Heterogeneous Graph Attention Network

1 HETEROGENEOUS GRAPH ATTENTION NETWORK - WANG ET AL.

1.1 Goals

• We first propose a novel heterogeneous graph neural network based on the hierarchical attention, including node-level and semantic-level attentions

1.2 Preliminaries

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1.3 Challenges

- Real-world graph usually comes with multi-types of nodes and edges
- Different node types may have different attributes

1.4 Previous Work / Citations

- metapath2vec: randomwalk -> skipgram (context based) (negative sampling)
- hin2vec: max likelihood based on path count/probability approximation (but employs a negative sampling like approach)
 - Uses multiple prediction training tasks which learn the latent vectors of nodes and meta-paths simultaneously
- PME projects different types of node into the same relation space and conducts heterogeneous link prediction.

• This Work:

- We introduce node-level attention can learn the importance of meta-path based neighbors for each node in a heterogeneous graph and aggregate the representation of these meaningful neighbors to form a node embedding.
- To address the challenge of meta-path selection and semantic fusion in a heterogeneous graph, we propose a novel semantic-level attention to automatically learn the importance of different meta-paths and fuse them for the specific task.

1.5 Definitions

- **Semantic-level attention**: aims to learn the importance of each meta-path and assign proper weights to them.
- **Node-level attention**: aims to learn the importance of meta-path based neighbors and assign different attention values to them
- Heterogeneous network: $H = \{V, E, A, R, \phi, \psi\}$
 - $-v_i$ ∈ V: vertices, e_{ij} ∈ E: edges
 - $\phi(v_i)$: Node type, $\psi(e_{ij})$: Link type
 - A_i^o : Node attribute, U_{ij}^o : Link attribute
- **Meta-Path**: Path $o_1 \rightarrow l_1$ $o_2 \rightarrow l_2$... $o_m \rightarrow l_{m+1}$ o_{m+1}
 - Where o and l are node/link types
 - Carries semantics (composed relation)

- Allows computing multi-modal proximity
- Network embedding: $\Phi: V \to \mathbb{R}^{|V| \times d}$
- Heterogenous network embedding: $\{\Phi_k : V \to \mathbb{R}^{|V_k| \times d}\}_{k=1}^K$
 - where *K* is number of node types

Notation	Explanation
Φ	Meta-path
h	Initial node feature
\mathbf{M}_{ϕ}	Type-specific transformation matrix
$\mathbf{h'}$	Projected node feature
e^{Φ}_{ij}	Importance of meta-path based node pair (i, j)
\mathbf{a}_Φ	Node-level attention vector for meta-path Φ
$lpha_{ij}^{\Phi} \ \mathcal{N}^{\Phi}$	Weight of meta-path based node pair (i, j)
\mathcal{N}^{Φ}	Meta-path based neighbors
Z_Φ	Semantic-specific node embedding
q	Semantic-level attention vector
w_Φ	Importance of meta-path Φ
eta_Φ	Weight of meta-path Φ
Z	The final embedding

1.6 Outline / Structure

- Node-level attention: node-level attention can learn the importance of meta-path based neighbors for each node in a heterogeneous graph and aggregate the representation of these meaningful neighbors to form a node embedding.
- Project node features into a common space: $h'_i = \mathbf{M}_{\phi_i} \cdot h_i$

1.6.1 Node-level Embeddings

- Importance of meta-path based node pair (node-level attention): $e^{\Phi}_{ij} = att_{node}(h'_i, h'_j; \Phi)$
 - att_{node} is MLP and is shared
 - e^{Φ}_{ij} is asymmetric; node level attention can preserve asymmetry
- Inject structural information via **masked attention** (by calculating neighbor weights):

$$- \alpha_{ij}^{\Phi} = \operatorname{softmax}_{j} \left(e_{ij}^{\Phi} \right) = \frac{\exp \left(\sigma \left(\mathbf{a}_{\Phi}^{\mathsf{T}} \left[\mathbf{h}_{i}' \| \mathbf{h}_{j}' \right] \right) \right)}{\sum_{k \in \mathcal{N}_{i}^{\Phi}} \exp \left(\sigma \left(\mathbf{a}_{\Phi}^{\mathsf{T}} \left[\mathbf{h}_{i}' \| \mathbf{h}_{k}' \right] \right) \right)}$$

- * σ : activation
- * || : concatenation operation
- * Referred to as Weight Coefficient of Meta-path node pair
- Meta-path based embedding: aggregated based on neighbors and their weight coefs:

$$- \mathbf{z}_{i}^{\Phi} = \sigma \left(\sum_{j \in \mathcal{N}_{i}^{\Phi}} \alpha_{ij}^{\Phi} \cdot \mathbf{h}_{j}' \right)$$

Close up of meta-path based embedding calculation

- Extend node-level attention to multi-head attention:
 - Since heterogeneous graph present the property of scale free, the variance of graph data is quite high
 - Process becomes more stable
 - Repeat node-level attention for *K* times

$$- \mathbf{z}_{i}^{\Phi} = \prod_{k=1}^{K} \sigma \left(\sum_{j \in N_{i}^{\Phi}} \alpha_{ij}^{\Phi} \cdot \mathbf{h}_{j}' \right)$$

1.6.2 Semantic-level attention

- Calculate weight of each meta-path node pair: $(\beta_{\Phi_1}, \dots, \beta_{\Phi_P}) = att_{\text{sem}} (Z_{\Phi_1}, \dots, Z_{\Phi_P})$
- att_{sem}: DNN performing semantic level attention
 - Calculate importance of a meta path (by averaging the pair weights)

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$$w_{\Phi_p} = \frac{1}{|\mathcal{V}|} \sum_{i \in \mathcal{V}} \mathbf{q}^{\mathrm{T}} \cdot \tanh\left(\mathbf{W} \cdot \mathbf{z}_i^{\Phi_p} + \mathbf{b}\right)$$

- Weight of meta-path is obtained by normalizing the importance of all meta-paths

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$$\beta_{\Phi} = \frac{\exp(w_{\Phi_p})}{\sum_{p=1}^{P} \exp(w_p)}$$

* $\beta_{\Phi} = \frac{\exp\left(w_{\Phi_p}\right)}{\sum_{p=1}^{P} \exp\left(w_p\right)}$ * can be interpreted as the contribution of the meta-path Φ_p for specific task

Final embedding:

$$- \ Z = \sum_{p=1}^{P} \beta_{\Phi_p} \cdot Z_{\Phi_p}$$

• Loss function: minimizing Cross-Entropy over all labeled nodes

1.7 Evaluation

- Does outperform other algs by a (substantial) margin.
- Uses: DBLP, ACM, IMDB
- Evaluates node classification task
- Evaluates for clustering task (apply K-Means afterwards)

1.8 Code

- https://github.com/Jhy1993/HAN
 - Code is a little messy
 - $-a_{ij}^{\Phi}$: https://github.com/Jhy1993/HAN/blob/71bac29a07fb8fab908d50a806a7bc38aa6c6611/models/g
 - w_{Φ} : https://github.com/Jhy1993/HAN/blob/71bac29a07fb8fab908d50a806a7bc38aa6c6611/models/g
 - semantic level attention calculation?
 - * https://github.com/Jhy1993/HAN/blob/71bac29a07fb8fab908d50a806a7bc38aa6c6611/models

1.9 Resources

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Discussion 1.10

- That algorithms seems so compute heavy
 - Especially that softmax (which is not adressed in analysis?)
- Query based attention / importance would be cool
 - But that is a transformer like thing