

# Group Meeting - April 24, 2020

Paper review & Research progress

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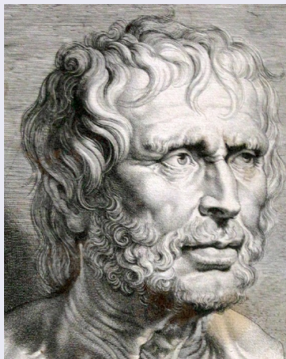
Ryerson Physical Lab



# Stocism (1)

## Seneca the Younger

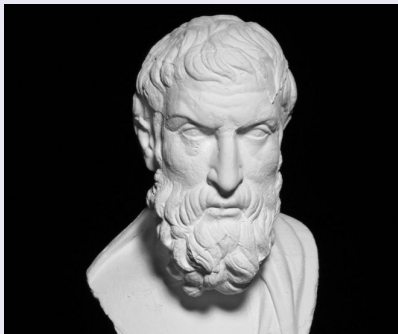
The greatest obstacle to living is expectancy, which hangs upon tomorrow and loses today. **The whole future lies in uncertainty: live immediately.**



# Stocism (2)

## Epictetus

Just keep in mind: the more we value things outside our control, the less control we have.



# Plato's Philosopher King

## Plato

- 1 There will be no end to the troubles of states, or of humanity itself, till **philosophers become kings** in this world, or till those we now call kings and rulers really and truly become philosophers, and political power and philosophy thus come into the same hands.
- 2 Those who are too smart to engage in politics are punished by being governed by those who are dumber.

**Note:** The second way never happened!



① **Provably Powerful Graph Networks:**

<https://papers.nips.cc/paper/8488-provably-powerful-graph-networks.pdf>

② **On the equivalence between graph isomorphism testing and function approximation with GNNs:**

<https://arxiv.org/pdf/1905.12560.pdf>



# Provably Powerful Graph Networks (1)

## Measurement of expressive power of GNNs

- The Weisfeiler-Lehman (WL) graph isomorphism test was used to measure the expressive power of graph neural networks (GNNs).
- **Morris et al., 2018 & Xu et al., 2019:** Popular message passing GNN cannot distinguish between graphs that are indistinguishable by the 1-WL test.



# Provably Powerful Graph Networks (1)

## Measurement of expressive power of GNNs

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## Main results

- ①  $k$ -order networks can distinguish between non-isomorphic graphs as good as the  $k$ -WL tests, which are provably stronger than the 1-WL test for  $k > 2$ . **Space/time computational cost:** out of PSPACE.
- ② Building a provably stronger, simple and scalable model: a reduced 2-order network that has a provable 3-WL expressive model.



# Provably Powerful Graph Networks (2)

Set:  $\{a, b, \dots, c\}$ . Ordered set (tuple):  $(a, b, \dots, c)$ . Multi set:  $\{\{a, b, \dots, c\}\}$ .  
 $g \in S_n$  acts on multi-indices  $i \in [n]^k$  entrywise by:

$$g(i) = (g(i_1), g(i_2), \dots, g(i_k))$$

$S_n$  acts on  $k$ -tensors  $X \in \mathbb{R}^{n^k \times a}$  by:

$$(g \cdot X)_{i,j} = X_{g^{-1}(i),j}$$

where  $i \in [n]^k$  and  $j \in [a]$ .





# Provably Powerful Graph Networks (3)

Construct networks by concatenating maximally expressive linear equivariant layers:

$$F = m \circ h \circ L_d \circ \sigma \circ \cdots \circ \sigma \circ L_1$$

where:

- $L_i : \mathbb{R}^{n^{k_i} \times a_i} \rightarrow \mathbb{R}^{n^{k_{i+1}} \times a_{i+1}}$  are equivariant linear layers, and  $k = \max_{i \in [d+1]} k_i$ .

$$L_i(g \cdot X) = g \cdot L_i(X) \quad \forall g \in S_n \quad \forall X \in \mathbb{R}^{n^{k_i} \times a_i}$$

- $\sigma$  is an entrywise non-linear activation.

$$\sigma(X)_{i,j} = \sigma(X_{i,j})$$

- $h : \mathbb{R}^{n^{k_{d+1}} \times a_{d+1}} \rightarrow \mathbb{R}^{a_{d+2}}$  is an invariant linear layer.

$$h(g \cdot X) = h(X) \quad \forall g \in S_n \quad \forall X \in \mathbb{R}^{n^{k_{d+1}} \times a_{d+1}}$$

- $m$  is a MLP.



# Provably Powerful Graph Networks (4)

Let  $G = (V, E, d)$  be a colored graph where  $|V| = n$  and  $d : V \rightarrow \Sigma$  defines the color attached to each vertex in  $V$ ,  $\Sigma$  is a set of colors. Two graphs  $G$  and  $G'$  are called **isomorphic** if there exists an **edge and color preserving** bijection  $\phi : V \rightarrow V'$ .

The  $k$ -WL test ( $k = 1, 2, \dots, n$ ) constructs a coloring of  $k$ -tuples of vertices, that is  $c : V^k \rightarrow \Sigma$ . Testing isomorphism of two graphs  $G$  and  $G'$  are performed by comparing the histograms of colors produced by the  $k$ -WL algorithms.



# Provably Powerful Graph Networks (5)

Coloring of  $k$ -tuples using a tensor  $C \in \Sigma^{n^k}$ , where  $C_i \in \Sigma$ ,  $i \in [n]^k$  denotes the color of the  $k$ -tuple  $v_i = (v_{i_1}, \dots, v_{i_k}) \in V^k$ .

Two  $k$ -tuples  $i$  and  $i'$  have the same **isomorphism type** (i.e., get the same color,  $C_i = C_{i'}$ ) if for all  $q, r \in [k]$ :

- $v_{i_q} = v_{i_r} \Leftrightarrow v_{i'_q} = v_{i'_r}$
- $d(v_{i_q}) = d(v_{i'_q})$
- $(v_{i_r}, v_{i_q}) \in E \Leftrightarrow (v_{i'_r}, v_{i'_q}) \in E$

Clearly, if  $G$  and  $G'$  are two isomorphic graphs then there exists  $g \in S_n$  so that:

$$g \cdot C'^0 = C^0$$



# Provably Powerful Graph Networks (6)

The algorithms refine the colorings  $C^l$ ,  $l = 1, 2, \dots$  until the coloring does not change further, that is, the subsets of  $k$ -tuples with same colors do not get further split to different color groups.

(Douglas, 2011)

No more than  $l = \text{poly}(n)$  iterations are required.

Neighborhoods of a  $k$ -tuple  $i \in [n]^k$ :

$$N_j(i) = \left\{ (i_1, \dots, i_{j-1}, i', i_{j+1}, \dots, i_k) \mid i' \in [n] \right\}$$

The coloring update rules are:

$$C_i^l = \left( C_i^{l-1}, \left( \{ \{ C_j^{l-1} \mid j \in N_v(i) \} \} \mid v \in [k] \right) \right)$$



# Provably Powerful Graph Networks (7)

## Theorem 1

Given two graphs  $G = (V, E, d)$  and  $G' = (V', E', d')$  that can be distinguished by the  $k$ -WL graph isomorphism test, there exists a  $k$ -order network  $F$  so that  $F(G) \neq F(G')$ . On the other direction, for every two isomorphic graphs  $G$  and  $G'$ , and  $k$ -order network  $F$  so that  $F(G) = F(G')$ .



# Provably Powerful Graph Networks (8)

Sketch of the proof:

- 1 It is **trivial** to construct a  $k$ -network that returns the same output for every pair of isomorphic graphs  $G$  and  $G'$ .
- 2 For non-isomorphic graphs, it is more challenging:
  - Encode a multiset  $X$  using a set of  $S_n$ -invariant functions called the **Power-sum Multi-symmetric Polynomials (PMP)**:

$$p_\alpha(X) = \sum_{i=1}^n x_i^\alpha, \quad X \in \mathbb{R}^{n \times a}$$

where  $y^\alpha = y_1^{\alpha_1} \cdot y_2^{\alpha_2} \cdots y_a^{\alpha_a}$  for  $\alpha = (\alpha_1, \dots, \alpha_a) \in [n]^a$  is a multi-index, and  $|\alpha| = \sum_{j=1}^a \alpha_j$ .



# Provably Powerful Graph Networks (9)

Sketch of the proof:

- ① It is **trivial** to construct a  $k$ -network that returns the same output for every pair of isomorphic graphs  $G$  and  $G'$ .
- ② For non-isomorphic graphs, it is more challenging:
  - Encode a multiset  $X$  using a set of  $S_n$ -invariant functions called the **Power-sum Multi-symmetric Polynomials (PMP)**.
  - $u(X) = \left( p_\alpha(X) \mid |\alpha| \leq n \right)$  is a unique representation of the multi-set  $X \in \mathbb{R}^{n \times a}$ .
  - Apply the Universal approximation theorem (Cybenko, 1989; Hornik, 1991) that any polynomial function can be approximated/replaced by an MLP.



# Provably Powerful Graph Networks (10)

Table 1: Graph Classification Results on the datasets from Yanardag and Vishwanathan (2015)

| dataset  | MUTAG                 | PTC                   | PROTEINS              | NCI1                  | NCI109                | COLLAB                | IMDB-B                | IMDB-M                |
|--|-----------------------|-----------------------|-----------------------|-----------------------|-----------------------|-----------------------|-----------------------|-----------------------|
| size   | 188                   | 344                   | 1113                  | 4110                  | 4127                  | 5000                  | 1000                  | 1500                  |
| classes  | 2                     | 2                     | 2                     | 2                     | 2                     | 3                     | 2                     | 3                     |
| avg node #                                     | 17.9                  | 25.5                  | 39.1                  | 29.8                  | 29.6                  | 74.4                  | 19.7                  | 13                    |
| Results  |                       |                       |                       |                       |                       |                       |                       |                       |
| GK (Shervashidze et al., 2009)                 | 81.39±1.7             | 55.65±0.5             | 71.39±0.3             | 62.49±0.3             | 62.35±0.3             | NA                    | NA                    | NA                    |
| RW (Vishwanathan et al., 2010)                 | 79.17±2.1             | 55.91±0.3             | 59.57±0.1             | > 3 days              | NA                    | NA                    | NA                    | NA                    |
| PK (Neumann et al., 2016)                      | 76±2.7                | 59.5±2.4              | 73.68±0.7             | 82.54±0.5             | NA                    | NA                    | NA                    | NA                    |
| WL (Shervashidze et al., 2011)                 | 84.11±1.9             | 57.97±2.5             | <b>74.68±0.5</b>      | <b>84.46±0.5</b>      | <b>85.12±0.3</b>      | NA                    | NA                    | NA                    |
| FGSD (Verma and Zhang, 2017)                   | <b>92.12</b>          | <b>62.80</b>          | 73.42                 | 79.80                 | 78.84                 | <b>80.02</b>          | 73.62                 | <b>52.41</b>          |
| AWE-DD (Ivanov and Burnaev, 2018)              | NA                    | NA                    | NA                    | NA                    | NA                    | 73.93±1.9             | <b>74.45 ± 5.8</b>    | 51.54 ±3.6            |
| AWE-FB (Ivanov and Burnaev, 2018)              | 87.87±9.7             | NA                    | NA                    | NA                    | NA                    | 70.99 ± 1.4           | 73.13 ±3.2            | 51.58 ± 4.6           |
| DGCNN (Zhang et al., 2018)                     | 85.83±1.7             | 58.59±2.5             | 75.54±0.9             | 74.44±0.5             | NA                    | 73.76±0.5             | 70.03±0.9             | 47.83±0.9             |
| PSCN (Niepert et al., 2016) (k=10)             | 88.95±4.4             | 62.29±5.7             | 75±2.5                | 76.34±1.7             | NA                    | 72.6±2.2              | 71±2.3                | 45.23±2.8             |
| DCNN (Atwood and Towsley, 2016)                | NA                    | NA                    | 61.29±1.6             | 56.61±1.0             | NA                    | 52.11±0.7             | 49.06±1.4             | 33.49±1.4             |
| ECC (Simonovsky and Komodakis, 2017)           | 76.11                 | NA                    | NA                    | 76.82                 | 75.03                 | NA                    | NA                    | NA                    |
| DGK (Yanardag and Vishwanathan, 2015)          | 87.44±2.7             | 60.08±2.6             | 75.68±0.5             | 80.31±0.5             | 80.32±0.3             | 73.09±0.3             | 66.96±0.6             | 44.55±0.5             |
| DiffPool (Ying et al., 2018)                   | NA                    | NA                    | <b>78.1</b>           | NA                    | NA                    | 75.5                  | NA                    | NA                    |
| CCN (Kondor et al., 2018)                      | <b>91.64±7.2</b>      | <b>70.62±7.0</b>      | NA                    | 76.27±4.1             | 75.54±3.4             | NA                    | NA                    | NA                    |
| Invariant Graph Networks (Maron et al., 2019a) | 83.89±12.95           | 58.53±6.86            | 76.58±5.49            | 74.33±2.71            | 72.82±1.45            | 78.36±2.47            | 72.0±5.54             | 48.73±3.41            |
| GIN (Xu et al., 2019)                          | 89.4±5.6              | 64.6±7.0              | 76.2±2.8              | 82.7±1.7              | NA                    | 80.2±1.9              | <b>75.1±5.1</b>       | <b>52.3±2.8</b>       |
| 1-2-3 GNN (Morris et al., 2018)                | 86.1±                 | 60.9±                 | 75.5±                 | 76.2±                 | NA                    | NA                    | 74.2±                 | 49.5±                 |
| Ours 1   | 90.55±8.7             | 66.17±6.54            | 77.2±4.73             | <b>83.19±1.11</b>     | <b>81.84±1.85</b>     | 80.16±1.11            | 72.6±4.9              | 50±3.15               |
| Ours 2   | 88.88±7.4             | 64.7±7.46             | 76.39±5.03            | 81.21±2.14            | <b>81.77±1.26</b>     | <b>81.38±1.42</b>     | 72.2±4.26             | 44.73±7.89            |
| Ours 3   | 89.44±8.05            | 62.94±6.96            | 76.66±5.39            | 80.97±1.91            | <b>82.23±1.42</b>     | <b>80.68±1.71</b>     | 73±5.77               | 50.46±3.59            |
| Rank   | <b>3<sup>rd</sup></b> | <b>2<sup>nd</sup></b> | <b>2<sup>nd</sup></b> | <b>2<sup>nd</sup></b> | <b>2<sup>nd</sup></b> | <b>1<sup>st</sup></b> | <b>6<sup>th</sup></b> | <b>5<sup>th</sup></b> |





## Table 2: Regression, the QM9 dataset.

| Target                | DTNN    | MPNN    | 123-gnn        | Ours 1         | Ours 2         |
|-----------------------|---------|---------|----------------|----------------|----------------|
| $\mu$                 | 0.244   | 0.358   | 0.476          | <b>0.231</b>   | <b>0.0934</b>  |
| $\alpha$              | 0.95    | 0.89    | <b>0.27</b>    | 0.382          | 0.318          |
| $\epsilon_{homo}$     | 0.00388 | 0.00541 | 0.00337        | <b>0.00276</b> | <b>0.00174</b> |
| $\epsilon_{lumo}$     | 0.00512 | 0.00623 | 0.00351        | <b>0.00287</b> | <b>0.0021</b>  |
| $\Delta_{\epsilon}$   | 0.0112  | 0.0066  | 0.0048         | <b>0.00406</b> | <b>0.0029</b>  |
| $\langle R^2 \rangle$ | 17      | 28.5    | 22.9           | <b>16.07</b>   | <b>3.78</b>    |
| $ZPVE$                | 0.00172 | 0.00216 | <b>0.00019</b> | 0.00064        | 0.000399       |
| $U_0$                 | -       | -       | 0.0427         | 0.234          | <b>0.022</b>   |
| $U$                   | -       | -       | 0.111          | 0.234          | <b>0.0504</b>  |
| $H$                   | -       | -       | 0.0419         | 0.229          | <b>0.0294</b>  |
| $G$                   | -       | -       | 0.0469         | 0.238          | <b>0.024</b>   |
| $C_v$                 | 0.27    | 0.42    | <b>0.0944</b>  | 0.184          | 0.144          |



# On the equivalence between graph isomorphism testing and function approximation with GNNs (1)

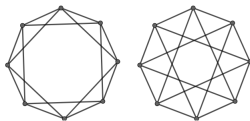


Figure 2: The Circular Skip Link graphs  $G_{n,k}$  are undirected graphs in  $n$  nodes  $q_0, \dots, q_{n-1}$  so that  $(i, j) \in E$  if and only if  $|i - j| \equiv 1$  or  $k \pmod{n}$ . In this figure we depict (left)  $G_{8,2}$  and (right)  $G_{8,3}$ . It is very easy to check that  $G_{n,k}$  and  $G_{n',k'}$  are not isomorphic unless  $n = n'$  and  $k \equiv \pm k' \pmod{n}$ . Both 1-WL and  $G$ -invariant networks fail to distinguish them.

## Theorem

Order-2 Graph  $G$ -invariant Networks cannot distinguish between non-isomorphic regular graphs with the same degree.



# On the equivalence between graph isomorphism testing and function approximation with GNNs (2)

**Definition 5** (Ring-GNN). Given a graph in  $n$  nodes with both node and edge features in  $\mathbb{R}^d$ , we represent it with a matrix  $A \in \mathbb{R}^{n \times n \times d}$ . [17] shows that all linear equivariant layers from  $\mathbb{R}^{n \times n}$  to  $\mathbb{R}^{n \times n}$  can be expressed as  $L_\theta(A) = \sum_{i=1}^{15} \theta_i L_i(A) + \sum_{i=16}^{17} \theta_i \bar{L}_i$ , where the  $\{L_i\}_{i=1,\dots,15}$  are the 15 basis functions of all linear equivariant functions from  $\mathbb{R}^{n \times n}$  to  $\mathbb{R}^{n \times n}$ ,  $\bar{L}_{16}$  and  $\bar{L}_{17}$  are the basis for the bias terms, and  $\theta \in \mathbb{R}^{17}$  are the parameters that determine  $L$ . Generalizing to an equivariant linear layer from  $\mathbb{R}^{n \times n \times d}$  to  $\mathbb{R}^{n \times n \times d'}$ , we set  $L_\theta(A)_{\cdot,\cdot,k'} = \sum_{k=1}^d \sum_{i=1}^{15} \theta_{k,k',i} L_i(A_{\cdot,\cdot,i}) + \sum_{i=16}^{17} \theta_{k,k',i} \bar{L}_i$ , with  $\theta \in \mathbb{R}^{d \times d' \times 17}$ .

With this formulation, we now define a Ring-GNN with  $T$  layers. First, set  $A^{(0)} = A$ . In the  $t^{\text{th}}$  layer, let

$$\begin{aligned} B_1^{(t)} &= \rho(L_{\alpha^{(t)}}(A^{(t)})) \\ B_2^{(t)} &= \rho(L_{\beta^{(t)}}(A^{(t)}) \cdot L_{\gamma^{(t)}}(A^{(t)})) \\ A^{(t+1)} &= k_1^{(t)} B_1^{(t)} + k_2^{(t)} B_2^{(t)} \end{aligned}$$

where  $k_1^{(t)}, k_2^{(t)} \in \mathbb{R}$ ,  $\alpha^{(t)}, \beta^{(t)}, \gamma^{(t)} \in \mathbb{R}^{d^{(t)} \times d'^{(t)} \times 17}$  are learnable parameters. If a scalar output is desired, then in the general form, we set the output to be  $\theta_S \sum_{i,j} A_{ij}^{(T)} + \theta_D \sum_{i,i} A_{ii}^{(T)} + \sum_i \theta_i \lambda_i(A^{(T)})$ , where  $\theta_S, \theta_D, \theta_1, \dots, \theta_n \in \mathbb{R}$  are trainable parameters, and  $\lambda_i(A^{(T)})$  is the  $i$ -th eigenvalue of  $A^{(L)}$ .



# On the equivalence between graph isomorphism testing and function approximation with GNNs (3)

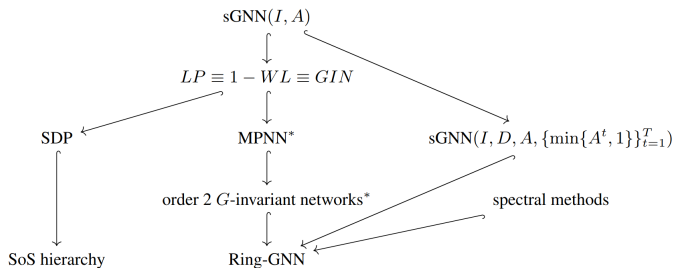


Figure 1: Relative comparison of function classes in terms of their ability to solve graph isomorphism.

\*Note that, on one hand GIN is defined by [30] as a form of message passing neural network justifying the inclusion  $GIN \hookrightarrow MPNN$ . On the other hand [17] shows that message passing neural networks can be expressed as a modified form of order 2  $G$ -invariant networks (which may not coincide with the definition we consider in this paper). Therefore the inclusion  $GIN \hookrightarrow$  order 2  $G$ -invariant networks has yet to be established rigorously.

