Introduction to DGL

Quan Gan

AWS Shanghai AI Lab

October 17, 2019

What does DGL provide?

- From bottom-level to top-level:
 - Plug-and-play model zoo, to run an existing model on your data directly
 - Easy-to-use graph neural network layer modules, to plugin popular GNN layers into your model.
 - Flexible and efficient message passing APIs, to design your own message passing (not necessarily full-graph!) from scratch.

Model Zoo?

• Get a (pretrained) model that works on molecules immediately:

```
from dgl.model_zoo.chem import load_pretrained
model = load_pretrained('MPNN_Alchemy')
result = model(molecule, atom_features, bond_features)
```

- We just released a subpackage *DGL-KE* for training embeddings on large scale knowledge graphs such as FreeBase.
- We are shooting for a model zoo for recommender systems in 0.5.

Graph Neural Network Layer Modules?

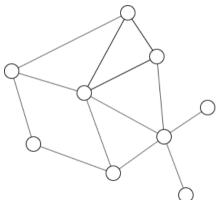
• Use DGL GNN Modules to build a bigger network:

```
from dgl.nn.pytorch import SAGEConv

# One layer GraphSAGE
class NodeClassifier(nn.Module):
    def __init__(self, in_dim, n_classes):
        self.gnn = SAGEConv(in_dim, in_dim, 'mean')
        self.cls = nn.Linear(in_dim, n_classes)
    def forward(self, g, x):
        h = self.gnn(g, x)
        return self.cls(h)
```

- We have lots of popular GNN modules implemented.
 - The list is growing!

$$h_{v}^{(k)} = \phi\left(h_{v}^{(k-1)}, h_{\mathcal{N}(v)}^{(k)}\right) \qquad h_{\mathcal{N}(v)}^{(k)} = f\left(\left\{h_{u}^{(k-1)} : u \in \mathcal{N}(v)\right\}\right)^{1}$$



¹Xu et al., How Powerful Are Graph Neural Networks?, ICLR 2019

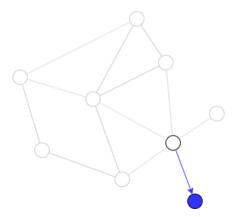
$$h_{v}^{(k)} = \phi\left(h_{v}^{(k-1)}, h_{\mathcal{N}(v)}^{(k)}\right) \qquad h_{\mathcal{N}(v)}^{(k)} = f\left(\left\{h_{u}^{(k-1)} : u \in \mathcal{N}(v)\right\}\right)^{1}$$

¹Xu et al., How Powerful Are Graph Neural Networks?, ICLR 2019

$$h_{v}^{(k)} = \phi\left(h_{v}^{(k-1)}, h_{\mathcal{N}(v)}^{(k)}\right) \qquad h_{\mathcal{N}(v)}^{(k)} = f\left(\left\{h_{u}^{(k-1)} : u \in \mathcal{N}(v)\right\}\right)^{1}$$

¹Xu et al., How Powerful Are Graph Neural Networks?, ICLR 2019

$$h_{\mathcal{V}}^{(k)} = \phi\left(h_{\mathcal{V}}^{(k-1)}, h_{\mathcal{N}(\mathcal{V})}^{(k)}\right) \qquad h_{\mathcal{N}(\mathcal{V})}^{(k)} = f\left(\left\{h_{\mathcal{U}}^{(k-1)} : u \in \mathcal{N}(\mathcal{V})\right\}\right)^{1}$$



¹Xu et al., How Powerful Are Graph Neural Networks?, ICLR 2019

Aggregation: Average Pooling²

Sparse matrix multiplication, very well-known:

```
# code: PyTorch + DGL
# code: PyTorch
# src: edge source node IDs (n_nodes,)
                                             # G: DGL Graph
# dst: edge destination node IDs (n_nodes,)
                                             # H: node repr matrix (n_nodes, in_dim)
# H: node repr matrix (n nodes, in dim)
                                             # W: weights (in dim * 2, out dim)
                                             import dgl.function as fn
# W: weights (in dim * 2, out dim)
                                             G.ndata['h'] = H
A = torch.sparse_coo_tensor(
                                             G.update all(
    torch.stack([dst, src], 0),
                                                 fn.copy_u('h', 'm'),
    torch.ones(n nodes).
    (n_nodes, n_nodes))
                                                 fn.mean('m', 'h n'))
                                             H N = G.ndata['h n']
in deg = torch.sparse.sum(A, 1).to dense()
H_N = A @ H / in_deg.unsqueeze(1)
                                             H = torch.relu(torch.cat([H N. H]. 1) @ W)
H = torch.relu(torch.cat([H N. H], 1) @ W)
```

²Hamilton et al., *Inductive Representation Learning on Large Graphs*, NIPS 2017

How about max pooling?

Not possible in Vanilla PyTorch & MXNet. Not memory-efficient in Tensorflow.

```
# code: Tensorflow 2
                                              # code: PvTorch + DGL
# src: edge source node IDs (n_nodes,)
                                              # G: DGL Graph
# dst: edge destination node IDs (n nodes,) # H: node repr matrix (n nodes, in dim)
# H: node repr matrix (n nodes, in dim)
                                              # W: weights (in dim * 2. out dim)
# W: weights (in dim * 2, out dim)
                                              import dgl.function as fn
                                              G.ndata['h'] = H
# Broadcast source features to edges
                                              G.update all(
H src = tf.gather(H, src)
                                                  fn.copv u('h', 'm'),
H_N = tf.math.unsorted_segment_max(
                                                  fn. max(', m', ', h n'))
    H src. dst. n nodes)
                                              H N = G.ndata['h n']
H = tf.nn.relu(tf.concat([H N, H], 1) @ W)
                                              H = torch.relu(torch.cat([H N. H], 1) @ W)
```

With attention?³

Can't do it easily with vanilla PyTorch/MXNet. Possible in Tensorflow

```
# code: Tensorflow 2
# src: edge source node IDs (n nodes,)
# dst: edge destination node IDs (n_nodes,)
# H: node repr matrix (n nodes, in dim)
# W: weights (in dim * 2, out dim)
                                              # code: PyTorch + DGL
# SIMPLIFIED - only one attention head is
                                              # G: DGL Graph
    considered
                                              # H: node repr matrix (n nodes, in dim)
H src = tf.gather(H, src)
                                              # W: weights (in dim * 2, out dim)
H dst = tf.gather(H, dst)
alpha_hat = MLP(tf.concat([H_dst, H_src], 1)
                                              import dgl.function as fn
                                              G.ndata['h'] = H
alpha_hat_sp = tf.sparse.SparseTensor(
                                              G.update_all(msq_func, reduce_func)
    tf.stack([dst, src], 1),
                                              H N = G.ndata['h n']
    alpha_hat,
                                              H = torch.relu(torch.cat([H N. H], 1) @ W)
    (n nodes, n nodes))
alpha = tf.sparse.softmax(alpha_hat_sp)
H_N = tf.sparse.sparse_dense_matmul(
    alpha, H)
H = tf.nn.relu(tf.concat([H N. H], 1) @ W)
```

³Velickovic et al., Graph Attention Networks, ICLR 2018

With attention?

Can't do it easily with vanilla PyTorch/MXNet. Possible in Tensorflow

```
# code: Tensorflow 2
# src: edge source node IDs (n nodes.)
# dst: edge destination node IDs (n nodes.) def msg func(edges):
# H: node repr matrix (n_nodes, in_dim)
                                                  h_src = edges.src['h']
# W: weights (in dim * 2. out dim)
                                                  h dst = edges.dst['h']
# SIMPLIFIED - only one attention head is
                                                  alpha hat = MLP(
    considered
                                                      torch.cat([h dst, h src], 1))
H src = tf.gather(H. src)
                                                  return {'m': h src. 'alpha hat': alpha}
H dst = tf.gather(H, dst)
alpha hat = MLP(tf.concat([H dst. H src], 1) def reduce func(nodes):
                                                  # Incoming messages are batched along 2
alpha hat sp = tf.sparse.SparseTensor(
                                                  nd axis.
    tf.stack([dst, src], 1),
                                                  m = nodes.mailbox['m']
    alpha hat.
                                                  alpha hat = nodes.mailbox['alpha hat']
    (n nodes, n nodes))
                                                  alpha = torch.softmax(alpha_hat, 1)
alpha = tf.sparse.softmax(alpha_hat_sp)
                                                  return {'h n':
H N = tf.sparse.sparse dense matmul(
                                                      (m * alpha[:, None]).sum(1)}
    alpha, H)
H = tf.nn.relu(tf.concat([H N . H] . 1) @ W)
```

How about LSTM⁴?

```
# code: PyTorch
# src: edge source node IDs (n nodes,)
# dst: edge destination node IDs (n nodes,)
# t: timestamp of edges.
     LSTM goes through messages in the order
     of timestamps
# H: node repr matrix (n_nodes, in_dim)
# 1stm: LSTM module
# W: weights (in_dim * 2, out_dim)
from torch.nn.utils.rnn import pack_sequence
# Build adjacency list
adilist = []
for v in range(n nodes):
    v mask = (dst == v)
    t v = t[v mask]
   N v = src[v mask]
    indices = t v.argsort()
    adjlist.append(N_v[indices])
# Pack input sequence
segs = [H[u] for u in adjlist]
packed_seq = pack_sequence(seqs, False)
# Run LSTM and compute the new H
_{-}, (H_N,_{-}) = lstm(packed_seq)
H = torch.relu(torch.cat([H_N, H], 1) @ W)
```

```
import dgl.function as fn
G.ndata['h'] = H
G.update_all(fn.copy_u('h', 'm'), reduce_func)
H_N = G.ndata['h_n']
H = torch.relu(torch.cat([H_N, H], 1) @ W)
```

⁴Fan et al., Metapath-guided Heterogeneous Graph Neural Network for Intent Recommendation, KDD 2019

How about LSTM?

```
# code: PvTorch
# src: edge source node IDs (n_nodes,)
# dst: edge destination node IDs (n nodes,)
# t: timestamp of edges.
    LSTM will go through messages in the
    order
    of timestamps
# H: node repr matrix (n_nodes, in_dim)
# 1stm: LSTM module
# W: weights (in dim * 2. out dim)
from torch.nn.utils.rnn import pack sequence
# Build adjacency list
adilist = []
for v in range(n nodes):
    v mask = (dst == v)
   t v = t[v mask]
   N v = src[v mask]
    indices = t_v.argsort()
    adjlist.append(N_v[indices])
# Pack input sequence
seqs = [H[u] for u in adjlist]
packed_seg = pack_sequence(segs, False)
# Run LSTM and compute the new H
_, (H_N, _) = lstm(packed_seq)
H = torch.relu(torch.cat([H_N, H], 1) @ W)
```

```
def reduce_func(nodes):
    indices = nodes.mailbox['t'].argsort(1)
    m = nodes.mailbox['m']
    m_ordered = m.gather(1, t[:, :, None].
    expand_as(m))
    return {'h_n': lstm(m)}
```

How about updating partially⁵⁶?

DGL does not confine itself in full-graph updates; one can send messages on, and receive message along, *some of* the edges at a time.

```
# code: PyTorch + DGL
# messages are sent/received in the order of
    edge timestamps.
# H: node repr matrix (n_nodes, in_dim)
# T: numpy array of edge timestamps
G.ndata['h'] = H
distinct_T = np.sort(np.unique(T))
for t in distinct_T:
    eid = np.where(T == t)
    G.reduce_func(eid, msg_func, reduce_func)
H_output = G.ndata['h']
```

⁵Trivedi et al., *Know-Evolve: Deep Temporal Reasoning for Dynamic Knowledge Graphs*, ICML 2017 ⁶Tai et al., *Improved Semantic Representations From Tree-Structured Long Short-Term Memory Networks* (TreeLSTM), ACL 2015

How about heterogeneous graphs⁷?

- DGL supports heterogeneous graphs whose nodes and edges are typed and may have type-specific features.
- One can perform message passing on one edge type at a time.

```
# code: PyTorch + DGL
# xs: node features for each node type
# ws: weights for each edge type
# g: DGL heterogeneous graph
for i, ntype in enumerate(g.ntypes):
        g.nodes[ntype].data['x'] = xs[i]

# intra-type aggregation
for i, (srctype, etype, dsttype) in enumerate(g.canonical_etypes):
        g.nodes[srctype].data['h'] = g.nodes[srctype].data['x'] @ ws[etype]
        g[srctype, etype, dsttype].update_all(fn.copy_u('h', 'm'), fn.mean('m', 'h_%d'))
```

⁷Schlichtkrull et al., Modeling Relational Data with Graph Convolutional Networks

How about heterogeneous graphs?

• One can also perform message passing on multiple edge types, further aggregating the outcome of per-edge-type aggregation with an *cross-type reducer*.

Comparison of flexibility

Computation	Tensorflow	PyTorch/MXNet	DGL
Average pooling	Sparse matmul	Sparse matmul	
Max pooling	Segment-max	N/A	
Attention pooling	Sparse softmax	N/A	Message Passing API
LSTM pooling	Sequence padding	Sequence padding	
Partial graph computation	Manual labor	Manual labor	
Heterogeneous graph	Manual labor	Manual labor	

Is it efficient?

Model	Train time/epoch (Original)	Train time/epoch (DGL)	Speedup
Graph Convolutional Networks	0.0051s (TF)	0.0031s	1.64x
Graph Attention Networks	0.0982s (TF)	0.0113s	8.69x
Relational GCN (classification)	0.2853s (Theano)	0.0075s	38.2x
Relational GCN (link prediction)	2.204s (TF)	0.453s	4.86x
Graph Convolutional Matrix Completion (MovieLens-100k)	0.1008s (TF)	0.0246s (MXNet)	4.09x
TreeLSTM	14.02s (DyNet)	3.18s	4.3x
Junction Tree Variational Autoencoder	1826s (PyTorch)	743s	2.5x

And much more examples....

What's more?

- Check out our repository: https://github.com/dmlc/dgl
 - We have lots of PyTorch and MXNet examples!
 - In 0.4 we also released DGL-KE, a subpackage for training knowledge graph embeddings.
- Check out our documentation: https://docs.dgl.ai
- Discussion forum: https://discuss.dgl.ai
- Stay tuned for 0.5, which will include better support on large-scale & distributed GNN training!