



A Hands-on Introduction to Graph Deep Learning, with Examples in PyTorch Geometric - I

Machine Learning and Dynamical Systems Seminar

November 2, 2023

Gabriele Santin ([gabrielesantin.github.io](https://github.com/gabrielesantin))
Antonio Longa ([antoniolonga.github.io](https://github.com/antoniolonga))
Steve Azzolin ([steveazzolin.github.io](https://github.com/steveazzolin))
Francesco Ferrini ([francescoferrini.github.io](https://github.com/francescoferrini))

Introduction

About us



Gabriele Santin

Assistant professor at University of Venice (Venice, Italy)

gabriele.santin@unive.it

<https://gabrielesantin.github.io/>



Antonio Longa

Assistant professor University of Trento (Trento, Italy)

antonio.longa@unitn.it

<https://antoniolonga.github.io/>

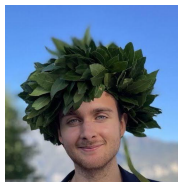


Steve Azzolin

ELLIS PhD Student at FBK and University of Trento (Trento, Italy)

steve.azzolin@unitn.it

<https://steveazzolin.github.io/>



Francesco Ferrini

PhD Student at University of Trento, (Trento, Italy)

francesco.ferrini@unitn.it

<https://francescoferrini.github.io/>

Introduction

Organization and material

Tutorial in four parts (slides + Jupyter notebooks available):

- **Part I:** November 2, Presenter: **GS**
Goals: Motivations, Intro of basic concepts, definition of GNNs
- **Part II:** November 9, Presenter: **AL**
Goals: Implementation of GNNs: How to implement a full GNN pipeline in PyTorch Geometric.
- **Part III:** November 16, Presenter: **SA**
Goals: Explainability of GNNs: How to inspect a model to try to understand the learned decision pattern.
- **Part IV:** November 23, Presenter: **FF**
Goals: Heterogeneity in GNNs: How can GNNs effectively model and incorporate a diversity of nodes and edges with different types.

Introduction

Why PyTorch Geometric

 PyG (PyTorch Geometric) is a library built upon  PyTorch to easily write and train Graph Neural Networks (GNNs) for a wide range of applications related to structured data.

Where to get it:

GitHub repository: https://github.com/pyg-team/pytorch_geometric

Official page: <https://pyg.org/>

First paper: Matthias Fey and Jan E. Lenssen, *Fast Graph Representation Learning with PyTorch Geometric*, arXiv:1903.02428, 2019

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Other libraries: <https://www.dgl.ai/> Deep Graph Library

Introduction

Useful resources

Official documentation: <https://pytorch-geometric.readthedocs.io/en/stable/>
(including installation instructions)

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Our **tutorials**:

- Pytorch Geometric tutorial
https://antoniolonga.github.io/Pytorch_geometric_tutorials/index.html
- Advanced Pytorch Geometric tutorial
https://antoniolonga.github.io/Advanced_PyG_tutorials/index.html
- Next session coming soon: check Steve Azzolin's page <https://steveazzolin.github.io/>

Introduction

Outline - Part I

- Motivation
- Basic graph theory
- Graph Neural Networks
- Some computational aspects

Motivation

Applications of Graph Neural Networks

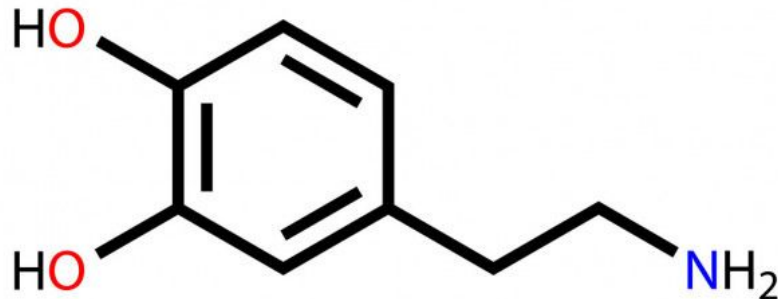
Modelling of **relational data**:

Biological / Chemical structures:

- Nodes are chemical elements
- Edges are chemical bonds

Example use case:

Classify a molecule's property based on its structure (**graph classification/regression**)



Motivation

Applications of Graph Neural Networks

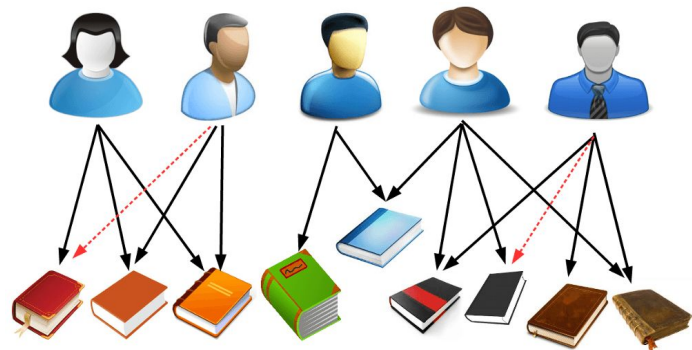
Modelling of **relational data**:

User behavior

- Nodes are users or products
- Edges are users' preferences

Example use case:

Recommender Systems: Predict a user's preference (**edge prediction**)



Motivation

Applications of Graph Neural Networks

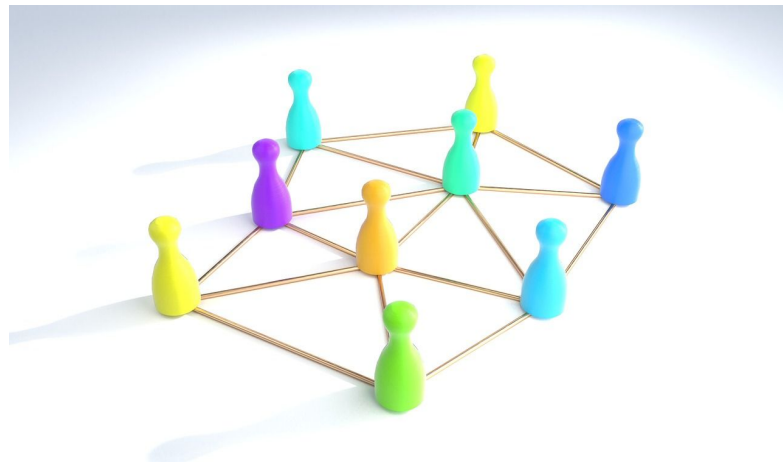
Modelling of **relational data**:

Network science:

- Nodes are persons
- Edges are interactions or contacts

Example use case:

Epidemic modelling: Classify a person's infection status based on its contact network (**node classification**)



Motivation

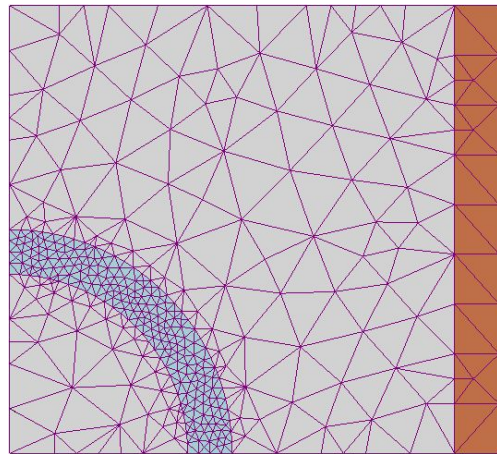
Opportunities for GNNs in Computational Sciences

Many **problems** come naturally in **graph** form:

- **Meshes** (Finite Elements Method (FEM), ...)
- **Triangulated surfaces** (e.g. for manifold discretization)
- ...

Typical **use cases** for Machine Learning:

- PDE/ODE **solution methods** (e.g. PINNs, DeepONets, ...)
- **Surrogates** to approximate a forward map:
 - UQ
 - Inverse problems
 - Parameter optimization



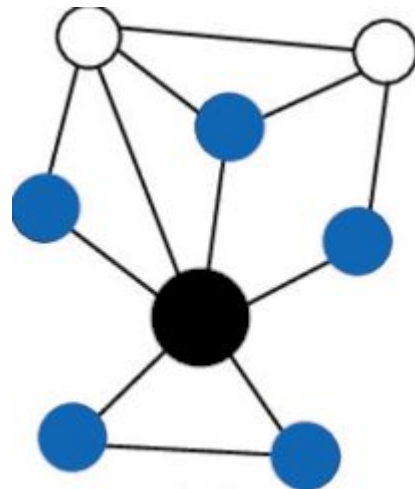
Motivation

Opportunities for GNNs in Computational Sciences

Topology awareness

No need to vectorize, then process → Keep the **graph structure**

- Traditional NNs: The data points are (variable, output)
- GNNs: The data samples are (graph, output)



Motivation

Opportunities for GNNs in Computational Sciences

Topology awareness

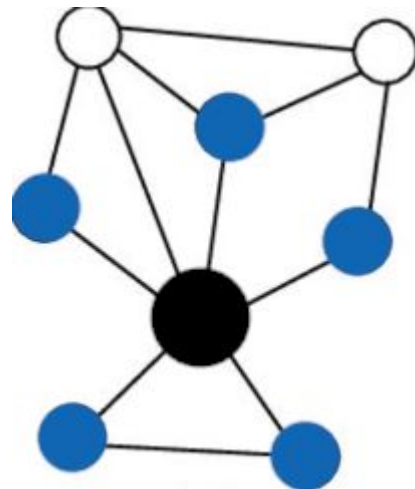
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- Traditional NNs: The data points are (variable, output)
- GNNs: The data samples are (graph, output)

Inductive learning

GNNs work by neighbouring aggregation → **local**

- **Scalability** (large graphs)
- **Transferability** across graphs (e.g. across scales, parameters, adaptive meshes, ...)

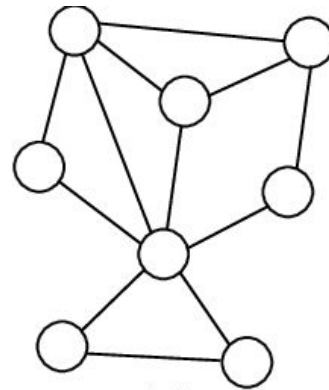
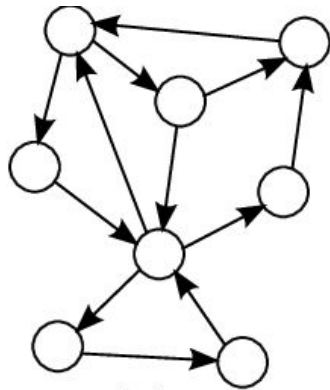


Basic graph theory

Graphs

Graph $G = (V, E)$

- V : Set of n nodes
- $E \subset V \times V$: Set of m edges
 - Undirected: $(u,v) \in E$ implies $(v,u) \in E$

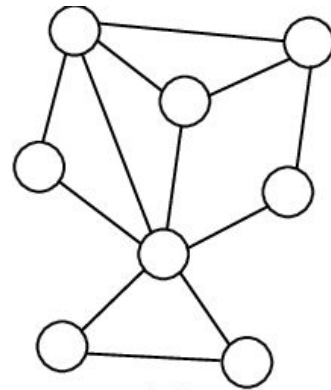
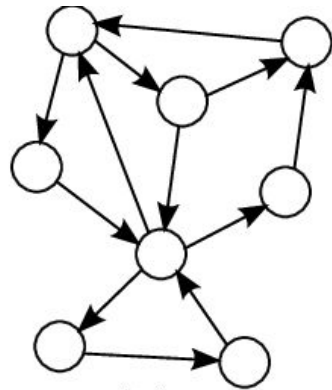


Basic graph theory

Graphs

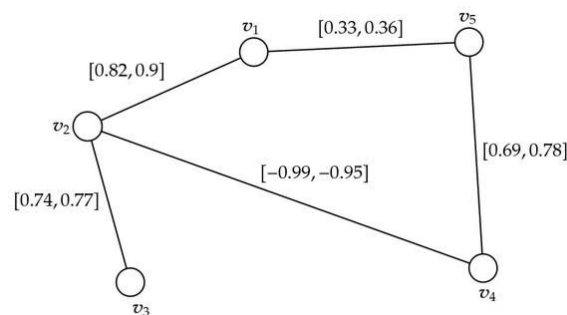
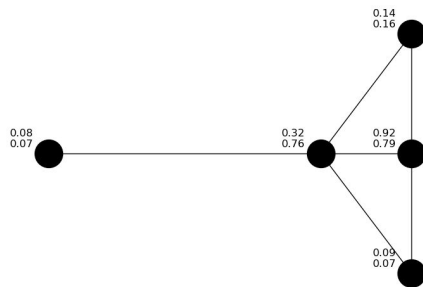
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Features:

- **Node features X^V :**
 - $n \times d_v$ dim. Matrix
 - E.g.: node pos. in a mesh
- **Edge features X^E :**
 - $m \times d_E$ dim. Matrix
 - E.g.: distance btw nodes

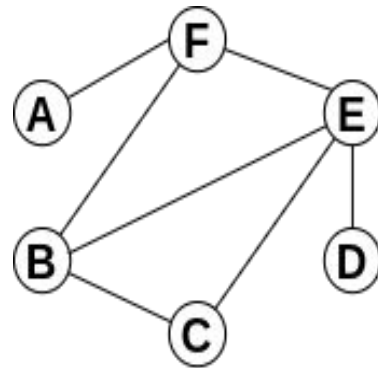


Basic graph theory

Neighbors, Adjacency, Laplacian

Useful notions given $G = (V, E)$:

- **Node neighborhood**
 - $N^1(v) = \{u \in V: (u, v) \in E\}$
 - $N^k(v)$ similar notion, with path of length k



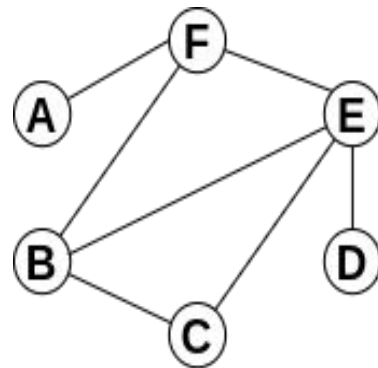
	A	B	C	D	E	F
A	0	0	0	0	0	1
B		0	1	0	1	1
C			0	0	1	0
D				0	1	0
E					0	1
F						0

Basic graph theory

Neighbors, Adjacency, Laplacian

Fix an **enumeration** $V = \{v_1, \dots, v_n\}$

- **Adjacency matrix** $A = (a_{ij})_{i,j=1,\dots,n}$:
 $n \times n$ matrix with $a_{ij} = 1$ iff $(v_i, v_j) \in E$
- **Degree matrix** $D = \text{diag}(d_{11}, \dots, d_{nn})$:
 $n \times n$ matrix with $d_{ii} = \deg(v_i)$
- **Laplacian matrix** $L = D - A$



	A	B	C	D	E	F
A	0	0	0	0	0	1
B		0	1	0	1	1
C			0	0	1	0
D				0	1	0
E					0	1
F						0

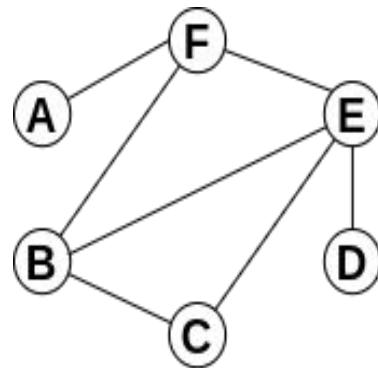
Basic graph theory

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Vectorized representations of a graph $G = (V, E)$

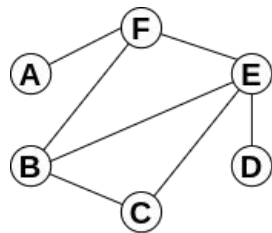


	A	B	C	D	E	F
A	0	0	0	0	0	1
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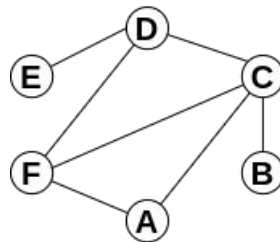
Basic graph theory

Invariance and equivariance

Multiple **equivalent representations** of the same graph:
The representation depends on the **enumeration**
of the nodes



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



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

Basic graph theory

Invariance and equivariance

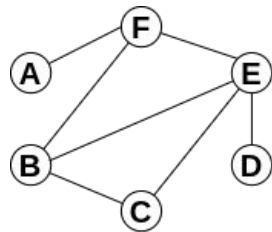
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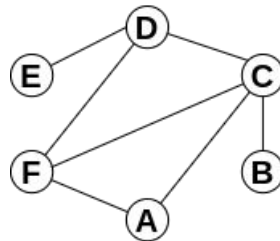
Barrier for the application of plain NNs

We need representations/layers which are

- **Permutation-invariant** for graph
- **Permutation-equivariant** for nodes



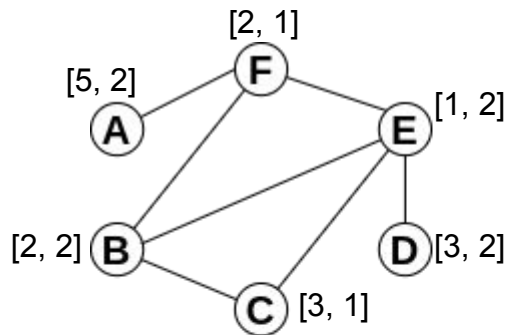
0	0	0	0	0	1
0	0	1	0	1	1
0	1	0	0	1	0
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Graph Neural Networks

Learning node representations

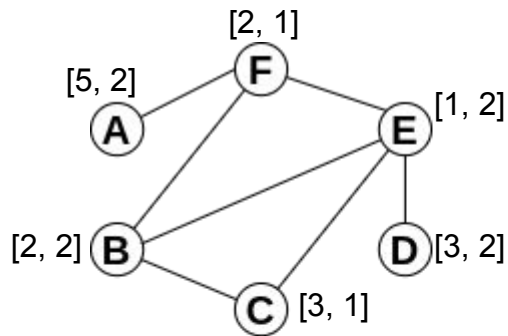


Node features $\mathbf{X}^{(0)} := \mathbf{X}^V$ (or any assignment)

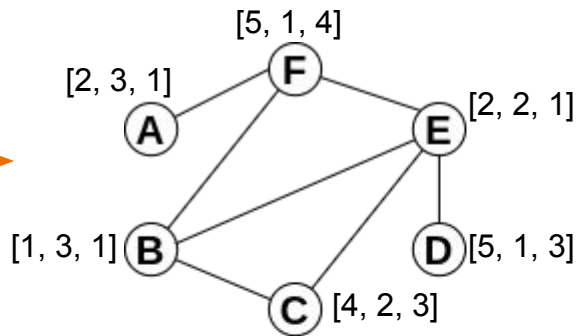
Dimension $d^{(0)} = d_V$

Graph Neural Networks

Learning node representations



Node-wise
GNN layer f_w

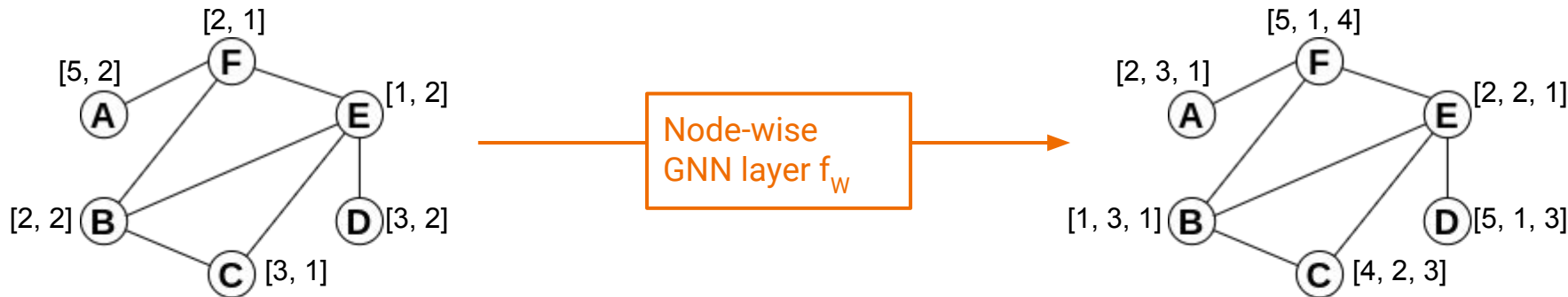


Node features $X^{(0)} := X^V$ (or any assignment)
Dimension $d^{(0)} = d_v$

Updated node features $X^{(1)}$
Dimension $d^{(1)}$

Graph Neural Networks

Learning node representations



Node features $X^{(0)} := X^V$ (or any assignment)
Dimension $d^{(0)} = d_v$

Updated node features $X^{(1)}$
Dimension $d^{(1)}$

Key properties of $f_w(v)$:

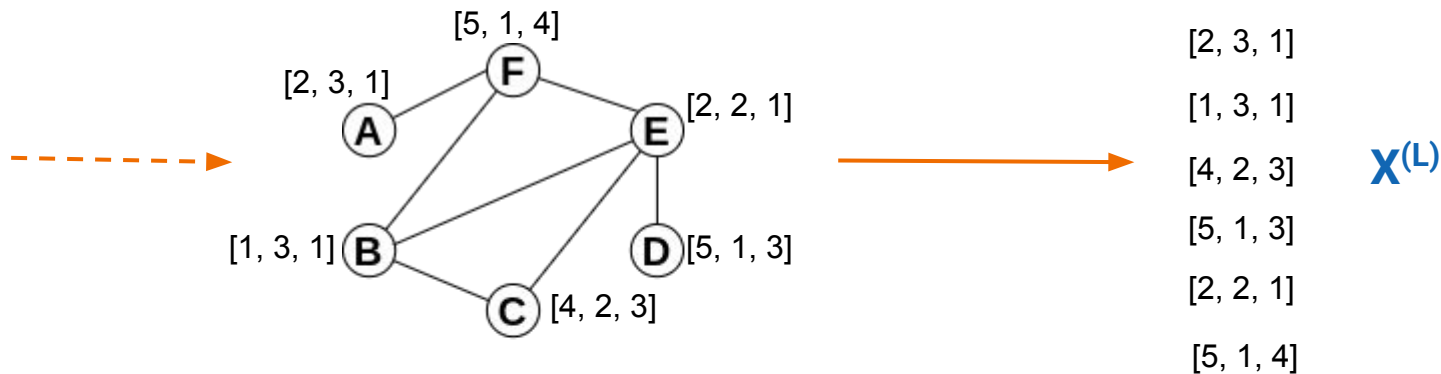
- **Locality:** It depends only on v and $N^k(v)$ (mostly for $k=1$)
- **Invariance:** Invariant w.r.t. permutations of $N^k(v)$ and Independent of $|N^k(v)|$

Graph Neural Networks

Stacking

How to use a GNN layer?

- **Stacking/composition** of multiple layers
- **Final layer:** forget the topology, keep the node features
- These are **node embeddings**/mapped features
- Feed them to any **ML/DL method** (usually a final fully connected layer)



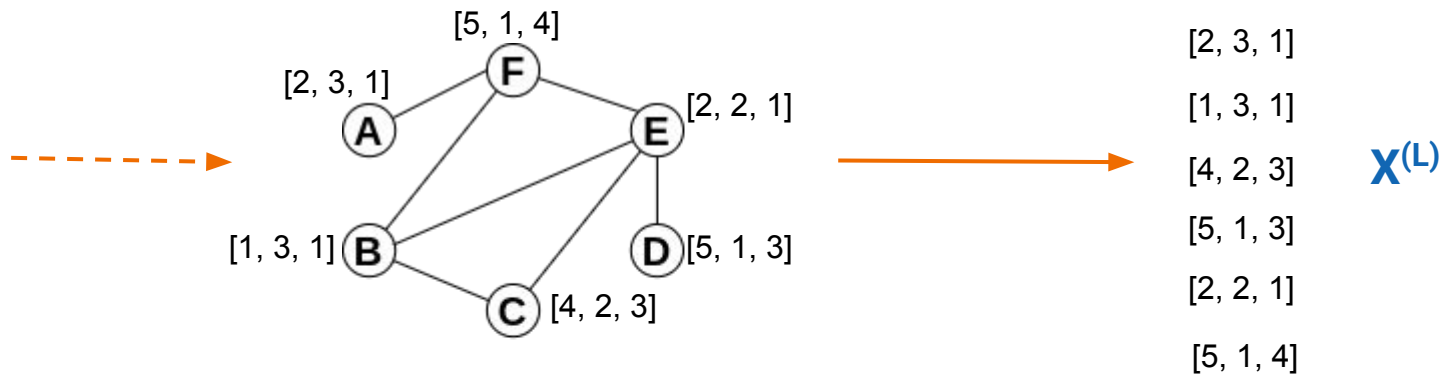
Graph Neural Networks

Stacking

Optimize the layer's parameters by minimizing a loss function based on a dataset

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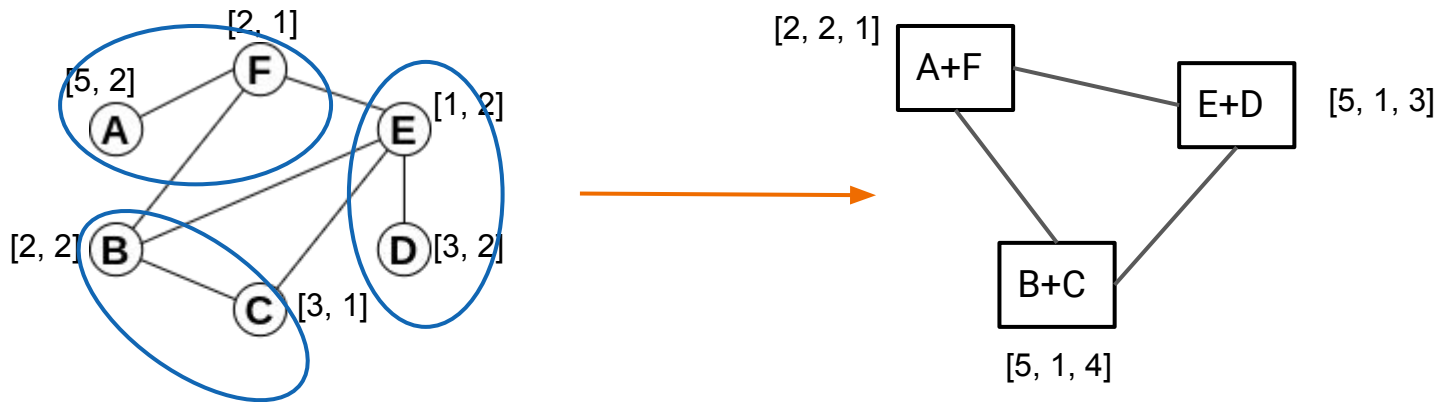


Graph Neural Networks

Pooling

Pooling for graph representation

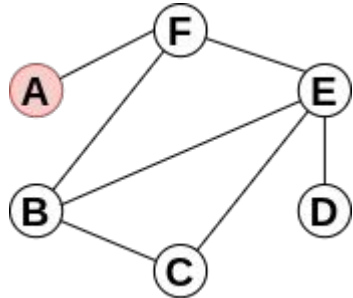
- **Aggregate** the **final** node representation (e.g. sum, mean, max, ...)
- **Pooling layers**: dedicated layers that create a new (smaller) graph



Graph Neural Networks

HowTo: Message passing

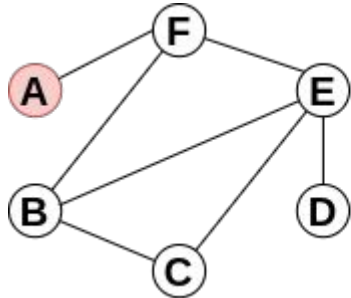
Flow of **computation** along the node structure



Graph Neural Networks

HowTo: Message passing

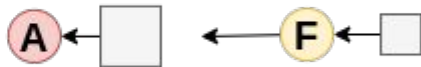
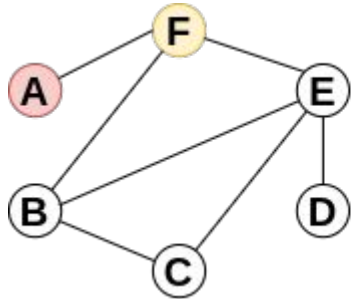
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Graph Neural Networks

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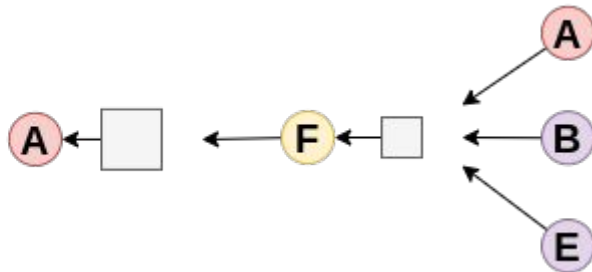
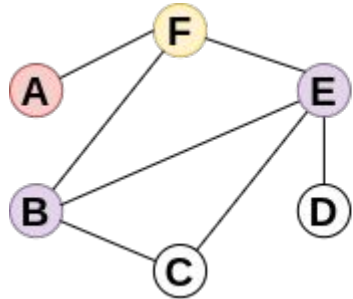
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Graph Neural Networks

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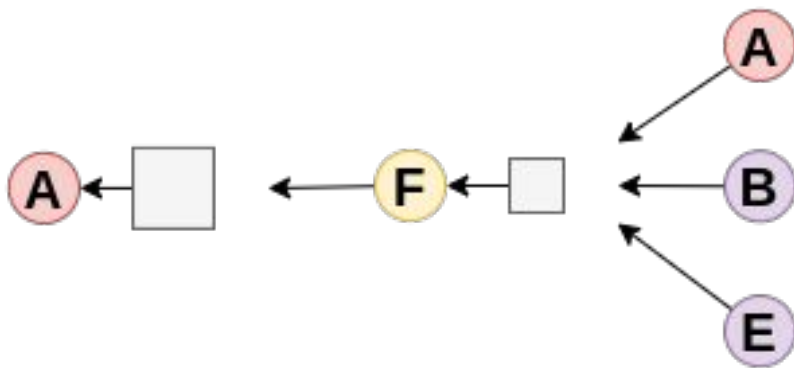
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Graph Neural Networks

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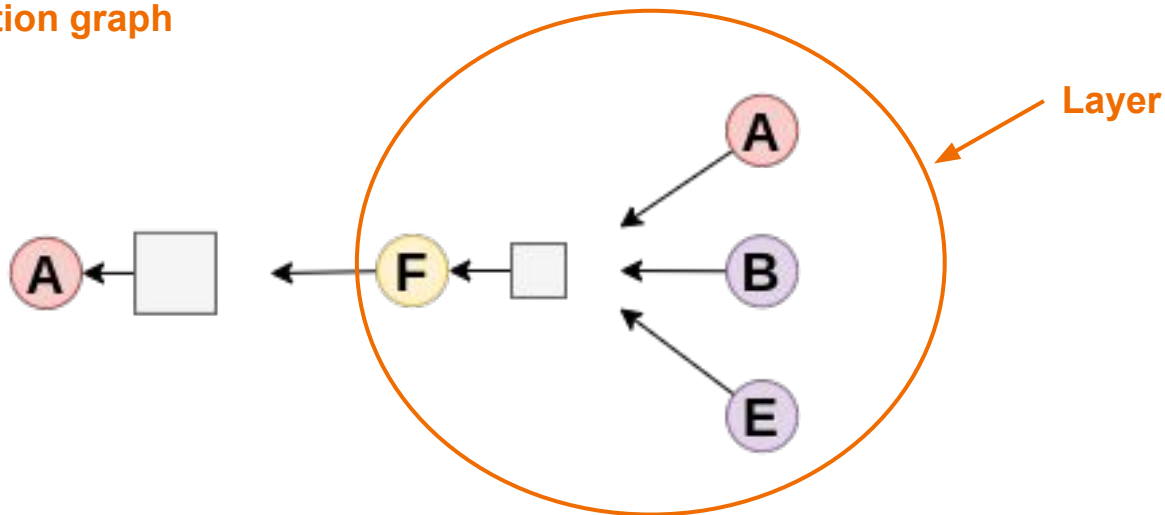
Resulting **computation graph**



Graph Neural Networks

HowTo: Message passing

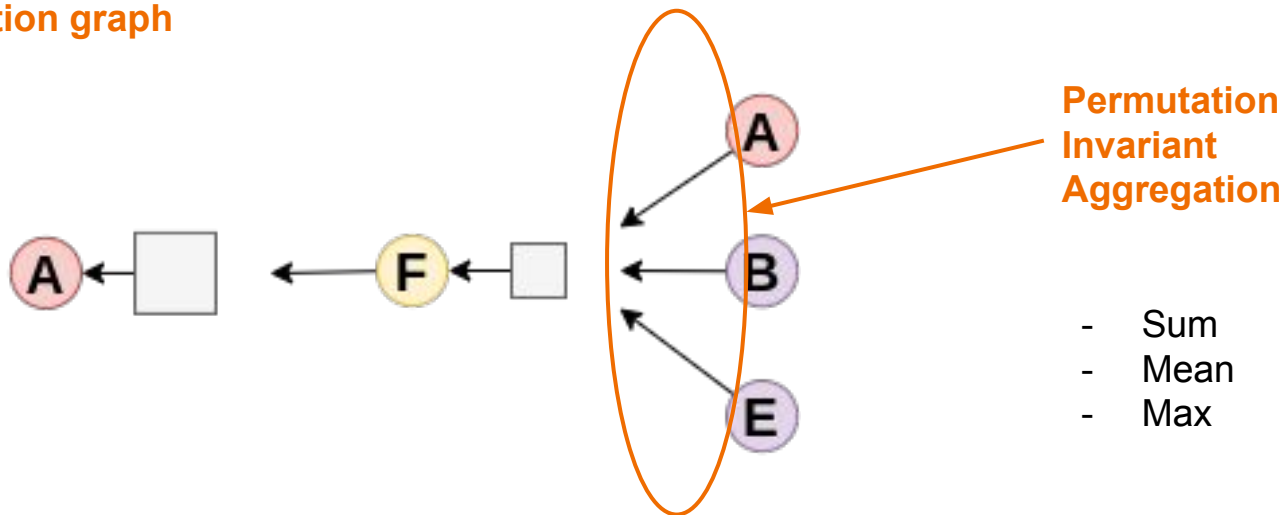
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Graph Neural Networks

HowTo: Message passing

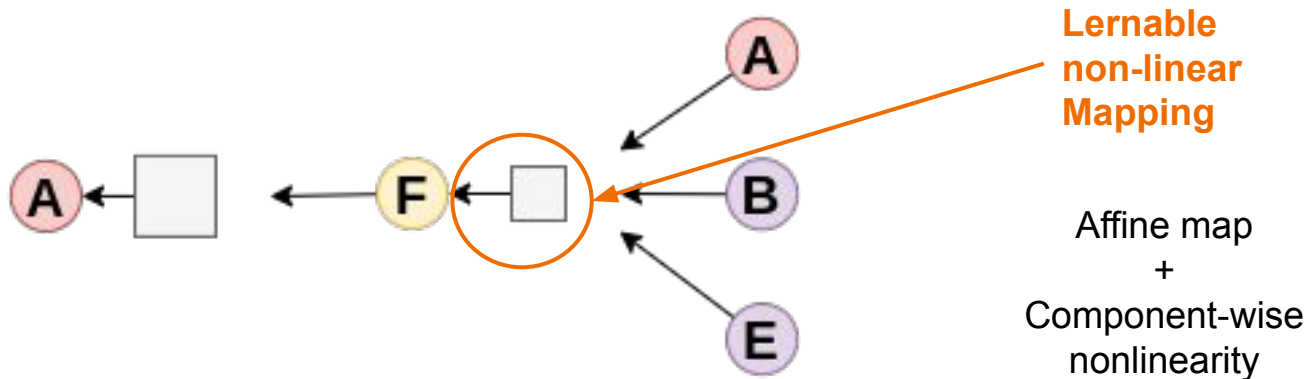
Resulting **computation graph**



Graph Neural Networks

HowTo: Message passing

Resulting **computation graph**



Graph Neural Networks

HowTo: Message passing

Properties:

- Used in actual **implementations**
- Fully **parallelizable** across the nodes
- Layer-wise application **removes redundancy**

Graph Neural Networks

HowTo: Message passing

Properties:

- Used in actual **implementations**
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Insights: Risk of “oversmoothing”

- Too many layers → Convergence to **uniform node representations**
- Number of layers related to the graph diameter
- **Limit** for truly deep architectures

Graph Neural Networks

HowTo: Linear algebra

Formalized **representation**

- We show a **prototype layer**, real examples will follow

Graph Neural Networks

HowTo: Linear algebra

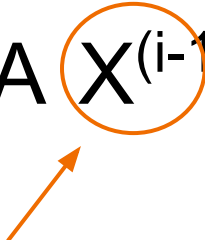
Formalized **representation**

$$X^{(i)} = \sigma(D^{-1} A X^{(i-1)} W^{(i)})$$

Graph Neural Networks

HowTo: Linear algebra

Formalized **representation**

$$X^{(i)} = \sigma(D^{-1} A X^{(i-1)} W^{(i)})$$


Input node features: $n \times d^{(i-1)}$

Graph Neural Networks

HowTo: Linear algebra

Formalized **representation**


$$X^{(i)} = \sigma(D^{-1} A X^{(i-1)} W^{(i)})$$

Output node features: $n \times d^{(i)}$

Graph Neural Networks

HowTo: Linear algebra

Formalized **representation**

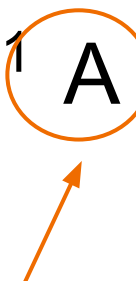
$$X^{(i)} = \sigma(D^{-1} A X^{(i-1)} W^{(i)})$$


Learnable weights: $d^{(i-1)} \times d^{(i)}$

Graph Neural Networks

HowTo: Linear algebra

Formalized **representation**

$$X^{(i)} = \sigma(D^{-1} A X^{(i-1)} W^{(i)})$$


Adjacency matrix: $n \times n$
(possibly with added self loops)

Graph Neural Networks

HowTo: Linear algebra

Formalized **representation**

$$X^{(i)} = \sigma(D^{-1} A X^{(i-1)} W^{(i)})$$

Inverse degree matrix: $n \times n$
(possibly with added self loops)

Graph Neural Networks

HowTo: Linear algebra

Formalized **representation**

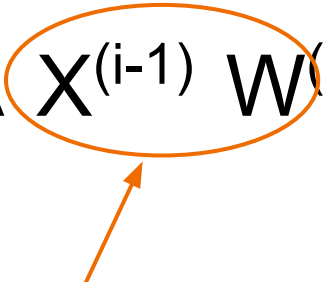
$$X^{(i)} = \sigma(D^{-1} A X^{(i-1)} W^{(i)})$$

Component-wise nonlinear activation

Graph Neural Networks

HowTo: Linear algebra

Formalized **representation**

$$X^{(i)} = \sigma(D^{-1} A X^{(i-1)} W^{(i)})$$


Linearly transformed features: $n \times d^{(i)}$

Graph Neural Networks

HowTo: Linear algebra

Formalized **representation**

$$X^{(i)} = \sigma(D^{-1} \underbrace{A X^{(i-1)} W^{(i)}}_{\text{Neighborhood-aggregated features}})$$

Neighborhood-aggregated features: $n \times d^{(i)}$
Sum aggregation → **Permutation invariance**

Graph Neural Networks

HowTo: Linear algebra

Formalized **representation**

$$X^{(i)} = \sigma(D^{-1} A X^{(i-1)} W^{(i)})$$

Neighborhood-aggregated features: $n \times d^{(i)}$
Degree normalization → **Indep. from $|N^k(v)|$**

Graph Neural Networks

HowTo: Linear algebra

Formalized **representation**

$$X^{(i)} = \sigma(D^{-1} A X^{(i-1)} W^{(i)})$$



Neighborhood-aggregated features: $n \times d^{(i)}$

Added **nonlinearity**

Graph Neural Networks

HowTo: Linear algebra

Properties:

- Not used in actual **implementations**
- Useful for layer analysis
- Equivalent to message passing via **sparse matrix** operations

Graph Neural Networks

HowTo: Linear algebra

Properties:

- Not used in actual **implementations**
- Useful for layer analysis
- Equivalent to message passing via **sparse matrix** operations

Insights:

- Clear model transferability / inductive learning

G:

$$X^{(i)} = \sigma(\boxed{D^{-1} A X^{(i-1)}} W^{(i)})$$

Graph Neural Networks

HowTo: Linear algebra

Properties:

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- Useful for layer analysis
- Equivalent to message passing via **sparse matrix** operations

Insights:

- Clear model transferability / inductive learning

$$X^{(i)} = \sigma(\overset{\text{G:}}{\boxed{D^{-1} A X^{(i-1)}}} W^{(i)})$$

\uparrow

$$\text{G': } \boxed{D^{-1} A X^{(i-1)}}$$

Graph Neural Networks

The main types of layers

Complete list In PyG: <https://pytorch-geometric.readthedocs.io/en/latest/modules/nn.html>

- Fully **modular** and **composable**

Graph Neural Networks

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- Fully **modular** and **composable**
- Described in the following (with PyG notation):
 - GCN
 - GraphSAGE
 - GAT
 - Cheb
 - GIN

Graph Neural Networks

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- Fully **modular** and **composable**
- Described in the following (with PyG notation):
 - GCN
 - GraphSAGE
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Shown without the nonlinear
transform (custom choice)

Graph Neural Networks

The main types of layers: GCN

Graph Convolutional Network

In PyG: **GCNConv**

$$\mathbf{X}' = \hat{\mathbf{D}}^{-1/2} \hat{\mathbf{A}} \hat{\mathbf{D}}^{-1/2} \mathbf{X} \Theta$$

Graph Neural Networks

The main types of layers: GCN

Graph Convolutional Network

In PyG: **GCNConv**

$$\mathbf{X}' = \hat{\mathbf{D}}^{-1/2} \hat{\mathbf{A}} \hat{\mathbf{D}}^{-1/2} \mathbf{X} \Theta$$

Adjacency and degree matrices with added self loops
Symmetric multiplication

Graph Neural Networks

The main types of layers: GraphSAGE

Graph Sample and Aggregate

In PyG: **SAGEConv**

$$\mathbf{x}'_i = \mathbf{W}_1 \mathbf{x}_i + \mathbf{W}_2 \cdot \text{mean}_{j \in \mathcal{N}(i)} \mathbf{x}_j$$

Graph Neural Networks

The main types of layers: GraphSAGE

Graph Sample and Aggregate

In PyG: **SAGEConv**

$$\mathbf{x}'_i = \mathbf{W}_1 \mathbf{x}_i + \mathbf{W}_2 \cdot \text{mean}_{j \in \mathcal{N}(i)} \mathbf{x}_j$$

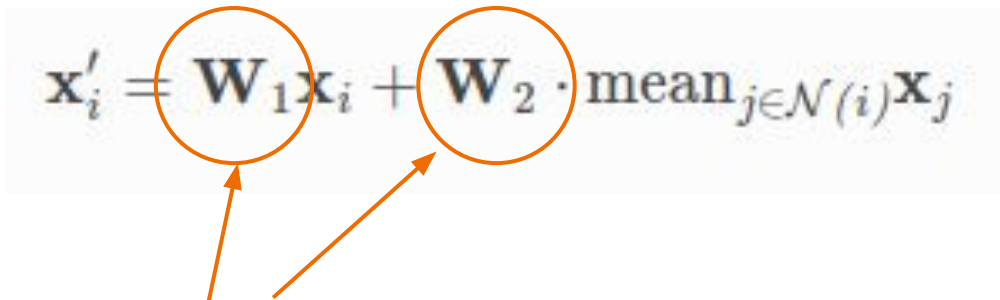

Hidden dependency on A, D

Graph Neural Networks

The main types of layers: GraphSAGE

Graph Sample and Aggregate

In PyG: **SAGEConv**

$$\mathbf{x}'_i = \mathbf{W}_1 \mathbf{x}_i + \mathbf{W}_2 \cdot \text{mean}_{j \in \mathcal{N}(i)} \mathbf{x}_j$$


Different weighting of the node/neigh. features

Graph Neural Networks

The main types of layers: GAT

Graph Attention Network

In PyG: **GATConv**

$$\mathbf{x}'_i = \alpha_{i,i} \Theta \mathbf{x}_i + \sum_{j \in \mathcal{N}(i)} \alpha_{i,j} \Theta \mathbf{x}_j$$

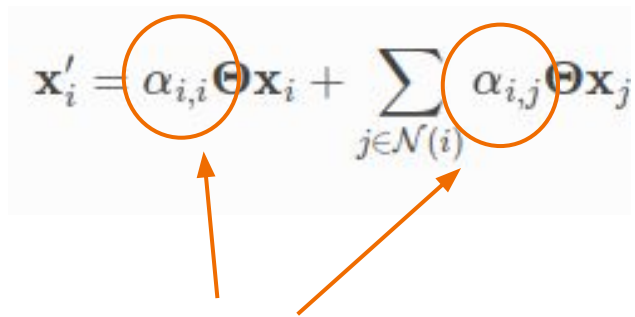
Different weighting of the node/neigh. features

Graph Neural Networks

The main types of layers: GAT

Graph Attention Network

In PyG: **GATConv**



The diagram shows the equation for the GAT layer:
$$\mathbf{x}'_i = \alpha_{i,i} \Theta \mathbf{x}_i + \sum_{j \in \mathcal{N}(i)} \alpha_{i,j} \Theta \mathbf{x}_j$$
 Two orange circles highlight the attention weights $\alpha_{i,i}$ and $\alpha_{i,j}$. Two orange arrows point from the text below to these circles.

“Attention” parameters: Learnable edge weights

Graph Neural Networks

The main types of layers: GAT

Graph Attention Network

In PyG: **GATConv**

$$\mathbf{x}'_i = \alpha_{i,i} \Theta \mathbf{x}_i + \sum_{j \in \mathcal{N}(i)} \alpha_{i,j} \Theta \mathbf{x}_j$$

$$\alpha_{i,j} = \frac{\exp(\text{LeakyReLU}(\mathbf{a}^\top [\Theta \mathbf{x}_i \parallel \Theta \mathbf{x}_j]))}{\sum_{k \in \mathcal{N}(i) \cup \{i\}} \exp(\text{LeakyReLU}(\mathbf{a}^\top [\Theta \mathbf{x}_i \parallel \Theta \mathbf{x}_k]))}$$

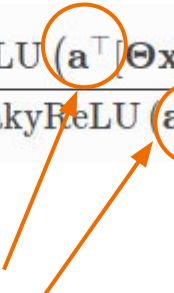
Graph Neural Networks

The main types of layers: GAT

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$$\mathbf{x}'_i = \alpha_{i,i} \Theta \mathbf{x}_i + \sum_{j \in \mathcal{N}(i)} \alpha_{i,j} \Theta \mathbf{x}_j$$

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Learnable feature weights
Same dim. as the node features
- Transferability

Graph Neural Networks

The main types of layers: Cheb

Chebyshev Spectral Graph Convolution

In PyG: **ChebConv**

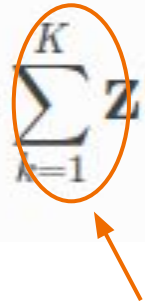
$$\mathbf{X}' = \sum_{k=1}^K \mathbf{Z}^{(k)} \cdot \Theta^{(k)}$$

Graph Neural Networks

The main types of layers: Cheb

Chebyshev Spectral Graph Convolution

In PyG: **ChebConv**

$$\mathbf{X}' = \sum_{k=1}^K \mathbf{Z}^{(k)} \cdot \boldsymbol{\Theta}^{(k)}$$
An orange circle highlights the summation term $\sum_{k=1}^K$ in the equation. An orange arrow points from the text 'Multi-level weights' below to this circle.

Multi-level weights

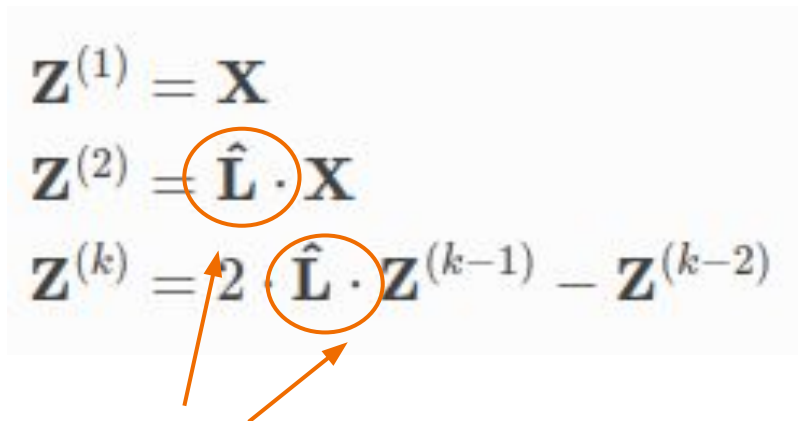
Graph Neural Networks

The main types of layers: Cheb

Chebyshev Spectral Graph Convolution

In PyG: **ChebConv**

$$\mathbf{X}' = \sum_{k=1}^K \mathbf{Z}^{(k)} \cdot \Theta^{(k)}$$

$$\begin{aligned}\mathbf{Z}^{(1)} &= \mathbf{X} \\ \mathbf{Z}^{(2)} &= \hat{\mathbf{L}} \cdot \mathbf{X} \\ \mathbf{Z}^{(k)} &= 2 \cdot \hat{\mathbf{L}} \cdot \mathbf{Z}^{(k-1)} - \mathbf{Z}^{(k-2)}\end{aligned}$$


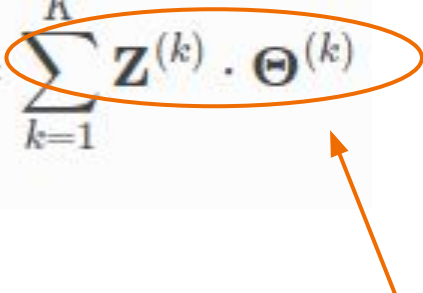
Scaled and normalized laplacian

Graph Neural Networks

The main types of layers: Cheb

Chebyshev Spectral Graph Convolution

In PyG: **ChebConv**

$$\mathbf{X}' = \sum_{k=1}^K \mathbf{Z}^{(k)} \cdot \boldsymbol{\Theta}^{(k)}$$


$$\mathbf{Z}^{(1)} = \mathbf{X}$$

$$\mathbf{Z}^{(2)} = \hat{\mathbf{L}} \cdot \mathbf{X}$$

$$\mathbf{Z}^{(k)} = 2 \cdot \hat{\mathbf{L}} \cdot \mathbf{Z}^{(k-1)} - \mathbf{Z}^{(k-2)}$$

Chebyshev approximation of a spectral filter

Graph Neural Networks

The main types of layers: GIN

Graph Isomorphism Network

In PyG: **GINConv**

$$\mathbf{X}' = h_{\Theta} ((\mathbf{A} + (1 + \epsilon) \cdot \mathbf{I}) \cdot \mathbf{X})$$

Graph Neural Networks

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Graph Isomorphism Network

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Self loops with learnable weight

Graph Neural Networks

The main types of layers: GIN

Graph Isomorphism Network

In PyG: **GINConv**

$$\mathbf{X}' = h_{\Theta}((\mathbf{A} + (1 + \epsilon) \cdot \mathbf{I}) \cdot \mathbf{X})$$

Learnable MLP (on vector data)

Some computational aspects

Introduction to the example used in part II

Node regression problem from a simple test case in **Model Order Reduction**:

Thermal block via **PyMOR** https://docs.pymor.org/latest/getting_started.html

The problem:

- Partial Differential Equation (PDE) in $[0, 1]^2$
- Model of the heat distribution in a solid plate
- Plate divided in a 2x2 grid of blocks with different heat conductivity: 4-dim parameter
- Zero temperature on the boundary of the square

Some computational aspects

Introduction to the example used in part II

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Thermal block via **PyMOR** https://docs.pymor.org/latest/getting_started.html

Problem discretization: get $G = (V, E)$

- V, E : Generate a uniform mesh: equally spaced points with diameter h , triangulated
- Fix a value of the parameter
- Define X^V as the concatenation of (node position, parameter value, diameter value)
- Define the target values y : Solve the problem with the Finite Element Method (FEM)

Some computational aspects

Introduction to the example used in part II

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Data generation for the node regression problem:

- Generate discretizations with
 - Diameters $\mathbf{h} = 0.01, 0.02, \dots, 0.1$ (implying different topologies)
 - Parameters $\mathbf{p} = \mathbf{p}_1, \dots, \mathbf{p}_4$ randomly generated

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Goal: Demonstrate model learning and transferability over multiple graphs

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Goal: Demonstrate model learning and transferability over multiple graphs

Warning: we show no fine-tuning, no spectacular accuracies