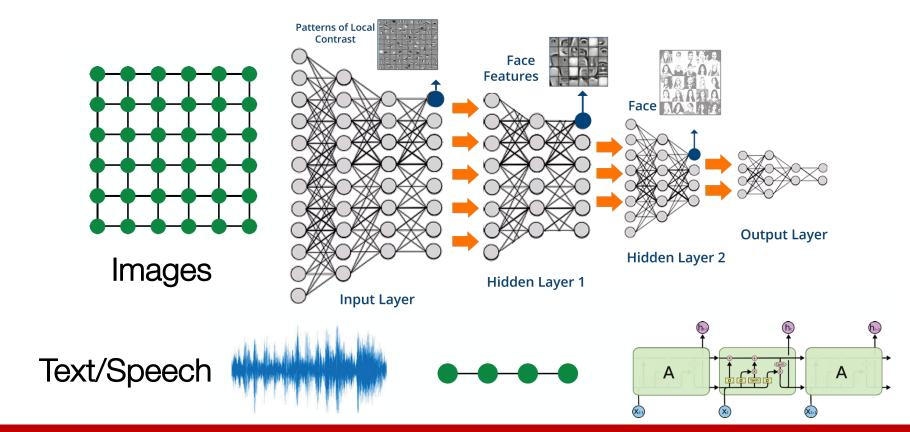
A General Perspective on Graph Neural Networks

CS246: Mining Massive Datasets Jure Leskovec, Stanford University Mina Ghashami, Amazon http://cs246.stanford.edu



Modern ML Toolbox

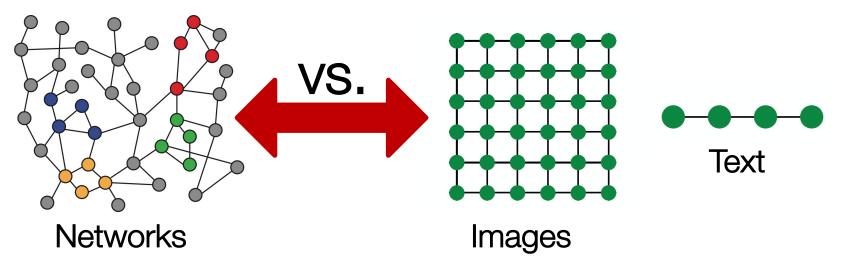


Modern deep learning toolbox is designed for simple sequences & grids

Why is it Hard?

But networks are far more complex!

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



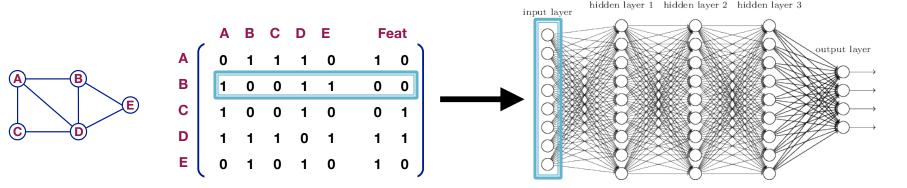
- No fixed node ordering or reference point
- Often dynamic and have multimodal features

Graph Neural Networks



A Naïve Approach

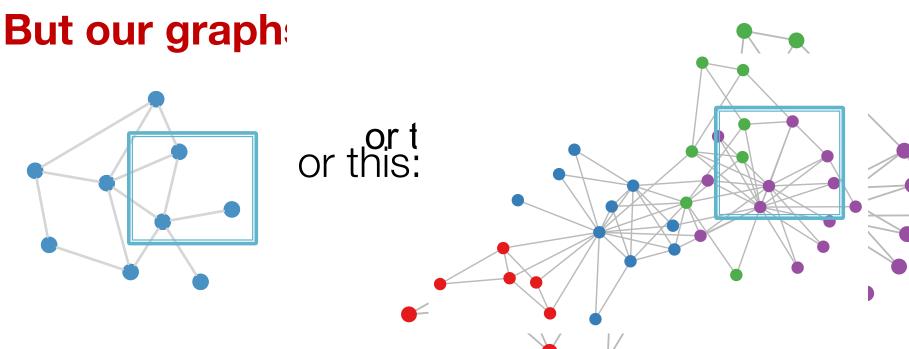
Join adjacency matrix and features Feed them into a deep neural net:



Issues with this idea:

- **Problems:** O(|V|) parameters
- Huge number of parameters $\mathcal{O}(N)$ Not applicable to graphs of different sizes No inductive learning possible Sensitive to node ordering

Real-World Graphs

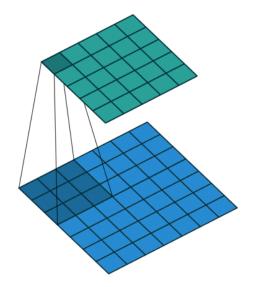


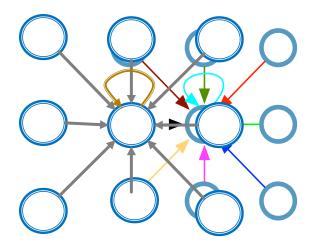
- There is no fixed notion of locality or sliding window on the graph
- Graph is permutation invariant

Credit: Stanford CS224W

From Images to Graphs

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





Image

Graph

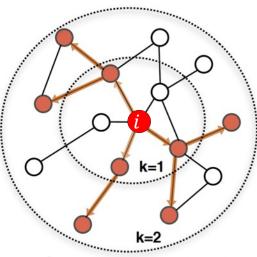
Idea: transform information at the neighbors and combine it:

- Transform "messages" h_i from neighbors: W_i h_i
- Add them up: $\sum_i W_i h_i$

[Kipf and Welling, ICLR 2017] Graph Convolutional Networks

Idea: Node's neighborhood defines a computation graph

 $\begin{bmatrix} x_1 \\ x_2 \end{bmatrix}$



Determine node computation graph Propagate and transform information

aggregator

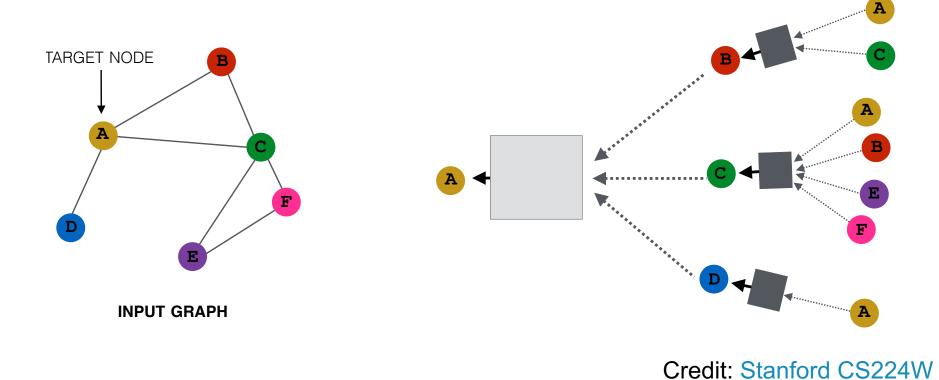
aggregator

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

Credit: Stanford CS224W

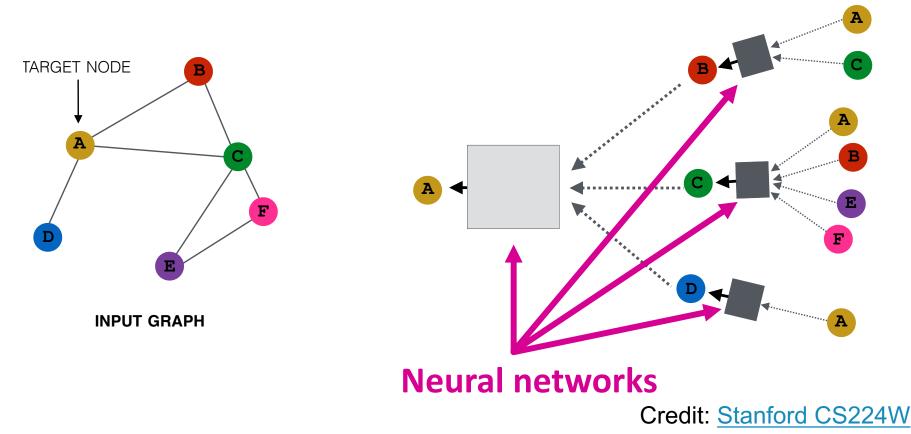
Idea: Aggregate Neighbors

Key idea: Generate node embeddings based on local network neighborhoods



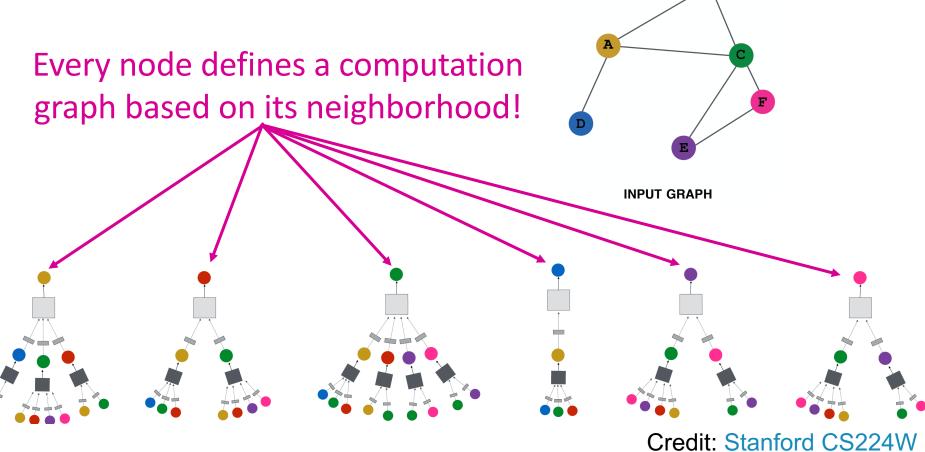
Idea: Aggregate Neighbors

Intuition: Nodes aggregate information from their neighbors using neural networks



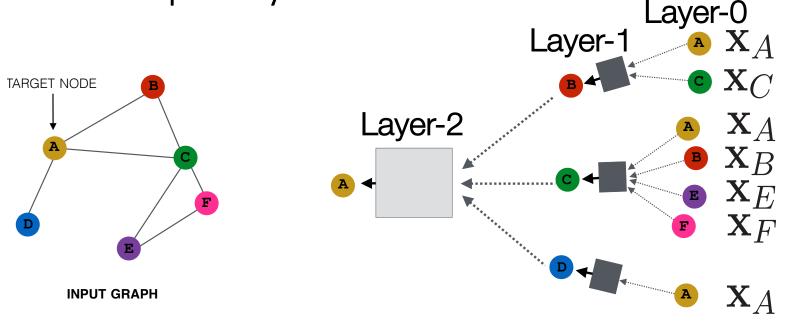
Idea: Aggregate Neighbors

 Intuition: Network neighborhood defines a computation graph



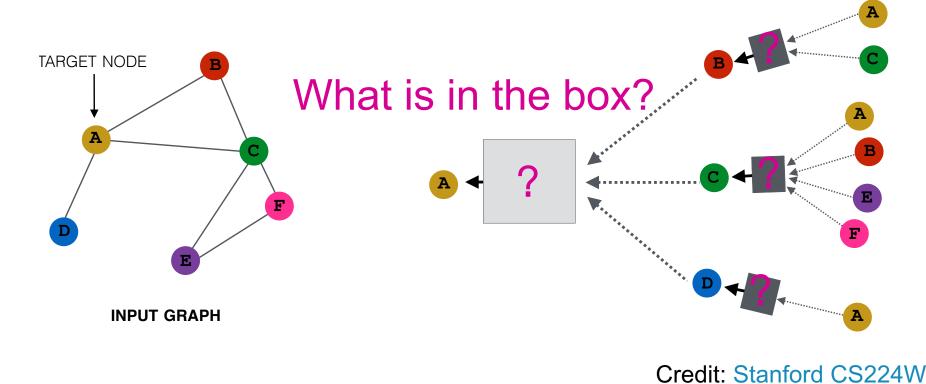
Deep Model: Many Layers

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



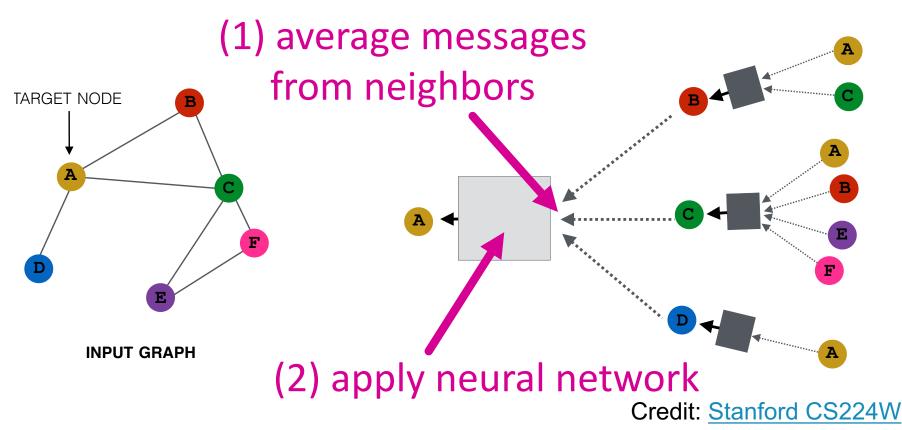
Neighborhood Aggregation

 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



Setup: Learning from Graphs

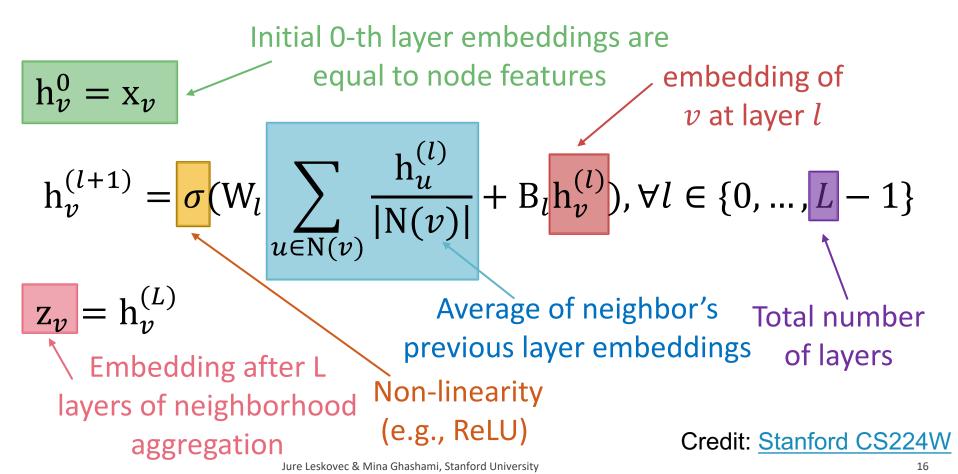
- Assume we have a graph G:
 - V is the vertex set
 - A is the adjacency matrix (assume binary)
 - $X \in \mathbb{R}^{m \times |V|}$ is a matrix of **node features**
 - v: a node in V; N(v): the set of neighbors of v.

Node features:

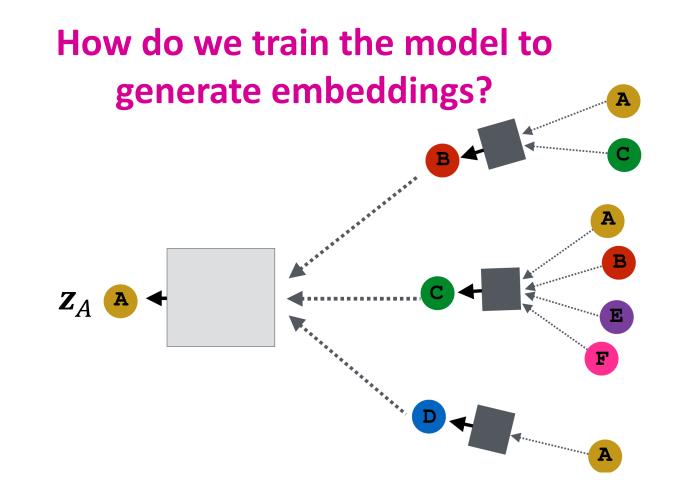
- Social networks: User profile, User image
- Biological networks: Gene expression profiles, gene functional information
- When there is no node feature in the graph dataset:
 - Indicator vectors (one-hot encoding of a node)
 - Vector of constant 1: [1, 1, ..., 1]

The Math: Deep Encoder

Basic approach: Average neighbors' messages and apply a neural network



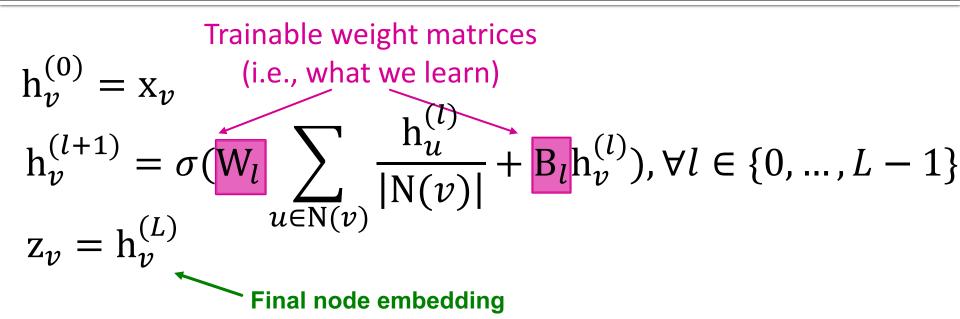
Training the Model



Need to define a loss function on the embeddings

Credit: Stanford CS224W

Model Parameters



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

h^l_v: the hidden representation of node *v* at layer *l W*_k: weight matrix for neighborhood aggregation
 *B*_k: weight matrix for transforming hidden vector of self

How to train a GNN

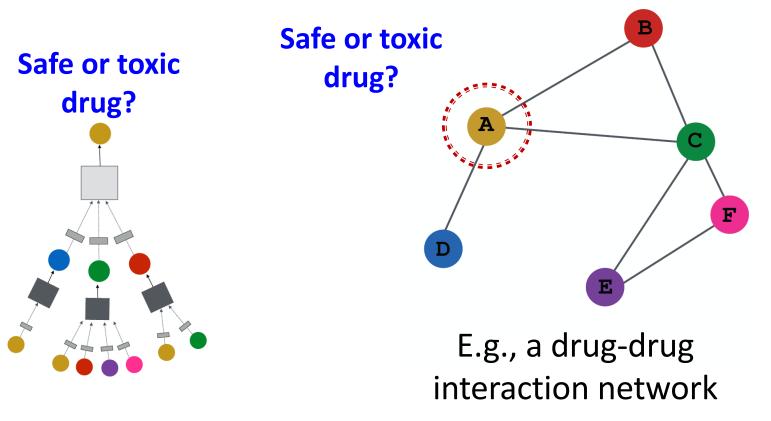
Node embedding z_v is a function of input graph
 Un-supervised setting: Maximum likelihood optimization problem

$$max\sum \log(\Pr(N(v))|\mathbf{z}_{v})$$

- Supervised setting: We minimize the loss \mathcal{L} : min $\mathcal{L}(\mathbf{y}, f(\mathbf{z}_v))$
 - y: node label
 - L could be L2 if y is real number
 - L could be cross entropy if y is categorical Credit: Stanford CS224

Supervised Training

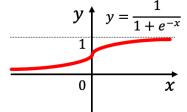
Directly train the model for a supervised task (e.g., node classification)

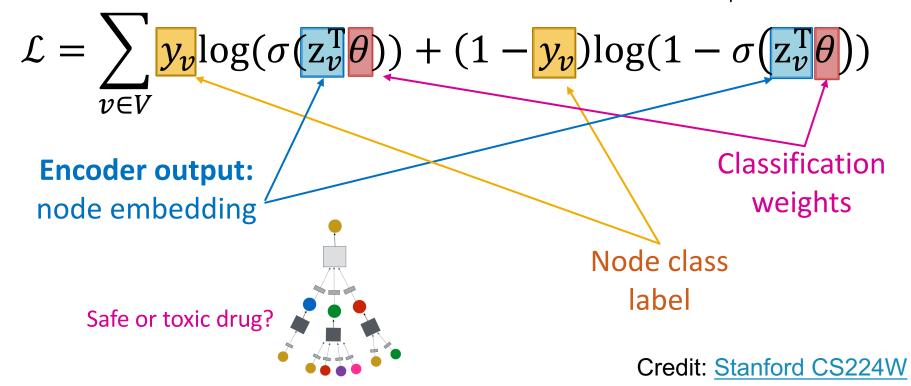


Supervised Training

Directly train the model for a supervised task (e.g., node classification) $\oint y = \frac{1}{1 + e^{-x}}$

Use cross entropy loss





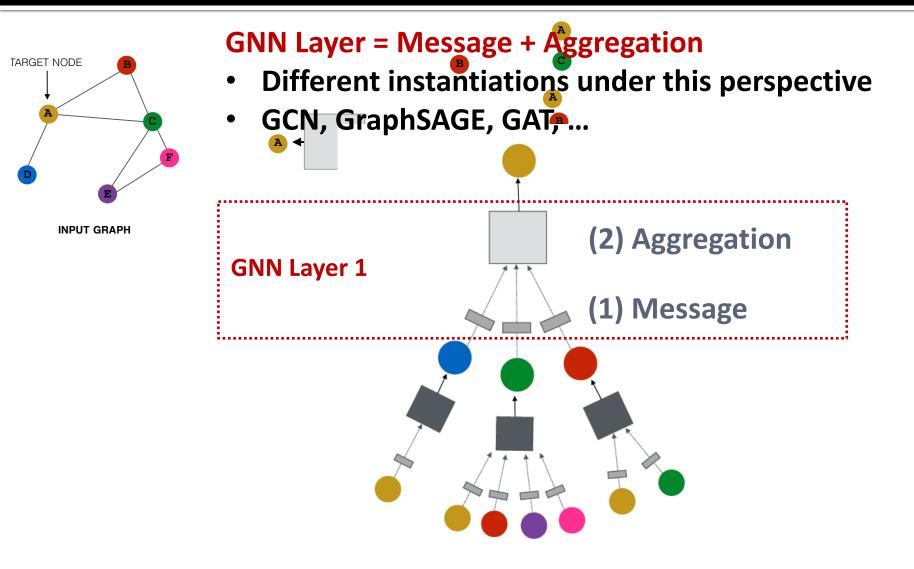
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Designing a GNN

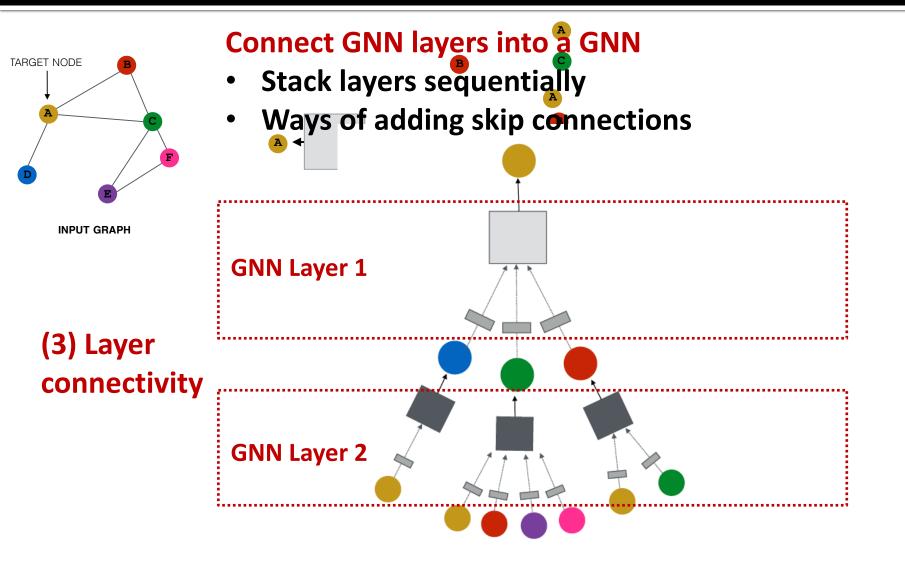
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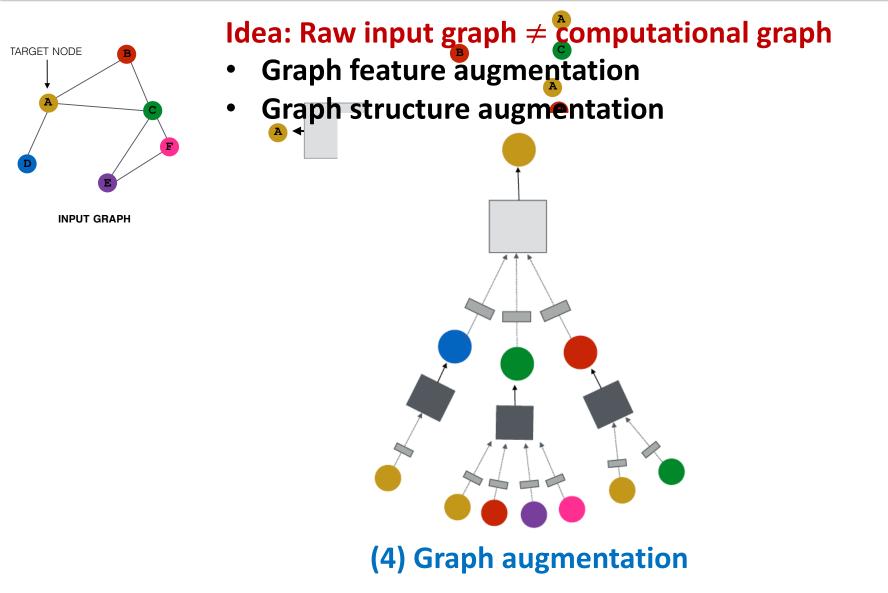
A General GNN Framework (1)



A General GNN Framework (2)

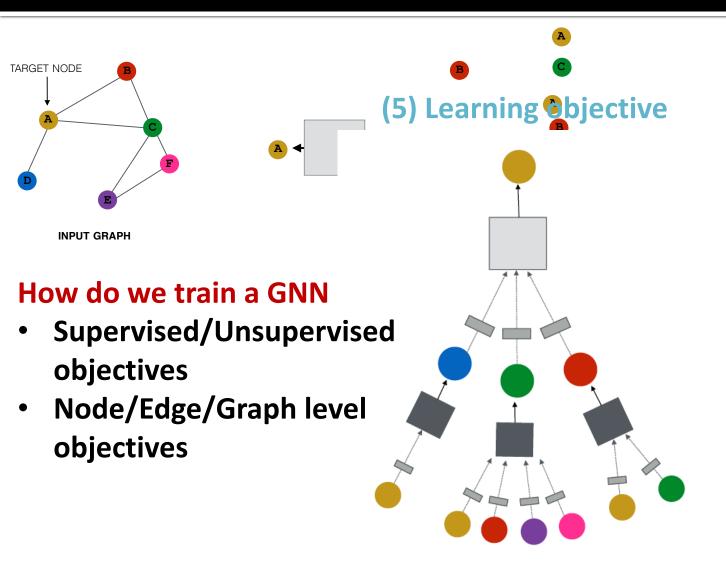


A General GNN Framework (3)

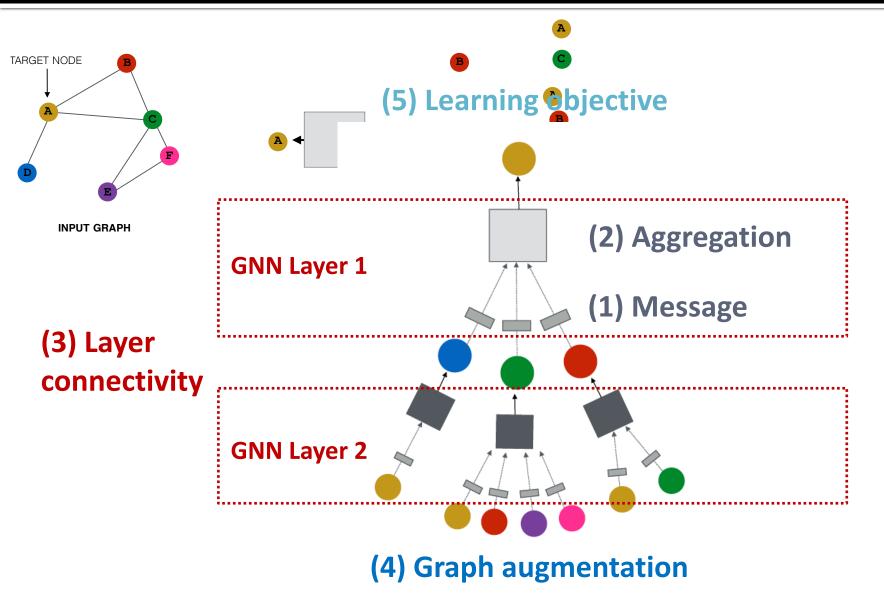


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A General GNN Framework (4)



A General GNN Framework (5)



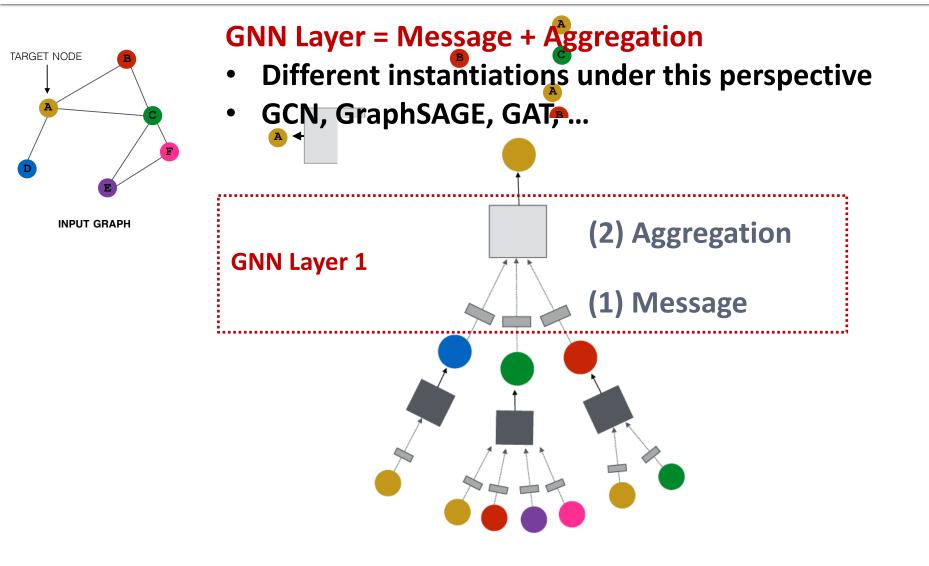
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A Single Layer of a GNN

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A GNN Layer



A Single GNN Layer

Idea of a GNN Layer:

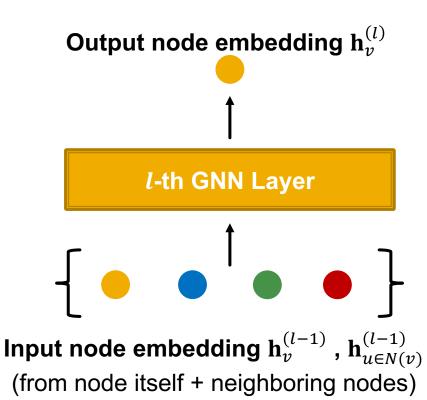
- Compress a set of vectors into a single vector
- Two step process:
- (1) Message

Node *v*

(2) Aggregation

(2) Aggregation

(1) Message

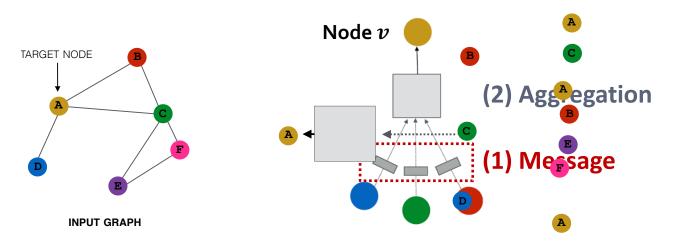


Message Computation

(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 $\mathbf{m}_{u}^{(l)} = \mathbf{W}^{(l)} \mathbf{h}_{u}^{(l-1)}$

Multiply node features with weight matrix $\mathbf{W}^{(l)}$



Message Aggregation

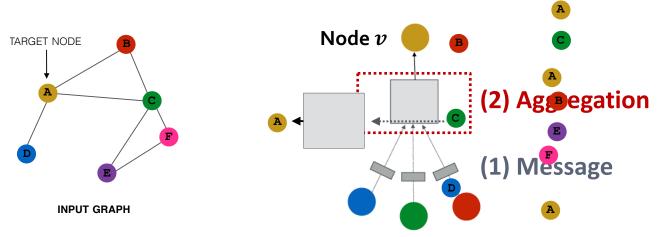
(2) Aggregation

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

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



Message Aggregation: Issue

- Issue: Information from node v itself could get lost
 - Computation of $\mathbf{h}_v^{(l)}$ does not directly depend on $\mathbf{h}_v^{(l-1)}$
- Solution: Include $\mathbf{h}_{v}^{(l-1)}$ when computing $\mathbf{h}_{v}^{(l)}$
 - (1) Message: compute message from node v itself
 - Usually, a different message computation will be performed

$$\mathbf{m}_{u}^{(l)} = \mathbf{W}^{(l)} \mathbf{h}_{u}^{(l-1)} \qquad \mathbf{m}_{v}^{(l)} = \mathbf{B}^{(l)} \mathbf{h}_{v}^{(l-1)}$$

- (2) Aggregation: After aggregating from neighbors, we can aggregate the message from node v itself
 - Via concatenation or summation

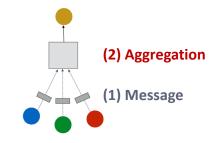
Then aggregate from node itself

$$\mathbf{h}_{v}^{(l)} = \text{CONCAT}\left(\text{AGG}\left(\left\{\mathbf{m}_{u}^{(l)}, u \in N(v)\right\}\right), \mathbf{m}_{v}^{(l)}\right)$$
First aggregate from neighbors

A Single GNN Layer

Putting things together:

- (1) Message: each node computes a message $\mathbf{m}_{u}^{(l)} = \mathrm{MSG}^{(l)} \left(\mathbf{h}_{u}^{(l-1)} \right), u \in \{N(v) \cup v\}$
- (2) Aggregation: aggregate messages from neighbors $\mathbf{h}_{v}^{(l)} = AGG^{(l)}\left(\left\{\mathbf{m}_{u}^{(l)}, u \in N(v)\right\}, \mathbf{m}_{v}^{(l)}\right)$
- Nonlinearity (activation): Adds expressiveness
 - Often written as $\sigma(\cdot)$: ReLU(\cdot), Sigmoid(\cdot), ...
 - Can be added to message or aggregation



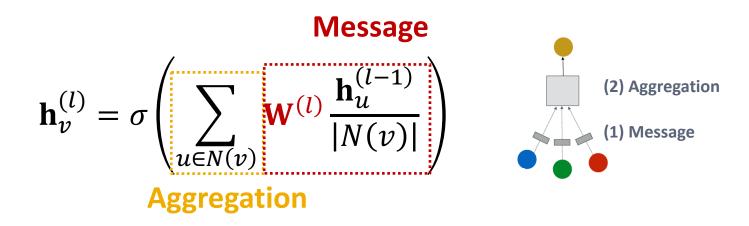
T. Kipf, M. Welling. Semi-Supervised Classification with Graph Convolutional Networks, ICLR 2017

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?



Classical GNN Layers: GCN

(1) Graph Convolutional Networks (GCN)

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

Message:

• Each Neighbor: $\mathbf{m}_u^{(l)} = \frac{1}{|N(v)|} \mathbf{W}^{(l)} \mathbf{h}_u^{(l-1)}$

Normalized by node degree

(In the GCN paper they use a slightly different normalization)

Aggregation:

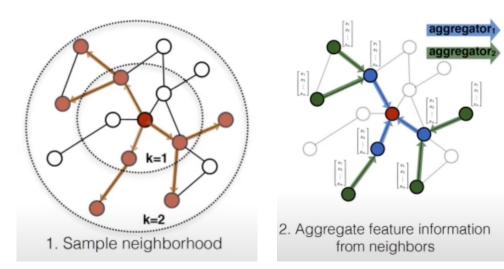
Sum over messages from neighbors, then apply activation

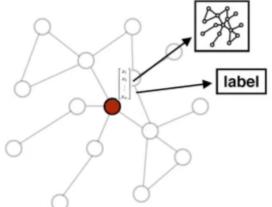
•
$$\mathbf{h}_{v}^{(l)} = \sigma\left(\operatorname{Sum}\left(\left\{\mathbf{m}_{u}^{(l)}, u \in N(v)\right\}\right)\right)$$

Classical GNN Layers: GraphSAGE

(2) GraphSAGE

- Inductive model: generalizable to unseen nodes during training
- Uses Message + Aggregation framework based on local neighborhood of a node





3. Predict graph context and label using aggregated information

Classical GNN Layers: GraphSAGE

(2) GraphSAGE

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

- How to write this as Message + Aggregation?
 - Message is computed within the AGG(·)
 - Two-stage aggregation
 - Stage 1: Aggregate from node neighbors $\mathbf{h}_{N(v)}^{(l)} \leftarrow AGG\left(\left\{\mathbf{h}_{u}^{(l-1)}, \forall u \in N(v)\right\}\right)$
 - Stage 2: Further aggregate over the node itself

$$\mathbf{h}_{v}^{(l)} \leftarrow \sigma \left(\mathbf{W}^{(l)} \cdot \text{CONCAT}(\mathbf{h}_{v}^{(l-1)}, \mathbf{h}_{N(v)}^{(l)}) \right)$$

GraphSAGE Neighbor Aggregation

Mean: Take a weighted average of neighbors

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

 Pool: Transform neighbor vectors and apply symmetric vector function Mean(·) or Max(·)

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

Aggregation Message computation

GraphSAGE: L2 Normalization

• ℓ_2 Normalization:

• Optional: Apply ℓ_2 normalization to $\mathbf{h}_{v}^{(l)}$ at every layer

•
$$\mathbf{h}_{v}^{(l)} \leftarrow \frac{\mathbf{h}_{v}^{(l)}}{\|\mathbf{h}_{v}^{(l)}\|_{2}} \quad \forall v \in V \text{ where } \|u\|_{2} = \sqrt{\sum_{i} u_{i}^{2}} \quad (\ell_{2}\text{-norm})$$

- Without ℓ_2 normalization, the embedding vectors have different scales (ℓ_2 -norm) for vectors
- In some cases (not always), normalization of embedding results in performance improvement
- After ℓ_2 normalization, all vectors will have the same ℓ_2 -norm

[Velickovic et al., ICLR 2018; Vaswani et al., NIPS 2017]

Classical GNN Layers: GAT

(3) Graph Attention Networks

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

Attention weights

- In GCN / GraphSAGE
 - $\alpha_{vu} = \frac{1}{|N(v)|}$ is the weighting factor (importance) of node *u*'s message to node *v*
 - $\Rightarrow \alpha_{vu}$ is defined **explicitly** based on the structural properties of the graph (node degree)
 - ⇒ All neighbors $u \in N(v)$ are equally important to node v

[Velickovic et al., ICLR 2018; Vaswani et al., NIPS 2017]

Classical GNN Layers: GAT

Can we do better than simple neighborhood aggregation?

Can we let weighting factors α_{vu} to be learned?

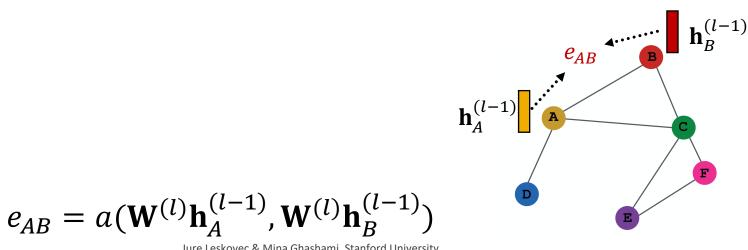
- Goal: Specify arbitrary learnable importance to different neighbors of each node in the graph
- Idea: Compute embedding h^(l)_v of each node in the graph following an attention strategy:
 - Nodes attend over their neighborhoods' message
 - Implicitly specifying different weights to different nodes in a neighborhood

Attention Mechanism (1)

- Let $\alpha_{\nu\nu}$ be computed as a byproduct of an attention mechanism a:
 - (1) Let a compute attention coefficients e_{vu} across pairs of nodes u, v based on their messages:

$$\boldsymbol{e_{vu}} = \boldsymbol{a}(\mathbf{W}^{(l)}\mathbf{h}_{u}^{(l-1)}, \mathbf{W}^{(l)}\boldsymbol{h}_{v}^{(l-1)})$$

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



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Attention Mechanism (2)

- Normalize e_{vu} into the final attention weight α_{m}
 - Use the **softmax** function, so that $\sum_{u \in N(v)} \alpha_{vu} = 1$: $\alpha_{vu} = \frac{\exp(e_{vu})}{\sum_{k \in N(v)} \exp(e_{vk})}$
- Weighted sum based on the final attention weight α_{vu}

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

ing α_{AB} , α_{AC} , α_{AD} :

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

 α_{AD}

 $\mathbf{h}_{R}^{(l-1)}$

 $\mathbf{h}_{c}^{(l-1)}$

 α_{AC}

Attention Mechanism (3)

• What is the form of attention mechanism *a*?

- The approach is agnostic to the choice of a
 - E.g., use a simple single-layer neural network
 - a have trainable parameters (weights in the Linear layer)

$$\begin{array}{c|c} & \text{Concatenate} \\ & \text{Linear} \\ & \text{h}_{A}^{(l-1)} & \text{h}_{B}^{(l-1)} \end{array} \end{array} \begin{array}{c} \text{Linear} \\ & \text{Linear} \\ & \text{Linear} \\ & e_{AB} \end{array} \qquad \begin{array}{c} e_{AB} = a \left(\mathbf{W}^{(l)} \mathbf{h}_{A}^{(l-1)}, \mathbf{W}^{(l)} \mathbf{h}_{B}^{(l-1)} \right) \\ & = \text{Linear} \left(\text{Concat} \left(\mathbf{W}^{(l)} \mathbf{h}_{A}^{(l-1)}, \mathbf{W}^{(l)} \mathbf{h}_{B}^{(l-1)} \right) \right) \end{array}$$

- Parameters of a are trained jointly:
 - Learn the parameters together with weight matrices (i.e., other parameter of the neural net W^(l)) in an end-to-end fashion

Attention Mechanism (4)

- Multi-head attention: Stabilizes the learning process of attention mechanism
 - Create multiple attention scores (each replica with a different set of parameters):

$$\begin{split} \mathbf{h}_{v}^{(l)}[1] &= \sigma(\sum_{u \in N(v)} \alpha_{vu}^{1} \mathbf{W}^{(l)} \mathbf{h}_{u}^{(l-1)}) \\ \mathbf{h}_{v}^{(l)}[2] &= \sigma(\sum_{u \in N(v)} \alpha_{vu}^{2} \mathbf{W}^{(l)} \mathbf{h}_{u}^{(l-1)}) \\ \mathbf{h}_{v}^{(l)}[3] &= \sigma(\sum_{u \in N(v)} \alpha_{vu}^{3} \mathbf{W}^{(l)} \mathbf{h}_{u}^{(l-1)}) \end{split}$$

- Outputs are aggregated:
 - By concatenation or summation
 - $\mathbf{h}_{v}^{(l)} = AGG(\mathbf{h}_{v}^{(l)}[1], \mathbf{h}_{v}^{(l)}[2], \mathbf{h}_{v}^{(l)}[3])$

Benefits of Attention Mechanism

 Key benefit: Allows for (implicitly) specifying different importance values (α_{vu}) to different neighbors

Computationally efficient:

- Computation of attentional coefficients can be parallelized across all edges of the graph
- Aggregation may be parallelized across all nodes

Storage efficient:

• Sparse matrix operations do not require more than O(V + E) entries to be stored

Fixed number of parameters, irrespective of graph size
 Localized:

- Only attends over local network neighborhoods
 Inductive capability:
 - It is a shared *edge-wise* mechanism
 - It does not depend on the global graph structure

Activation (Non-linearity)

Apply activation to *i*-th dimension of embedding **x**

- Rectified linear unit (ReLU)
 - $\text{ReLU}(\mathbf{x}_i) = \max(\mathbf{x}_i, 0)$
 - Most commonly used

Sigmoid

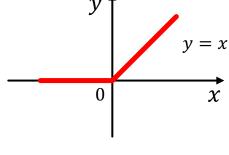
$$\sigma(\mathbf{x}_i) = \frac{1}{1 + e^{-\mathbf{x}_i}}$$

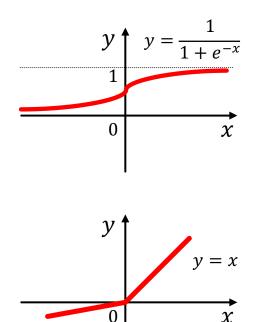
- Used only when you want to restrict the range of your embeddings
- Parametric ReLU

 $PReLU(\mathbf{x}_i) = \max(\mathbf{x}_i, 0) + \frac{a_i}{\min(\mathbf{x}_i, 0)}$

 a_i is a trainable parameter

Empirically performs better than ReLU





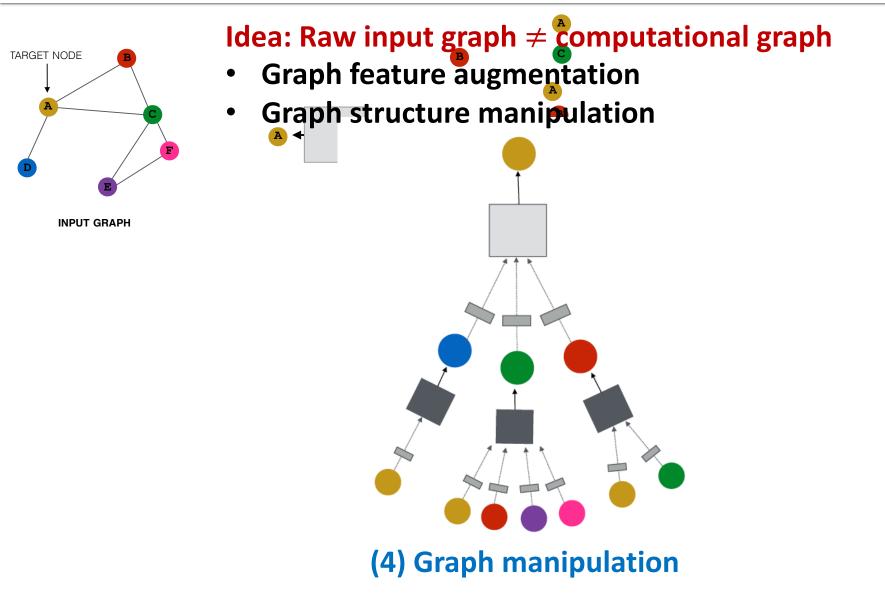
y = ax

Graph Manipulation in GNNs

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General GNN Framework



Why Manipulate Graphs

Our assumption so far has been
Raw input graph = computational graph
Reasons for breaking this assumption

Feature level:

- The input graph lacks features \rightarrow feature augmentation
- Structure level:
 - The graph is too sparse \rightarrow inefficient message passing
 - The graph is too dense \rightarrow message passing is too costly
 - The graph is too large → cannot fit the computational graph into a GPU
- It's just unlikely that the input graph happens to be the optimal computation graph for embeddings

Graph Manipulation Approaches

Graph Feature manipulation

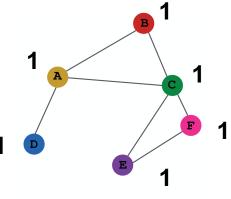
 The input graph lacks features -> feature augmentation

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

Why do we need feature augmentation?

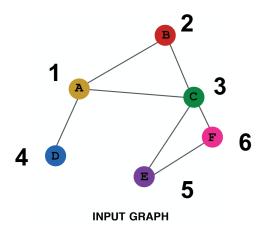
- (1) Input graph does not have node features
 - This is common when we only have the adj. matrix
- Standard approaches:
- a) Assign constant values to nodes



INPUT GRAPH

Why do we need feature augmentation?

- (1) Input graph does not have node features
 - This is common when we only have the adj. matrix
- Standard approaches:
- b) Assign unique IDs to nodes
 - These IDs are converted into one-hot vectors



One-hot vector for node with ID=5

Feature augmentation: constant vs. one-hot

	Constant node feature	One-hot node feature
Expressive power	Medium. All the nodes are identical, but GNN can still learn from the graph structure	High . Each node has a unique ID, so node-specific information can be stored
Inductive learning (Generalize to unseen nodes)	High . Simple to generalize to new nodes: we assign constant feature to them, then apply our GNN	Low. Cannot generalize to new nodes: new nodes introduce new IDs, GNN doesn't know how to embed unseen IDs
Computational cost	Low. Only 1 dimensional feature	High . $O(V)$ dimensional feature, cannot apply to large graphs
Use cases	Any graph, inductive settings (generalize to new nodes)	Small graph, transductive settings (no new nodes)

Why do we need feature augmentation?

- (2) Certain features can help GNN learning
- Other commonly used augmented features:
 - Node degree
 - PageRank

. . .

Clustering coefficient

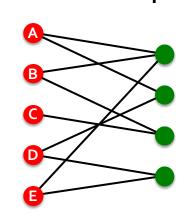
Any useful graph statistics can be used!

Add Virtual Nodes / Edges

- Motivation: Augment sparse graphs
- (1) Add virtual edges
 - Common approach: Connect 2-hop neighbors via virtual edges
 - Intuition: Instead of using adj. matrix A for GNN computation, use $A + A^2$



- Author-to-papers (they authored)
- 2-hop virtual edges make an author-author collaboration graph

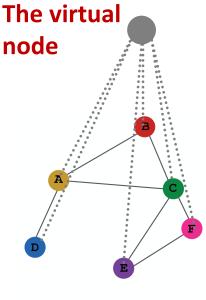


Papers

Authors

Add Virtual Nodes / Edges

- Motivation: Augment sparse graphs
 (2) Add virtual nodes
 - The virtual node will connect to all the nodes in the graph
 - Suppose in a sparse graph, two nodes have shortest path distance of 10
 - After adding the virtual node, all the nodes will have a distance of 2
 - Node A Virtual node Node B
 - Benefits: Greatly improves message passing in sparse graphs

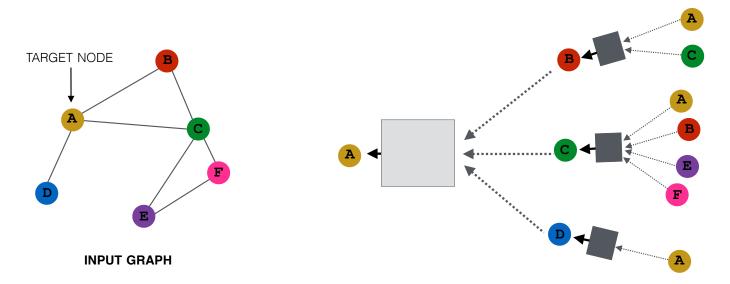


Hamilton et al. Inductive Representation Learning on Large Graphs, NeurIPS 2017

Node Neighborhood Sampling

Previously:

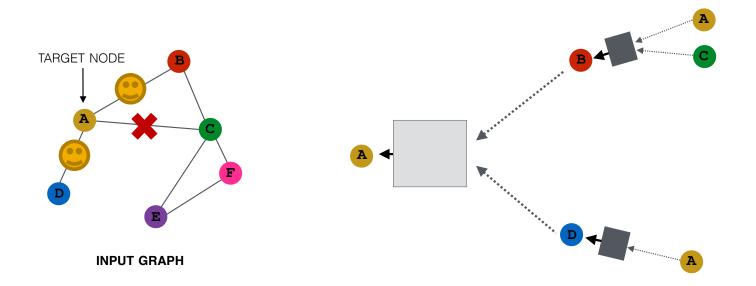
All the nodes are used for message passing



New idea: (Randomly) sample a node's neighborhood for message passing

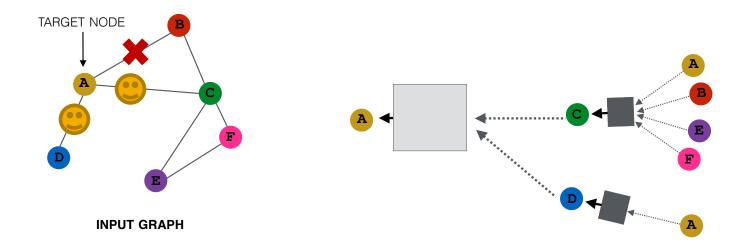
Neighborhood Sampling Example

- For example, we can randomly choose 2 neighbors to pass messages
 - Only nodes B and D will pass message to A



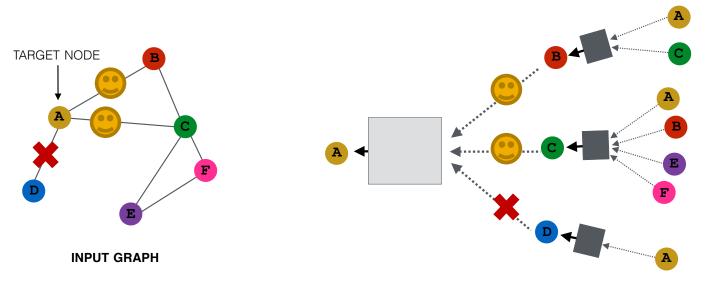
Neighborhood Sampling Example

- Next time when we compute the embeddings, we can sample different neighbors
 - Only nodes C and D will pass message to A



Neighborhood Sampling Example

- In expectation, we can get embeddings similar to the case where all the neighbors are used
 - Benefits: greatly reduce computational cost
 - And in practice it works great!



Summary of the lecture

Recap: A general perspective for GNNs

GNN Layer:

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

Layer connectivity:

- Deciding number of layers
- Skip connections

Graph Manipulation:

- Feature augmentation
- Structure manipulation