

A Gentle Introduction to Graph Convolution Networks (GCN)

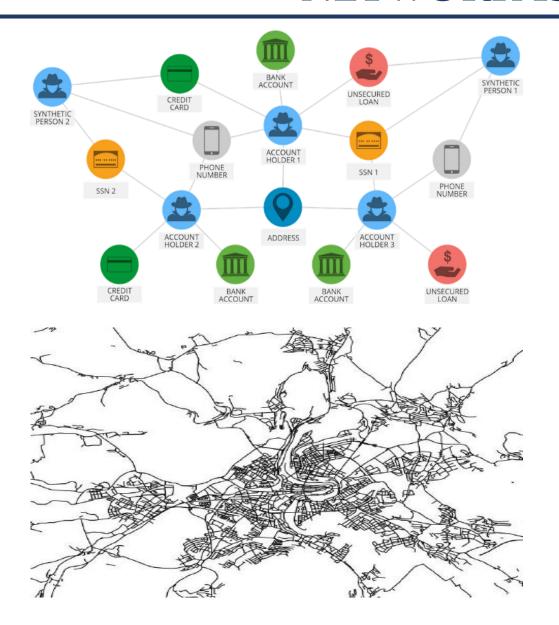
Hugh Nguyen Data Scientist Co-op RBC – Joint Security Operations Center

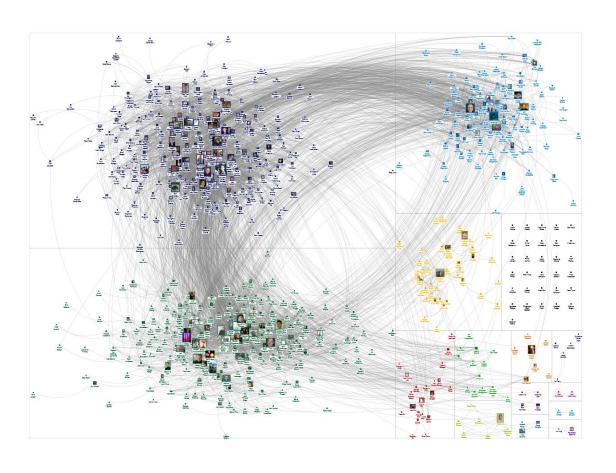
Date: 2018/12/06

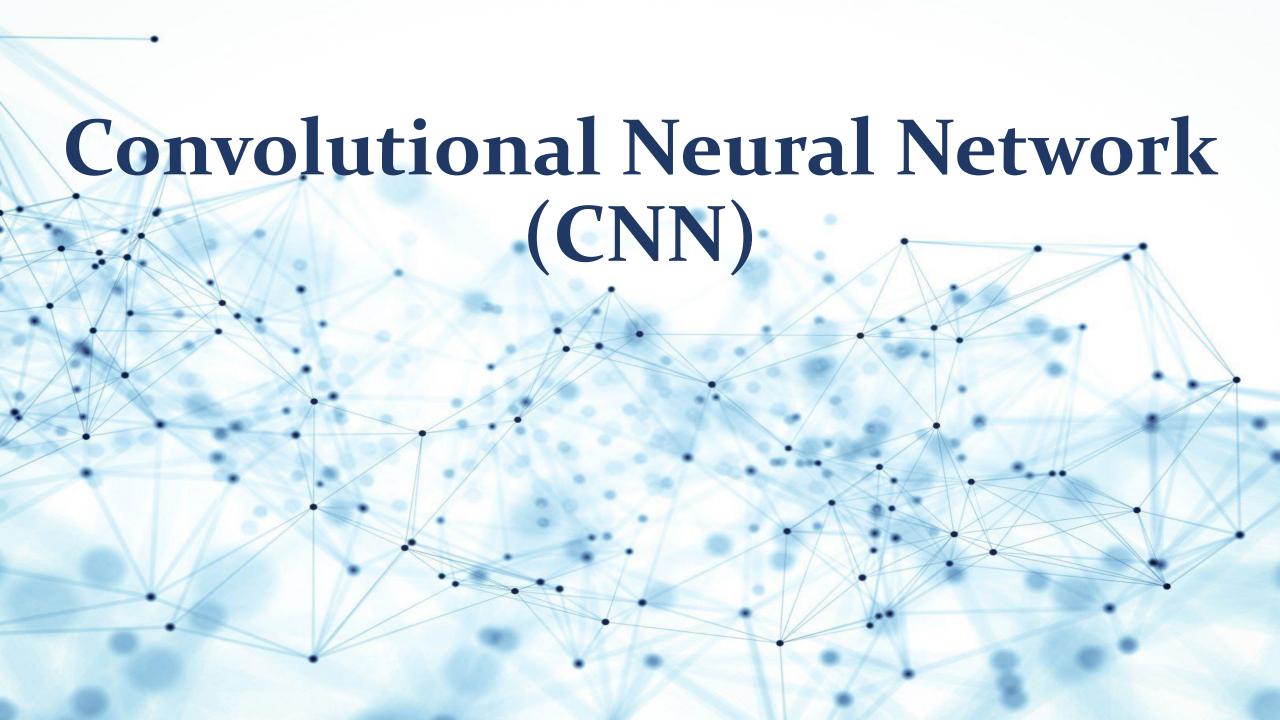
AGENDA

- 1. What is Convolution Neural Network? Why does it fail on graph?
- 2. Spectral Graph Theory 101
- 3. Graph Convolution Networks (GCN) and some of its applications
- 4. Semi-supervised Nodes Classification Performance Review

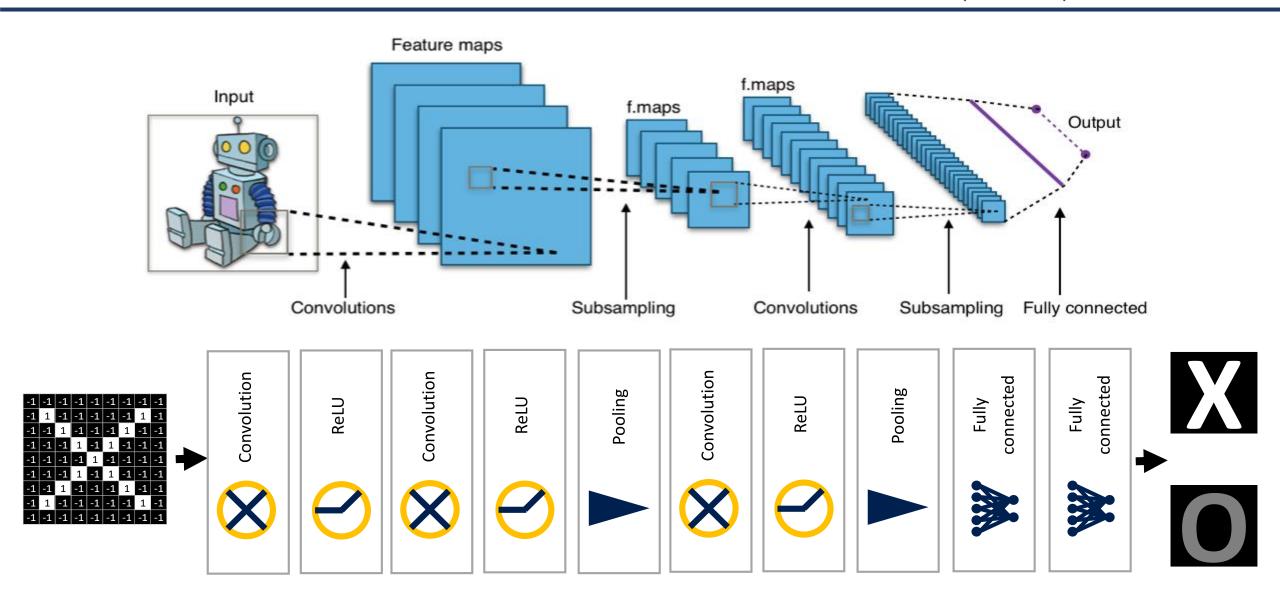
NETWORK IS EVERYWHERE





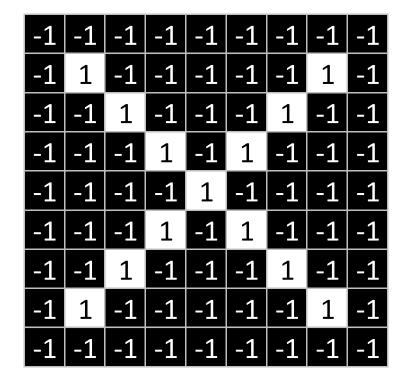


CONVOLUTION NEURAL NETWORK (CNN)

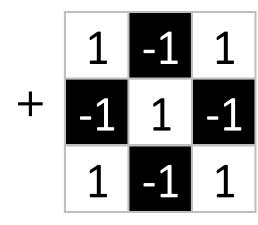


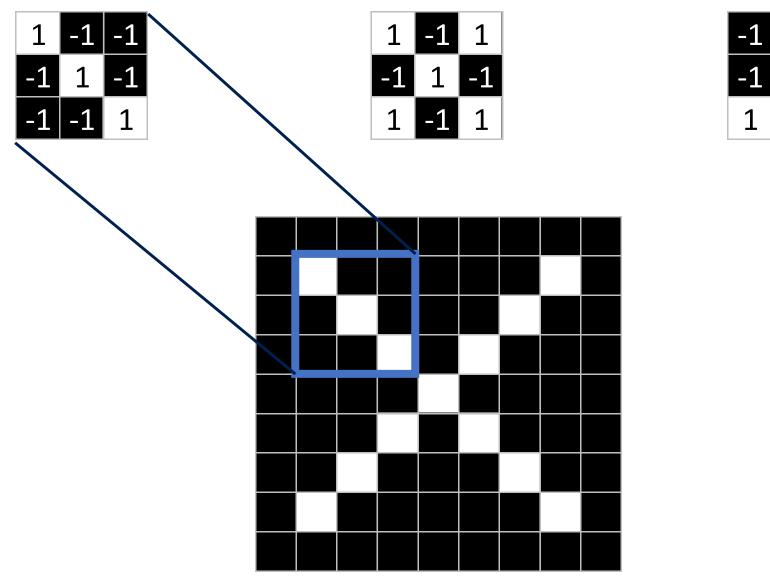
FILTERING

Consider this image: (2D Matrix)

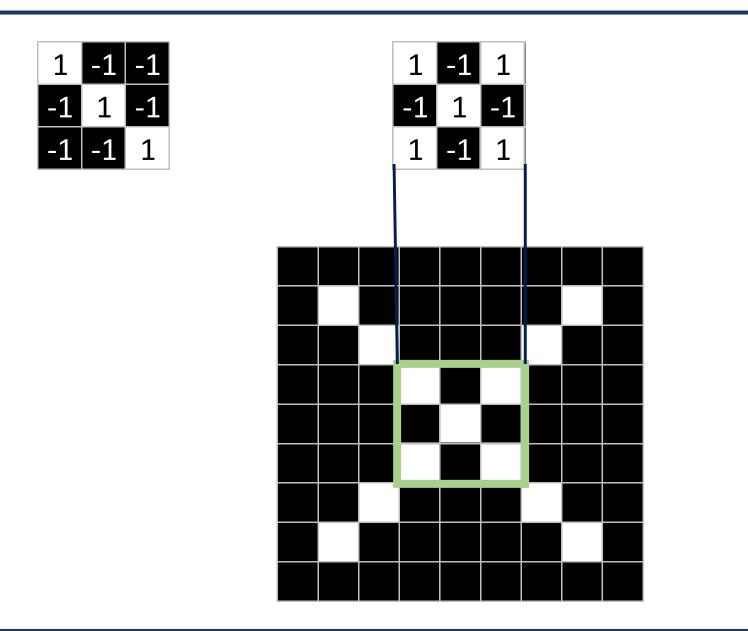


Features match pieces of the image



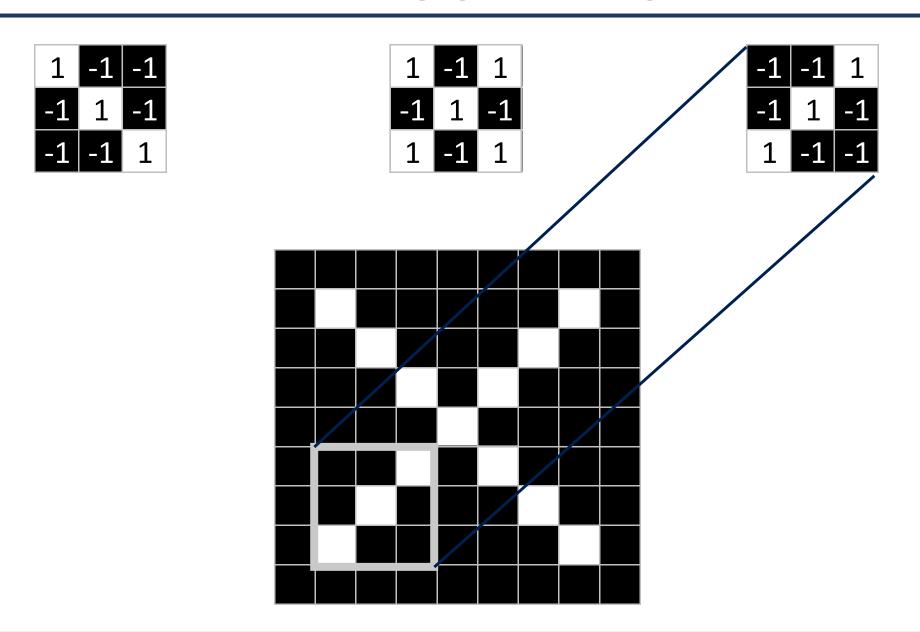


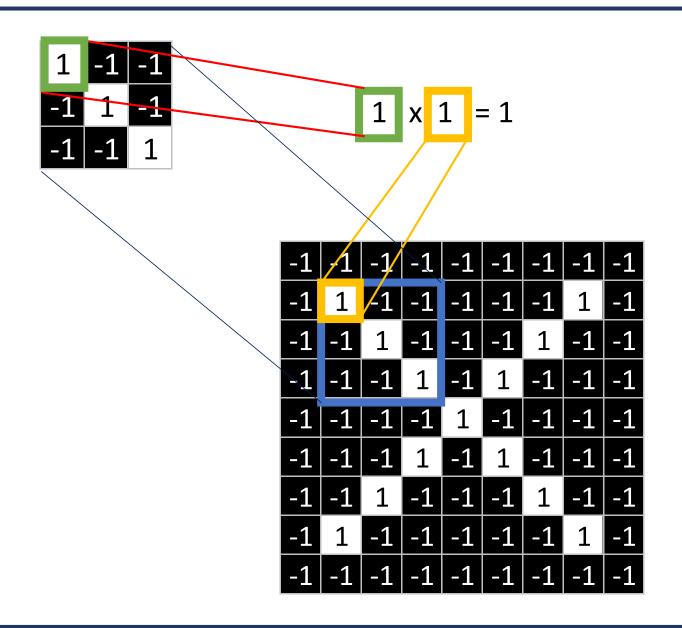
-1-11-11-11-1-1

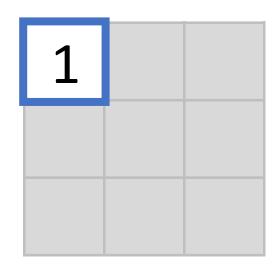


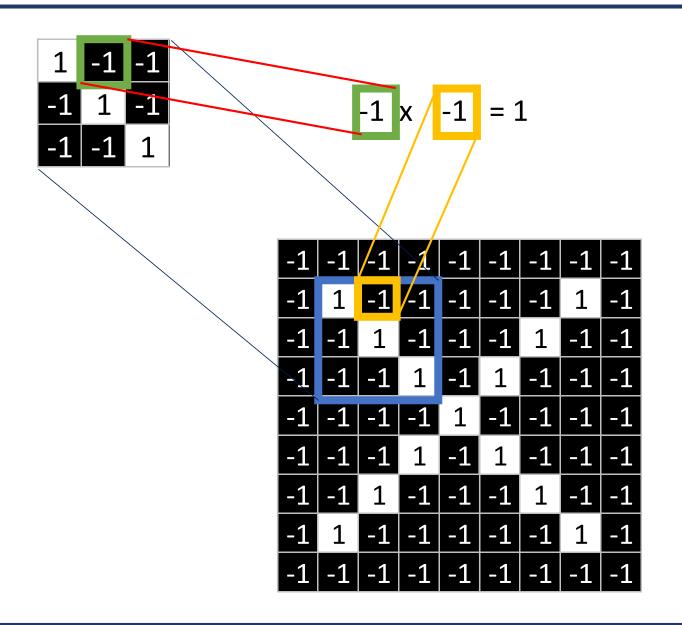
-1 -1 1-1 -1 -11 -1 -1

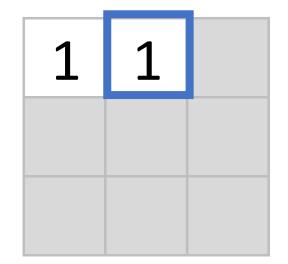
Source: Brandon Rohrer

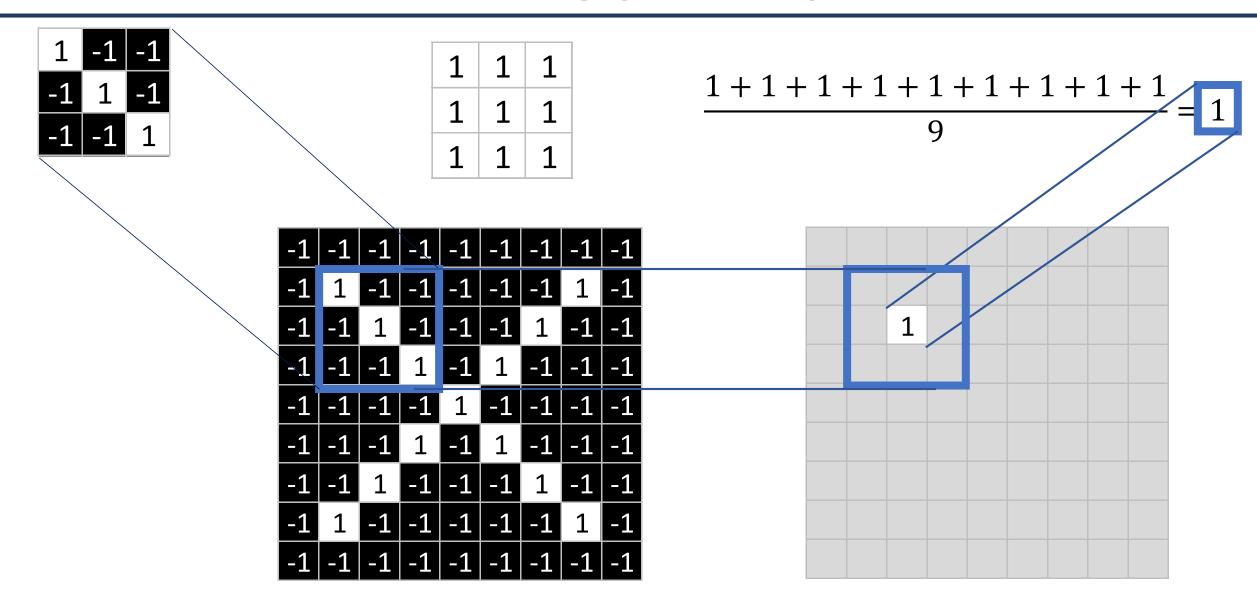


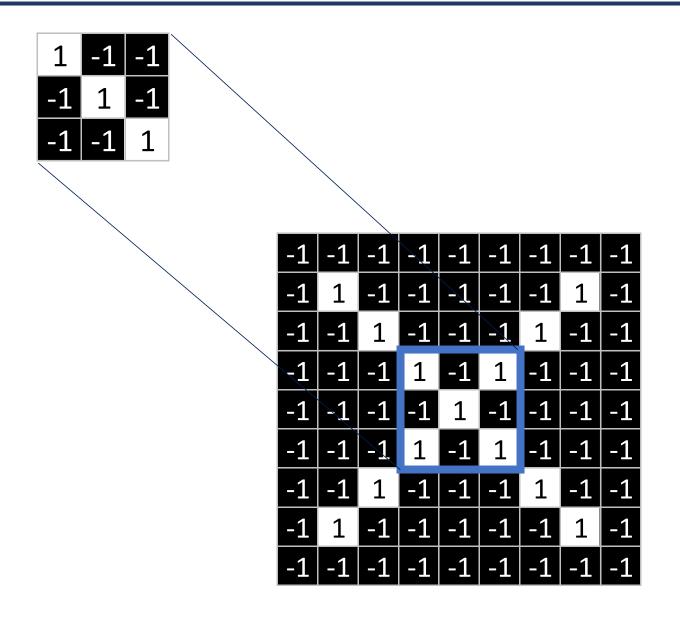




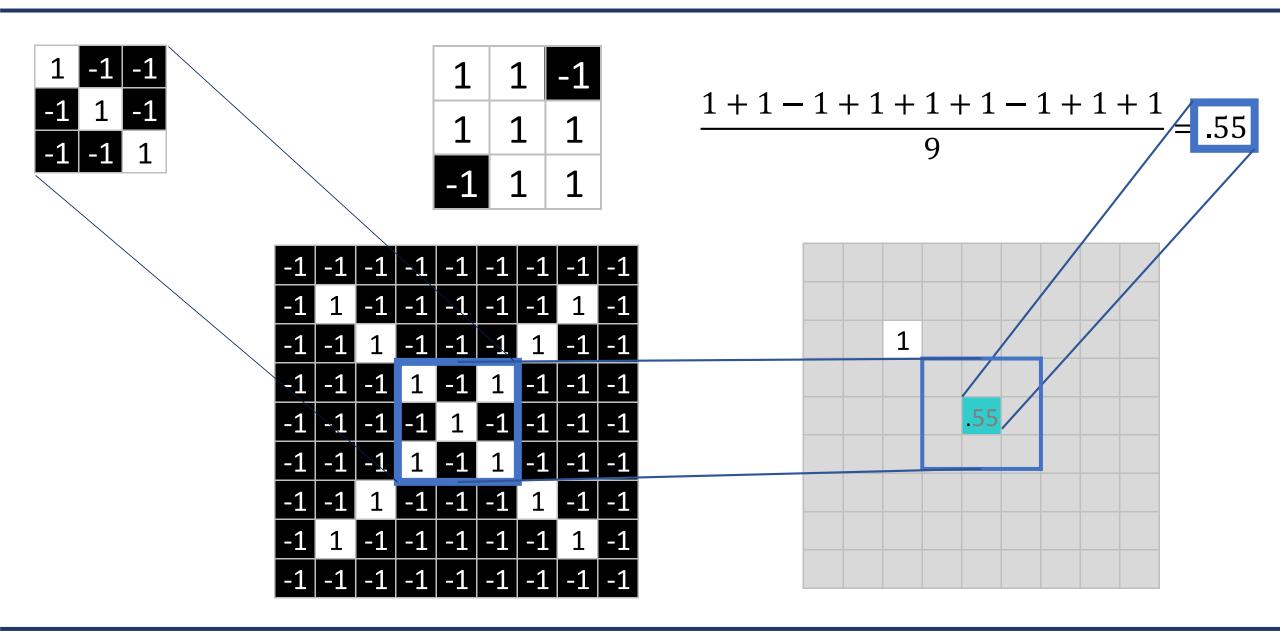


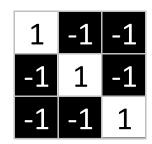




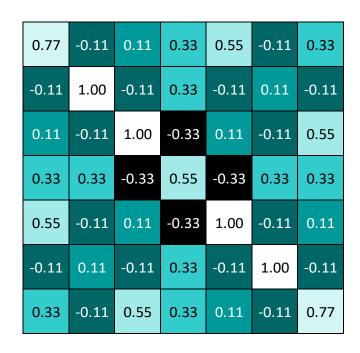


1	1	-1
1	1	1
-1	1	1



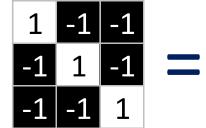


-1	-1	-1	-1	-1	-1	-1	-1	-1
-1	1	-1	-1	-1	-1	-1	1	-1
-1	-1	1	-1	-1	-1	1	-1	-1
-1	-1	-1	1	-1	1	-1	-1	-1
-1	-1	-1	-1	1	-1	-1	-1	-1
-1	-1	-1	1	-1	1	-1	-1	-1
-1	-1	1	-1	-1	-1	1	-1	-1
-1	1	-1	-1	-1	-1	-1	1	-1
-1	-1	-1	-1	-1	-1	-1	-1	-1

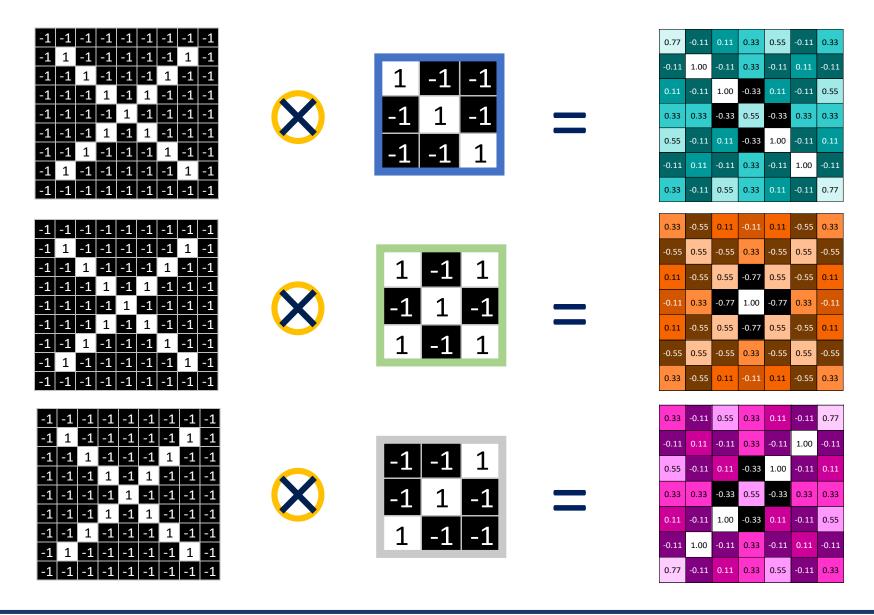


-1	-1	-1	-1	-1	-1	-1	-1	-1
-1	1	-1	-1	-1	-1	-1	1	-1
-1	-1	1	-1	-1	-1	1	-1	-1
-1	-1	-1	1	-1	1	-1	-1	-1
-1	-1	-1	-1	1	-1	-1	-1	-1
-1	-1	-1	1	-1	1	-1	-1	-1
-1	-1	1	-1	-1	-1	1	-1	-1
-1	1	-1	-1	-1	-1	-1	1	-1
-1	-1	-1	-1	-1	-1	-1	-1	-1





0.77	-0.11	0.11	0.33	0.55	-0.11	0.33
-0.11	1.00	-0.11	0.33	-0.11	0.11	-0.11
0.11	-0.11	1.00	-0.33	0.11	-0.11	0.55
0.33	0.33	-0.33	0.55	-0.33	0.33	0.33
0.55	-0.11	0.11	-0.33	1.00	-0.11	0.11
-0.11	0.11	-0.11	0.33	-0.11	1.00	-0.11
0.33	-0.11	0.55	0.33	0.11	-0.11	0.77



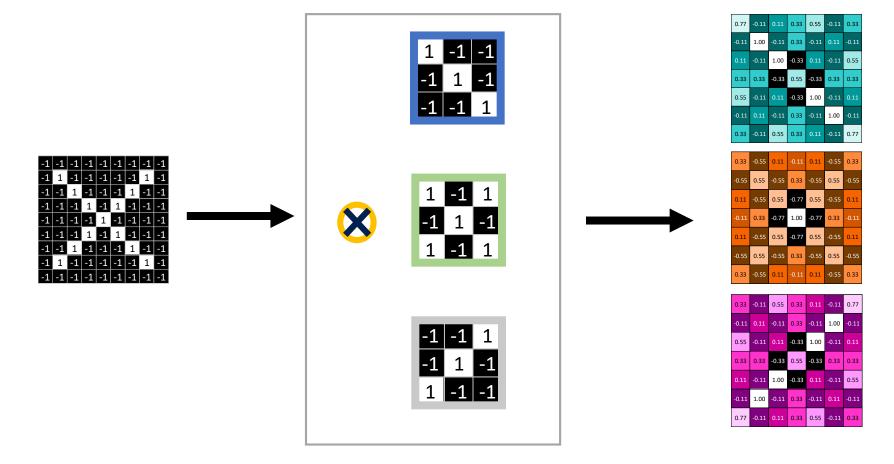
Graph Convolution Network (GCN)

Source: Brandon Rohrer

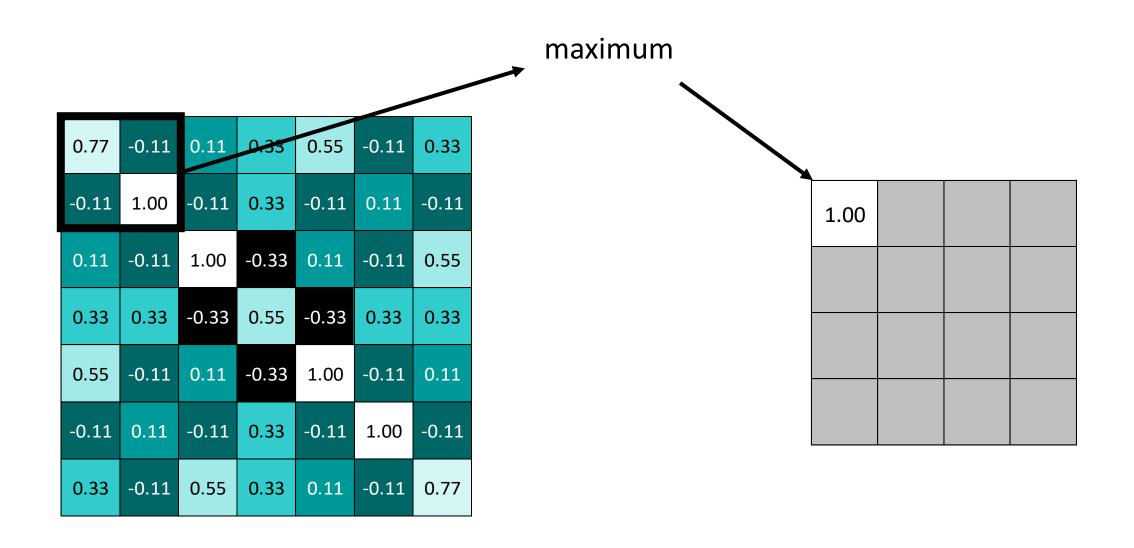
CNN Architecture

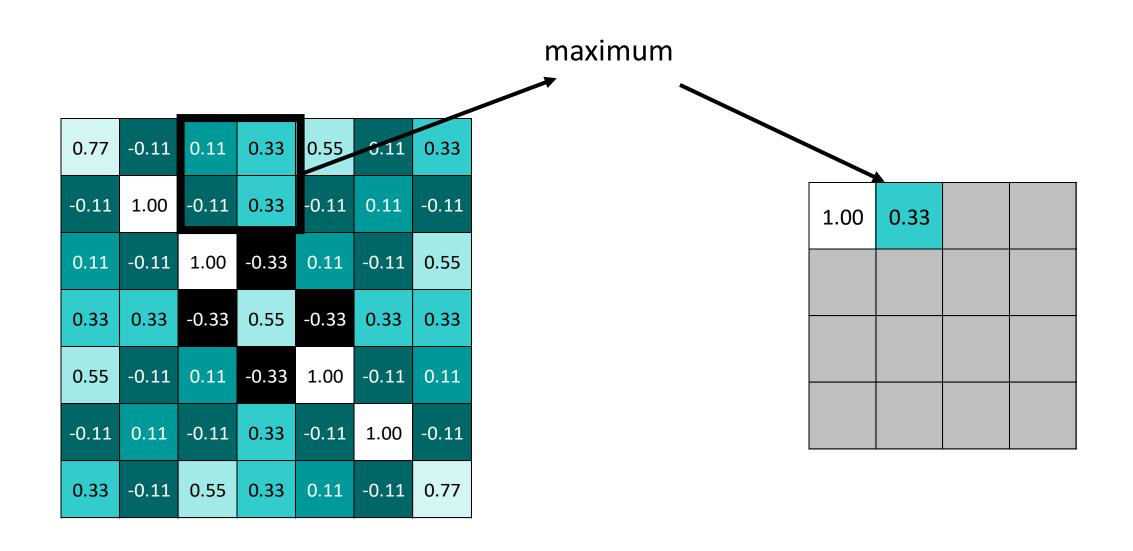
CONVOLUTION LAYER

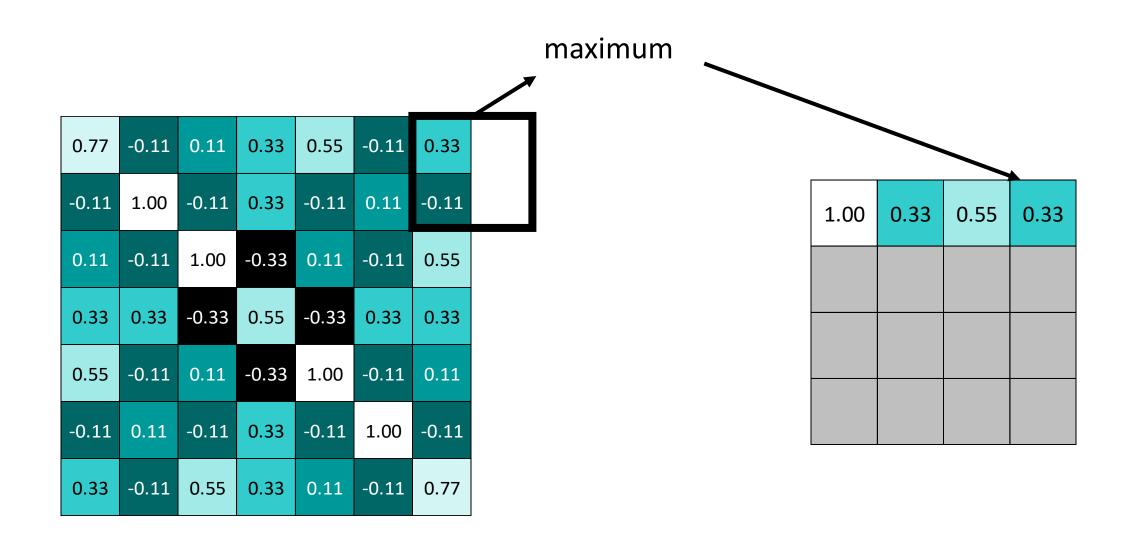
A stack of filters forms a convolution layer



- 1. Select a pooling window size; go with 2
- 2. Select a stride; go with 2





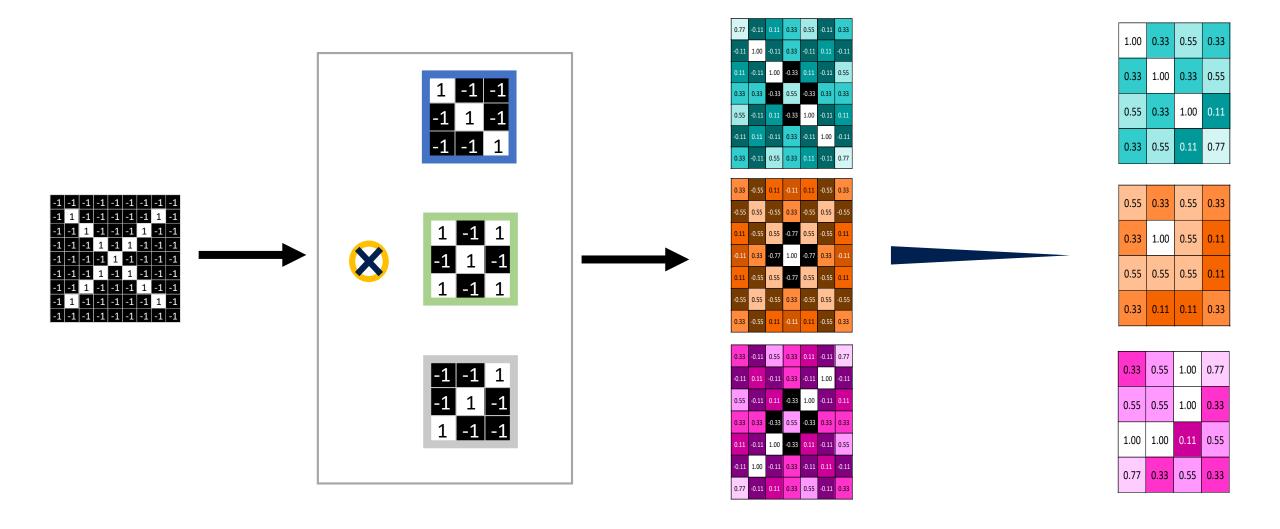


0.77	-0.11	0.11	0.33	0.55	-0.11	0.33
-0.11	1.00	-0.11	0.33	-0.11	0.11	-0.11
0.11	-0.11	1.00	-0.33	0.11	-0.11	0.55
0.33	0.33	-0.33	0.55	-0.33	0.33	0.33
0.55	-0.11	0.11	-0.33	1.00	-0.11	0.11
-0.11	0.11	-0.11	0.33	-0.11	1.00	-0.11
0.33	-0.11	0.55	0.33	0.11	-0.11	0.77

max pooling

1.00	0.33	0.55	0.33
0.33	1.00	0.33	0.55
0.55	0.33	1.00	0.11
0.33	0.55	0.11	0.77

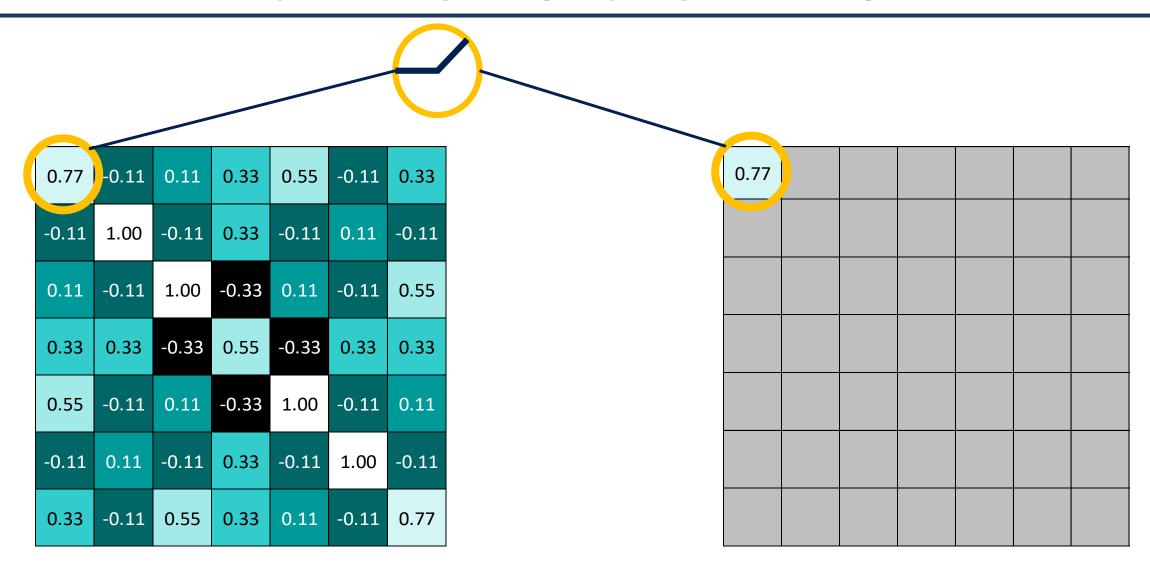
Source: Brandon Rohrer



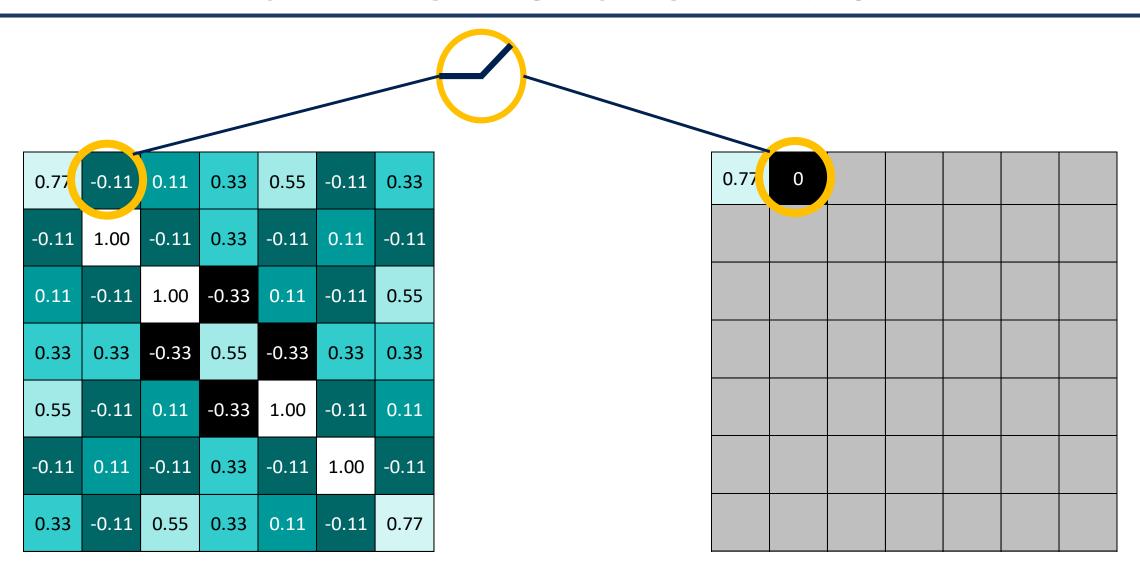
Graph Convolution Network (GCN)

Source: Brandon Rohrer

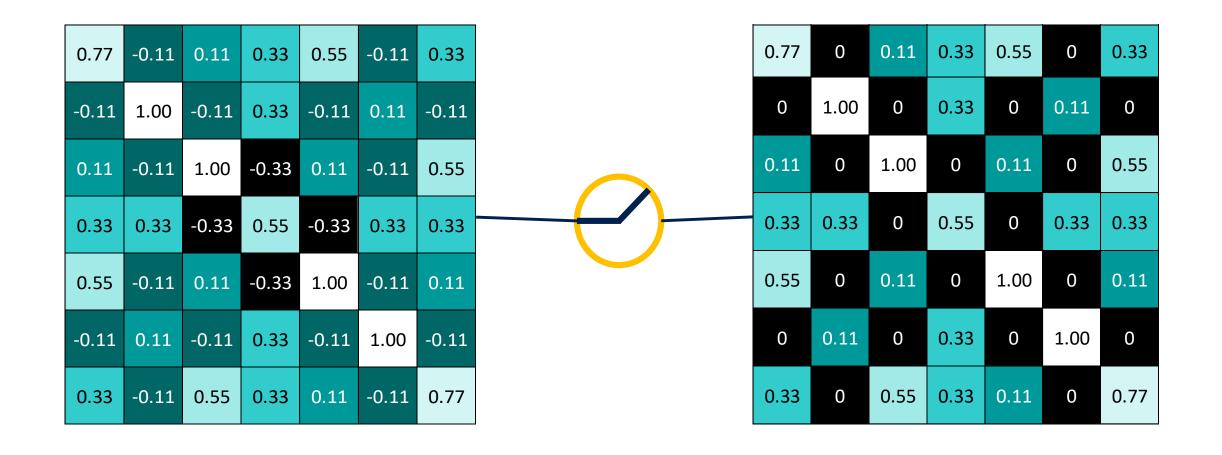
ACTIVATION FUNCTION – ReLU



ACTIVATION FUNCTION – ReLU



ACTIVATION FUNCTION - ReLU

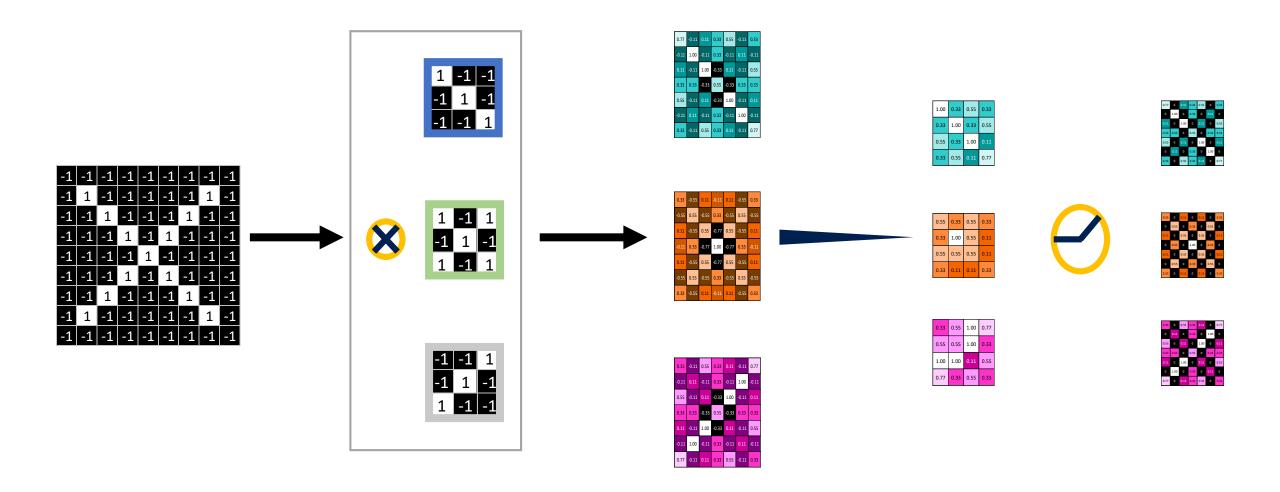


Graph Convolution Network (GCN)

Source: Brandon Rohrer

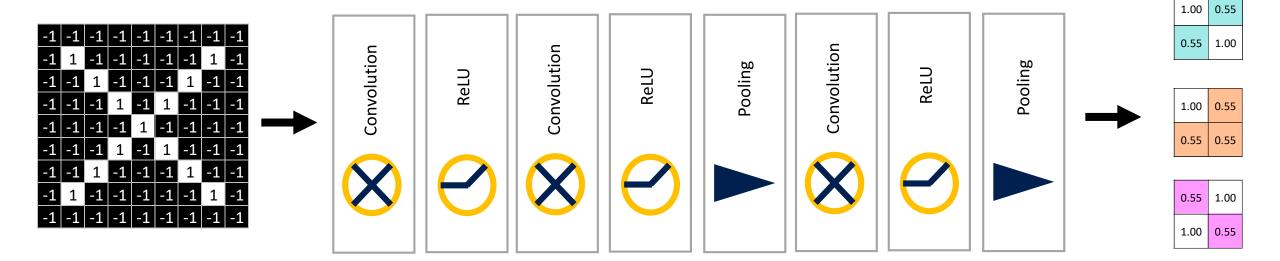
CNN Architecture

SO FAR ...

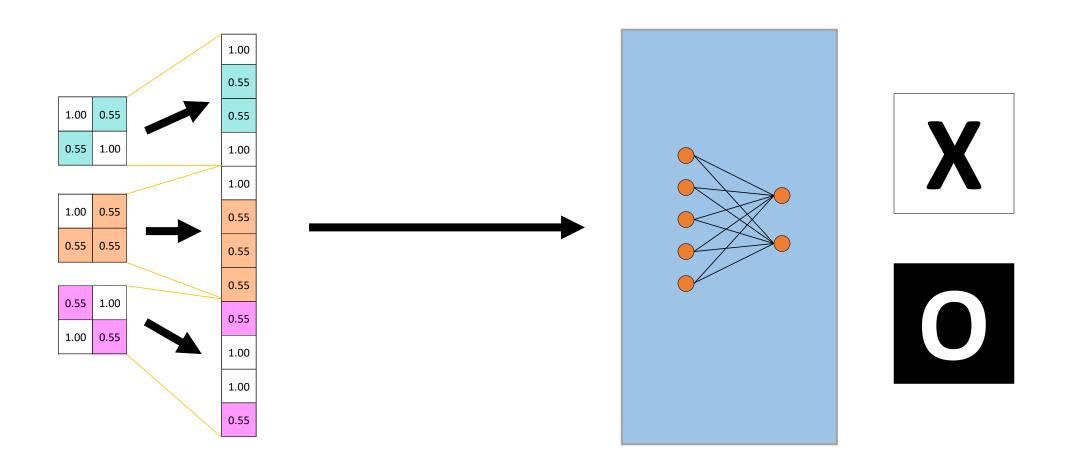


Source: Brandon Rohrer

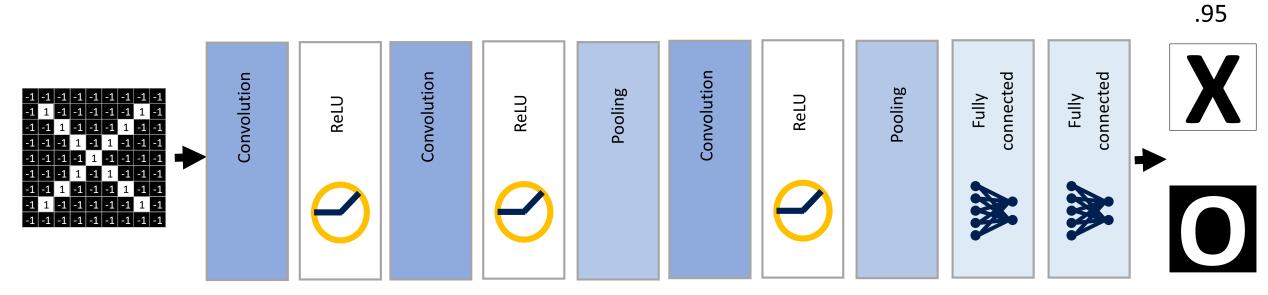
SO FAR ...

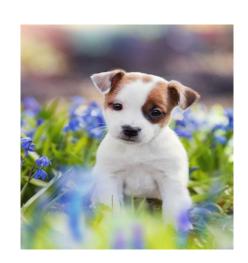


FULLY CONNECTED LAYER



CNN FULL STACK

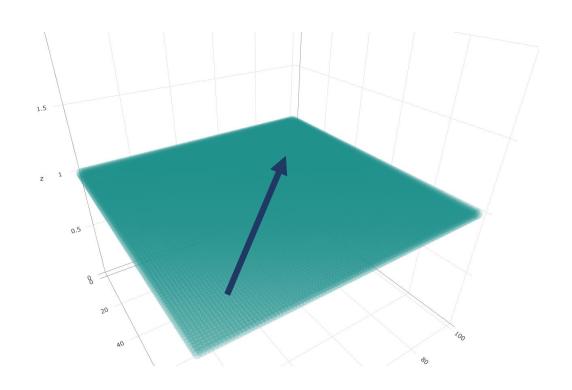






.05

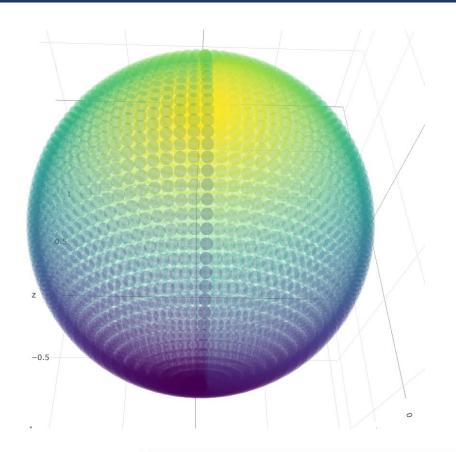
CNN PROS



$$egin{split} d(\mathbf{p},\mathbf{q}) &= d(\mathbf{q},\mathbf{p}) = \sqrt{(q_1-p_1)^2 + (q_2-p_2)^2 + \dots + (q_n-p_n)^2} \ &= \sqrt{\sum_{i=1}^n (q_i-p_i)^2}. \end{split}$$

$$f(x) * g(x) = \int_{-\infty}^{\infty} f(y) g(x - y) dy$$
 Linear

CNN PROS



$$a = \sin^2(\Delta \phi/2) + \cos \phi_1 \cdot \cos \phi_2 \cdot \sin^2(\Delta \lambda/2)$$

$$c = 2 \cdot atan2(\sqrt{a}, \sqrt{1-a})$$

$$d = R \cdot c$$

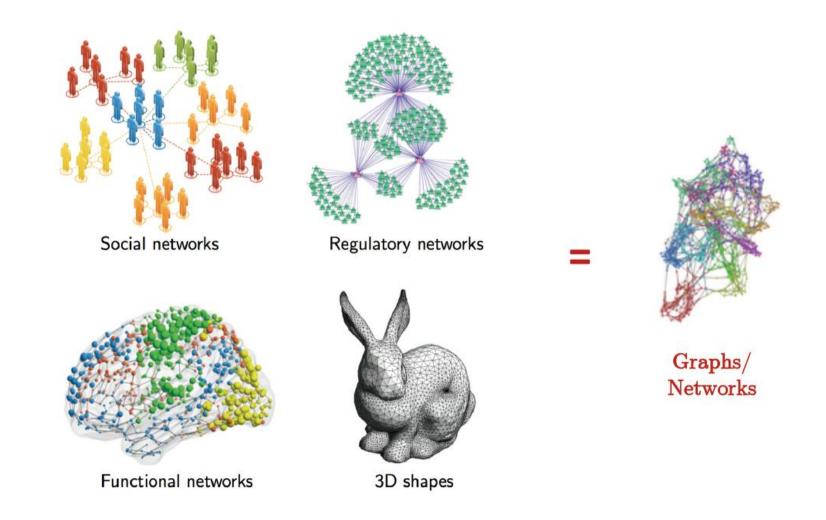
φ: latitude

λ: longitude

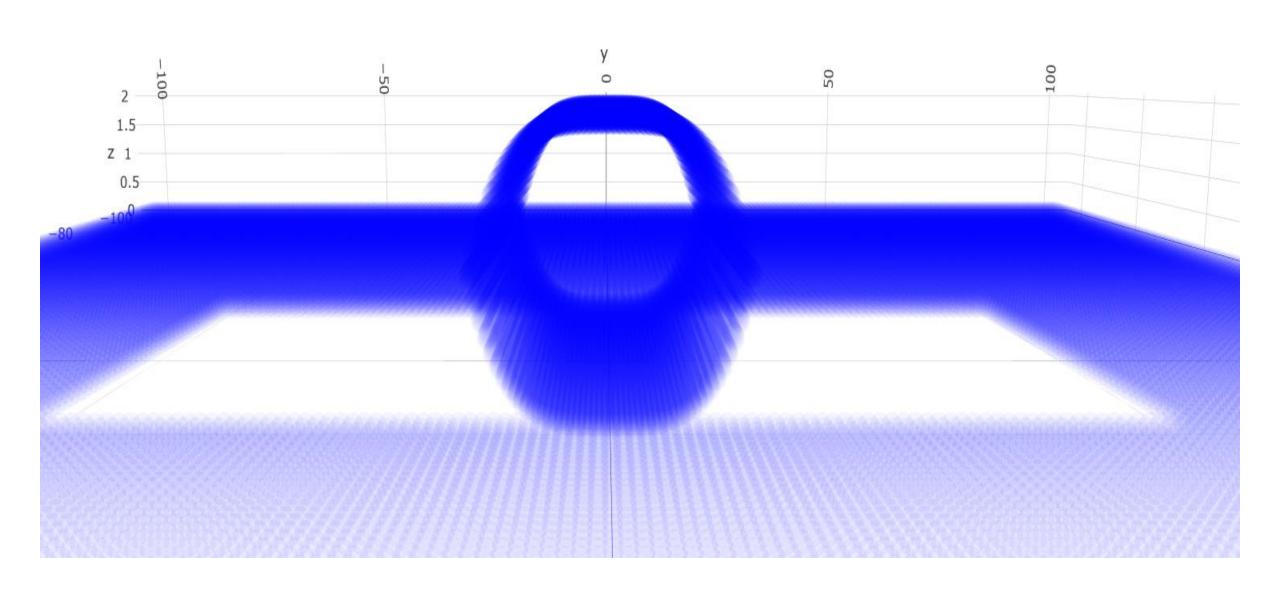
R: Earth radius (6371 km)

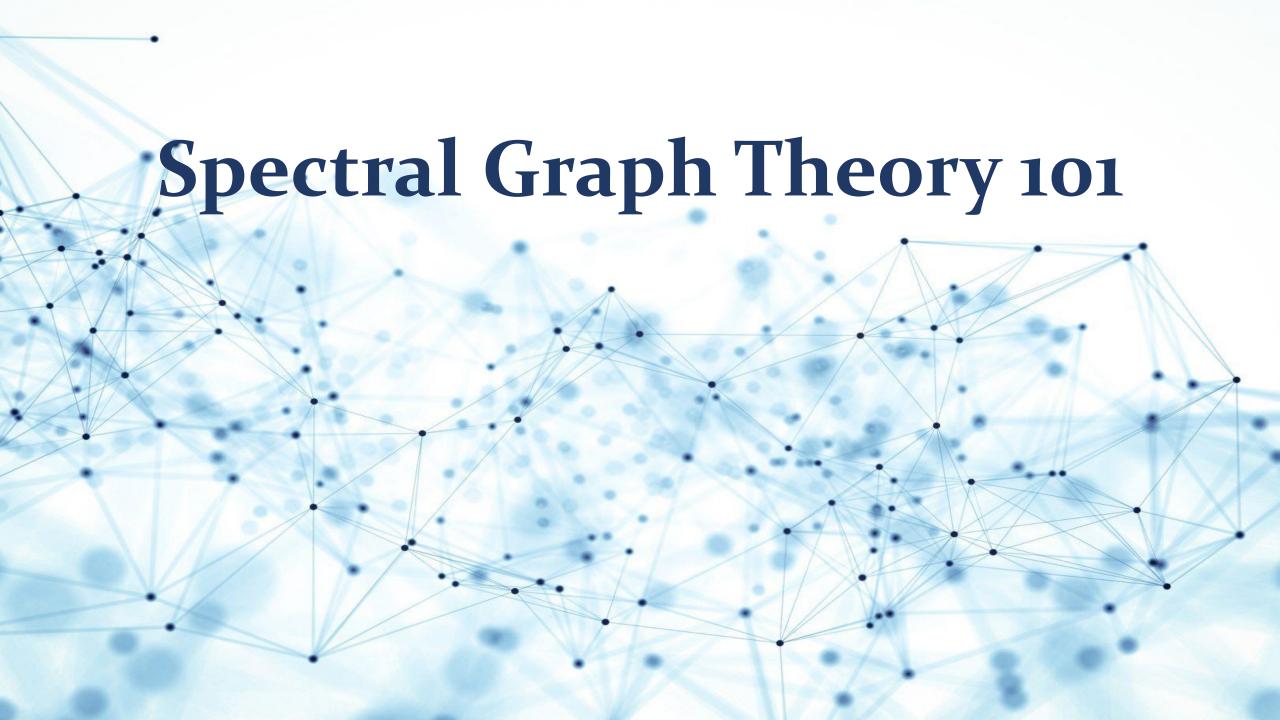
$$(f*g)(\theta,\phi) = \sum_{l} \sum_{m=-l}^{l} \hat{f}(l,m) \cdot \hat{g}(l,0) \langle Y_{l}^{m}, \rho_{R(\theta,\phi)} (Y_{l}^{0}) \rangle$$

WAIT WHAT ...?

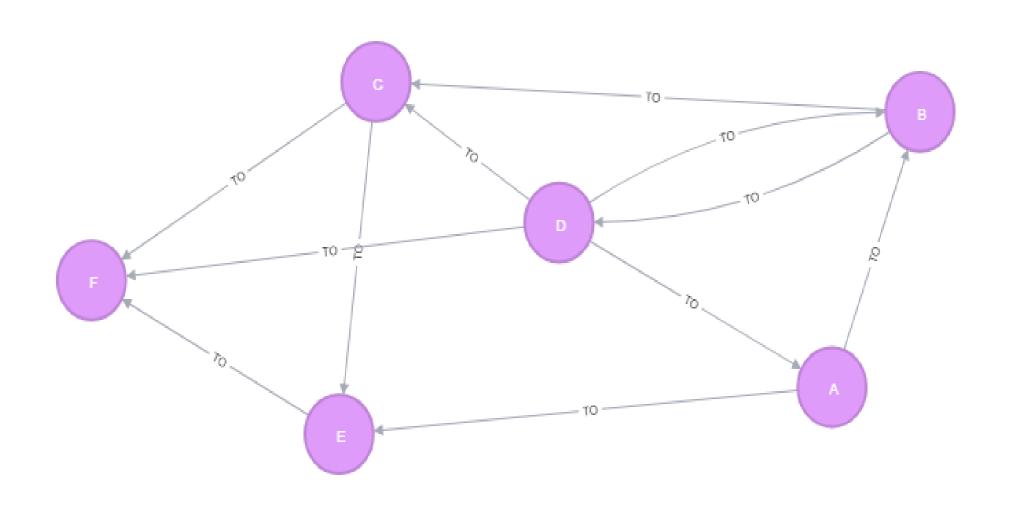


CNN CANNOT HANDLE NON-EUCLIDEAN DOMAIN

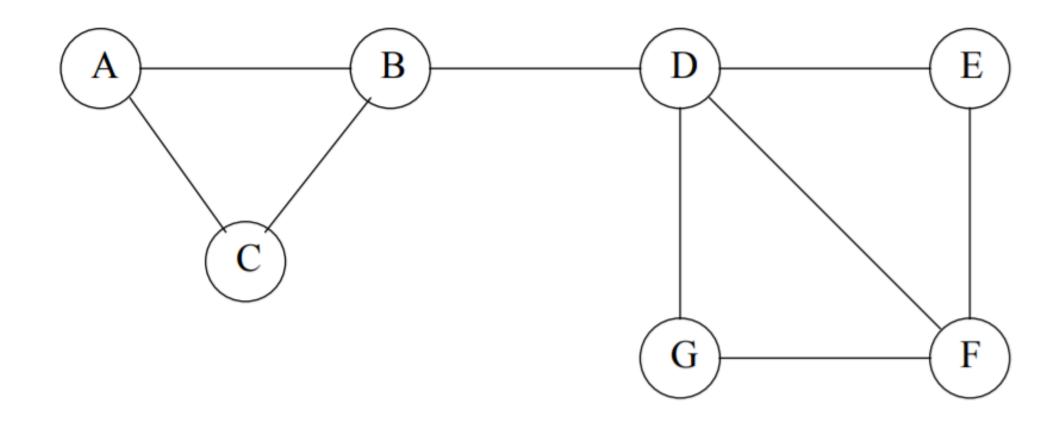




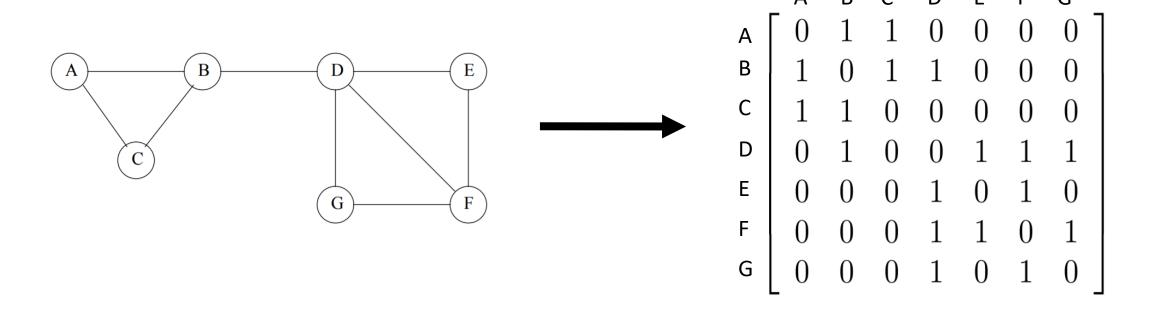
WHAT IS A GRAPH?



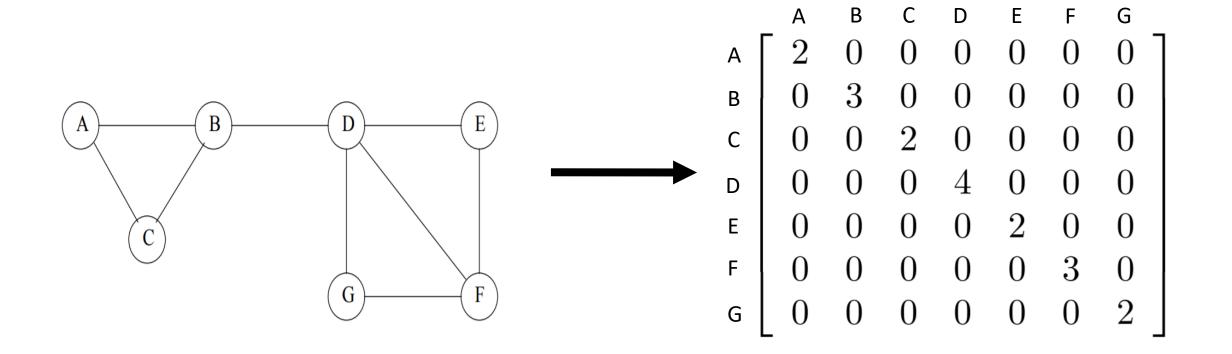
MATRIX REPRESENTATION OF A GRAPH



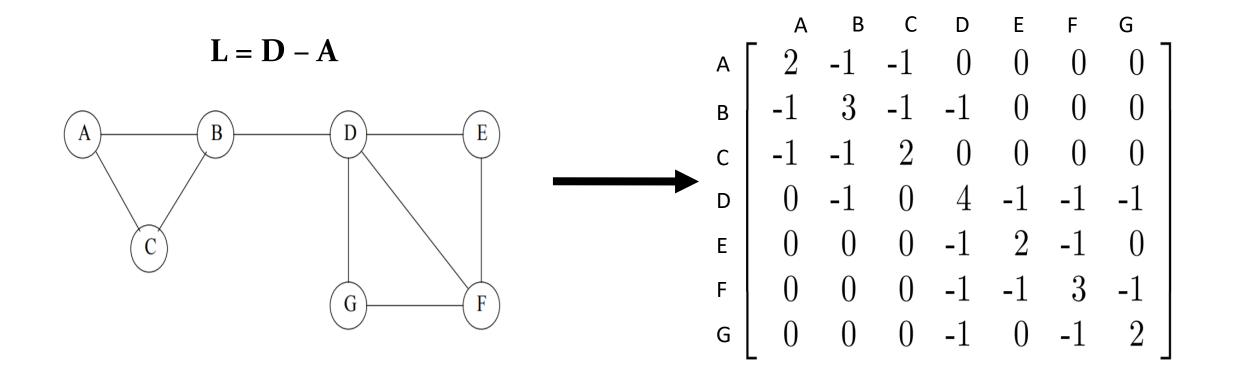
ADJACENCY MATRIX



DEGREE MATRIX

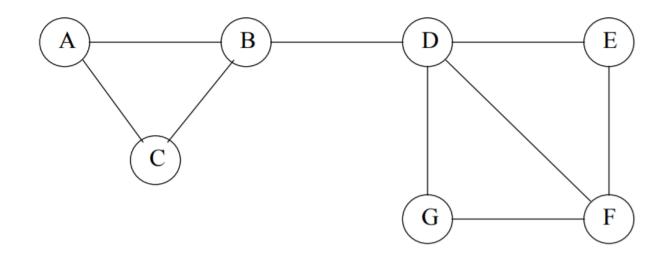


LAPLACIAN MATRIX



SPECTRAL GRAPH PARTIONING

	A	В	C	D	E	F	G .	Vertices								
Α	2	-1	-1	0	0	0	0		ei.value	0	0.398	2	3	3.34	4	5
В	-1	3	- 1	- 1	0	0	0	A	ei.vector	1	-1.38	0	too lazy	too lazy	too lazy	to
С	-1	-1	2	0	0	0	0	B		1	-0.833	0	too lazy	too lazy	too lazy	to
)	0	-1	0	4	-1	-1	-1	С		1	-1.384	0	too lazy	too lazy	too lazy	to
		0	0	-1	2	-1	0	D		1	0.602	0	too lazy	too lazy	too lazy	to
:		0	Û	_1	_1	3	- 1	E		1	1	-1	too lazy	too lazy	too lazy	to
2		0	0	- <u>1</u> 1	_T	1	2	F		1	1	0	too lazy	too lazy	too lazy	to
G	Lυ	U	U	-1	U	-1	2 -	G		1	1	1	too lazy	too lazy	too lazy	too



EIGEN DECOMPOSITION

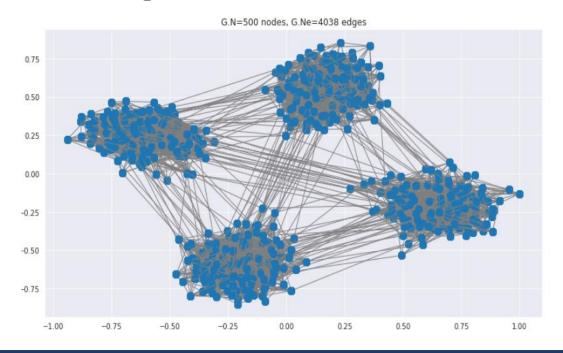
We consider here only undirected graphs, such that the Laplacian matrix is real symmetric, thus diagonalizable in an orthonormal eigenbasis

$$\mathbf{L} = \mathbf{U} \boldsymbol{\Lambda} \mathbf{U}^{\mathsf{T}},$$

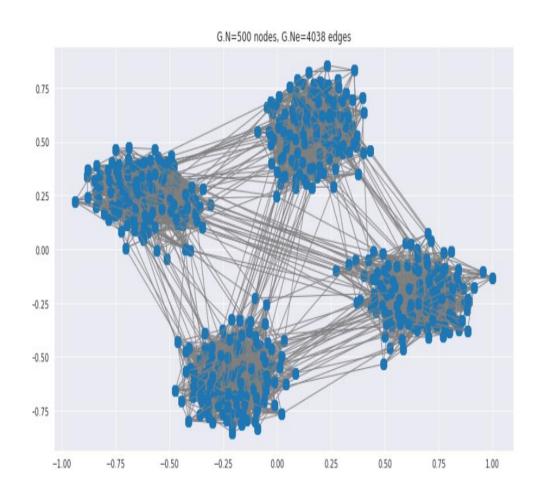
where $\mathbf{U} = (\mathbf{u}_1 | \dots | \mathbf{u}_N) \in \mathbb{R}^{N \times N}$ is the matrix of orthonormal eigenvectors and $\mathbf{\Lambda} = \mathrm{diag}(\lambda_1, \dots, \lambda_N)$ is the diagonal matrix of associated sorted eigenvalues:

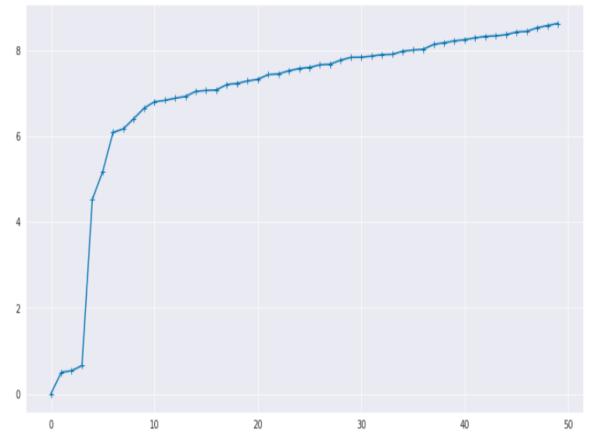
$$\lambda_1 \leq \lambda_2 \leq \ldots \leq \lambda_N$$
.

NOTE: that λ_1 is necessarily 0 and that $\lambda_2 > 0$ iff the graph is connected.



FOURIER (SPECTRAL) DOMAIN



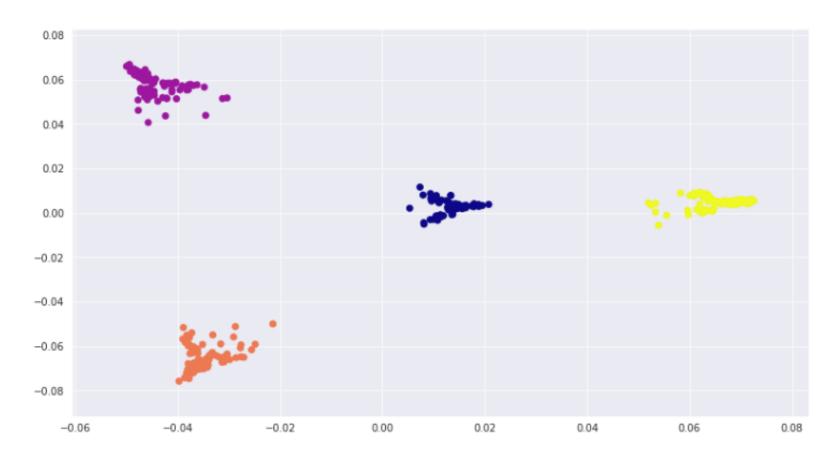


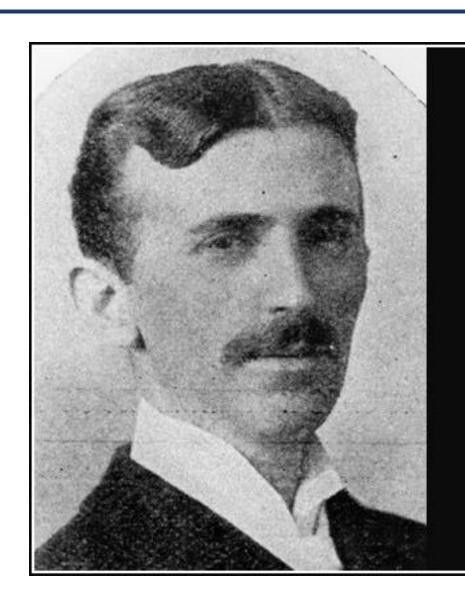
Eigenvalues – lambda o to n

FOURIER (SPECTRAL) DOMAIN

plt.scatter(U[:,2], U[:,3], c=truth, cmap='plasma')

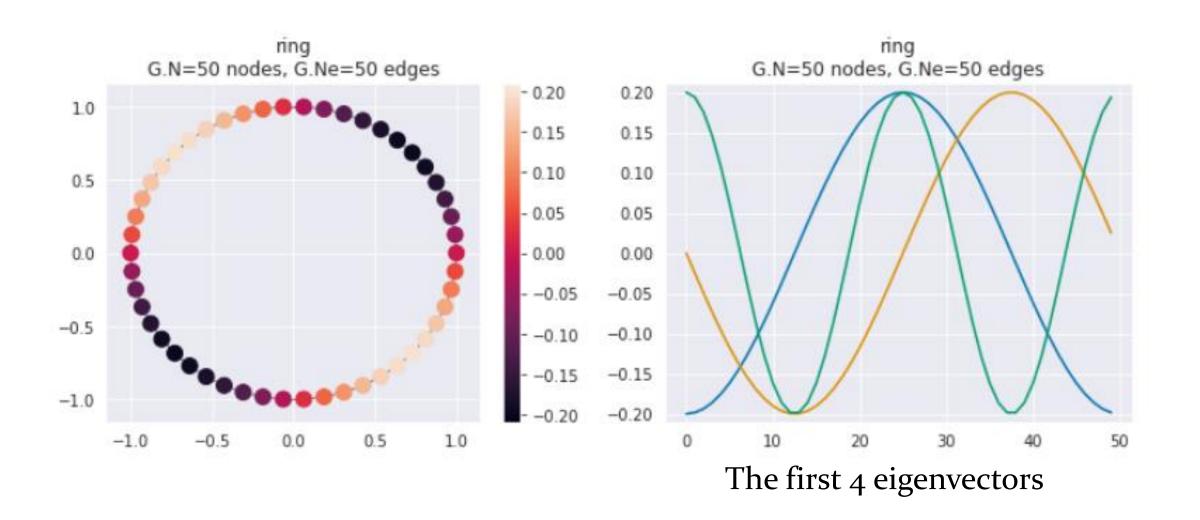
<matplotlib.collections.PathCollection at 0x7fc74a81b438>

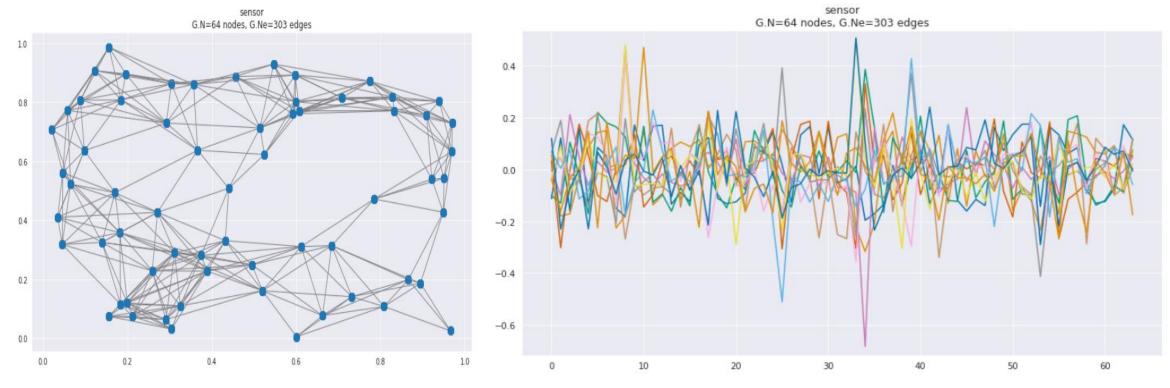




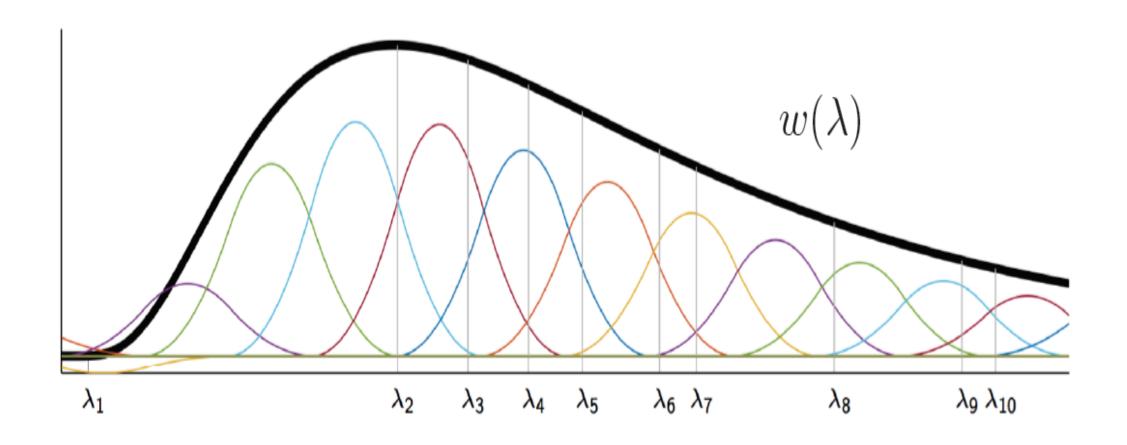
If you want to find the secrets of the universe, think in terms of energy, frequency and vibration.

— Nikola Tesla —



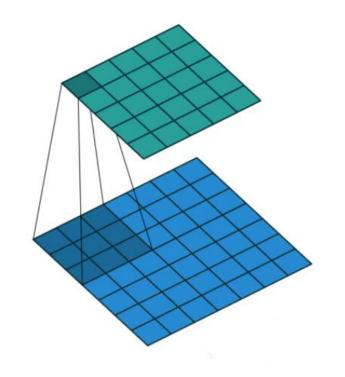


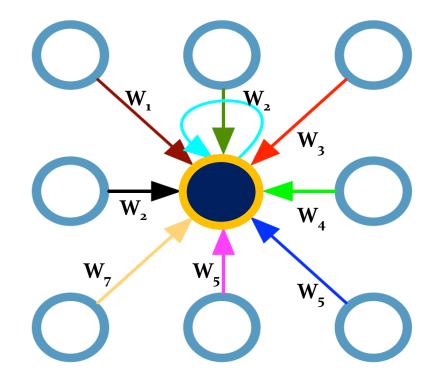
The first 13 eigenvectors





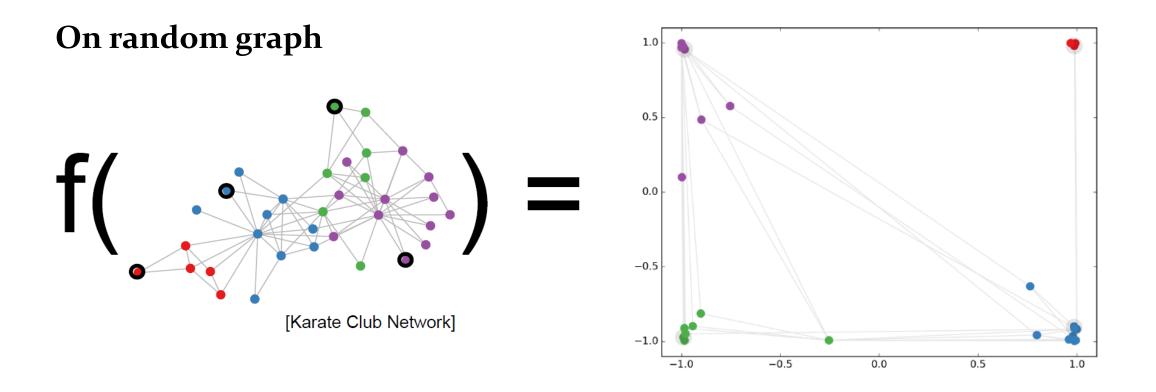
RECALL - ON GRID





$$\mathbf{h}^{(l+1)} = \sigma \left(\mathbf{W}_0^{(l)} \mathbf{h}_0^{(l)} + \mathbf{W}_1^{(l)} \mathbf{h}_1^{(l)} + \dots + \mathbf{W}_8^{(l)} \mathbf{h}_8^{(l)} \right)$$

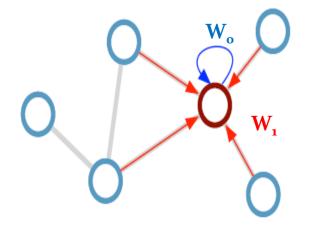
SEMI-SUPERVISED LEARNING WITH GCN

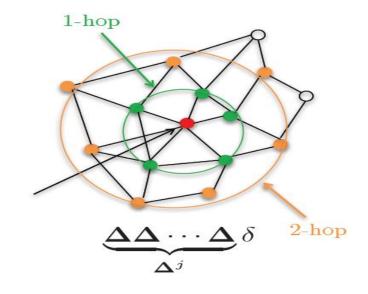


SEMI-SUPERVISED LEARNING WITH GCN

Update Rule: Localized 1st **Order Chebyshev Approximation** of Spectral Filter

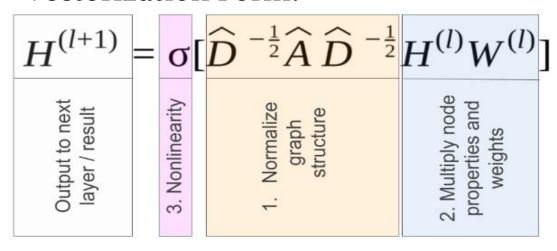
$$\mathbf{h}_i^{(l+1)} = \sigma \left(\mathbf{h}_i^{(l)} \mathbf{W}_0^{(l)} + \sum_{j \in \mathcal{N}_i} \frac{1}{c_{ij}} \mathbf{h}_j^{(l)} \mathbf{W}_1^{(l)} \right) \begin{array}{c} \mathcal{N}_i \text{: neighbor indices} \\ c_{ij} \text{: norm. constant} \\ \text{(per edge)} \end{array}$$





SEMI-SUPERVISED LEARNING WITH GCN

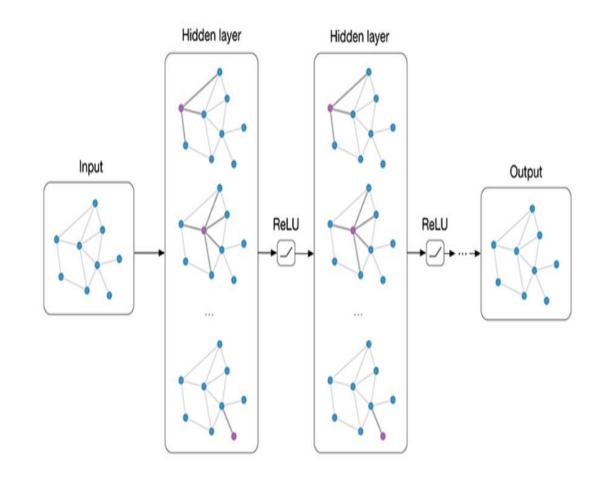
Vectorization Form:



Renormalize Trick: (Kipf, 2018)

$$L_n = D^{-1/2} L D^{-1/2} = I_n - D^{-1/2} A D^{-1/2}$$

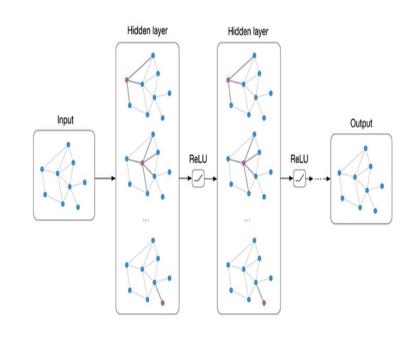
$$L_{\rm n} = \tilde{D}^{-1/2} \tilde{A} \tilde{D}^{-1/2}$$



CONVOLUTION IN SPECTRAL DOMAIN

- 1. Get embedding for every nodes
- 2. Train classifier on every node
- 2. Evaluate loss on labels nodes only

$$\mathcal{L} = -\sum_{l \in \mathcal{Y}_L} \sum_{f=1}^F Y_{lf} \ln Z_{lf}$$



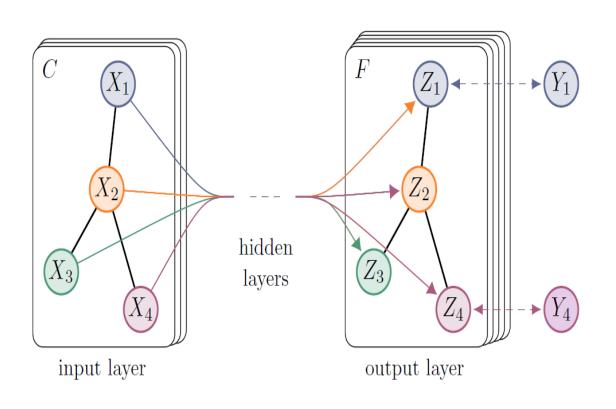
 \mathcal{Y}_L set of labeled node indices

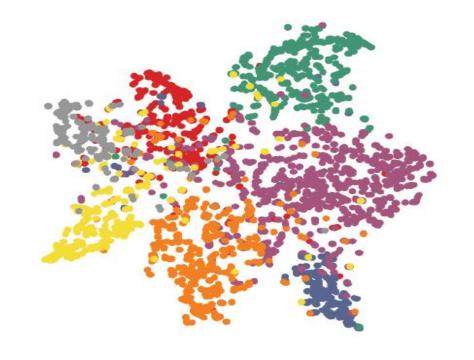
Y label matrix

Z GCN output (after softmax)

CONVOLUTION IN SPECTRAL DOMAIN

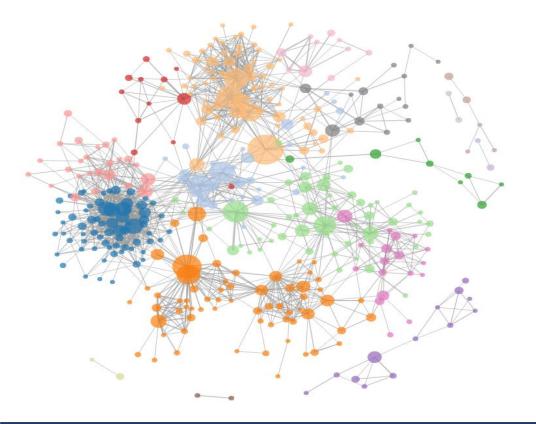
Example of a latent (embedded) representation coming out of a hidden layer:





PERFORMANCE ON CITATION NETWORK

Dataset	Type	Nodes	Edges	Classes	Features	Label rate
Citeseer	Citation network	3,327	4,732	6	3,703	0.036
Cora	Citation network	2,708	5,429	7	1,433	0.052
Pubmed	Citation network	19,717	44,338	3	500	0.003
NELL	Knowledge graph	65,755	266,144	210	5,414	0.001



Method	Citeseer	Cora	Pubmed	NELL
ManiReg [3]	60.1	59.5	70.7	21.8
SemiEmb [28]	59.6	59.0	71.1	26.7
LP [32]	45.3	68.0	63.0	26.5
DeepWalk [22]	43.2	67.2	65.3	58.1
ICA [18]	69.1	75.1	73.9	23.1
Planetoid* [29]	64.7 (26s)	75.7 (13s)	77.2 (25s)	61.9 (185s)
GCN (this paper)	70 .3 (7s)	81.5 (4s)	79.0 (38s)	66.0 (48s)
GCN (rand. splits)	67.9 ± 0.5	80.1 ± 0.5	78.9 ± 0.7	58.4 ± 1.7

Source: Thomas Kifp – Switzerland

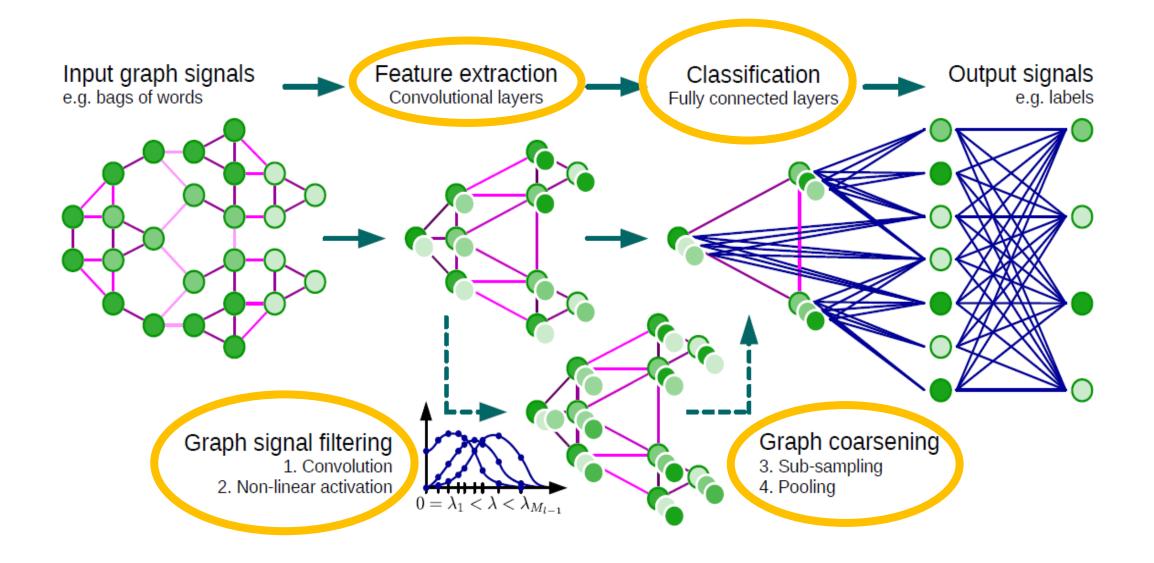


REFERENENCES

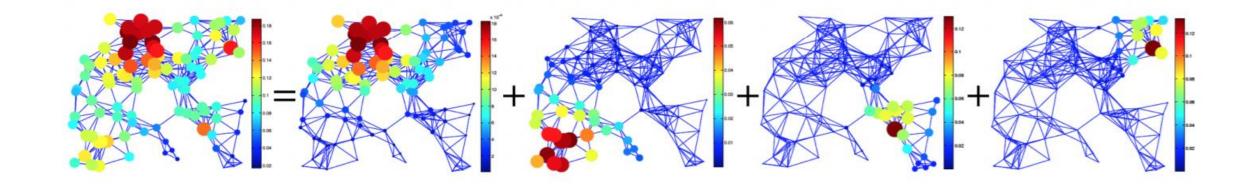
- 1. CNN on Graphs, Xavier: http://helper.ipam.ucla.edu/publications/dlt2018/dlt2018 14506.pdf
- 2. Stanford Mining Massive Datasets: http://snap.stanford.edu/class/cs246-2012/slides/11-graphs.pdf
- 3. Semi-supervised Learning with GCN, Thomas Kipf: https://arxiv.org/pdf/1609.02907.pdf
- 4. Graph Signal Processing: https://arxiv.org/pdf/1211.0053.pdf
- 5. Udacity: High Performance Computing
- 6. Coursera: Graph Analytics for Big Data UC San Diego
- 7. Coursera: Applied Social Network Analysis University of Michigan

APPENDIX:

GCN ARCHITECTURE

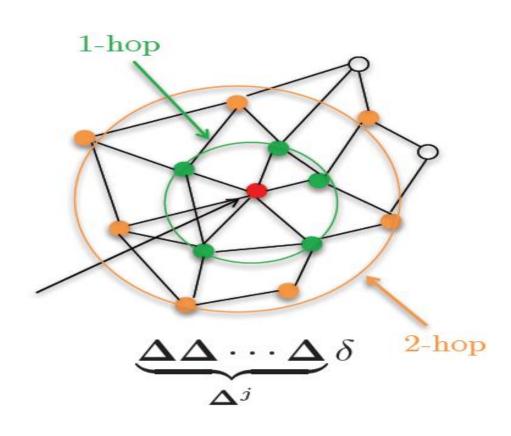


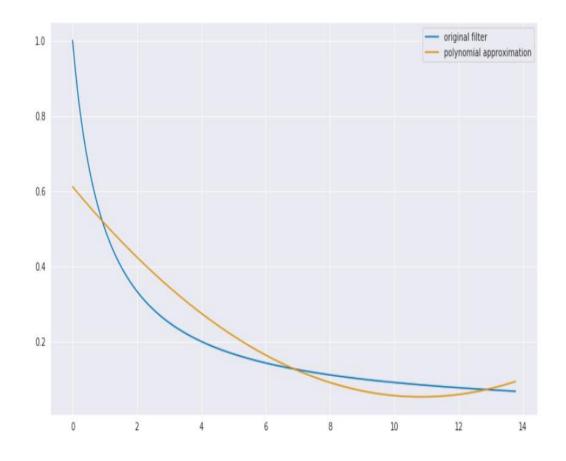
HEAT DIFUSION OF GRAPH



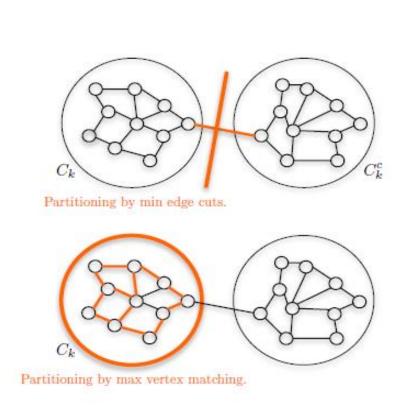
CONVOLUTION IN SPECTRAL DOMAIN

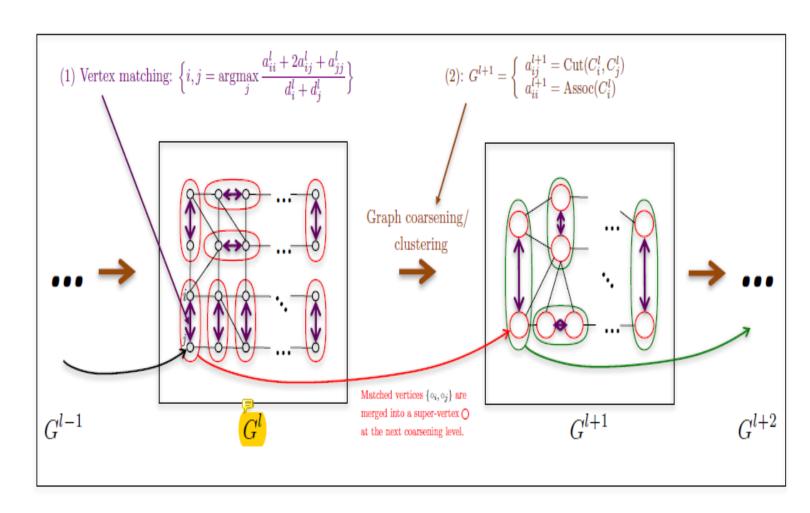
Chebyshev Approximation to Kth order where K << N



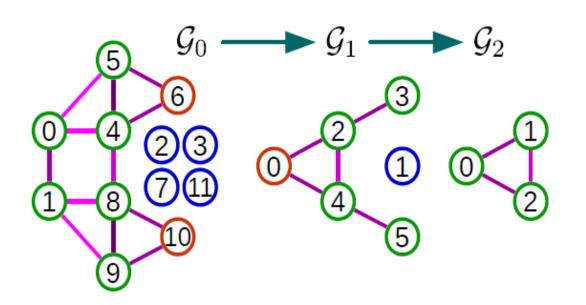


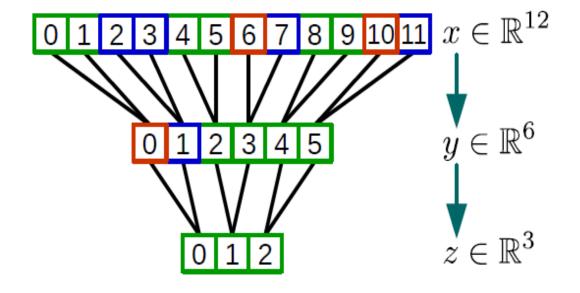
GRAPH COARSENING - MAX POOLING



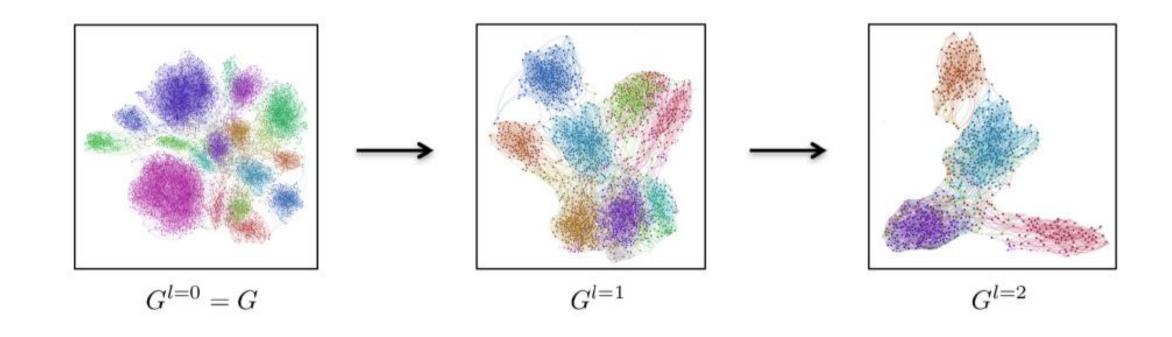


GRAPH COARSENING - MAX POOLING





GRAPH COARSENING - MAX POOLING



NP-Hard