Semi-supervised classification with graph convolutional networks

Kipf, Thomas N., and Max Welling., ICLR 2017.

2020-05-14

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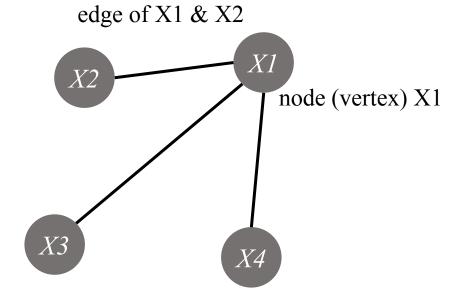
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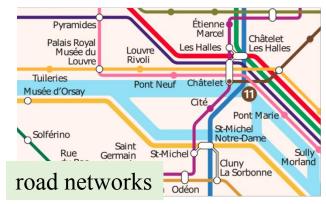
Contents

- Background
- Introduction
- > Fast approximate convolutions on graphs
 - Spectral graph convolutions
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- Semi-supervised node classification
- Experiments
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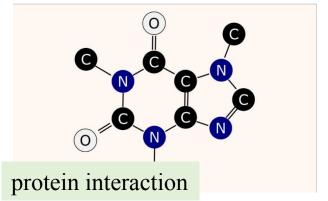
Graph

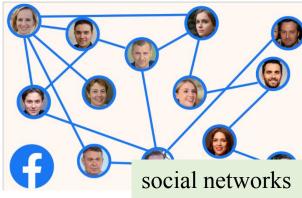
- Graph G = (V, E)
- A set of vertices $V = \{X_1, \dots, X_n\}$
- A set of edges $E = \{E_{ij}\}, Xi, Xj \in V$









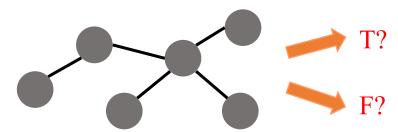


https://towardsdatascience.com/graph-convolutional-networks-deep-99d7fee5706f

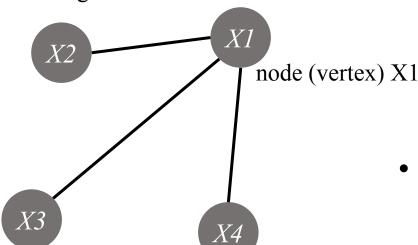
Graph Tasks

Graph-level: graph classification

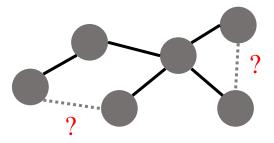
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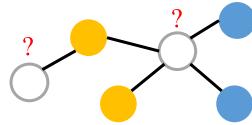
edge of X1 & X2



Edge-level: edge classification, link prediction



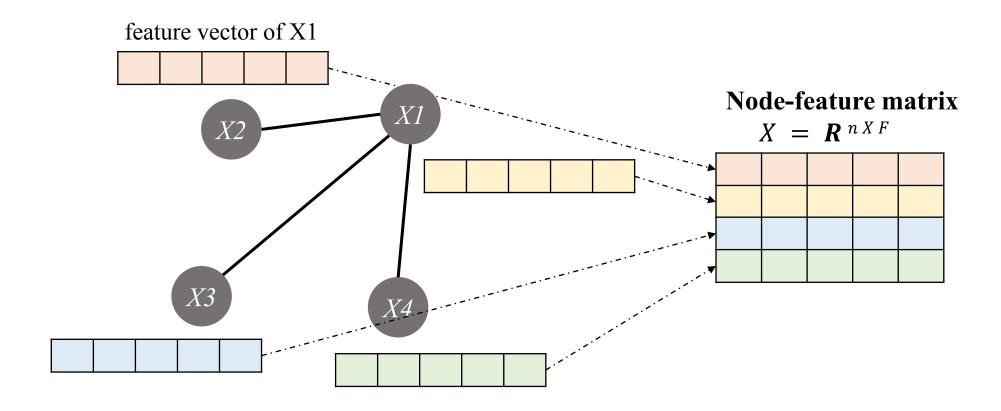
Node-level: node classification



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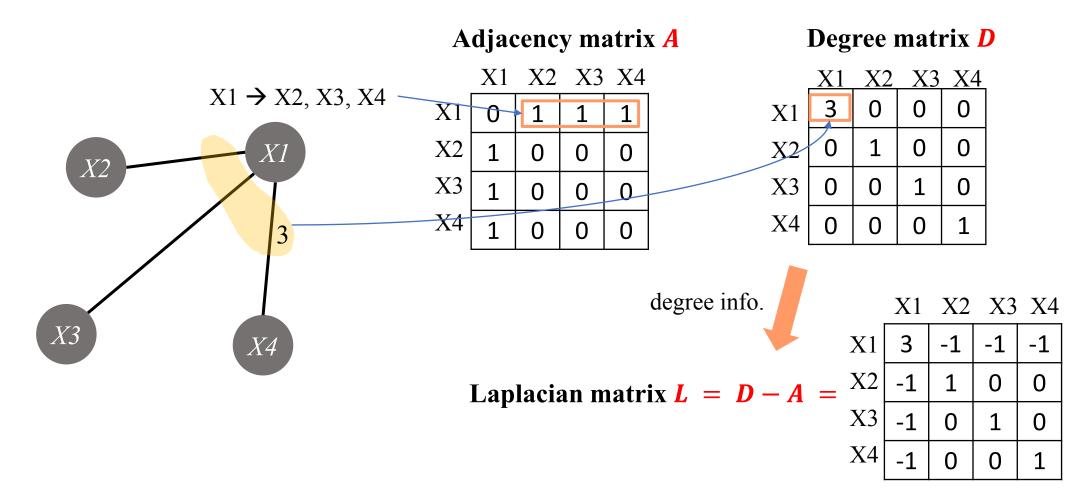
Graph Representation – Node-Feature Matrix

Representation structures: Node-feature matrix, Adjacency matrix, Degree matrix, Laplacian matrix



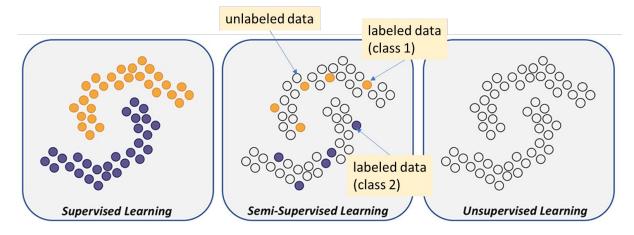
Graph Representation – Graph Structure Representation

Representation structures: Node-feature matrix, Adjacency matrix, Degree matrix, Laplacian matrix



Semi-Supervised Classification with Graph Convolutional Networks

Semi-Supervised Classification



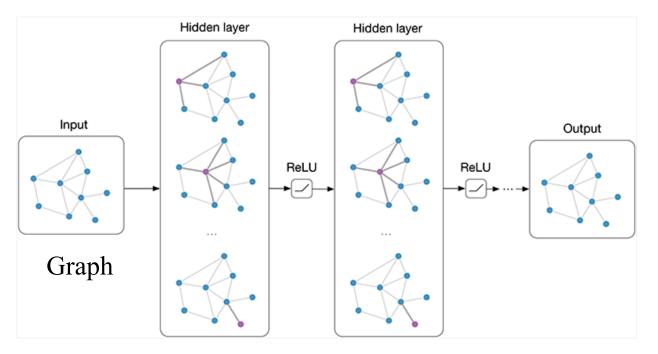
https://blog.est.ai/2020/11/ssl/

Graph Convolutional Network

GNN + CNN = GCN

Graph Neural Network (GNN)

- > GNN
 - 그래프 구조에서 사용하는 Neural Network로, Graph를 입력으로 받음
 - Graph와 관련된 모든 Neural Network를 GNN으로 칭함



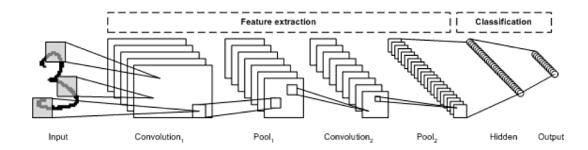
https://tkipf.github.io/graph-convolutional-networks/

1 INTRODUCTION

Convolution

> CNN

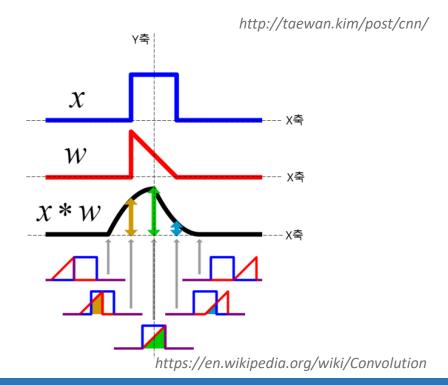
- 이미지에 대하여 Filter를 사용해 정보를 Aggregate
- Convolution values (i.e., weight, filter)를 학습



➤ Convolution (합성곱)

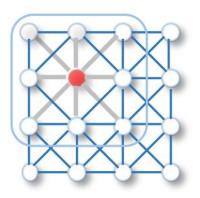
- f, g 가운데 하나의 함수를 반전, 전이 시킨 후 다른 하나의 함수와 곱한 결과를 적분
- 현재 합성곱의 값은 이전 시간의 결과를 포함

$$(f*g)(t) = \int_{-\infty}^{\infty} f(au)g(t- au)\,d au$$
 * convolution symbol



Convolution on Graph

- Graph convolution
 - Convolution filter를 사용해서, 그래프 노드와 인접 노드간의 관계 계산 목적
 - 전체 데이터에서 Local feature 추출 목적
 - Filter들이 Spatial location에 따라 변하지 않음



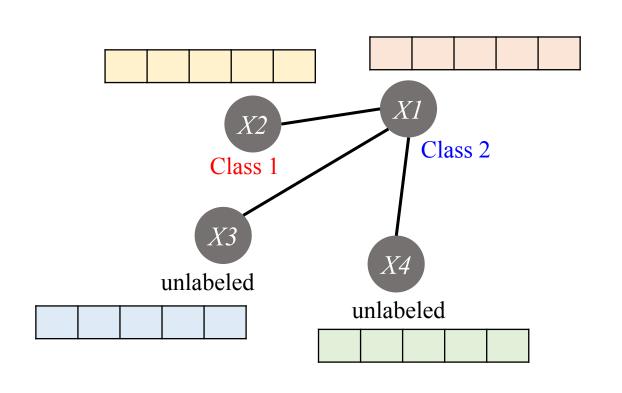


- Convolution theorem
 - 한 domain 의 convolution은 다른 domain의 point-wise multiplication과 같음 → Graph domain의 convolution은 Fourier domain의 point-wise multiplication과 같음
 - Convolution의 laplace 변환은 point-wise multiplication으로 변함

$$\mathcal{F}(f\star g)=\mathcal{F}\{f\}\odot\mathcal{F}\{g\} \qquad x\,*_G\,g=\mathcal{F}^{-1}(\mathcal{F}(x)\odot\mathcal{F}(g))$$

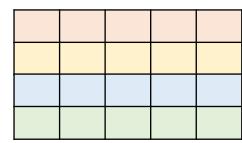
https://learnopencv.com/graph-convolutional-networks-model-relations-in-data/

$$\mathcal{L} = \mathcal{L}_0 + \lambda \mathcal{L}_{\mathrm{reg}}$$
, with $\mathcal{L}_{\mathrm{reg}} = \sum_{i,j} A_{ij} \|f(X_i) - f(X_j)\|^2 = f(X)^{\top} \Delta f(X)$



Node-feature matrix

$$X \in \mathbf{R}^{nXF}$$



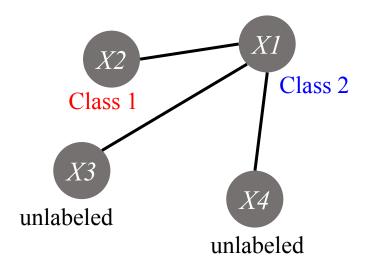
Adjacency matrix

$$A \in \mathbf{R}^{n \times n}$$

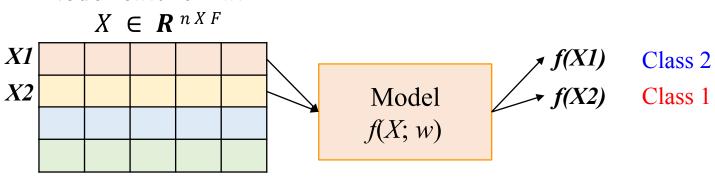
0	1	1	1
1	0	0	0
1	0	0	0
1	0	0	0

the supervised loss w.r.t. **the labeled part** of the graph

$$\mathcal{L} = \frac{\mathcal{L}_0}{\mathcal{L}_0} + \lambda \mathcal{L}_{\text{reg}}$$



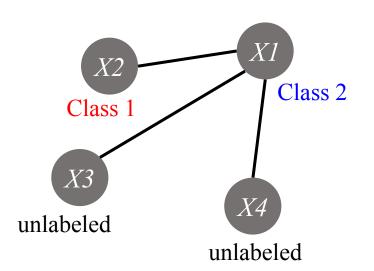
Node-feature matrix



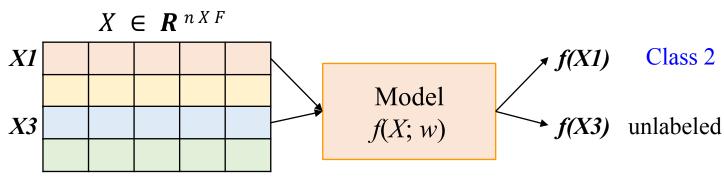
graph laplacian regularization term

$$\mathcal{L} = \mathcal{L}_0 + \lambda \mathcal{L}_{reg}$$

$$\mathcal{L}_{reg} = \sum_{i,j} A_{ij} \|f(X_i) - f(X_j)\|^2 = f(X)^\top \Delta f(X)$$
 $f(X_i)$
 $f(X_i)$



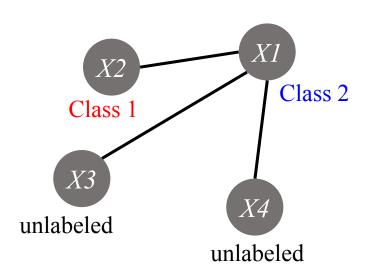
Node-feature matrix



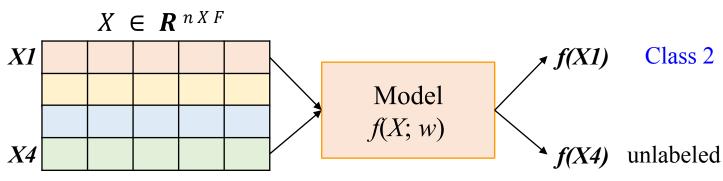
graph laplacian regularization term

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$$\mathcal{L}_{reg} = \sum_{i,j} A_{ij} \|f(X_i) - f(X_j)\|^2 = f(X)^\top \Delta f(X)$$
 $f(X_i)$
 $f(X_i)$



Node-feature matrix



Contributions

- Graph-based Semi-Supervised Learning
 - ✓ **Assumption**: connected nodes in the graph → share same labels
 - ✓ <u>Limitation</u>: could not contain addition information of the graph

- This work
 - \checkmark Encode the graph structure using a neural network model f(X, A) X: node-feature matrix, A: Adjacency matrix
 - ✓ Can be used for fast and scalable semi-supervised classification of nodes in a graph

Graph convolution (Layer-wise propagation rule)

$$\longrightarrow H^{(l+1)} = \sigma \left(\tilde{D}^{-\frac{1}{2}} \tilde{A} \tilde{D}^{-\frac{1}{2}} H^{(l)} W^{(l)} \right)$$

- $H^{(l)}$: hidden state of the l-th layer
- \tilde{A} : A (adjacency matrix) + I(Identity matrix)
- \widetilde{D} : $\widetilde{D}_{ii} = \sum_{j} \widetilde{A}_{ij}$
- $W^{(l)}$: layer-specific trainable weight matrix
- σ : activation function $ReLU(\cdot)$

Multi-layers

$$Z = f(X, A) = \operatorname{softmax}(\hat{A} \operatorname{ReLU}(\hat{A}XW^{(0)}) W^{(1)})$$
Layer 2

Spectral Graph Convolutions

- > Graph에 대한 Spectral convolution
 - Graph domain → Fourier domain
 - singal $x \in R^N \times \text{filter } g_\theta = diag(\theta)/\theta \in R^N$

Convolution theorem

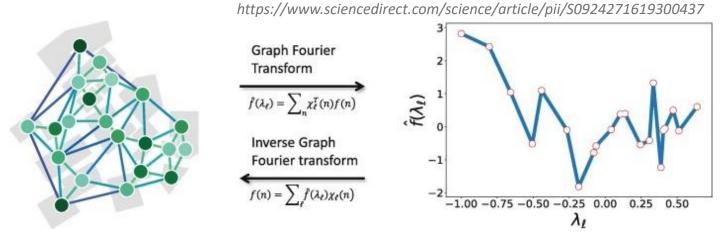
$$\mathcal{F}(f \star g) = \mathcal{F}\{f\} \odot \mathcal{F}\{g\}$$

singal $x \times$ filter g_{θ} in Fourier domain

$$g_{\theta} * x = Ug_{\theta}^* U^T x$$

- Graph Fourier Transform
 - Graph를 signal / filter의 point-wise multiplication으로 적용하기 위해서, Fourier transform 적용 필요

Graph Fourier Transform



Graph signal(Graph node features)을 Frequency(Features 간 차이)로 분해

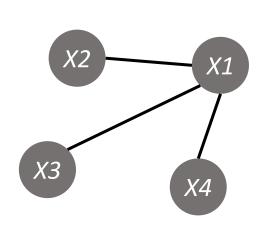
- Fourier Transform
 - 어떤 형태의 주파수가 Signal에 어느 정도로 포함되어 있는지 측정 가능
- **Graph Fourier Transform**
 - 어떤 형태의 그래프 관계가 Signal에 어느 정도로 포함되어 있는지 측정 가능
- <u>GFT → Filtering → IGFT</u> = Laplacian matrix를 Feature vector와 곱하는 것과 같음

 - Laplacian의 Eigen-vector가 Fourier Basis 역할을 함 GFT를 적용하여 Frequency가 낮은 관계들 (i.e., 유사 노드)을 우선적으로 반영

Graph Laplacian (Laplacian Matrix)

- Graph laplacian:
 - 한 노드의 특징 → 해당 노드와 연결된 아웃노드와의 관계 관점에 표현
 - 이웃 노드와의 차이 (변화)를 고려한 것 → 그래프의 유용한 특성 반영

$$(\Delta\phi)(v) = \sum_{w:d(w,v)=1} [\phi(v) - \phi(w)]$$



Central node와 Neighbor node 간 차이

$$\Delta \phi(X1) = 3\phi(X1) - \phi(X2) - \phi(X3) - \phi(X4)$$

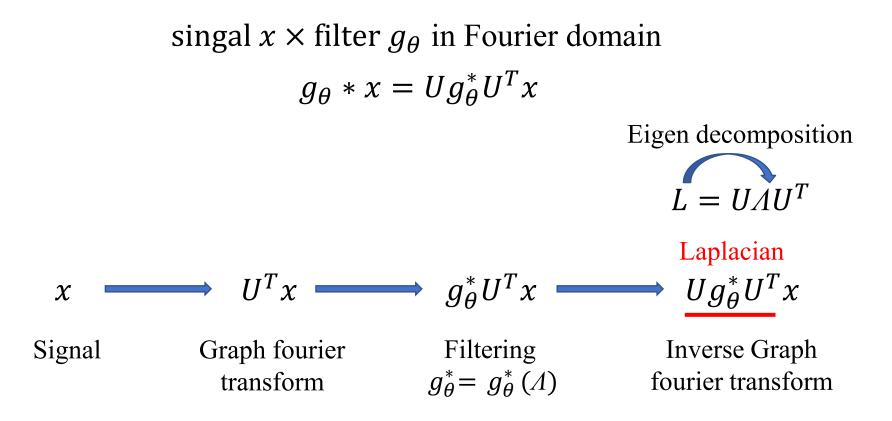
$$\Delta\phi(X2) = \phi(X2) - \phi(X1)$$

$$\Delta\phi(X3) = \phi(X3) - \phi(X1)$$

$$\Delta\phi(X4) = \phi(X4) - \phi(X1)$$

$$L = (\Delta \phi)(X) = \begin{vmatrix} 3 & -1 & -1 & -1 \\ -1 & 1 & 0 & 0 \\ -1 & 0 & 1 & 0 \\ -1 & 0 & 0 & 1 \end{vmatrix}$$

Graph Laplacian (Laplacian Matrix)



Graph Laplacian (Laplacian Matrix)

singal $x \times$ filter g_{θ} in Fourier domain

$$g_{\theta} * x = Ug_{\theta}^* U^T x$$

U

 U^T

X

 \rightarrow filter g_{θ} is non-parametric High computation for eigen-decomposition

Chebyshev Polynomials

filter
$$g'_{\theta}(\Lambda) = \sum_{k=0}^{K} \theta'_{k} \Lambda^{k} = \theta'_{0} \Lambda^{0} + \theta'_{1} \Lambda^{1} + \dots + \theta'_{K} \Lambda^{K}$$

$$\Rightarrow g_{\theta} * x = U g'_{\theta} U^{T} x = U \left(\sum_{k=0}^{K-1} \theta_{k} \Lambda^{k} \right) U^{T} x = \sum_{k=0}^{K-1} \theta_{k} U \Lambda^{k} U^{T} x = \sum_{k=0}^{K-1} \theta_{k} L^{k} x$$

$$\xrightarrow{K-\text{Localized } (K: \text{ neighbors})}$$

Chebyshev Polynomials $T_k(x)$ 활용하여 근사화 $T_k(x) = 2xT_{k-1}(x) - T_{k-2}(x)$ $T_k(x) = 2xT_{k-1}(x) - T_{k-2}(x)$

$$\Rightarrow g_{\theta}' * x \approx \sum_{k=0}^{K} \theta_{k}' T_{k}(\tilde{L}) x = \theta_{0}' T_{0}(\tilde{L}) x + \theta_{1}' T_{1}(\tilde{L}) x + \theta_{2}' T_{2}(\tilde{L}) x + \dots + \theta_{k}' T_{k}(\tilde{L}) x$$

$$T_{i}(\Lambda)$$

$$II^{T}$$

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Layer-wise Linear Model

Chebyshev Polynomials

$$\Rightarrow g_{\theta}' * x \approx \sum_{k=0}^{K} \theta_{k}' T_{k}(\tilde{L}) x = \underline{\theta_{0}' T_{0}(\tilde{L}) x + \theta_{1}' T_{1}(\tilde{L}) x} + \theta_{2}' T_{2}(\tilde{L}) x + \dots + \theta_{k}' T_{k}(\tilde{L}) x$$

Chebyshev Polynomials (K=1)

$$\Rightarrow g_{\theta}' * x \approx \theta_{0}' T_{0}(\tilde{L}) x + \theta_{1}' T_{1}(\tilde{L}) x$$

$$\approx \theta_{0}' \cdot 1 \cdot x + \theta_{1}' (L - I_{N}) x$$

$$\approx \theta_{0}' \cdot 1 \cdot x + \theta_{1}' D^{-1/2} A D^{-1/2} x$$

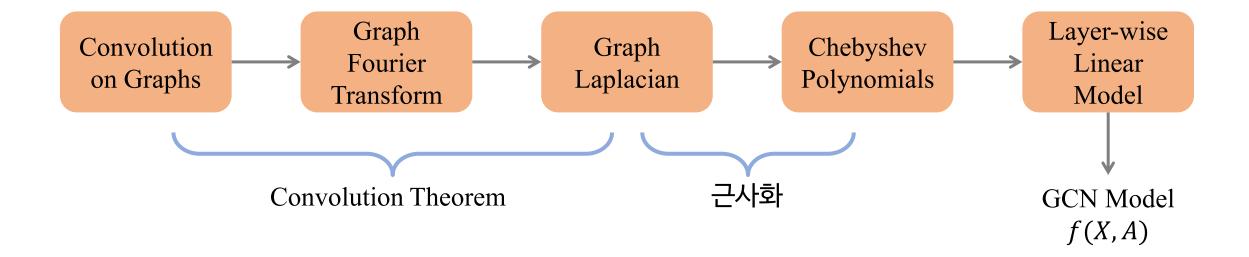
$$\approx \theta \left(I_{N} + D^{-\frac{1}{2}} A D^{-\frac{1}{2}} \right) x$$
Renormalization
$$\Rightarrow Z = \tilde{D}^{-\frac{1}{2}} A \tilde{D}^{-\frac{1}{2}} X \Theta$$

$$\widetilde{L} = \frac{2}{\lambda_{max}} L - I_N = L - I_N$$

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

$$\theta = \theta'_0 = -\theta'_1$$

Summary



$$H^{(l+1)} = \sigma \left(\tilde{D}^{-\frac{1}{2}} \tilde{A} \tilde{D}^{-\frac{1}{2}} H^{(l)} W^{(l)} \right)$$
Layer 1
$$Z = f(X, A) = \operatorname{softmax} \left(\hat{A} \operatorname{ReLU} \left(\hat{A} X W^{(0)} \right) W^{(1)} \right)$$
Layer 2

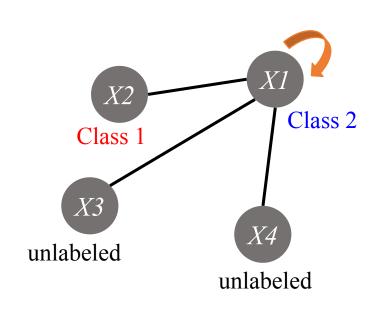
→ Two-layer convolutional neural network

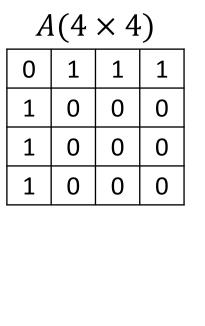
Loss function

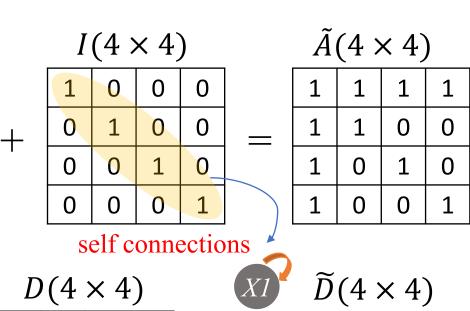
$$\mathcal{L} = -\sum_{l \in \mathcal{Y}_L} \sum_{f=1}^F Y_{lf} \ln Z_{lf}$$
 • Cross-entropy error는 Labeled example에 대하여 진행 • $W^{(0)}, W^{(1)}$ 은 Gradient descent를 사용하여 훈련됨 • Full batch gradient descent 사용

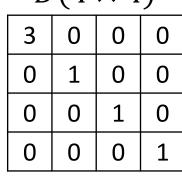
- Full batch gradient descent 사용

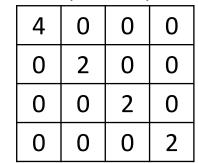
$$H^{(l+1)} = \sigma(\tilde{D}^{-\frac{1}{2}} A \tilde{D}^{-\frac{1}{2}} H^{(l)} W^{(l)})$$











$$H^{(l+1)} = \sigma(\widetilde{D}^{-\frac{1}{2}}A\widetilde{D}^{-\frac{1}{2}}H^{(l)}W^{(l)})$$

$$X^{2} \text{ has 2 edges}$$

$$X^{2} \text{ has 2 edges}$$

$$X^{2} \text{ has 4 edges}$$

$$X^{2} \text{ has 5 edges}$$

$$X^{2} \text{ has 6 edges}$$

$$X^{2} \text{ has 7 edges}$$

$$X^{2} \text{ has 6 edges}$$

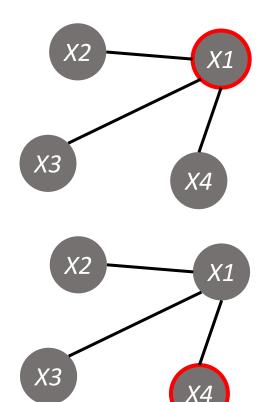
$$X^{2} \text{ has 7 edges}$$

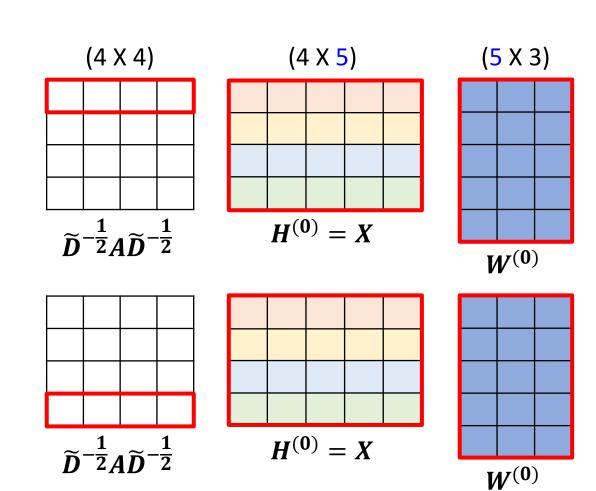
$$X^{2} \text{ has 8 edges}$$

$$X^{2} \text{ has 9 edges}$$

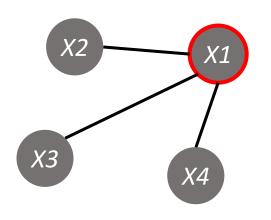
$$X^{2} \text{ has$$

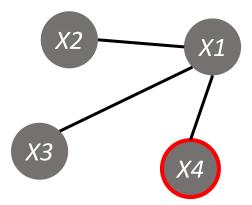
$$H^{(l+1)} = \sigma(\widetilde{D}^{-\frac{1}{2}} A \widetilde{D}^{-\frac{1}{2}} H^{(l)} W^{(l)})$$

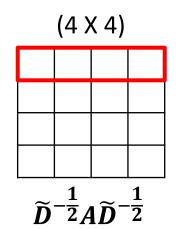


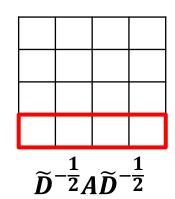


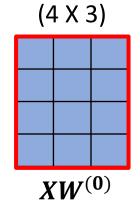
$$H^{(l+1)} = \sigma(\widetilde{D}^{-\frac{1}{2}} A \widetilde{D}^{-\frac{1}{2}} H^{(l)} W^{(l)})$$

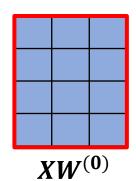












Two-layer GCN

Layer 1

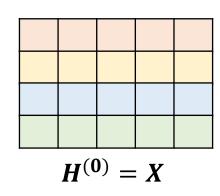
$$Z = f(X, A) = \operatorname{softmax}\left(\hat{A} \operatorname{ReLU}\left(\hat{A}XW^{(0)}\right)W^{(1)}\right)$$

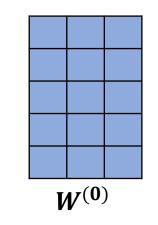
$$H^{(1)} = \sigma(\widetilde{D}^{-\frac{1}{2}}A\widetilde{D}^{-\frac{1}{2}}H^{(0)}W^{(0)})$$

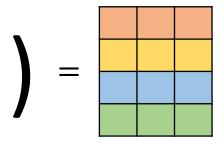
$$= ReLU(\widetilde{D}^{-\frac{1}{2}}A\widetilde{D}^{-\frac{1}{2}}H^{(0)}W^{(0)})$$

$$= ReLU(A^{\hat{A}}XW^{(0)})$$

$$H^{(1)} = ReLU \qquad \qquad \qquad \widetilde{D}^{-\frac{1}{2}} A \widetilde{D}^{-\frac{1}{2}}$$







Two-layer GCN

Layer 2
$$Z = f(X, A) = \operatorname{softmax}(\hat{A} \operatorname{ReLU}(\hat{A}XW^{(0)}) W^{(1)})$$

$$Z = f(X,A)$$

$$= softmax(A^{ReLU}(A^{XW^{(0)}})W^{(1)})$$

$$= softmax(A^{H^{(1)}}W^{(1)})$$

Datasets

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

Node: Documents

Edge: Citation Links

Label rate: training nodes / entire node

Node feature: sparse bag of words

Set-up and Baselines

• Set-up

- ✓ Two-layer GCN (10-layer GCN in appendix)
- ✓ A test set of 1,000 labeled examples
- ✓ Train all models for 200 epochs using Adam
- ✓ A learning rate of 0.01
- ✓ Initialize weights using the initialization in Glorot & Bengio (2010)

Baselines

- ✓ Label propagation(LP)
- ✓ Semi-supervised embedding (SemiEmb)
- ✓ Manifold regularization (ManiReg)
- ✓ Skip-gram based graph embeddings (DeepWalk)
- ✓ Iterative classification algorithm (ICA)
- ✓ Planetoid (Planetoid)

Semi-Supervised Node Classification

- Mean accuracy of 100 runs with random weight initialization
- Hyperparameters
 - Citeseer, Cora and Pubmed: 0.5 (dropout rate), 5·10–4 (L2 regularization) and 16 (number of hidden units)
 - NELL: 0.1 (dropout rate), 1·10–5 (L2 regularization) and 64 (number of hidden units)

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 [<mark>18</mark>]	69.1	75.1	73.9	23.1	Classification
Planetoid* [29]	64.7 (26s)	75.7 (13s)	77.2 (25s)	61.9 (185s)	accuracy
GCN (this paper)	70.3 (7s)	81.5 (4s)	79.0 (38s)	66.0 (48s)	Training time
GCN (rand. splits)	67.9 ± 0.5	80.1 ± 0.5	78.9 ± 0.7	58.4 ± 1.7	until convergence

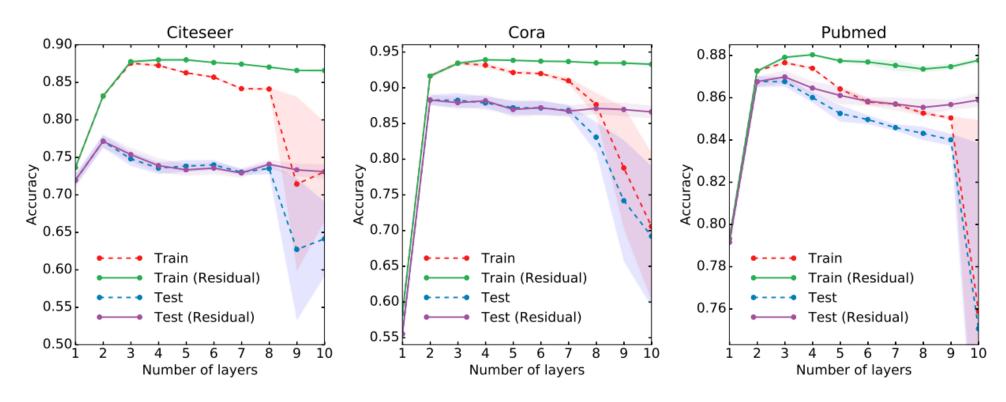
Evaluation of Propagation Model

Compare different variants of our proposed per-layer propagation model on the citation network datasets

Description		Propagation model	Citeseer	Cora	Pubmed	
Chahyahay filtar (Ea. 5)	K = 3 $K = 2$	$\sum_{K}^{K} T(\tilde{t}) VO$	69.8	79.5	74.4	
Chebyshev filter (Eq. 5)	K = 2	$\sum_{k=0}^{K} T_k(\tilde{L}) X \Theta_k$	69.6	81.2	73.8	
1 st -order model (Eq. 6)		$X\Theta_0 + D^{-\frac{1}{2}}AD^{-\frac{1}{2}}X\Theta_1$	68.3	80.0	77.5	
Single parameter (Eq. 7)	_	$(I_N + D^{-\frac{1}{2}}AD^{-\frac{1}{2}})X\Theta$	69.3	79.2	77.4	
Renormalization trick (Eq. <mark>8</mark>)	$\tilde{D}^{-\frac{1}{2}}\tilde{A}\tilde{D}^{-\frac{1}{2}}X\Theta$	70.3	81.5	79.0	original model
1st-order term only		$D^{-\frac{1}{2}}AD^{-\frac{1}{2}}X\Theta$	68.7	80.5	77.8	
Multi-layer perceptron		$X\Theta$	46.5	55.1	71.4	

Experiments on Model Depth

$$H^{(l+1)} = \sigma \left(\tilde{D}^{-\frac{1}{2}} \tilde{A} \tilde{D}^{-\frac{1}{2}} H^{(l)} W^{(l)} \right) + H^{(l)}$$



Conclusions and Limitations

- > GCN model for semi-supervised classification on graph-structured data
 - Spectral graph convolutions
 - Layer-wise linear model
- > Memory requirement
 - Full-batch gradient descent → Memory requirement grows
 - Mini-batch stochastic gradient descent
- Directed edges and edge features
 - Limited to undirected graphs (weighted or unweighted)
- Limiting assumptions
 - Equal importance of self-connections vs. edges to neighboring nodes

References

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