

Graph neural network & Message passing neural network

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Goals

9주	주제	Recurrent Neural Network (RNN)	
	목표	Understanding RNN and molecular representation with smiles	
	내용	RNN, LSTM, GRU Feature extraction of molecules using RNN	
10주	주제	Message Passing Neural Network (MPNN)	
	목표	Understanding the most general expression of graph neural network	
	내용	MPNN, molecular graph representation, GGNN, supervised learning of logP and TPSA	
11주	주제	Molecular generative model 1	
	목표	Understanding the principle of autoencoder and unsupervised learning	
	내용	Molecular autoencoder, VAE, CVAE, de novo molecular design	



Bayes' Rule

$$P(\theta|x) = \frac{P(x|\theta)P(\theta)}{P(x)} = \frac{P(x|\theta)P(\theta)}{\sum_{\theta} P(x|\theta)P(\theta)}$$

Posterior probability =
$$\frac{\text{(likelihood)} \times \text{(prior probability)}}{\text{(evidence)}}$$

Prior probability (사전확률) $P(\theta)$: probability of a parameter set θ .

Posterior probability (사후확률) $P(\theta|x)$: $P(\theta)$ given an observation x.

Evidence (증거) P(x): probability of the observation.

Likelihood (가능도) $L(\theta|x) = P(x|\theta)$: P(x) given the parameters θ

 $\theta = \text{disease}$

x = test result (T or F)

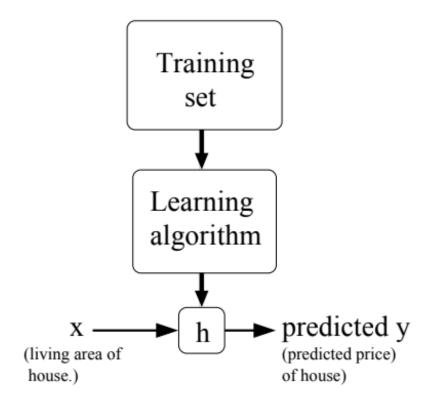
P(x): probability of T and F

 $P(\theta)$: probability of having a disease

 $P(\theta|x)$: probability of having the disease given the test result

P(x): probability of T and F.





The principal of **maximum likelihood** says that we should choose θ so as to make the data as high probability as possible.



Instead of maximizing $L(\theta)$, we can also maximize any strictly increasing function of $L(\theta)$.

For example, maximize the *log likelihood* $l(\theta)$:

$$\ell(\theta) = \log L(\theta)$$

$$= \log \prod_{i=1}^{m} \frac{1}{\sqrt{2\pi}\sigma} \exp\left(-\frac{(y^{(i)} - \theta^{T} x^{(i)})^{2}}{2\sigma^{2}}\right)$$

$$= \sum_{i=1}^{m} \log \frac{1}{\sqrt{2\pi}\sigma} \exp\left(-\frac{(y^{(i)} - \theta^{T} x^{(i)})^{2}}{2\sigma^{2}}\right)$$

$$= m \log \frac{1}{\sqrt{2\pi}\sigma} - \frac{1}{\sigma^{2}} \cdot \frac{1}{2} \sum_{i=1}^{m} (y^{(i)} - \theta^{T} x^{(i)})^{2}$$

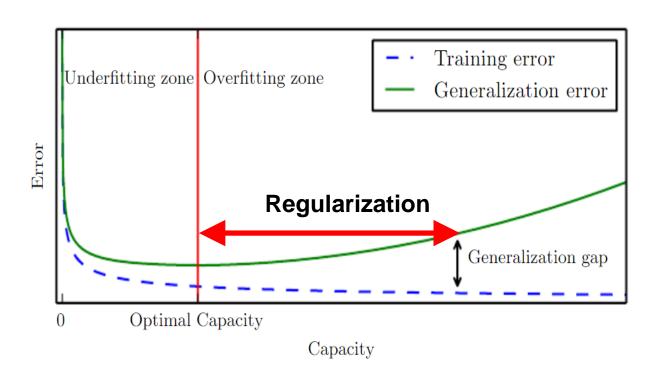
Note that the final θ has no dependence on σ .

Maximizing $l(\theta)$ gives the same answer as minimizing

$$\frac{1}{2} \sum_{i=1}^{m} (y^{(i)} - \theta^T x^{(i)})^2$$
 which is the original LMS cost function.



- The main challenge is to find an optimal capacity of model for a given task.
- Regularization is any modification we make to a learning algorithm that is intended to reduce its generalization error but not its training error.



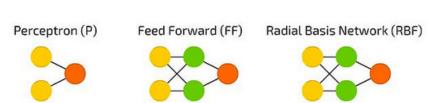
- 1. Data augmentation: Big data
- 2. Model selection via cross validation
- 3. L1,L2-Regularization
- 4. Dropout

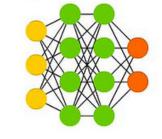


Choose a right model for a given problem to minimize generalization errors

Neural Networks

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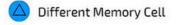


Deep Feed Forward (DFF)

Spiking Hidden Cell Recurrent Neural Network (RNN) Output Cell Match Input Output Cell







Backfed Input Cell

Noisy Input Cell

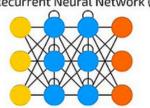
Probablistic Hidden Cell

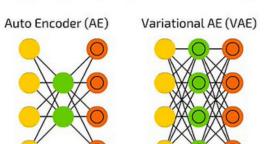
Hidden Cell

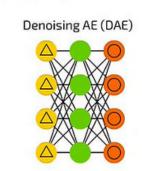
Input Cell



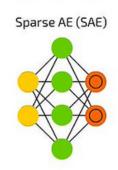








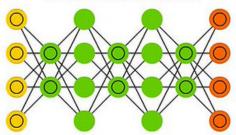
Long / Short Term Memory (LSTM) Gated Recurrent Unit (GRU)



Markov Chain (MC)

Hopfield Network (HN) Boltzmann Machine (BM) Restricted BM (RBM)

Deep Belief Network (DBN)





Reference paper

Relational inductive biases, deep learning, and graph networks

Peter W. Battaglia¹*, Jessica B. Hamrick¹, Victor Bapst¹,
Alvaro Sanchez-Gonzalez¹, Vinicius Zambaldi¹, Mateusz Malinowski¹,
Andrea Tacchetti¹, David Raposo¹, Adam Santoro¹, Ryan Faulkner¹,
Caglar Gulcehre¹, Francis Song¹, Andrew Ballard¹, Justin Gilmer²,
George Dahl², Ashish Vaswani², Kelsey Allen³, Charles Nash⁴,
Victoria Langston¹, Chris Dyer¹, Nicolas Heess¹,
Dan Wierstra¹, Pushmeet Kohli¹, Matt Botvinick¹,
Oriol Vinyals¹, Yujia Li¹, Razvan Pascanu¹

¹DeepMind; ²Google Brain; ³MIT; ⁴University of Edinburgh



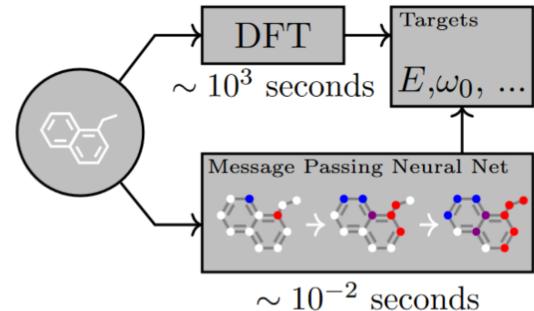
Reference paper

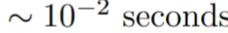
Neural Message Passing for Quantum Chemistry

Justin Gilmer ¹ Samuel S. Schoenholz ¹ Patrick F. Riley ² Oriol Vinyals ³ George E. Dahl ¹

¹Google Brain ²Google ³Google DeepMind. Correspondence to: Justin Gilmer < gilmer@google.com >, George E. Dahl <gdahl@google.com>.

Proceedings of the 34th International Conference on Machine Learning, Sydney, Australia, PMLR 70, 2017. Copyright 2017 by the author(s).







Contents

- Relational reasoning
- Inductive biases in neural network

- Graph neural network
- Message passing neural network
- MPNN for quantum chemistry



Relational reasoning



Relational reasoning

Important notions

- Structure as the product of composing a set of known building blocks.
 - ✓ "Structured representations" capture this composition (i.e., the arrangement of the elements).
 - ✓ "structured computations" operate over the elements and their composition as a whole.

- Entity is an element with attributes, such as a physical object with a size and mass.
- Relation is a property between entities.
 - ✓ same size as, heavier than, and distance from
 - ✓ relations can have attributes as well: C=C, C-C, where bond orders are relational attributes



Relational reasoning

Important notions

- Structure as the product of composing a set of known building blocks.
- Entity is an element with attributes, such as a physical object with a size and mass.
- Relation is a property between entities.
- Rule is a function that maps entities and relations to other entities and relations.
 - ✓ ex) a scale comparison like is entity X large? and is entity X heavier than entity Y?

Relational reasoning, then, involves manipulating **structured representations** of **entities** and **relations**, using **rules** for how they can be composed. We use these terms to capture notions from cognitive science, theoretical computer science, and AI

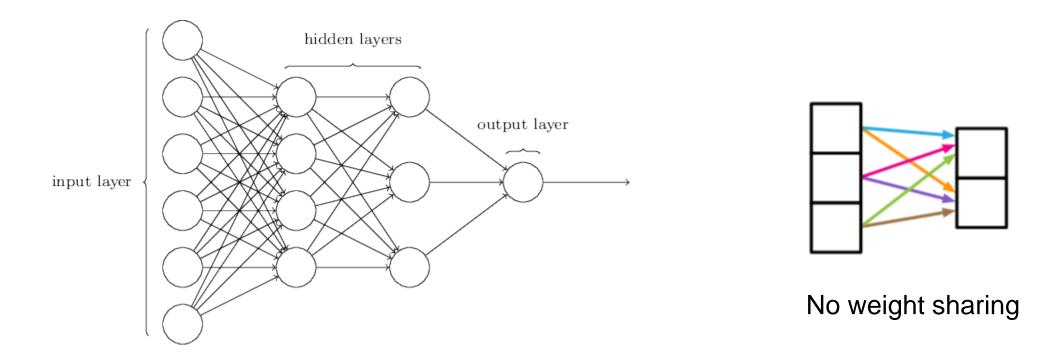
We explore how using **relational inductive biases** within deep learning architectures can facilitate learning about entities, relations, and rules for composing them



Inductive biases in neural network

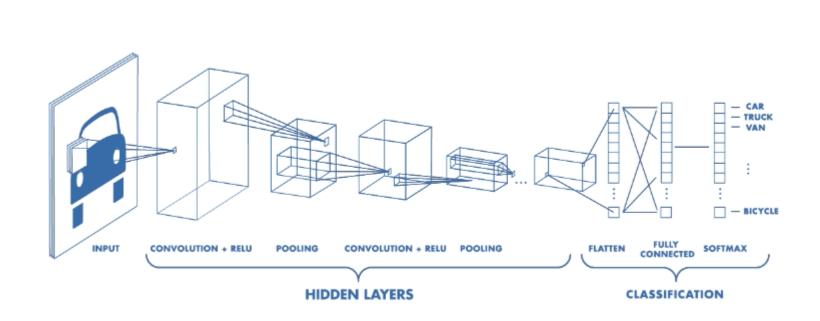


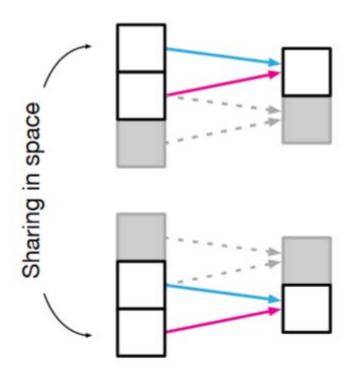
Fully-connected neural network (also referred to as multi-layer perceptron)





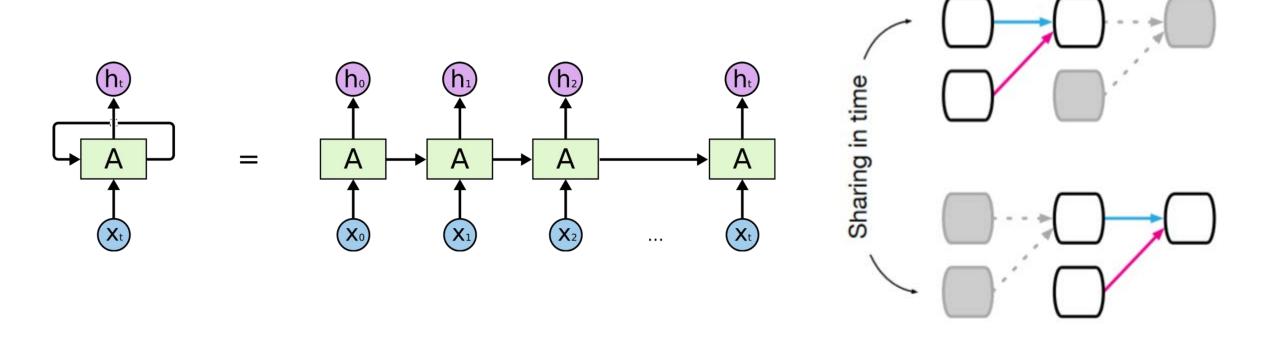
Convolutional neural network





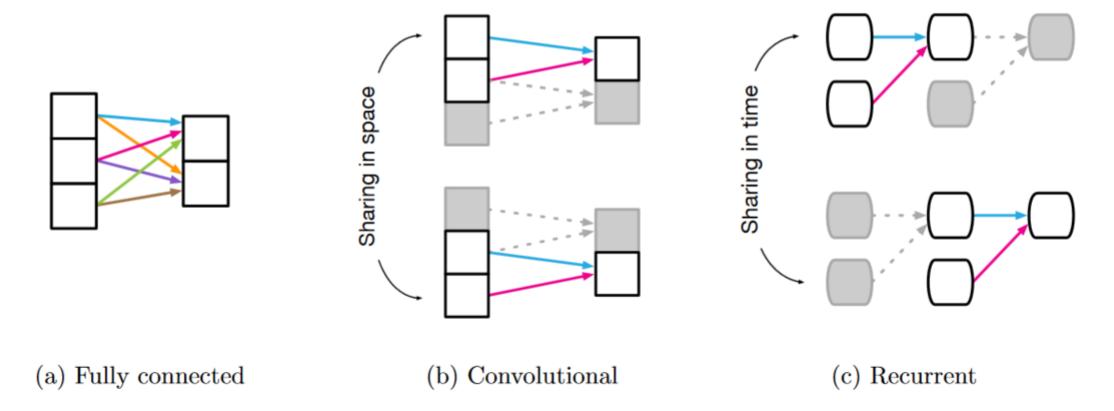


Recurrent neural network





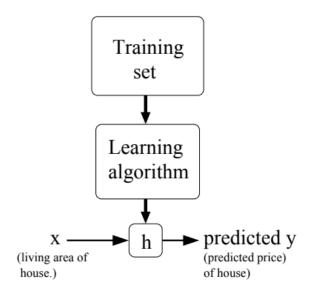
Inductive bias is another name of weight sharing





Interpretations of the inductive bias

✓ An inductive bias allows a learning algorithm to prioritize one solution (or interpretation) over another, independent of the observed data.

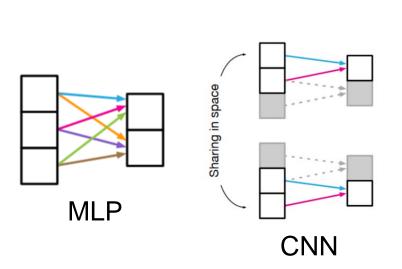


The principal of **maximum likelihood** says that we should choose θ so as to make the data as high probability as possible.



Interpretations of the inductive bias

- An inductive bias allows a learning algorithm to prioritize one solution (or interpretation) over another, independent of the observed data.
- ✓ In a Bayesian model, inductive biases are typically expressed through the choice and parameterization of the prior distribution.



$$p(\omega|X,Y) = \frac{p(Y|X,\omega) \cdot p(\omega)}{p(Y|X)}$$



Interpretations of the inductive bias

- ✓ An inductive bias allows a learning algorithm to prioritize one solution (or interpretation) over another, independent of the observed data.
- ✓ In a Bayesian model, the inductive bias is typically expressed through the choice and parameterization of the prior distribution.

$$p(\omega|X,Y) = \frac{p(Y|X,\omega) \cdot p(\omega)}{p(Y|X)}$$

✓ In other contexts, the inductive bias might be a regularization term added to avoid overfitting, or it might be encoded in the architecture of the algorithm itself.

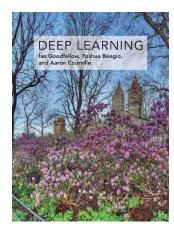


Interpretations of the inductive bias

Priors can be considered weak or strong depending on how concentrated the probability density in the prior is.

- weak prior: a prior distribution with high entropy, such as a Gaussian distribution with high variance.
 - ✓ such a prior allows the data to move the parameters more or less freely.
- strong prior: a prior distribution with very low entropy, such as a Gaussian distribution with low variance.
 - ✓ such a prior plays a more active role in determining where the parameters end up.

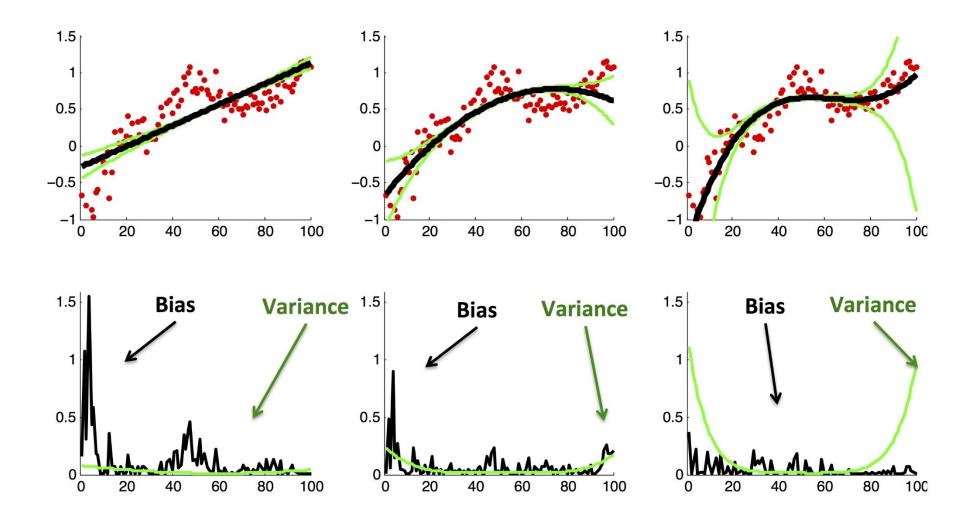
An infinitely strong prior places zero probability on some parameters and says that these parameter values are completely forbidden, regardless of how much support the data gives to those values.





_ Lecture06

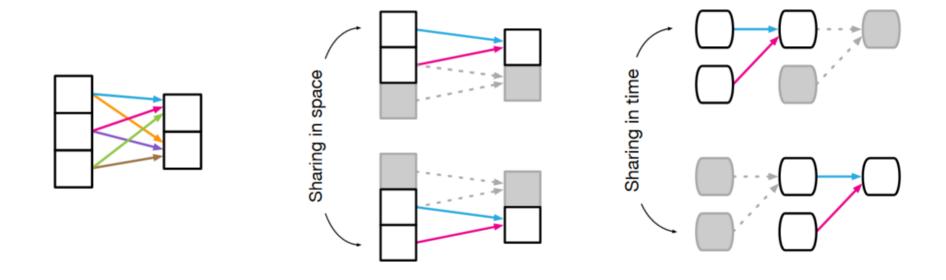
Review: Bias-variance tradeoff







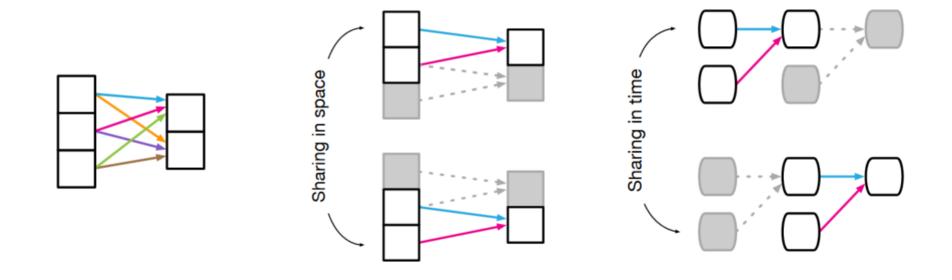
Inductive biases in neural networks



Component	Entities	Relations	Rel. inductive bias	Invariance
Fully connected	Units	All-to-all	Weak	-
Convolutional	Grid elements	Local	Locality	Spatial translation
Recurrent	Timesteps	Sequential	Sequentiality	Time translation



Inductive biases in neural networks

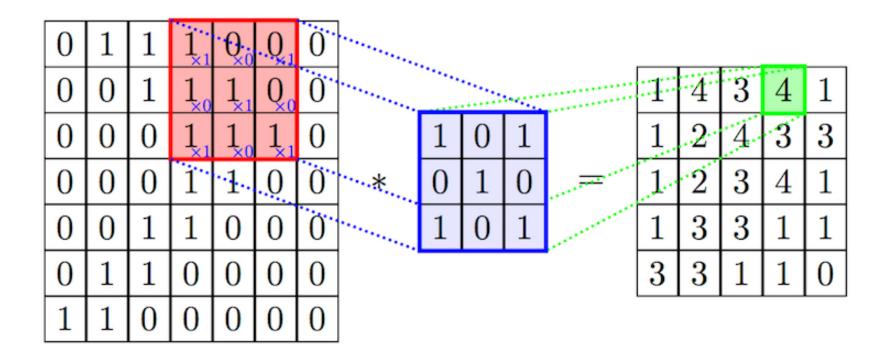


Component	Entities	Relations	Rel. inductive bias	Invariance
Fully connected	Units	All-to-all	Weak	-
Convolutional	Grid elements	Local	Locality	Spatial translation
Recurrent	Timesteps	Sequential	Sequentiality	Time translation





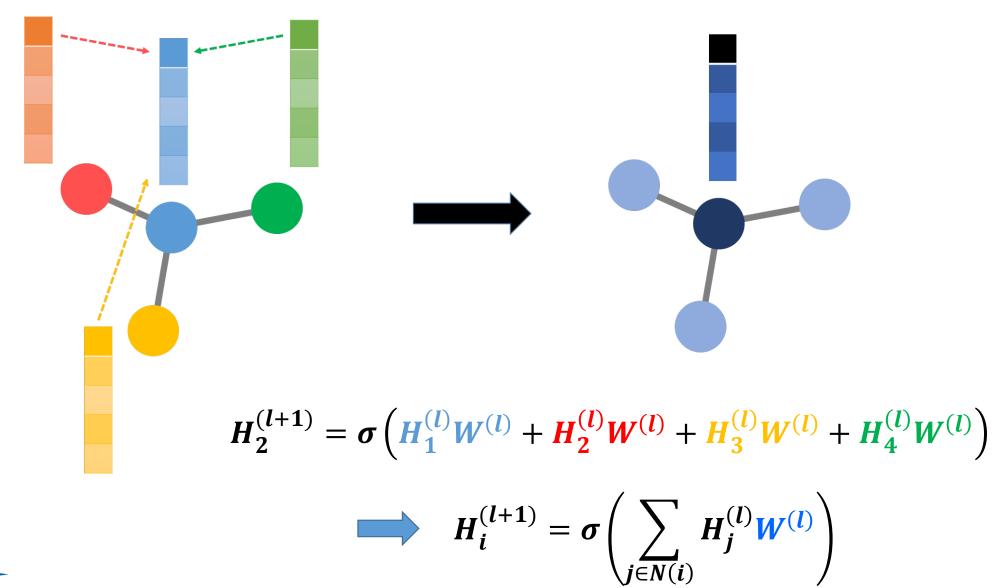
Convolutional neural network



$$X_{i}^{(l+1)} = \sigma(\sum_{j \in [i-k,i+k]} W_{j}^{(l)} X_{j}^{(l)} + b^{(l)})$$

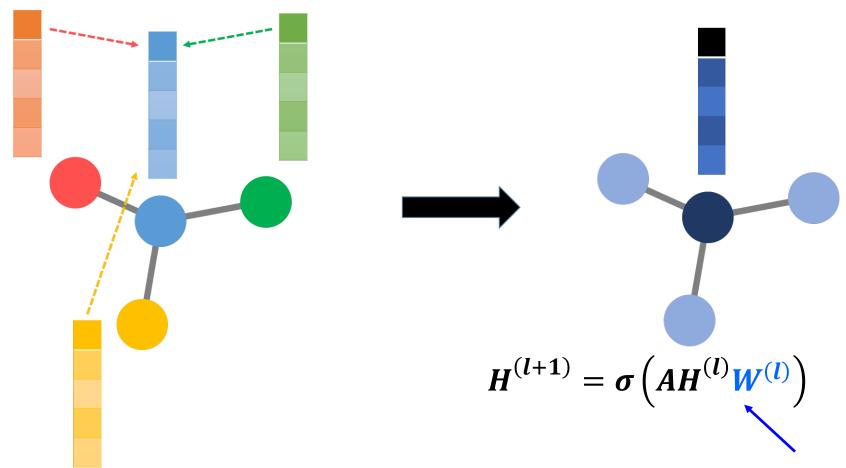
Learnable parameters are shared







Graph convolutional network

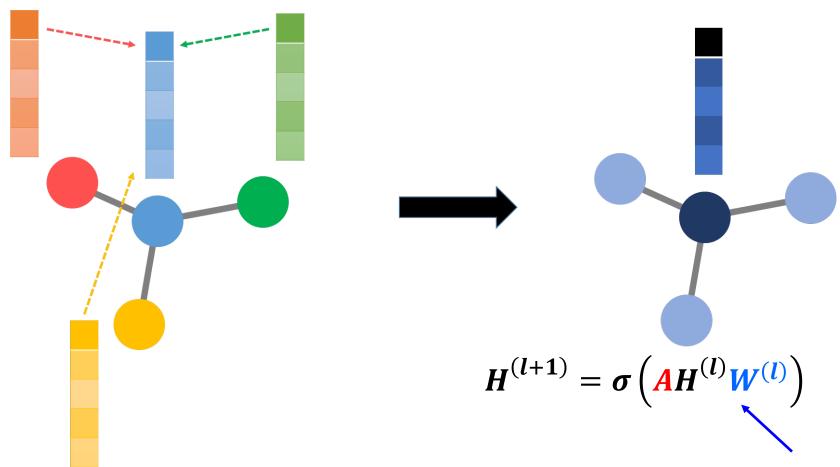


Learnable parameter is shared

Question) What is the inductive bias for GCN?



Graph convolutional network

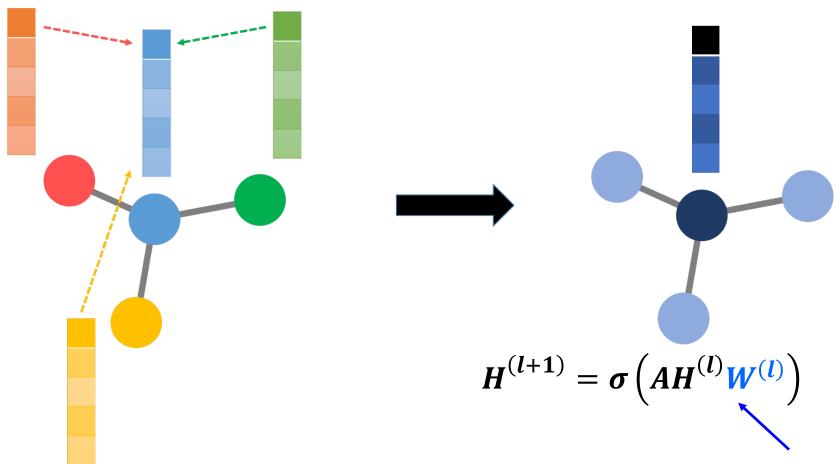


Learnable parameter is shared

Question) What is the inductive bias for GCN?

KAIST

Graph convolutional network

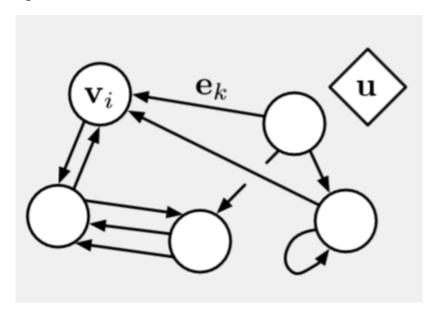


Learnable parameter is shared

All nodes in graph share weights, but nodes are differently updated by reflecting individual node features, $H_i^{(l)}$

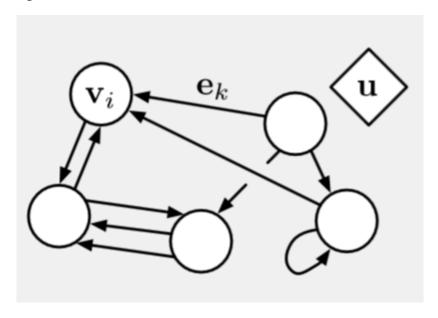


Graph neural networks





Graph neural networks

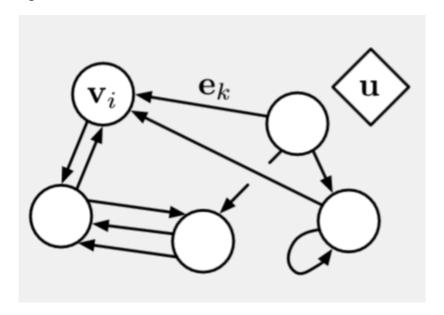


Node's attribute (feature)





Graph neural networks



Node's attribute (feature)

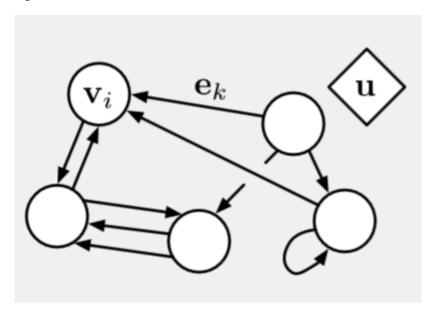


Edge's attribute (feature)





Graph neural networks



Node's attribute (feature)

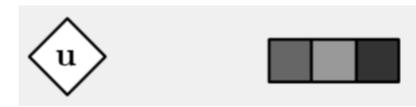


Edge's attribute (feature)



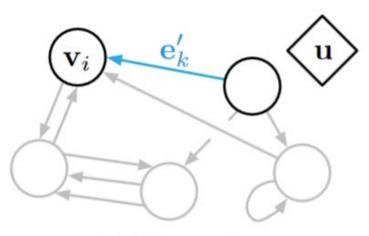
- ✓ Directed : one-way edges, from a "sender" node to a "receiver" node.
- ✓ Attribute : properties that can be encoded as a vector set, or even another graph
- ✓ Attributed : edges and vertices have attributes associated with them

Global attribute (feature)





GNN blocks



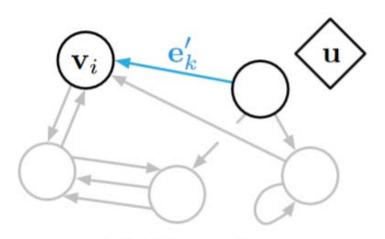
(a) Edge update

$$\mathbf{e}_k' = \mathrm{NN}(\mathbf{v}_{s_k}, \mathbf{v}_{r_k}, \mathbf{e}_k, \mathbf{u})$$



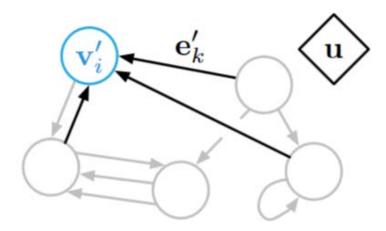
Graph neural network

GNN blocks



(a) Edge update

$$\mathbf{e}'_k = NN(\mathbf{v}_{s_k}, \mathbf{v}_{r_k}, \mathbf{e}_k, \mathbf{u})$$



(b) Node update

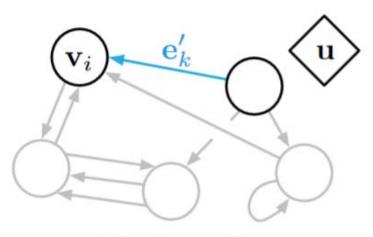
$$\bar{\mathbf{e}}_i' = \sum_{k: r_{\nu} = i} \mathbf{e}_k'$$

$$\mathbf{v}_i' = NN(\mathbf{\bar{e}}_i', \mathbf{v}_i, \mathbf{u})$$



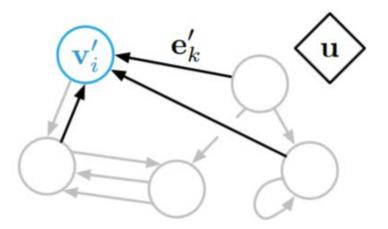
Graph neural network

GNN blocks



(a) Edge update

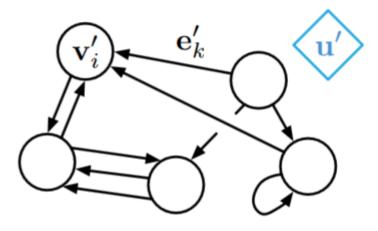
$$\mathbf{e}_k' = NN(\mathbf{v}_{s_k}, \mathbf{v}_{r_k}, \mathbf{e}_k, \mathbf{u})$$



(b) Node update

$$\bar{\mathbf{e}}_i' = \sum_{k: r_k = i} \mathbf{e}_k'$$

$$\mathbf{v}_i' = NN(\mathbf{\bar{e}}_i', \mathbf{v}_i, \mathbf{u})$$



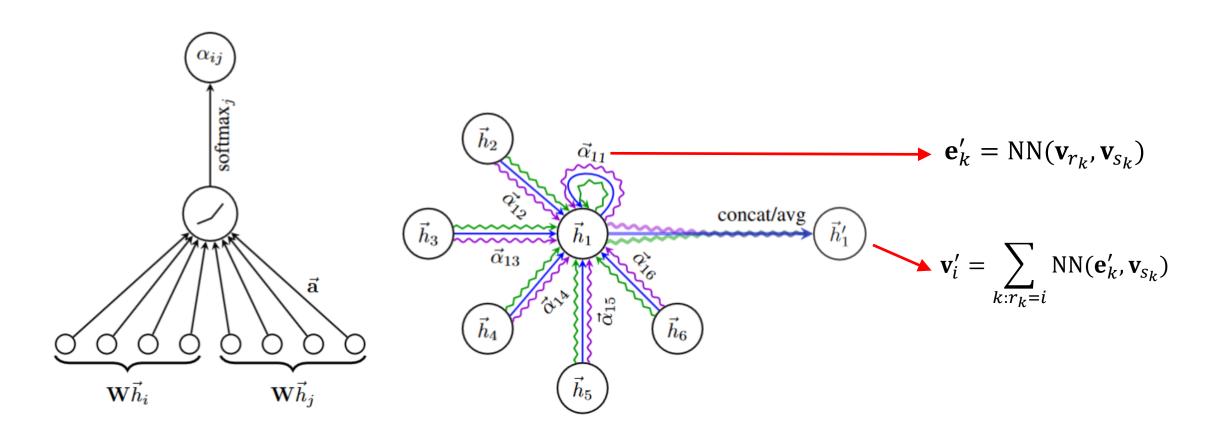
(c) Global update

$$\bar{\mathbf{v}}' = \sum_j \mathbf{v}'_j$$

$$\mathbf{u}' = NN(\mathbf{\bar{e}}', \mathbf{\bar{v}}', \mathbf{u})$$



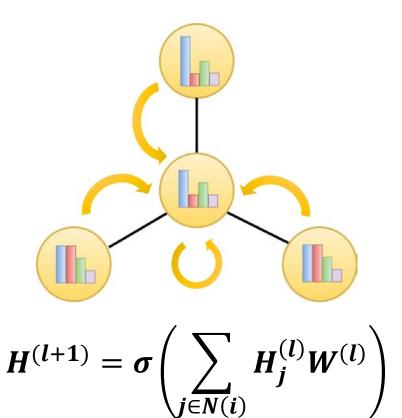
Graph attention network



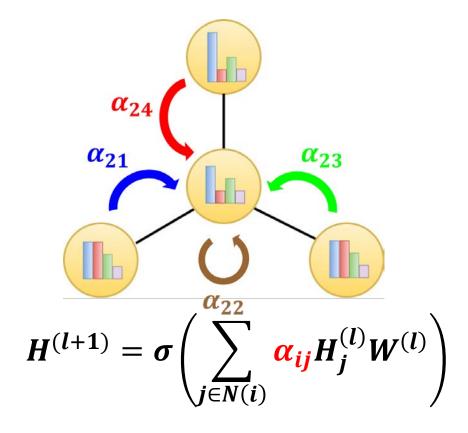


GCN vs GAT

Vanilla GCN updates information of neighbor atoms with same importance.



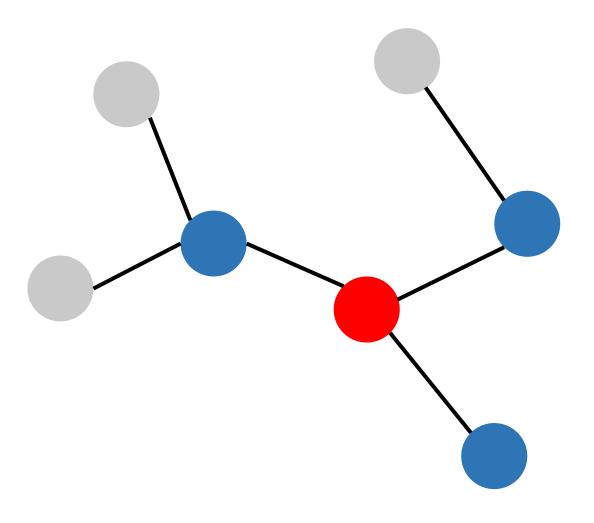
Attention mechanism enables GCN to update nodes with different importance.



The attention is nothing but edge attributes which find relations between node attributes



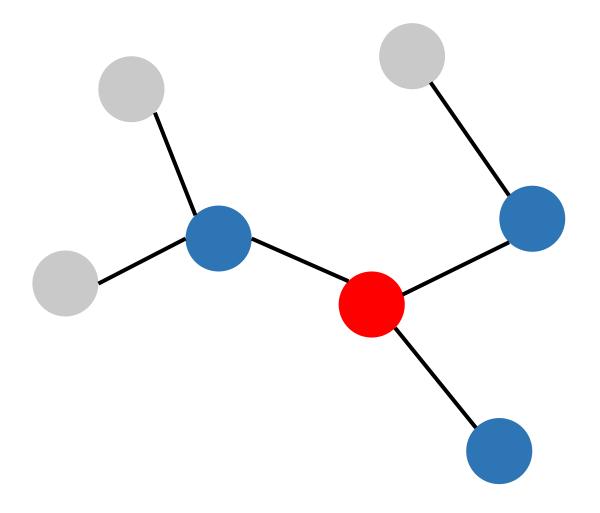




When we update the i-th node state





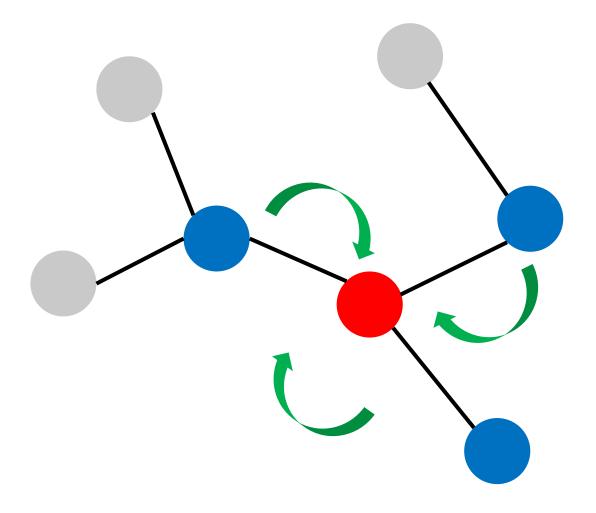


When we update the i-th node state



GCN:
$$H_i^{(l)} = \sum_{j \in N_i} H_j^{(l)} W^{(l)}$$



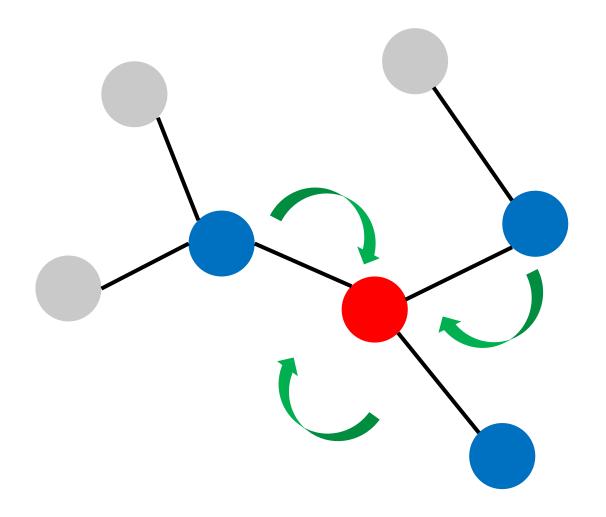


When we update the i-th node state



GCN:
$$H_i^{(l)} = \sum_{j \in N_i} H_j^{(l)} W^{(l)}$$





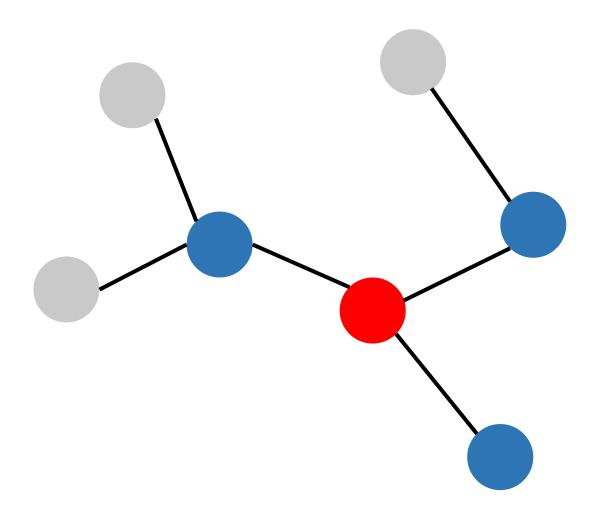
When we update the i-th node state



GCN:
$$H_i^{(l)} = \sum_{j \in N_i} H_j^{(l)} W^{(l)}$$

GCN treats the information of adjacent nodes equally.





When we update the i-th node state

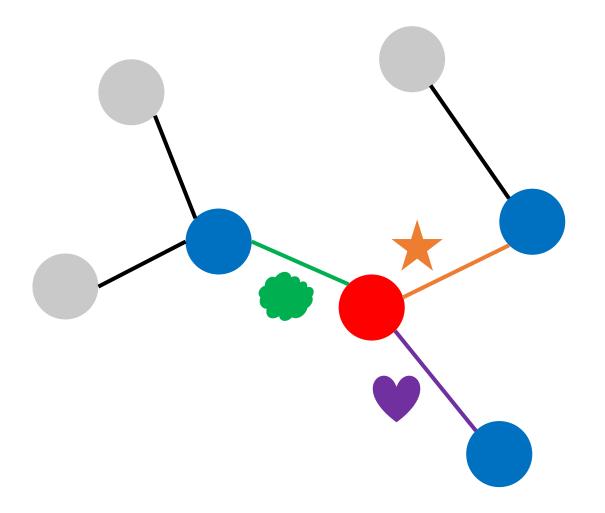


MPNN: $H_i^{(l)} = f(H_i^{(l)}, m_i^{(l+1)})$



GCN: $H_i^{(l)} = \sum_{j \in N_i} H_j^{(l)} W^{(l)}$





When we update the i-th node state

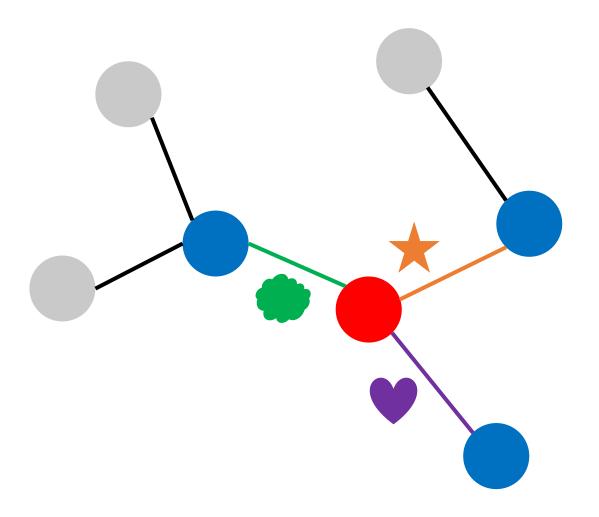


MPNN:
$$H_i^{(l)} = f(H_i^{(l)}, m_i^{(l+1)})$$

The message state $m_{ij}^{(l+1)}$ is updated as a function of the i- and j-th node states and edge features.

$$m_i^{(l+1)} = \left(\begin{array}{c} \\ \\ \end{array} + \begin{array}{c} \\ \end{array} \right)$$





When we update the i-th node state



MPNN:
$$H_i^{(l)} = f(H_i^{(l)}, m_i^{(l+1)})$$

$$m_{ij}^{(l+1)} = M^{(l)} \left(H_i^{(l)}, H_j^{(l)}, e_{ij} \right)$$

 e_{ij} : ex) single/double/aromatic/... bond

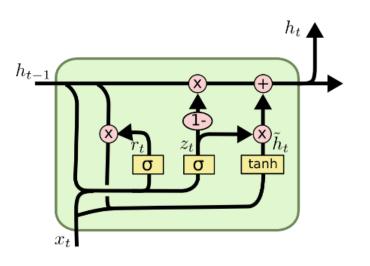
$$m_i^{(l+1)} = \sum_{j \in N_i} m_{ij}^{(l+1)}$$

$$H_i^{(l)} = GRU(H_i^{(l)}, m_i^{(l+1)})$$



When we update the i-th node state





In this case, $x_t = m_i^{(l+1)}$

$$z_{t} = \sigma (W_{z} \cdot [h_{t-1}, x_{t}])$$

$$r_{t} = \sigma (W_{r} \cdot [h_{t-1}, x_{t}])$$

$$\tilde{h}_{t} = \tanh (W \cdot [r_{t} * h_{t-1}, x_{t}])$$

$$h_{t} = (1 - z_{t}) * h_{t-1} + z_{t} * \tilde{h}_{t}$$

MPNN:
$$H_i^{(l)} = f(H_i^{(l)}, m_i^{(l+1)})$$

$$m_{ij}^{(l+1)} = M^{(l)} \left(H_i^{(l)}, H_j^{(l)}, e_{ij} \right)$$

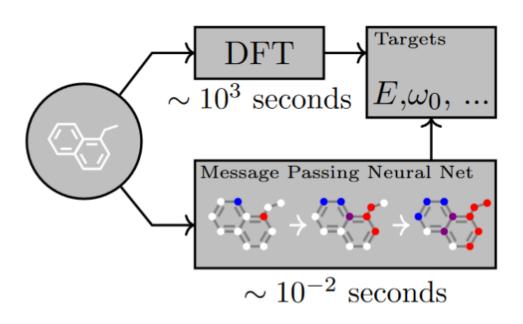
 e_{ij} : ex) single/double/aromatic/... bond

$$m_i^{(l+1)} = \sum_{j \in N_i} m_{ij}^{(l+1)}$$

$$H_i^{(l)} = GRU(H_i^{(l)}, m_i^{(l+1)})$$







Principle-based approach

- Do not need data, but high-level computational methods are required for accurate calculations.
- Density functional theory (DFT) is commonly used
- 10³ ~ 10⁸ sec, depend on the number of atoms (electrons)

Statistical approach

- Extremely fast in calculation of molecular properties
- Qualified data (e.g. QM9 dataset) is required



- We develop an MPNN which achieves state of the art results on all 13 targets and predicts DFT to within chemical accuracy on 11 out of 13 targets.
- We develop several different MPNNs which predict DFT to within chemical accuracy on 5 out of 13 tar- gets while operating on the topology of the molecule alone (with no spatial information as input).
- We develop a general method to train MPNNs with larger node representations without a corresponding increase in computation time or memory, yielding a substantial savings over previous MPNNs for high dimensional node representations.



2. Message Passing Neural Networks

There are at least eight notable examples of models from the literature that we can describe using our Message Passing Neural Networks (MPNN) framework. For simplicity we describe MPNNs which operate on undirected graphs G with node features x_v and edge features e_{vw} . It is trivial to extend the formalism to directed multigraphs. The forward pass has two phases, a message passing phase and a readout phase. The message passing phase runs for T

time steps and is defined in terms of message functions M_t and vertex update functions U_t . During the message passing phase, hidden states h_v^t at each node in the graph are updated based on messages m_v^{t+1} according to

$$m_v^{t+1} = \sum_{w \in N(v)} M_t(h_v^t, h_w^t, e_{vw})$$
 (1)

$$h_v^{t+1} = U_t(h_v^t, m_v^{t+1}) (2)$$

where in the sum, N(v) denotes the neighbors of v in graph G. The readout phase computes a feature vector for the whole graph using some readout function R according to

$$\hat{y} = R(\lbrace h_v^T \mid v \in G \rbrace). \tag{3}$$

The message functions M_t , vertex update functions U_t , and readout function R are all learned differentiable functions.



Convolutional Networks for Learning Molecular Fingerprints, Duvenaud et al. (2015)

The message function used is $M(h_v, h_w, e_{vw}) = (h_w, e_{vw})$ where (.,.) denotes concatenation. The vertex update function used is $U_t(h_v^t, m_v^{t+1}) = \sigma(H_t^{\deg(v)} m_v^{t+1})$, where σ is the sigmoid function, $\deg(v)$ is the degree of vertex v and H_t^N is a learned matrix for each time step t and vertex degree N. R has skip connections to all previous

hidden states h_v^t and is equal to $f\left(\sum_{v,t} \operatorname{softmax}(W_t h_v^t)\right)$,

where f is a neural network and W_t are learned readout matrices, one for each time step t. This message passing scheme may be problematic since the resulting message vector is $m_v^{t+1} = (\sum h_w^t, \sum e_{vw})$, which separately sums over connected nodes and connected edges. It follows that the message passing implemented in Duvenaud et al. (2015) is unable to identify correlations between edge states and node states.

Gated Graph Neural Networks (GG-NN), Li et al. (2016)

The message function used is $M_t(h_v^t, h_w^t, e_{vw}) = A_{e_{vw}} h_w^t$, where $A_{e_{vw}}$ is a learned matrix, one for each edge label e (the model assumes discrete edge types). The update function is $U_t = \text{GRU}(h_v^t, m_v^{t+1})$, where GRU is the Gated

Recurrent Unit introduced in Cho et al. (2014). This work used weight tying, so the same update function is used at each time step t. Finally,

$$R = \sum_{v \in V} \sigma\left(i(h_v^{(T)}, h_v^0)\right) \odot\left(j(h_v^{(T)})\right) \tag{4}$$

where i and j are neural networks, and \odot denotes elementwise multiplication.

Table 1. Atom Features			
Feature	Description		
Atom type	H, C, N, O, F (one-hot)		
Atomic number	Number of protons (integer)		
Acceptor	Accepts electrons (binary)		
Donor	Donates electrons (binary)		
Aromatic	In an aromatic system (binary)		
Hybridization	sp, sp2, sp3 (one-hot or null)		
Number of Hydrogens	(integer)		



Table 2. Comparison of Previous Approaches (left) with MPNN baselines (middle) and our methods (right)

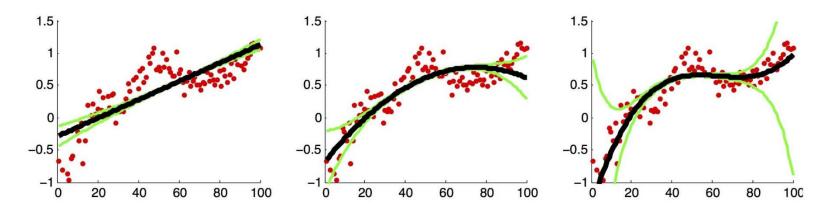
Target	BAML	BOB	CM	ECFP4	HDAD	GC	GG-NN	DTNN	enn-s2s	enn-s2s-ens5
	4 2 4	4.22	4.40	4.02	2 24	0.70	1.22		0.20	0.20
mu	4.34	4.23	4.49	4.82	3.34	0.70	1.22	_	0.30	0.20
alpha	3.01	2.98	4.33	34.54	1.75	2.27	1.55	-	0.92	0.68
HOMO	2.20	2.20	3.09	2.89	1.54	1.18	1.17	-	0.99	0.74
LUMO	2.76	2.74	4.26	3.10	1.96	1.10	1.08	-	0.87	0.65
gap	3.28	3.41	5.32	3.86	2.49	1.78	1.70	-	1.60	1.23
R2	3.25	0.80	2.83	90.68	1.35	4.73	3.99	-	0.15	0.14
ZPVE	3.31	3.40	4.80	241.58	1.91	9.75	2.52	-	1.27	1.10
U0	1.21	1.43	2.98	85.01	0.58	3.02	0.83	-	0.45	0.33
U	1.22	1.44	2.99	85.59	0.59	3.16	0.86	-	0.45	0.34
H	1.22	1.44	2.99	86.21	0.59	3.19	0.81	-	0.39	0.30
G	1.20	1.42	2.97	78.36	0.59	2.95	0.78	$.84^{2}$	0.44	0.34
Cv	1.64	1.83	2.36	30.29	0.88	1.45	1.19	-	0.80	0.62
Omega	0.27	0.35	1.32	1.47	0.34	0.32	0.53	-	0.19	0.15
Average	2.17	2.08	3.37	53.97	1.35	2.59	1.36	-	0.68	0.52



R²: the electronic spatial extent (Bohr²),

Summary

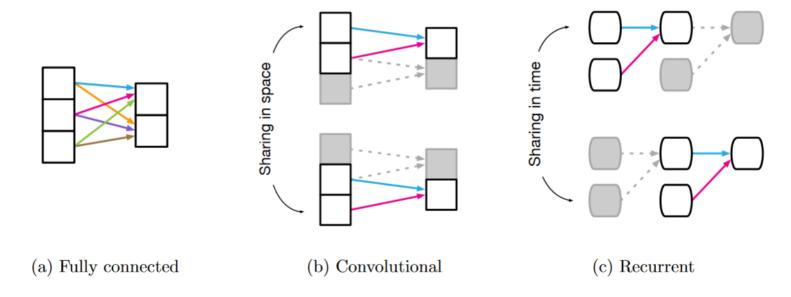
- Relational reasoning, then, involves manipulating structured representations of entities and relations, using rules for how they can be composed. We use these terms to capture notions from cognitive science, theoretical computer science, and AI
- We explored how using relational inductive biases within deep learning architectures
 can facilitate learning about entities, relations, and rules for composing them
- An inductive bias allows a learning algorithm to prioritize one solution (or interpretation) over another, independent of the observed data.





Summary

Inductive bias is another name of weight sharing

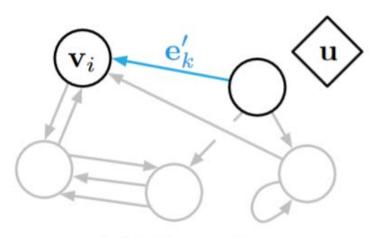


Component	Entities	Relations	Rel. inductive bias	Invariance	
Fully connected	Units	All-to-all	Weak	-	
Convolutional	Grid elements	Local	Locality	Spatial translation	
Recurrent	Timesteps	Sequential	Sequentiality	Time translation	
Graph network	Nodes	Edges	Arbitrary	Node, edge permutations	



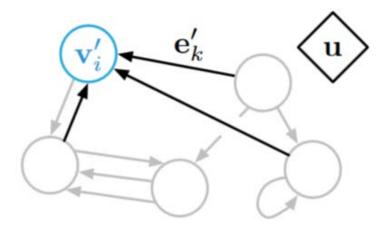
Summary

GNN blocks



(a) Edge update

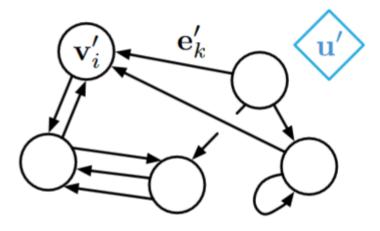
$$\mathbf{e}_k' = NN(\mathbf{v}_{s_k}, \mathbf{v}_{r_k}, \mathbf{e}_k, \mathbf{u})$$



(b) Node update

$$\bar{\mathbf{e}}_i' = \sum_{k:r_k=i} \mathbf{e}_k'$$

$$\mathbf{v}_i' = NN(\mathbf{\bar{e}}_i', \mathbf{v}_i, \mathbf{u})$$



(c) Global update

$$\bar{\mathbf{v}}' = \sum_j \mathbf{v}'_j$$

$$\mathbf{u}' = NN(\mathbf{\bar{e}}', \mathbf{\bar{v}}', \mathbf{u})$$



New terms

- Structure, Entity, Relation, Rule
- Inductive biases
- Weak or strong prior
- Node attribute(feature)
- Edge attribute(feature)
- Global attribute(feature)
- Message passing neural network

