Stanford CS224W: Machine Learning with Heterogeneous Graphs

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



ANNOUNCEMENTS

Project Proposal due today

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Today: Heterogeneous Graphs

- So far we only handle graphs with one edge type
- How to handle graphs with multiple nodes or edge types (a.k.a heterogeneous graphs)?
- Goal: Learning with heterogeneous graphs
 - Relational GCNs
 - Heterogeneous Graph Transformer
 - Design space for heterogeneous GNNs

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2 types of nodes:

- Node type A: Paper nodes
- Node type B: Author nodes



2 types of edges: Edge type A: Cite Edge type B: Like



A graph could have multiple types of nodes and edges! **2 types of nodes + 2 types of edges**.

8 possible relation types!

(Paper, Cite, Paper)

(Paper, Like, Paper)

(Paper, Cite, Author)

(Paper, Like, Author)



(Author, Cite, Author)(Author, Like, Author)(Author, Cite, Paper)(Author, Like, Paper)

Relation types: (node_start, edge, node_end)

- We use relation type to describe an edge (as opposed to edge type)
- Relation type better captures the interaction between nodes and edges

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Heterogeneous Graphs

- A heterogeneous graph is defined as $G = (V, E, \tau, \phi)$
 - Nodes with node types $v \in V$
 - Node type for node $v: \tau(v)$
 - Edges with edge types $(u, v) \in E$
- An edge can be described as a pair of nodes

- Edge type for edge (u, v): $\phi(u, v)$
- Relation type for edge e is a tuple: $r(u, v) = (\tau(u), \phi(u, v), \tau(v))$
- There are other definitions for heterogeneous graphs as well – describe graphs with node & edge types

Many Graphs are Heterogeneous Graphs (1)



Biomedical Knowledge Graphs

Example node: Migraine Example relation: (fulvestrant, Treats, Breast Neoplasms) Example node type: Protein Example edge type: Causes

Event Graphs

Example node: SFO Example relation: (UA689, Origin, LAX) Example node type: Flight Example edge type: Destination

Many Graphs are Heterogeneous Graphs (2)

- Example: E-Commerce Graph
 - Node types: User, Item, Query, Location, ...
 - Edge types: Purchase, Visit, Guide, Search, ...
 - Different node type's features spaces can be different!



Many Graphs are Heterogeneous Graphs (3)

- Example: Academic Graph
 - Node types: Author, Paper, Venue, Field, ...
 - Edge types: Publish, Cite, ...
 - Benchmark dataset: Microsoft Academic Graph



Discussions: Type or Feature?

- Observation: We can also treat types of nodes and edges as features
 - Example: Add a one-hot indicator for nodes and edges
 - Append feature [1, 0] to each "author node"; Append feature [0, 1] to each "paper node"
 - Similarly, we can assign edge features to edges with different types
 - Then, a heterogeneous graph reduces to a standard graph

When do we need a heterogeneous graph?

Discussions: Type or Feature?

When do we need a heterogeneous graph?

- Case 1: Different node/edge types have different shapes of features
 - An "author node" has 4-dim feature, a "paper node" has 5-dim feature
- Case 2: We know different relation types represent different types of interactions
 - (English, translate, French) and (English, translate, Chinese) require different models

Discussions: Heterogeneous?

- Ultimately, heterogeneous graph is a more expressive graph representation
 - Captures different types of interactions between entities
- But it also comes with costs
 - More expensive (computation, storage)
 - More complex implementation
- There are many ways to convert a heterogeneous graph to a standard graph (that is, a homogeneous graph)

Stanford CS224W: Relational GCN (RGCN)

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Recap: Classical GNN Layers: GCN

(1) Graph Convolutional Networks (GCN)

$$\mathbf{h}_{v}^{(l)} = \sigma \left(\mathbf{W}^{(l)} \sum_{u \in N(v)} \frac{\mathbf{h}_{u}^{(l-1)}}{|N(v)|} \right)$$

How to write this as Message + Aggregation?



Relational GCN

- We will extend GCN to handle heterogeneous graphs with multiple edge/relation types
- We start with a directed graph with one relation
 - How do we run GCN and update the representation of the target node A on this graph?



Relational GCN

- We will extend GCN to handle heterogeneous graphs with multiple edge/relation types
- We start with a directed graph with one relation
 - How do we run GCN and update the representation of the target node A on this graph?



Relational GCN (1)

What if the graph has multiple relation types?



Input graph

Relational GCN (2)

What if the graph has multiple relation types?
Use different neural network weights for different relation types.



Relational GCN (3)

- What if the graph has multiple relation types?
- Use different neural network weights for different relation types! Aggregation



Relational GCN (4)

Introduce a set of neural networks for each relation type!

Weight for rel_1

. . .

Weight for rel_N

Weight for self-loop



Relational GCN: Definition

Relational GCN (RGCN):

$$\mathbf{h}_{v}^{(l+1)} = \sigma \left(\sum_{\boldsymbol{r} \in R} \sum_{u \in N_{v}^{\boldsymbol{r}}} \frac{1}{c_{v,r}} \mathbf{W}_{\boldsymbol{r}}^{(l)} \mathbf{h}_{u}^{(l)} + \mathbf{W}_{0}^{(l)} \mathbf{h}_{v}^{(l)} \right)$$

- How to write this as Message + Aggregation?
 Message:
 - Each neighbor of a given relation:

Normalized by node degree of the relation $c_{v,r} = |N_v^r|$

$$\mathbf{m}_{u,r}^{(l)} = \frac{1}{c_{v,r}} \mathbf{W}_r^{(l)} \mathbf{h}_u^{(l)}$$

Self-loop:

$$\mathbf{m}_{v}^{(l)} = \mathbf{W}_{0}^{(l)} \mathbf{h}_{v}^{(l)}$$

Aggregation:

Sum over messages from neighbors and self-loop, then apply activation

•
$$\mathbf{h}_{v}^{(l+1)} = \sigma\left(\operatorname{Sum}\left(\left\{\mathbf{m}_{u,r}^{(l)}, u \in N(v)\right\} \cup \left\{\mathbf{m}_{v}^{(l)}\right\}\right)\right)$$

RGCN: Scalability

- Each relation has L matrices: $\mathbf{W}_{r}^{(1)}$, $\mathbf{W}_{r}^{(2)}$ \cdots $\mathbf{W}_{r}^{(L)}$
- The size of each $\mathbf{W}_r^{(l)}$ is $d^{(l+1)} \times d^{(l)}$
- $d^{(l)}$ is the hidden dimension in layer l
- Rapid growth of the number of parameters w.r.t number of relations!
 - Overfitting becomes an issue
- Two methods to regularize the weights $W_r^{(l)}$
 - (1) Use block diagonal matrices
 - (2) Basis/Dictionary learning

(1) Block Diagonal Matrices

Key insight: make the weights sparse!
 Use block diagonal matrices for W_r



Limitation: only nearby neurons/dimensions can interact through *W*

• If use *B* low-dimensional matrices, then # param reduces from $d^{(l+1)} \times d^{(l)}$ to $B \times \frac{d^{(l+1)}}{R} \times \frac{d^{(l)}}{R}$

(2) Basis Learning

- Key insight: Share weights across different relations!
- Represent the matrix of each relation as a linear combination of basis transformations
 W_r = ∑^B_{b=1} a_{rb} · V_b, where V_b is shared across all relations
 - V_b are the basis matrices
 - a_{rb} is the importance weight of matrix \mathbf{V}_b
- Now each relation only needs to learn {a_{rb}}^B_{b=1}, which is B scalars

Example: Entity/Node Classification

- Goal: Predict the label of a given node
- RGCN uses the representation of the final layer:
 - If we predict the class of node A from k classes
 - Take the final layer (prediction head): $\mathbf{h}_{A}^{(L)} \in \mathbb{R}^{k}$, each item in $\mathbf{h}_{A}^{(L)}$ represents the probability of that class



Example: Link Prediction



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RGCN for Link Prediction (1)

- Assume (*E*, *r*₃, *A*) is training supervision edge, all the other edges are training message edges
 Use RGCN to score (*E*, *r*₃, *A*)!
 - Take the final layer of E and A: $\mathbf{h}_{E}^{(L)}$ and $\mathbf{h}_{A}^{(L)} \in \mathbb{R}^{d}$
 - Relation-specific score function $f_r: \mathbb{R}^d \times \mathbb{R}^d \to \mathbb{R}$
 - One example $f_{r_1}(\mathbf{h}_E, \mathbf{h}_A) = \mathbf{h}_E^T \mathbf{W}_{r_1} \mathbf{h}_A, \mathbf{W}_{r_1} \in \mathbb{R}^{d \times d}$



RGCN for Link Prediction (2)

Training:



- 1. Use RGCN to score the training supervision edge (E, r_3, A)
- 2. Create a negative edge by perturbing the supervision edge (E, r_3, B)
 - Corrupt the tail of (E, r_3, A)

training supervision edges: (E, r_3, A) training message edges: all the rest existing edges (solid lines) Note the negative edges should NOT belong to training message edges or training supervision edges! e.g., (E, r_3, C) is NOT a negative edge

(1) Use **training message edges** to predict **training supervision edges**

RGCN for Link Prediction (3)

Training:



- 1. Use RGCN to score the training supervision edge (E, r_3, A)
- 2. Create a negative edge by perturbing the supervision edge (E, r_3, B)
- 3. Use GNN model to score negative edge
 - . Optimize a standard cross entropy loss (as discussed in Lecture 6)
 - **1.** Maximize the score of training supervision edge
 - 2. Minimize the score of negative edge

 $\ell = -\log \sigma \left(f_{r_3}(h_E, h_A) \right) - \log(1 - \sigma \left(f_{r_3}(h_E, h_B) \right) \right)$

$\sigma \ldots$ Sigmoid function

RGCN for Link Prediction (4)

Evaluation:

Validation time as an example, same at the test time



Evaluate how the model can predict the validation edges with the relation types. Let's predict validation edge (E, r_3, D) Intuition: the score of (E, r_3, D) should be higher than all (E, r_3, v) where (E, r_3, v) is NOT in the training message edges and training supervision edges, e.g., (E, r_3, B)

validation edges: (E, r_3, D)

training message edges & training supervision edges: all existing edges (solid lines)

(2) At validation time: Use training message edges & training supervision edges to predict validation edges 2/16/2023

RGCN for Link Prediction (5)

Evaluation:

Validation time as an example, same at the test time



Evaluate how the model can predict the validation edges with the relation types. Let's predict validation edge (E, r_3, D) Intuition: the score of (E, r_3, D) should be higher than all (E, r_3, v) where (E, r_3, v) is NOT in the training message edges and training supervision edges, e.g., (E, r_3, B)

- 1. Calculate the score of (E, r_3, D)
- 2. Calculate the score of all the negative edges: $\{(E, r_3, v) | v \in \{B, F\}\}$, since (E, r_3, A) , (E, r_3, C) belong to training message edges & training supervision edges
- 3. Obtain the ranking RK of (E, r_3, D) .
- 4. Calculate metrics
 - 1. Hits@k:1 [$RK \le k$]. Higher is better
 - 2. Reciprocal Rank: $\frac{1}{RK}$. Higher is better

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Benchmark for Heterogeneous Graphs (1)

- Benchmark dataset
 - ogbn-mag from Microsoft Academic Graph (MAG)
- Four (4) types of entities
 - Papers: 736k nodes
 - Authors: 1.1m nodes
 - Institutions:9k nodes
 - Fields of study: 60k nodes



Benchmark for Heterogeneous Graphs (2)

- Benchmark dataset
 - ogbn-mag from Microsoft Academic Graph (MAG)
- Four (4) directed relations
 - An author is "affiliated with" an institution
 - An author "writes" a paper
 - A paper "cites" a paper
 - A paper "has a topic of" a field of study



Benchmark for Heterogeneous Graphs (3)

Prediction task

- Each paper has a 128-dimensional word2vec feature vector
- Given the content, references, authors, and author affiliations from ogbn-mag, predict the venue of each paper
- 349-class classification problem due to 349 venues considered

Time-based dataset splitting

- Training set: papers published before 2018
- Test set: papers published after 2018



Wang et al. <u>Microsoft academic graph: When experts are not enough</u>. Quantitative Science Studies 2020.

Benchmark for Heterogeneous Graphs (4)

Benchmark results:

	Rank	Method	Ext. data	Test Accuracy	Validation Accuracy	Contact	References	#Params	Hardware	Date
SOTA	1	SeHGNN (ComplEx embs)	No	0.5719 ± 0.0012	0.5917 ± 0.0009	Xiaocheng Yang (ICT- GIMLab)	Paper, Code	8,371,231	NVIDIA Tesla T4 (15 GB)	Jul 7, 2022
R-GCN	21	NeighborSampling (R- GCN aggr)	No	0.4678 ± 0.0067	0.4761 ± 0.0068	Matthias Fey – OGB team	Paper, Code	154,366,772	GeForce RTX 2080 (11GB GPU)	Jun 26, 2020

SOTA method: SeHGNN

ComplEx (Next lecture) + Simplified GCN (Lecture 17)



Summary of RGCN

- Relational GCN, a graph neural network for heterogeneous graphs
- Can perform entity classification as well as link prediction tasks.
- Ideas can easily be extended into RGNN (RGraphSAGE, RGAT, etc.)
- Benchmark: ogbn-mag from Microsoft
 Academic Graph, to predict paper venues

Stanford CS224W: Heterogeneous Graph Transformer

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Recap: Graph Attention Networks

Graph Attention Networks (GAT)

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

Attention weights

Not all node's neighbors are equally important

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

Can we adapt GAT for heterogeneous graphs?

Heterogeneous Graph Transformer

- Motivation: GAT is unable to represent different node & different edge types
- Introduce a set of neural networks for each relation type is too expensive for attention
 - Recall: relation describes (node_s, edge, node_e)



Basics: Attention in Transformer

 HGT uses Scaled Dot-Product Attention (proposed in Transformer)

Attention $(Q, K, V) = \operatorname{softmax}(\frac{QK^T}{\sqrt{d_k}})V$

Query: Q, Key: K, Value: V

Q, K, V have shape (batch_size, dim) How do we obtain Q, K, V?

- Apply Linear layer to the input
 - $Q = Q_Linear(X)$
 - $K = K_Linear(X)$
 - $V = V_Linear(X)$



Scaled Dot-Product Attention

Heterogeneous Mutual Attention (1)

Recall: Applying GAT to a homogeneous graph
 H^(l) is the *l*-th layer representation:

$$H^{l}[t] \leftarrow \text{Aggregate}_{\forall s \in N(t), \forall e \in E(s,t)} (\text{Attention}(s,t) \cdot \text{Message}(s))$$

How do we take relation type (node_s, edge, node_e) into attention computation?



Heterogeneous Mutual Attention (2)

- Innovation: Decompose heterogeneous attention to Node- and edge-type dependent attention mechanism
 - 3 node weight matrices, 2 edge weight matrices
 - Without decomposition: 3*2*3=18 relation types -> 18 weight matrices (suppose all relation types exist)



Heterogeneous Mutual Attention (3)

Heterogeneous Mutual Attention:

$$ATT\text{-}head^{i}(s, e, t) = \left(K^{i}(s) W_{\phi(e)}^{ATT} Q^{i}(t)^{T}\right)$$
$$K^{i}(s) = \text{K-Linear}_{\tau(s)}^{i} \left(H^{(l-1)}[s]\right)$$
$$Q^{i}(t) = \text{Q-Linear}_{\tau(t)}^{i} \left(H^{(l-1)}[t]\right)$$

- Each relation (T(s), R(e), T(t)) has a distinct set of projection weights
 - T(s): type of node s, R(e): type of edge e
 - T(s) & T(t) parameterize $K_{Linear_{T(s)}} \& Q_{Linear_{T(t)}}$, which further return Key and Query vectors K(s) & Q(t)
 - Edge type R(e) directly parameterizes W_{R(e)}

More Details on HGT

A full HGT layer

$$\widetilde{H}^{(l)}[t] = \bigoplus_{\forall s \in N(t)} \left(Attention_{HGT}(s, e, t) \cdot Message_{HGT}(s, e, t) \right)$$

We have just computed

 Similarly, HGT decomposes weights with node & edge types in the message computation

$$Message_{HGT}(s, e, t) = \| MSG-head^{i}(s, e, t)$$

$$MSG-head^{i}(s, e, t) = M-Linear_{\tau(s)}^{i} \left(H^{(l-1)}[s]\right) W_{\phi(e)}^{MSG}$$

$$Weights for$$

$$each node type$$

$$Weights for$$

$$each edge type$$

HGT vs R-GCN: Performance

Benchmark: ogbn-mag from Microsoft Academic Graph, to predict paper venues

Rank	Method	Ext. data	Test Accuracy	Validation Accuracy	Contact	References	#Params	Hardware	Date
18	HGT (LADIES Sample)	No	0.4927 ± 0.0061	0.4989 ± 0.0047	Ziniu Hu	Paper, Code	21,173,389	Tesla K80 (12GB GPU)	Jan 26, 2021
21	NeighborSampling (R- GCN aggr)	No	0.4678 ± 0.0067	0.4761 ± 0.0068	Matthias Fey – OGB team	Paper, Code	154,366,772	GeForce RTX 2080 (11GB GPU)	Jun 26, 2020

 HGT uses much fewer parameters, even though the attention computation is expensive, while performs better than R-GCN

Thanks to the weight decomposition over node & edge types

Stanford CS224W: Design Space of Heterogeneous GNNs

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Recap: GNN Framework

How do we extend the general GNN design space to heterogeneous graphs?



Recap: Message Computation

(1) Message computation

- Message function: $\mathbf{m}_{u}^{(l)} = MSG^{(l)}(\mathbf{h}_{u}^{(l-1)})$
 - Intuition: Each node will create a message, which will be sent to other nodes later
 - Example: A Linear layer $\mathbf{m}_{u}^{(l)} = \mathbf{W}^{(l)} \mathbf{h}_{u}^{(l-1)}$

Heterogeneous Message

(1) Heterogeneous message computation

- Message function: $\mathbf{m}_{u}^{(l)} = \text{MSG}_{r}^{(l)} \left(\mathbf{h}_{u}^{(l-1)} \right)$
 - Observation: A node could receive multiple types of messages. Num of message type = Num of relation type
 - Idea: Create a different message function for each relation type

• $\mathbf{m}_{u}^{(l)} = \mathrm{MSG}_{r}^{(l)} \left(\mathbf{h}_{u}^{(l-1)} \right), r = (u, e, v)$ is the relation type between node u that sends the message, edge type e, and node v that receive the message

• Example: A Linear layer $\mathbf{m}_u^{(l)} = \mathbf{W}_r^{(l)} \mathbf{h}_u^{(l-1)}$

Recap: Message Aggregation

(2) Aggregation

Intuition: Each node will aggregate the messages from node v's neighbors

$$\mathbf{h}_{v}^{(l)} = \mathrm{AGG}^{(l)}\left(\left\{\mathbf{m}_{u}^{(l)}, u \in N(v)\right\}\right)$$

• **Example:** $Sum(\cdot)$, $Mean(\cdot)$ or $Max(\cdot)$ aggregator

•
$$\mathbf{h}_{v}^{(l)} = \operatorname{Sum}(\{\mathbf{m}_{u}^{(l)}, u \in N(v)\})$$

Heterogeneous Aggregation

(2) Heterogeneous Aggregation

- Observation: Each node could receive multiple types of messages from its neighbors, and multiple neighbors may belong to each message type.
- Idea: We can define a 2-stage message passing

•
$$\mathbf{h}_{v}^{(l)} = \operatorname{AGG}_{all}^{(l)} \left(\operatorname{AGG}_{r}^{(l)} \left(\left\{ \mathbf{m}_{u}^{(l)}, u \in N_{r}(v) \right\} \right) \right)$$

- Given all the messages sent to a node
- Within each message type, aggregate the messages that belongs to the edge type with AGG_r^(l)
- Aggregate across the edge types with AGG^(l)_{all}

• Example:
$$\mathbf{h}_{v}^{(l)} = \text{Concat}\left(\text{Sum}\left(\left\{\mathbf{m}_{u}^{(l)}, u \in N_{r}(v)\right\}\right)\right)$$

Recap: Layer connectivity

(3) Layer connectivity

Add skip connections, pre/post-process layers

Pre-processing layers: Important when encoding node features is necessary.E.g., when nodes represent images/text

Post-processing layers: Important when reasoning / transformation over node embeddings are needed E.g., graph classification, knowledge graphs

In practice, adding these layers works great!

Heterogeneous GNN Layers

- Heterogeneous pre/post-process layers:
 - MLP layers with respect to each node type
 - Since the output of GNN are node embeddings

•
$$\mathbf{h}_{v}^{(l)} = \mathrm{MLP}_{T(v)}(\mathbf{h}_{v}^{(l)})$$

- T(v) is the type of node v
- Other successful GNN designs are also encouraged for heterogeneous GNNs: skip connections, batch/layer normalization, ...

Recap: Graph Manipulation

Graph Feature manipulation

 The input graph lacks features -> feature augmentation

Graph Structure manipulation

- The graph is too dense -> Sample neighbors when doing message passing
- The graph is too large -> Sample subgraphs to compute embeddings
 - Will cover later in lecture: Scaling up GNNs

Graph Feature manipulation

 2 Common options: compute graph statistics (e.g., node degree) within each relation type, or across the full graph (ignoring the relation types)

Graph Structure manipulation

- Neighbor and subgraph sampling are also common for heterogeneous graphs.
- 2 Common options: sampling within each relation type (ensure neighbors from each type are covered), or sample across the full graph

Recap: GNN Prediction Heads

Node-level prediction:

•
$$\hat{y}_{v} = \text{Head}_{\text{node}}(\mathbf{h}_{v}^{(L)}) = \mathbf{W}^{(H)}\mathbf{h}_{v}^{(L)}$$

Edge-level prediction:

- $\hat{y}_{uv} = \text{Head}_{edge}(\mathbf{h}_{u}^{(L)}, \mathbf{h}_{v}^{(L)}) =$ Linear(Concat($\mathbf{h}_{u}^{(L)}, \mathbf{h}_{v}^{(L)}$)) Graph-level prediction:
- $\hat{y}_G = \text{Head}_{\text{graph}}(\{\mathbf{h}_v^{(L)} \in \mathbb{R}^d, \forall v \in G\})$

Heterogeneous Prediction Heads

Node-level prediction:

• $\hat{\boldsymbol{y}}_{\boldsymbol{v}} = \text{Head}_{\text{node}, T(\boldsymbol{v})}(\mathbf{h}_{\boldsymbol{v}}^{(L)}) = \mathbf{W}_{T(\boldsymbol{v})}^{(H)}\mathbf{h}_{\boldsymbol{v}}^{(L)}$

Edge-level prediction:

• \hat{y}_{uv} = Head_{edge, r} $(\mathbf{h}_{u}^{(L)}, \mathbf{h}_{v}^{(L)})$ = Linear_r(Concat $(\mathbf{h}_{u}^{(L)}, \mathbf{h}_{v}^{(L)})$) Graph-level prediction:

•
$$\hat{y}_{G} = \text{AGG}(\text{Head}_{\text{graph}, i}(\{\mathbf{h}_{v}^{(L)} \in \mathbb{R}^{d}, \forall T(v) = i\}))$$

Summary: Heterogeneous GNN

Heterogeneous GNNs extend GNNs by separately modeling node/relation types + additional AGG

Summary of the Lecture

- Heterogeneous graphs: graphs with multiple nodes or edge types
 - Key concept: relation type (node_s, edge, node_e)
 - Be aware that we don't always need heterogeneous graphs
- Learning with heterogeneous graphs
 - Key idea: separately model each relation type
 - Relational GCNs
 - Heterogeneous Graph Transformer
 - Design space for heterogeneous GNNs