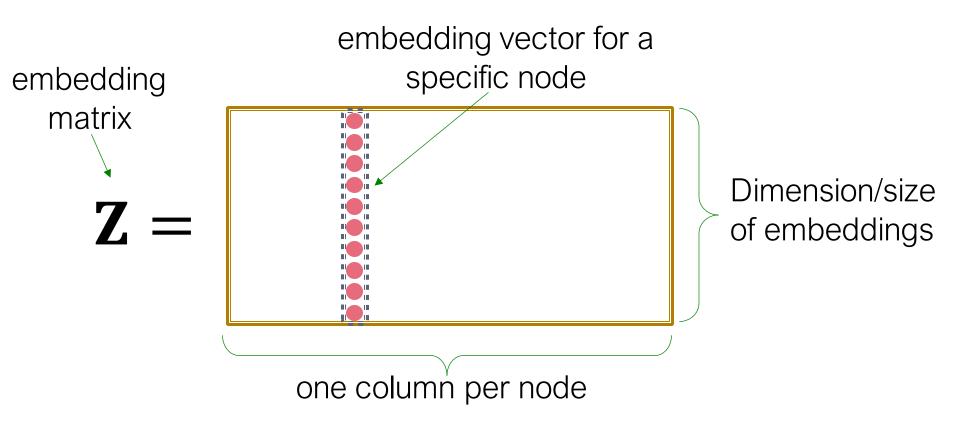
- Encoder: Maps each node to a low-dimensional vector d-dimensional $ENC(v) = z_v$ embedding node in the input graph
- Similarity function: Specifies how the relationships in vector space map to the relationships in the original network similarity $(u, v) \approx \mathbf{z}_v^T \mathbf{z}_u$ Decoder

Similarity of u and v in the original network

dot product between node embeddings

Recap: "Shallow" Encoding

Simplest encoding approach: Encoder is just an embedding-lookup



Recap: Shallow Encoders

- Limitations of shallow embedding methods:
 - O(|V|d) parameters are needed:
 - No sharing of parameters between nodes
 - Every node has its own unique embedding
 - Inherently "transductive":
 - Cannot generate embeddings for nodes that are not seen during training
 - Do not incorporate node features:
 - Nodes in many graphs have features that we can and should leverage

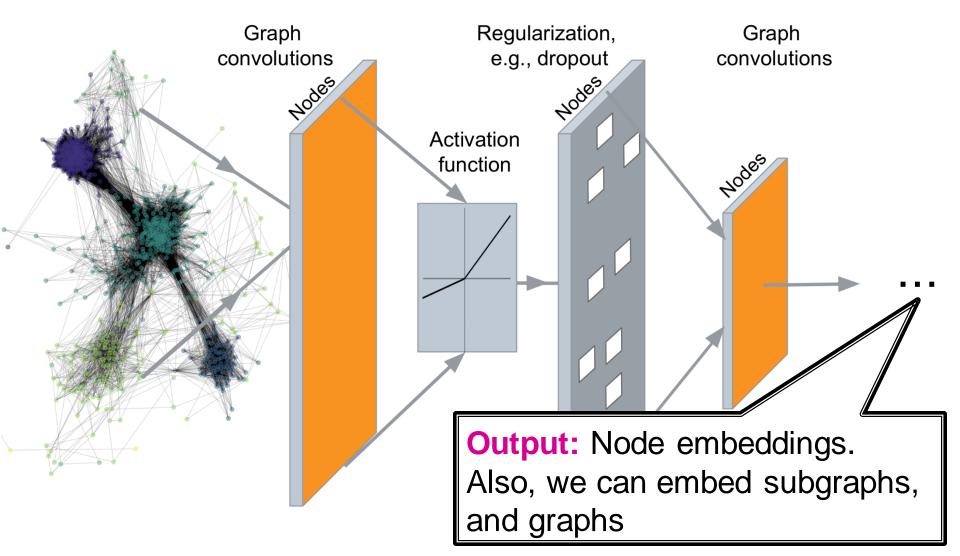
Today: Deep Graph Encoders

 Today: We will now discuss deep learnig methods based on graph neural networks (GNNs):

 $ENC(v) = \begin{array}{c} multiple layers of \\ non-linear transformations \\ based on graph structure \end{array}$

 Note: All these deep encoders can be combined with node similarity functions defined in the Lecture 3.

Deep Graph Encoders

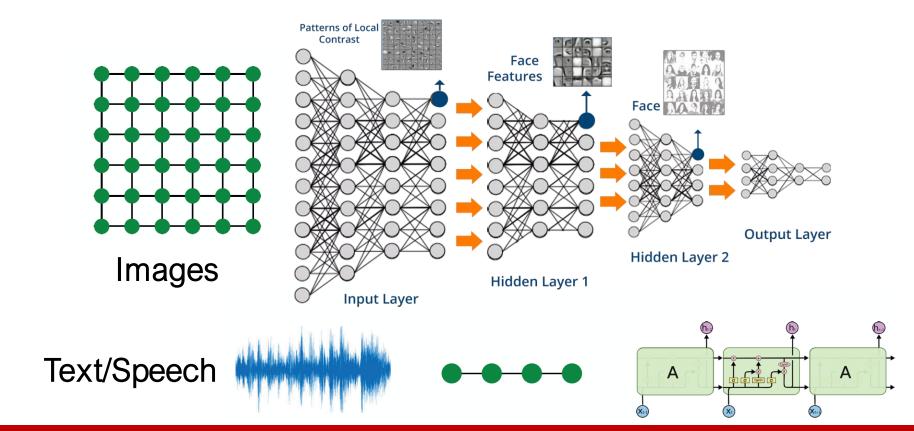


Tasks on Networks

Tasks we will be able to solve:

- Node classification
 - Predict the type of a given node
- Link prediction
 - Predict whether two nodes are linked
- Community detection
 - Identify densely linked clusters of nodes
- Network similarity
 - How similar are two (sub)networks

Modern ML Toolbox

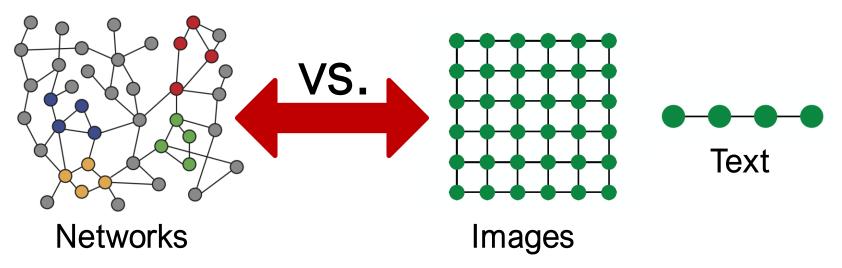


Modern deep learning toolbox is designed for simple sequences & grids

Why is it Hard?

But networks are far more complex!

 Arbitrary size and complex topological structure (i.e., no spatial locality like grids)



- No fixed node ordering or reference point
- Often dynamic and have multimodal features

Outline of Today's Lecture

1. Basics of deep learning



2. Deep learning for graphs

3. Graph Convolutional Networks

4. GNNs subsume CNNs

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Machine Learning as Optimization

- Supervised learning: we are given input x, and the goal is to predict label y.
- Input x can be:
 - Vectors of real numbers
 - Sequences (natural language)
 - Matrices (images)
 - Graphs (potentially with node and edge features)
- We formulate the task as an optimization problem.

Machine Learning as Optimization

- Formulate the task as an optimization problem: $\min_{\Theta} \mathcal{L}(\mathbf{y}, f(\mathbf{x}))$
- ⊖: a set of **parameters** we optimize
 - Could contain one or more scalars, vectors, matrices ...
 - E.g. $\Theta = \{Z\}$ in the shallow encoder (the embedding lookup)
- \mathcal{L} : loss function. Example: L2 loss $\mathcal{L}(\mathbf{y}, f(\mathbf{x})) = ||\mathbf{y} - f(\mathbf{x})||_2$
 - Other common loss functions:
 - L1 loss, huber loss, max margin (hinge loss), cross entropy ...
 - See <u>https://pytorch.org/docs/stable/nn.html#loss-functions</u>

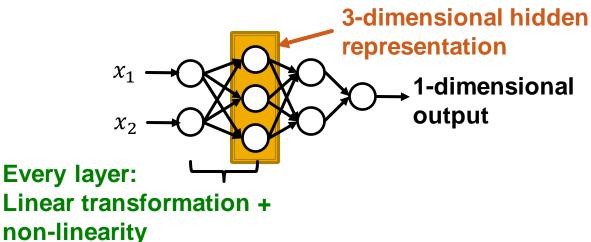
Objective function

Multi-layer Perceptron (MLP)

 Each layer of MLP combines linear transformation and non-linearity:

 $\boldsymbol{x}^{(l+1)} = \sigma(W_l \boldsymbol{x}^{(l)} + \boldsymbol{b}^l)$

- where W_l is weight matrix that transforms hidden representation at layer l to layer l + 1
- b^l is bias at layer l, and is added to the linear transformation of $x^{(l)}$
- σ is non-linearity function (e.g., sigmoid)
- Suppose x is 2-dimensional, with entries x_1 and x_2



Summary

Objective function:

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

- f can be a simple linear layer, an MLP, or other neural networks (e.g., a GNN later)
- Sample a minibatch of input x
- Forward propagation: Compute L given x
- Back-propagation: Obtain gradient ∇_wL using a chain rule.
- Use stochastic gradient descent (SGD) to optimize for ^O over many iterations.

Outline of Today's Lecture

- **1. Basics of deep learning**
- 2. Deep learning for graphs



3. Graph Convolutional Networks

4. GNNs subsume CNNs

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Content

Local network neighborhoods:

- Describe aggregation strategies
- Define computation graphs

Stacking multiple layers:

- Describe the model, parameters, training
- How to fit the model?
- Simple example for unsupervised and supervised training

Setup

Assume we have a graph G:

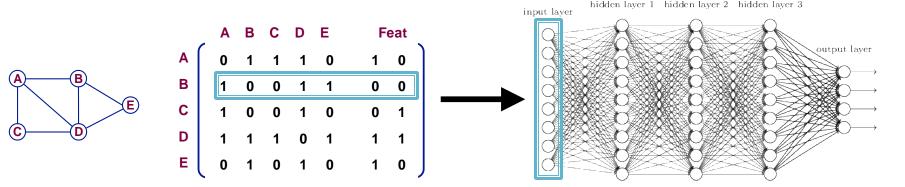
- V is the vertex set
- *A* is the **adjacency matrix** (assume binary)
- $X \in \mathbb{R}^{|V| \times d}$ is a matrix of **node features**
- v: a node in V; N(v): the set of neighbors of v.

Node features:

- Social networks: User profile, User image
- Biological networks: Gene expression profiles, gene functional information
- When there is no node feature in the graph dataset:
 - Indicator vectors (one-hot encoding of a node)
 - Vector of constant 1: [1, 1, ..., 1]

A Naïve Approach

Join adjacency matrix and features
Feed them into a deep neural net:



Issues with this idea:

- O(|V|) parameters
- Not applicable to graphs of different sizes
- Sensitive to node ordering

Idea: Convolutional Networks

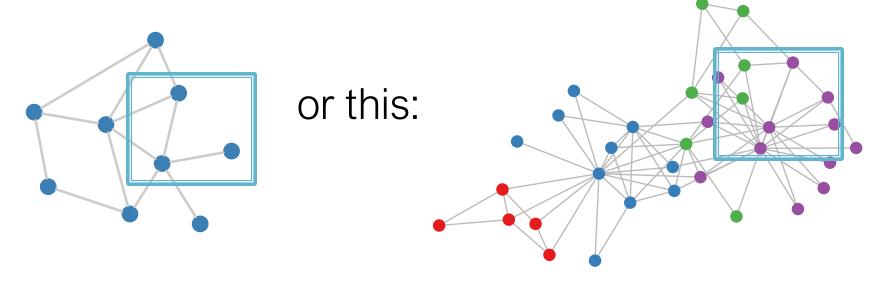
CNN on an image: Feature maps f.maps Input f.maps Output Convolutions Subsampling Convolutions Subsampling Fully connected

Goal is to generalize convolutions beyond simple lattices Leverage node features/attributes (e.g., text, images)

10/7/21

Real-World Graphs

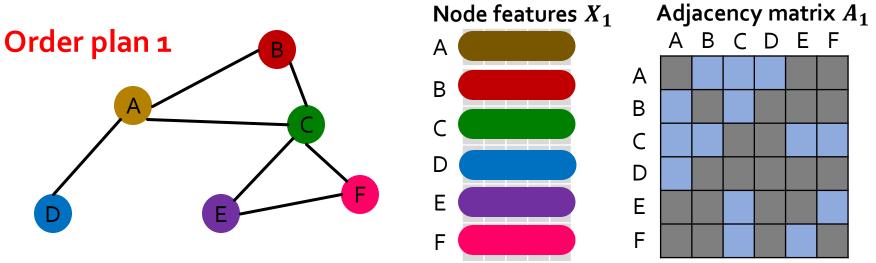
But our graphs look like this:



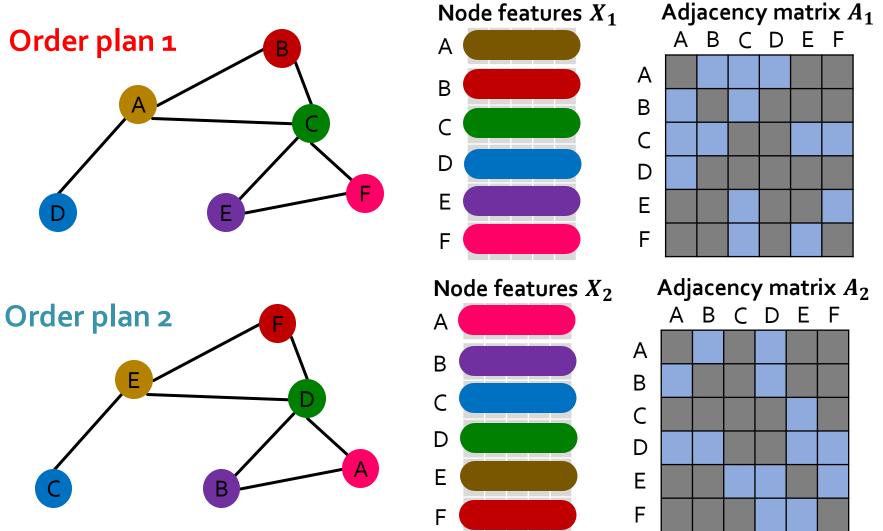
- There is no fixed notion of locality or sliding window on the graph
- Graph is permutation invariant

- Graph does not have a canonical order of the nodes!
- We can have many different order plans.

Graph does not have a canonical order of the nodes!

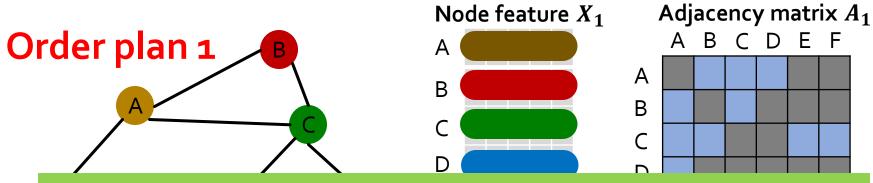


Graph does not have a canonical order of the nodes!

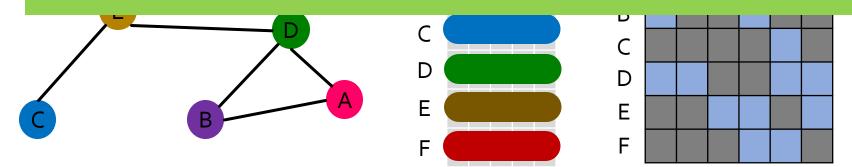


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Graph does not have a canonical order of the nodes!

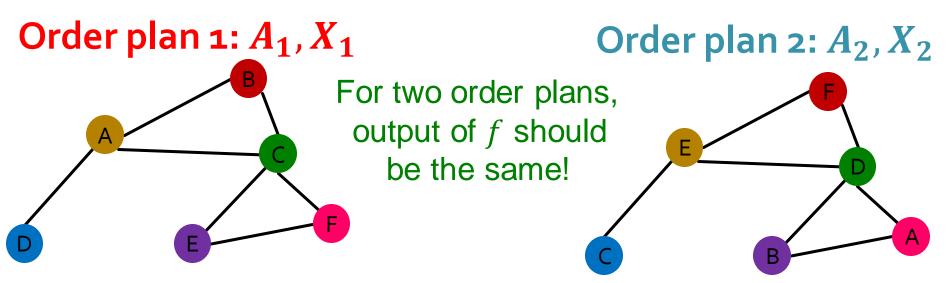


Graph and node representations should be the same for Order plan 1 and Order plan 2



What does it mean by "graph representation is same for two order plans"?

• Consider we learn a function f that maps a graph G = (A, X) to a vector \mathbb{R}^d then $f(A_1, X_1) = f(A_2, X_2)$ A is the adjacency matrix X is the node feature matrix

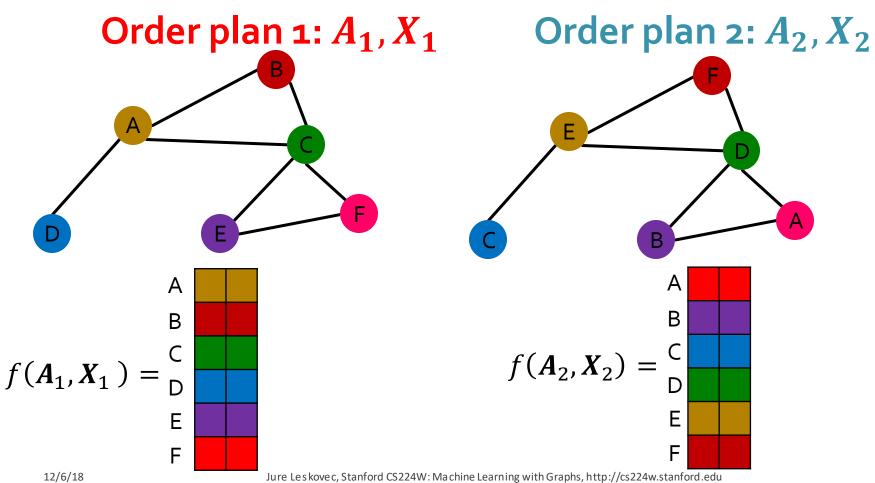


What does it mean by "graph representation is same for two order plans"?

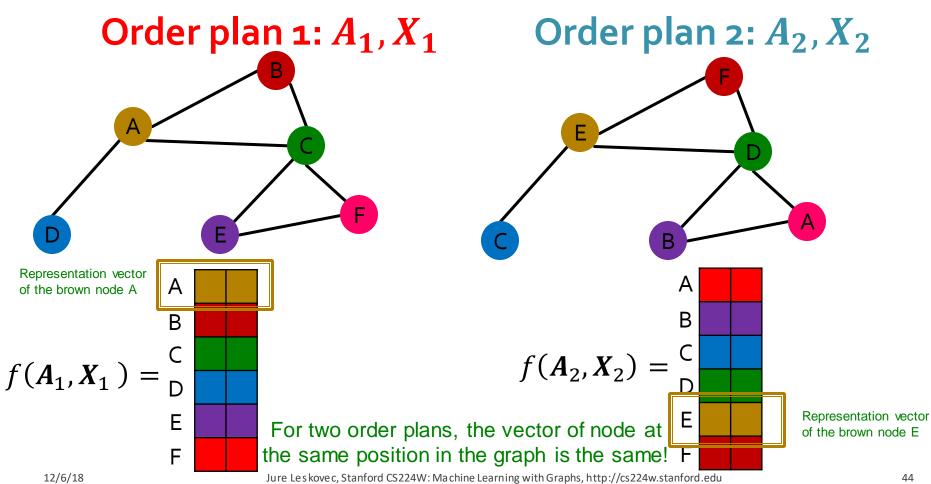
- Consider we learn a function f that maps a graph G = (A, X) to a vector \mathbb{R}^d . A is the adjacency matrix X is the node feature matrix
- Then, if $f(A_i, X_i) = f(A_j, X_j)$ for any order plan *i* and *j*, we formally say *f* is a **permutation** invariant function. For a graph with |V| nodes, there are |V|! different order plans.
- **Definition:** For any graph function $f: \mathbb{R}^{|V| \times m} \times \mathbb{R}^{|V| \times |V|} \to \mathbb{R}^d$, f is **permutation-invariant** if $f(A, X) = f(PAP^T, PX)$ for any permutation P.

Example: $(A,B,C) \rightarrow (B,C,A)$

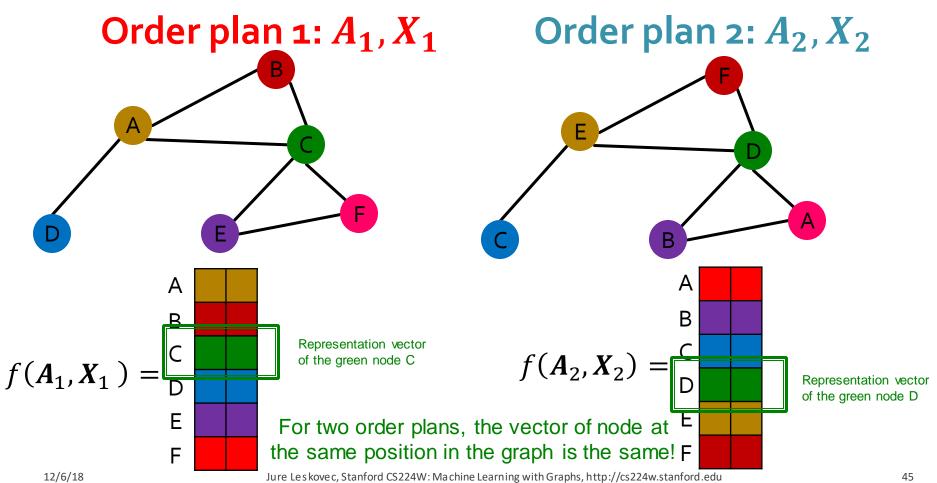
For node representation: We learn a function f that maps nodes of G to a matrix $\mathbb{R}^{m \times d}$.



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For node representation

- Consider we learn a function f that maps a graph G = (A, X) to a matrix $\mathbb{R}^{m \times d}$
- If the output vector of a node at the same position in the graph remains unchanged for any order plan, we say f is permutation equivariant.
- **Definition:** For any node function $f: \mathbb{R}^{|V| \times m} \times \mathbb{R}^{|V| \times |V|} \to \mathbb{R}^{|V| \times m}$, f is **permutation**equivariant if $Pf(A, X) = f(PAP^T, PX)$ for any permutation P.

Summary: Invariance and Equivariance

Permutation-invariant $f(A,X) = f(PAP^T, PX)$ Permutation-equivariant

 $\mathbf{P}f(A,X) = f(PAP^T, PX)$

Permute the input, the output stays the same. (map a graph to a vector)

Permute the input, output also permutes accordingly. (map a graph to a matrix)

Examples:

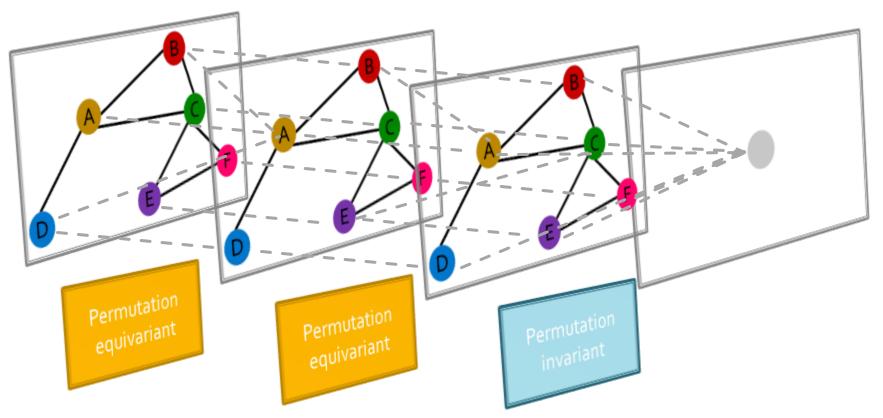
- $f(A, X) = 1^T X$: Permutation-invariant
 - Reason: $f(PAP^T, PX) = 1^T PX = 1^T X = f(A, X)$
- f(A, X) = X : Permutation-**equivariant**
 - Reason: $f(PAP^T, PX) = PX = Pf(A, X)$
- f(A, X) = AX : Permutation-**equivariant**
 - Reason: $f(PAP^T, PX) = PAP^TPX = PAX = Pf(A, X)$

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[Bronstein, ICLR 2021 keynote]

Graph Neural Network Overview

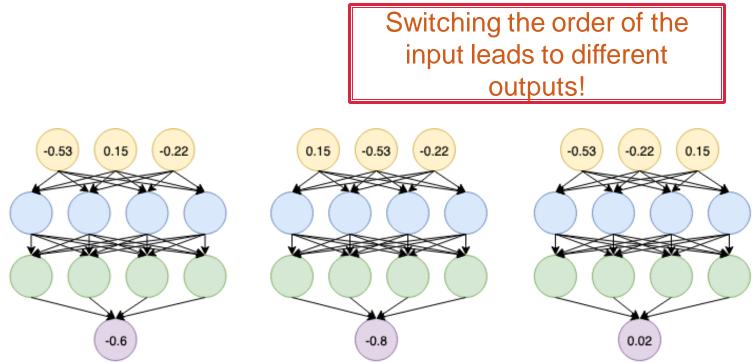
Graph neural networks consist of multiple permutation equivariant / invariant functions.



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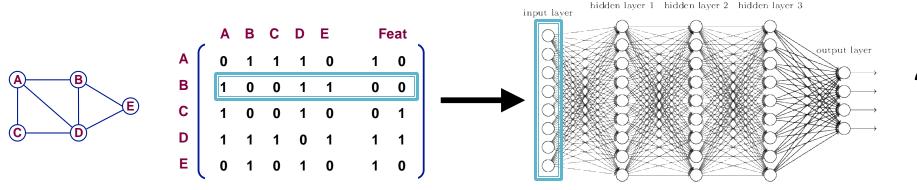
Graph Neural Network Overview

Are other neural network architectures, e.g., MLPs, permutation invariant / equivariant? No.



Graph Neural Network Overview

Are other neural network architectures, e.g., MLPs, permutation invariant / equivariant? No.



This explains why the naïve MLP approach fails for graphs!

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Graph Neural Network Overview

Are any neural network architecture, e.g.,

Next: Design graph neural networks that are permutation invariant / equivariant by passing and aggregating information from neighbors!

Outline of Today's Lecture

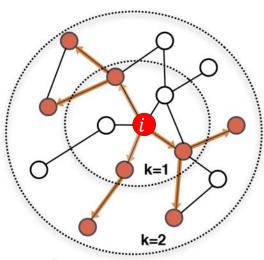
- **1. Basics of deep learning**
- 2. Deep learning for graphs V
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4. GNNs subsume CNNs

[Kipfand Welling, ICLR 2017] Graph Convolutional Networks

Idea: Node's neighborhood defines a computation graph



Determine node computation graph Propagate and transform information

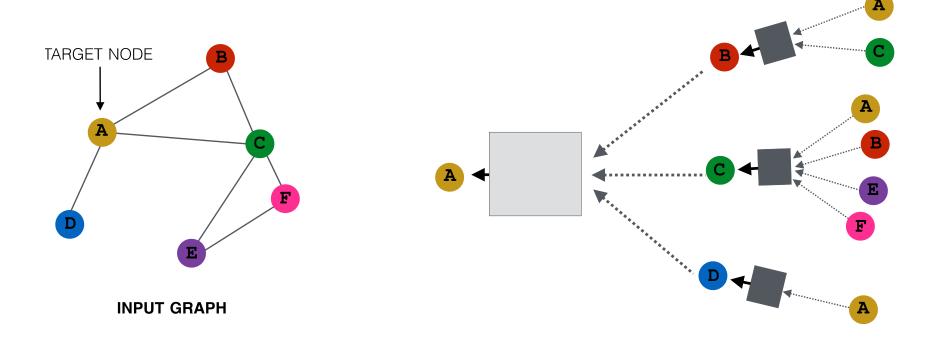
aggregator

aggregator

Learn how to propagate information across the graph to compute node features

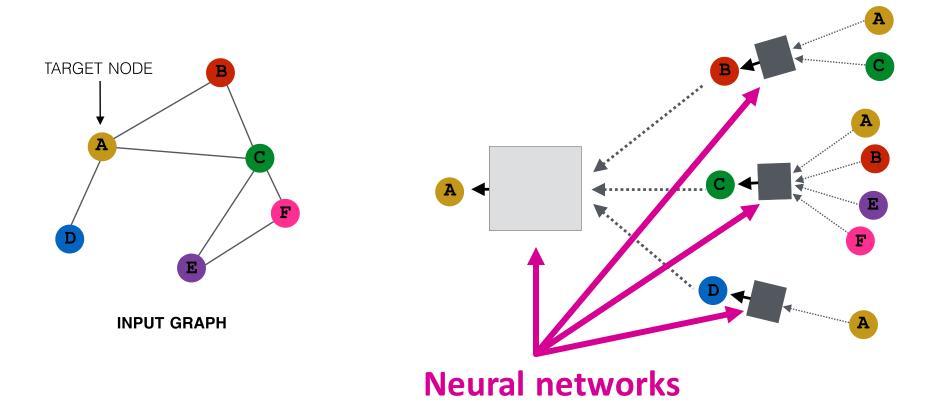
Idea: Aggregate Neighbors

Key idea: Generate node embeddings based on local network neighborhoods



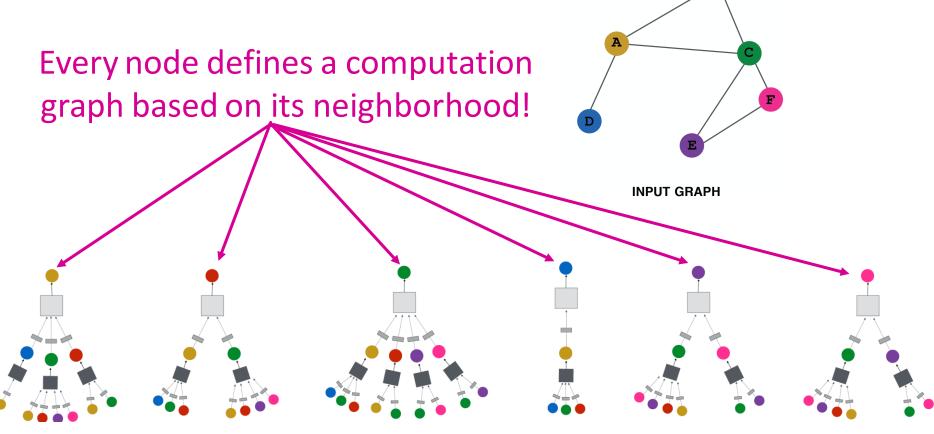
Idea: Aggregate Neighbors

 Intuition: Nodes aggregate information from their neighbors using neural networks



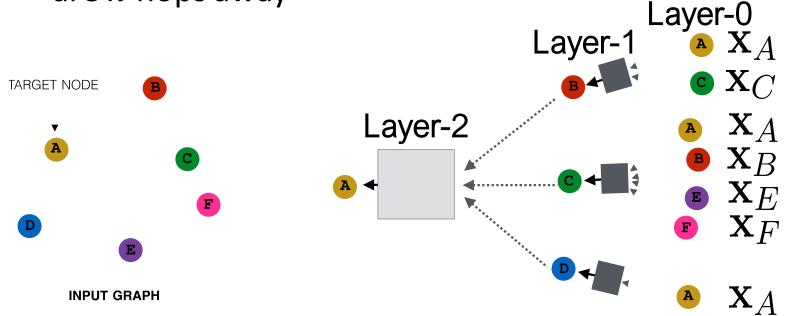
Idea: Aggregate Neighbors

Intuition: Network neighborhood defines a computation graph



Deep Model: Many Layers

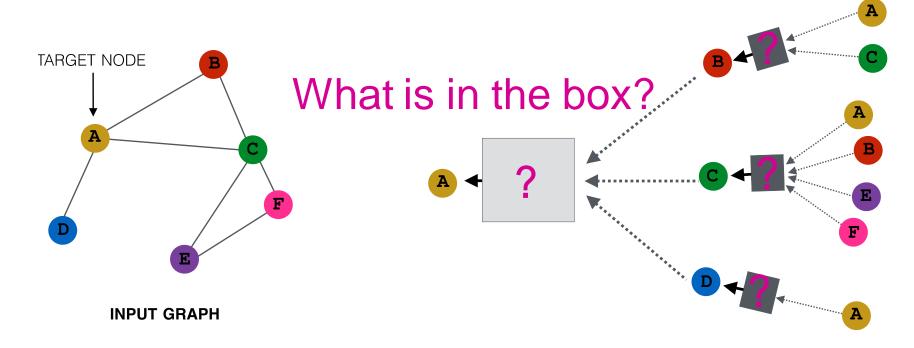
- Model can be of arbitrary depth:
 - Nodes have embeddings at each layer
 - Layer-0 embedding of node v is its input feature, x_v
 - Layer-k embedding gets information from nodes that are k hops away



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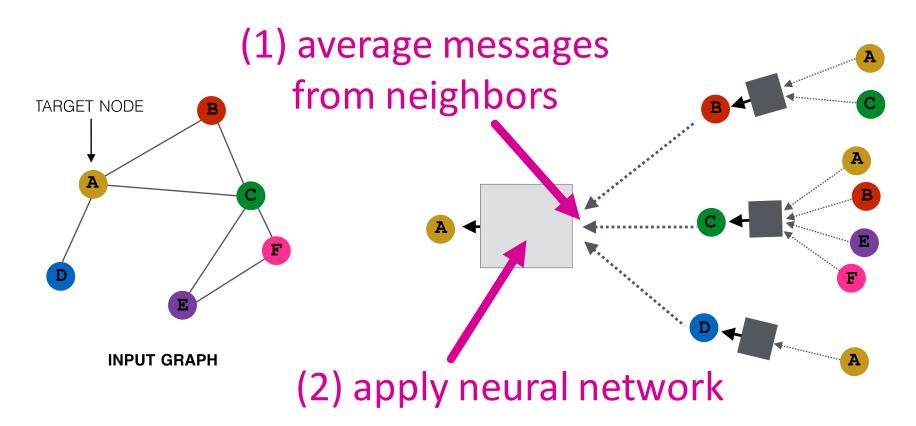
Neighborhood Aggregation

 Neighborhood aggregation: Key distinctions are in how different approaches aggregate information across the layers



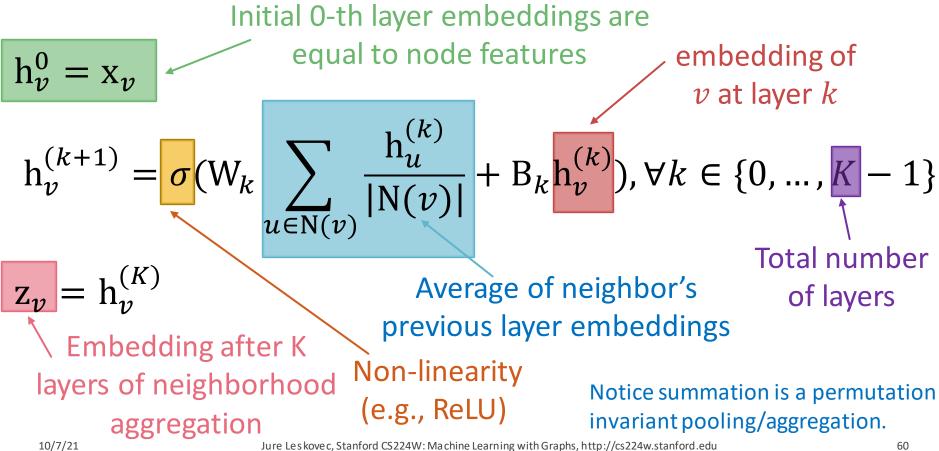
Neighborhood Aggregation

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



The Math: Deep Encoder

Basic approach: Average neighbor messages and apply a neural network

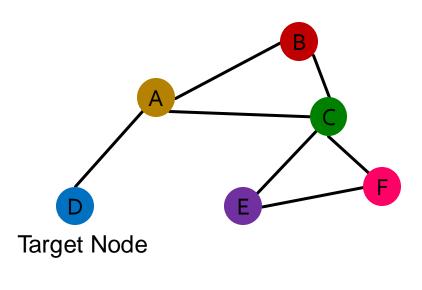


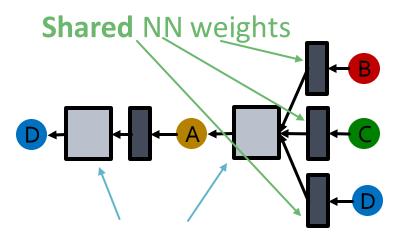
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GCN: Invariance and Equivariance

What are the invariance and equivariance properties for a GCN?

Given a node, the GCN that computes its embedding is permutation invariant

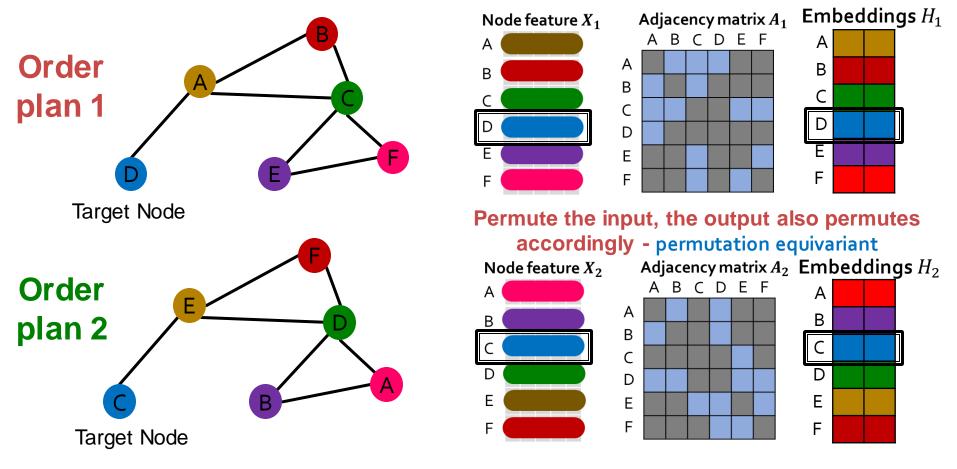




Average of neighbor's previous layer embeddings - Permutation invariant

GCN: Invariance and Equivariance

Considering all nodes in a graph, GCN computation is permutation equivariant



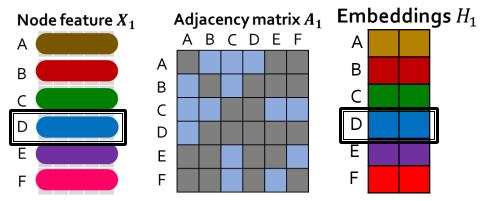
GCN: Invariance and Equivariance

Considering all nodes in a graph, GCN computation is permutation equivariant

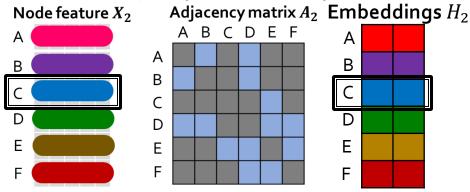
Detailed reasoning:

 The rows of input node features and output embeddings are aligned
 We know computing the embedding of a given node with GCN is invariant.
 So, after permutation, the location of a given node in the input node feature matrix is changed, and the the output embedding of a given node stays the same (the colors of node feature and embedding are matched)

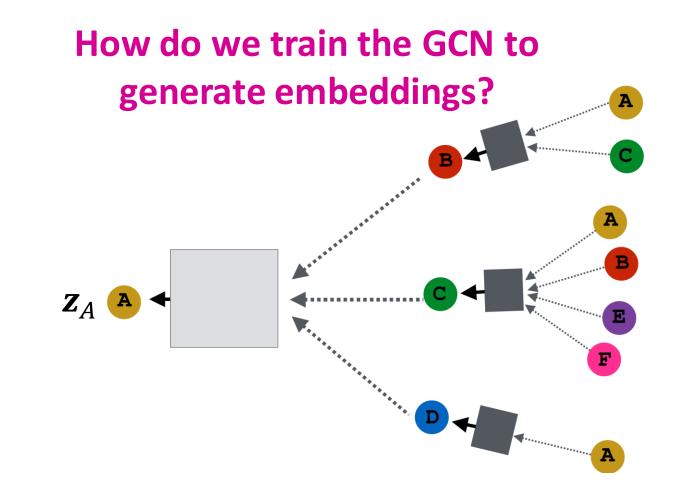
This is permutation equivariant



Permute the input, the output also permutes accordingly - permutation equivariant

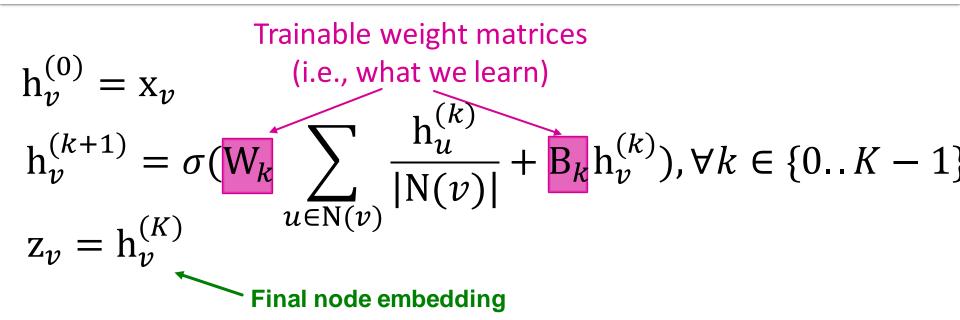


Training the Model



Need to define a loss function on the embeddings.

Model Parameters



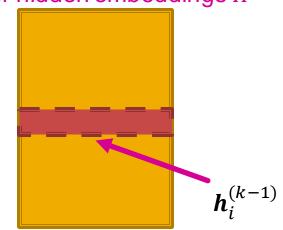
We can feed these **embeddings into any loss function** and run SGD to **train the weight parameters**

h^k_v: 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

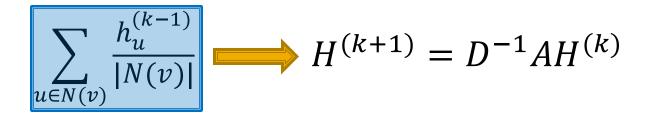
Matrix Formulation (1)

- Many aggregations can be performed efficiently by (sparse) matrix operations
- Let $H^{(k)} = [h_{1_{k}}^{(k)} \dots h_{|V|}^{(k)}]^{\mathrm{T}}$ Then: $\sum_{u \in N_{u}} h_{u}^{(k)} = A_{v_{u}} H^{(k)}$
- Let D be diagonal matrix where $D_{v,v} = \text{Deg}(v) = |N(v)|$
 - The inverse of $D: D^{-1}$ is also diagonal: $D_{v,v}^{-1} = 1/|N(v)|$

Matrix of hidden embeddings $H^{(k-1)}$



Therefore,



Matrix Formulation (2)

Re-writing update function in matrix form:

 $H^{(k+1)} = \sigma(\tilde{A}H^{(k)}W_k^{\mathrm{T}} + H^{(k)}B_k^{\mathrm{T}})$ where $\tilde{A} = D^{-1}A$

- Red: neighborhood aggregation
- Blue: self transformation
- In practice, this implies that efficient sparse matrix multiplication can be used (\tilde{A} is sparse)
- Note: not all GNNs can be expressed in matrix form, when aggregation function is complex

 $H^{(k)} = [h_1^{(k)} \dots h_{|V|}^{(k)}]^T$

How to Train A GNN

 Node embedding z_v is a function of input graph
 Supervised setting: we want to minimize the loss *L* (see also Slide 15):

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

- y: node label
- L could be L2 if y is real number, or cross entropy if y is categorical
- Unsupervised setting:
 - No node label available
 - Use the graph structure as the supervision!

Unsupervised Training

"Similar" nodes have similar embeddings

$$\mathcal{L} = \sum_{z_u, z_v} \operatorname{CE}(y_{u,v}, \operatorname{DEC}(z_u, z_v))$$

• Where $y_{u,v} = 1$ when node u and v are similar

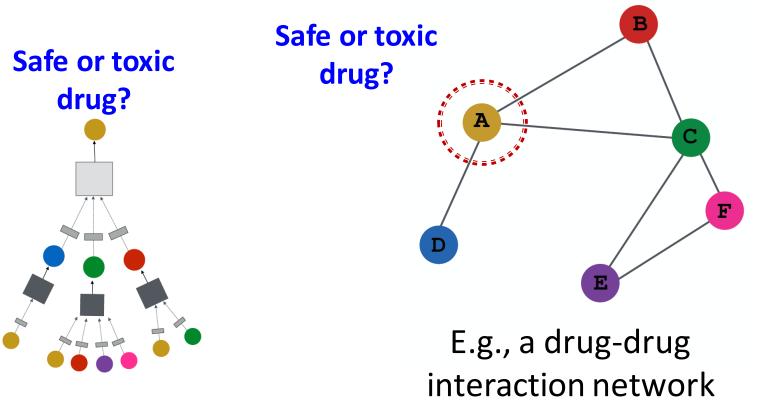
CE is the cross entropy (Slide 16)

• **DEC** is the decoder such as inner product (Lecture 4)

- Node similarity can be anything from Lecture 3, e.g., a loss based on:
 - Random walks (node2vec, DeepWalk, struc2vec)
 - Matrix factorization
 - Node proximity in the graph

Supervised Training

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

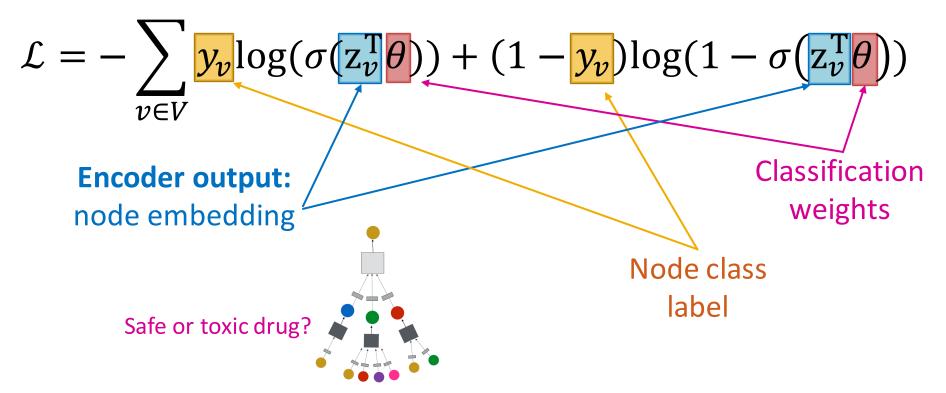


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Supervised Training

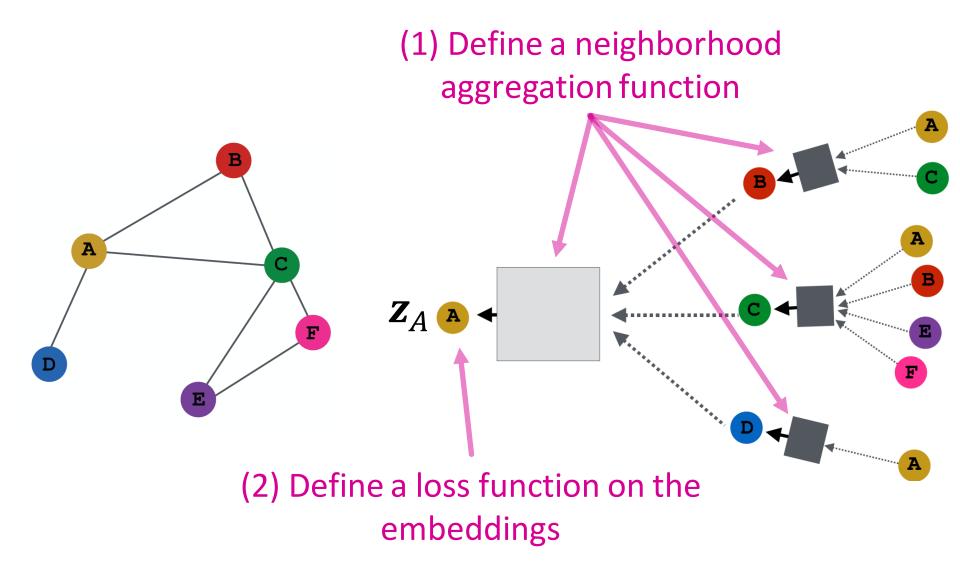
Directly train the model for a supervised task (e.g., node classification)

Use cross entropy loss (Slide 16)

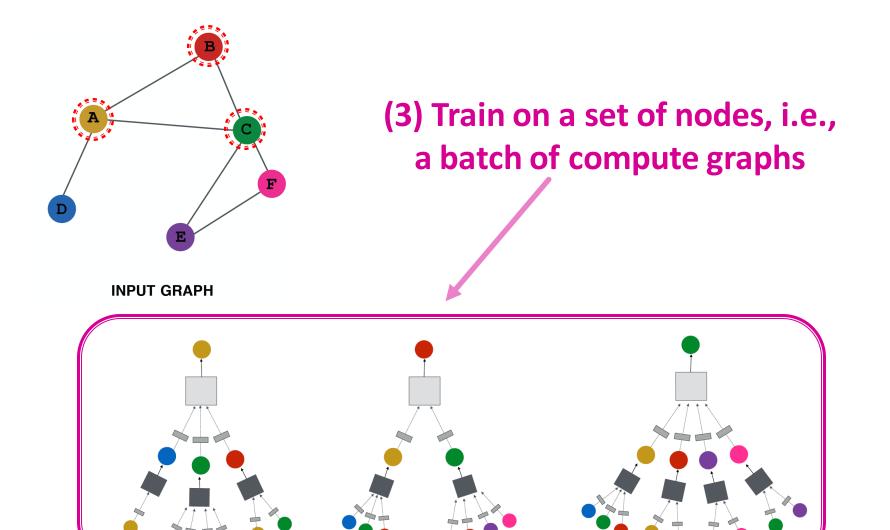


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Model Design: Overview

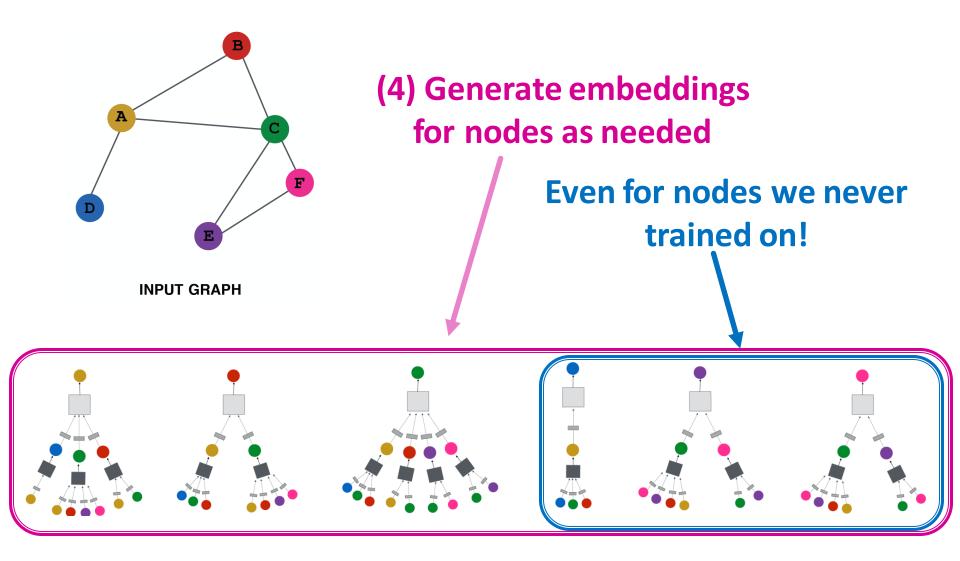


Model Design: Overview



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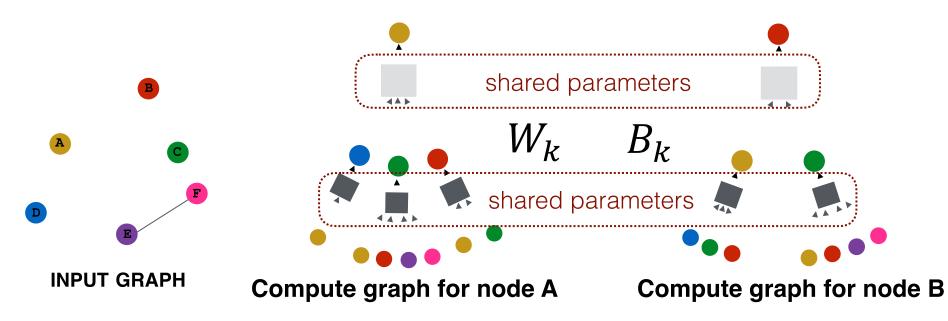
Model Design: Overview



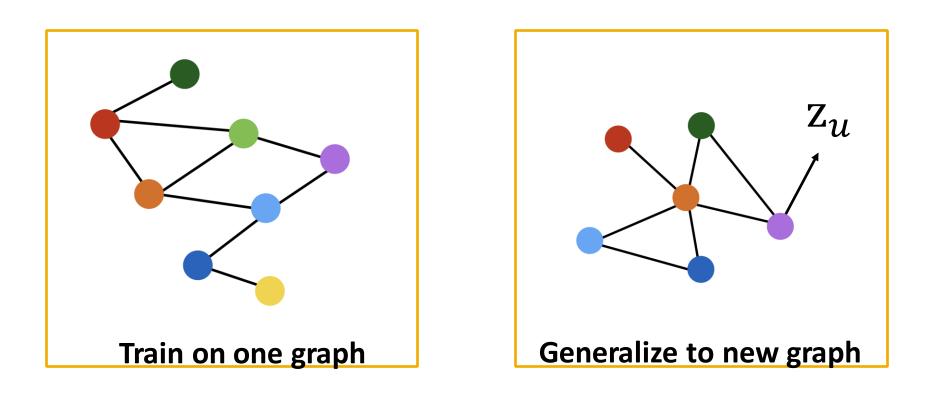
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Inductive Capability

- The same aggregation parameters are shared for all nodes:
 - The number of model parameters is sublinear in |V| and we can generalize to unseen nodes!



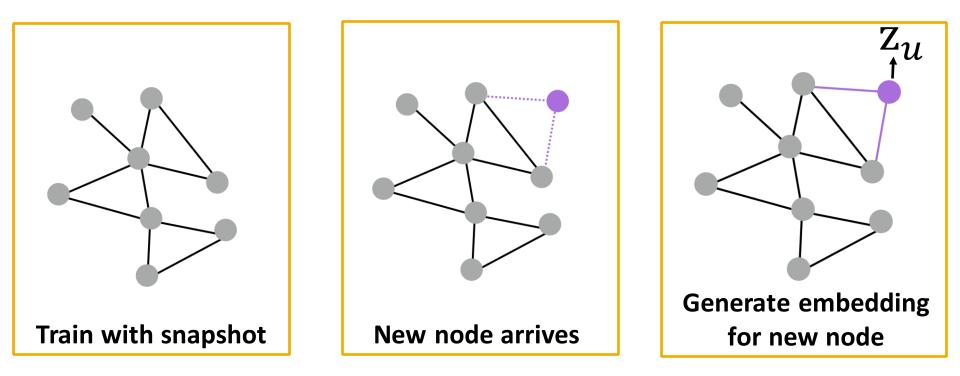
Inductive Capability: <u>New Graphs</u>



Inductive node embedding \rightarrow Generalize to entirely unseen graphs

E.g., train on protein interaction graph from model organism A and generate embeddings on newly collected data about organism B

Inductive Capability: <u>New Nodes</u>



- Many application settings constantly encounter previously unseen nodes:
 - E.g., Reddit, YouTube, Google Scholar
- Need to generate new embeddings "on the fly"

Outline of Today's Lecture

- **1. Basics of deep learning**
- 2. Deep learning for graphs V
- 3. Graph Convolutional Networks V

4. GNNs subsume CNNs

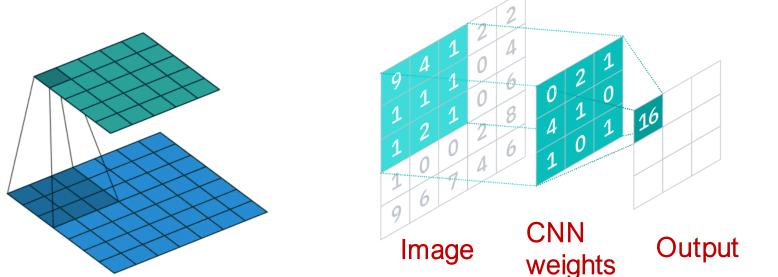


Architecture Comparison

How do GNNs compare to prominent architectures such as Convolutional Neural Nets?

Convolutional Neural Network

Convolutional neural network (CNN) layer with 3x3 filter:

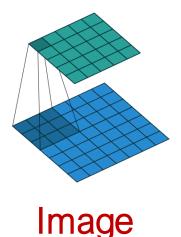


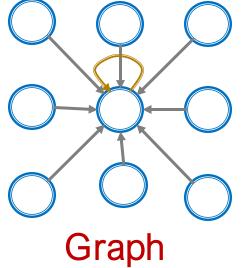
CNN formulation: $\mathbf{h}_{v}^{(l+1)} = \sigma(\sum_{u \in \mathbf{N}(v) \cup \{v\}} \mathbf{W}_{l}^{u} \mathbf{h}_{u}^{(l)}), \forall l \in \{0, \dots, L-1\}$

N(v) represents the 8 neighbor pixels of v.

GNN vs. CNN

Convolutional neural network (CNN) layer with 3x3 filter:

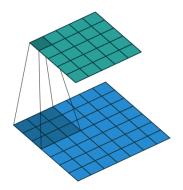


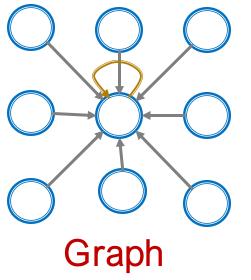


- GNN formulation: $h_v^{(l+1)} = \sigma(W_l \sum_{u \in N(v)} \frac{h_u^{(l)}}{|N(v)|} + B_l h_v^{(l)}), \forall l \in \{0, ..., L-1\}$
- CNN formulation: (previous slide) $\begin{aligned} \mathbf{h}_{v}^{(l+1)} &= \sigma(\sum_{u \in \mathbf{N}(v) \cup \{v\}} \mathbf{W}_{l}^{u} \mathbf{h}_{u}^{(l)}), \forall l \in \{0, \dots, L-1\} \\ & \text{if we rewrite:} \qquad \mathbf{h}_{v}^{(l+1)} &= \sigma(\sum_{u \in \mathbf{N}(v)} \mathbf{W}_{l}^{u} \mathbf{h}_{u}^{(l)} + \mathbf{B}_{l} \mathbf{h}_{v}^{(l)}), \forall l \in \{0, \dots, L-1\} \end{aligned}$

GNN vs. CNN

Convolutional neural network (CNN) layer with 3x3 filter:





Image

GNN formulation: $\mathbf{h}_{v}^{(l+1)} = \sigma(\mathbf{W}_{l} \sum_{u \in \mathbf{N}(v)} \frac{\mathbf{h}_{u}^{(l)}}{|\mathbf{N}(v)|} + \mathbf{B}_{l} \mathbf{h}_{v}^{(l)}), \forall l \in \{0, \dots, L-1\}$

 $\mathsf{CNN} \text{ formulation: } \mathbf{h}_v^{(l+1)} = \sigma(\sum_{u \in \mathbf{N}(v)} \mathbf{W}_l^u \mathbf{h}_u^{(l)} + \mathbf{B}_l \mathbf{h}_v^{(l)}), \forall l \in \{0, \dots, L-1\}$

Key difference: We can learn different W_l^u for different "neighbor" u for pixel v on the image. The reason is we can pick an order for the 9 neighbors using **relative position** to the center pixel: {(-1,-1). (-1,0), (-1, 1), ..., (1, 1)}

GNN vs. CNN

Convolutional neural network (CNN) layer with 3x3 filter:

- CNN can be seen as a special GNN with fixed neighbor size and ordering:
 - The size of the filter is pre-defined for a CNN.
 - The advantage of GNN is it processes arbitrary graphs with different degrees for each node.
- CNN is not permutation invariant/equivariant.
 - Switching the order of pixels will leads to different outputs.

Key difference: We can learn different W_l^u for different "neighbor" u for pixel v on the image. The reason is we can pick an order for the 9 neighbors using **relative position** to the center pixel: {(-1,-1). (-1,0), (-1, 1), ..., (1, 1)}

Summary

In this lecture, we introduced

- Basics of neural networks
 - Loss, Optimization, Gradient, SGD, non-linearity, MLP
- Idea for Deep Learning for Graphs
 - Multiple layers of embedding transformation
 - At every layer, use the embedding at previous layer as the input
 - Aggregation of neighbors and self-embeddings
- Graph Convolutional Network
 - Mean aggregation; can be expressed in matrix form
- GNN is a general architecture
 - CNN can be viewed as a special GNN