## Towards Fine-grained Explainability for Heterogeneous Graph Neural Network

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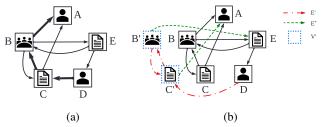


Figure 1: (a) Illustration of the fine-grained explanation ( $v=D, P=\langle D, C, B, A \rangle$ ) for the prediction of A on graph G. (b) The rewired graph  $G_R^P$  where B', C' are proxies.

## A. Proof of Rewiring Algorithm Correctness

We first formally define the set of walks that end with the target node  $\boldsymbol{v}_t$ .

**Definition 1** Given a walk 
$$W$$
 on  $G$ ,  $W = \langle v_1, \cdots, v_L \rangle$ .  $W \in \mathcal{W}_G^{v_t}$  iff  $v_L = v_t$  and  $v_i \neq v_t, \forall 1 \leq i < L$ .

Note that the set only contains walks that reach  $v_t$  once. The reason behind such a definition is that we assume a walk contributes to the prediction when it first reaches  $v_t$ , while the part that walks out and returns to  $v_t$  is regarded as the influence of  $v_t$  to itself. In xPath , we do not consider fine-grained explanations where the cause node is the target node itself (the simple path of length 0), because humans can easily understand how the target node influences the prediction of itself without the aid of other graph objects.

This section is to give a detailed proof of the following theorem in our paper.

**Theorem 1** For any fine-grained explanation  $X_G(v_t) = (v, P)$  for the prediction  $M_G(v_t)$ , Algorithm 1 produces a rewired graph  $G_R^P$  that satisfies: (i)  $\mathcal{W}_G^P \cap \mathcal{W}_{G_R^P}^{v_t} = \emptyset$ ; and (ii)  $\mathcal{W}_G^P \cup \mathcal{W}_{G_R^P}^{v_t} = \mathcal{W}_G^{v_t}$ .

For ease of representation, we first define some node and edge sets notifications.

•  $V' = \bigcup_{i=1}^{L} \{ proxy(v_i) \}$ , is the set of proxies we created for  $G_R^P$ .

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- $E' = \bigcup_{i=1}^L \{ \operatorname{InE}(\operatorname{proxy}(v_i)) \}$  is the set of in-edges of proxies on  $G_R^P$ . E' are exactly the edges we add to  $G_R^P$  by line 5 of Algorithm 1.
- E\* = ∪<sub>i=1</sub><sup>L</sup> {OutE(proxy(v<sub>i</sub>))} E' is the set of edge on G<sub>R</sub><sup>P</sup> that is an out-edge of some proxy but not an inedge of any proxy. E\* is exactly the edges we add to G<sub>R</sub><sup>P</sup> in line 10 of Algorithm 1.

Denote by V the original node set of G, the node set of  $G_R^P$  is  $V \cup V'$ . Denote by E the original edge set of G, the edge set of  $G_R^P$  is  $E \cup E' \cup E^* \setminus \{\langle v, v_1 \rangle\}$ . We show an example in Figure 1b. Moreover, we denote the associated edge set of a simple path P as  $\mathsf{PE}(P)$ . For each edge e in G,  $e \in \mathsf{PE}(P)$ , if e is a self-loop on a node in the path,  $\mathbf{or}$  either itself or its reverse is in the path. If a walk is associated with P with a valid suffix satisfies Definition 5, each edge in the suffix is in  $\mathsf{PE}(P)$ . For example on G shown in Figure 1a,  $\mathsf{PE}(P) = \langle D, C, B, A \rangle = \{\langle D, C \rangle, \langle C, B \rangle, \langle B, A \rangle, \langle B, C \rangle\}$ .

Let a simple path  $P = \langle v(v_0), v_1, \cdots, v_L, v_t(v_{L+1}) \rangle$ ,  $L \ge 0$ . We prove Theorem 1 by the following lemmas.

**Lemma 1** 
$$\mathcal{W}_{G}^{P} \cap \mathcal{W}_{G_{P}}^{v_{t}} = \emptyset$$
.

**Proof.** We prove Lemma 1 by showing that for a walk  $W_1 \in \mathcal{W}_G^P$ , it is impossible to find a walk  $W_2 \in \mathcal{W}_{G_R^P}$  such that  $W_1 = W_2$ . Recall that every node and edge in G has a distinct type. In  $G_R^P$ , we have the following facts about equivalent graph objects with those in G: (i) for a node in G but not in G, the only node sharing the same type and feature vector with it is itself. (ii) for a node in G and in G, the node sharing the same type and feature vector with G0, the only edge sharing the same type and feature vector with G1, the only edge sharing the same type and feature vector with G2.

We denote by  $W_{1,s}$  the shortest suffix of  $W_1$  that satisfies the three conditions in Definition 5. If  $W_1 = W_2$ ,  $W_2$  mush have a suffix  $W_{2,s} = W_{1,s}$ . We now check the walking process of  $W_{1,s}$  and  $W_{2,s}$  step by step. Note that  $W_{1,s}$  is on G, while  $W_{2,s}$  is on  $G_R^P$ . As  $W_{1,s}$  is the shortest valid suffix, its first step is  $\langle v, v_1 \rangle$ . To find an equivalent edge, the first step of  $W_{2,s}$  must be  $\langle v, \operatorname{proxy}(v_1) \rangle$  because we have remove the other possible edge  $\langle v, v_1 \rangle$  from the graph. After the first step, every edge of  $W_{1,s}$  is in  $\operatorname{PE}(P)$  and  $W_{2,s}$  can only choose an edge from E' to keep the step equivalent. Note that after the first step,  $W_{2,s}$  is on V' and by walking

along the edges in E' it can never return to V. Because there is only one edge in E' that connects a node in V' to V, which is  $\langle \operatorname{proxy}(v_1), v \rangle$  (if exists). But we choose  $W_{1,s}$  to be the shortest suffix, which can never contain  $\langle v_1, v \rangle$ . So,  $W_{2,s}$  can never return to V, implying it cannot reach v. Therefore, we fail to construct a walk  $W_2$  for  $W_1$ .

Lemma 2 
$$(\mathcal{W}_G^{v_t} - \mathcal{W}_G^P) \subset \mathcal{W}_{G_P^P}^{v_t}$$
.

**Proof.** We prove Lemma 2 by showing that for any walk  $W_1 \in (\mathcal{W}_G^{v_t} - \mathcal{W}_G^P)$ , we can find a walk  $W_2 \in \mathcal{W}_{G_R^P}$  such that  $W_1 = W_2$ .

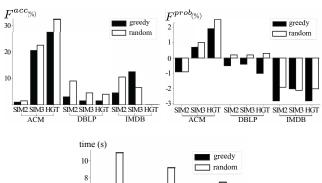
Let  $u \in V$  be the first node of  $W_1$ . On  $G_R^P$ , we start with  $u \in V$  and show the process to find  $W_2$  step by step. When we are on V, for every step r of  $W_1$ , we first try to find an equivalent edge in E for  $W_2$ . We can always find such an edge except for  $r = \langle v, v_1 \rangle$ . If we encounter  $\langle v, v_1 \rangle$ , we choose  $\langle v, \operatorname{proxy}(v_1) \rangle \in E'$  and begin to walk on V'. When we are on V', for every step r of  $W_1$ , it is impossible that  $r = \langle v_L, v_t \rangle$ , otherwise  $W_1$  will have a suffix that satisfies the three conditions in Definition 5, leading to  $W_1 \notin (\mathcal{W}_G^{v_t} - \mathcal{W}_G^P)$ . Therefore, (i) if  $r \in \mathsf{PE}(P)$  and  $r \neq \langle v_L, v_t \rangle$ , we can find an equivalent edge in E' and keep walking on V', (ii) if  $r \notin \mathsf{PE}(P)$ , we can find an equivalent edge in  $E^*$  and return to V. With above strategy, we can find  $W_2 = W_1$  step by step until  $W_1$  reaches  $v_t$ .

Lemma 3 
$$\mathcal{W}^{v_t}_{G^P_B} \subset \mathcal{W}^{v_t}_G$$

**Proof.** Note that equivalent walks are defined only by the types and feature vectors of ordered graph objects in the walks, but do not distinguish two graph objects with the same type and feature vector. We attempt to merge every  $\operatorname{proxy}(v_i), i \in [1, L]$  in  $G_R^P$  into  $v_i$  as they share the same type and feature vector. Specifically, for every in-edge  $\langle u, \operatorname{proxy}(v_i) \rangle \in \operatorname{InE}(\operatorname{proxy}(v_i))$ , we connect u to  $v_i$  with an edge of the same type and feature vector. For every outedge  $\langle \operatorname{proxy}(v_i) \rangle \in \operatorname{OutE}(\operatorname{proxy}(v_i))$ , we connect  $v_i$  to u with an edge of the same type and feature vector. Then, we remove the proxies and their connecting edges. Denote the resultant graph as  $G_M^P$ , whose node set is V and edge set is V. Note that the in-edges and out-edges are in V0 and they have corresponding equivalent edges in V1. So, V2 and they have corresponding equivalent edges in V3. Also, it is obvious that every walk is kept during the merging process, which implies V3. Therefore, V3. Therefore, V4. Therefore, V4. Therefore in the property of V4. Therefore in the property of V4. Therefore in the property of V4. Therefore, V4. Therefore in the property of V4. Therefore in the property of V4.

## **B.** Evaluation of Greedy Search

We investigate the improvement brought by the greedy search algorithm and compare it with random sampling. To randomly sample a simple path that ends with  $v_t$ , we perform a random walk on the inverted graph of G. On the inverted heterogeneous graph, we start a random walk from  $v_t$  and obey a certain metapath type while randomly selecting a successor that has never been visited yet. We set the sample number m=10 for each metapath type. We report the fidelity scores of top-K fine-grained explanations in Figure 2 and the average time taken to generate explanations for each sample in Figure 2. Compared with random sampling, greedy search shows an average 27% diminution



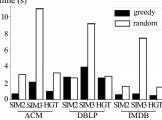


Figure 2: Comparison of greedy search algorithm with random sampling.

on  $F^{acc}$ , 54% on  $F^{prob}$ , and 56% on time cost, respectively. This demonstrates that with greedy search, xPath is able to discover higher-quality fine-grained explanations more efficiently.