# Graph Neural Networks Designs

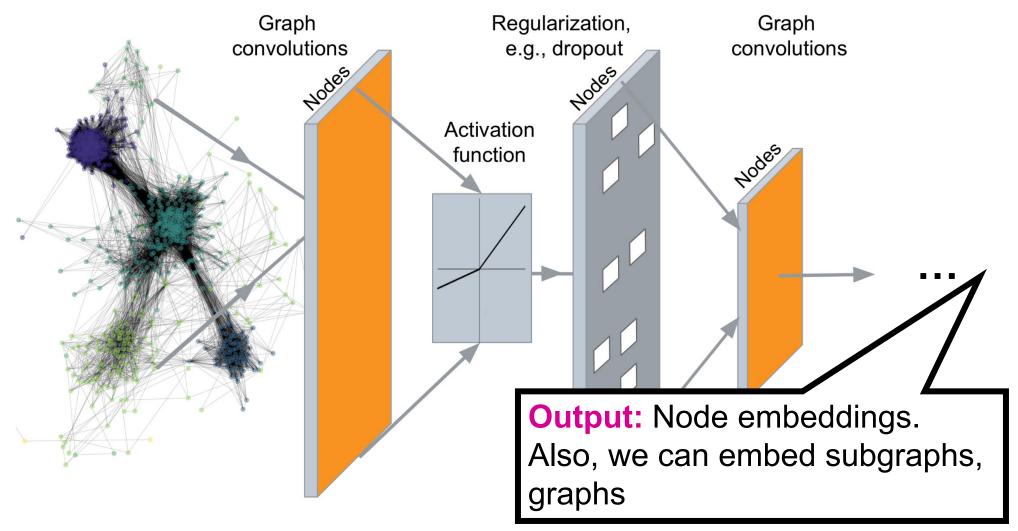
CPSC483: Deep Learning on Graph-Structured Data

Rex Ying

## Readings

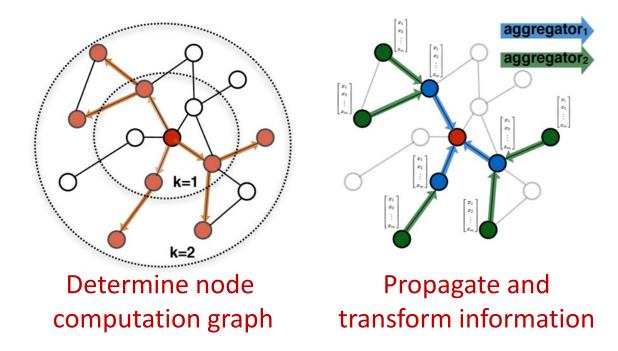
- Readings are updated on the website (syllabus page)
- Lecture 3 readings:
  - Graph representation learning: methods and application
  - Inductive Representation Learning for Large Graphs (GraphSAGE)
- Lecture 4 readings:
  - Semi-Supervised Classification with Graph Convolutional Networks
  - Principled Neighborhood Aggregation on Graph Nets

#### Recap: Deep Graph Encoders



#### Recap: Graph Convolutional Networks

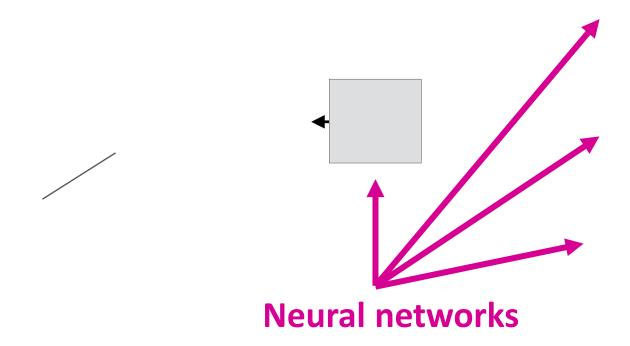
Idea: Node's neighborhood defines a computation graph



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

## Recap: Aggregate Neighbors (1)

 Intuition: Nodes aggregate information from their neighbors using neural networks

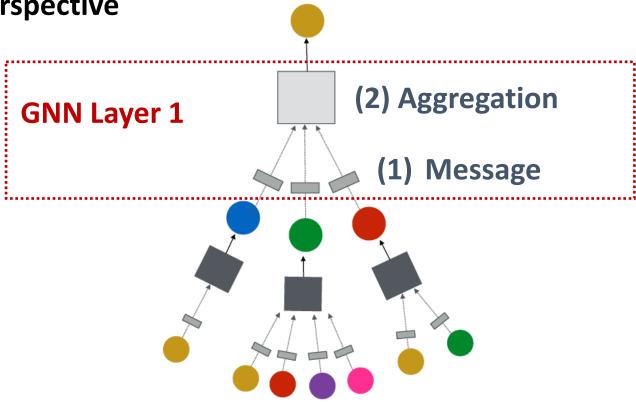


#### A General GNN Framework (1)

GNN Layer = Message + Aggregation

Different instantiations under this perspective

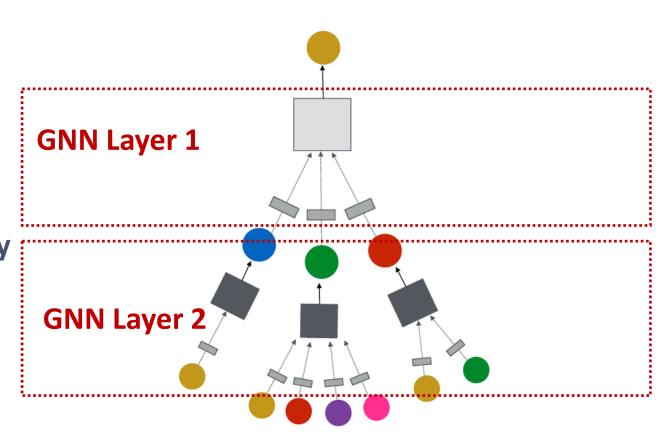
GCN, GraphSAGE, GAT, ...



## A General GNN Framework (2)

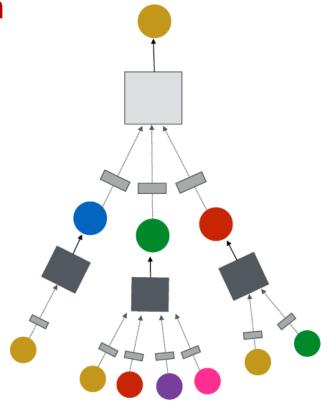
- Connect GNN layers into a GNN
- Stack layers sequentially
- Ways of adding skip connections

(3) Layer connectivity



#### A General GNN Framework (3)

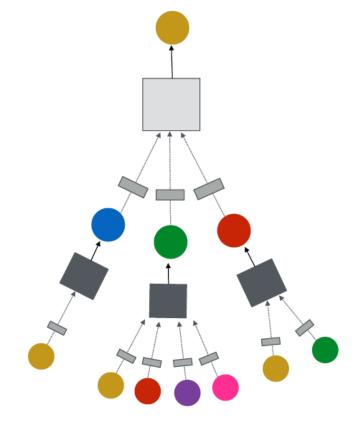
- Idea: Raw input graph ≠ computational graph
  - Graph feature augmentation
  - Graph structure augmentation



(4) Graph augmentation

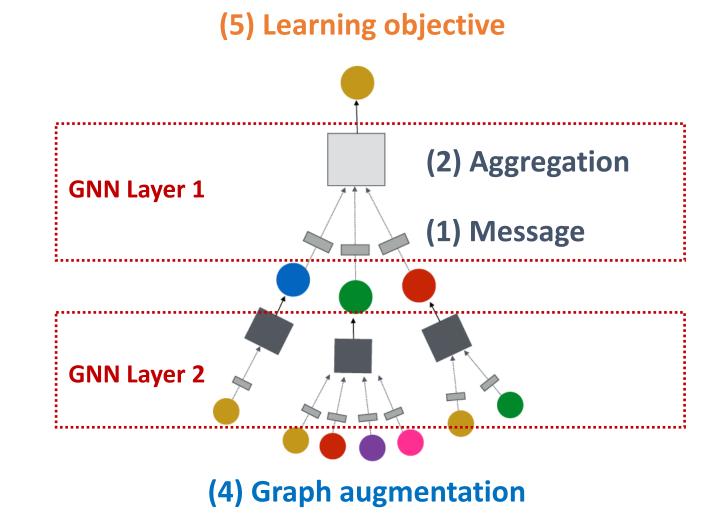
#### A General GNN Framework (4)

- How do we train a GNN
  - Supervised/Unsupervised objectives
  - Node/Edge/Graph level objectives



(4) Graph augmentation

#### A General GNN Framework (5)



#### Content

A Single Layer of a GNN

Stacking Layers of a GNN

Graph Manipulation in GNNs

## Outline of Today's Lecture

A Single Layer of a GNN

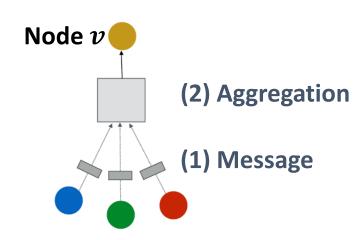
Stacking Layers of a GNN

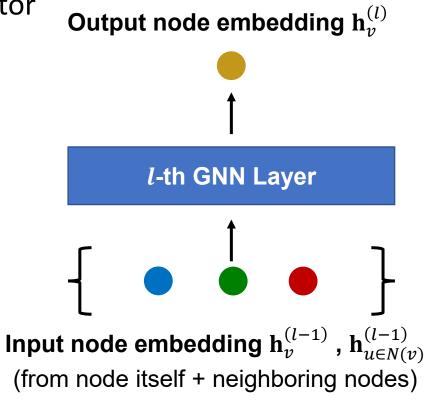
Graph Manipulation in GNNs

## A Single layer of a GNN

#### A Single GNN Layer: Two Steps

- Idea of a GNN Layer:
  - Compress a set of vectors into a single vector
  - Two step process:
    - (1) Message
    - (2) Aggregation



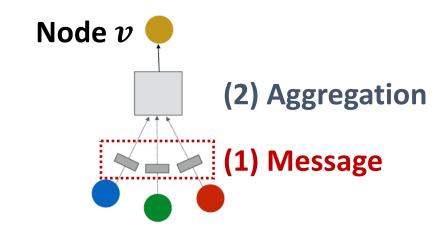


#### Message Computation

• (1) Message computation

#### **Message function**

- 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

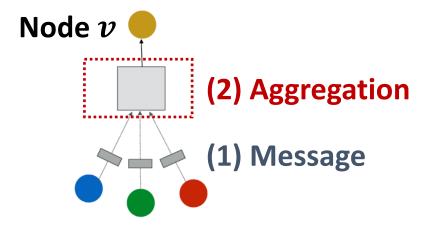
#### • (2) Aggregation

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

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





#### Message Aggregation: Issue

- Issue: Information from node v itself could get lost
  - Computation of  $\mathbf{h}_{n}^{(l)}$  does not directly depend on  $\mathbf{h}_{n}^{(l-1)}$
- 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

$$\mathbf{m}_v^{(l)} = \mathbf{B}^{(l)} \mathbf{h}_v^{(l-1)}$$

Then aggregate from node itself

• (2) Aggregation: After aggregating from neighbors, we can aggregate the message from node v itself

Via concatenation or summation

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

First aggregate from neighbors

## A Single GNN Layer: Message and Aggregation

#### Putting things together:

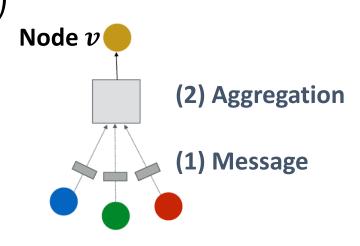
• (1) Message: each node computes a message

$$\mathbf{m}_{u}^{(l)} = \mathrm{MSG}^{(l)}\left(\mathbf{h}_{u}^{(l-1)}\right), u \in \{N(v) \cup v\}$$

• (2) Aggregation: aggregate messages from neighbors

$$\mathbf{h}_{v}^{(l)} = \mathrm{AGG}^{(l)}\left(\left\{\mathbf{m}_{u}^{(l)}, u \in N(v)\right\}, \mathbf{m}_{v}^{(l)}\right)$$

- Nonlinearity (activation): Adds expressiveness
  - Often written as  $\sigma(\cdot)$ : ReLU( $\cdot$ ), Sigmoid( $\cdot$ ), ...
  - Can be added to message or aggregation

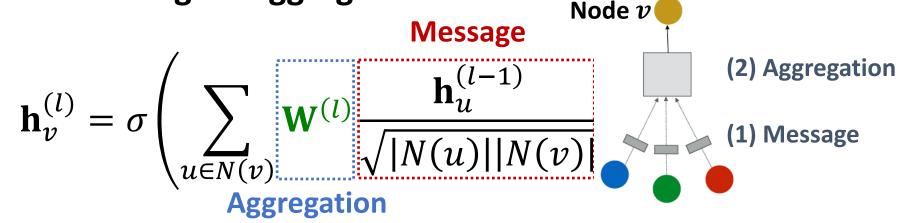


## Classical GNN Layers: GCN (1)

• (1) Graph Convolutional Networks (GCN)

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

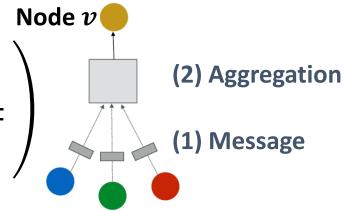
• How to write this as Message + Aggregation?



## Classical GNN Layers: GCN (2)

Graph Convolutional Networks (GCN)

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



#### Message:

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

#### 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

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

$$\mathbf{h}_{N(v)}^{(l)} \leftarrow \mathrm{AGG}\left(\left\{\mathbf{h}_{u}^{(l-1)}, \forall u \in N(v)\right\}\right)$$

• 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 Neighborhood Aggregation

Mean: Take a weighted average of neighbors

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

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

**Aggregation** Message computation

LSTM: Apply LSTM to reshuffled of neighbors (not order invariant)

$$AGG = \underline{LSTM}([\mathbf{h}_u^{(l-1)}, \forall u \in \pi(N(v))])$$

**Aggregation** 

#### GraphSAGE: L2 Normalization

#### • $\ell_2$ Normalization:

• Optional: Apply  $\ell_2$  normalization to  $\mathbf{h}_v^{(l)}$  at every layer

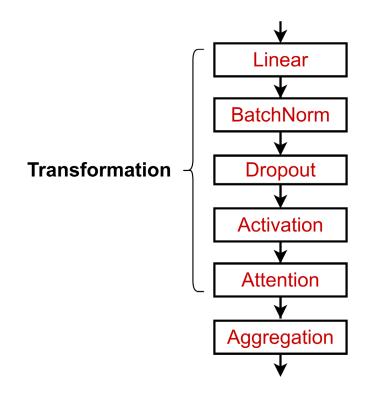
• 
$$\mathbf{h}_{v}^{(l)} \leftarrow \frac{\mathbf{h}_{v}^{(l)}}{\|\mathbf{h}_{v}^{(l)}\|_{2}} \ \forall v \in V \text{ where } \|u\|_{2} = \sqrt{\sum_{i} u_{i}^{2}} \ (\ell_{2}\text{-norm})$$

- Without  $\ell_2$  normalization, the embedding vectors have different scales ( $\ell_2$ -norm) for vectors
- In some cases (not always), normalization of embedding results in performance improvement
- Benefit: more efficient retrieval (finding the nearest embedding vector) through locality sensitive hashing (LSH)

## GNN Layer in Practice (1)

- In practice, these classic GNN layers are a great starting point
  - We can often get better performance by considering a general GNN layer design
  - Concretely, we can include modern deep learning modules that proved to be useful in many domains

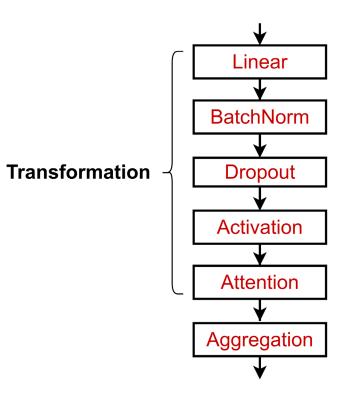
#### A suggested GNN Layer



#### GNN Layer in Practice Overview

- Overview: many modern deep learning modules can be incorporated into a GNN layer
  - Batch Normalization
    - Normalize embeddings in a minibatch
    - Stabilize neural network training
  - Layer Normalization (alternative to BN)
    - Normalize individual output embeddings
  - Dropout
    - Prevent overfitting
  - More:
    - Any other useful deep learning modules

#### A suggested GNN Layer



#### Batch Normalization

- Goal: Stabilize neural networks training
- Idea: Given a batch of inputs (node embeddings)
  - Re-center the node embeddings into zero mean
  - Re-scale the variance into unit variance

Input:  $\mathbf{X} \in \mathbb{R}^{N \times D}$ 

N node embeddings

**Trainable Parameters:** 

$$\gamma, \beta \in \mathbb{R}^D$$

Output:  $\mathbf{Y} \in \mathbb{R}^{N \times D}$ 

Normalized node embeddings

Step 1:

Compute the mean and variance over *N* embeddings

Normalize the feature using computed mean and variance

$$\mu_j = \frac{1}{N} \sum_{i=1}^{N} \mathbf{X}_{i,j}$$

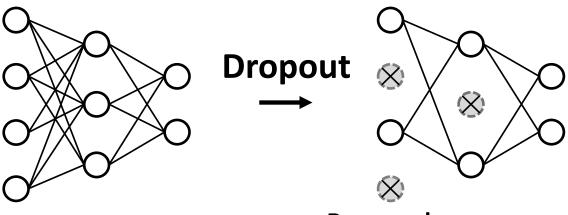
$$\sigma_j^2 = \frac{1}{N} \sum_{i=1}^{N} (\mathbf{X}_{i,j} - \mu_j)^2$$

$$\widehat{\mathbf{X}}_{i,j} = \frac{\mathbf{X}_{i,j} - \mathbf{\mu}_j}{\sqrt{\mathbf{\sigma}_j^2 + \epsilon}}$$

$$\mathbf{Y}_{i,j} = \mathbf{\gamma}_j \widehat{\mathbf{X}}_{i,j} + \mathbf{\beta}_j$$

#### Dropout

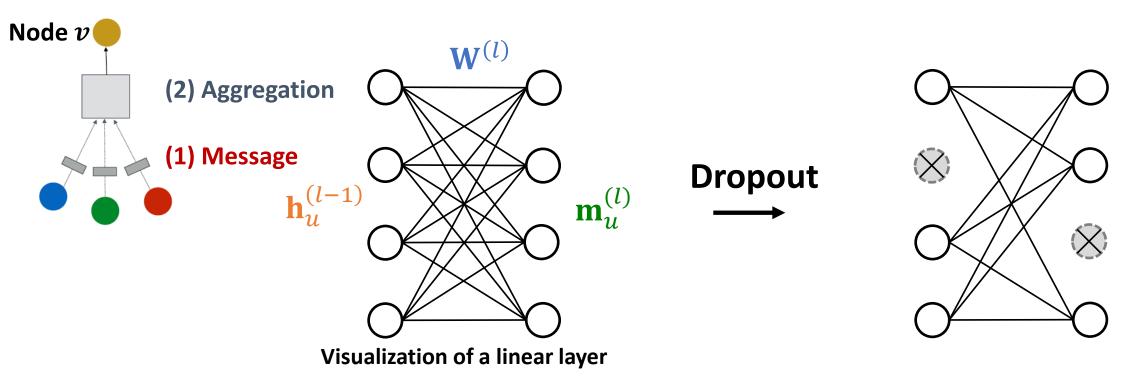
- Goal: Regularize a neural net to prevent overfitting.
  - Dropout ratio: percentage of dimensions that are dropped out
- Idea:
  - **During training**: with some probability p, randomly set neurons to zero (turn off)
  - **During testing:** Use all the neurons for computation
  - In PyTorch, use model.train() and model.eval() to toggle



**Removed neurons** 

#### Dropout for GNNs

- In GNN, Dropout is applied to the linear layer in the message function
  - A simple message function with linear layer:  $\mathbf{m}_u^{(l)} = \mathbf{W}^{(l)} \mathbf{h}_u^{(l-1)}$



## Activation (Non-linearity)

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

#### Rectified linear unit (ReLU)

$$ReLU(\mathbf{x}_i) = \max(\mathbf{x}_i, 0)$$

Commonly used

#### Sigmoid

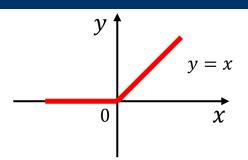
$$\sigma(\mathbf{x}_i) = \frac{1}{1 + e^{-\mathbf{x}_i}}$$

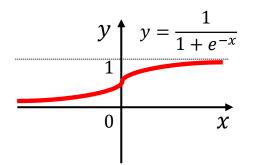
Used only when you want to restrict the range of your embeddings

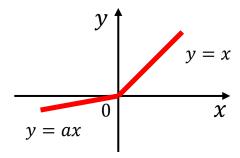


PReLU(
$$\mathbf{x}_i$$
) = max( $\mathbf{x}_i$ , 0) +  $a_i$ min( $\mathbf{x}_i$ , 0)  $a_i$  is a trainable parameter

- Sometimes performs better than ReLU
- See <u>Pytorch documentation</u> for more non-linearity functions

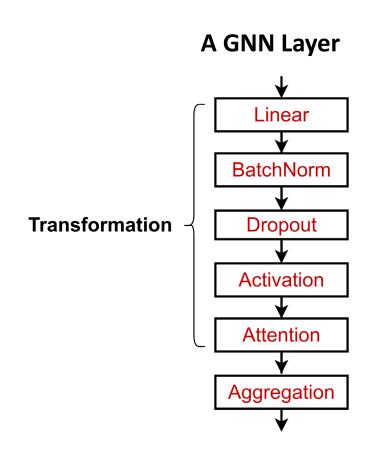






## GNN Layer in Practice

- Summary: Various deep learning modules can be included into a GNN layer for better performance
- Designing novel GNN layers is still an active research frontier!
- Suggested resources: You can explore diverse GNN designs or try out your own ideas in <u>GraphGym</u>



## Outline of Today's Lecture

A Single Layer of a GNN

Stacking Layers of a GNN

Graph Manipulation in GNNs

# Stacking Layers of a GNN

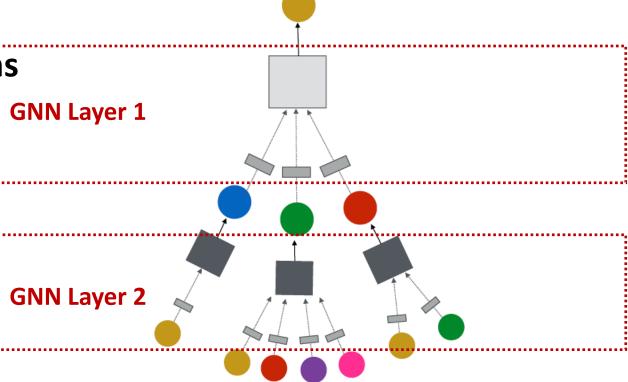
## Stacking GNN Layers (1)

How to connect GNN layers into a GNN?

Stack layers sequentially

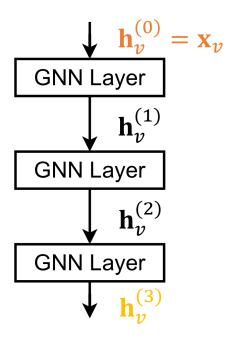
Ways of adding skip connections

(3) Layer connectivity



## Stacking GNN Layers (2)

- How to construct a Graph Neural Network?
  - The standard way: Stack GNN layers sequentially
  - Input: Initial raw node feature  $\mathbf{x}_{\nu}$
  - Output: Node embeddings  $\mathbf{h}_{v}^{(L)}$  after L GNN layers

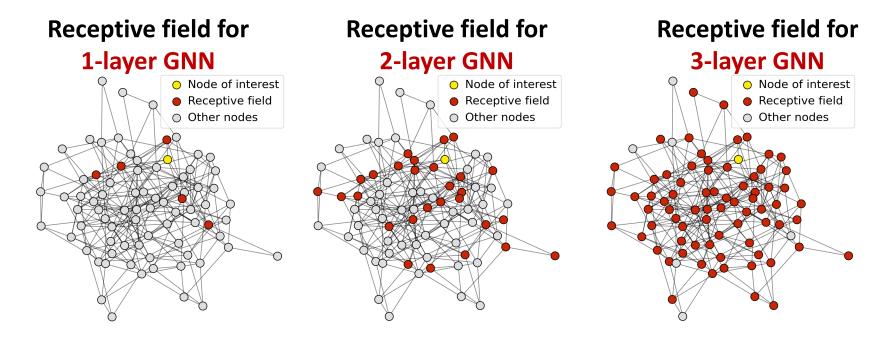


#### The Over-smoothing Problem

- The Issue of stacking many GNN layers
  - GNN suffers from the over-smoothing problem
- The over-smoothing problem: all the node embeddings converge to the same value
  - This is bad because we want to use node embeddings to differentiate nodes
- Why does the over-smoothing problem happen?

## Receptive Field of a GNN (1)

- Receptive field: the set of nodes that determine the embedding of a node of interest
  - In a K-layer GNN, each node has a receptive field of K-hop neighborhood



### Receptive Field of a GNN (2)

- We can explain over-smoothing via the notion of receptive field
  - We knew the embedding of a node is determined by its receptive field
    - If two nodes have highly-overlapped receptive fields, then their embeddings are highly similar
  - Stack many GNN layers → nodes will have highly-overlapped receptive fields → node embeddings will be highly similar → suffer from the over-smoothing problem

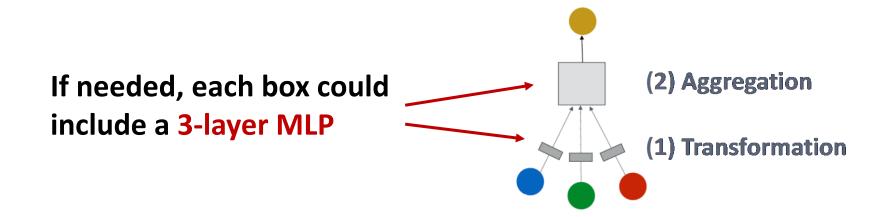
Next: how do we overcome over-smoothing problem?

### Design GNN Layer Connectivity

- What do we learn from the over-smoothing problem?
- Lesson 1: Be cautious when adding GNN layers
  - Unlike neural networks in other domains (CNN for image classification), adding more
     GNN layers do not always help
  - Step 1: Analyze the necessary receptive field to solve your problem. E.g., by computing the diameter of the graph
  - Step 2: Set number of GNN layers L to be a bit more than the receptive field we like. Tune it as a hyper-parameter.
- Question: How to enhance the expressive power of a GNN, if the number of GNN layers is small?

### Expressive Power for Shallow GNNs (1)

- How to make GNN more expressive without more message passing layers?
- Solution 1: Increase the expressive power within each GNN layer
  - In our previous examples, each transformation or aggregation function only include one linear layer
  - We can make aggregation / transformation become a deep neural network!



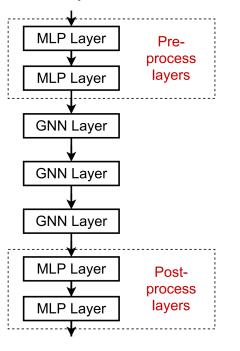
## Expressive Power for Shallow GNNs (2)

How to make GNN more expressive without more message passing layers?

Solution 2: Add layers that do not pass messages

• A GNN does not necessarily only contain GNN layers. e.g., we can add **MLP layers** (applied to each node) before and after GNN layers, as **pre-process layers** and **post-**

process layers



**Pre-processing layers**: Important when encoding node features is necessary.

E.g., when nodes represent images/text

**Post-processing layers**: Important when reasoning / transformation over node embeddings are needed

E.g., graph classification, knowledge graphs

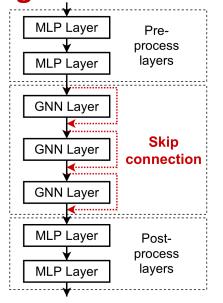
In practice, adding these layers works great!

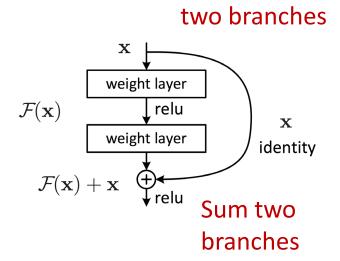
### Design GNN Layer Connectivity

- What if my problem still requires many GNN layers?
- Lesson 2: Add skip connections in GNNs
  - Observation from over-smoothing: Node embeddings in earlier GNN layers can sometimes better differentiate nodes

 Solution: We can increase the impact of earlier layers on the final node embeddings, by adding shortcuts in GNN

**Duplicate** into





#### Idea of skip connections:

Before adding shortcuts:

$$F(\mathbf{x})$$

After adding shortcuts:

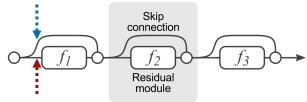
$$F(\mathbf{x}) + \mathbf{x}$$

(also called **residual stream** in the context of Transformer)

### Idea of Skip Connections

- Why do skip connections work?
  - Intuition: Skip connections create a mixture of models
  - N skip connections  $\rightarrow 2^N$  possible paths
  - Each path could have up to N modules
  - We automatically get a mixture of shallow GNNs and deep GNNs

Path 2: skip this module

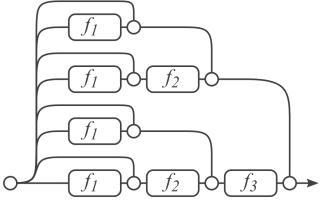


Path 1: include this module

(a) Conventional 3-block residual network

#### All the possible paths:

$$2 * 2 * 2 = 2^3 = 8$$



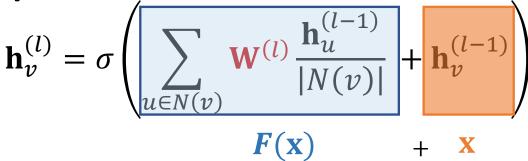
(b) Unraveled view of (a)

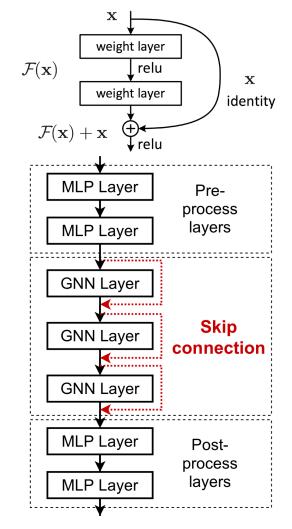
### Example: GCN with Skip Connections

A standard GCN layer

$$\mathbf{h}_{v}^{(l)} = \sigma \left( \sum_{u \in N(v)} \mathbf{W}^{(l)} \frac{\mathbf{h}_{u}^{(l-1)}}{|N(v)|} \right)$$
This is our  $F(\mathbf{x})$ 

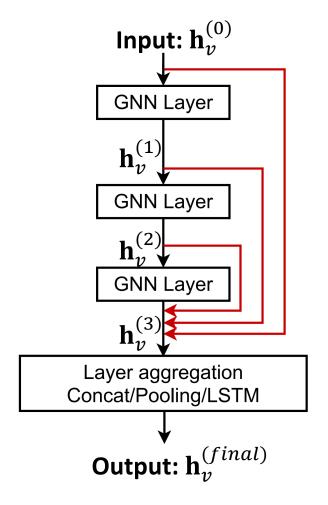
A GCN layer with skip connection





### Other Options of Skip Connections

- Other options: Directly skip to the last layer
  - The final layer directly aggregates from the all the node embeddings in the previous layers



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Stacking Layers of a GNN

Graph Manipulation in GNNs

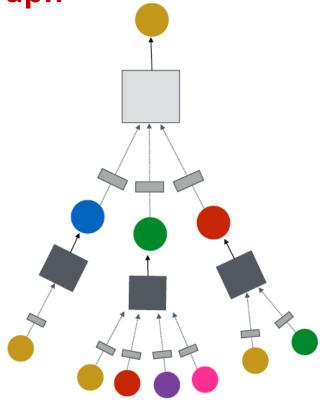
# Graph Manipulation in GNNs

### Graph GNN Framework

Idea: Raw input graph ≠ computational graph

Graph feature augmentation

Graph structure manipulation



(4) Graph manipulation

### Why Manipulating Graphs

### Our assumption so far has been

- Raw input graph = computational graph
  - Feature level
    - The input graph lacks features
  - Structure level:
    - The graph is too sparse → insufficient message passing
    - The graph is **too dense** → message passing is too costly
    - The graph is too large → cannot fit the computational graph into a GPU
  - It's unlikely that the input graph happens to be the optimal computation graph for embeddings

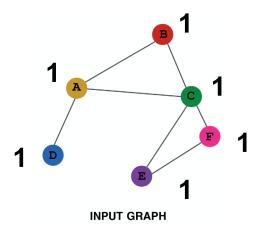
### Graph Manipulation Approaches

- Graph Feature manipulation
  - The input graph lacks features → feature augmentation
- Graph Structure manipulation
  - The graph is too sparse -> Add virtual nodes / edges
  - 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

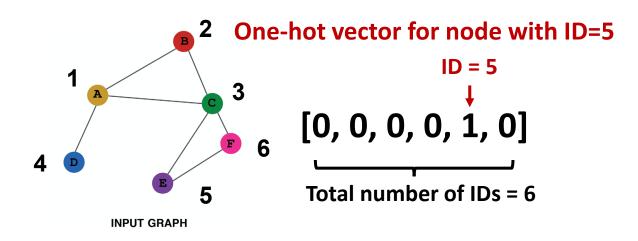
## Feature Augmentation on Graphs (1)

### 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



b) Assign unique IDs to nodes (one hot)



# Feature Augmentation on Graphs (2)

• Feature augmentation: constant vs. one-hot

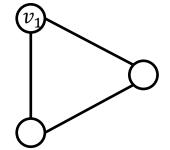
	Constant node feature	One-hot node feature
Expressive power	Medium. All the nodes are identical, but GNN can still learn from the graph structure	High. Each node has a unique ID, so node-specific information can be stored
Inductive learning (Generalize to unseen nodes)	High. Simple to generalize to new 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	<b>High</b> . $O( V )$ dimensional feature, cannot apply to large graphs
Use cases	Any graph, inductive settings (generalize to new nodes)	Small graph, transductive settings (no new nodes)

## Feature Augmentation on Graphs (3)

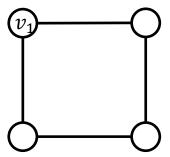
### Why do we need feature augmentation?

- (2) Certain structures are hard to learn by GNN
- Example: Cycle count feature
  - Can GNN learn the length of a cycle that  $v_1$  resides in?
  - Unfortunately, no (we will talk more about it in Lecture 9)

 $v_1$  resides in a cycle with length 3



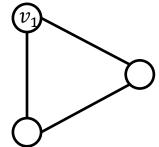
 $v_1$  resides in a cycle with length 4



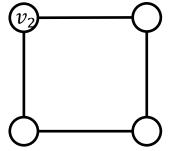
## Feature Augmentation on Graphs (4)

- $v_1$  cannot differentiate which graph it resides in
  - Because all the nodes in the graph have degree of 2
  - The computational graphs will be the same binary tree

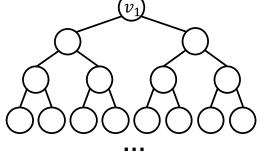
 $v_1$  resides in a cycle with length 3



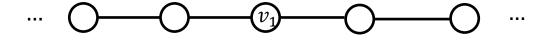
 $v_1$  resides in a cycle with length 4



The computational graphs for node  $v_1$  are always the same



There exists **no cycle** that includes  $v_1$ 



### Feature Augmentation on Graphs (5)

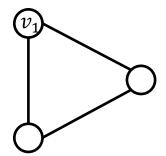
#### Solution:

We can use cycle count as augmented node features

We start from cycle with length 0

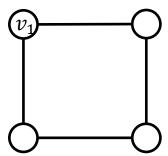
Augmented node feature for  $v_1$ 

 $v_1$  resides in a cycle with length 3



Augmented node feature for  $v_1$ 

 $v_1$  resides in a cycle with length 4

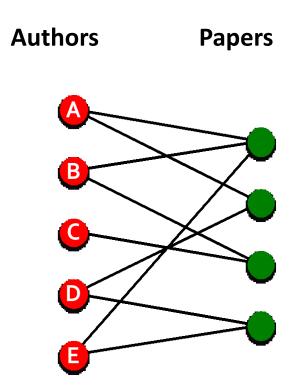


## Feature Augmentation on Graphs (6)

- Other commonly used augmented features:
  - Clustering coefficient
  - PageRank
  - Centrality
  - •
- Any feature we have introduced in Lecture 2 can be used!

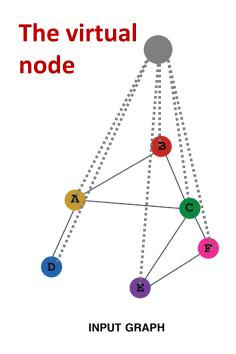
### Add Virtual Nodes / Edges (1)

- 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  $A + A^2$
  - Use cases: Bipartite graphs
    - Author-to-papers (they authored)
    - 2-hop virtual edges make an author-author collaboration graph



### Add Virtual Nodes / Edges (2)

- 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



### 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 (1)

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



## Neighborhood Sampling Example (3)

- 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!
  - We will talk more about scalable GNNs in Lecture 6



### 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
- Having understood the basics of GNNs, we can now explore advanced architectures, tasks and applications!