

# KDD 2022



## Meta-Learned Metrics over Multi-Evolution Temporal Graphs



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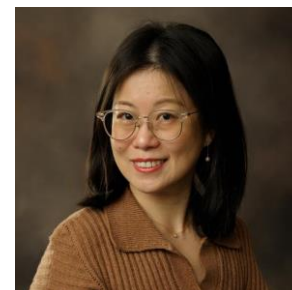
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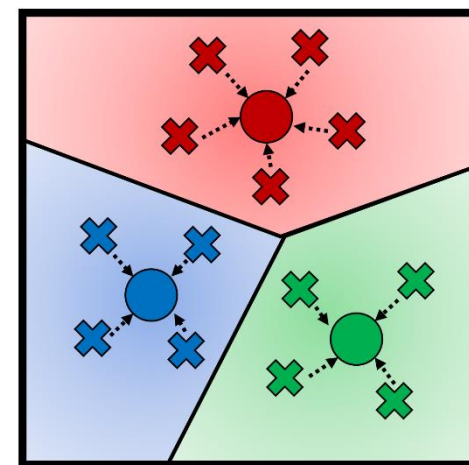


# Roadmap

- **Motivation**
- **Proposed Temp-GFSM Framework**
- **Experiments**
- **Conclusion**

# Graph Metric Learning

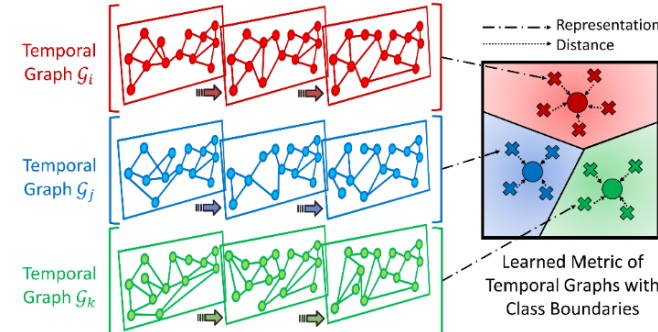
- Graph metric learning aims to learn **a proper distance metric** among graphs from the input space, which **reflects their underlying relationship**
- Good graph metrics could contribute to many real-world applications
  - Protein and drug discovery [1]
  - Molecular property prediction [2]
  - Epidemic infectious pattern analysis [3]
  - and many more .....
- Currently, the **dynamics** of graphs are largely **overlooked** in the graph metric learning process



X: Graphs O: Classes

# Problem Definition

- Learning metrics over temporal graphs
  - **Input**: a set of  $n$  temporal graphs  $D = \{G_1, \dots, G_n\}$
  - **Output**: the metric space  $\mathbb{M}$  parameterized by  $\theta$ , where similar (e.g., same class) temporal graphs are closer and dissimilar (e.g., different class) graphs are farther apart
- Preliminary
  - Learning a metric over a bunch of data items  $\approx$  the problem of extracting their hidden representation vectors [4,5,6,7]
  - Our objective is learning a metric  $\mathbb{M}$  (i.e., mapping or transformation function  $f_\theta$ ) controlled by parameters  $\theta$



[4] Globerson et al., Metric learning by collapsing classes. NeurIPS 2005

[5] Salakhutdinov et al., Learning a nonlinear embedding by preserving class neighbourhood structure. AISTATS 2007

[6] Snell et al., Prototypical networks for few-shot learning. NeurIPS 2017.

[7] Wang et al., Survey on distance metric learning and dimensionality reduction in data mining. Data Min. Knowl. Discov. 2015

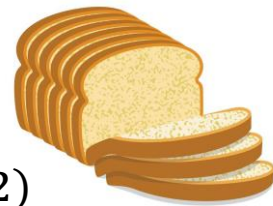
# Temporal Information Brings Complexities



- Suppose you are writing an excellent article .....
  - When you **select a word**, you may want to make its nearby context words share the similar meaning
  - After you **compose a sentence**, you may want the current sentence support (or reject) previous (or following) sentences
  - Then you **finish paragraphs**, and you may want to make the whole article catchy and fluent
- When the similar logic applies to graphs physical evolutions
  - We need the **multi-dynamics** to **model temporal graphs**
  - Could contribute to identifying dissemination processes like rumors and diseases [8]

# Multi-Dynamics of Temporal Graphs

- What are evolving in temporal graphs?
  - **Streaming** [9] (or **continuous-time** [10])
    - An initial state  $G$  with a set of timestamped events  $O$ , each event can be node/edge addition/deletion
    - **Rapid** node/edge-level evolution, i.e., **microscopic evolution** [11] such as protein interactions in a cell [13]
  - **Snapshot** [9] (or **discrete-time** [10])
    - A sequence of time-respecting snapshots  $G^{(1)}, G^{(2)}, \dots$
    - **Episodic and slowly-changing** evolution patterns, i.e., **macroscopic evolution** [12] such as periodical metabolic cycles in a cell [13]



[9] Aggarwal et al., Evolutionary network analysis: A survey. ACM Comput. Surv., 2014

[10] Kazemi et al., Representation learning for dynamic graphs: A survey. JMLR 2020

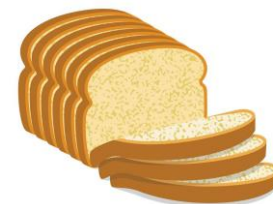
[11] Leskovec et al., Microscopic evolution of social networks. KDD 2008

[12] Leskovec et al., Graphs over time: densification laws, shrinking diameters and possible explanations. KDD 2005

[13] Fu et al., DPPIN: A biological repository of dynamic protein-protein interaction network data. CoRR, 2021

# Challenges

- From **multi-dynamic** evolution patterns
  - C.1 - How to integrate streaming and snapshot patterns?
  - C.2 – How to find dominating evolution patterns for the similarity (e.g., class labels) of input temporal graphs?
- From the **label scarcity** of temporal graphs
  - C.3 - How to ensure the accuracy of  $\mathbb{M}$  when the learning process could not leverage large amount of labeled data?
  - C.4 - How to adapt the learned  $\mathbb{M}$  to a new subspace for newly arrived classes while maintaining the existing classes?



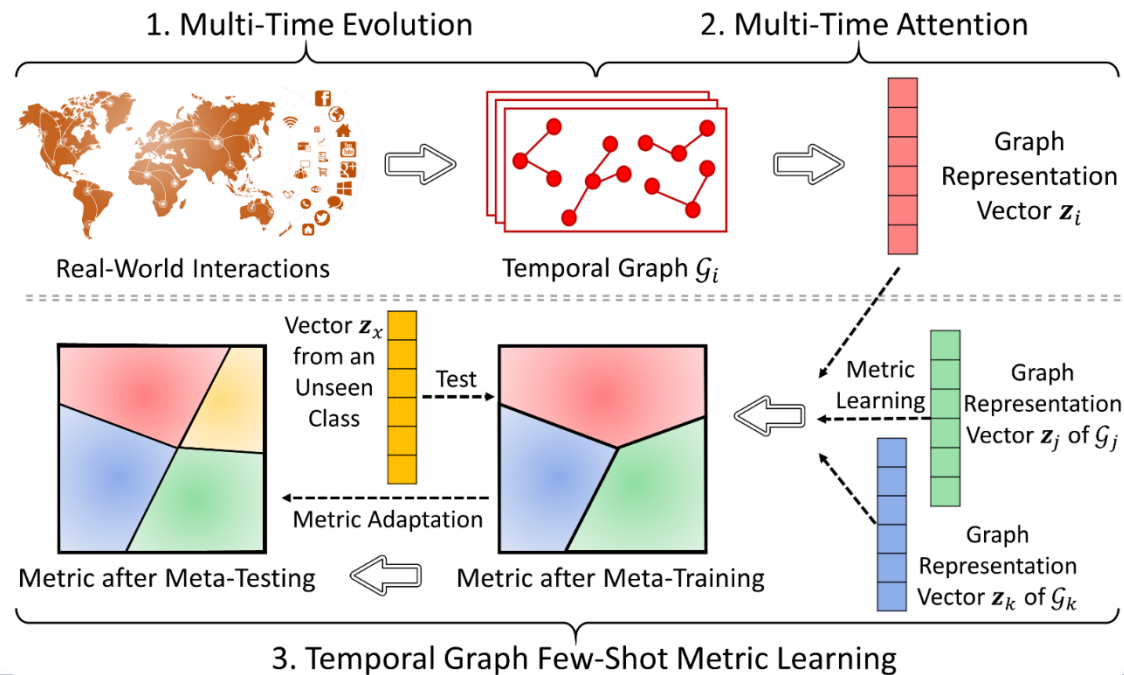
# Roadmap

- Motivation
- **Proposed Temp-GFSM Framework**
- Experiments
- Conclusion



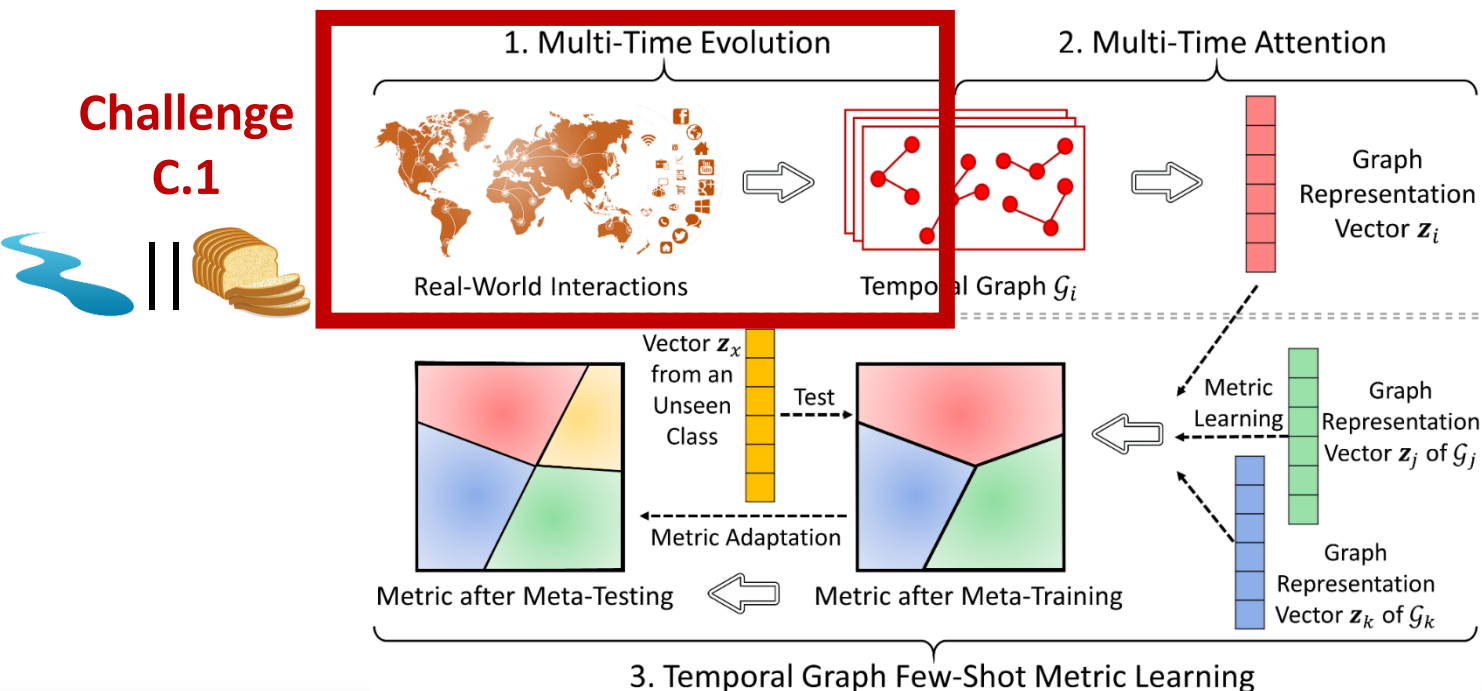
# Overview of Temp-GFSM

- An end-to-end trainable framework
  - Multi-Time Evolution
  - Multi-Time Attention
  - Temporal Graph Few-Shot Metric Learning



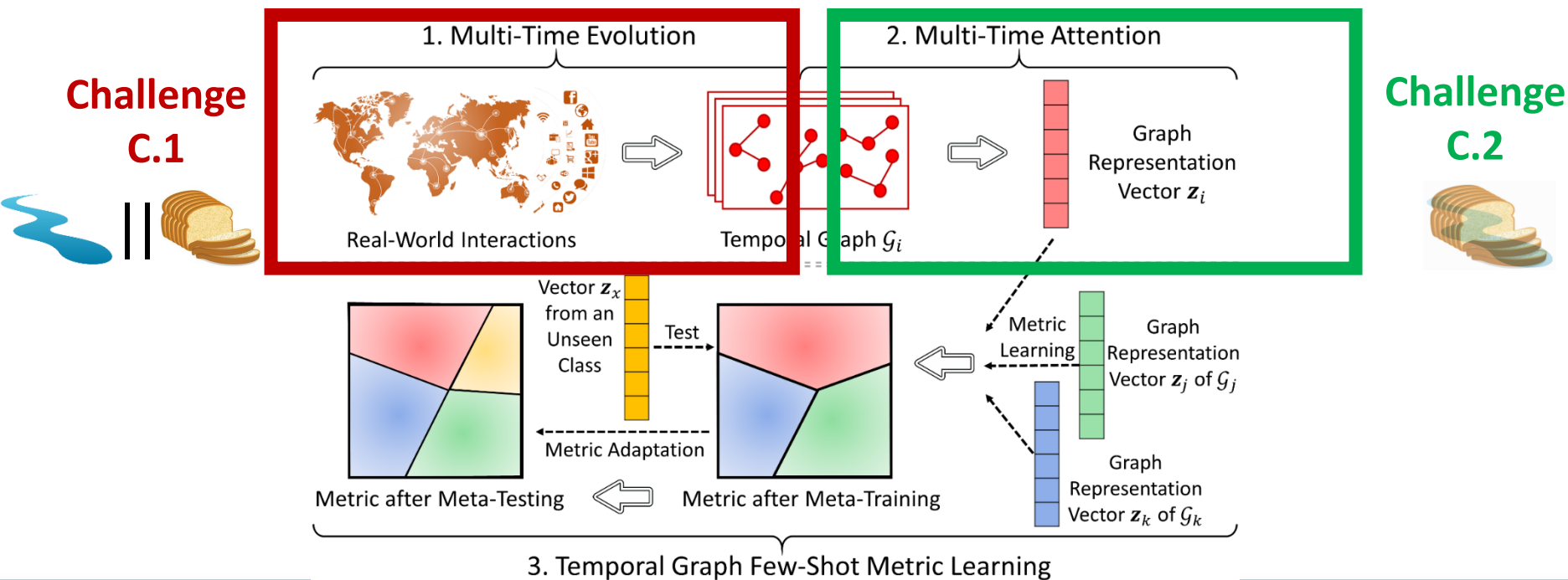
# Overview of Temp-GFSM

- An end-to-end trainable framework
  - Multi-Time Evolution (Carrying Multiple Dynamics)
  - Multi-Time Attention
  - Temporal Graph Few-Shot Metric Learning



# Overview of Temp-GFSM

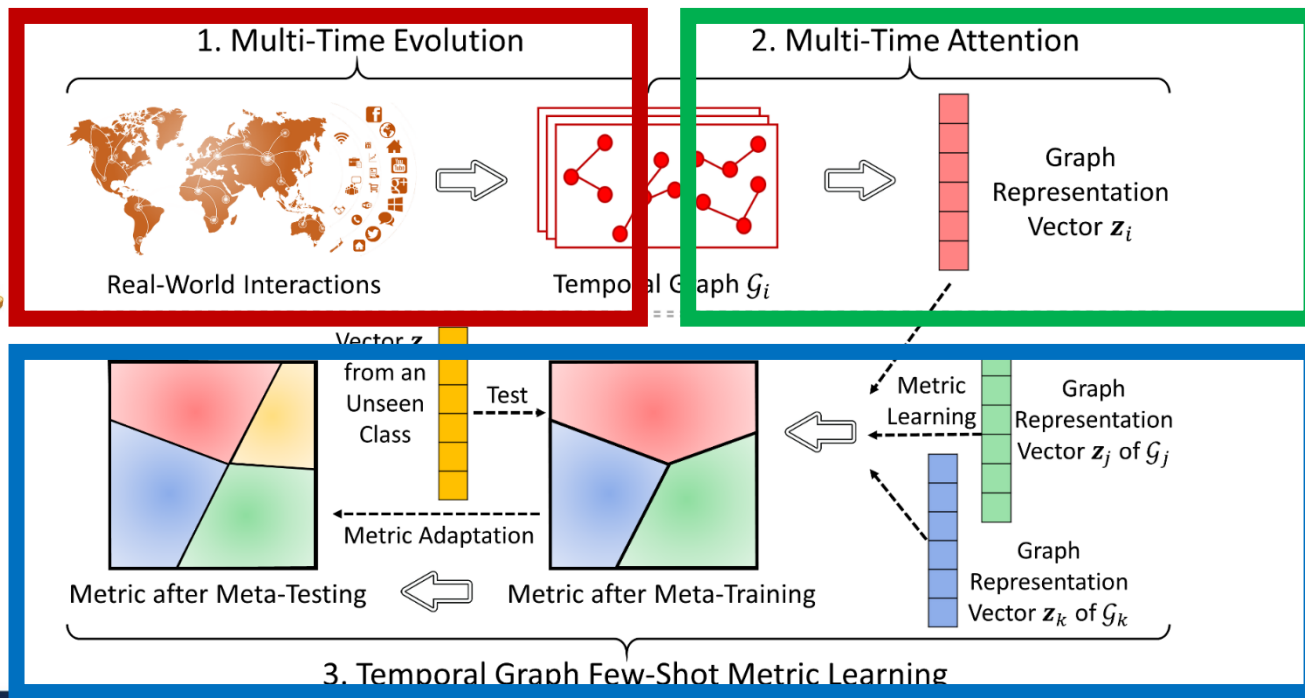
- An end-to-end trainable framework
  - Multi-Time Evolution (Carrying Multiple Dynamics)
  - Multi-Time Attention (Weighting Multiple Dynamics)
  - Temporal Graph Few-Shot Metric Learning



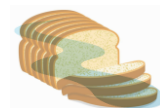
# Overview of Temp-GFSM

- An end-to-end trainable framework
  - Multi-Time Evolution (Carrying Multiple Dynamics)
  - Multi-Time Attention (Weighting Multiple Dynamics)
  - Temporal Graph Few-Shot Metric Learning (New Class Adaption)

Challenge  
C.1



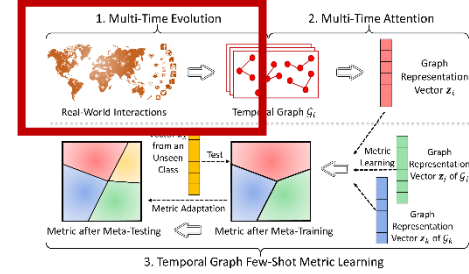
Challenge  
C.2



Challenge  
C.3 & C.4



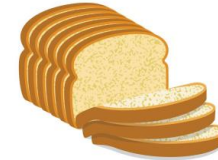
# Multi-Time Evolution



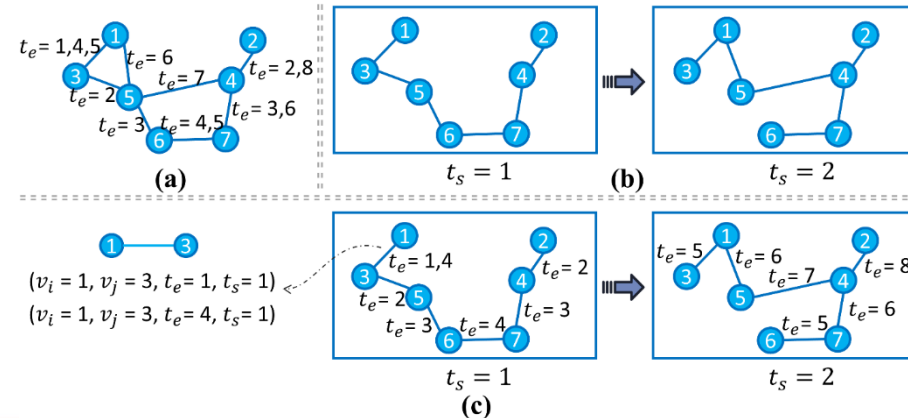
- A fundamental **container model** carrying multi-dynamic evolution patterns for the next learning process



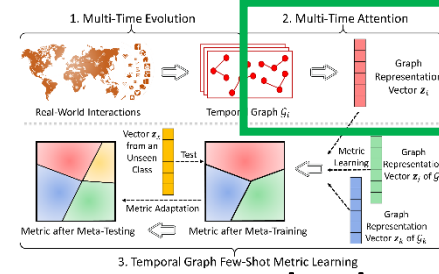
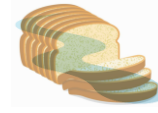
edge timestamp (continuous [10])      snapshot timestamp (discrete [10])



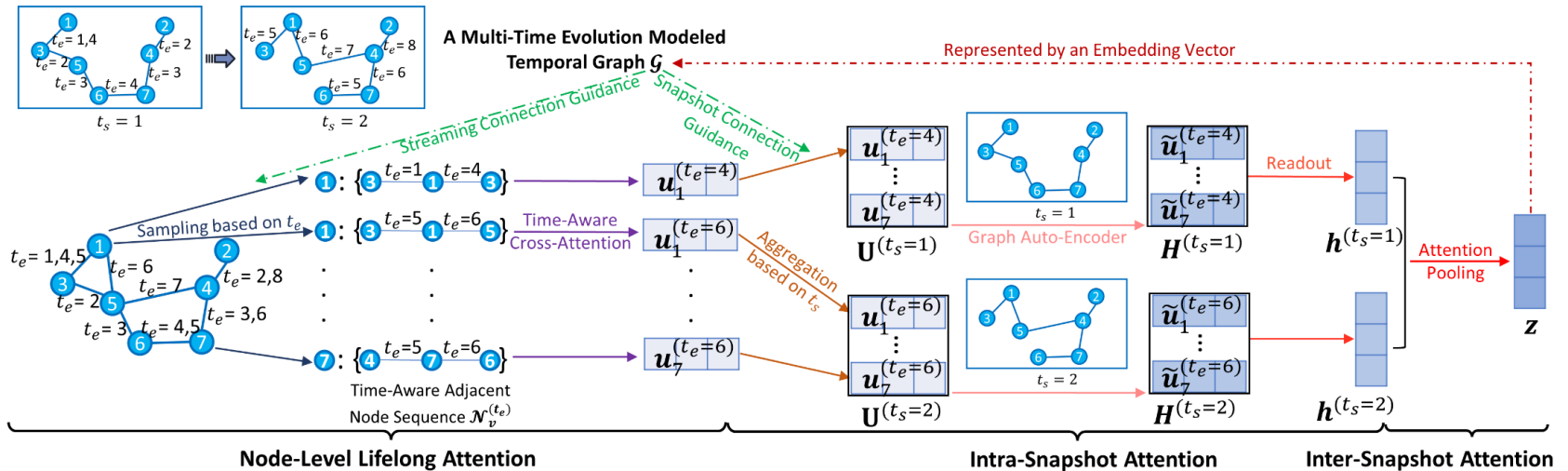
- An edge is marked as  $(v_i, v_j, t_e, t_s)$ , where
  - $(v_i, v_j, t_e)$  means the connection between  $v_i$  and  $v_j$  exists at time  $t_e$
  - $(v_i, v_j, t_e, t_s)$  means the event  $(v_i, v_j, t_e)$  happens in the window of snapshot  $S(t_s)$



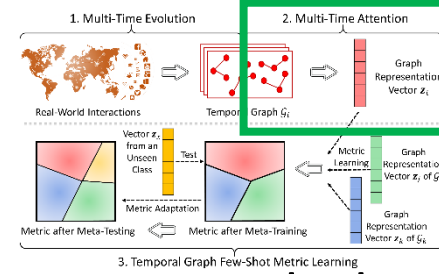
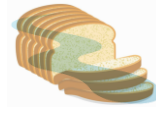
# Multi-Time Attention



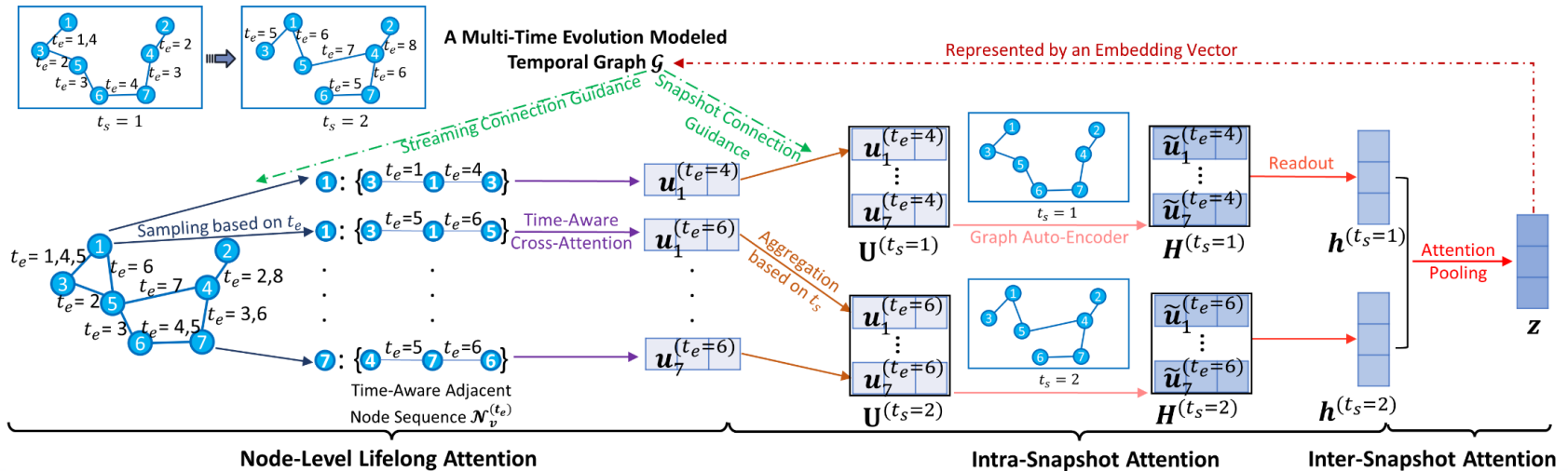
- To assign different weights to different evolution patterns, such that the learned metric could reflect different class properties
- Temporal graph  $G \rightarrow$  representation vector  $Z$ 
  - Node-Level Lifelong Attention
  - Intra-Snapshot Attention
  - Inter-Snapshot Attention



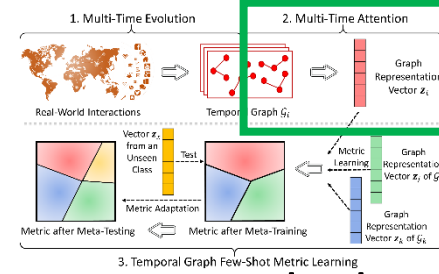
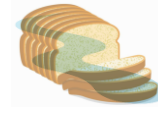
# Multi-Time Attention



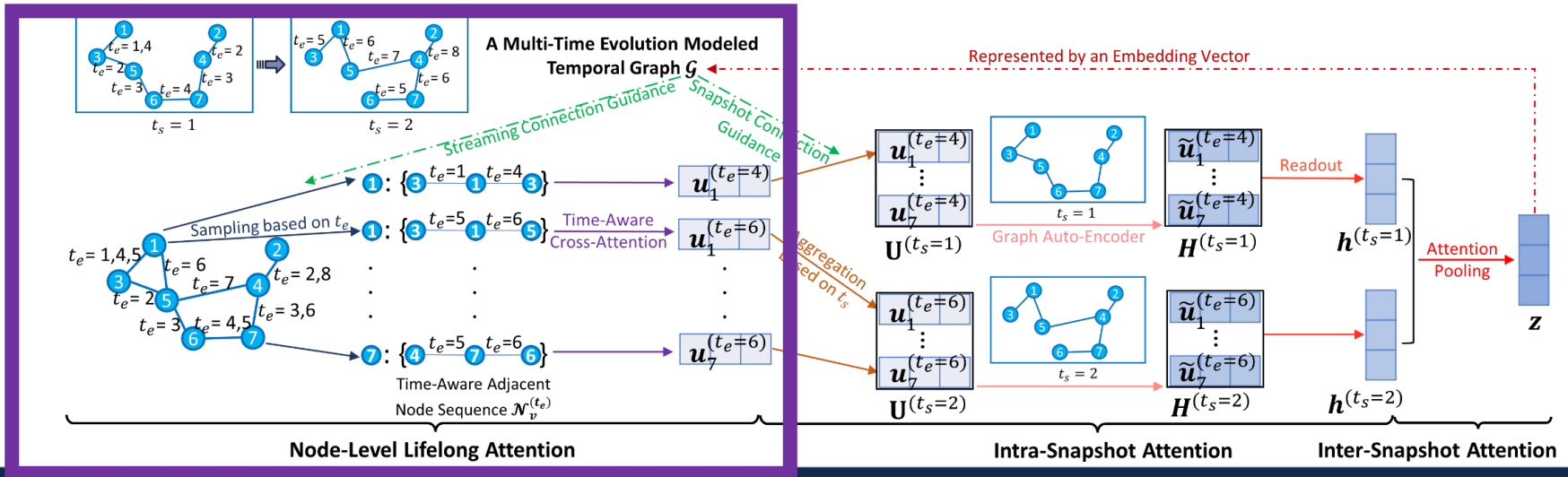
- To assign different weights to different evolution patterns, such that the learned metric could reflect different class properties
- Temporal graph  $G \rightarrow$  representation vector  $Z$ 
  - Node-Level Lifelong Attention (Select Meaningful Words)
  - Intra-Snapshot Attention (Compose Supportive Sentences)
  - Inter-Snapshot Attention (Finish a Fluent Article with Paragraphs)



# Multi-Time Attention

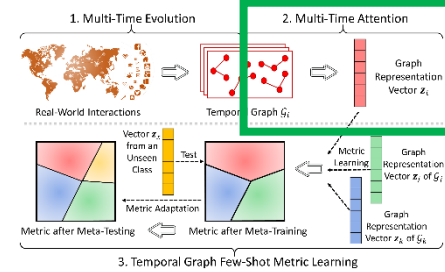
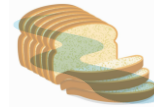


- To assign different weights to different evolution patterns, such that the learned metric could reflect different class properties
- Temporal graph  $G \rightarrow$  representation vector  $Z$ 
  - Node-Level Lifelong Attention (Streaming Evolution)
  - Intra-Snapshot Attention
  - Inter-Snapshot Attention

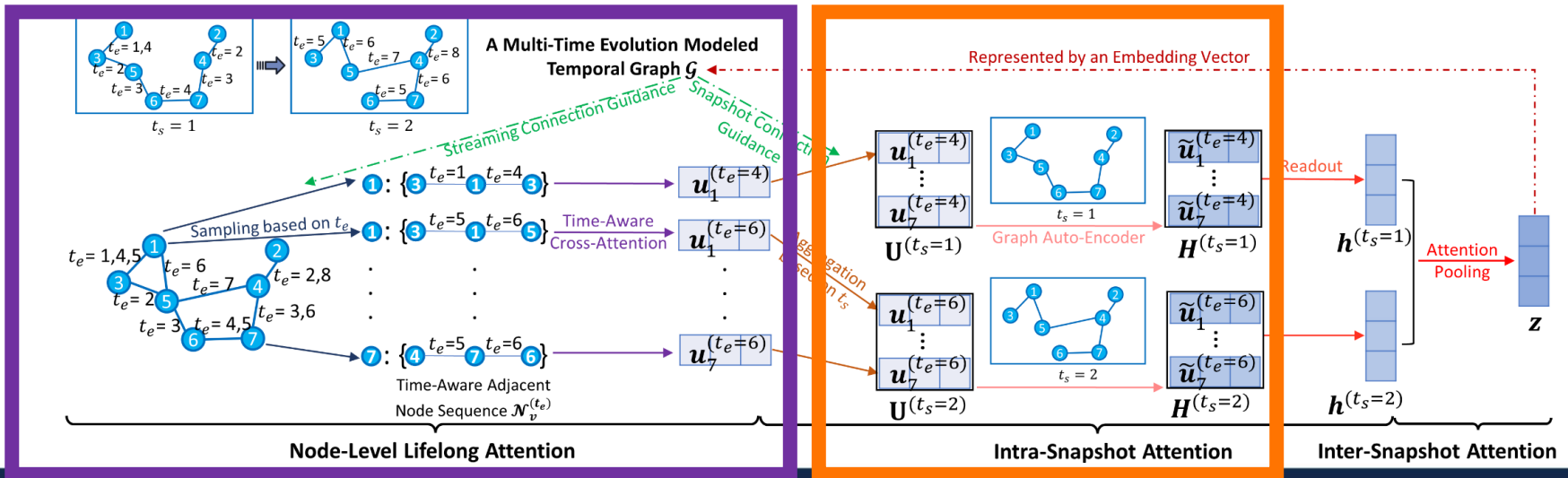




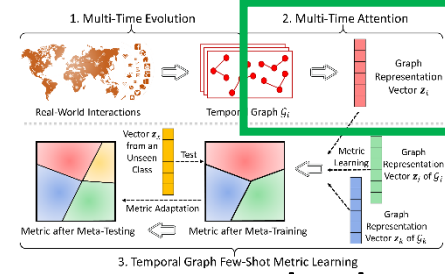
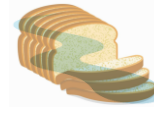
# Multi-Time Attention



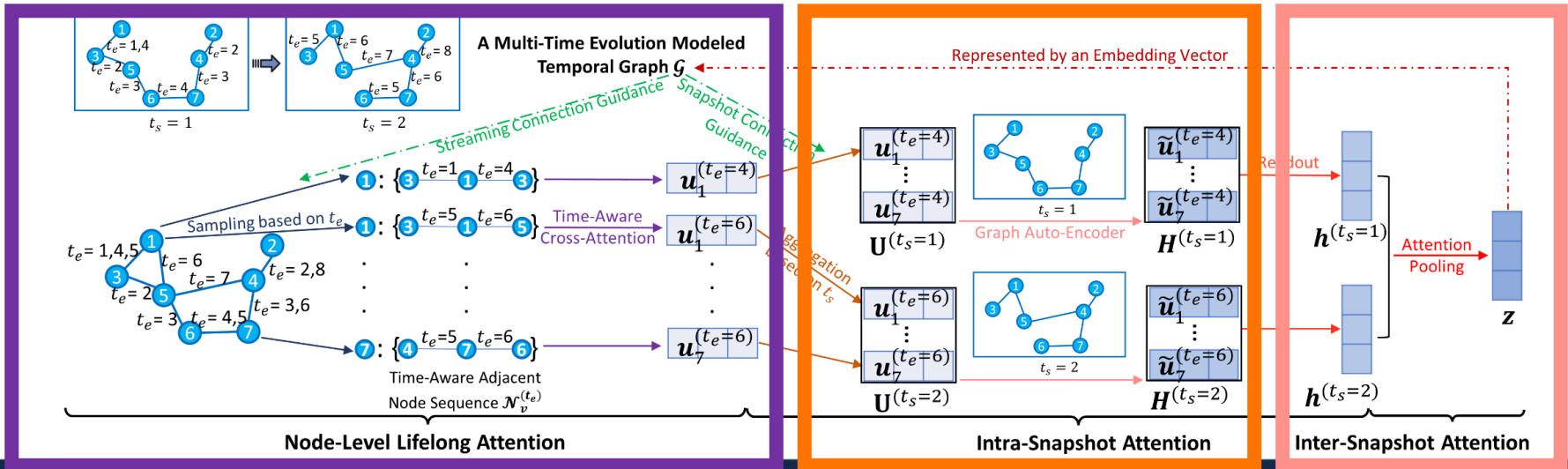
- To assign different weights to different evolution patterns, such that the learned metric could reflect different class properties
- Temporal graph  $G \rightarrow$  representation vector  $Z$ 
  - Node-Level Lifelong Attention (Streaming Evolution)
  - Intra-Snapshot Attention (Streaming in Episodic Evolution)
  - Inter-Snapshot Attention



# Multi-Time Attention

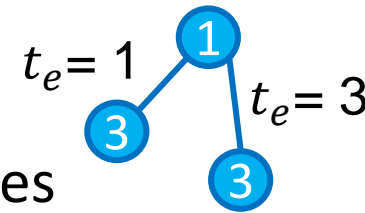


- To assign different weights to different evolution patterns, such that the learned metric could reflect different class properties
- Temporal graph  $G \rightarrow$  representation vector  $Z$ 
  - Node-Level Lifelong Attention (Streaming Evolution)
  - Intra-Snapshot Attention (Streaming in Episodic Evolution)
  - Inter-Snapshot Attention (Episodic Encoding)

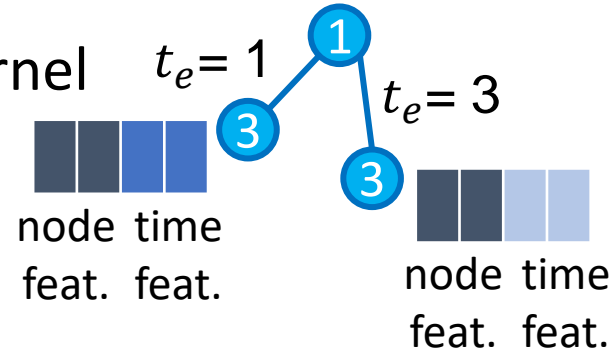
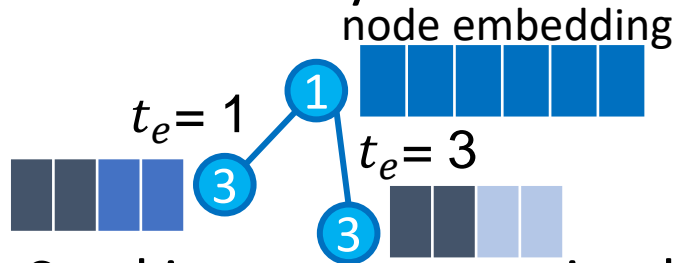


# Node-Level Lifelong Attention

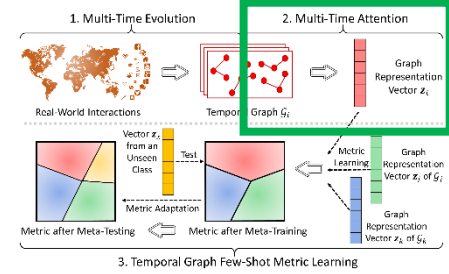
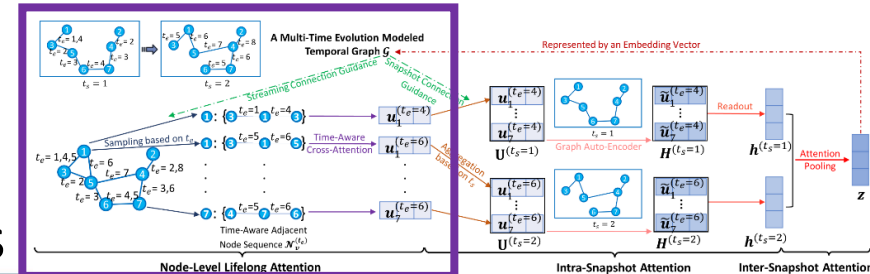
- Capturing node streaming behaviors
- Time-aware 1-hop neighbor sampling
  - A star subgraph of ever connected nodes



- Node feature concatenates time kernel
- Self-attention layer



- Stacking cross-attention layers for attending multi-hop neighbors



# Intra-Snapshot Attention

- Adding episodic constraints on node streaming behaviors

- Snapshot reconstruction loss

topology of  
snapshot  $S^{(t_s)}$

node streaming embedding matrix **reformatted from  $t_e$  to  $t_s$**   
according to our Multi-Time Evolution model

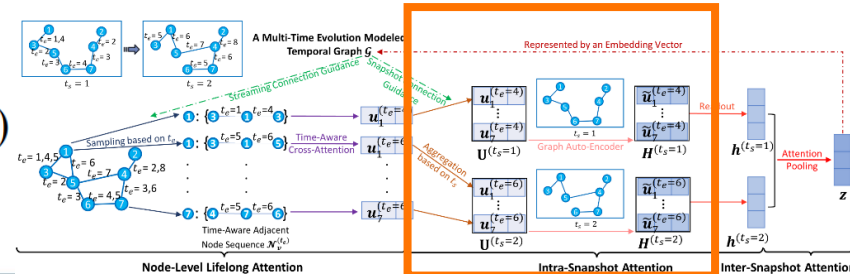
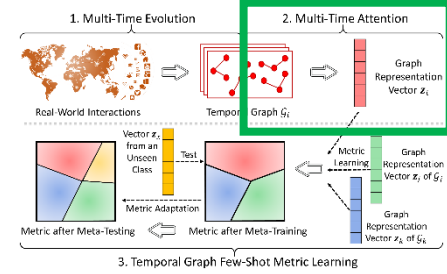
$$\mathcal{L}_{rec}(\mathbf{A}^{(t_s)}, \mathbf{U}^{(t_s)}) = \|\mathbf{A}^{(t_s)} - \hat{\mathbf{A}}^{(t_s)}\|_F \rightarrow \text{Frobenius norm}$$

$$\hat{\mathbf{A}}^{(t_s)} = \sigma(\mathbf{H}^{(t_s)} \mathbf{H}^{(t_s)\top})$$

$$\mathbf{H}^{(t_s)} = \text{GNN}_{enc}(\mathbf{A}^{(t_s)}, \mathbf{U}^{(t_s)})$$

- Snapshot representation

$$\mathbf{h}^{(t_s)} = \text{Readout}(\mathbf{H}^{(t_s)}(v, :) \mid v \in \{1, \dots, |V^{(t_s)}|\})$$



# Inter-Snapshot Attention

- Discovering class-distinctive episodes
  - If a snapshot is shared by different class temporal graphs, then decrease its weight for graph-level representation

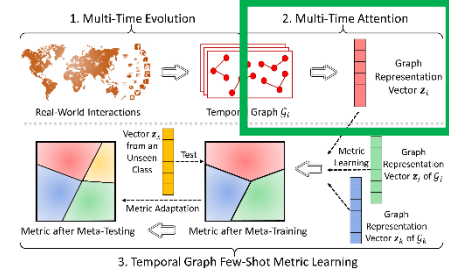
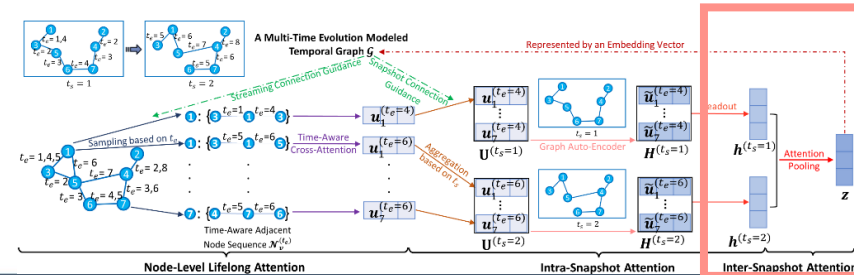
$$\alpha^{(t_s)} = \text{softmax}(\mathbf{w}^{(t_s)\top} \mathbf{h}^{(t_s)})$$

↓
↓

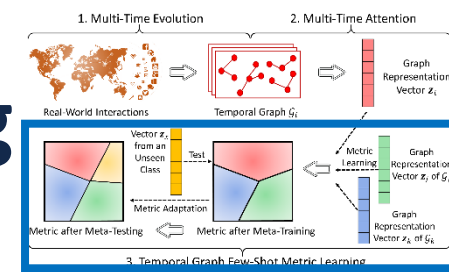
attention pooling weight      snapshot representation

- Temporal graph representation

$$\mathbf{z} = \sum_{t_s=1}^{T_s} (\alpha^{(t_s)} \mathbf{h}^{(t_s)})$$



# Temporal Graph Few-Shot Learning

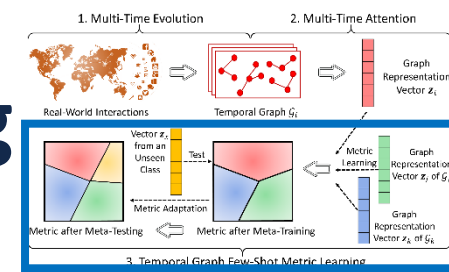


- Meta-training process procedure
  - Split  $D = \{(G_1, y_1), \dots, (G_n, y_n)\}$  into  $D^{train}$  for meta-training and  $D^{test}$  for meta-testing
  - Shuffle  $D^{train}$  into graph metric learning tasks  $\mathcal{T}_i$  ( $N$ -way  $K$ -shot temporal graph classification task).
  - In each  $\mathcal{T}_i$ , train  $\theta_i$  on  $D_{support}^{train}$  to classify among  $D_{query}^{train}$
  - Tailor each  $\theta_i$  to combine the meta-learner  $\Theta$
- Meta-training loss function:  $\mathcal{L}_{cls} + \gamma \mathcal{L}_{rec}$ 
  - $\mathcal{L}_{cls}$  → classification loss
  - $\mathcal{L}_{rec}$  → reconstruction loss
$$\mathcal{L}_{cls} = - \sum_j^{C_k} \log \frac{\exp(-\text{dist}(z_j, p_k))}{\sum_{\bar{k}} \exp(-\text{dist}(z_j, p_{\bar{k}}))}$$

$\mathcal{G}_j \in \mathcal{D}_{query}^{train}$  and  $y_j = k$

class prototype constructed in  $D_{support}^{train}$

# Temporal Graph Few-Shot Learning



- Meta-training process procedure
  - Split  $D = \{(G_1, y_1), \dots, (G_n, y_n)\}$  into  $D^{train}$  for meta-training and  $D^{test}$  for meta-testing
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  - Tailor each  $\theta_i$  to combine the meta-learner  $\Theta$
- Meta-testing process procedure
  - Similar with meta-training, but just fine-tune  $\Theta$  on  $D_{support}^{test}$ , then directly report performance on  $D_{query}^{test}$

# Roadmap

- Motivation
- Proposed Temp-GFSM Framework
- **Experiments**
- Conclusion



# Effectiveness: Temporal Graph Classification

- Dataset #1: Dynamic protein-interaction network [13]
  - 12 different classes from 132 graphs
  - Task: use majority classes (e.g., 8) to accurately classify new arrival classes (e.g., 4)
- Performance



Method \ Few-shot Setting		3 way - 5 shot	3 way - 3 shot	3 way - 2 shot	3 way - 1 shot
Graph Kernel	Weisfeiler-Lehman Opt + kNN	0.6833 $\pm$ 0.1486	0.5722 $\pm$ 0.1554	0.4958 $\pm$ 0.1843	0.3417 $\pm$ 0.1371
	Neighborhood Hash + kNN	0.6833 $\pm$ 0.1858	0.5972 $\pm$ 0.1222	0.5833 $\pm$ 0.2050	0.5500 $\pm$ 0.2082
	Shortest Path + kNN	0.5433 $\pm$ 0.1988	0.5306 $\pm$ 0.0728	0.5292 $\pm$ 0.0946	0.2333 $\pm$ 0.1217
Graph Metric Learning	GL2Vec + kNN	0.0717 $\pm$ 0.0900	0.0917 $\pm$ 0.0793	0.0333 $\pm$ 0.0471	0.0333 $\pm$ 0.0667
	Graph2Vec + kNN <sup>2</sup>	–	–	–	–
	TGAT + kNN	0.1200 $\pm$ 0.0960	0.1250 $\pm$ 0.0793	0.1208 $\pm$ 0.0865	0.0917 $\pm$ 0.0319
	CAW + kNN	0.0400 $\pm$ 0.0362	0.0435 $\pm$ 0.0441	0.0569 $\pm$ 0.0370	0.0528 $\pm$ 0.0210
	tdGraphEmbed + kNN	0.2167 $\pm$ 0.1736	0.1056 $\pm$ 0.0814	0.1500 $\pm$ 0.1800	0.0750 $\pm$ 0.0877
	GL2Vec + ProtoNet	0.7100 $\pm$ 0.0361	0.6625 $\pm$ 0.0407	0.6075 $\pm$ 0.0496	0.5750 $\pm$ 0.0537
	Graph2Vec + ProtoNet	0.3792 $\pm$ 0.0459	0.3958 $\pm$ 0.0731	0.3958 $\pm$ 0.0241	0.3958 $\pm$ 0.0798
	TGAT + ProtoNet	0.2417 $\pm$ 0.0500	0.3083 $\pm$ 0.0739	0.2917 $\pm$ 0.1167	0.2417 $\pm$ 0.0319
	CAW + ProtoNet	0.1496 $\pm$ 0.0104	0.2113 $\pm$ 0.0110	0.2404 $\pm$ 0.0117	0.2842 $\pm$ 0.0044
	tdGraphEmbed + ProtoNet	0.6562 $\pm$ 0.1882	0.6791 $\pm$ 0.1141	0.6271 $\pm$ 0.1159	0.4229 $\pm$ 0.0463
	Temp-GFSM (Ours)	<b>0.7292 <math>\pm</math> 0.0682</b>	<b>0.7917 <math>\pm</math> 0.1278</b>	<b>0.7062 <math>\pm</math> 0.0762</b>	<b>0.6833 <math>\pm</math> 0.0589</b>

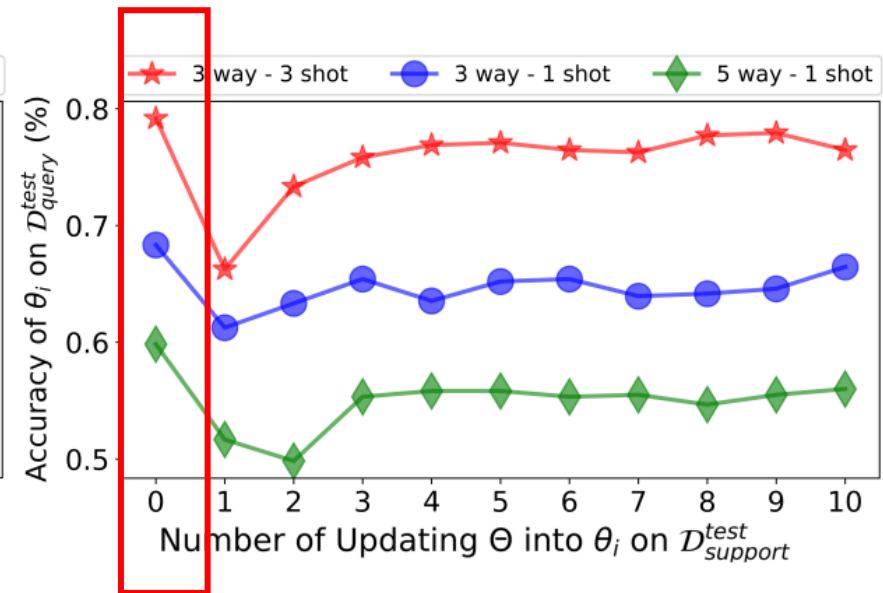
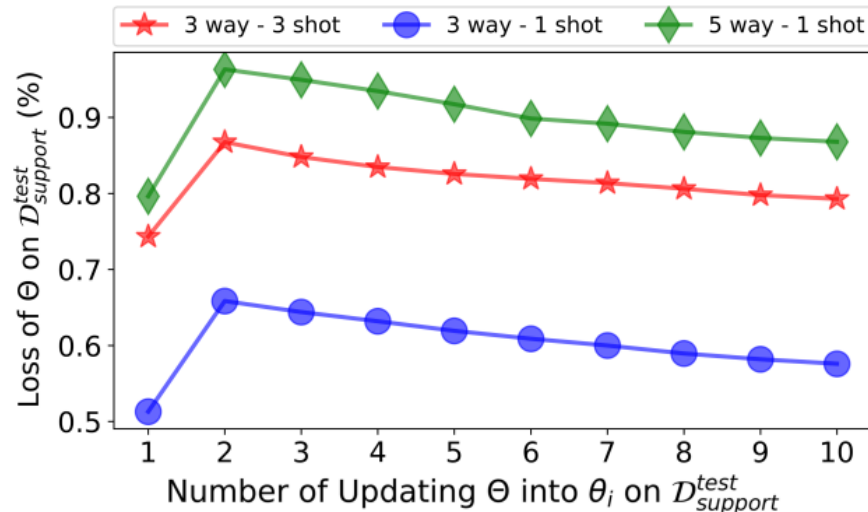
# Effectiveness: Temporal Graph Classification

- Dataset #2: Human-contact network
  - 12 different classes (6 online, 6 offline) from 2600 graphs (2123 online, 477 offline)
  - Task: investigate whether online networks could provide knowledge to classify offline networks
- Performance

Method \ Few-shot Setting		3 way - 5 shot	3 way - 3 shot	3 way - 2 shot	3 way - 1 shot
Graph Kernel	Weisfeiler-Lehman Opt + kNN	0.3631 $\pm$ 0.0298	0.2941 $\pm$ 0.1023	0.2700 $\pm$ 0.1105	0.2133 $\pm$ 0.0388
	Neighborhood Hash + kNN	0.3938 $\pm$ 0.0371	0.3185 $\pm$ 0.1030	0.2178 $\pm$ 0.1500	0.3022 $\pm$ 0.1137
	Shortest Path + kNN	0.3996 $\pm$ 0.0317	0.3296 $\pm$ 0.1413	0.3556 $\pm$ 0.1139	0.3844 $\pm$ 0.0420
Graph Metric Learning	GL2Vec + kNN	0.2716 $\pm$ 0.0839	0.2637 $\pm$ 0.0482	0.1711 $\pm$ 0.0700	0.0000 $\pm$ 0.0000
	Graph2Vec + kNN	0.3360 $\pm$ 0.0352	0.3756 $\pm$ 0.0241	0.2400 $\pm$ 0.0149	0.1933 $\pm$ 0.0723
	TGAT + kNN	0.0289 $\pm$ 0.0096	0.0407 $\pm$ 0.0123	0.0333 $\pm$ 0.0068	0.0200 $\pm$ 0.0199
	CAW + kNN	0.0284 $\pm$ 0.0106	0.0378 $\pm$ 0.0178	0.0322 $\pm$ 0.0099	0.0333 $\pm$ 0.0192
	tdGraphEmbed + kNN	0.3600 $\pm$ 0.0208	0.3000 $\pm$ 0.1310	0.2767 $\pm$ 0.1185	0.2267 $\pm$ 0.0268
	GL2Vec + Protonet	0.3400 $\pm$ 0.0306	0.3822 $\pm$ 0.0290	0.2633 $\pm$ 0.0606	0.1933 $\pm$ 0.0723
	Graph2Vec + Protonet	0.3573 $\pm$ 0.0203	0.3711 $\pm$ 0.0279	0.2467 $\pm$ 0.0380	0.1933 $\pm$ 0.0723
	TGAT + ProtoNet	0.3227 $\pm$ 0.0171	0.3293 $\pm$ 0.0156	0.3243 $\pm$ 0.0110	0.3363 $\pm$ 0.0010
	CAW + ProtoNet	0.3340 $\pm$ 0.0113	0.3333 $\pm$ 0.0229	0.3380 $\pm$ 0.0155	0.3270 $\pm$ 0.0189
	tdGraphEmbed + ProtoNet	0.5083 $\pm$ 0.0121	0.4523 $\pm$ 0.0353	0.4670 $\pm$ 0.0199	0.3973 $\pm$ 0.0164
	Temp-GFSM (Ours)	<b>0.6161 <math>\pm</math> 0.0139</b>	<b>0.5931 <math>\pm</math> 0.0148</b>	<b>0.6074 <math>\pm</math> 0.0164</b>	<b>0.5605 <math>\pm</math> 0.0201</b>

# Efficiency and Robustness

- Convergence Speed



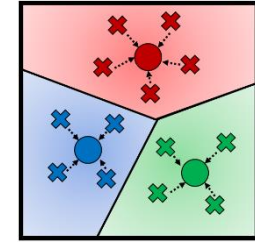
- With the bi-level optimization, our Temp-GFSM could achieve fast adaption (e.g., 3-4 update iterations)
- Interestingly, our Temp-GFSM could perform in the zero-shot setting due to the prototype construction during the meta-training

# Roadmap

- Motivation
- Proposed Temp-GFSM Framework
- Experiments
- **Conclusion**

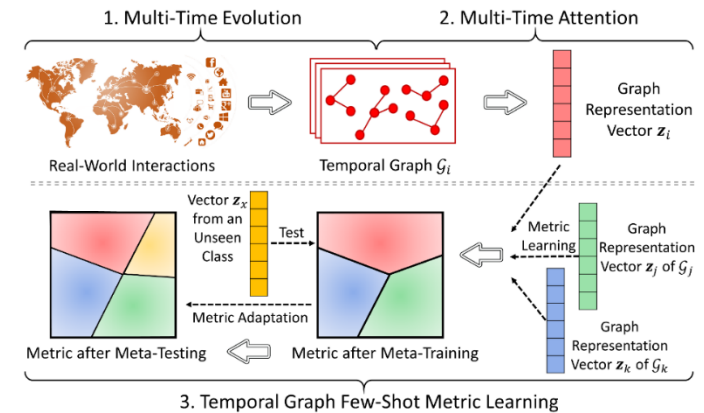
# Conclusion

- **Problem:** Metric Learning over Temporal Graphs



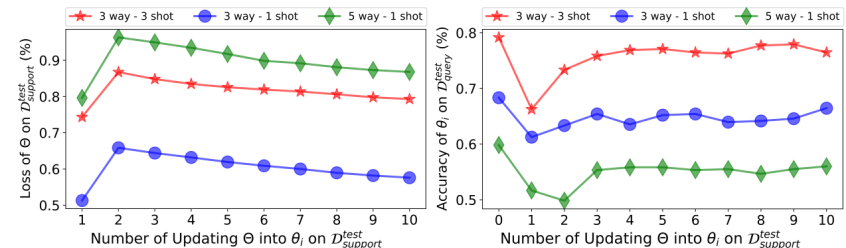
- **Algorithm:** Temp-GFSM

- Multi-Time Evolution
- Multi-Time Attention
  - Node-level lifelong attention
  - Intra-snapshot attention
  - Inter-snapshot attention
- Temporal graph few-shot learning via bi-level optimization



- **Evaluation:** Temporal Graph Classification

- Effectiveness
- Efficiency and Robustness
- Ablation Studies
- Parameter Sensitivity



# KDD 2022



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Please refer to our paper and code at

<https://github.com/DongqiFu/Temp-GFSM>



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