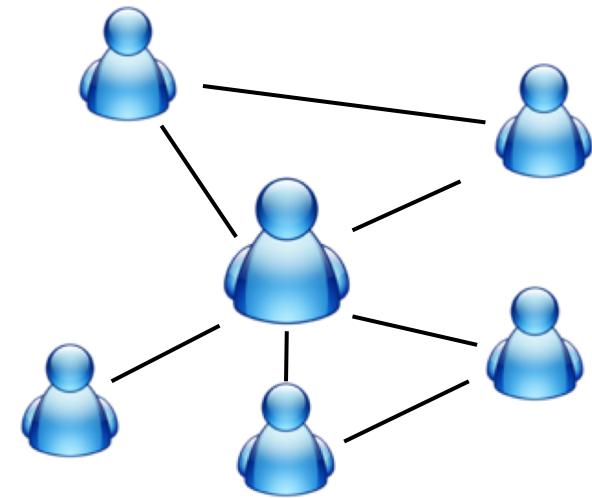




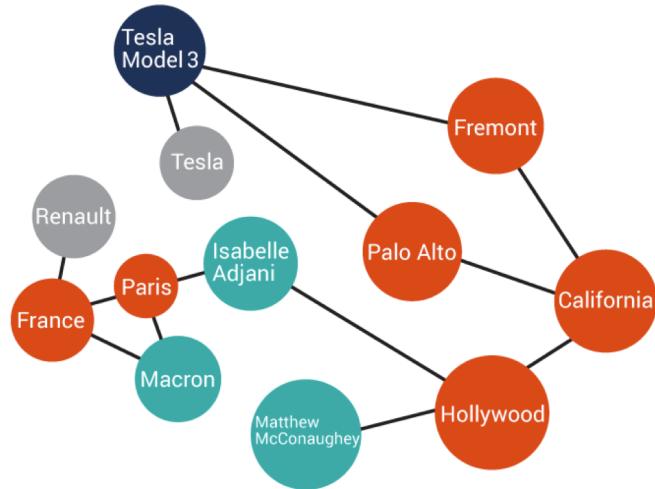
# Network Embedding, Graph Neural Networks and Reasoning

Jie Tang  
Computer Science  
Tsinghua University

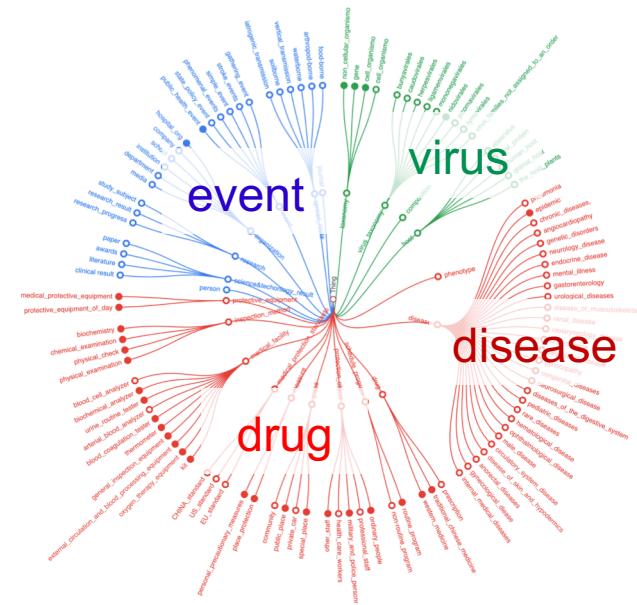
# Networked World



Social Network



Knowledge Graph

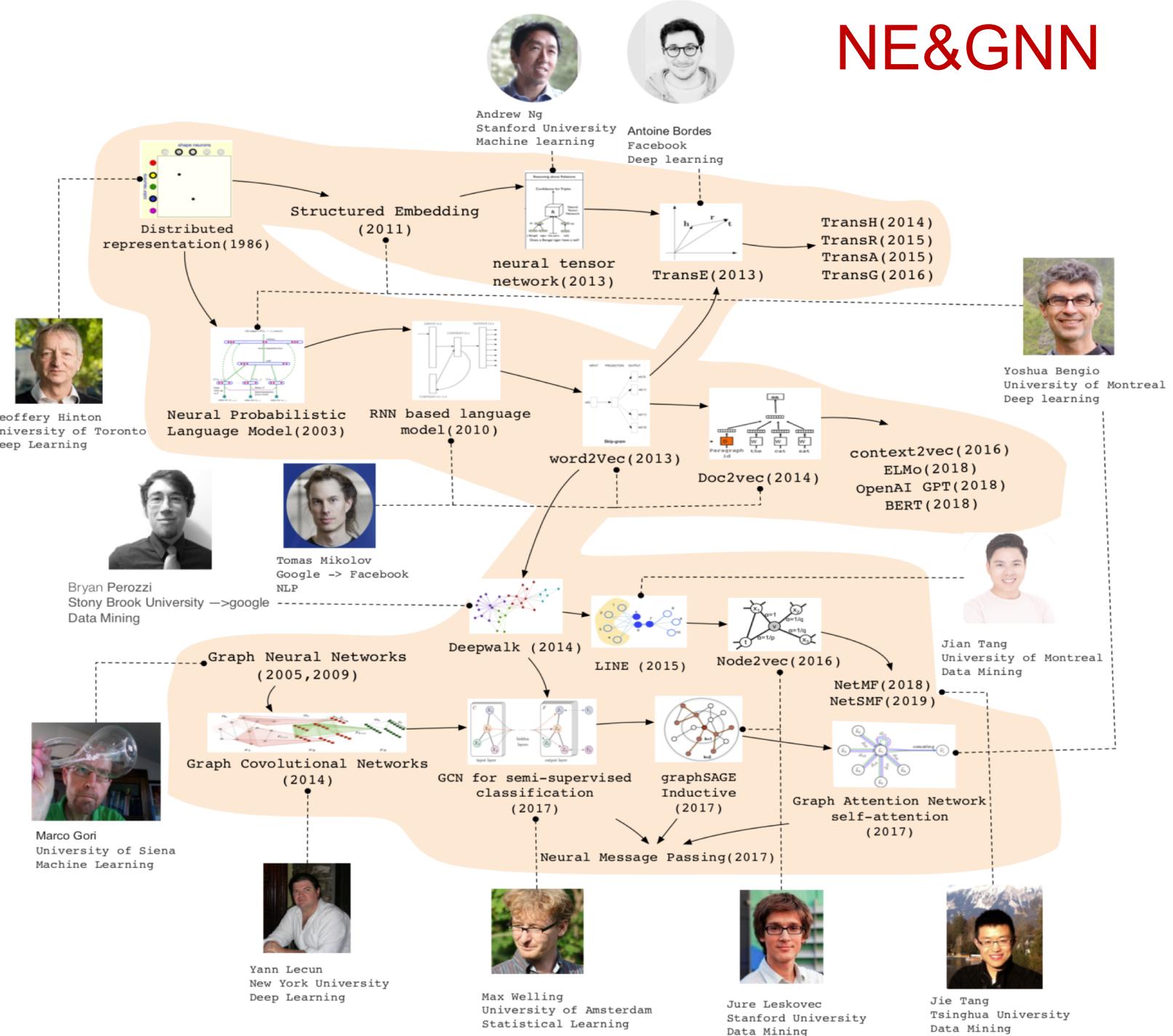


COVID Graph

# Machine Learning with Networks

- ML tasks in networks:
  - Node classification
    - Predict a type of a given node
  - Link prediction
    - Predict whether two nodes are linked
  - Community detection
    - Identify densely linked clusters of nodes
  - Network similarity
    - How similar are two (sub)networks?

# NE&GNN

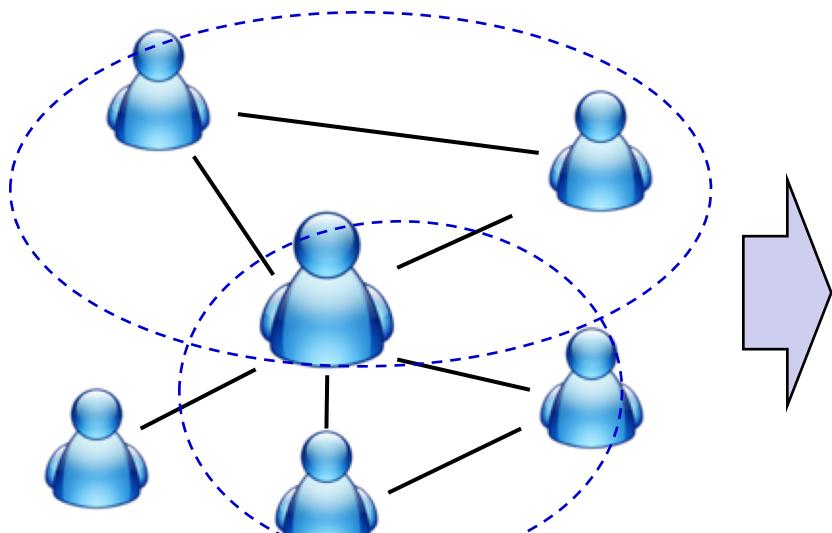


# Agenda

- Network Embedding
- Revisiting Network Embedding
- Graph Neural Network
- Revisiting Graph Neural Network
- GNN&Reasoning
- Revisiting GNN&Reasoning

# Representation Learning on Networks

Representation Learning/  
Graph Embedding

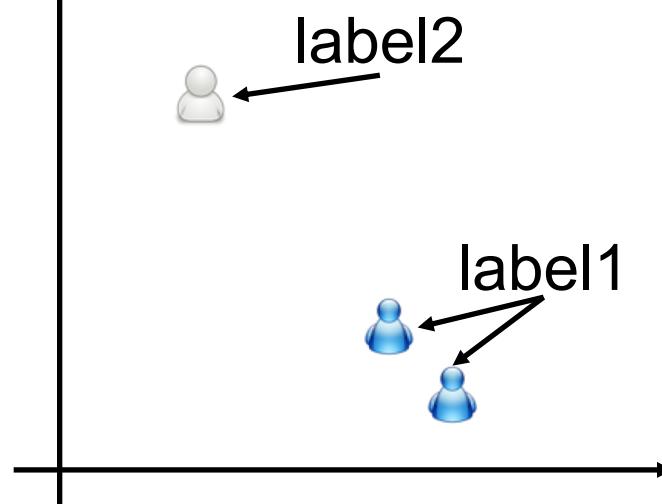


$d$ -dimensional vector,  $d \ll |V|$



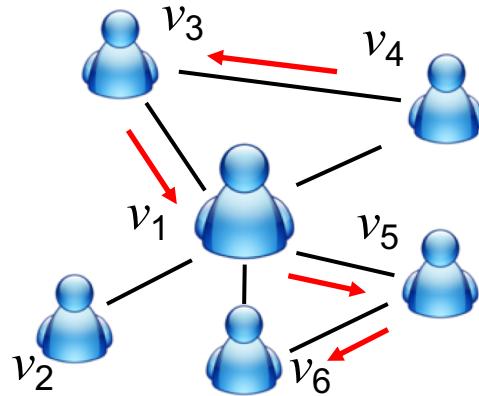
Users with the **same label** are located in **closer**

e.g., node classification

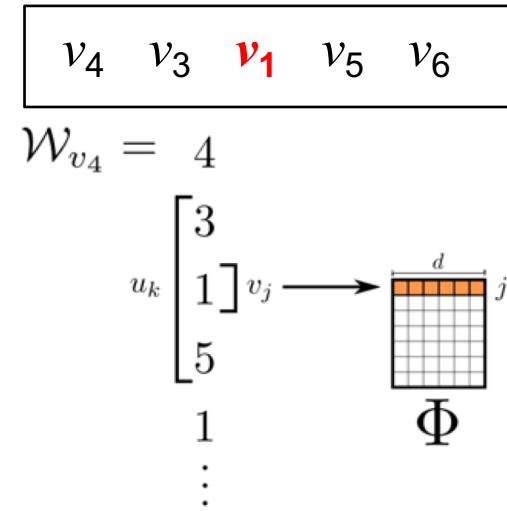


# DeepWalk: Random Walk + Word2Vec

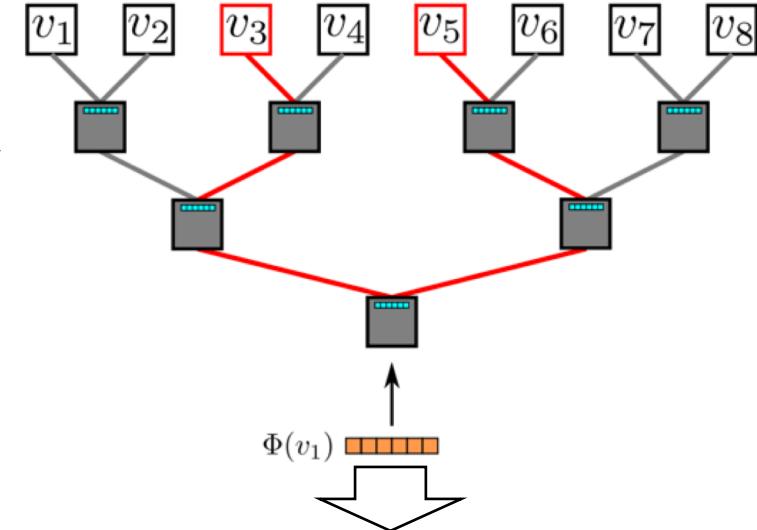
Random walk



One example RW path



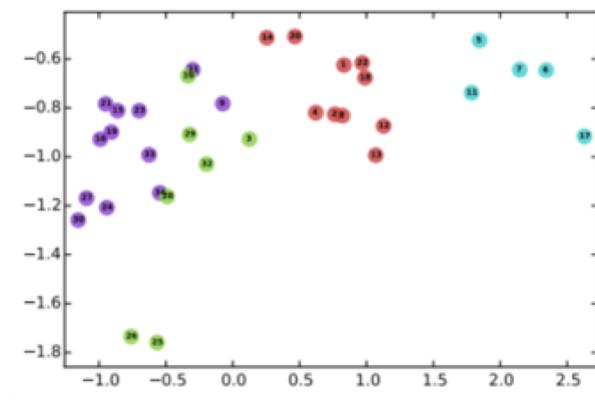
**SkipGram** with  
Hierarchical softmax



$$P(\{v_{i-w}, \dots, v_{i+w}\} \setminus v_i | \Phi(v_i)) = \prod_{j=i-w, j \neq i}^{i+w} P(v_j | \Phi(v_i))$$

Hierarchical softmax

$$P(v_j | \Phi(v_i)) = \prod_{l=1}^{\log |V|} P(b_l | \Phi(v_i)) = \prod_{l=1}^{\log |V|} 1 / (1 + e^{-\Phi(v_i) \cdot \Psi(b_l)})$$



# Parameter Learning

- Randomly initialize the representations
- Each classifier in the hierarchy has a set of weights
- Use SGD (stochastic gradient descent) to update both classifier weights and vertex representations simultaneously

$$\mathcal{L} = \sum_{v \in V} \sum_{c \in W_v} -\log(P(c|v))$$

$$p(c|v) = \frac{\exp(\mathbf{z}_v^\top \mathbf{z}_c)}{\sum_{u \in V} \exp(\mathbf{z}_v^\top \mathbf{z}_u)}$$

# Results: BlogCatalog

Name	BLOGCATALOG
$ V $	10,312
$ E $	333,983
$ \mathcal{Y} $	39
Labels	Interests

	% Labeled Nodes	10%	20%	30%	40%	50%	60%	70%	80%	90%
Micro-F1(%)	DEEPWALK	<b>36.00</b>	<b>38.20</b>	<b>39.60</b>	<b>40.30</b>	<b>41.00</b>	<b>41.30</b>	41.50	41.50	42.00
	SpectralClustering	31.06	34.95	37.27	38.93	39.97	40.99	<b>41.66</b>	<b>42.42</b>	<b>42.62</b>
	EdgeCluster	27.94	30.76	31.85	32.99	34.12	35.00	34.63	35.99	36.29
	Modularity	27.35	30.74	31.77	32.97	34.09	36.13	36.08	37.23	38.18
	wvRN	19.51	24.34	25.62	28.82	30.37	31.81	32.19	33.33	34.28
	Majority	16.51	16.66	16.61	16.70	16.91	16.99	16.92	16.49	17.26
Macro-F1(%)	DEEPWALK	<b>21.30</b>	<b>23.80</b>	25.30	26.30	27.30	27.60	27.90	28.20	28.90
	SpectralClustering	19.14	23.57	<b>25.97</b>	<b>27.46</b>	<b>28.31</b>	<b>29.46</b>	<b>30.13</b>	<b>31.38</b>	<b>31.78</b>
	EdgeCluster	16.16	19.16	20.48	22.00	23.00	23.64	23.82	24.61	24.92
	Modularity	17.36	20.00	20.80	21.85	22.65	23.41	23.89	24.20	24.97
	wvRN	6.25	10.13	11.64	14.24	15.86	17.18	17.98	18.86	19.57
	Majority	2.52	2.55	2.52	2.58	2.58	2.63	2.61	2.48	2.62

- Feed the learned representation for node classification
- DeepWalk (node representation learning) **performs well**, especially when **labels are sparse**

# Results: YouTube

Name	YOUTUBE
$ V $	1,138,499
$ E $	2,990,443
$ \mathcal{Y} $	47
Labels	Groups

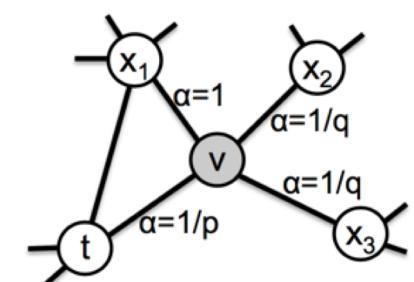
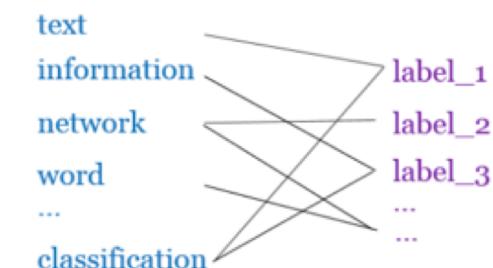
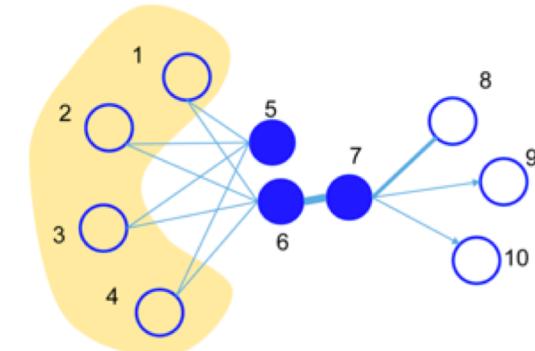
	% Labeled Nodes	1%	2%	3%	4%	5%	6%	7%	8%	9%	10%
Micro-F1(%)	DEEPWALK	<b>37.95</b>	<b>39.28</b>	<b>40.08</b>	<b>40.78</b>	<b>41.32</b>	<b>41.72</b>	<b>42.12</b>	<b>42.48</b>	<b>42.78</b>	<b>43.05</b>
	SpectralClustering	—	—	—	—	—	—	—	—	—	—
	EdgeCluster	23.90	31.68	35.53	36.76	37.81	38.63	38.94	39.46	39.92	40.07
	Modularity	—	—	—	—	—	—	—	—	—	—
	wvRN	26.79	29.18	33.1	32.88	35.76	37.38	38.21	37.75	38.68	39.42
Macro-F1(%)	Majority	24.90	24.84	25.25	25.23	25.22	25.33	25.31	25.34	25.38	25.38
	DEEPWALK	<b>29.22</b>	<b>31.83</b>	<b>33.06</b>	<b>33.90</b>	<b>34.35</b>	<b>34.66</b>	<b>34.96</b>	<b>35.22</b>	<b>35.42</b>	<b>35.67</b>
	SpectralClustering	—	—	—	—	—	—	—	—	—	—
	EdgeCluster	19.48	25.01	28.15	29.17	29.82	30.65	30.75	31.23	31.45	31.54
	Modularity	—	—	—	—	—	—	—	—	—	—
	wvRN	13.15	15.78	19.66	20.9	23.31	25.43	27.08	26.48	28.33	28.89
	Majority	6.12	5.86	6.21	6.1	6.07	6.19	6.17	6.16	6.18	6.19

- Similar results on YouTube
- Spectral Clustering does not scale to large graphs

- DeepWalk utilizes fixed-length, unbiased random walks to generate context for each node, can we do better?

# Later...

- LINE<sup>[1]</sup>: explicitly preserves both *first-order* and *second-order* proximities.
- PTE<sup>[2]</sup>: learn **heterogeneous** text network embedding via a semi-supervised manner.
- Node2vec<sup>[3]</sup>: use a **biased** random walk to better explore node's neighborhood.
- Metapath2vec<sup>[4]</sup>: **meta-path-based** random walks for heterogeneous networks.
- GATNE<sup>[5]</sup>: **inductive learning** for heterogeneous networks.



1. J. Tang, M. Qu, M. Wang, M. Zhang, J. Yan, and Q. Mei. 2015. Line: Large-scale information network embedding. *WWW'15*, 1067–1077.

2. J. Tang, M. Qu, and Q. Mei. 2015. Pte: Predictive text embedding through large-scale heterogeneous text networks. *KDD'15*, 1165–1174.

3. A. Grover and J. Leskovec. 2016. node2vec: Scalable feature learning for networks. *KDD'16*, 855–864.

4. Y. Dong, C. V. Nitesh and S. Ananthram. 2017. metapath2vec: Scalable Representation Learning for Heterogeneous Networks. *KDD'14*.

5. Y. Cen, X. Zou, J. Zhang, H. Yang, J. Zhou, and J. Tang. Representation Learning for Attributed Multiplex Heterogeneous Network. *KDD'19*.

# LINE: First-order proximity

## Definition

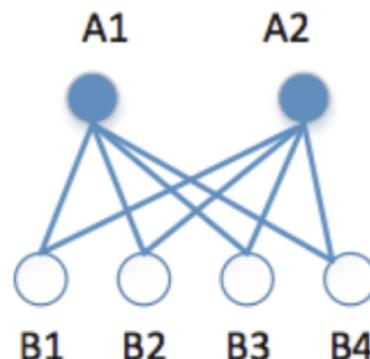
- The **first-order** proximity in a network is the **local** pairwise proximity between two vertices.
- For each pair of vertices linked by an edge  $(v_i, v_j)$ ,  $w_{ij}$  is the weight of the edge: indicates the first-order proximity between  $v_i$  and  $v_j$ .
- If no edge is observed between  $v_i$  and  $v_j$ , their **first-order** proximity is 0.



# LINE: Second-order proximity

## Definition

- The **second-order** proximity between a pair of vertices  $(v_i, v_j)$  in a network is the similarity between their neighborhood network structures.
- If no vertex is linked from/to both  $v_i$  and  $v_j$ , the **second-order** proximity between  $v_i$  and  $v_j$  is 0.



# LINE: Information Network Embedding

- Given a large network  $G = (V, E)$ , LINE aims to represent each vertex  $v \in V$  into a low-dimensional space  $R^d$
- Goal: learning a function  $f_G : V \rightarrow R^d$ ,  $d \ll |V|$ .  
In  $R^d$ , both the first-order proximity and the second-order proximity between the vertices are preserved
- For each node  $v_i \in V$ , we use  $\vec{u_i} \in R^d$  to represent the corresponding low-dimensional vector representation.

# LINE with First-order Proximity

- For each undirected  $e_{ij}$ , we define the **joint probability** between vertex  $v_i$  and  $v_j$  as follows:

$$p_1(v_i, v_j) = \frac{1}{1 + \exp(-\vec{u}_i^T \cdot \vec{u}_j)}$$

- It defines distribution  $p(\cdot, \cdot)$  over the space  $V \times V$ , and its empirical probability can be defined as  $\hat{p}_1(i, j) = \frac{w_{i,j}}{W}$  where  $W = \sum_{i,j \in E} w_{i,j}$
- Objective Function:** Minimize the following **objective function**, where  $d(\cdot, \cdot)$  is the distance between two distributions.

$$O_1 = d(\hat{p}_1(\cdot, \cdot), p_1(\cdot, \cdot))$$

- Instantiate  $d(\cdot, \cdot)$  as KL-divergence:

$$O_1 = - \sum_{(i,j) \in E} w_{ij} \log p_1(v_i, v_j)$$

# LINE with Second-order Proximity

- We first define the probability of “context”  $v_j$  generated by vertex  $v_i$  as:

$$p_2(v_j \mid v_i) = \frac{\exp(\vec{u}'_j^T \cdot \vec{u}_i)}{\sum_{k=1}^{|V|} \exp(\vec{u}'_k^T \cdot \vec{u}_i)}$$

- We minimize the following objective function:

$$O_2 = \sum_{i \in V} \lambda_i d(\hat{p}_2(\cdot \mid v_i), p_2(\cdot \mid v_i))$$

The empirical probability  $\hat{p}_2(v_j \mid v_i)$  defined as:

$\hat{p}_2(v_j \mid v_i) = \frac{w_{ij}}{d_i}$  where  $d_i$  is the out-degree of vertex  $i$ .

- Replacing  $d(\cdot, \cdot)$  with KL-divergence, setting  $\lambda_i = d_i$ , we have:

$$O_2 = - \sum_{(i,j) \in E} w_{ij} \log p_2(v_j \mid v_i)$$

# Model Optimization

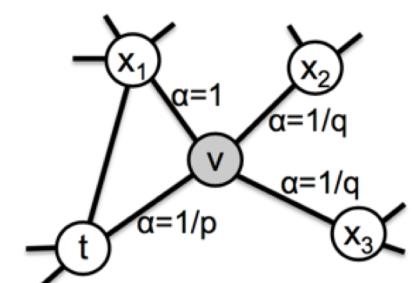
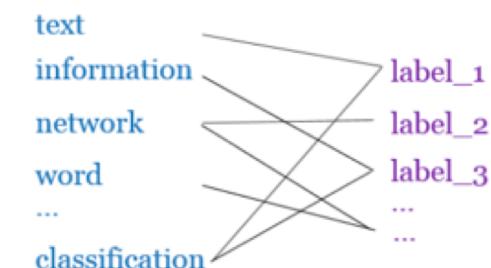
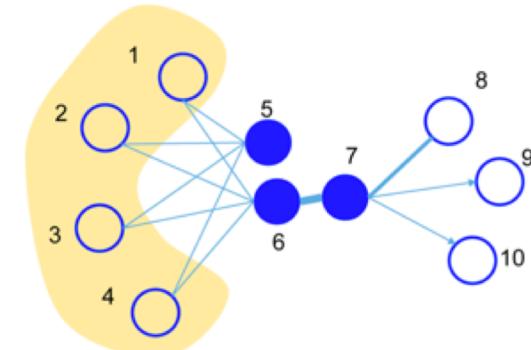
- Optimizing objective  $O_2$  is computationally expensive.
- Adopt the approach of **negative sampling**. More specifically, it specifies the following objective function for each edge  $e_{i,j}$ ,

$$\underbrace{\log\sigma(\vec{u}_j'^T \cdot \vec{u}_i)}_{\text{the observed edges}} + \underbrace{\sum_{i=1}^K E_{v_n} \sim P_n(v) [\log\sigma(-\vec{u}_n'^T \cdot \vec{u}_i)]}_{\text{the negative edges drawn from the noise distribution}}$$

- We can use **asynchronous stochastic gradient algorithm (ASGD)** for optimizing above Eqn.

# Later...

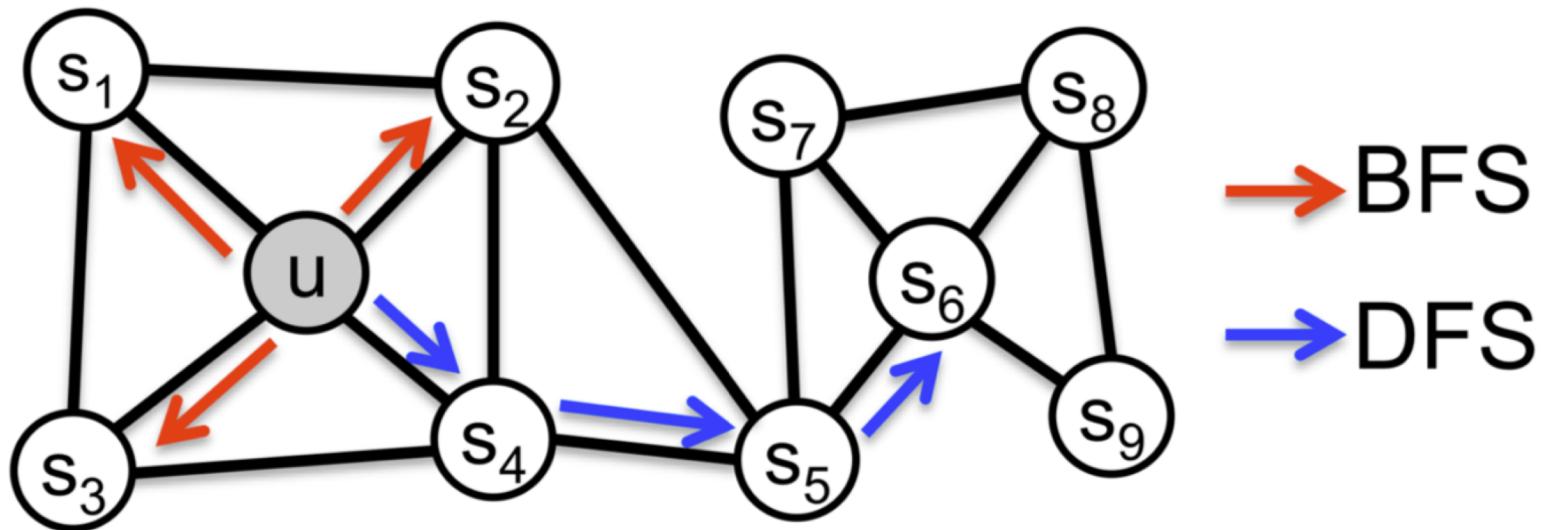
- LINE<sup>[1]</sup>: explicitly preserves both *first-order* and *second-order* proximities.
- PTE<sup>[2]</sup>: learn heterogeneous text network embedding via a semi-supervised manner.
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# node2vec: Biased Walks

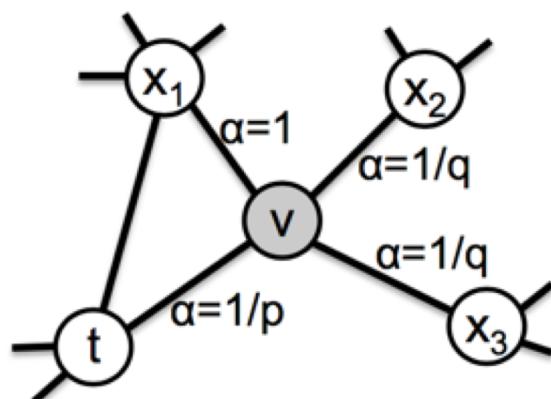
- Use biased random walks to trade off **local** and **global** views of the network



- Biased walks is a special case of random walk, thus node2vec is a special case of DeepWalk

# node2vec

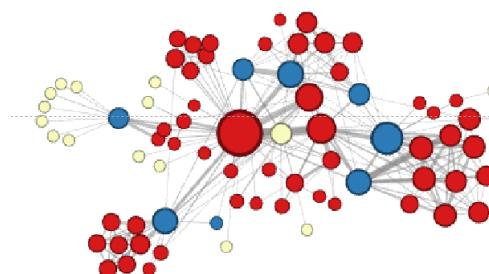
- Biased random walk  $R$  that given a node  $v$  generates random walk neighborhood  $N_{rw}(v)$
- Return parameter  $p$ :
  - Return back to the previous node
- In-out parameter  $q$ :
  - Moving outwards (DFS) vs. inwards (BFS)



# node2vec

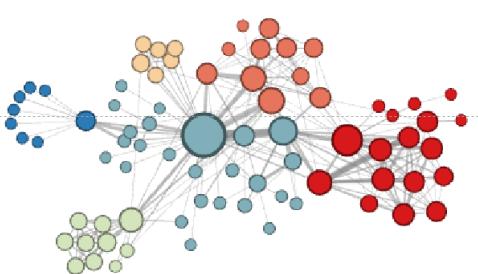
- Biased random walk  $R$  that given a node  $v$  generates random walk neighborhood  $N_{rw}(v)$
- Return parameter  $p$ :
  - Return back to the previous node
- In-out parameter  $q$ :
  - Moving outwards (DFS) vs. inwards (BFS)

Interactions of characters in a novel:



$p=1, q=2$

Microscopic view of the network neighbourhood



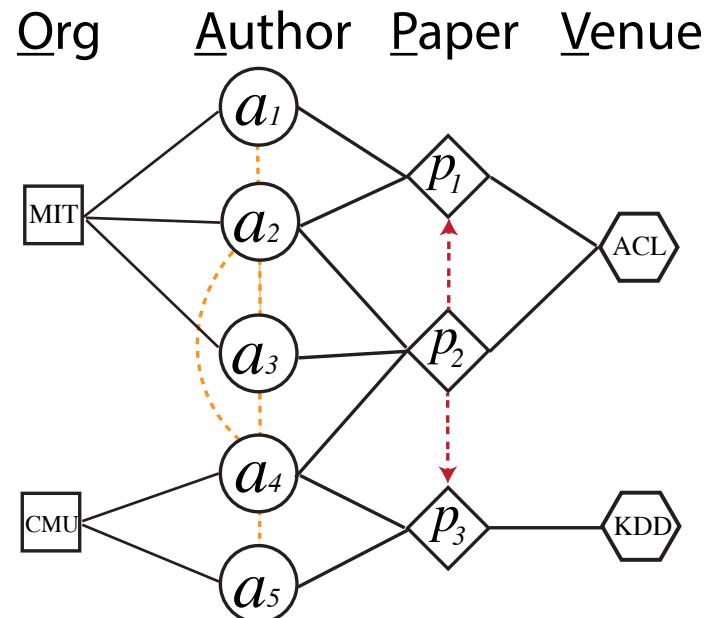
$p=1, q=0.5$

Macroscopic view of the network neighbourhood

Picture snipped from Leskovec

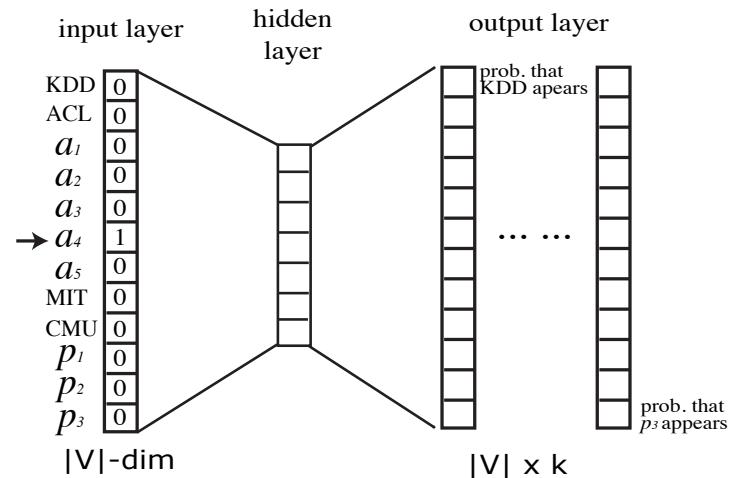
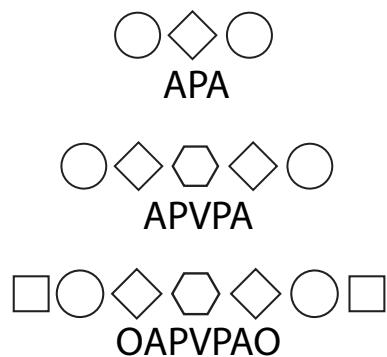
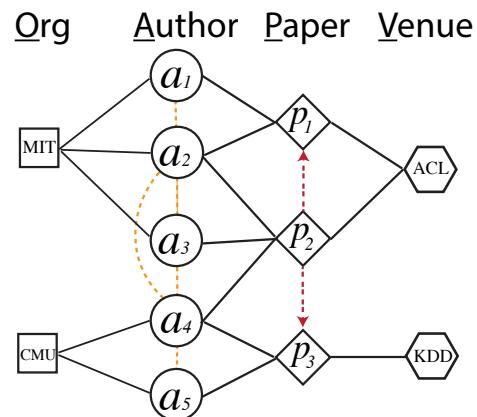
# Metapath2vec: Heterogeneous Random Walk

- Input: a heterogeneous graph  $G = (V, E)$
- Output:  $X \in R^{|V| \times k}$ ,  $k \ll |V|$ ,  $k$ -dim vector  $X_v$ , for each node  $v$ .



- How do we random walk over **heterogeneous** networks?
- How do we apply skip-gram over **different types** of nodes?

# Metapath2vec: Heterogeneous Random Walk



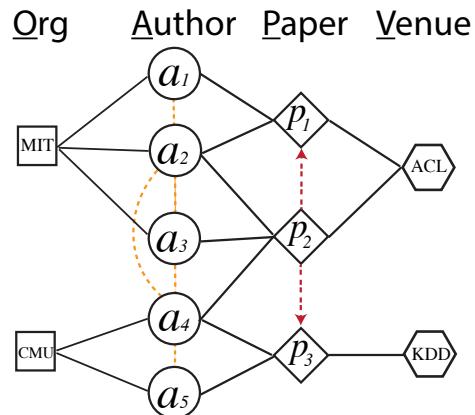
meta-path-based  
random walks

skip-gram

1. Sun and Han. Mining heterogeneous information networks: Principles and Methodologies. Morgan & Claypool Publishers, 2012.
2. Dong et al. metapath2vec: scalable representation learning for heterogeneous networks. In *ACM KDD 2017*. **The most cited paper in KDD'17 as of 2018.**

# Metapath2vec: Heterogeneous Random Walk

- Given a meta-path scheme



$$\mathcal{P}: V_1 \xrightarrow{R_1} V_2 \xrightarrow{R_2} \cdots V_t \xrightarrow{R_t} V_{t+1} \cdots \xrightarrow{R_{l-1}} V_l$$

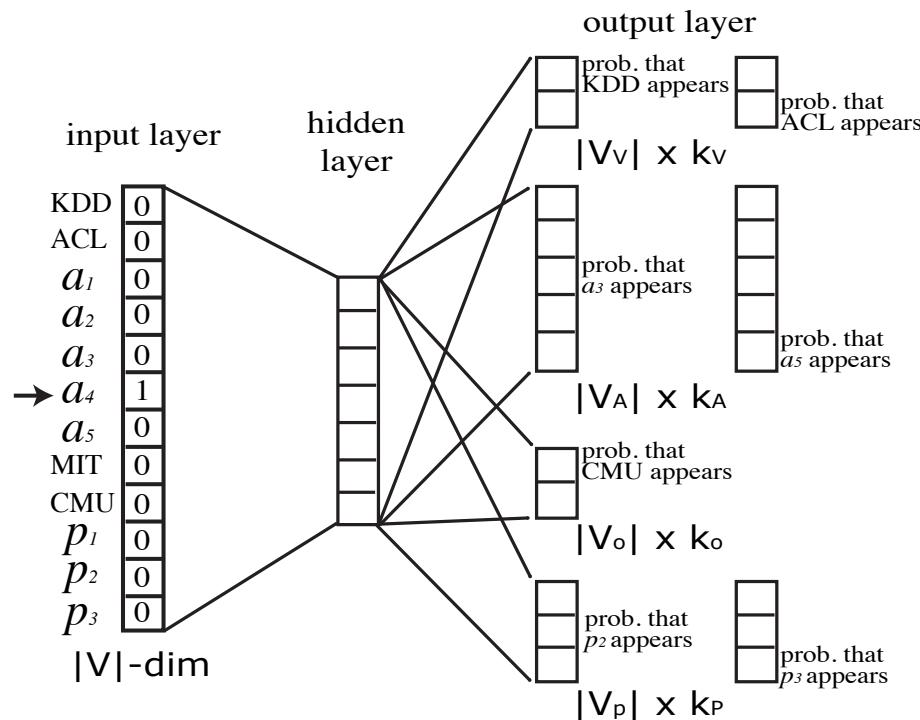
- The transition probability at step  $i$  is defined as

$$p(v^{i+1}|v_t^i, \mathcal{P}) = \begin{cases} \frac{1}{|N_{t+1}(v_t^i)|} & (v^{i+1}, v_t^i) \in E, \phi(v^{i+1}) = t+1 \\ 0 & (v^{i+1}, v_t^i) \in E, \phi(v^{i+1}) \neq t+1 \\ 0 & (v^{i+1}, v_t^i) \notin E \end{cases}$$

- Recursive guidance for random walkers, i.e.,

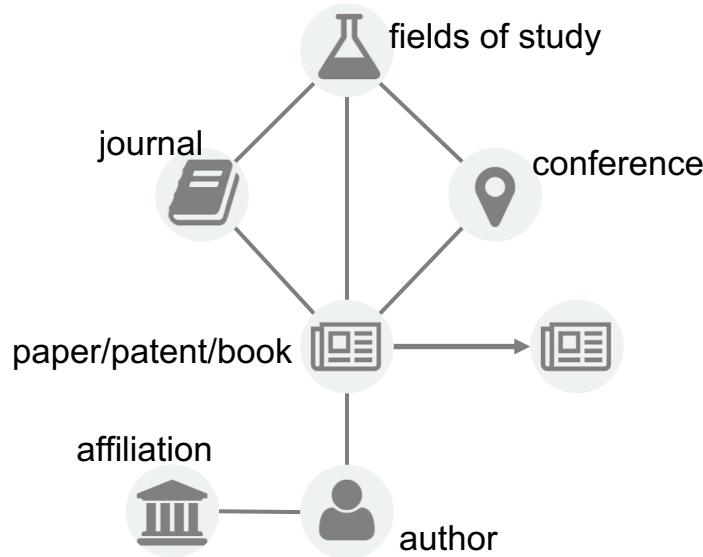
$$p(v^{i+1}|v_t^i) = p(v^{i+1}|v_1^i), \text{ if } t = l$$

# Metapath2vec: Heterogeneous Random Walk



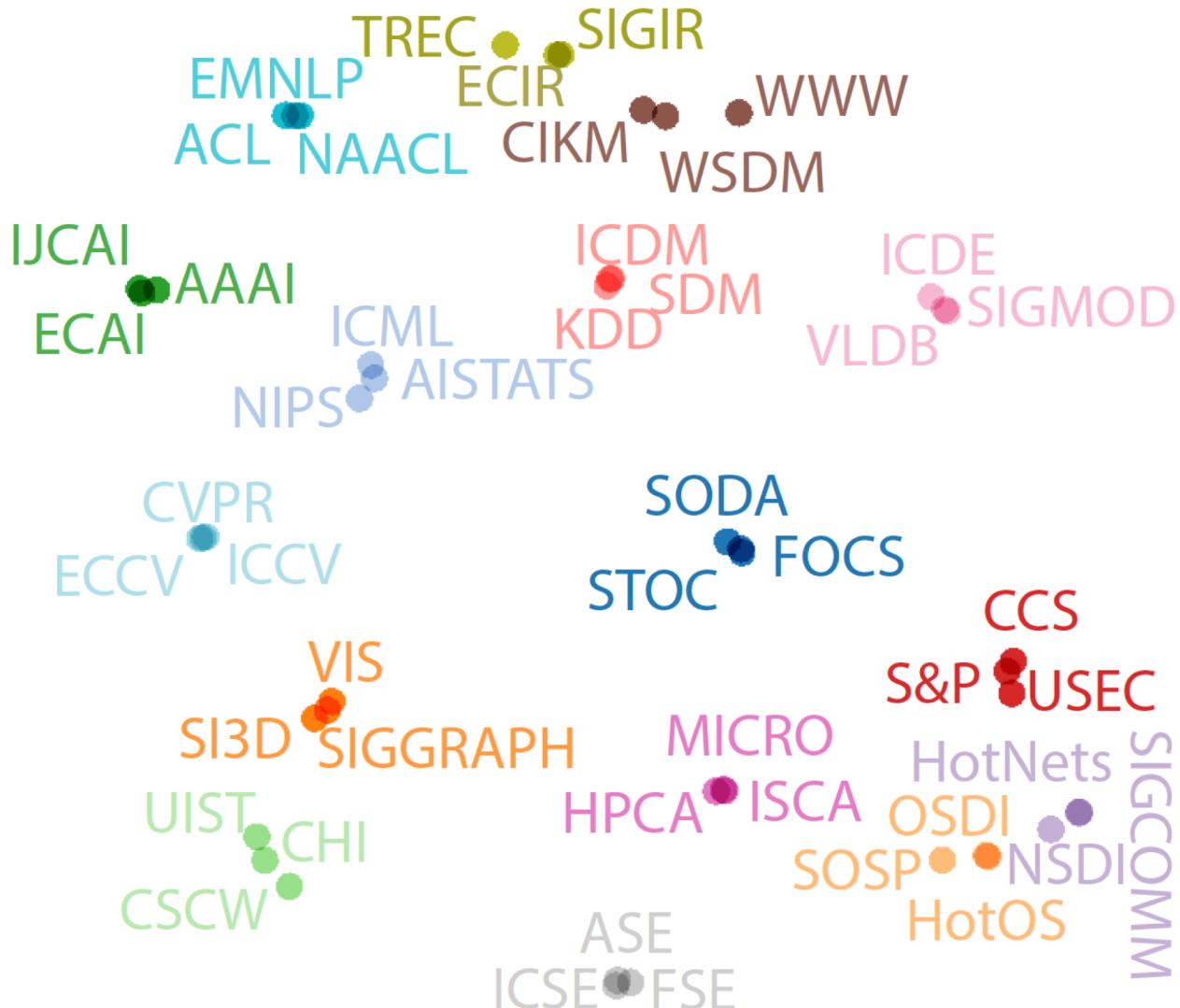
$$\mathcal{O}(\mathbf{X}) = \log \sigma(X_{ct} \cdot X_v) + \sum_{k=1}^K \mathbb{E}_{u_t^k \sim P_t(u_t)} [\log \sigma(-X_{u_t^k} \cdot X_v)]$$

# Application: Embedding Academic Graph

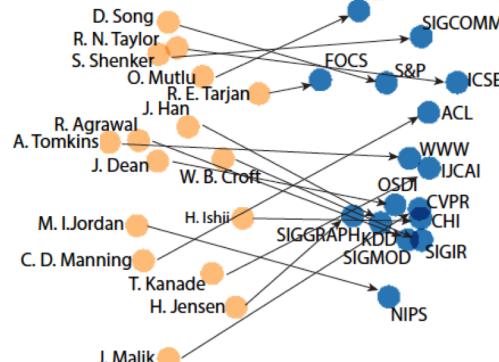
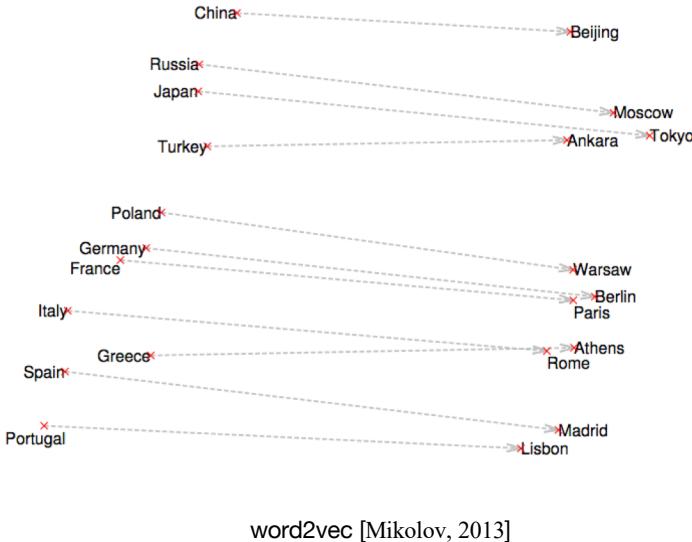


Microsoft Academic Graph  
&  
AMiner

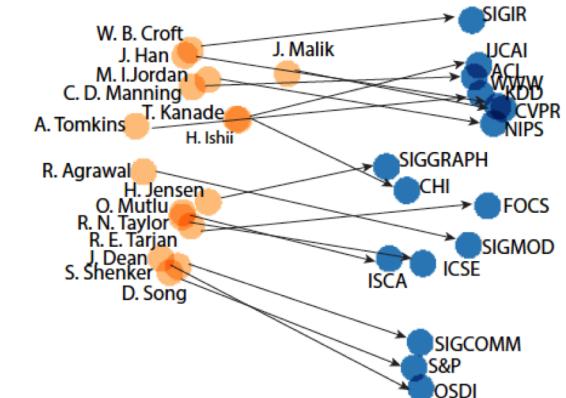
# Application 2: Node Clustering



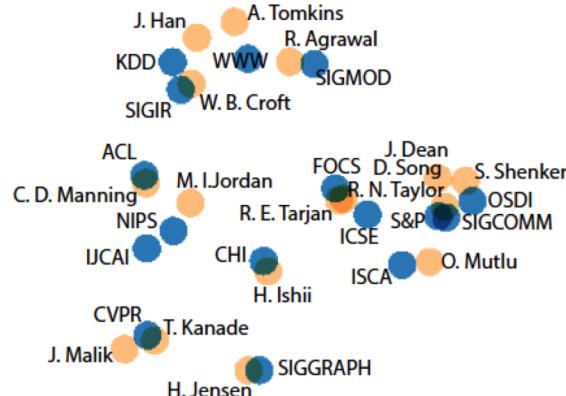
# Visualization



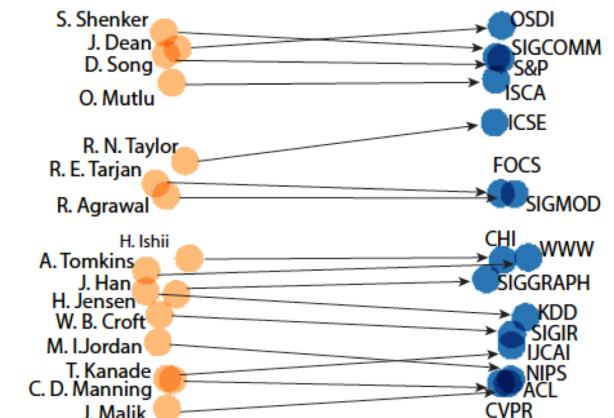
(a) DeepWalk/node2vec



(b) PTE



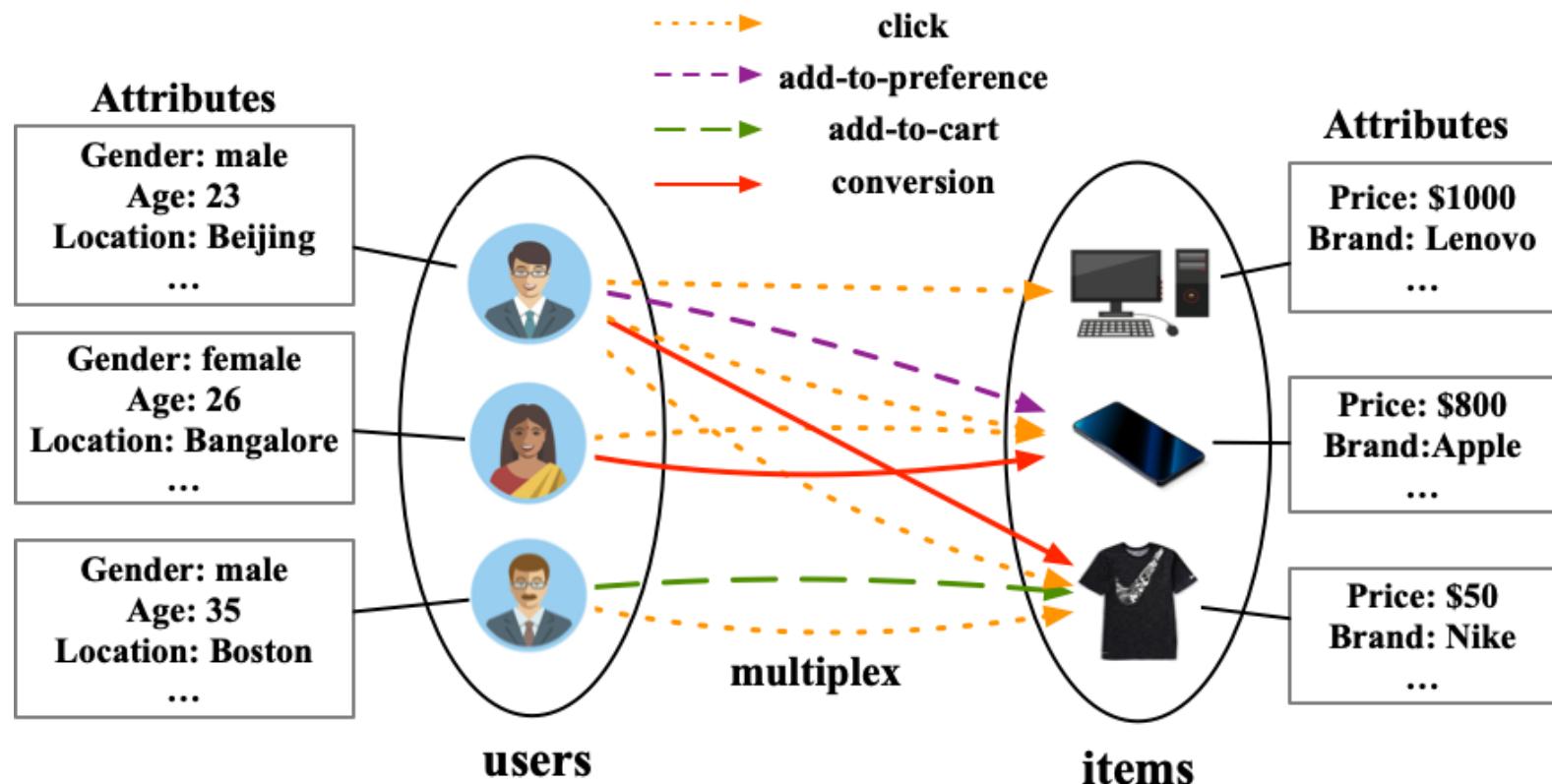
(c) metapath2vec



(d) metapath2vec++

# GATNE: Attributed Multiplex Heterogeneous Network Embedding

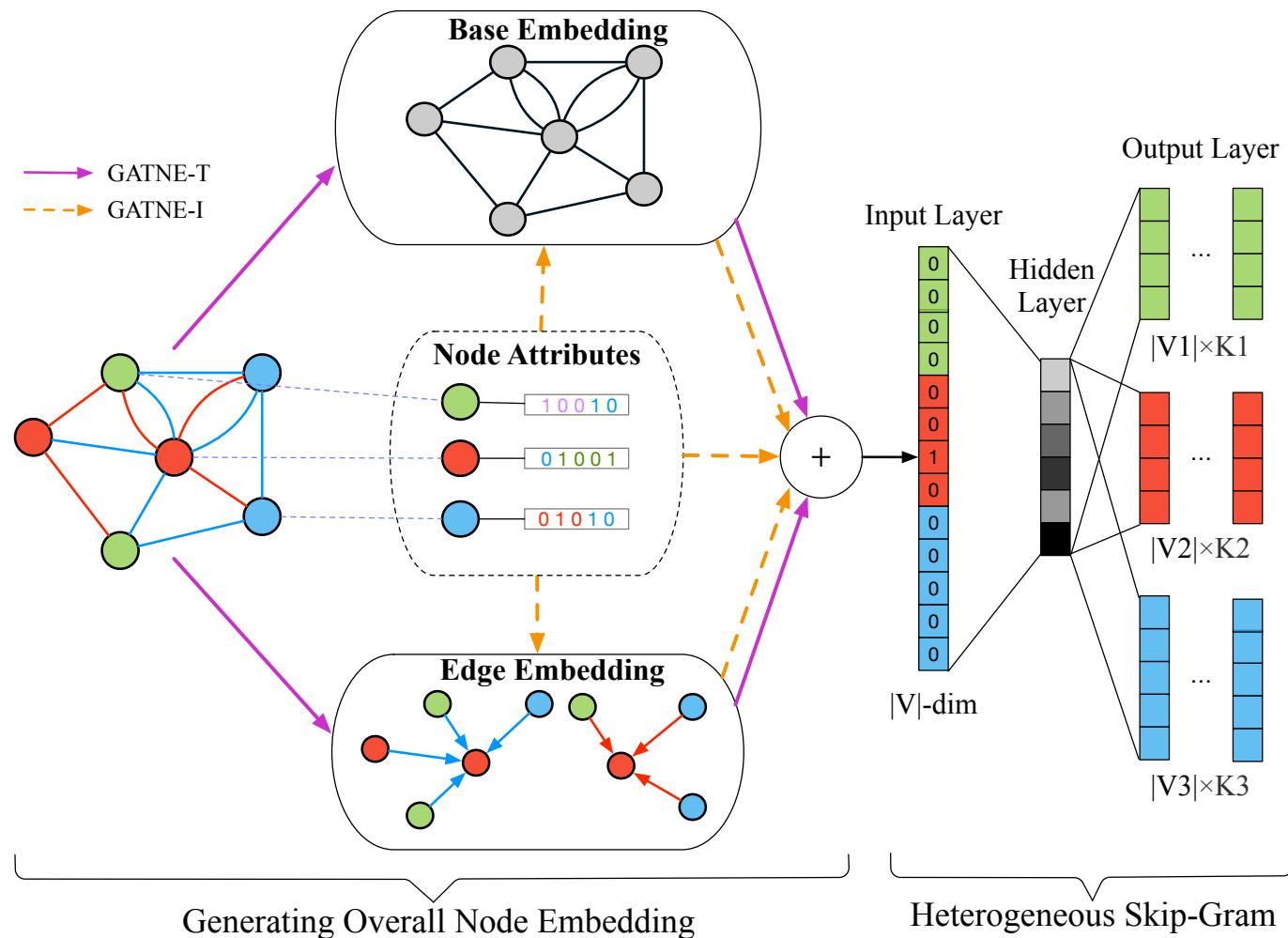
- Recommend items to users by considering *Attributed Multiplex Heterogeneous Networks (AMHEN)*



# Different Types of Network Embedding

Network Type	Method	Heterogeneity		Attribute
		Node Type	Edge Type	
Homogeneous Network (HON)	DeepWalk [27] LINE [35] node2vec [10] NetMF [29] NetSMF [28]	Single	Single	/
Attributed Homogeneous Network (AHON)	TADW [41] LANE [16] AANE [15] SNE [20] DANE [9] ANRL [44]	Single	Single	Attributed
Heterogeneous Network (HEN)	PTE [34] metapath2vec [7] HERec [31]	Multi	Single	/
Attributed HEN (AHEN)	HNE [3]	Multi	Single	Attributed
Multiplex Heterogeneous Network (MHEN)	PMNE [22] MVE [30] MNE [43] mvn2vec [32]	Single	Multi	/
	GATNE-T	Multi	Multi	
Attributed MHEN (AMHEN)	GATNE-I	Multi	Multi	Attributed

# Multiplex Heterogeneous Graph Embedding



# Recommendation Results

- Data
  - Small: Amazon, YouTube, Twitter w/ 10K nodes
  - Large: Alibaba w/ **40M nodes** and **0.5B edges**

	Amazon			YouTube			Twitter			Alibaba-S		
	ROC-AUC	PR-AUC	F1									
DeepWalk	94.20	94.03	87.38	71.11	70.04	65.52	69.42	72.58	62.68	59.39	60.62	56.10
node2vec	94.47	94.30	87.88	71.21	70.32	65.36	69.90	73.04	63.12	62.26	63.40	58.49
LINE	81.45	74.97	76.35	64.24	63.25	62.35	62.29	60.88	58.18	53.97	54.65	52.85
metapath2vec	94.15	94.01	87.48	70.98	70.02	65.34	69.35	72.61	62.70	60.94	61.40	58.25
ANRL	71.68	70.30	67.72	75.93	73.21	70.65	70.04	67.16	64.69	58.17	55.94	56.22
PMNE(n)	95.59	95.48	89.37	65.06	63.59	60.85	69.48	72.66	62.88	62.23	63.35	58.74
PMNE(r)	88.38	88.56	79.67	70.61	69.82	65.39	62.91	67.85	56.13	55.29	57.49	53.65
PMNE(c)	93.55	93.46	86.42	68.63	68.22	63.54	67.04	70.23	60.84	51.57	51.78	51.44
MVE	92.98	93.05	87.80	70.39	70.10	65.10	72.62	73.47	67.04	60.24	60.51	57.08
MNE	90.28	91.74	83.25	82.30	82.18	75.03	91.37	91.65	84.32	62.79	63.82	58.74
GATNE-T	<b>97.44</b>	<b>97.05</b>	<b>92.87</b>	<b>84.61</b>	81.93	<b>76.83</b>	<b>92.30</b>	91.77	<b>84.96</b>	66.71	67.55	62.48
GATNE-I	96.25	94.77	91.36	84.47	<b>82.32</b>	<b>76.83</b>	92.04	<b>91.95</b>	84.38	<b>70.87</b>	<b>71.65</b>	<b>65.54</b>

GATNE outperforms all sorts of baselines in the various datasets.

\*\* Code available at <https://github.com/THUDM/GATNE>

# Alibaba Offline A/B Tests

- GATNE-I is deployed on Alibaba's distributed cloud platform for its recommendation system. The training dataset has about 100 million users and 10 million items with 10 billion interactions between them.
- Under the framework of A/B tests, an offline test is conducted on GATNE-I, MNE and DeepWalk. The experimental goal is to maximize Hit-Rate. The results demonstrate that GATNE-I improves Hit-Rate by **3.26% and 24.26%** compared to MNE and DeepWalk respectively.

# Agenda

- Network Embedding
- Revisiting Network Embedding
- Graph Neural Network
- Revisiting Graph Neural Network
- GNN&Reasoning
- Revisiting GNN&Reasoning

# Questions

- What are the **fundamentals** underlying the different models?

or

- Can we **unify** the **different** graph embedding approaches?

# Unifying DeepWalk, LINE, PTE, and node2vec into Matrix Forms

Algorithm	Closed Matrix Form
DeepWalk	$\log \left( \text{vol}(G) \left( \frac{1}{T} \sum_{r=1}^T (\mathbf{D}^{-1} \mathbf{A})^r \right) \mathbf{D}^{-1} \right) - \log b$
LINE	$\log (\text{vol}(G) \mathbf{D}^{-1} \mathbf{A} \mathbf{D}^{-1}) - \log b$
PTE	$\log \left( \begin{bmatrix} \alpha \text{vol}(G_{\text{ww}}) (\mathbf{D}_{\text{row}}^{\text{ww}})^{-1} \mathbf{A}_{\text{ww}} (\mathbf{D}_{\text{col}}^{\text{ww}})^{-1} \\ \beta \text{vol}(G_{\text{dw}}) (\mathbf{D}_{\text{row}}^{\text{dw}})^{-1} \mathbf{A}_{\text{dw}} (\mathbf{D}_{\text{col}}^{\text{dw}})^{-1} \\ \gamma \text{vol}(G_{\text{lw}}) (\mathbf{D}_{\text{row}}^{\text{lw}})^{-1} \mathbf{A}_{\text{lw}} (\mathbf{D}_{\text{col}}^{\text{lw}})^{-1} \end{bmatrix} \right) - \log b$
node2vec	$\log \left( \frac{\frac{1}{2T} \sum_{r=1}^T \left( \sum_u \mathbf{X}_w, u \underline{\mathbf{P}}_{c,w,u}^r + \sum_u \mathbf{X}_c, u \underline{\mathbf{P}}_{w,c,u}^r \right)}{(\sum_u \mathbf{X}_w, u)(\sum_u \mathbf{X}_c, u)} \right) - \log b$

$\mathbf{A}$ :  $\mathbf{A} \in \mathbb{R}_+^{|V| \times |V|}$  is  $G$ 's adjacency matrix with  $A_{i,j}$  as the edge weight between vertices  $i$  and  $j$ ;

$D_{\text{col}}$ :  $D_{\text{col}} = \text{diag}(\mathbf{A}^\top \mathbf{e})$  is the diagonal matrix with column sum of  $\mathbf{A}$ ;

$D_{\text{row}}$ :  $D_{\text{row}} = \text{diag}(\mathbf{A}\mathbf{e})$  is the diagonal matrix with row sum of  $\mathbf{A}$ ;

$D$ : For undirected graphs ( $\mathbf{A}^\top = \mathbf{A}$ ),  $D_{\text{col}} = D_{\text{row}}$ . For brevity,  $D$  represents both  $D_{\text{col}}$  &  $D_{\text{row}}$ .

$\mathbf{D} = \text{diag}(d_1, \dots, d_{|V|})$ , where  $d_i$  represents generalized degree of vertex  $i$ ;

$\text{vol}(G)$ :  $\text{vol}(G) = \sum_i \sum_j A_{i,j} = \sum_i d_i$  is the volume of an weighted graph  $G$ ;

$T$  &  $b$ : The context window size and the number of negative sampling in skip-gram, respectively.

# DeepWalk is factorizing a matrix



DeepWalk is asymptotically and implicitly factorizing

$$\log \left( \frac{\text{vol}(G)}{b} \left( \frac{1}{T} \sum_{r=1}^T (\mathbf{D}^{-1} \mathbf{A})^r \right) \mathbf{D}^{-1} \right)$$

$$\text{vol}(G) = \sum_i \sum_j A_{ij}$$

**A** Adjacency matrix

**b**: #negative samples

**D** Degree matrix

**T**: context window size

# Skip gram with negative sampling

## Skip-gram with negative sampling (SGNS)

- SGNS maintains a multiset  $\mathcal{D}$  that counts the occurrence of each word-context pair  $(w, c)$
- Objective

$$\mathcal{L} = \sum_w \sum_c (\#(w, c) \log g(x_w^T x_c) + \frac{b\#(w)\#(c)}{|\mathcal{D}|} \log g(-x_w^T x_c))$$

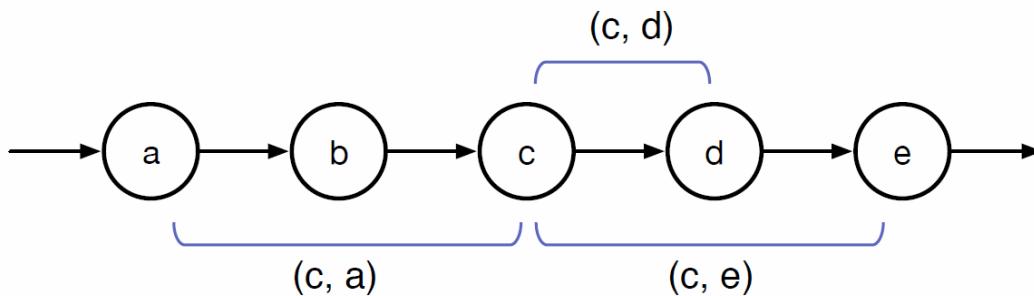
- For sufficiently large dimension  $d$ , the objective above is equivalent to factorizing the PMI matrix

$$\log \frac{\#(w, c)|\mathcal{D}|}{b\#(w)\#(c)}$$

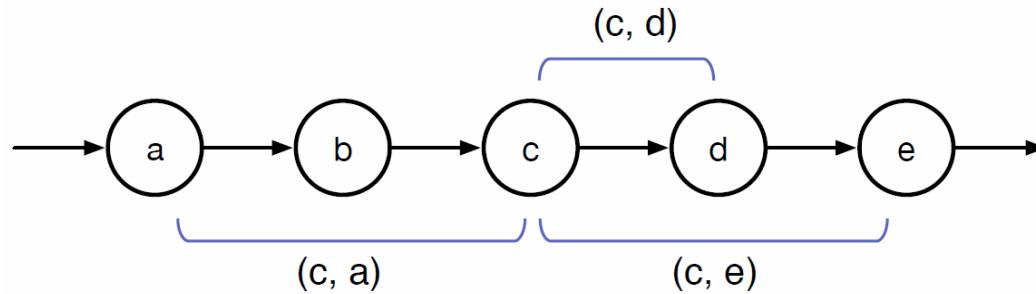
# Understanding random walk + skip gram

```
1 for  $n = 1, 2, \dots, N$  do
2     Pick  $w_1^n$  according to a probability distribution  $P(w_1)$ ;
3     Generate a vertex sequence  $(w_1^n, \dots, w_L^n)$  of length  $L$  by a
4         random walk on network  $G$ ;
5     for  $j = 1, 2, \dots, L - T$  do
6         for  $r = 1, \dots, T$  do
7             Add vertex-context pair  $(w_j^n, w_{j+r}^n)$  to multiset  $\mathcal{D}$ ;
8             Add vertex-context pair  $(w_{j+r}^n, w_j^n)$  to multiset  $\mathcal{D}$ ;
8 Run SGNS on  $\mathcal{D}$  with  $b$  negative samples.
```

# Understanding random walk + skip gram

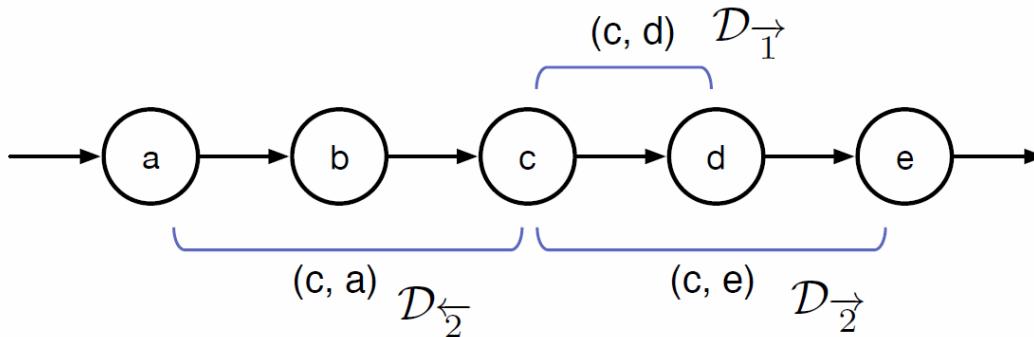


# Understanding random walk + skip gram



Suppose the multiset  $\mathcal{D}$  is constructed based on random walk on graphs, can we interpret  $\log \frac{\#(w,c)|\mathcal{D}|}{b\#(w)\#(c)}$  with graph structures?

# Understanding random walk + skip gram



- Partition the multiset  $\mathcal{D}$  into several sub-multisets according to the way in which each node and its context appear in a random walk node sequence.
- More formally, for  $r = 1, 2, \dots, T$ , we define

$$\mathcal{D}_{\vec{r}} = \{(w, c) : (w, c) \in \mathcal{D}, w = w_j^n, c = w_{j+r}^n\}$$

$$\mathcal{D}_{\overleftarrow{r}} = \{(w, c) : (w, c) \in \mathcal{D}, w = w_{j+r}^n, c = w_j^n\}$$

Distinguish direction and distance

# Understanding random walk + skip gram

$$\log \left( \frac{\#(w, c) |\mathcal{D}|}{b \#(w) \cdot \#(c)} \right) = \log \left( \frac{\frac{\#(w, c)}{|\mathcal{D}|}}{b \frac{\#(w)}{|\mathcal{D}|} \frac{\#(c)}{|\mathcal{D}|}} \right)$$

the length of random walk  $L \rightarrow \infty$

$$\frac{\#(w, c)}{|\mathcal{D}|} \xrightarrow{p} \frac{1}{2T} \sum_{r=1}^T \left( \frac{d_w}{\text{vol}(G)} (\mathbf{P}^r)_{w,c} + \frac{d_c}{\text{vol}(G)} (\mathbf{P}^r)_{c,w} \right)$$

$$\frac{\#(w)}{|\mathcal{D}|} \xrightarrow{p} \frac{d_w}{\text{vol}(G)}$$

$$\frac{\#(c)}{|\mathcal{D}|} \xrightarrow{p} \frac{d_c}{\text{vol}(G)}$$

$$\mathbf{P} = \mathbf{D}^{-1} \mathbf{A}$$

$$\begin{aligned} \frac{\#(w, c) |\mathcal{D}|}{\#(w) \cdot \#(c)} &= \frac{\frac{\#(w, c)}{|\mathcal{D}|}}{\frac{\#(w)}{|\mathcal{D}|} \cdot \frac{\#(c)}{|\mathcal{D}|}} \xrightarrow{p} \frac{\frac{1}{2T} \sum_{r=1}^T \left( \frac{d_w}{\text{vol}(G)} (\mathbf{P}^r)_{w,c} + \frac{d_c}{\text{vol}(G)} (\mathbf{P}^r)_{c,w} \right)}{\frac{d_w}{\text{vol}(G)} \cdot \frac{d_c}{\text{vol}(G)}} \\ &= \frac{\text{vol}(G)}{2T} \left( \frac{1}{d_c} \sum_{r=1}^T (\mathbf{P}^r)_{w,c} + \frac{1}{d_w} \sum_{r=1}^T (\mathbf{P}^r)_{c,w} \right) \end{aligned}$$

$$\begin{aligned} \frac{\#(w,c)\left|\mathcal{D}\right|}{\#(w)\cdot\#(c)} &\stackrel{p}{\rightarrow} \frac{\text{vol}(G)}{2T}\left(\frac{1}{d_c}\sum_{r=1}^T(\boldsymbol{P}^r)_{w,c}+\frac{1}{d_w}\sum_{r=1}^T(\boldsymbol{P}^r)_{c,w}\right) \\ & \frac{\text{vol}(G)}{2T}\left(\sum_{r=1}^T\boldsymbol{P}^r\boldsymbol{D}^{-1}+\sum_{r=1}^T\boldsymbol{D}^{-1}(\boldsymbol{P}^r)^{\top}\right) \\ & =\frac{\text{vol}(G)}{2T}\left(\sum_{r=1}^T\underbrace{\boldsymbol{D}^{-1}\boldsymbol{A}\times\cdots\times\boldsymbol{D}^{-1}\boldsymbol{A}}_{r\text{ terms}}\boldsymbol{D}^{-1}+\sum_{r=1}^T\boldsymbol{D}^{-1}\underbrace{\boldsymbol{A}\boldsymbol{D}^{-1}\times\cdots\times\boldsymbol{A}\boldsymbol{D}^{-1}}_{r\text{ terms}}\right) \\ & =\frac{\text{vol}(G)}{T}\sum_{r=1}^T\underbrace{\boldsymbol{D}^{-1}\boldsymbol{A}\times\cdots\times\boldsymbol{D}^{-1}\boldsymbol{A}}_{r\text{ terms}}\boldsymbol{D}^{-1}=\text{vol}(G)\left(\frac{1}{T}\sum_{r=1}^T\boldsymbol{P}^r\right)\boldsymbol{D}^{-1}. \end{aligned}$$

# DeepWalk is factorizing a matrix



DeepWalk is asymptotically and implicitly factorizing

$$\log \left( \frac{\text{vol}(G)}{b} \left( \frac{1}{T} \sum_{r=1}^T (\mathbf{D}^{-1} \mathbf{A})^r \right) \mathbf{D}^{-1} \right)$$

$$\text{vol}(G) = \sum_i \sum_j A_{ij}$$

$\mathbf{A}$  Adjacency matrix

$b$ : #negative samples

$\mathbf{D}$  Degree matrix

$T$ : context window size

# LINE

- ▶ Objective of LINE:

$$\mathcal{L} = \sum_{i=1}^{|V|} \sum_{j=1}^{|V|} \left( \mathbf{A}_{i,j} \log g(\mathbf{x}_i^\top \mathbf{y}_j) + \frac{bd_i d_j}{\text{vol}(G)} \log g(-\mathbf{x}_i^\top \mathbf{y}_j) \right).$$

- ▶ Align it with the Objective of SGNS:

$$\mathcal{L} = \sum_w \sum_c \left( \#(w, c) \log g(\mathbf{x}_w^\top \mathbf{y}_c) + \frac{b\#(w)\#(c)}{|\mathcal{D}|} \log g(-\mathbf{x}_w^\top \mathbf{y}_c) \right).$$

- ▶ LINE is actually factorizing

$$\boxed{\log \left( \frac{\text{vol}(G)}{b} \mathbf{D}^{-1} \mathbf{A} \mathbf{D}^{-1} \right)}$$

- ▶ Recall DeepWalk's matrix form:

$$\boxed{\log \left( \frac{\text{vol}(G)}{b} \left( \frac{1}{T} \sum_{r=1}^T (\mathbf{D}^{-1} \mathbf{A})^r \right) \mathbf{D}^{-1} \right)}.$$

**Observation** LINE is a special case of DeepWalk ( $T = 1$ ).

# PTE

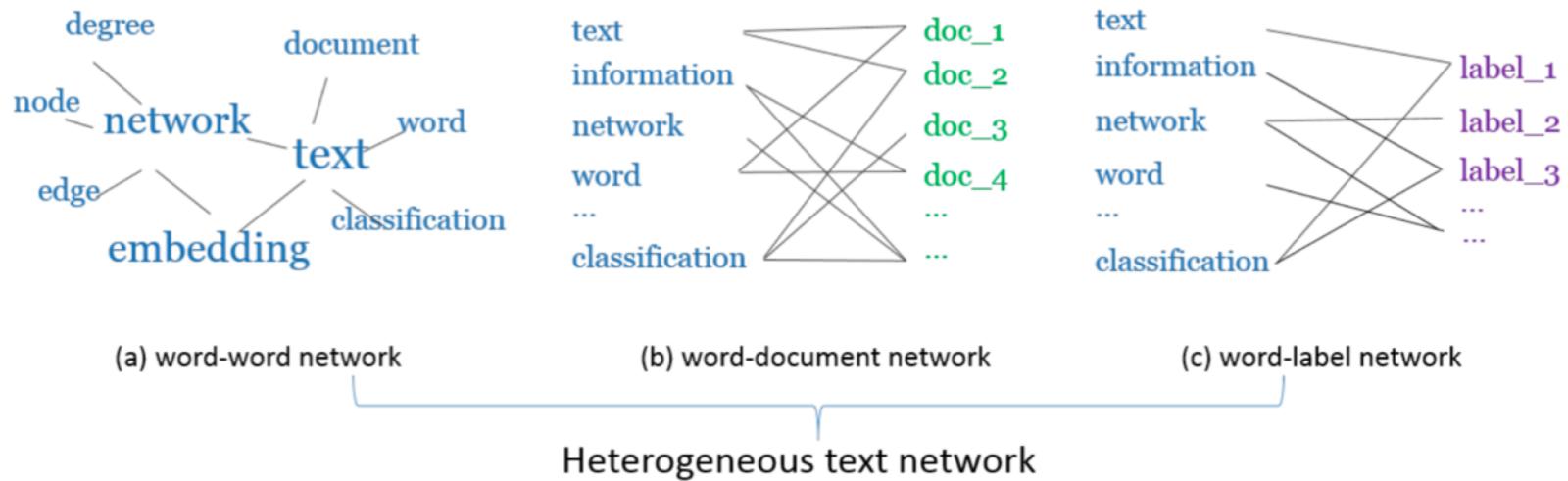


Figure 2: Heterogeneous Text Network.

$$\log \left( \begin{bmatrix} \alpha \operatorname{vol}(G_{\text{ww}}) (\mathbf{D}_{\text{row}}^{\text{ww}})^{-1} \mathbf{A}_{\text{ww}} (\mathbf{D}_{\text{col}}^{\text{ww}})^{-1} \\ \beta \operatorname{vol}(G_{\text{dw}}) (\mathbf{D}_{\text{row}}^{\text{dw}})^{-1} \mathbf{A}_{\text{dw}} (\mathbf{D}_{\text{col}}^{\text{dw}})^{-1} \\ \gamma \operatorname{vol}(G_{\text{lw}}) (\mathbf{D}_{\text{row}}^{\text{lw}})^{-1} \mathbf{A}_{\text{lw}} (\mathbf{D}_{\text{col}}^{\text{lw}})^{-1} \end{bmatrix} \right) - \log b,$$

# Understanding node2vec

$$\underline{\mathbf{T}}_{u,v,w} = \begin{cases} \frac{1}{p} & (u, v) \in E, (v, w) \in E, u = w; \\ 1 & (u, v) \in E, (v, w) \in E, u \neq w, (w, u) \in E; \\ \frac{1}{q} & (u, v) \in E, (v, w) \in E, u \neq w, (w, u) \notin E; \\ 0 & \text{otherwise.} \end{cases}$$

$$\underline{\mathbf{P}}_{u,v,w} = \text{Prob}(w_{j+1} = u | w_j = v, w_{j-1} = w) = \frac{\underline{\mathbf{T}}_{u,v,w}}{\sum_u \underline{\mathbf{T}}_{u,v,w}}.$$

## Stationary Distribution

$$\sum_w \underline{\mathbf{P}}_{u,v,w} \mathbf{X}_{v,w} = \mathbf{X}_{u,v}$$

Existence guaranteed by Perron-Frobenius theorem, but may not be unique.

# Understanding node2vec

## Theorem

*node2vec is asymptotically and implicitly factorizing a matrix whose entry at  $w$ -th row,  $c$ -th column is*

$$\log \left( \frac{\frac{1}{2T} \sum_{r=1}^T (\sum_u \mathbf{X}_{w,u} \underline{\mathbf{P}}_{c,w,u}^r + \sum_u \mathbf{X}_{c,u} \underline{\mathbf{P}}_{w,c,u}^r)}{b(\sum_u \mathbf{X}_{w,u})(\sum_u \mathbf{X}_{c,u})} \right)$$

Can we directly factorize the **derived matrices** for learning embeddings?

# NetMF

- DeepWalk is implicitly factorizing

$$\mathbf{M} = \log \left( \frac{\text{vol}(G)}{b} \left( \frac{1}{T} \sum_{r=1}^T (\mathbf{D}^{-1} \mathbf{A})^r \right) \mathbf{D}^{-1} \right)$$

- NetMF is explicitly factorizing

$$\mathbf{M} = \log \left( \frac{\text{vol}(G)}{b} \left( \frac{1}{T} \sum_{r=1}^T (\mathbf{D}^{-1} \mathbf{A})^r \right) \mathbf{D}^{-1} \right)$$

# NetMF

- DeepWalk is implicitly factorizing

$$\mathbf{M} = \log \left( \frac{\text{vol}(G)}{b} \left( \frac{1}{T} \sum_{r=1}^T (\mathbf{D}^{-1} \mathbf{A})^r \right) \mathbf{D}^{-1} \right)$$

Recall that in random walk + skip-gram based embedding models:  
 $\mathbf{z}_v^\top \mathbf{z}_c \rightarrow$  the probability that node  $v$  and context  $c$  appear on a random walk path

- NetMF is explicitly factorizing

$$\mathbf{M} = \log \left( \frac{\text{vol}(G)}{b} \left( \frac{1}{T} \sum_{r=1}^T (\mathbf{D}^{-1} \mathbf{A})^r \right) \mathbf{D}^{-1} \right)$$

$\mathbf{z}_v^\top \mathbf{z}_c \rightarrow$  the similarity score  $M_{vc}$  between node  $v$  and context  $c$  defined by this matrix

# NetMF

- 
- 1 Eigen-decomposition  $\mathbf{D}^{-1/2} \mathbf{A} \mathbf{D}^{-1/2} \approx \mathbf{U}_h \boldsymbol{\Lambda}_h \mathbf{U}_h^\top$ ;
  - 2 Approximate  $M$  with
$$\hat{\mathbf{M}} = \frac{\text{vol}(G)}{b} \mathbf{D}^{-1/2} \mathbf{U}_h \left( \frac{1}{T} \sum_{r=1}^T \boldsymbol{\Lambda}_h^r \right) \mathbf{U}_h^\top \mathbf{D}^{-1/2};$$
  - 3 Compute  $\hat{\mathbf{M}}' = \max(\hat{\mathbf{M}}, 1)$ ;
  - 4 Rank- $d$  approximation by SVD:  $\log \hat{\mathbf{M}}' = \mathbf{U}_d \boldsymbol{\Sigma}_d \mathbf{V}_d^\top$ ;
  - 5 **return**  $\mathbf{U}_d \sqrt{\boldsymbol{\Sigma}_d}$  as network embedding.
- 

Approximate  $\mathbf{D}^{-1/2} \mathbf{A} \mathbf{D}^{-1/2}$  with its top- $h$  eigenpairs  
 $\mathbf{U}_h \boldsymbol{\Lambda}_h \mathbf{U}_h^\top$

The Arnoldi algorithm [1] for significant time reduction

# Error Bound for NetMF for a large window size $T$

- According to Frobenius norm's property

$$\begin{aligned} \left| \log M'_{i,j} - \log \hat{M}'_{i,j} \right| &= \log \frac{\hat{M}'_{i,j}}{M'_{i,j}} = \log \left( 1 + \frac{\hat{M}'_{i,j} - M'_{i,j}}{M'_{i,j}} \right) \\ &\leq \frac{\hat{M}'_{i,j} - M'_{i,j}}{M'_{i,j}} \leq \hat{M}'_{i,j} - M'_{i,j} = \left| \hat{M}'_{i,j} - M'_{i,j} \right| \end{aligned}$$

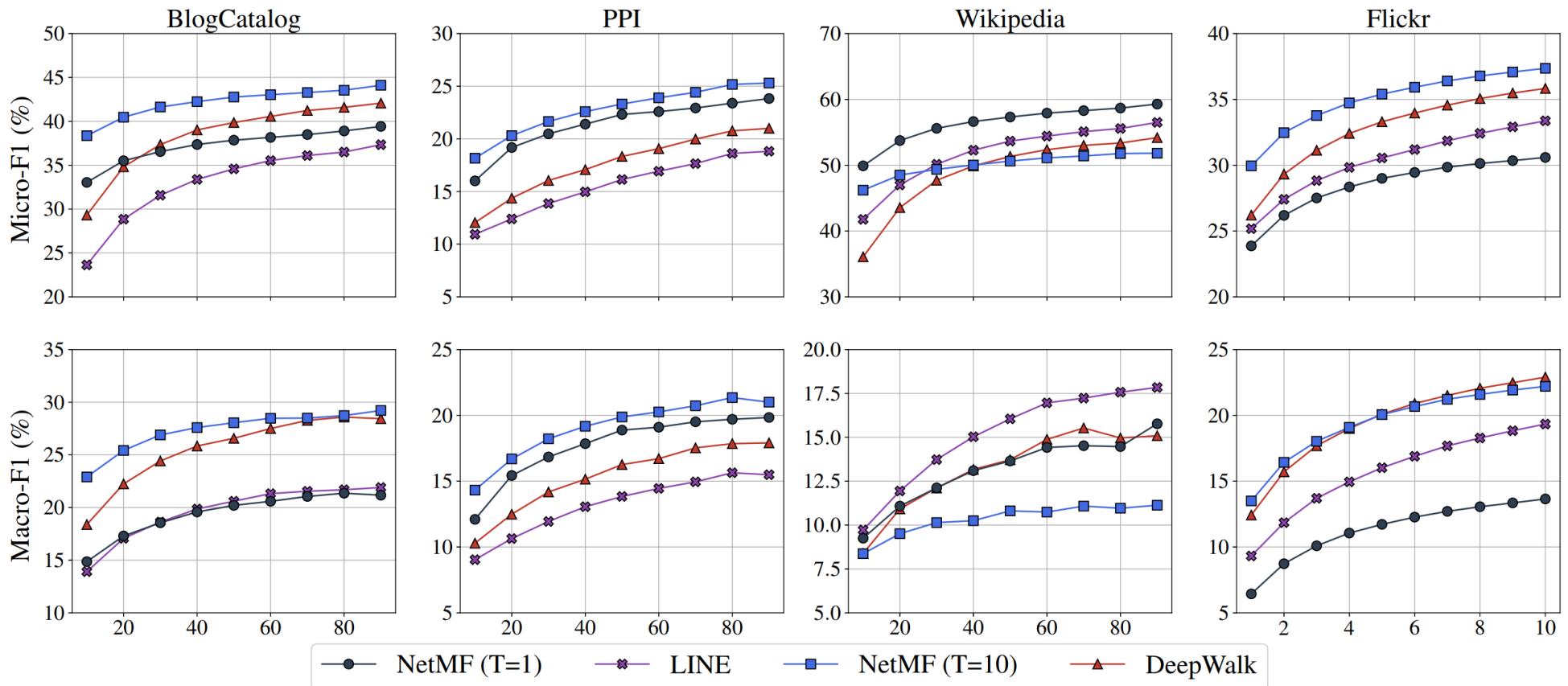
- and because  $M'_{i,j} = \max(M_{i,j}, 1) \geq 1$ , we have

$$\left| M'_{i,j} - \hat{M}'_{i,j} \right| = \left| \max(M_{i,j}, 1) - \max(\hat{M}_{i,j}, 1) \right| \leq \left| M_{i,j} - \hat{M}_{i,j} \right|$$

- Also because the property of NGL,

$$\sigma_s \left( \left( \frac{1}{T} \sum_{r=1}^T P^r \right) D^{-1} \right) \leq \frac{\left| \frac{1}{T} \sum_{r=1}^T \lambda_{p_s}^r \right|}{d_{q_1}} \rightarrow \| M - \hat{M} \|_F \leq \frac{\text{vol}(G)}{bd_{\min}} \sqrt{\sum_{j=k+1}^n \left| \frac{1}{T} \sum_{r=1}^T \lambda_j^r \right|^2}$$

# Experimental Results

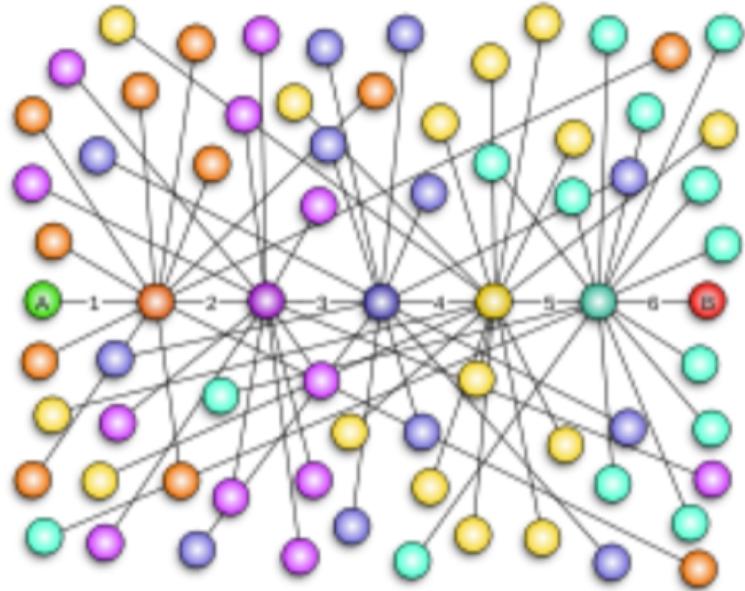


Predictive performance on varying the ratio of training data;  
The x-axis represents the ratio of labeled data (%)

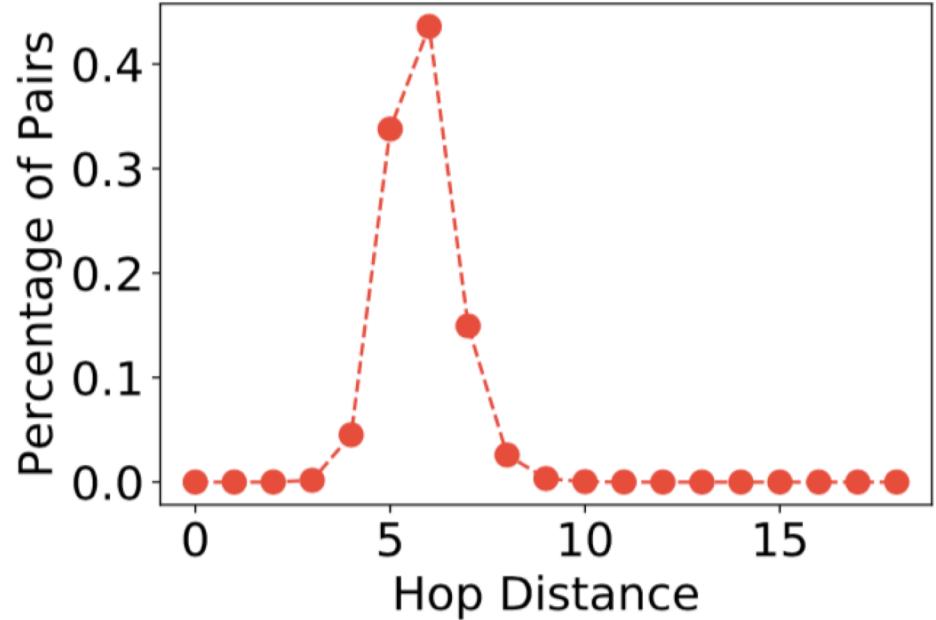
# Network Embedding as Matrix Factorization

- DeepWalk  $\log \left( \frac{\text{vol}(G)}{b} \left( \frac{1}{T} \sum_{r=1}^T (\mathbf{D}^{-1} \mathbf{A})^r \right) \mathbf{D}^{-1} \right)$
- LINE  $\log \left( \frac{\text{vol}(G)}{b} \mathbf{D}^{-1} \mathbf{A} \mathbf{D}^{-1} \right)$
- PTE  $\log \begin{pmatrix} \left[ \begin{array}{c} \alpha \text{vol}(G_{\text{ww}}) (\mathbf{D}_{\text{row}}^{\text{ww}})^{-1} \mathbf{A}_{\text{ww}} (\mathbf{D}_{\text{col}}^{\text{ww}})^{-1} \\ \beta \text{vol}(G_{\text{dw}}) (\mathbf{D}_{\text{row}}^{\text{dw}})^{-1} \mathbf{A}_{\text{dw}} (\mathbf{D}_{\text{col}}^{\text{dw}})^{-1} \\ \gamma \text{vol}(G_{\text{lw}}) (\mathbf{D}_{\text{row}}^{\text{lw}})^{-1} \mathbf{A}_{\text{lw}} (\mathbf{D}_{\text{col}}^{\text{lw}})^{-1} \end{array} \right] \end{pmatrix} - \log b$
- node2vec  $\log \left( \frac{\frac{1}{2T} \sum_{r=1}^T \left( \sum_u \mathbf{X}_{w,u} \underline{\mathbf{P}}_{c,w,u}^r + \sum_u \mathbf{X}_{c,u} \underline{\mathbf{P}}_{w,c,u}^r \right)}{b (\sum_u \mathbf{X}_{w,u}) (\sum_u \mathbf{X}_{c,u})} \right)$

# Challenge in NetMF



Small world



Academic graph

$\log^\circ \left( \frac{\text{vol}(G)}{b} \left( \frac{1}{T} \sum_{r=1}^T (\mathbf{D}^{-1} \mathbf{A})^r \right) \mathbf{D}^{-1} \right)$  is always a dense matrix.

# Sparsify $S$

For random-walk matrix polynomial  $L = D - \sum_{r=1}^T \alpha_r D (D^{-1} A)^r$

where  $\sum_{r=1}^T \alpha_r = 1$  and  $\alpha_r$  non-negative

One can construct a  $(1 + \epsilon)$ -spectral sparsifier  $\tilde{L}$  with  $O(n \log n \epsilon^{-2})$  non-zeros

in time  $O(T^2 m \epsilon^{-2} \log^2 n)$

$O(T^2 m \epsilon^{-2} \log n)$  for undirected graphs

# Sparsify $S$

For random-walk matrix polynomial  $L = D - \sum_{r=1}^T \alpha_r D (D^{-1} A)^r$

where  $\sum_{r=1}^T \alpha_r = 1$  and  $\alpha_r$  non-negative

One can construct a  **$(1 + \epsilon)$ -spectral sparsifier  $\tilde{L}$**  with  $O(\sqrt{n \log n} \epsilon^{-2})$  non-zeros

in time  $O(T^2 m \epsilon^{-2} \log^2 n)$

Suppose  $G = (V, E, A)$  and  $\tilde{G} = (V, \tilde{E}, \tilde{A})$  are two weighted undirected networks. Let  $L = D_G - A$  and  $\tilde{L} = D_{\tilde{G}} - \tilde{A}$  be their Laplacian matrices, respectively. We define  $G$  and  $\tilde{G}$  are  $(1 + \epsilon)$ -spectrally similar if

$$\forall x \in \mathbb{R}^n, (1 - \epsilon) \cdot x^\top \tilde{L} x \leq x^\top L x \leq (1 + \epsilon) \cdot x^\top \tilde{L} x.$$

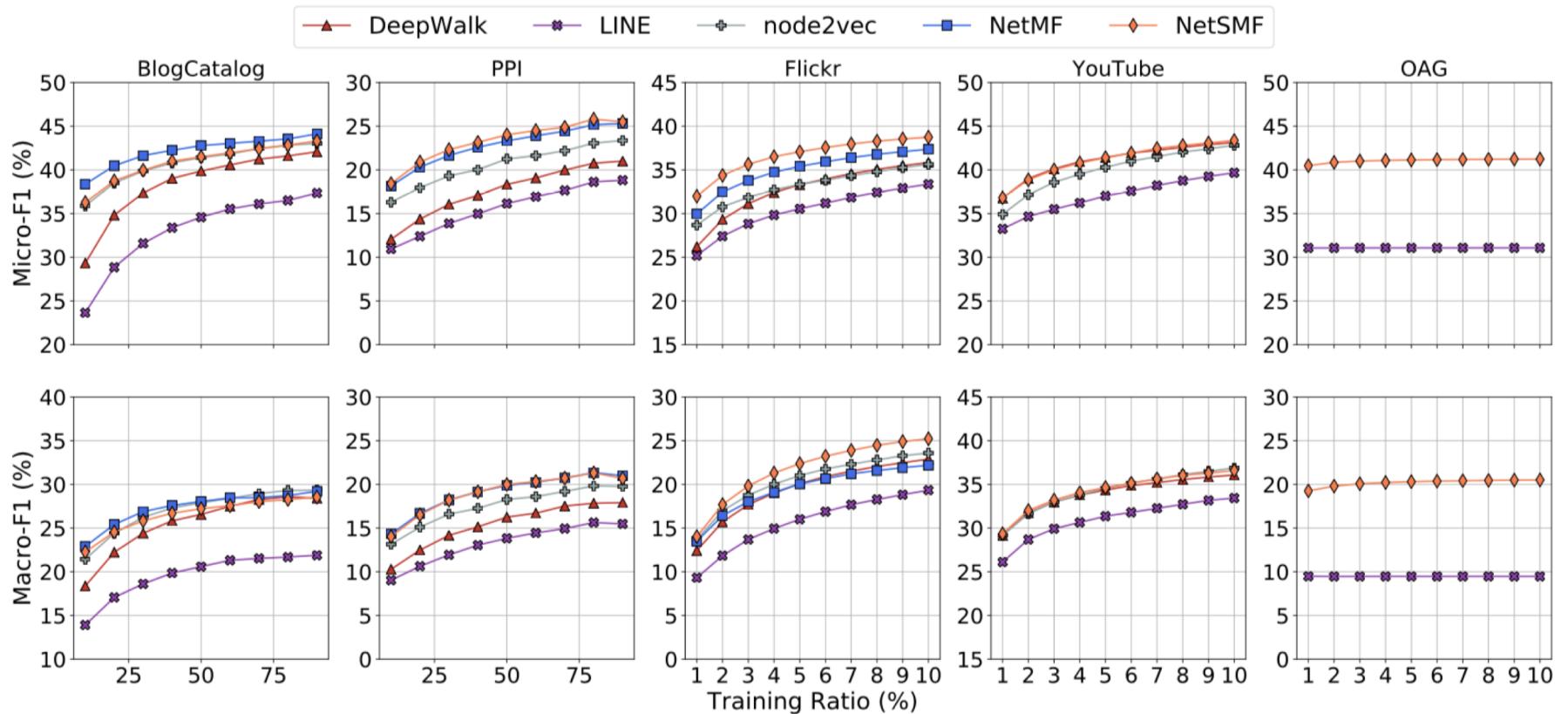
# NetSMF --- Sparse

- ▶ Construct a random walk matrix polynomial sparsifier,  $\tilde{L}$
- ▶ Construct a NetMF matrix sparsifier.

$$\text{trunc\_log}^\circ \left( \frac{\text{vol}(G)}{b} \mathbf{D}^{-1} (\mathbf{D} - \tilde{L}) \mathbf{D}^{-1} \right)$$

- ▶ Factorize the constructed matrix

# Results



**Figure 7:** Predictive performance on varying the ratio of training data. The x-axis represents the ratio of labeled data (%), and the y-axis in the top and bottom rows denote the Micro-F1 and Macro-F1 scores

\*\* Code available at <https://github.com/xptree/NetSMF>

# NE as Sparse Matrix Factorization

- node-context set  $\mathcal{D} = E$  (**sparsity**)
- To avoid the trivial solution  $(r_i = c_j, r_i^T c_j \rightarrow \infty, s.t. \hat{p} \rightarrow 1)$
- Local negative samples drawn from

$$P_{\mathcal{D},j} \propto \sum_{i:(i,j) \in \mathcal{D}} p_{i,j}$$

- Modify the loss (sum over the edge-->**sparse**)

$$l = - \sum_{(i,j) \in \mathcal{D}} [p_{i,j} \ln \sigma(r_i^T c_j) + \lambda P_{\mathcal{D},j} \ln \sigma(-r_i^T c_j)]$$

# NE as Sparse Matrix Factorization

- Let the partial derivative w.r.t.  $r_i^T c_j$  be zero

$$r_i^T c_j = \ln p_{i,j} - \ln(\lambda P_{D,j}), \quad (v_i, v_j) \in \mathcal{D}$$

- Matrix to be factorized (**sparse**)

$$M_{i,j} = \begin{cases} \ln p_{i,j} - \ln(\lambda P_{D,j}) & , (v_i, v_j) \in \mathcal{D} \\ 0 & , (v_i, v_j) \notin \mathcal{D} \end{cases}$$

# NE as Sparse Matrix Factorization

- Compared with matrix factorization method (e.g., NetMF)

$$\log \left( \frac{\text{vol}(G)}{b} \left( \frac{1}{T} \sum_{r=1}^T (\mathbf{D}^{-1} \mathbf{A})^r \right) \mathbf{D}^{-1} \right) \quad \text{v.s.} \quad M_{i,j} = \begin{cases} \ln p_{i,j} - \ln(\lambda P_{D,j}) & , (v_i, v_j) \in \mathcal{D} \\ 0 & , (v_i, v_j) \notin \mathcal{D} \end{cases}$$

- Sparsity** (local structure and local negative samples) → much **faster and scalable** (e.g., randomized tSVD,  $O(|E|)$ )
- The optimization (single thread) is much **faster** than SGD used in DeepWalk, LINE, etc. and is still **scalable!!!**
- Challenge: may **lose** high order information!
- Improvement via **spectral propagation**

# Higher-order Cheeger's inequality

- $L=U\Lambda U^{-1}$ , where  $\Lambda=diag([\lambda_1, \dots, \lambda_n])$  with  $0=\lambda_1 \leq \dots \leq \lambda_n$
- Bridge graph spectrum and graph partitioning

$$\frac{\lambda_k}{2} \leq \rho_G(k) \leq O(k^2)\sqrt{\lambda_k}$$

- $k$ -way Cheeger constant  $\rho_G(k)$  : reflects the effect of the graph partitioned into  $k$  parts. A smaller value of  $\rho_G(k)$  means a better partitioning effect.

# Higher-order Cheeger's inequality

- Bridge graph spectrum and graph partition

$$\frac{\lambda_k}{2} \leq \rho_G(k) \leq O(k^2)\sqrt{\lambda_k}$$

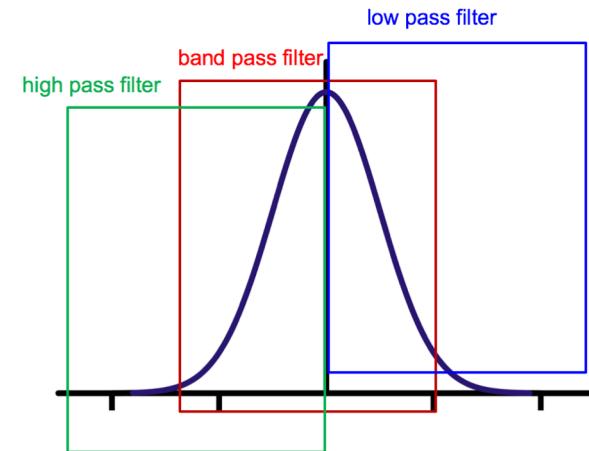
- **low eigenvalues** control the **global** information
- **high eigenvalues** control the **local** information
- example:  $\lambda_2 = 0 \Leftrightarrow$  Graph is disconnected.
- spectral propagation: propagate the initial network embedding in the **spectrally modulated** network !

# NE Enhancement via Spectral Propagation

- the form of the spectral filter

$$\tilde{L} = U \text{diag}([g(\lambda_1), \dots, g(\lambda_n)]) U^T$$

$$g(\lambda) = e^{-\frac{1}{2}[(\lambda-\mu)^2 - 1]\theta}$$



- Band-pass (low-pass, high-pass)
- pass eigenvalues within a certain range and weaken eigenvalues outside that range
- amplify **local** and **global** network information

# Chebyshev Expansion for Efficiency

- Utilize truncated Chebyshev expansion to avoid explicit eigendecomposition and Fourier transform

$$\tilde{L} \approx U \sum_{i=0}^{k-1} c_i(\theta) T_i(\bar{\Lambda}) U^T = \sum_{i=0}^{k-1} c_i(\theta) T_i(\bar{L})$$

$$\bar{\Lambda} = -\frac{1}{2}[(\Lambda - \mu E_n)^2 - E_n], \bar{L} = -\frac{1}{2}[(L - \mu E_n)^2 - E_n]. \bar{\lambda} = \frac{1}{2}[(\lambda - \mu)^2 - 1] \in [-1, 1],$$

- Calculate the coefficient of Chebyshev expansion

$$c_i(\theta) = \begin{cases} \frac{1}{\pi} \int_{-1}^1 \frac{T_i(x)e^{-x\theta}}{\sqrt{1-x^2}} dx = (-)^i I_i(\theta) & , i = 0 \\ \frac{2}{\pi} \int_{-1}^1 \frac{T_i(x)e^{-x\theta}}{\sqrt{1-x^2}} dx = 2(-)^i I_i(\theta) & , i \neq 0 \end{cases}$$

where  $I_i(\theta)$  is the modified Bessel function of the first kind

# Chebyshev Expansion for Efficiency

- NE

$$\begin{aligned} R_d &\leftarrow D^{-1} A(E_n - \tilde{L}) R_d \\ &= D^{-1} A \{ E_n - [I_0(\theta)T_0(\bar{L}) + 2 \sum_{i=1}^{k-1} (-)^i I_i(\theta) T_i(\bar{L})] \} R_d \end{aligned}$$

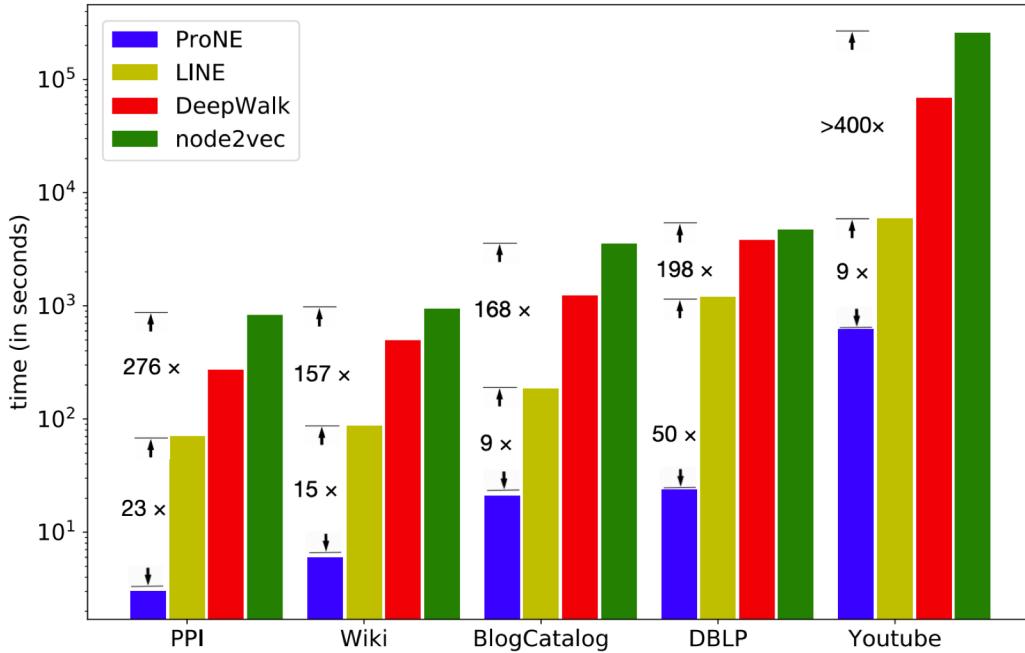
- Denote  $\bar{R}_d^{(i)} = T_i(\bar{L})R_d$  and calculate the Equation in the following recursive way

$$\begin{cases} \bar{R}_d^{(i)} = 2\bar{L}\bar{R}_d^{(i-1)} - \bar{R}_d^{(i-2)} \\ \bar{R}_d^{(0)} = R_d \\ \bar{R}_d^{(1)} = \bar{L}R_d \end{cases}$$

# Complexity of ProNE

- Spectral propagation only involves sparse matrix multiplication! The complexity is linear!
- sparse matrix factorization + spectral propagation =  $O(|V|d^2 + k|E|)$

# Results



\* ProNE (1 thread) v.s.  
Others (20 threads)

\* 10 minutes on  
YouTube (~1M nodes)

Dataset	DeepWalk	LINE	node2vec	ProNE
PPI	272	70	828	3
Wiki	494	87	939	6
BlogCatalog	1,231	185	3,533	21
DBLP	3,825	1,204	4,749	24
YouTube	68,272	5,890	>5days	627

\*\* Code available at <https://github.com/THUDM/ProNE>

# Effectiveness experiments

Dataset	training ratio	0.1	0.3	0.5	0.7	0.9
PPI	DeepWalk	16.4	19.4	21.1	22.3	22.7
	LINE	16.3	20.1	21.5	22.7	23.1
	node2vec	16.2	19.7	21.6	23.1	24.1
	GraRep	15.4	18.9	20.2	20.4	20.9
	HOPE	16.4	19.8	21.0	21.7	22.5
	ProNE (SMF)	15.8	20.6	22.7	23.7	24.2
	ProNE	<b>18.2</b>	<b>22.7</b>	<b>24.6</b>	<b>25.4</b>	<b>25.9</b>
	( $\pm\sigma$ )	( $\pm 0.5$ )	( $\pm 0.3$ )	( $\pm 0.7$ )	( $\pm 1.0$ )	( $\pm 1.1$ )
	DeepWalk	40.4	45.9	48.5	49.1	49.4
Wiki	LINE	<b>47.8</b>	50.4	51.2	51.6	52.4
	node2vec	45.6	47.0	48.2	49.6	50.0
	GraRep	47.2	49.7	50.6	50.9	51.8
	HOPE	38.5	39.8	40.1	40.1	40.1
	ProNE (SMF)	47.6	51.6	53.2	53.5	53.9
	ProNE	47.3	<b>53.1</b>	<b>54.7</b>	<b>55.2</b>	<b>57.2</b>
	( $\pm\sigma$ )	( $\pm 0.7$ )	( $\pm 0.4$ )	( $\pm 0.8$ )	( $\pm 0.8$ )	( $\pm 1.3$ )
	DeepWalk	36.2	39.6	40.9	41.4	42.2
	LINE	28.2	30.6	33.2	35.5	36.8
BlogCatalog	node2vec	<b>36.3</b>	39.7	41.1	42.0	42.1
	GraRep	34.0	32.5	33.3	33.7	34.1

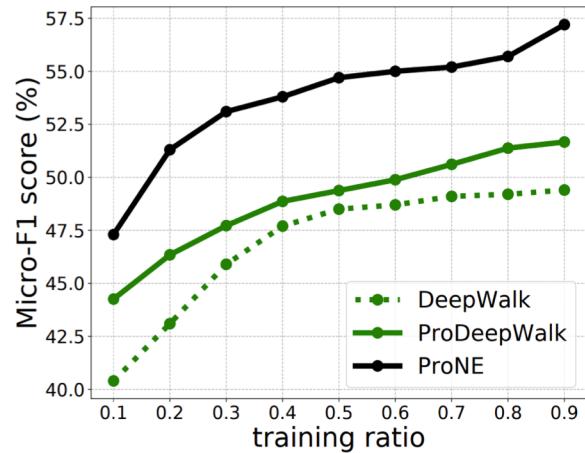
Dataset	training ratio	0.01	0.03	0.05	0.07	0.09
DBLP	DeepWalk	49.3	55.0	57.1	57.9	58.4
	LINE	48.7	52.6	53.5	54.1	54.5
	node2vec	48.9	55.1	57.0	58.0	58.4
	GraRep	50.5	52.6	53.2	53.5	53.8
	HOPE	<b>52.2</b>	55.0	55.9	56.3	56.6
	ProNE (SMF)	50.8	54.9	56.1	56.7	57.0
	ProNE	48.8	<b>56.2</b>	<b>58.0</b>	<b>58.8</b>	<b>59.2</b>
	( $\pm\sigma$ )	( $\pm 1.0$ )	( $\pm 0.5$ )	( $\pm 0.2$ )	( $\pm 0.2$ )	( $\pm 0.1$ )
	DeepWalk	38.0	40.1	41.3	42.1	42.8
Youtube	LINE	33.2	35.5	37.0	38.2	39.3
	ProNE (SMF)	36.5	40.2	41.2	41.7	42.1
	ProNE	<b>38.2</b>	<b>41.4</b>	<b>42.3</b>	<b>42.9</b>	<b>43.3</b>
	( $\pm\sigma$ )	( $\pm 0.8$ )	( $\pm 0.3$ )	( $\pm 0.2$ )	( $\pm 0.2$ )	( $\pm 0.2$ )

\* ProNE (SMF) = ProNE w/  
only sparse matrix factorization

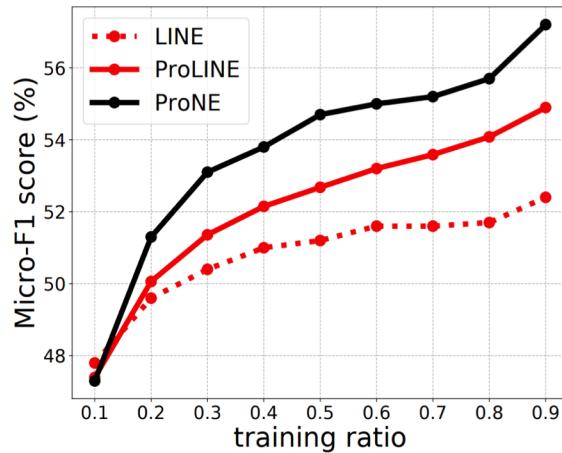
Embed 100,000,000 nodes by one thread:  
29 hours with performance superiority

\*\* Code available at <https://github.com/THUDM/ProNE>

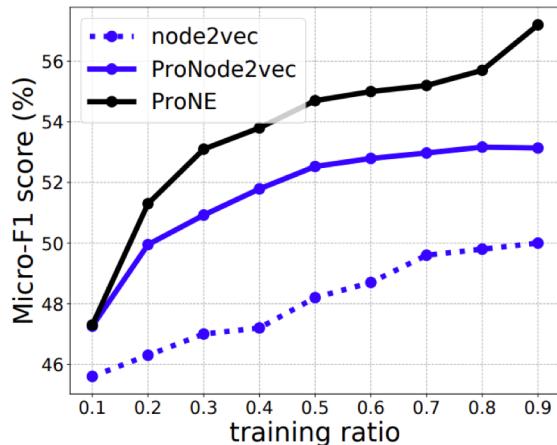
# Spectral Propagation: $k$ -way Cheeger



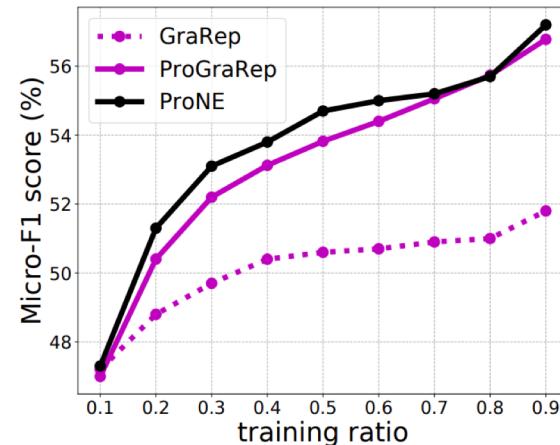
(a) ProDeepWalk



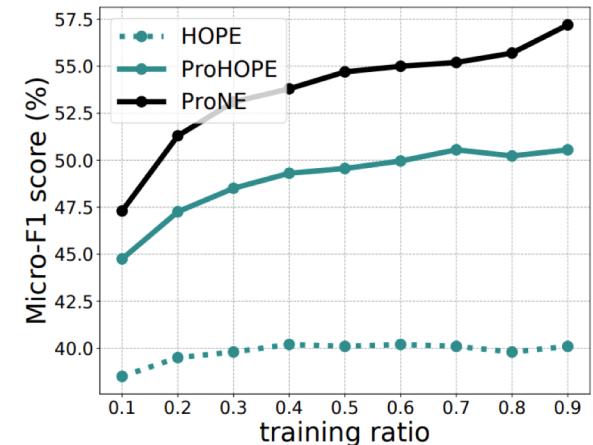
(b) ProLINE



(c) ProNode2vec



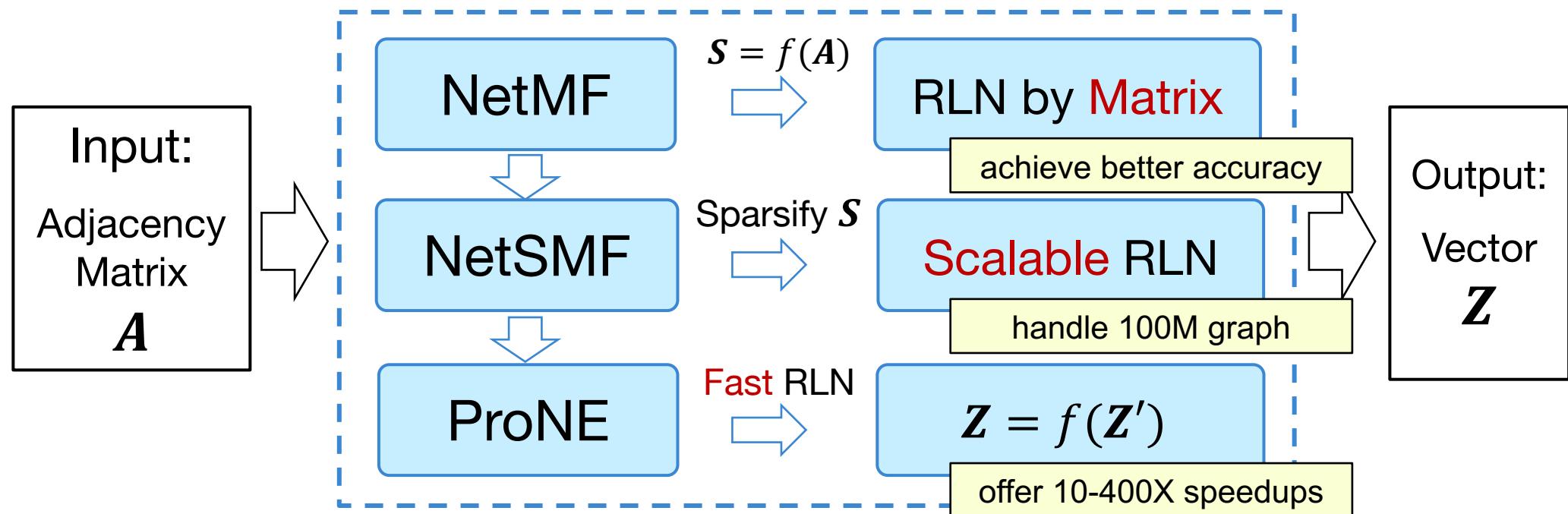
(d) ProGraRep



(e) ProHOPE

$$\frac{\lambda_k}{2} \leq \rho_G(k) \leq O(k^2) \sqrt{\lambda_k}$$

# Representation Learning on Networks



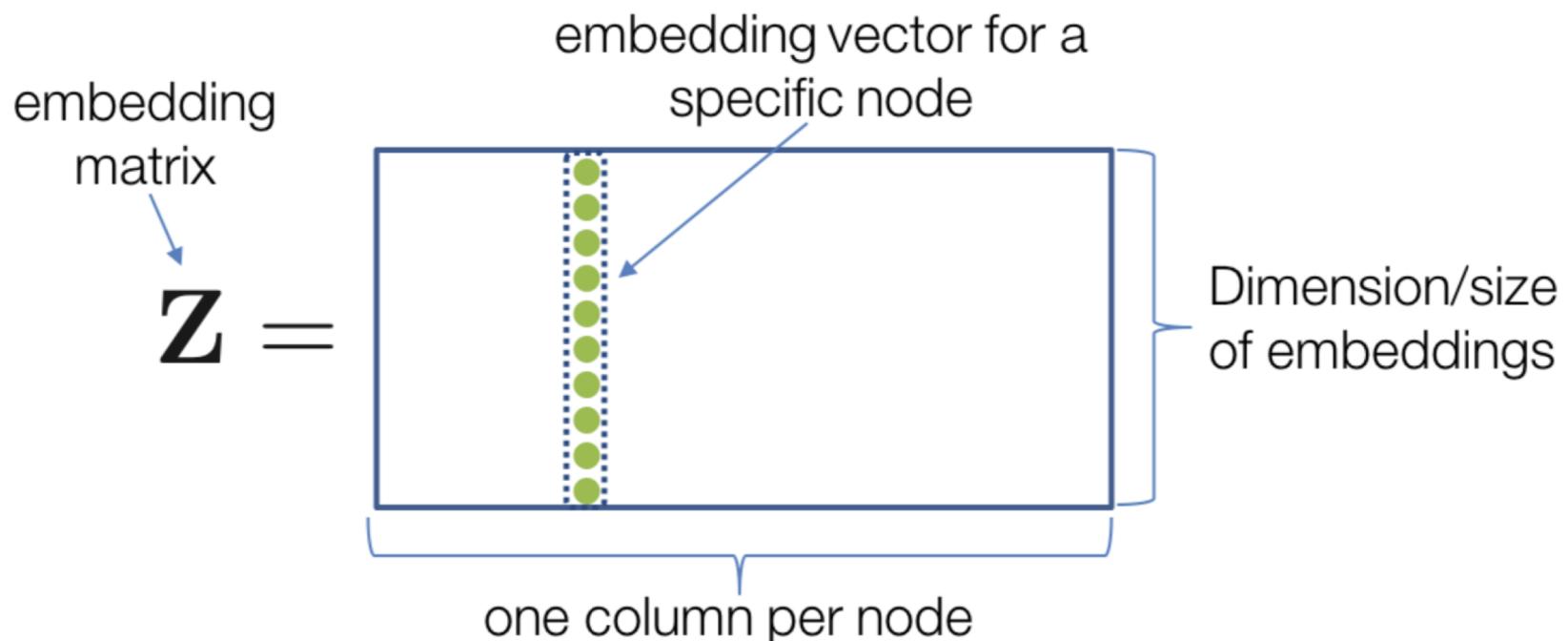
1. Qiu et al. Network embedding as matrix factorization: unifying deepwalk, line, pte, and node2vec. *WSDM'18*. **The most cited paper in WSDM'18 as of May 2019**
2. J. Qiu, Y. Dong, H. Ma, J. Li, C. Wang, K. Wang, and J. Tang. NetSMF: Large-Scale Network Embedding as Sparse Matrix Factorization. *WWW'19*.
3. J. Zhang, Y. Dong, Y. Wang, J. Tang, and M. Ding. ProNE: Fast and Scalable Network Representation Learning. *IJCAI'19*.

# Agenda

- Network Embedding
- Revisiting Network Embedding
- **Graph Neural Network**
- Revisiting Graph Neural Network
- GNN&Reasoning
- Revisiting GNN&Reasoning

# From Shallow to Deep

- So far we have focused on shallow encoders, i.e. embedding lookups:

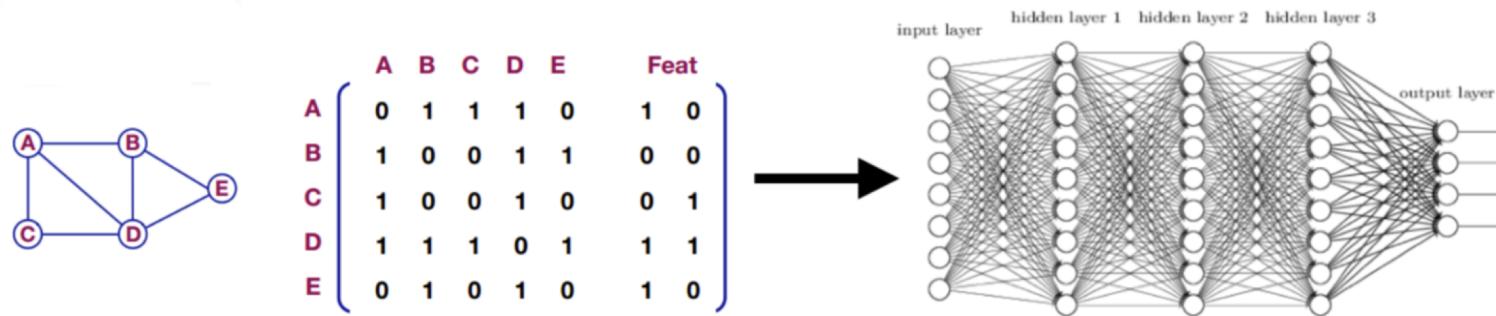


# From Shallow to Deep

- Limitations of shallow encoding:
  - $O(|V|)$  parameters are needed: there no parameter sharing and every node has its own unique embedding vector
  - Inherently “transductive”: It is impossible to generate embeddings for nodes that were not seen during training
  - Do not incorporate node features: Many graphs have features that we can and should leverage.
- We will now discuss deeper methods based on graph neural networks, i.e., encoder is complex function that depends on graph structure.

# A Naive Approach With Deep Neural Network

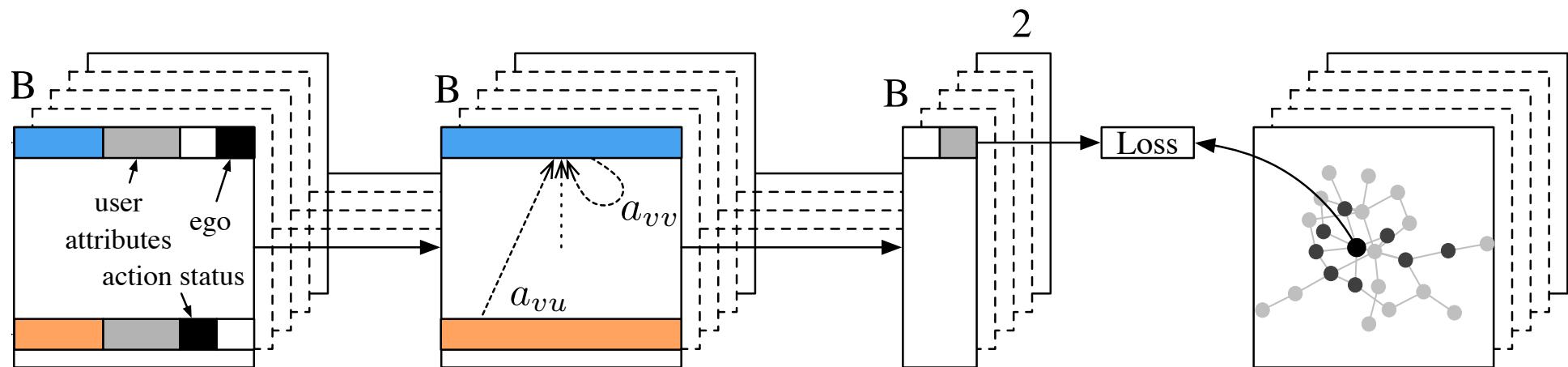
- Taking adjacency matrix A and feature matrix X into deep(fully connected neural network).



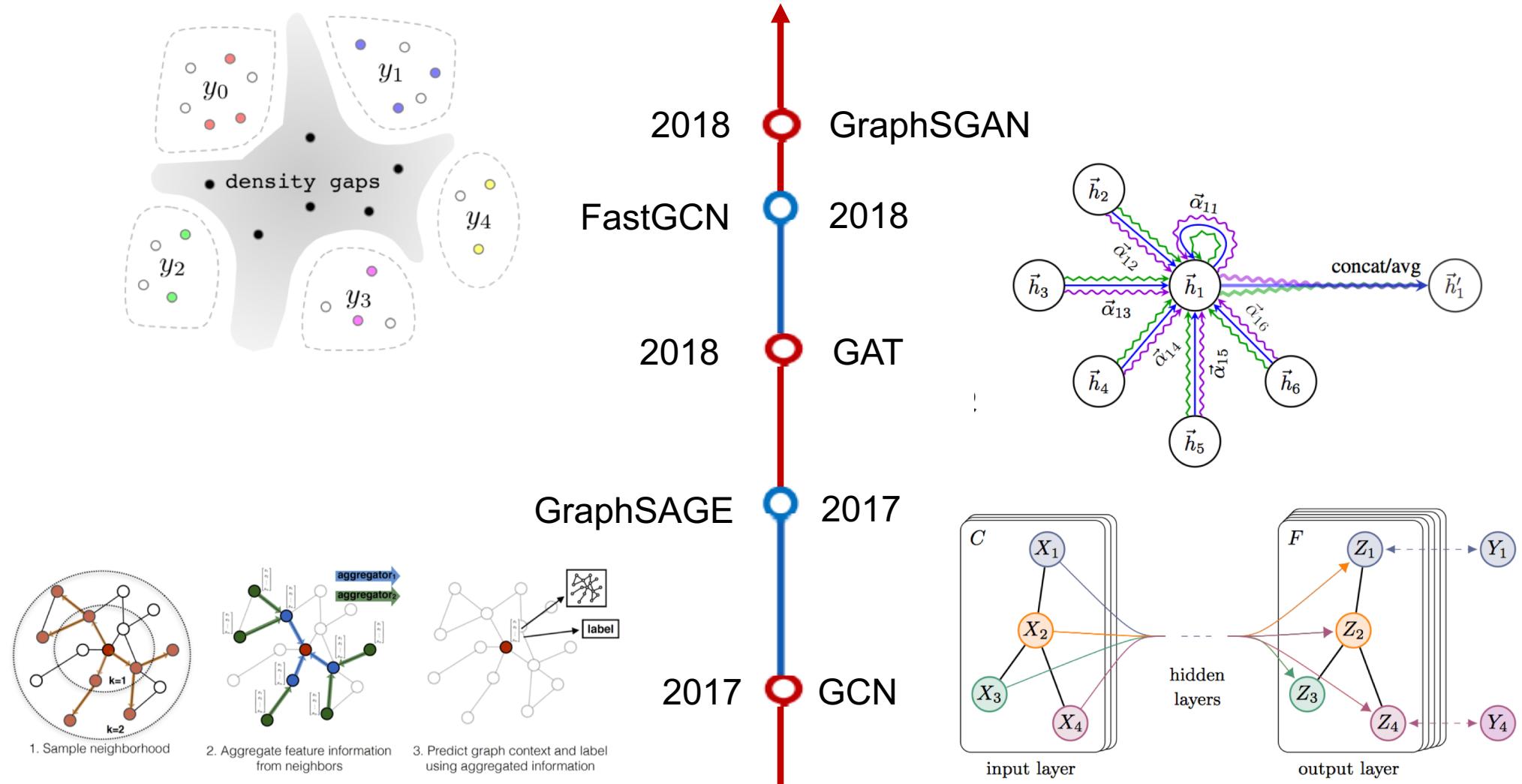
- But there are a huge number of parameters and you have to re-train the model if the network structure changes.
- So we need weight sharing(CNNs)!

# GCN

- GCNs can be considered as a simplification of the traditional graph spectral methods
- The common strategy is to model a node's neighborhood as the receptive field and then apply the *graph convolution* operation

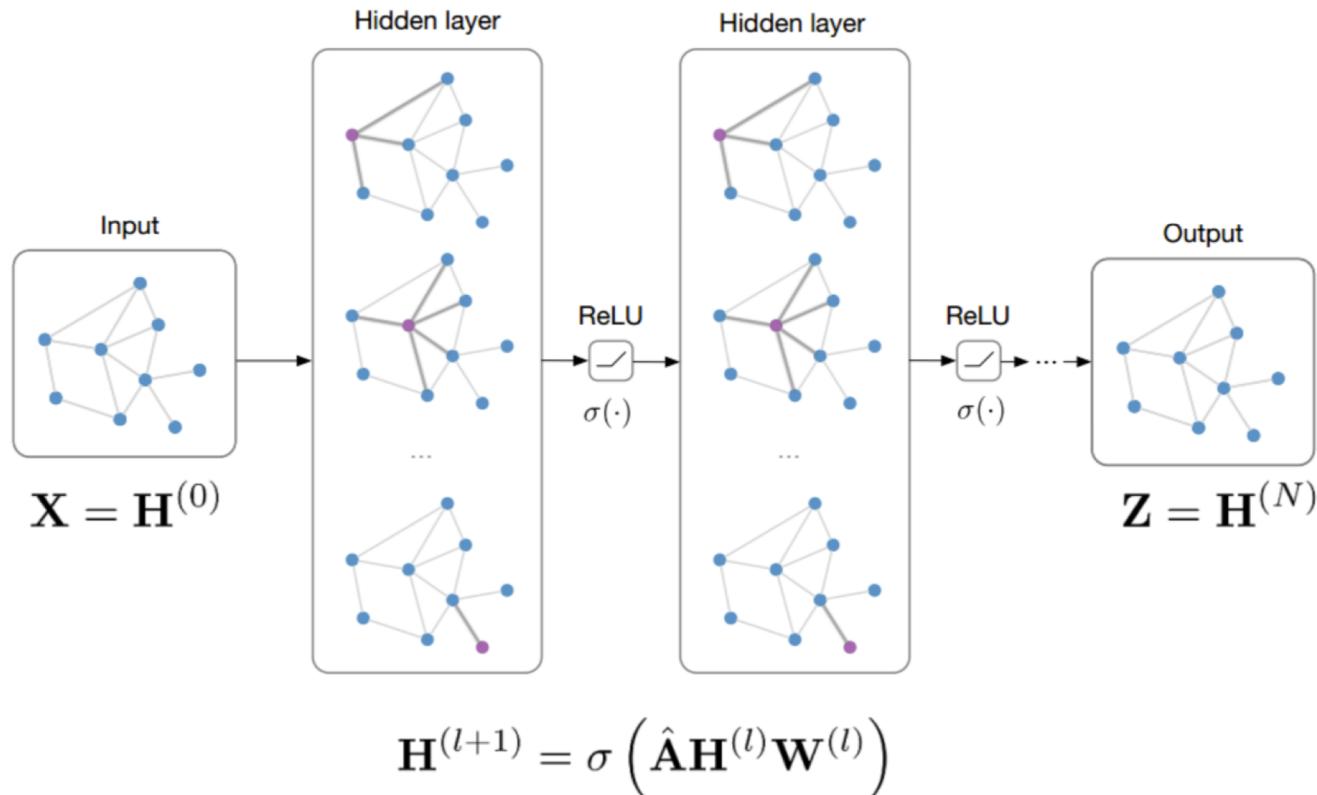


# Recent GCN Research



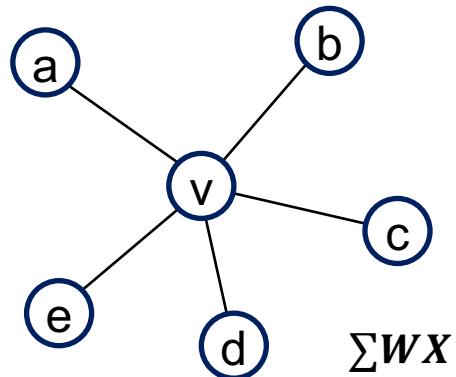
# GNN/GCN Model Architecture

- **Input:** preprocess adjacency matrix  $\hat{\mathbf{A}}$  and feature matrix  $\mathbf{X} \in R^{N \times E}$



- where  $\hat{\mathbf{A}} = \tilde{D}^{-\frac{1}{2}} \tilde{A} \tilde{D}^{-\frac{1}{2}}$ ,  $\tilde{A} = A + I_N$  is the adjacency matrix of graph  $G$  with added self-connections and  $\tilde{D}_{ii} = \sum_j \tilde{A}_{ij}$

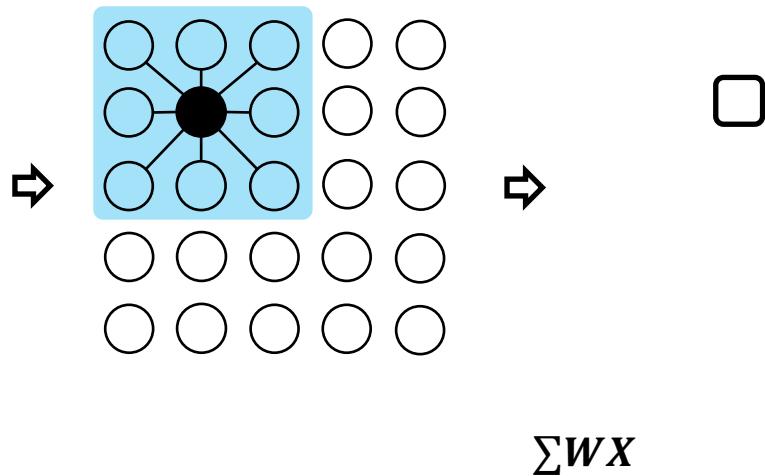
# The Core of Graph Neural Networks



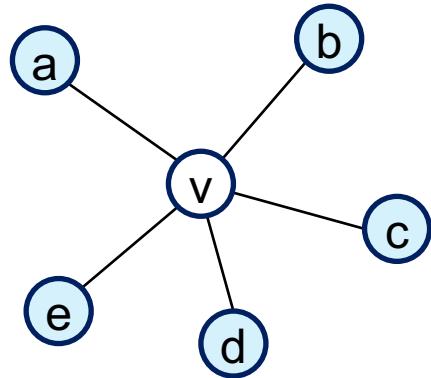
$$\mathbf{h}_v = f(\mathbf{h}_a, \mathbf{h}_b, \mathbf{h}_c, \mathbf{h}_d, \mathbf{h}_e)$$

- **Neighborhood Aggregation:**
  - Aggregate neighbor information and pass into a neural network
  - It can be viewed as a center-surround filter in CNN---graph convolutions!

# Convolutional neural network

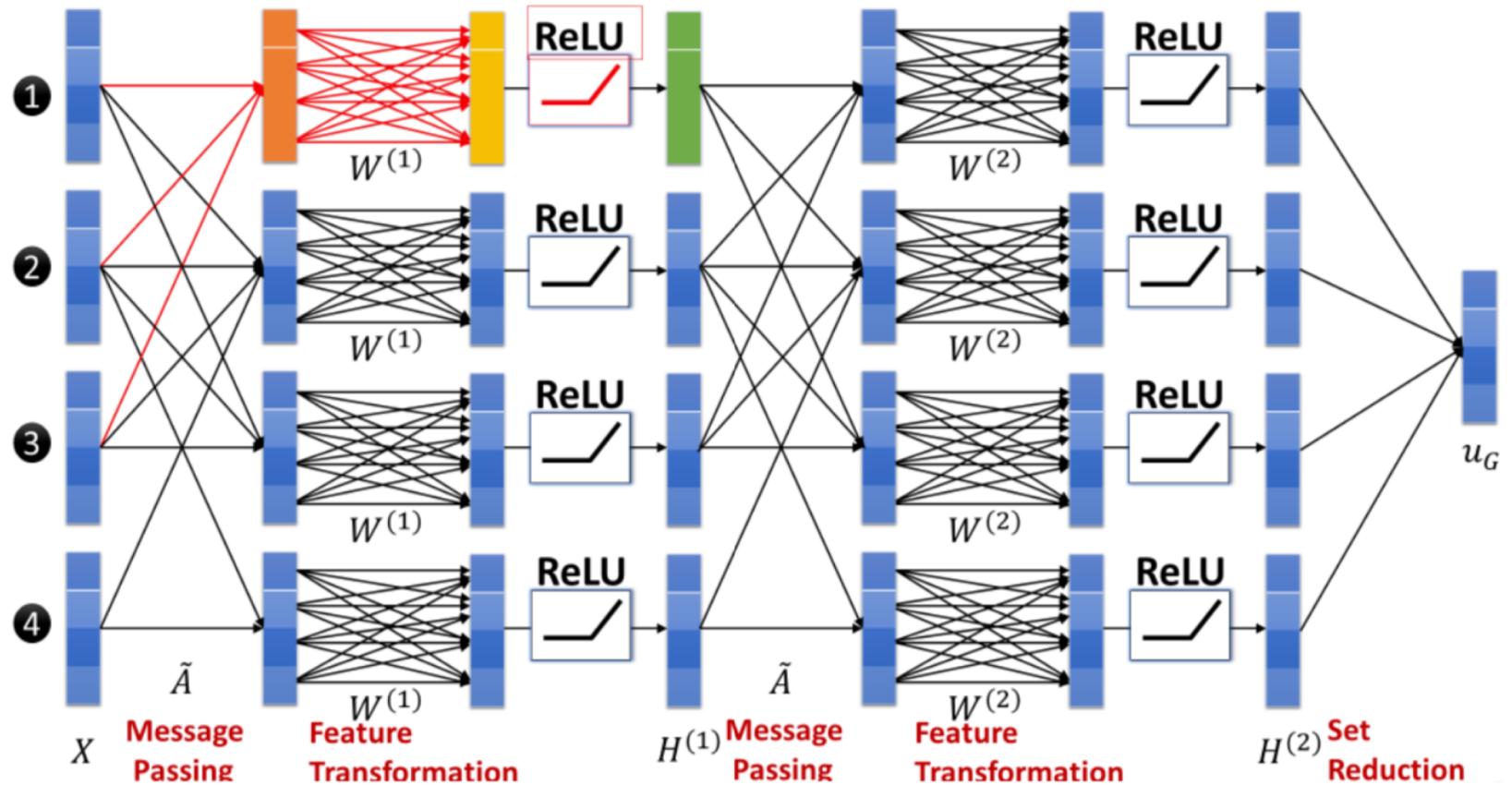
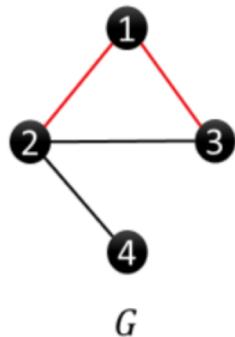


# GNN: Graph Convolutional Networks

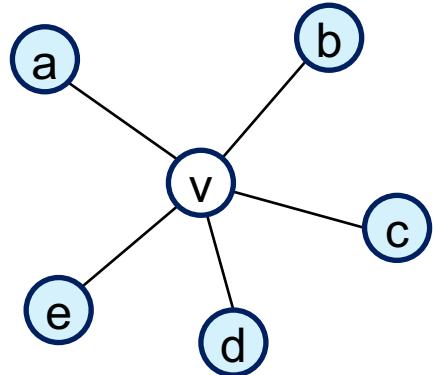


$$\mathbf{h}_v^k = \sigma(\mathbf{W}_k \sum_{u \in N(v) \cup v} \frac{\mathbf{h}_u^{k-1}}{\sqrt{|N(u)||N(v)|}})$$

# A Toy Example



# GNN: Graph Convolutional Networks



parameters in layer  $k$

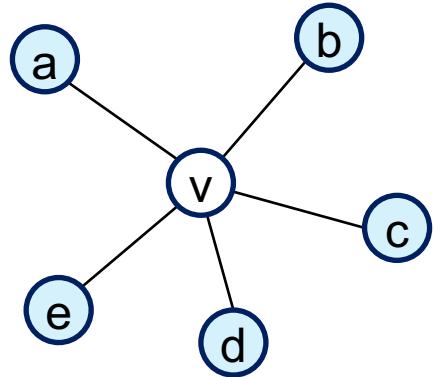
Non-linear activation function (e.g., ReLU)

$$\mathbf{h}_v^k = \sigma(\mathbf{W}_k \sum_{u \in N(v) \cup v} \frac{\mathbf{h}_u^{k-1}}{\sqrt{|N(u)||N(v)|}})$$

node  $v$ 's embedding at layer  $k$

the neighbors of node  $v$

# GNN: Graph Convolutional Networks

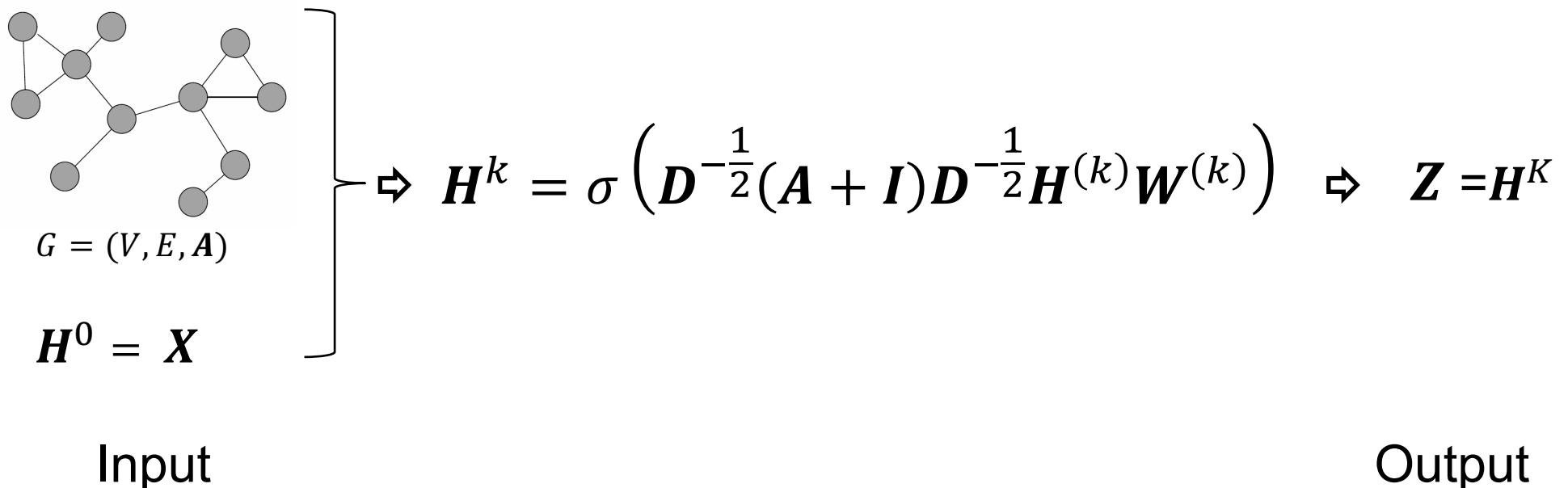


$$\mathbf{D}^{-\frac{1}{2}} \mathbf{A} \mathbf{D}^{-\frac{1}{2}} \mathbf{H}^{(k)} \mathbf{W}^{(k)}$$

$$\mathbf{h}_v^k = \sigma(\mathbf{W}_k \sum_{u \in \mathcal{N}(v)} \frac{h_u^{k-1}}{\sqrt{|N(u)||N(v)|}} + \mathbf{W}_k \sum_v \frac{h_v^{k-1}}{\sqrt{|N(v)||N(v)|}})$$

$$\mathbf{D}^{-\frac{1}{2}} \mathbf{I} \mathbf{D}^{-\frac{1}{2}} \mathbf{H}^{(k)} \mathbf{W}^{(k)}$$

# GNN: Graph Convolutional Networks



# GNN: Graph Convolutional Networks

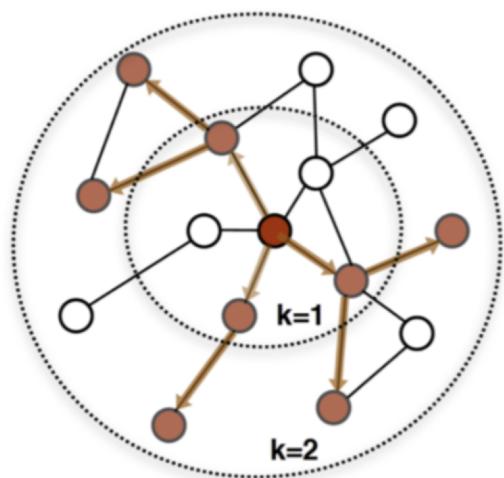
$$\mathbf{H}^k = \sigma \left( \mathbf{D}^{-\frac{1}{2}} (\mathbf{A} + \mathbf{I}) \mathbf{D}^{-\frac{1}{2}} \mathbf{H}^{(k)} \mathbf{W}^{(k)} \right)$$

GCN is one way of neighbor aggregations

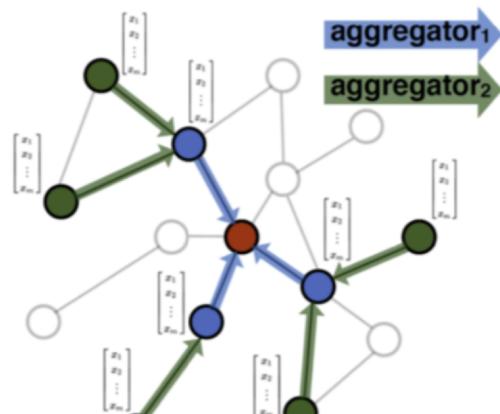
- **GraphSage**
- Graph Attention
- ... ...

# GraphSAGE Model Architecture

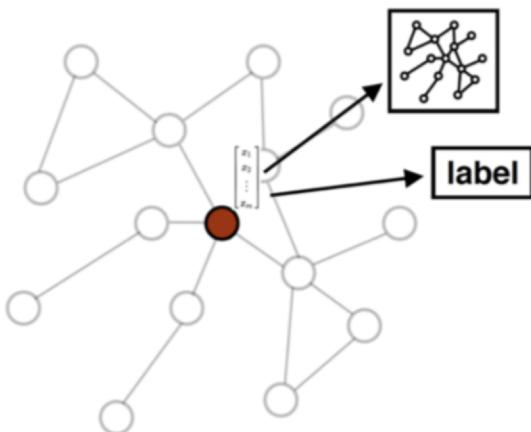
- Idea: Node's neighborhood defines a computation graph.
- Learn how to propagate information across the graph to compute node features



1. Sample neighborhood

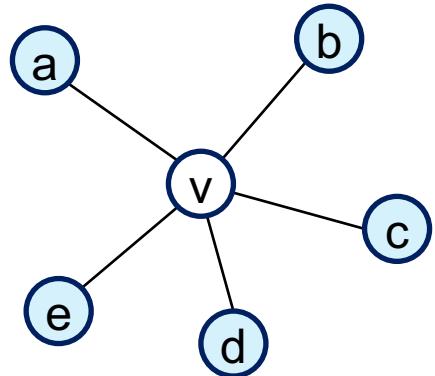


2. Aggregate feature information  
from neighbors



3. Predict graph context and label  
using aggregated information

# GraphSage



GCN

$$\mathbf{h}_v^k = \sigma(\mathbf{W}_k \sum_{u \in N(v) \cup v} \frac{\mathbf{h}_u^{k-1}}{\sqrt{|N(u)||N(v)|}})$$

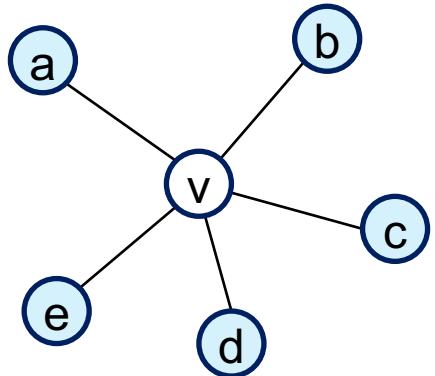
GraphSage

$$\mathbf{h}_v^k = \sigma([\mathbf{A}_k \cdot \text{AGG}(\{\mathbf{h}_u^{k-1}, \forall u \in N(v)\}), \mathbf{B}_k \mathbf{h}_v^{k-1}])$$

**Generalized aggregation:** any differentiable function that maps set of vectors to a single vector

1. Hamilton et al. Inductive Representation Learning on Large Graphs. NIPS 2017
2. Slide snipping from “Hamilton & Tang, AAAI 2019 Tutorial on Graph Representation Learning”

# GraphSage



GCN

$$\mathbf{h}_v^k = \sigma(\mathbf{W}_k \sum_{u \in N(v) \cup v} \frac{\mathbf{h}_u^{k-1}}{\sqrt{|N(u)||N(v)|}})$$

GraphSage

Instead of summation, it concatenate  
neighbor & self embeddings

$$\mathbf{h}_v^k = \sigma([\mathbf{A}_k \cdot \text{AGG}(\{\mathbf{h}_u^{k-1}, \forall u \in N(v)\}), \mathbf{B}_k \mathbf{h}_v^{k-1}])$$

**Generalized aggregation:** any differentiable  
function that maps set of vectors to a single vector

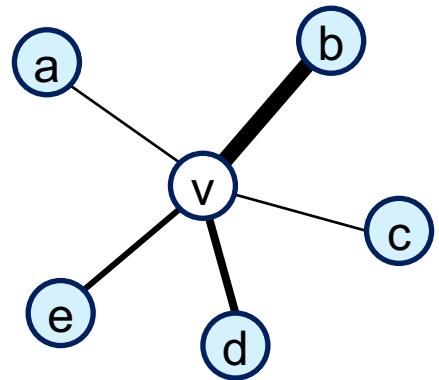
1. Hamilton et al. Inductive Representation Learning on Large Graphs. NIPS 2017
2. Slide snipping from “Hamilton & Tang, AAAI 2019 Tutorial on Graph Representation Learning”

# Performance

Table 1: Prediction results for the three datasets (micro-averaged F1 scores). Results for unsupervised and fully supervised GraphSAGE are shown. Analogous trends hold for macro-averaged scores.

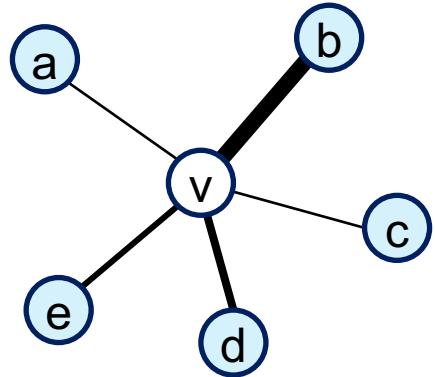
Name	Citation		Reddit		PPI	
	Unsup. F1	Sup. F1	Unsup. F1	Sup. F1	Unsup. F1	Sup. F1
Random	0.206	0.206	0.043	0.042	0.396	0.396
Raw features	0.575	0.575	0.585	0.585	0.422	0.422
DeepWalk	0.565	0.565	0.324	0.324	—	—
DeepWalk + features	0.701	0.701	0.691	0.691	—	—
GraphSAGE-GCN	0.742	0.772	<b>0.908</b>	0.930	0.465	0.500
GraphSAGE-mean	0.778	0.820	0.897	0.950	0.486	0.598
GraphSAGE-LSTM	0.788	0.832	<b>0.907</b>	<b>0.954</b>	0.482	<b>0.612</b>
GraphSAGE-pool	<b>0.798</b>	<b>0.839</b>	0.892	0.948	<b>0.502</b>	0.600
% gain over feat.	39%	46%	55%	63%	19%	45%

# Graph Attention Networks



Realistically, neighbors play different influences

# Graph Attention Networks



GCN

$$\mathbf{h}_v^k = \sigma(\mathbf{W}_k \sum_{u \in N(v) \cup v} \frac{\mathbf{h}_u^{k-1}}{\sqrt{|N(u)||N(v)|}})$$

Graph Attention

$$\mathbf{h}_v^k = \sigma\left( \sum_{u \in N(v) \cup v} \alpha_{v,u} \mathbf{W}^k \mathbf{h}_u^{k-1} \right)$$

Learned attention weights

# GAT Results

<i>Transductive</i>			
<b>Method</b>	<b>Cora</b>	<b>Citeseer</b>	<b>Pubmed</b>
MLP	55.1%	46.5%	71.4%
ManiReg (Belkin et al., 2006)	59.5%	60.1%	70.7%
SemiEmb (Weston et al., 2012)	59.0%	59.6%	71.7%
LP (Zhu et al., 2003)	68.0%	45.3%	63.0%
DeepWalk (Perozzi et al., 2014)	67.2%	43.2%	65.3%
ICA (Lu & Getoor, 2003)	75.1%	69.1%	73.9%
Planetoid (Yang et al., 2016)	75.7%	64.7%	77.2%
Chebyshev (Defferrard et al., 2016)	81.2%	69.8%	74.4%
GCN (Kipf & Welling, 2017)	81.5%	70.3%	<b>79.0%</b>
MoNet (Monti et al., 2016)	81.7 ± 0.5%	—	78.8 ± 0.3%
GCN-64*	81.4 ± 0.5%	70.9 ± 0.5%	<b>79.0</b> ± 0.3%
<b>GAT (ours)</b>	<b>83.0</b> ± 0.7%	<b>72.5</b> ± 0.7%	<b>79.0</b> ± 0.3%

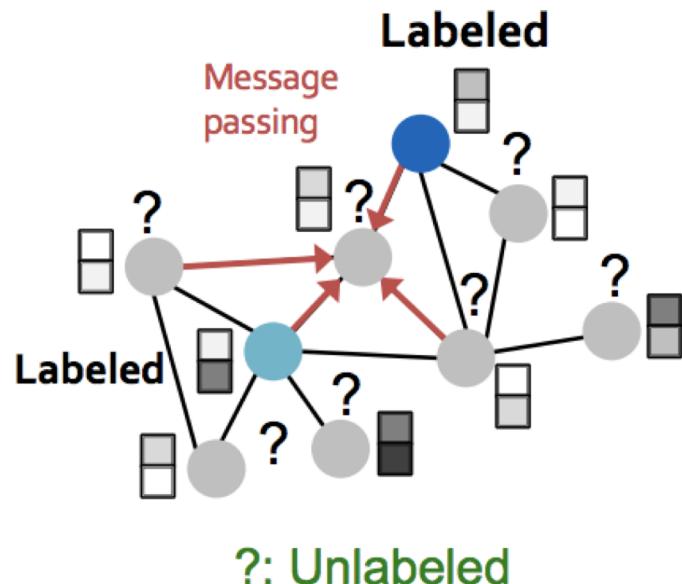
<i>Inductive</i>	
<b>Method</b>	<b>PPI</b>
Random	0.396
MLP	0.422
GraphSAGE-GCN (Hamilton et al., 2017)	0.500
GraphSAGE-mean (Hamilton et al., 2017)	0.598
GraphSAGE-LSTM (Hamilton et al., 2017)	0.612
GraphSAGE-pool (Hamilton et al., 2017)	0.600
GraphSAGE*	0.768
Const-GAT (ours)	0.934 ± 0.006
<b>GAT (ours)</b>	<b>0.973</b> ± 0.002

# Agenda

- Network Embedding
- Revisiting Network Embedding
- Graph Neural Network
- **Revisiting Graph Neural Network**
- GNN&Reasoning
- Revisiting GNN&Reasoning

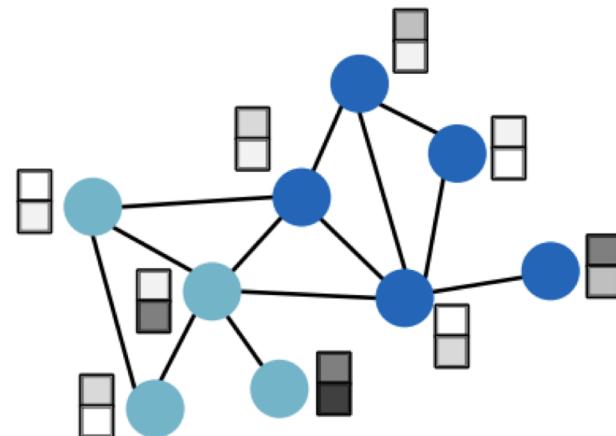
# Setting: Semi-supervised Learning on Graphs

**Input:** Partially labeled attributed graph



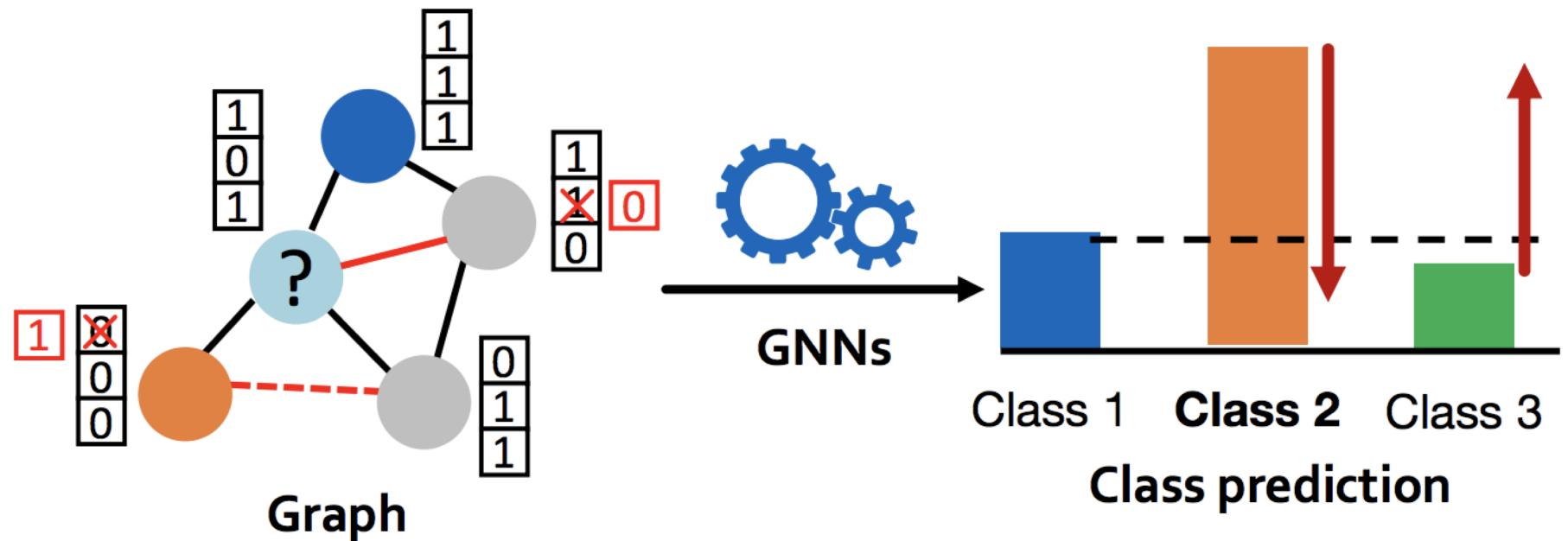
**Goal:** Predict labels of unlabeled nodes

GCN



# Challenges: non-robust

- $\mathbf{H}^{(l+1)} = \sigma(\hat{\mathbf{A}}\mathbf{H}^{(l)}\mathbf{W}^{(l)})$  : Deterministic propagation
- Nodes are highly dependent with its neighborhoods making GNNs **non-robust**.

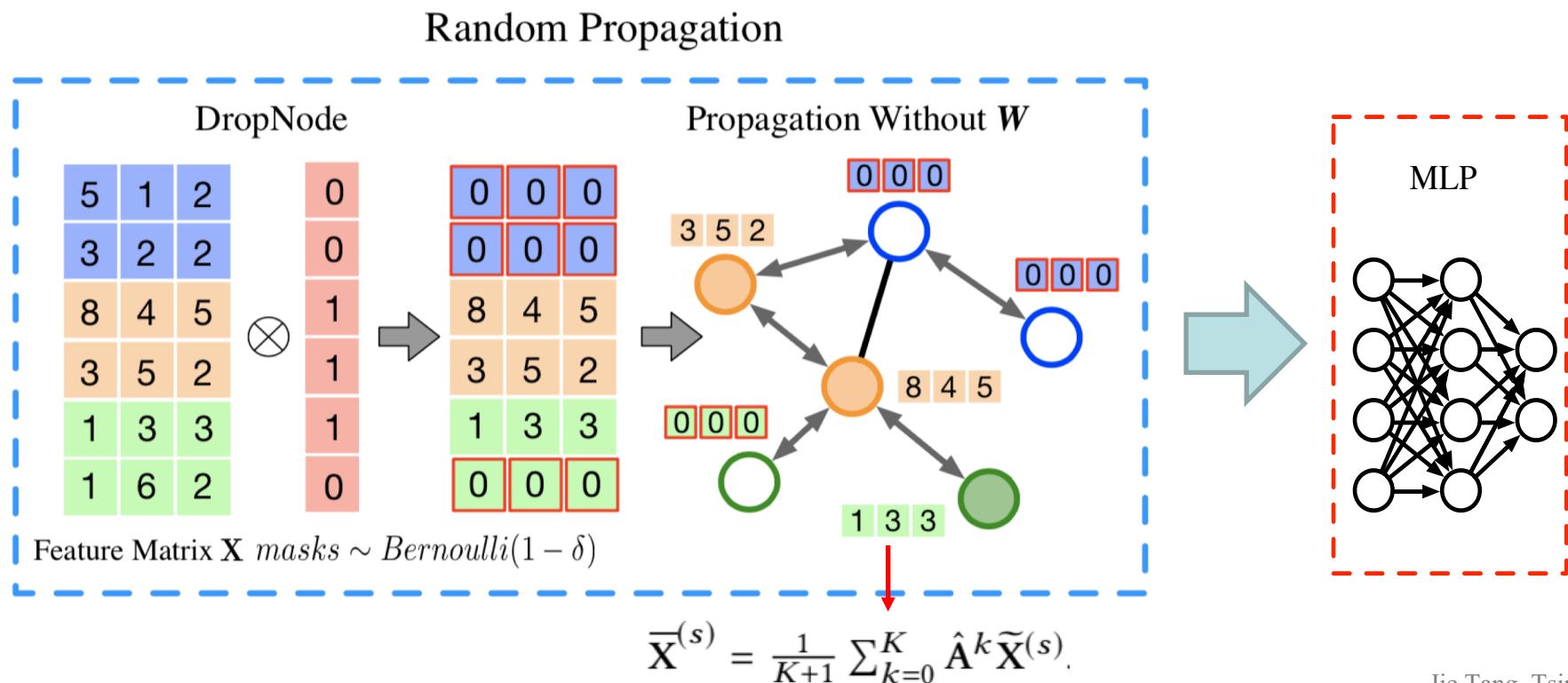


# Motivation: some problems of GCN

- $\mathbf{H}^{(l+1)} = \sigma(\hat{\mathbf{A}}\mathbf{H}^{(l)}\mathbf{W}^{(l)})$  : Propagation is coupled with transformation.
- Stacking many layers may cause **over-fitting** and **over-smoothing**.

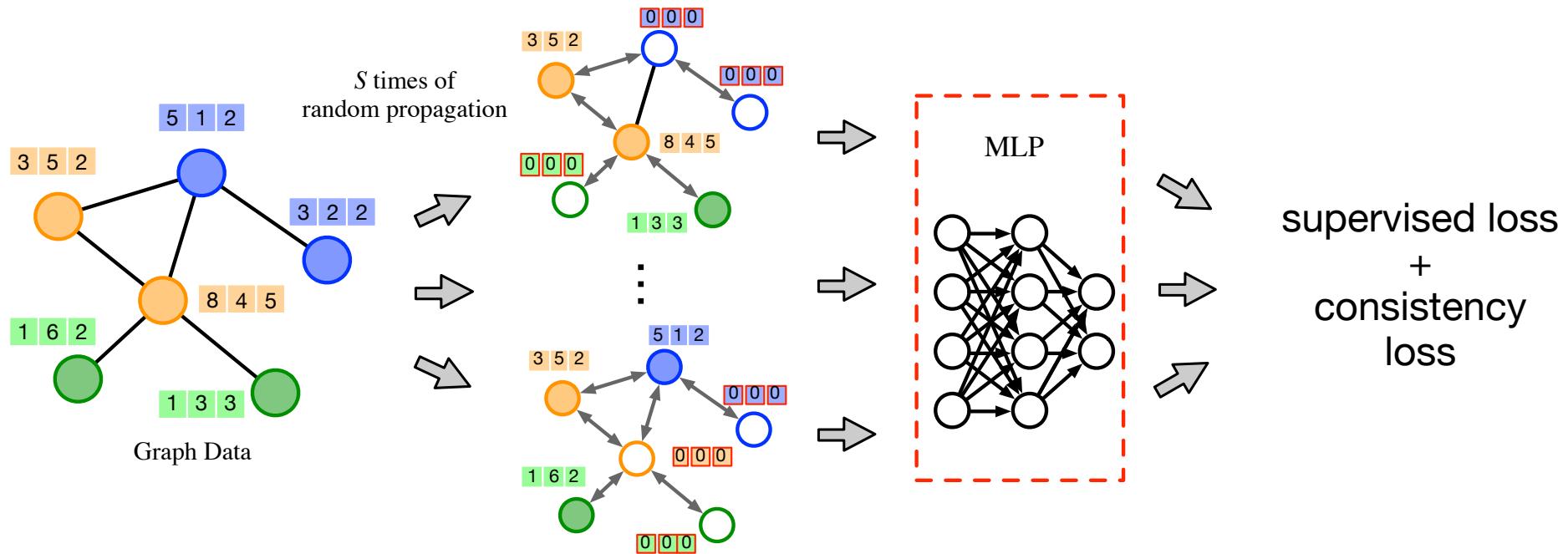
# Grand: Graph Random Neural Network

- Random Propagation (DropNode + Propagation):
  - Each node is enabled to be not sensitive to specific neighborhoods.
  - Decouple propagation from feature transformation.



# Graph Random Neural Network(Grand)

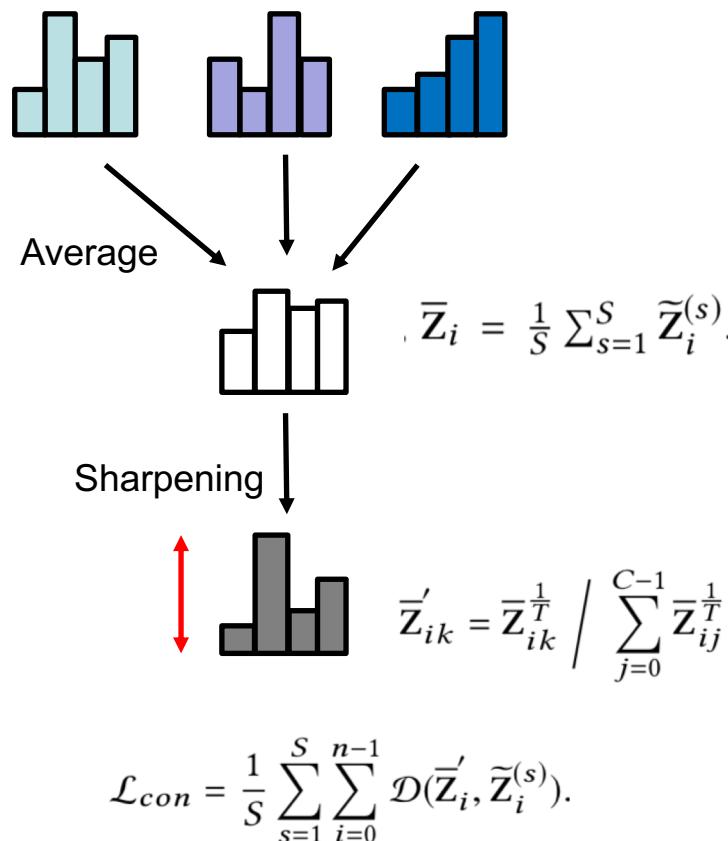
- Consistency Regularized Training:
  - Random propagation serves as graph data augmentation
  - Consistency Regularization: Optimizing the consistency among  $S$  augmentations of the graph.



# Grand training details

Consistency Loss:

Distributions of a node:




---

**Algorithm 2** Consistency Regularized Training for GRAND

---

**Input:**

Adjacency matrix  $\hat{\mathbf{A}}$ , feature matrix  $\mathbf{X} \in \mathbb{R}^{n \times d}$ , times of augmentations in each epoch  $S$ , DropNode probability  $\delta$ .

**Output:**

Prediction  $\mathbf{Z}$ .

- 1: **while** not convergence **do**
- 2:   **for**  $s = 1 : S$  **do**
- 3:     Apply DropNode via Algorithm 1:  $\tilde{\mathbf{X}}^{(s)} \sim \text{DropNode}(\mathbf{X}, \delta)$ .
- 4:     Perform propagation:  $\bar{\mathbf{X}}^{(s)} = \frac{1}{K+1} \sum_{k=0}^K \hat{\mathbf{A}}^k \tilde{\mathbf{X}}^{(s)}$ .
- 5:     Predict class distribution using MLP:  $\tilde{\mathbf{Z}}^{(s)} = P(\mathbf{Y} | \bar{\mathbf{X}}^{(s)}; \Theta)$ .
- 6:   **end for**
- 7:   Compute supervised classification loss  $\mathcal{L}_{sup}$  via Eq. 4 and consistency regularization loss via Eq. 6.
- 8:   Update the parameters  $\Theta$  by gradients descending:

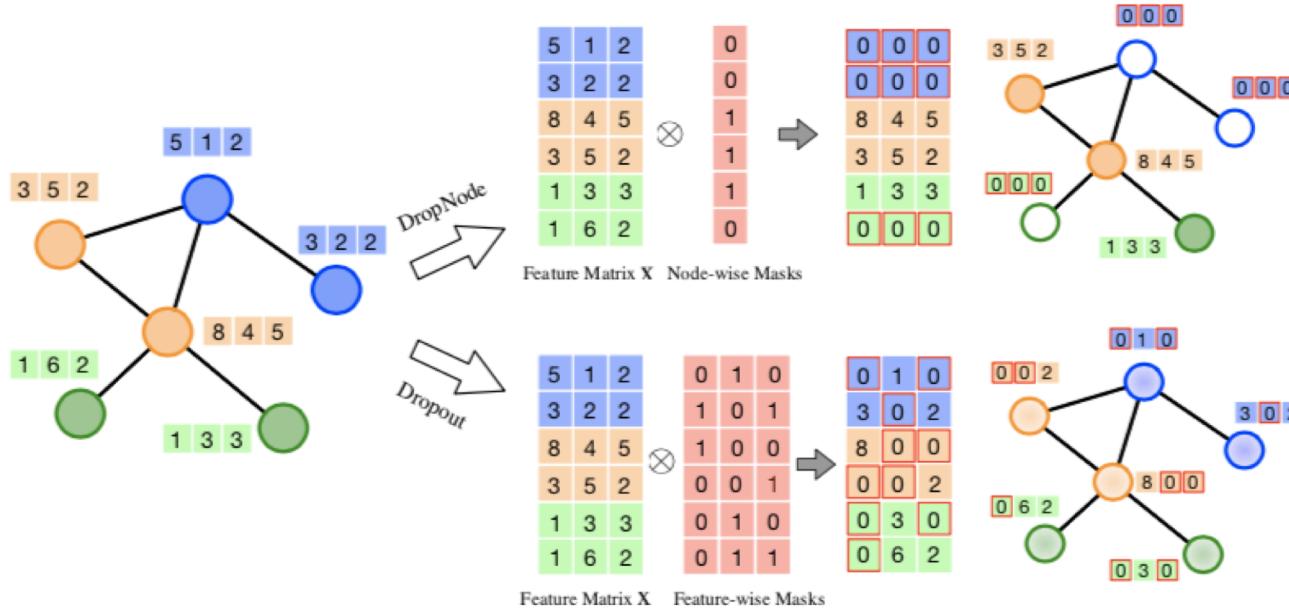
$$\nabla_{\Theta} \mathcal{L}_{sup} + \lambda \mathcal{L}_{con}$$

- 9: **end while**
  - 10: Output prediction  $\mathbf{Z}$  via Eq. 8.
-

# Theoretical Analysis

- With Consistency Regularization Loss:
  - Random propagation can enforce the consistency of the classification confidence between each node and its all multi-hop neighborhoods.
- With Supervised Cross-entropy Loss:
  - Random propagation can enforce the consistency of the classification confidence between each node and its labeled multi-hop neighborhoods.

# Different between DropNode and Dropout



**Figure 3: Difference between dropnode and dropout.** Dropout drops each element in  $X$  independently, while DropNode drops the entire features of selected nodes, i.e., the row vectors of  $X$ , randomly.

- Theoretically, Dropout is an adaptive L2 regularization.

# Results

**Table 2: Summary of classification accuracy (%).**

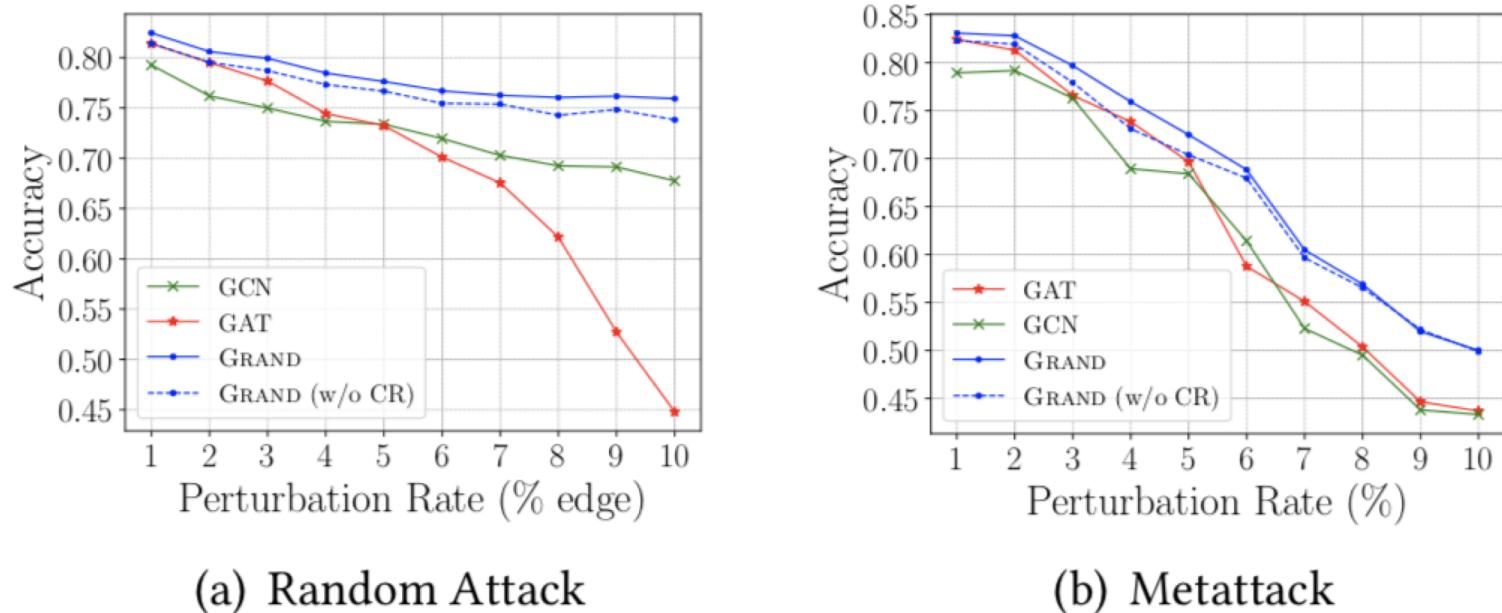
Category	Method	Cora	Citeseer	Pubmed
Graph Convolution	GCN [27]	81.5	70.3	79.0
	GAT [42]	83.0±0.7	72.5±0.7	79.0 ±0.3
	Graph U-Net [15]	84.4±0.6	73.2±0.5	79.6±0.2
	MixHop [2]	81.9 ± 0.4	71.4±0.8	80.8±0.6
	GMNN [36]	83.7	72.9	81.8
	GraphNAS [16]	84.2±1.0	73.1±0.9	79.6±0.4
Regularization based GCNs <sup>2</sup>	VBAT [13]	83.6 ± 0.5	74.0 ± 0.6	79.9 ± 0.4
	G <sup>3</sup> NN [31]	82.5 ±0.2	74.4±0.3	77.9 ± 0.4
	GraphMix [43]	83.9 ± 0.6	74.5 ±0.6	81.0 ± 0.6
	DropEdge [37]	82.8	72.3	79.6
Sampling based GCNs <sup>3</sup>	GraphSAGE [22]	78.9±0.8	67.4±0.7	77.8±0.6
	FastGCN [9]	81.4±0.5	68.8±0.9	77.6±0.5
Our methods	GRAND	<b>85.4±0.4</b>	<b>75.4±0.4</b>	<b>82.7±0.6</b>
	GRAND_GCN	84.5±0.3	74.2±0.3	80.0±0.3
	GRAND_GAT	84.3±0.4	73.2± 0.4	79.2±0.6
	GRAND_dropout	84.9±0.4	75.0±0.3	81.7±1.0

# Ablation Study

**Table 3: Ablation study results (%).**

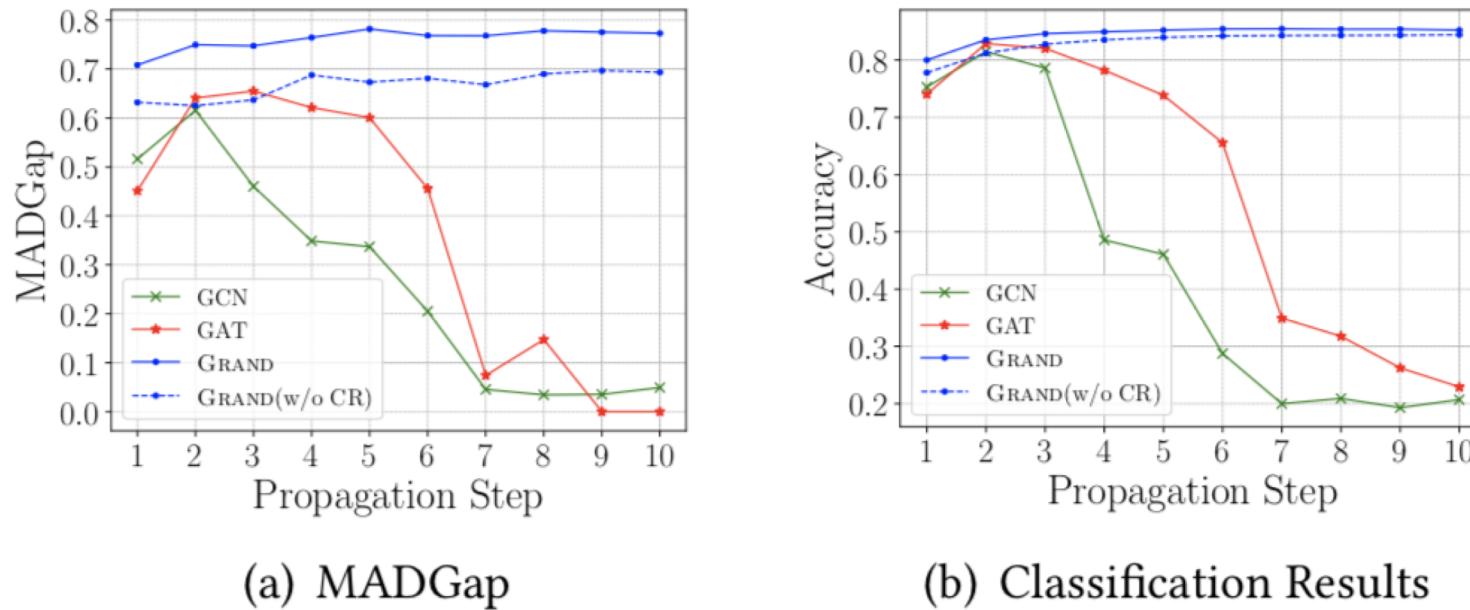
Model	Cora	Citeseer	Pubmed
GRAND	<b>85.4±0.4</b>	<b>75.4±0.4</b>	<b>82.7±0.6</b>
without CR	84.4 ±0.5	73.1 ±0.6	80.9 ±0.8
without multiple DropNode	84.7 ±0.4	74.8±0.4	81.0±1.1
without sharpening	84.6 ±0.4	72.2±0.6	81.6 ± 0.8
without CR and DropNode	83.2 ± 0.5	70.3 ± 0.6	78.5± 1.4

# Robustness Analysis



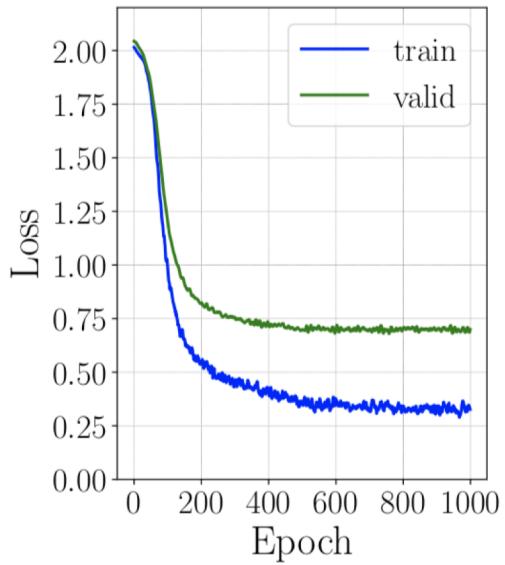
**Figure 4: Robustness: results under attacks on Cora.**

# Relieving Over-smoothing

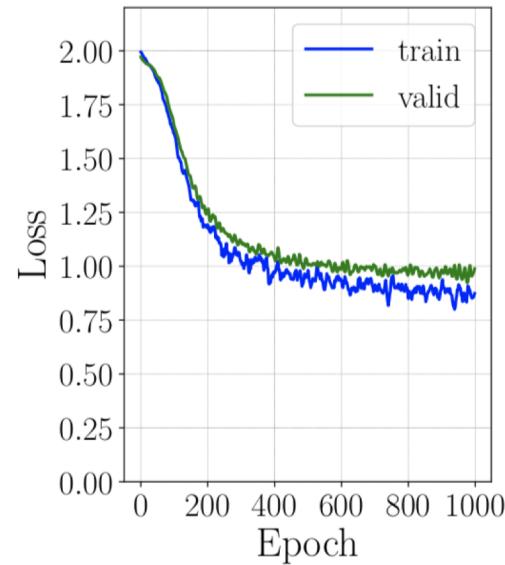


**Figure 5: Over-smoothing: GRAND vs. GCN & GAT on Cora.**

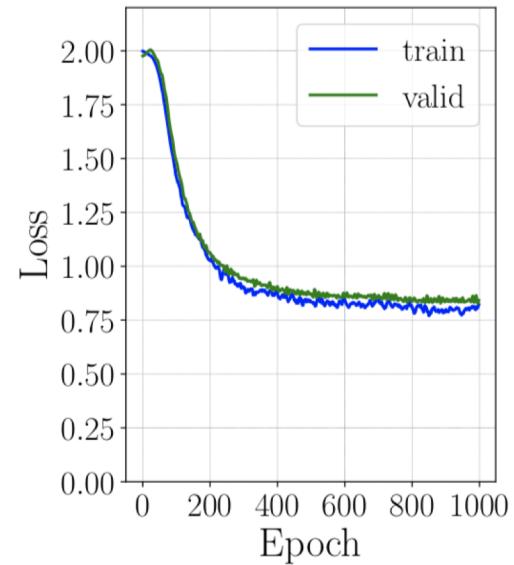
# Generalization Improvement



(a) Without CR and RP



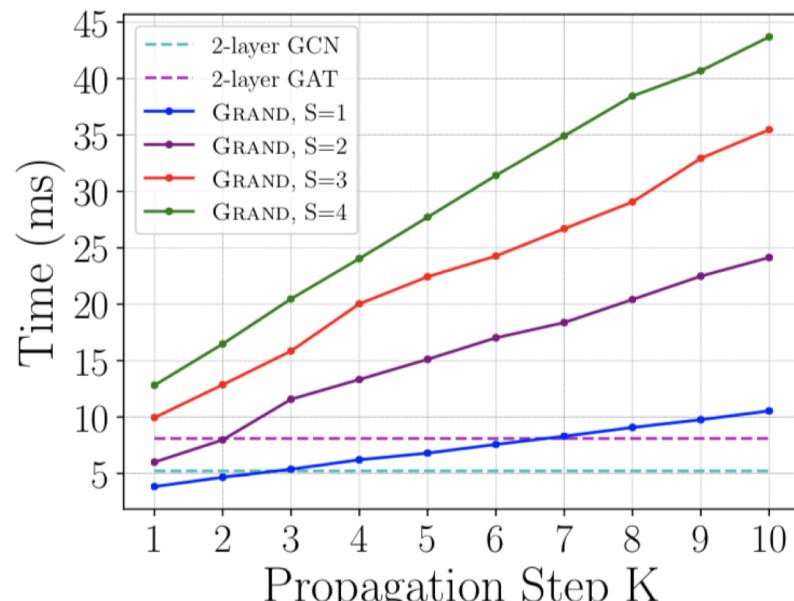
(b) Without CR



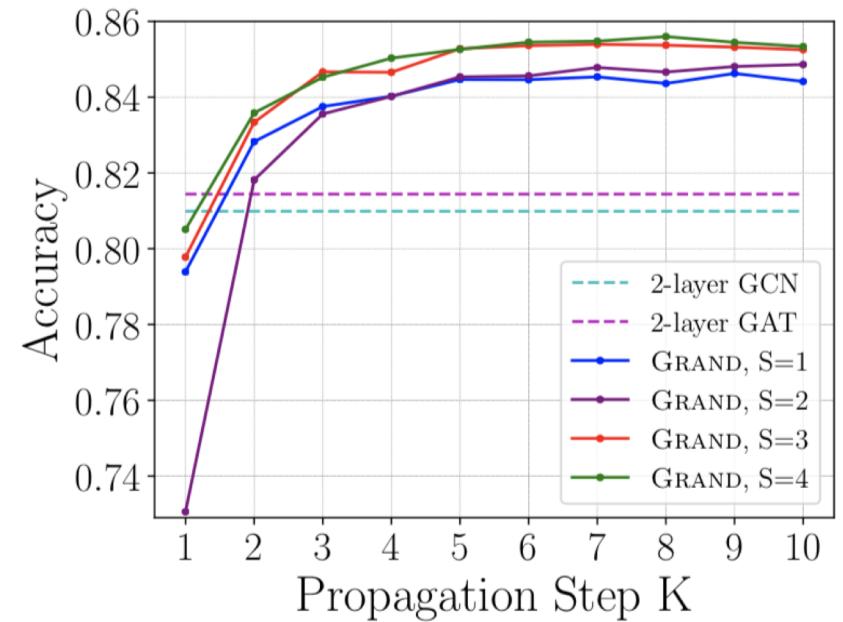
(c) GRAND

**Figure 6: Generalization: Training/validation losses on Cora.**

# Efficiency Analysis



(a) Per-epoch Training Time



(b) Classification Accuracy

**Figure 7: Efficiency Analysis for GRAND.**

# Results on Large Datasets

**Table 6: Results on large datasets.**

Method	Cora Full	Coauthor CS	Coauthor Physics	Amazon Computer	Amazon Photo	AMiner CS
GCN	$62.2 \pm 0.6$	$91.1 \pm 0.5$	$92.8 \pm 1.0$	$82.6 \pm 2.4$	$91.2 \pm 1.2$	$49.4 \pm 1.7$
GAT	$51.9 \pm 1.5$	$90.5 \pm 0.6$	$92.5 \pm 0.9$	$78.0 \pm 19.0$	$85.7 \pm 20.3$	$49.7 \pm 1.6$
GRAND	<b><math>63.5 \pm 0.6</math></b>	<b><math>92.9 \pm 0.5</math></b>	<b><math>94.6 \pm 0.5</math></b>	<b><math>85.7 \pm 1.8</math></b>	<b><math>92.5 \pm 1.7</math></b>	<b><math>52.2 \pm 1.3</math></b>

- Again, what are the **fundamentals** underlying the different models?
- Understanding GNNs as **Signal Rescaling**

# Case Study - GAT

- Message-Passing as attention coefficients

$$\alpha_{ij} = \frac{\exp \left( \text{LeakyReLU} \left( \vec{a}^T [\mathbf{W}\vec{h}_i || \mathbf{W}\vec{h}_j] \right) \right)}{\sum_{k, \tilde{A}_{ik} \neq 0} \exp \left( \text{LeakyReLU} \left( \vec{a}^T [\mathbf{W}\vec{h}_i || \mathbf{W}\vec{h}_k] \right) \right)}$$

 split  $\vec{a}$  into  $\vec{p}$  and  $\vec{q}$

$$\alpha_{ij} = \frac{\tilde{A}_{ij} \cdot \exp \left( \text{LeakyReLU} \left( (\mathbf{WH}\vec{p})_i + (\mathbf{WH}\vec{q})_j \right) \right)}{\sum_k \tilde{A}_{ik} \cdot \exp \left( \text{LeakyReLU} \left( (\mathbf{WH}\vec{p})_i + (\mathbf{WH}\vec{q})_k \right) \right)}$$

 convert to matrix form

$$\begin{cases} \mathbf{H}' = \sigma(\mathcal{N}(\mathbf{PL} + \mathbf{LQ}) \mathbf{HW}) \\ \mathbf{L} = \mathbf{A} + \mathbf{I}_N \\ \mathcal{N}(\cdot) = \text{SparseRowSoftmax}(\text{LeakyReLU}(\cdot)) \\ \mathbf{P}_{ii} = (\mathbf{HW}\vec{p})_i, \quad \mathbf{Q}_{ii} = (\mathbf{HW}\vec{q})_i \end{cases}$$

# Case Study – GraphSAGE-mean

- Message-Passing as heuristic sampling and aggregating scheme

$$h_v^k \leftarrow \sigma \left( \mathbf{W} \cdot \text{MEAN} \left( \{h_v^{k-1}\} \cup \{h_u^{k-1}, j \in \text{Sample}(i)\} \right) \right)$$



convert to matrix form

$$\begin{cases} \mathbf{H}' = \sigma (\mathcal{N}(\mathcal{L} \odot \mathbf{Q}) \mathbf{H} \mathbf{W}) \\ \mathcal{L} = A + I_N \\ \mathcal{N}(\mathbf{M}) = D^{-1} \mathbf{M}, D_{ii} = \sum_j \mathbf{M}_{ij} \\ \{\mathbf{Q}_{ij} | \hat{A}_{ij} \neq 0\} \sim \text{Sample}(\deg(i), S_l) \end{cases}$$

# Case Study - FastGCN

- Message-Passing as heuristic sampling and aggregating scheme

$$\left\{ \begin{array}{l} \mathbf{H}^{(l+1)}(v,:) = \sigma \left( \frac{1}{t_l} \sum_{j=1}^{t_l} \frac{\hat{A}(v, u_j^{(l)}) \mathbf{H}^{(l)}(u_j^{(l)}, :) \mathbf{W}^{(l)}}{q(u_j^{(l)})} \right) \\ q(u) = \|\hat{A}(:, u)\|^2 / \sum_{u' \in V} \|\hat{A}(:, u')\|^2, u \in V \end{array} \right.$$



convert to matrix form

$$\left\{ \begin{array}{l} \mathbf{H}' = \sigma(\mathcal{N}(\mathcal{L}\mathbf{Q}) \mathbf{H}\mathbf{W}) \\ \mathcal{N}(\mathbf{M}) = \frac{1}{t_l} \mathbf{M} \\ \{q(u_1)\mathbf{Q}_{11}, q(u_2)\mathbf{Q}_{22}, \dots, q(u_n)\mathbf{Q}_{nn}\} \sim \text{Sample}(N, t_l) \end{array} \right.$$

# Case Study - ASGCN

- Message-Passing as learned sampling and aggregating scheme

$$q^*(u_j) = \frac{\sum_{i=1}^n p(u_j|v_i)|g(x(u_j))|}{\sum_{k=1}^N \sum_{i=1}^n p(u_k|v_i)|g(x(u_k))|}$$

$$h^{(l+1)}(v_i) = \sigma \left( N(v_i) \frac{1}{n} \sum_{j=1}^n \frac{p(u_j|v_i)}{q^*(u_j)} h^{(l)}(u_j) \right)$$

$$u_j \sim q^*(u_j)$$



convert to matrix form

$$\begin{cases} \mathbf{H}' = \sigma(\mathcal{N}(\mathcal{L}\mathbf{Q}) \mathbf{H}\mathbf{W}) \\ \mathcal{N}(\mathbf{M}) = \frac{1}{n}\mathbf{M} \\ \mathbf{Q}_{ii} = \frac{q_i}{q^*(u_i)}, q_i \sim \text{Ber}(n, q^*(u_i)) \end{cases}$$

# Summarization

Methods	Rescaling and Propagation Rules
vanilla GCN	$\mathbf{H}' = \sigma(\mathcal{L}\mathbf{H}\mathbf{W})$
GAT	$\mathbf{H}' = \sigma(\mathcal{N}(\mathbf{P}\mathcal{L} + \mathcal{L}\mathbf{Q})\mathbf{H}\mathbf{W})$
GraphSAGE <sub>mean</sub>	$\mathbf{H}' = \sigma(\mathcal{N}(\mathcal{L} \odot \mathbf{Q})\mathbf{H}\mathbf{W})$
FastGCN	$\mathbf{H}' = \sigma(\mathcal{N}(\mathcal{L}\mathbf{Q})\mathbf{H}\mathbf{W})$
ASGCN	$\mathbf{H}' = \sigma(\mathcal{N}(\mathcal{L}\mathbf{Q})\mathbf{H}\mathbf{W})$

- $P$  and  $Q$  are rescaling coefficients matrices.
- $\mathcal{N}(\cdot)$  denotes some matrix normalization function.
- $\mathcal{L}$  is the model specified Laplacian matrix.
- $\sigma(\cdot)$  can be any activation function.

# Observations

- Propagation – by Laplacian
  - Laplacians are normalized adjacency matrix with self-loop
  - $\mathcal{L}$  can be  $D^{-1}(A + I)$ ,  $D^{-\frac{1}{2}}(A + I)D^{-\frac{1}{2}}$  or even  $A + I$ .

## • Signal Rescaling

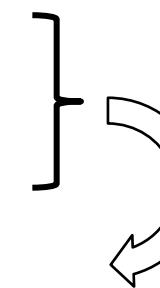
- Before Propagation
- After Propagation
- During Propagation
- Re-normalization

(Pre-Prop)

(Post-Prop)

(Edge-Wise)

(For numerical stability)



A combination  
gives  
approximation for

# Observations

- In this way, we
  - **disentangle** rescaling from message-passing
  - **decouple** rescaling operations into different operators
- Based on our observation, we are able to design a general / flexible GCN framework with decoupled rescaling operators

# Building Blocks of Signal Rescaling

- Pre-propagation Rescaling
  - Vanilla GCN:  $H' = \sigma(\mathcal{L}HW)$
  - Matrix row scaling operator as Diagonal matrix  $P$  and  $Q$
  - Rescaling before propagation:  $H' = \sigma(\mathcal{L}QHW)$
  - Re-normalization after aggregation:  $H' = \sigma(P\mathcal{L}QHW)$
  - $Q$  are extracted from pre-prop feature by a learnable vector  $\vec{p}$ :  $Q_{ii} = \text{sigmoid}(HW\vec{q})_i$
  - $P$  makes the row sum of  $P\mathcal{L}Q$  to be 1.

# Building Blocks of Signal Rescaling

- Post-propagation Rescaling

- Vanilla GCN:

$$H' = \sigma(\mathcal{L}HW)$$

- Negative signal rescaling by node adaptive encoder:

$$\sigma_{\vec{r}}(x) = \begin{cases} \sigma(x), & x \geq 0 \\ \sigma(\vec{r}_i x), & x < 0 \end{cases}$$

- Rescaling after propagation  $H' = \sigma_{\vec{r}}(\mathcal{L}HW)$

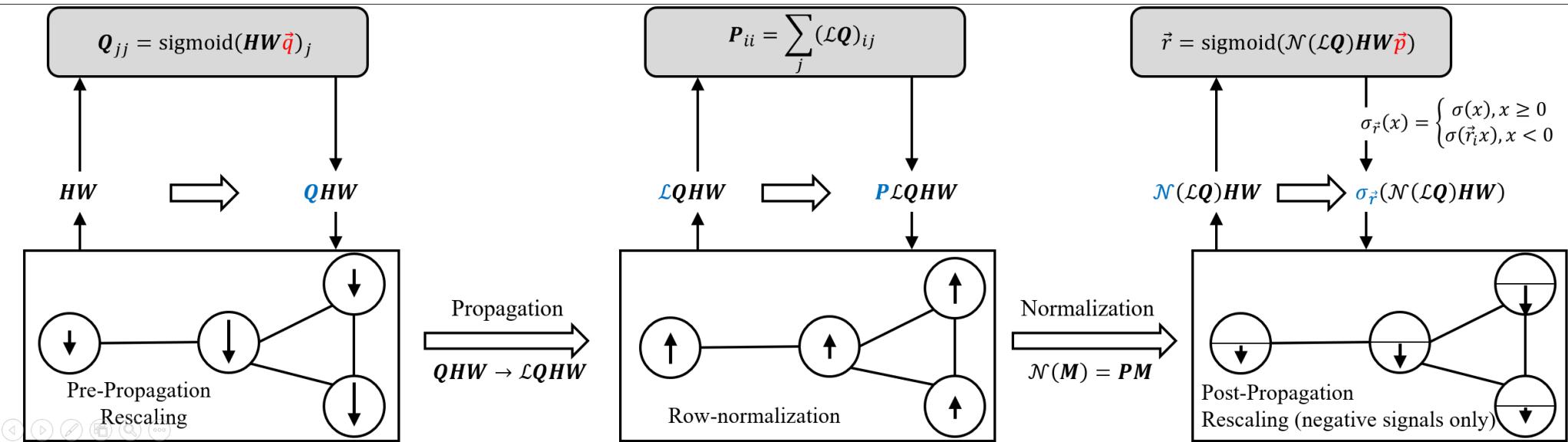
- $\vec{r}$  are extracted from post-prop feature by a learnable vector  $\vec{p}$ :  $\vec{r}_i = \text{sigmoid}(\mathcal{L}HW\vec{q})_i$

- Re-normalization are opted out for xLU( $\cdot$ ) activation's output mostly concentrate on the positive signal.

# Building Blocks of Signal Rescaling

- Edge-wise Rescaling
  - Approximated by the combination of Pre-prop rescaling and Post-prop rescaling
- Node Sampling Strategy
  - (Schematic) Dropout applied to Pre-propagation Matrix

# General Framework



Diagonal Matrix  $Q$  as Pre-prop rescaling operator  
 Node Adaptive Encoder  $\sigma_{\vec{r}}(\cdot)$  as Post-prop rescaling operator

# Analysis

- The pre-propagation rescaling redistributes the signal energy. It functions as noise reducer.
- The post-propagation rescaling reduce the variance before activation. It functions like Layer Normalization.
- The Node Sampling Strategy functions like small batch trick (Regularization).
- The flexibility of Signal Rescaling framework is favorable by Graph AutoML.

# Graph Attention as Signal Rescaling

- GAT

- $H' = \sigma(\mathcal{N}(P\mathcal{L} + \mathcal{L}Q)HW)$
- $\mathcal{L} = A + I_N$
- $\mathcal{N}(\cdot) = \text{SparseRowSoftmax}(\text{LeakyReLU}(\cdot))$
- $P_{ii} = (HW\vec{p})_i, \quad Q_{ii} = (HW\vec{q})_i$

# Graph Attention as Signal Rescaling

- Node Attention
  - $H'_i = \sigma_i(P\mathcal{L}QHW)_i$
  - $P_{ii} = \frac{1}{\vec{q} \cdot \vec{1}}$
- Edge Attention
  - $H'_i = \sigma_i(P\mathcal{L}QHW)_i$
  - $P_{ii} = \frac{1}{\mathcal{L}Q\vec{1}}$
- k-hop Edge Attention
  - $H'_i = \sigma_i(P\mathcal{L}^kQHW)_i$
  - $P_{ii} = \frac{1}{\mathcal{L}^kQ\vec{1}}$
- k-hop Path Attention
  - $H'_i = \sigma_i(P\mathcal{L}Q_k\mathcal{L}Q_{k-1}\cdots\mathcal{L}Q_1HW)_i$
  - $P_{ii} = \frac{1}{\mathcal{L}Q_k\mathcal{L}Q_{k-1}\cdots\mathcal{L}Q_1\vec{1}}$

# Performance – Citation Networks

Category	Method	Cora	Citeseer	Pubmed
Graph Convolution	Chebyshev	81.2	69.8	74.4
	GCN	81.5	70.3	79.0
	MixHop	81.9±0.4	71.4±0.8	<b>80.8±0.6</b>
	FastGCN*	80.0±0.6	69.5±0.6	77.8±0.4
	ASGCN*	78.5±0.5	68.9±0.5	75.5±0.4
	GAT	83.0±0.7	72.5±0.7	79.0±0.3
	GAT-SR**	83.4±0.4	72.4±0.6	78.7±0.4
	GAT-16**	83.4±0.4	72.3±0.6	78.8±0.3
	SRGCN	<b>84.1±0.5</b>	<b>73.4±0.7</b>	79.5±0.4
	SRGCN (Pre)	83.8±0.6	73.2±0.6	79.3±0.6
SRGCN	SRGCN (Post)	<b>84.1±0.5</b>	73.3±0.7	79.4±0.5
	SRGCN (1/2)	83.9±0.6	73.3±0.9	79.3±0.6
	SRGCN (1/4)	84.0±0.6	73.0±0.9	79.0±0.8
	SRGCN (1/8)	84.0±0.6	72.5±1.4	77.5±1.3

# Performance – PPI networks

Method	F1	Method	F1
Random	39.6	GeniePath	97.9
MLP	42.2	GAT	97.3±0.2
GraphSAGE-GCN	50.0	SRGCN	<b>98.4±0.2</b>
GraphSAGE-mean	59.8	SRGCN (Pre)	98.4±0.3
GraphSAGE-LSTM	61.2	SRGCN (Post)	97.3±0.2
GraphSAGE-pool	60.0	SRGCN (1/2)	98.1±0.4
GraphSAGE	76.8	SRGCN (1/4)	96.7±0.5

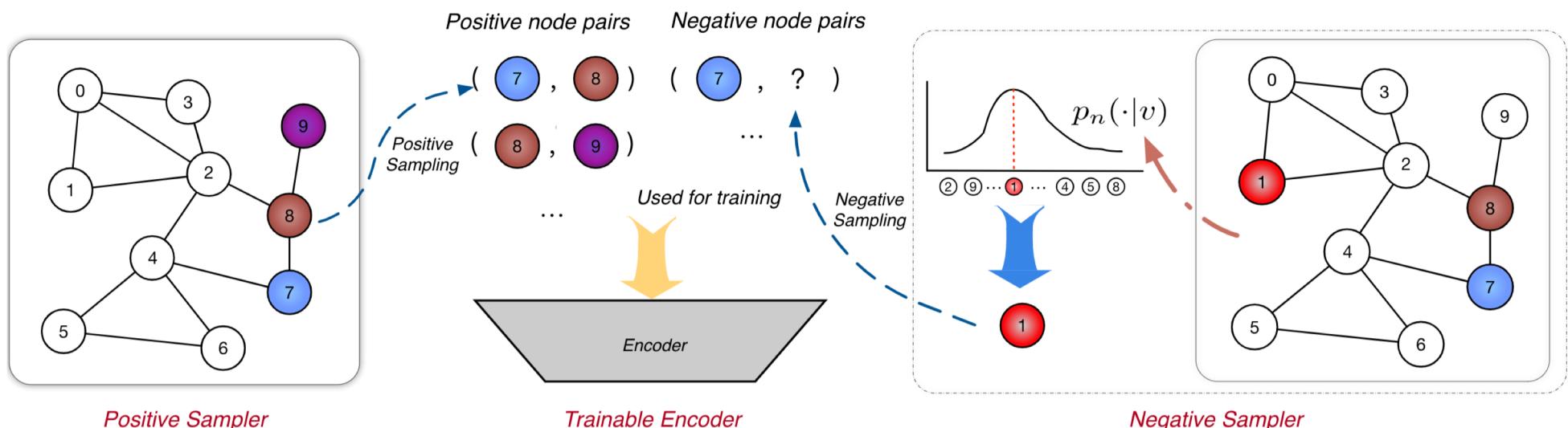
# Takeaway Messages & Future Works

- The **decoupled rescaling operations** have their separated utilities.
- Node sampling strategy functions as small batch trick.
  - Can we find a theory?
  - How to better use this?
- The graph **AutoML** has its potential to further enhance of the community of GNNs.
  - Realization?

- Let us now revisit the negative sampling?

# SampledNCE Framework

- An trainable encoder  $E_\theta$ -- generate node embeddings
  - An embedding lookup table
  - A variant of Graph Neural Networks
- A positive sampler -- sample positive nodes
- A negative sampler -- sample negative nodes



# Negative Sampling

- Negative Sampling
  - serve as **a simplified version of noise contrastive estimation.**
  - a efficient way to **accelerate the training** of word2vec.
  - negative sampling has a huge influence on the **performance**.
  - the **best choice** varies largely on different datasets.
  - few papers** systematically analyzed or discussed negative sampling in graph representation learning.

# Related Work

- **Degree**-based NS: utilize degree to sample negative samples
  - Power of Degree (Mikolov, Sutskever & Dean, 2013)
  - RNS (Caselles-Dupré, Lesaint & Royo-Leterier, 2018)
  - WRMF (Hu, Koren & Volinsky, 2008)
- **Hard**-samples NS: mine the hard negative samples by rejection
  - DNS (Zhang, Chen & Yu, 2013)
  - PinSAGE (Rex, Ruining& Jure, 2018)
  - WARP (Weston, Bengio & Usunier, 2011)
- **GAN**-based NS: utilize GAN to adversarially generate “difficult” negative samples
  - IRGAN (Wang, Yu & Xu, 2017)
  - KBGAN (Cai & Wang, 2018)
  - NMRN (Wang, Yin & Wang, 2018)

# Understanding Negative Sampling--Objective

The objective function for embedding:

$$J = \mathbb{E}_{(u,v) \sim p_d} \log \sigma(\vec{u}^T \vec{v}) + \mathbb{E}_{v \sim p_d(v)} [k \mathbb{E}_{u' \sim p_n(u'|v)} \log \sigma(-\vec{u}'^T \vec{v})]$$

For each  $(u, v)$  pair, define two Bernoulli distribution:

- P:  $P_{u,v}(x=1) = \frac{p_d(u|v)}{p_d(u|v) + kp_n(u|v)}$       Q:  $Q_{u,v}(x=1) = \sigma(\vec{u}^T \vec{v})$

The objective function can be simplified as follows:

$$J = - \sum_u (p_d(u|v) + kp_n(u|v)) H(P_{u,v}, Q_{u,v}), \text{ where } H(p, q) \text{ is the cross entropy.}$$

According to *Gibbs Inequality*, the optimal embedding for each node pair  $(u, v)$  :

$$\vec{u}^T \vec{v} = - \log \frac{k \cdot p_n(u|v)}{p_d(u|v)}$$

# Understanding Negative Sampling--Risk

The loss function to minimize *empirical risk* as follows:

$$J_T^{(v)} = \frac{1}{T} \sum_{i=1}^T \log \sigma(\vec{u}_i^T \vec{v}) + \frac{1}{T} \sum_{i=1}^{kT} \log \sigma(-\vec{u}'_i^T \vec{v}),$$

where  $\{u_1, \dots, u_T\}$  are sampled from  $p_d(u|v)$  and  $\{u'_1, \dots, u'_{kT}\}$  are sampled from  $p_n(u|v)$ .

Theorem: the random variable  $\sqrt{T}(\theta_T - \theta^*)$  asymptotically converges to a distribution with zero mean vector and covariance matrix.

$$\text{Cov}(\sqrt{T}(\theta_T - \theta^*)) = \text{diag}(m)^{-1} - (1 + 1/k)1^\top 1$$

where  $m = [\frac{kp_d(u_0|v)p_n(u_0|v)}{p_d(u_0|v)+kp_n(u_0|v)}, \dots, \frac{kp_d(u_{N-1}|v)p_n(u_{N-1}|v)}{p_d(u_{N-1}|v)+kp_n(u_{N-1}|v)}]^T$  and  $1 = [1, \dots, 1]^T$ .

According to Theorem, the mean squared error of  $\vec{u}^T \vec{v}$ :

$$\mathbb{E}[\|(\theta_T - \theta^*)_u\|^2] = \frac{1}{T} \left( \frac{1}{p_d(u|v)} - 1 + \frac{1}{kp_n(u|v)} - \frac{1}{k} \right)$$

# The Principle of Negative Sampling

A simple solution is to sample negative nodes *positively but sub-linearly* correlated to their positive sampling distribution.

$$p_n(u|v) \propto p_d(u|v)^\alpha, 0 < \alpha < 1$$

- **Monotonicity:** from the perspective of objective, if we have  $p_d(u_i|v) > p_d(u_j|v)$ ,

$$\begin{aligned}\vec{u}_i^T \vec{v} &= \log p_d(u_i|v) - \alpha \log p_d(u_i|v) + c \\ &> (1 - \alpha) \log p_d(u_j|v) + c = \vec{u}_j^T \vec{v}\end{aligned}$$

- **Accuracy:** from the perspective of risk, if  $p_n(u|v) \propto p_d(u|v)^\alpha$ ,

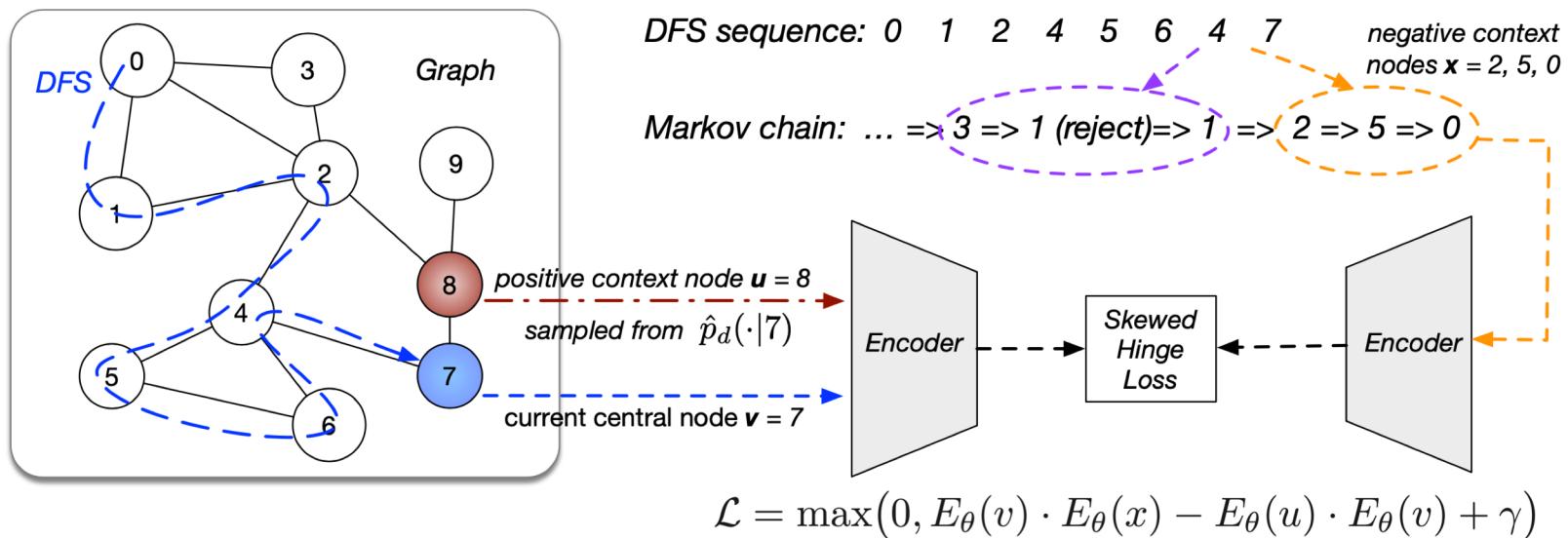
$$\mathbb{E}[\|(\theta_T - \theta^*)_u\|^2] = \frac{1}{T} \left( \frac{1}{p_d(u|v)} \left( 1 + \frac{p_d(u|v)^{1-\alpha}}{c} \right) - 1 - \frac{1}{k} \right)$$

# MCNS Model

- self-contrast approximation for positive sampling distribution:
  - replace  $p_d$  by inner products based on the current encoder

$$p_n(u|v) \propto p_d(u|v)^\alpha \approx \frac{(E_\theta(u) \cdot E_\theta(v))^\alpha}{\sum_{u' \in U} (E_\theta(u') \cdot E_\theta(v))^\alpha}$$

- Metropolis-Hastings to accelerate negative sampling



# Experiments

## Recommendation Task

MovieLens:

2,625 nodes

100,000 links

Amazon:

255,404 nodes

1,689,188 links

Alibaba:

159,633 nodes

907,470 links

Evaluation Metric:

MRR &

Hits@30

		MovieLens			Amazon		Alibaba	
		DeepWalk	GCN	GraphSAGE	DeepWalk	GraphSAGE	DeepWalk	GraphSAGE
MRR	Deg <sup>0.75</sup>	0.025±.001	0.062±.001	0.063±.001	0.041±.001	0.057±.001	0.037±.001	0.064±.001
	WRMF	0.022±.001	0.038±.001	0.040±.001	0.034±.001	0.043±.001	0.036±.001	0.057±.002
	RNS	0.031±.001	0.082±.002	0.079±.001	0.046±.003	0.079±.003	0.035±.001	0.078±.003
	PinSAGE	0.036±.001	0.091±.002	0.090±.002	0.057±.004	0.080±.001	0.054±.001	0.081±.001
	WARP	0.041±.003	0.114±.003	0.111±.003	0.061±.001	0.098±.002	0.067±.001	0.106±.001
	DNS	0.040±.003	0.113±.003	0.115±.003	0.063±.001	0.101±.003	0.067±.001	0.090±.002
	IRGAN	0.047±.002	0.111±.002	0.101±.002	0.059±.001	0.091±.001	0.061±.001	0.083±.001
	KBGAN	0.049±.001	0.114±.003	0.100 ±.001	0.060±.001	0.089±.001	0.065±.001	0.087±.002
	MCNS	<b>0.053±.001</b>	<b>0.122±.004</b>	<b>0.114±.001</b>	<b>0.065±.001</b>	<b>0.108±.001</b>	<b>0.070±.001</b>	<b>0.116±.001</b>
Hits@30	Deg <sup>0.75</sup>	0.115±.002	0.270±.002	0.270±.001	0.161±.003	0.238±.002	0.138±.003	0.249±.004
	WRMF	0.110±.003	0.187±.002	0.181±.002	0.139±.002	0.188±.001	0.121±.003	0.227±.004
	RNS	0.143±.004	0.362±.004	0.356±.001	0.171±.004	0.317±.004	0.132±.004	0.302±.005
	PinSAGE	0.158±.003	0.379±.005	0.383±.005	0.176±.004	0.333±.005	0.146±.003	0.312±.005
	WARP	0.164±.005	0.406±.002	0.404±.005	0.181±.004	0.340±.004	0.178±.004	0.342±.004
	DNS	0.166±.005	0.404±.006	0.410±.006	0.182±.003	0.358±.004	0.186±.005	0.336±.004
	IRGAN	0.207±.002	0.415±.004	0.408±.004	0.183±.004	0.342±.003	0.175±.003	0.320±.002
	KBGAN	0.198±.003	0.420±.003	0.401±.005	0.181±.003	0.347±.003	0.181±.003	0.331±.004
	MCNS	<b>0.230±.003</b>	<b>0.426 ±.005</b>	<b>0.413±.003</b>	<b>0.207±.003</b>	<b>0.386±.004</b>	<b>0.201±.003</b>	<b>0.387±.002</b>

# Experiments

## Link Prediction Task

Arxiv: 5,242 nodes & 28,980 links

Evaluation Metric: AUC

	Algorithm	DeepWalk	GCN	GraphSAGE
AUC	$Deg^{0.75}$	64.6±0.1	79.6±0.4	78.9±0.4
	WRMF	65.3±0.1	80.3±0.4	79.1±0.2
	RNS	62.2±0.2	74.3±0.5	74.7±0.5
	PinSAGE	67.2±0.4	80.4±0.3	80.1±0.4
	WARP	70.5±0.3	81.6±0.3	82.7±0.4
	DNS	70.4±0.3	81.5±0.3	82.6±0.4
	IRGAN	71.1±0.2	82.0±0.4	82.2±0.3
	KBGAN	71.6±0.3	81.7±0.3	82.1±0.3
	MCNS	<b>73.1±0.4</b>	<b>82.6±0.4</b>	<b>83.5±0.5</b>

## Node Classification Task

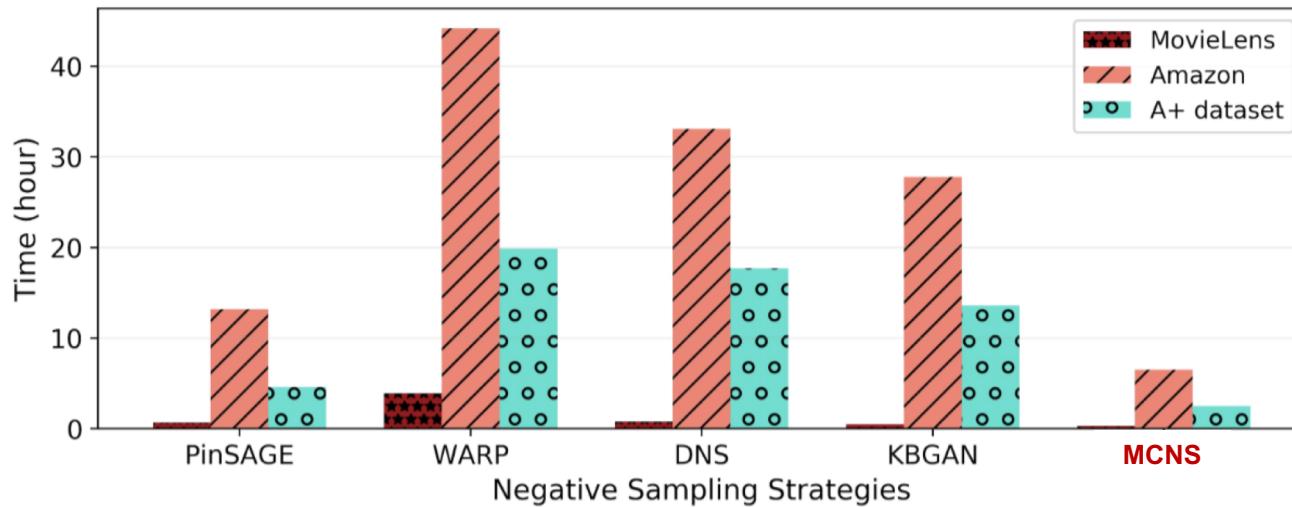
BlogCatalog: 10,312 nodes & 333,983 links

Evaluation Metric: Micro-F1

	Algorithm	DeepWalk			GCN			GraphSAGE		
		$T_R$ (%)	10	50	90	10	50	90	10	50
Micro-F1	$Deg^{0.75}$	31.6	36.6	39.1	36.1	41.8	44.6	35.9	42.1	44.0
	WRMF	30.9	35.8	37.5	34.2	41.4	43.3	34.4	41.0	43.1
	RNS	29.8	34.1	36.0	33.4	40.5	42.3	33.5	39.6	41.6
	PinSAGE	32.0	37.4	40.1	37.2	43.2	45.7	36.9	43.2	45.1
	WARP	35.1	40.3	42.1	39.9	45.8	47.7	40.1	45.5	47.5
	DNS	35.2	40.4	42.5	40.4	46.0	48.6	40.5	46.3	48.5
	IRGAN	34.3	39.6	41.8	39.1	45.2	47.9	38.9	45.0	47.6
	KBGAN	34.6	40.0	42.3	39.5	45.5	48.3	39.6	45.3	48.5
	MCNS	<b>36.1</b>	<b>41.2</b>	<b>43.3</b>	<b>41.7</b>	<b>47.3</b>	<b>49.9</b>	<b>41.6</b>	<b>47.5</b>	<b>50.1</b>

# Efficiency Comparison

## Runtime Comparisons:



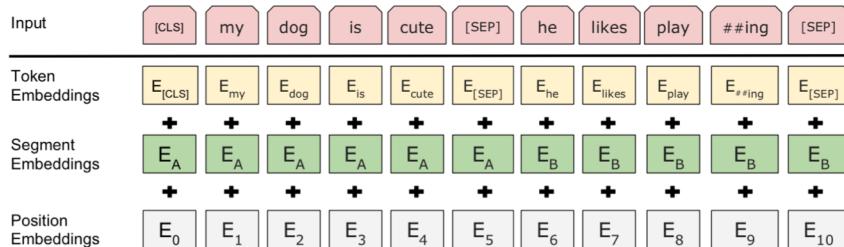
The runtime of MCNS and hard-samples or GAN-based strategies with GraphSAGE encoder in recommendation task.

# Summary of MCNS

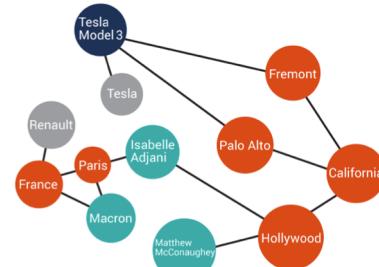
- Analyze **the role of negative sampling** from the perspectives of both **objective and risk**.
- Derive the theory and quantify that the negative sampling distribution should be **positively but sub-linearly** correlated to their positive sampling distribution.
- Approximate the positive distribution with self-contrast approximation and accelerating negative sampling by Metropolis-Hastings.
- Achieve **start-of-art performance** in recommendation, link prediction and node classification, on a total of 19 experimental settings.

# Challenges

- How to combine Graph with Pre-Training (BERT/CL)?
- Graph Neural Network Pre-Training



+





# GCC: Graph Contrastive Coding for Graph Neural Network Pre-Training

Jiezhong Qiu\*, Qibin Chen\*, Yuxiao Dong\$, Jing Zhang+,  
Hongxia Yang#, Ming Ding\*, Kuansan Wang\$, Jie Tang\*

\*Tsinghua University

\$Microsoft Research, Redmond

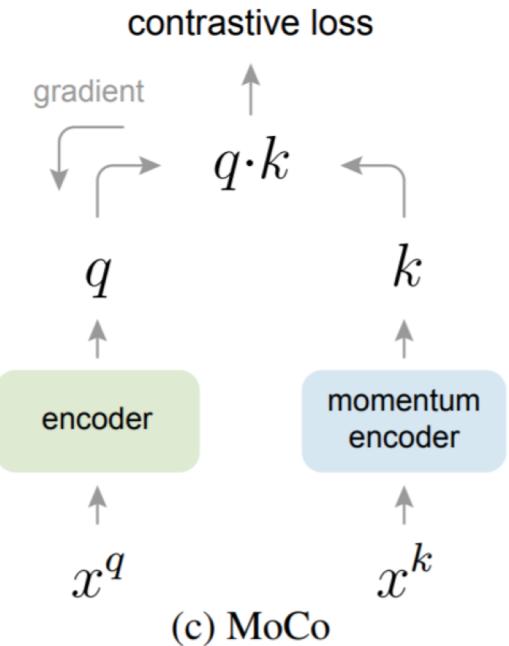
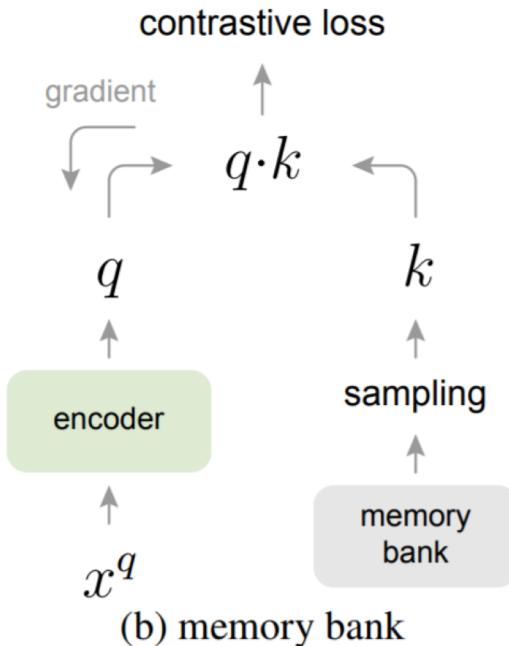
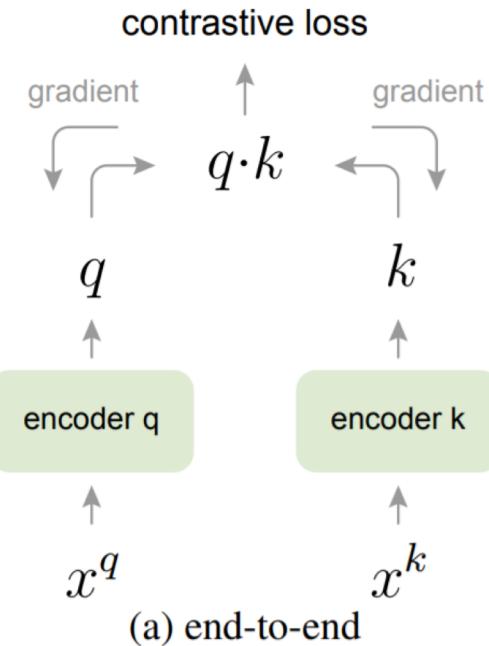
#DAMO Academy, Alibaba Group

+Renmin University

# Revisit MoCo (CVPR 20)

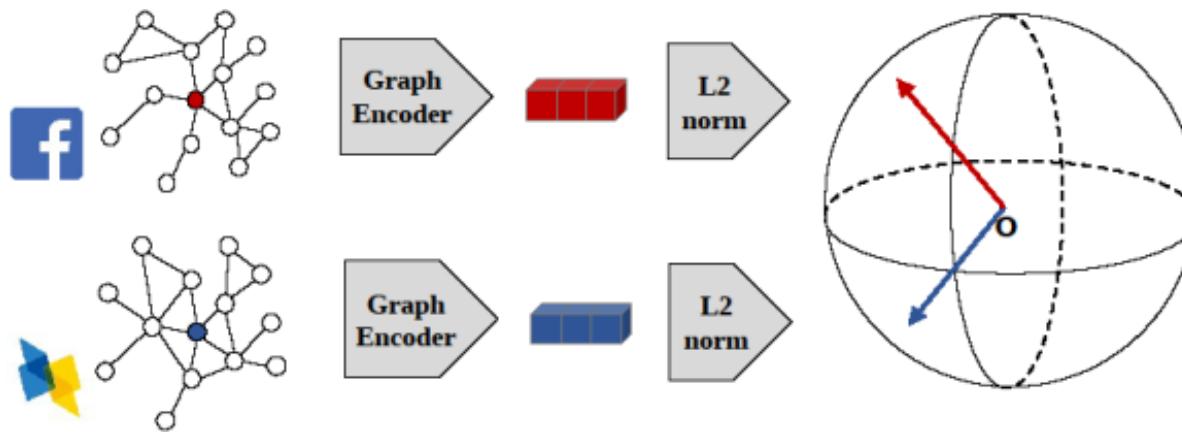
- Momentum Contrast for Unsupervised Visual Representation Learning  
<https://arxiv.org/pdf/1911.05722.pdf>
- Train ResNet on ImageNet without image labels
  - Competitive results on ImageNet classification
  - Outperform supervised ResNet in 7 downstream tasks

# Revisit MoCo



# Graph Contrastive Coding (GCC)

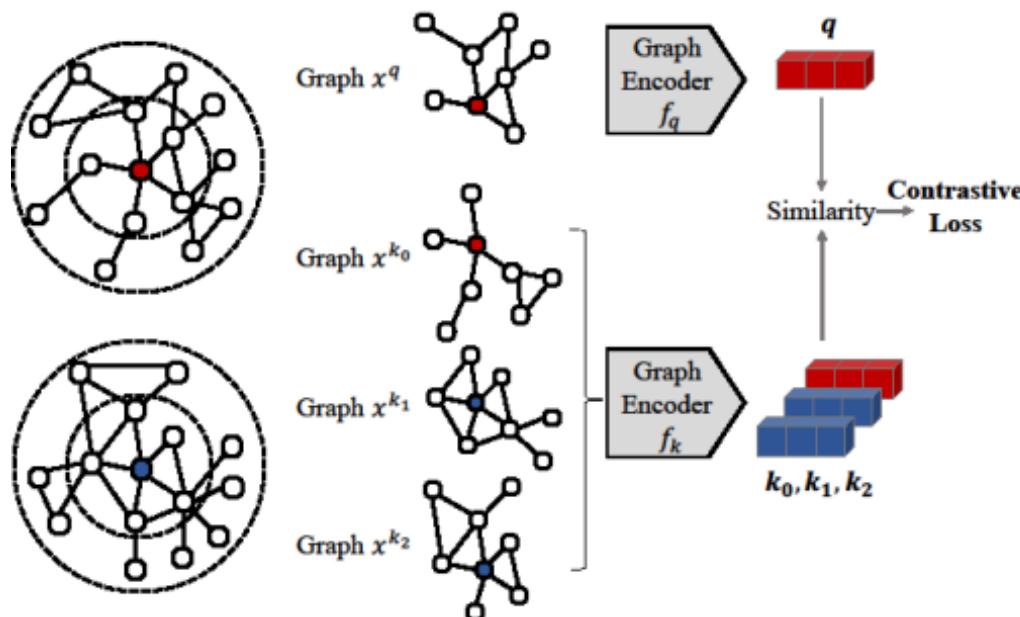
- Problem formulation:
  - Measuring vertex structural similarity



- New wine in old bottles:
  - motif, centrality, clustering coefficient, structural diversity, edge density, etc

# Graph Contrastive Coding (GCC)

- Define positive pairs by sub-graph sampling
  - Random walk with restart sub-graph sampling



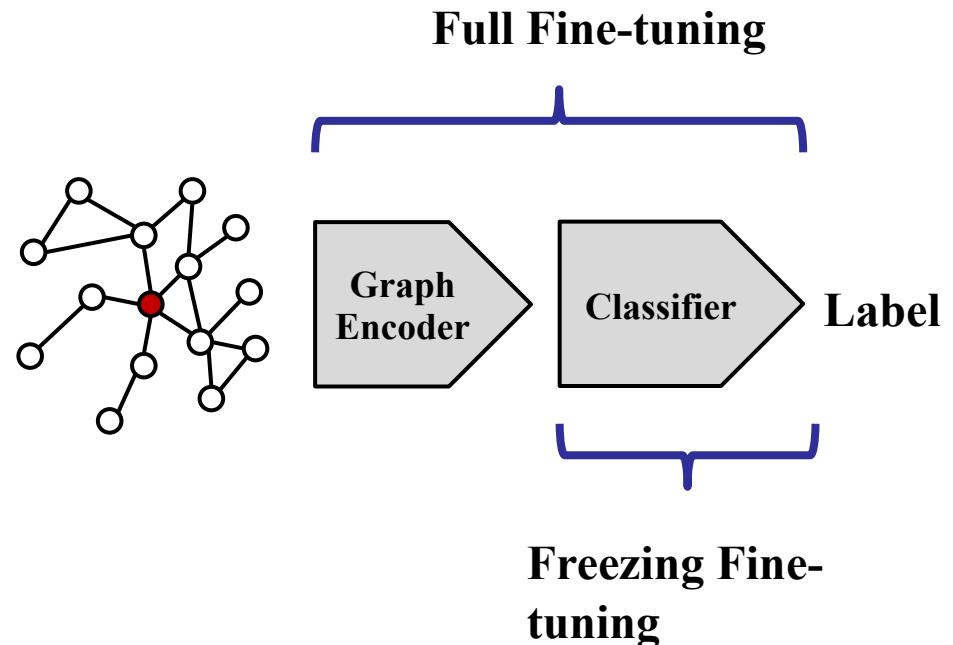
# GCC Pre-Training / Fine-tuning

- Six real-world information networks for pre-training.

Table 1: Datasets for pre-training, sorted by number of vertices.

Dataset	Academia	DBLP (SNAP)	DBLP (NetRep)	IMDB	Facebook	LiveJournal
$ V $	137,969	317,080	540,486	896,305	3,097,165	4,843,953
$ E $	739,384	2,099,732	30,491,458	7,564,894	47,334,788	85,691,368

- Fine-tuning Tasks:
  - Node classification
  - Graph classification
  - Similarity search
- Two fine-tuning settings.



# Node Classification

Datasets	US-Airport	H-index
$ V $	1,190	5,000
$ E $	13,599	44,020
ProNE	62.3	69.1
GraphWave	60.2	70.3
Struc2vec	<b>66.2</b>	> 1 Day
GCC (E2E, freeze)	64.8	<b>78.3</b>
GCC (MoCo, freeze)	65.6	75.2
GCC (rand, full)	64.2	76.9
GCC (E2E, full)	<b>68.3</b>	80.5
GCC (MoCo, full)	67.2	<b>80.6</b>

# Graph Classification

Datasets	IMDB-B	IMDB-M	COLLAB	RDT-B	RDT-M
# graphs	1,000	1,500	5,000	2,000	5,000
# classes	2	3	3	2	5
Avg. # nodes	19.8	13.0	74.5	429.6	508.5
DGK	67.0	44.6	73.1	78.0	41.3
graph2vec	71.1	50.4	–	75.8	47.9
InfoGraph	<b>73.0</b>	<b>49.7</b>	–	82.5	53.5
GCC (E2E, freeze)	71.7	49.3	74.7	87.5	52.6
GCC (MoCo, freeze)	72.0	49.4	<b>78.9</b>	<b>89.8</b>	<b>53.7</b>
DGCNN	70.0	47.8	73.7	–	–
GIN	<b>75.6</b>	<b>51.5</b>	80.2	<b>89.4</b>	<b>54.5</b>
GCC (rand, full)	<b>75.6</b>	50.9	79.4	87.8	52.1
GCC (E2E, full)	70.8	48.5	79.0	86.4	47.4
GCC (MoCo, full)	73.8	50.3	<b>81.1</b>	87.6	53.0

# Similarity Search

	KDD-ICDM		SIGIR-CIKM		SIGMOD-ICDE	
$ V $	2,867	2,607	2,851	3,548	2,616	2,559
$ E $	7,637	4,774	6,354	7,076	8,304	6,668
# groud truth		697		874		898
$k$	20	40	20	40	20	40
Random	0.0198	0.0566	0.0223	0.0447	0.0221	0.0521
RolX	0.0779	0.1288	0.0548	0.0984	0.0776	0.1309
Panther++	0.0892	0.1558	<b>0.0782</b>	0.1185	0.0921	0.1320
GraphWave	0.0846	<b>0.1693</b>	0.0549	0.0995	<b>0.0947</b>	<b>0.1470</b>
GCC (E2E)	<b>0.1047</b>	0.1564	0.0549	<b>0.1247</b>	0.0835	0.1336
GCC (MoCo)	0.0904	0.1521	0.0652	0.1178	0.0846	0.1425

# Agenda

- Network Embedding
- Revisiting Network Embedding
- Graph Neural Network
- Revisiting Graph Neural Network
- **GNN&Reasoning**
- Revisiting GNN&Reasoning

# 推理

**Question:** Who is the director of the **2003** film which has scenes in it filmed at the **Quality Café** in **Los Angeles**?

## Quality Café

The Quality Cafe is a now-defunct diner in Los Angeles, California. The restaurant has appeared as a location featured in a number of Hollywood films, including Old School, Gone in 60 Seconds, ...

## Los Angeles

Los Angeles is the most populous city in California, the second most populous city in the United States, after New York City, and the third most populous city in North America.

## Alessandro Moschitti

Alessandro Moschitti is a professor of the CS Department of the University of Trento, Italy. He is currently a Principal Research Scientist of the Qatar Computing Research Institute (QCRI)



**WIKIPEDIA**  
The Free Encyclopedia

## Old School

Old School is a 2003 American comedy film released by Dream Works Pictures and The Montecito Picture Company and directed by Todd Phillips.

## Todd Phillips

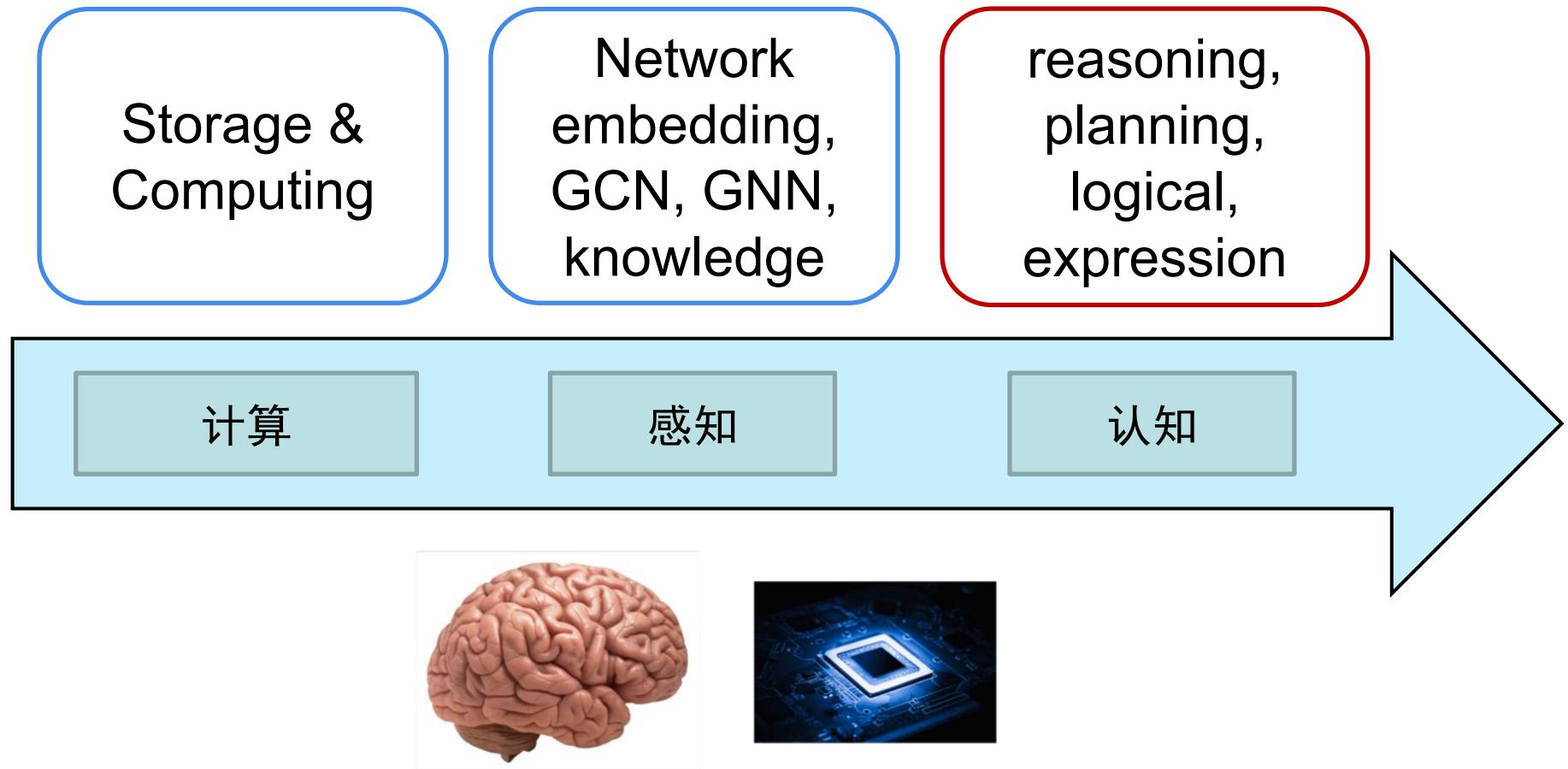
Todd Phillips is an American director, producer, screenwriter, and actor. He is best known for writing and directing films, including Road Trip (2000), Old School (2003), Starsky & Hutch (2004), and The Hangover Trilogy.

## Tsinghua University

Tsinghua University is a major research university in Beijing and dedicated to academic excellence and global development. Tsinghua is perennially ranked as one of the top academic institutions in China, Asia, and worldwide...

# AI趋势：从感知到认知

- 面向认知的GNN

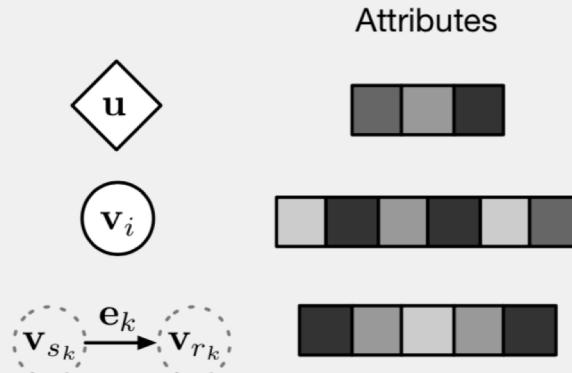
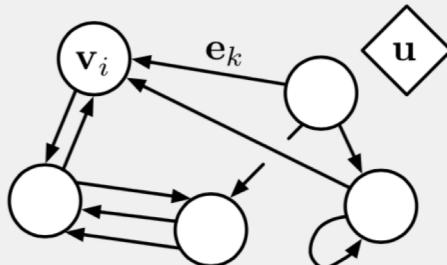


Stochastic vs Deterministic  
*Uncertainty!*

# graph\_net

- By DeepMind

Box 3: Our definition of “graph”



Here we use “graph” to mean a directed, attributed multi-graph with a global attribute. In our terminology, a node is denoted as  $v_i$ , an edge as  $e_k$ , and the global attributes as  $\mathbf{u}$ . We also use  $s_k$  and  $r_k$  to indicate the indices of the sender and receiver nodes (see below), respectively, for edge  $k$ . To be more precise, we define these terms as:

Directed : one-way edges, from a “sender” node to a “receiver” node.

Attribute : properties that can be encoded as a vector, set, or even another graph.

Attributed : edges and vertices have attributes associated with them.

Global attribute : a graph-level attribute.

Multi-graph : there can be more than one edge between vertices, including self-edges.

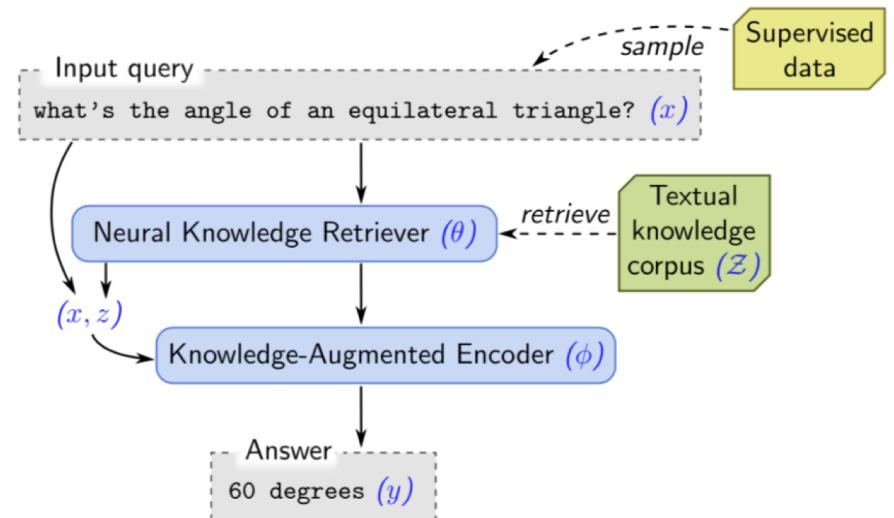
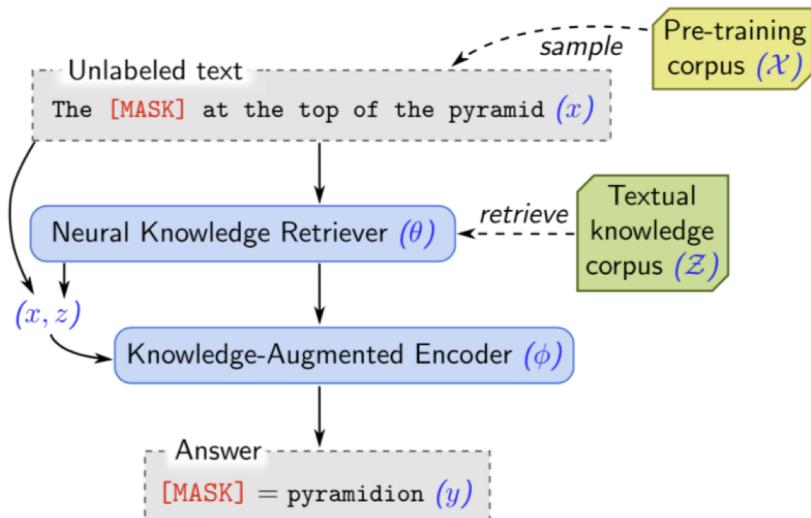
Figure 2 shows a variety of different types of graphs corresponding to real data that we may be interested in modeling, including physical systems, molecules, images, and text.

# REALM: Retrieval-Augmented LM

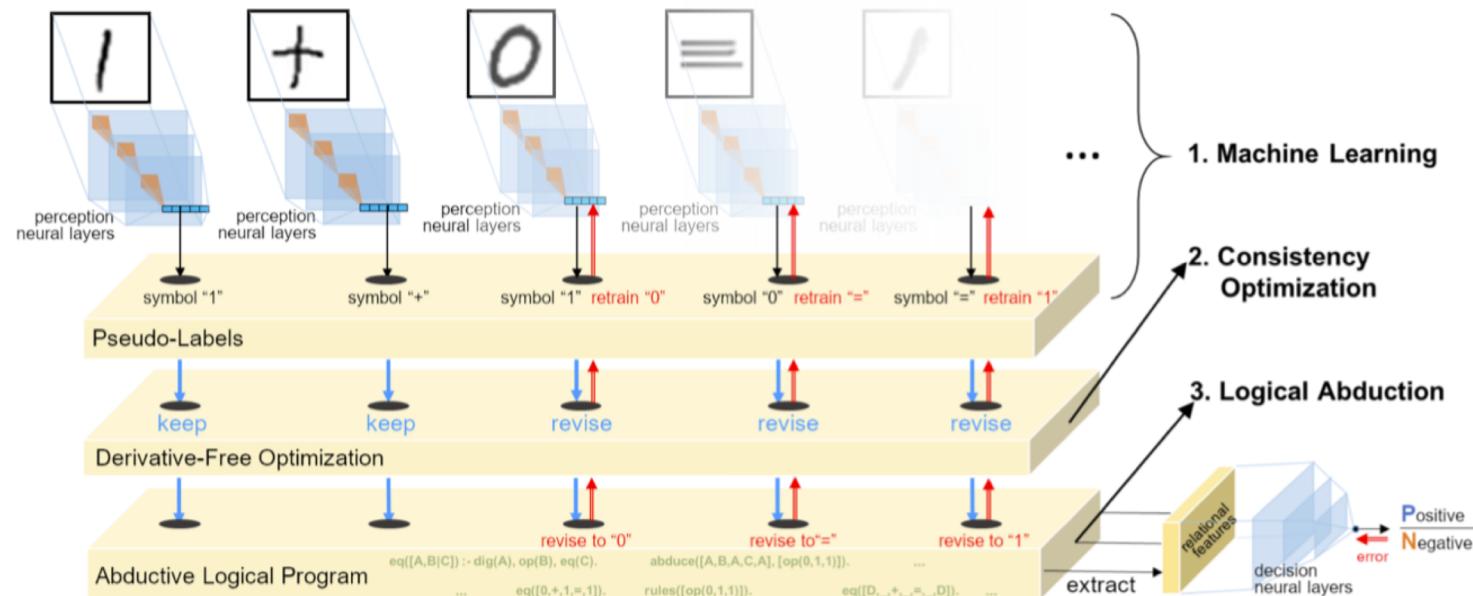
$$\text{BERT} : p(y|x)$$

$$\text{REALM} : p(y|x) = \sum_{z \in \mathcal{Z}} p(y|z, x)p(z|x)$$

- where  $Z$  is the supporting set.

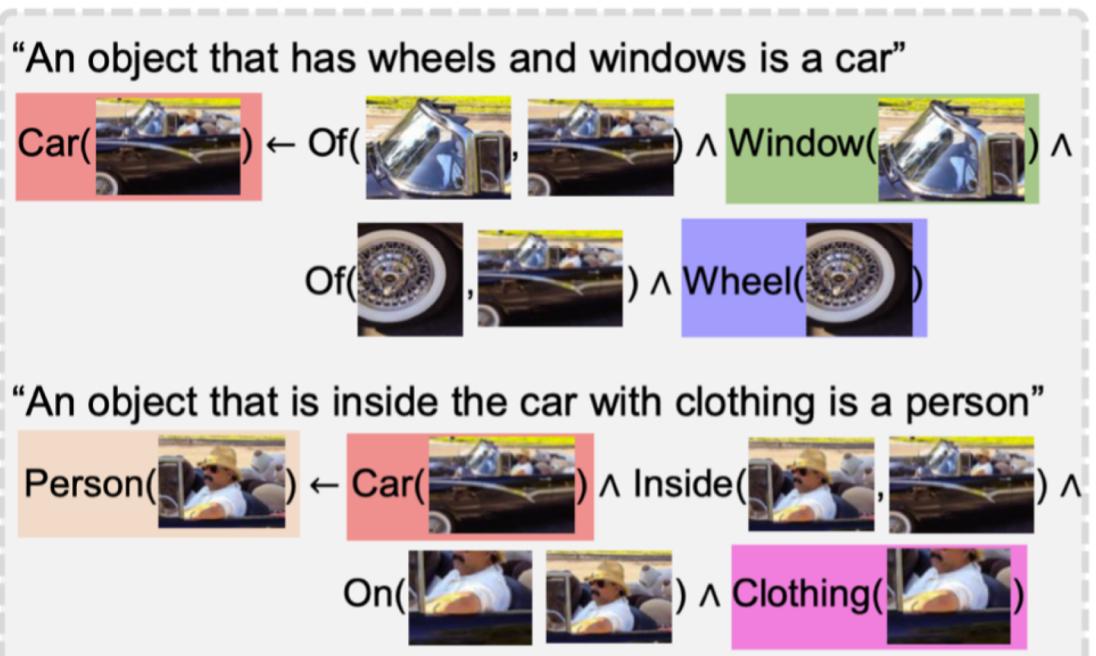
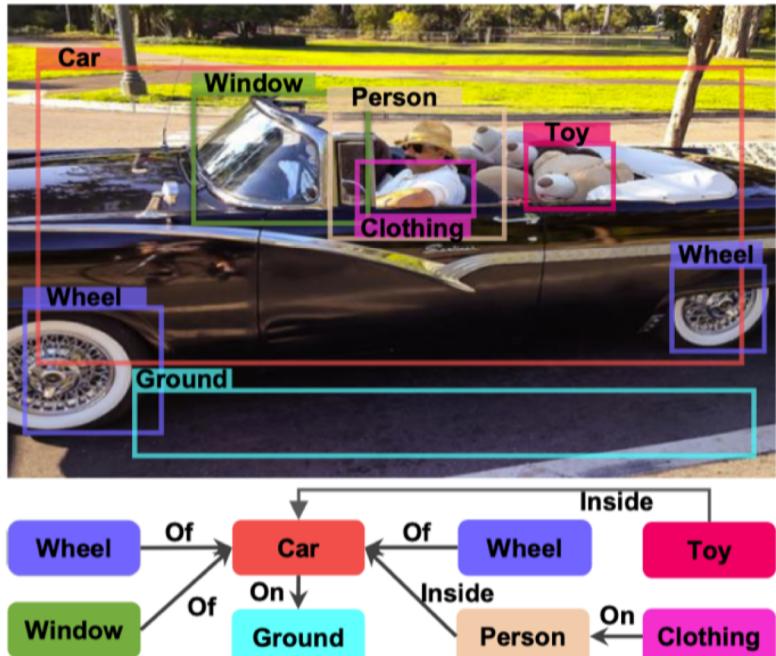


# Abductive Learning



They use deep learning to extract high-level concepts and logical rules to make predictions based on concepts.  
The optimization is difficult since it involves non-differentiable logic learning.

# Inductive Logic Programming



They apply inductive logic learning on scene graphs generated by deep learning, to extract explainable rules of predicting the object class labels.

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- Graph Neural Network
- Revisiting Graph Neural Network
- GNN&Reasoning
- **Revisiting GNN&Reasoning**

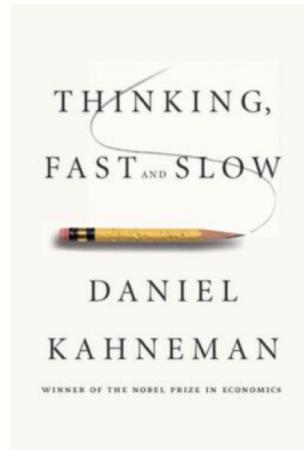
# Challenge: only System 1 DL

## SYSTEM 1 VS. SYSTEM 2 COGNITION

2 systems (and categories of cognitive tasks):

### System 1

- Intuitive, fast, **UNCONSCIOUS**, non-linguistic, habitual
- Current DL



Manipulates high-level / semantic concepts, which can be recombined combinatorially

### System 2

- Slow, logical, sequential, **CONSCIOUS**, linguistic, algorithmic, planning, reasoning
- Future DL



3

# 认知图谱(System 2 DL): 算法与认知的结合

Question: Who is the director of the **2003** film which has scenes in it filmed at the [Quality Cafe](#) in [Los Angeles](#)?

## Quality Café

The Quality Cafe is a now-defunct diner in Los Angeles, California. The restaurant has appeared as a location featured in a number of Hollywood films, including Old School, Gone in 60 Seconds, ...

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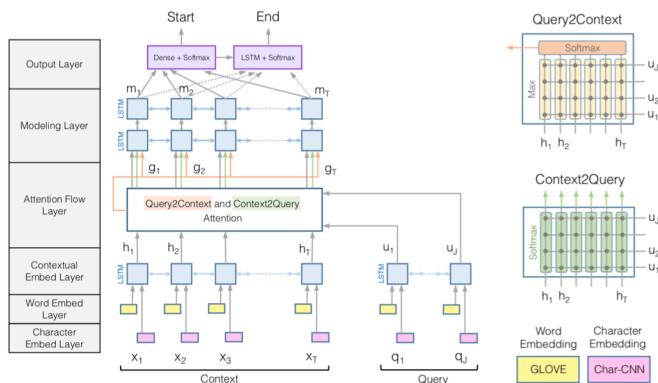
## Tsinghua University

Tsinghua University is a major research university in Beijing and dedicated to academic excellence and global development. Tsinghua is perennially ranked as one of the top academic institutions in China, Asia, and worldwide...

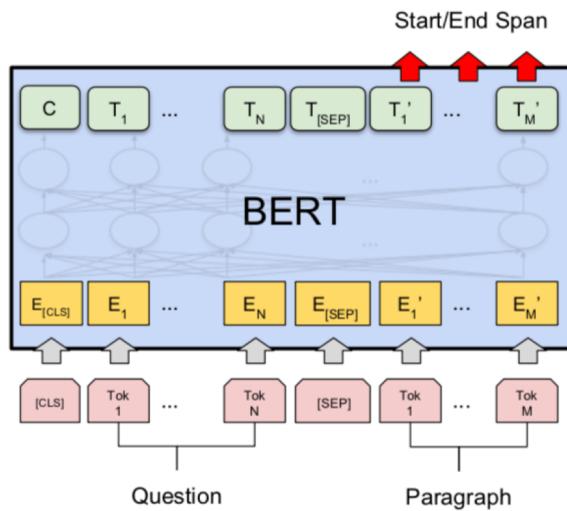
# 算法：BiDAF, BERT, XLNet

- 目标：理解整个文档，而不仅仅是局部片段
- 但仍然缺乏在知识层面上的推理能力

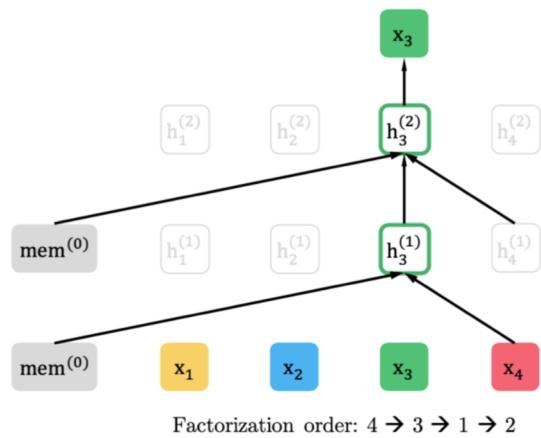
BiDAF



BERT



XLNet



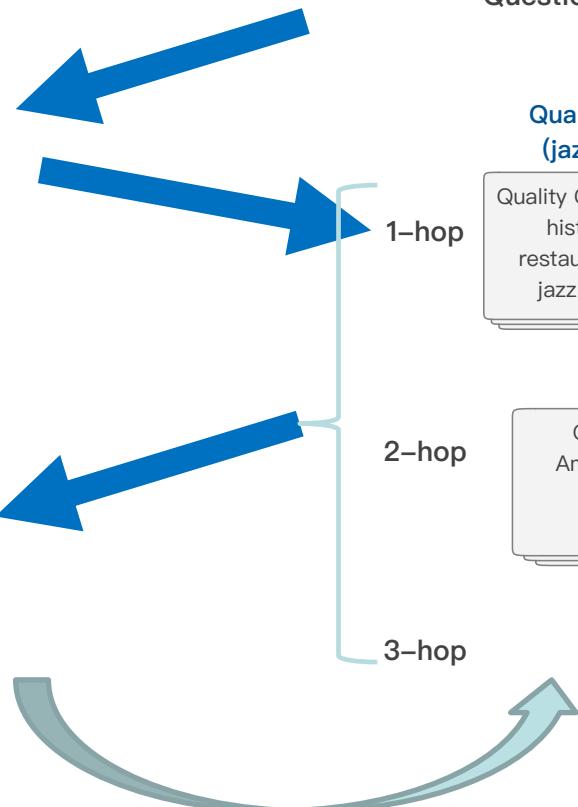
# 挑战：可解释性

- 大部分阅读理解方法都只能看做**黑盒**：
  - 输入：问题和文档
  - 输出：答案文本块（在文档中的起止位置）
- 如何让用户可以验证答案的对错：
  - 推理路径或者子图
  - 每个推理节点上的支撑事实
  - 用于对比的其他可能答案和推理路径

# 认知图谱：知识表示，推理和决策



**WIKIPEDIA**  
The Free Encyclopedia



Question: Who is the director of the **2003** film which has scenes  
in it filmed at the **Quality Cafe** in **Los Angeles**?

Quality Cafe  
(jazz club)

Quality Cafe was a  
historical  
restaurant and  
jazz club...

Quality Cafe (diner)

location featured in a number of  
Hollywood films, including "**Old**  
**School**", "**Gone in 60**  
**Seconds**" ...

Los Angeles

Los Angeles  
officially the City  
of Los Angeles  
and often known  
by its initials  
L.A.,...

**Old School** (film)

Old School is a **2003**  
American comedy film...  
directed by  
**Todd Phillips**.

**Gone in 60 Seconds**

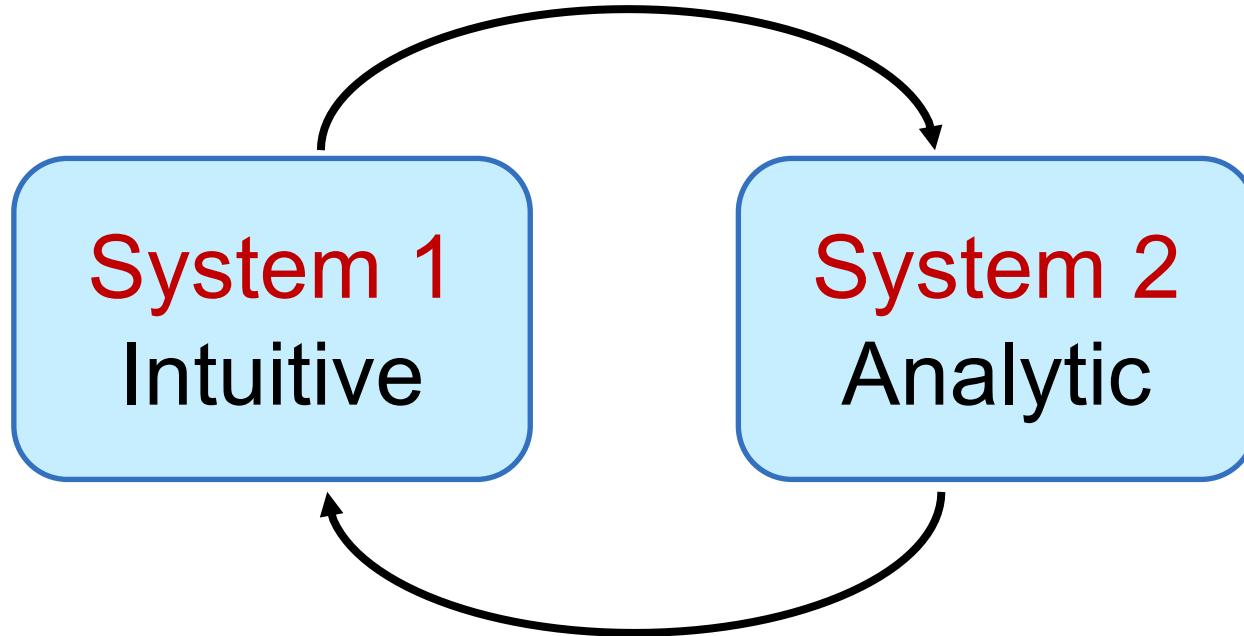
Gone in 60 Seconds is a  
2000 American action heist  
film...  
directed by **Dominic Sena**.

Todd  
Phillips

correct  
answer

Dominic  
Sena

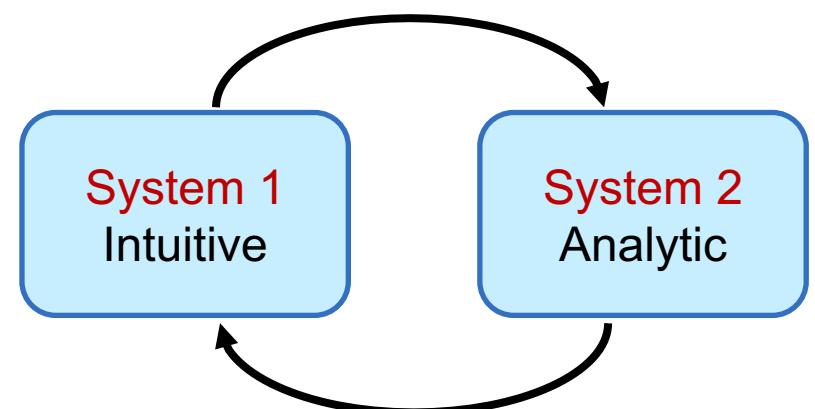
# 和认知科学的结合



Dual Process Theory (Cognitive Science)

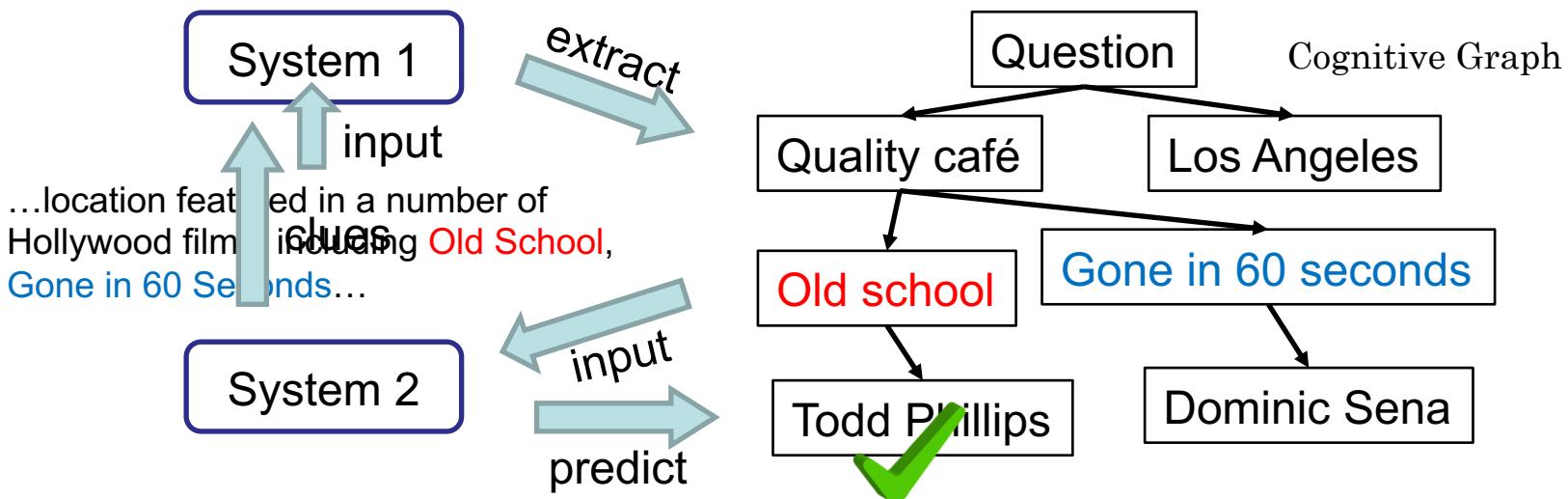
# Reasoning w/ Cognitive Graph

- System 1:
  - Knowledge expansion by association in text when reading
- System 2:
  - Decision making w/ all the information



# CogQA: Cognitive Graph for QA

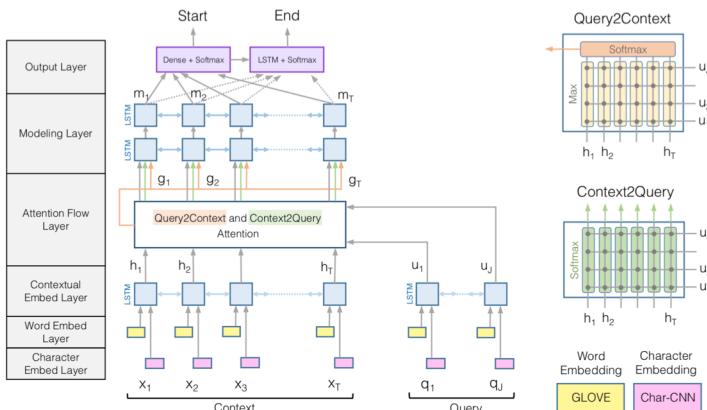
- An **iterative** framework corresponding to dual process theory
- System 1
  - **extract** entities to build the cognitive graph
  - generate **semantic vectors** for each node
- System 2
  - Do **reasoning** based on semantic vectors and graph
  - Feed **clues** to System 1 to extract next-hop entities



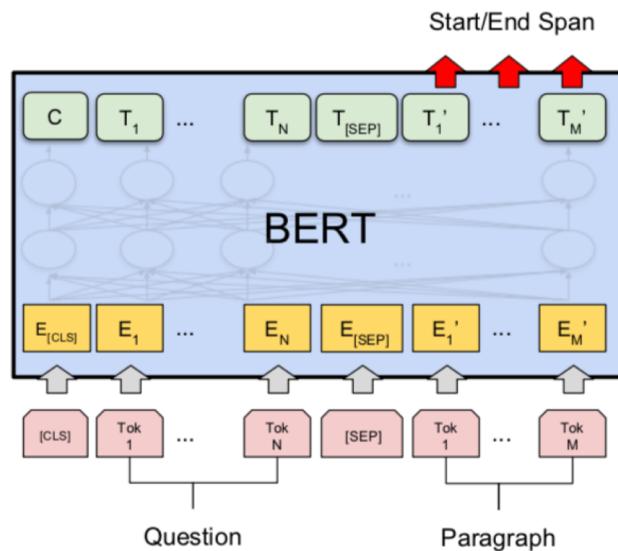
# System 1: BiDAF, BERT

- reading comprehension: target at understanding the whole paragraph

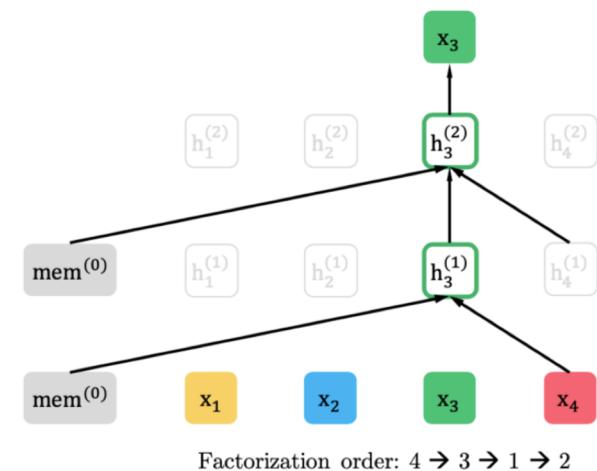
BiDAF



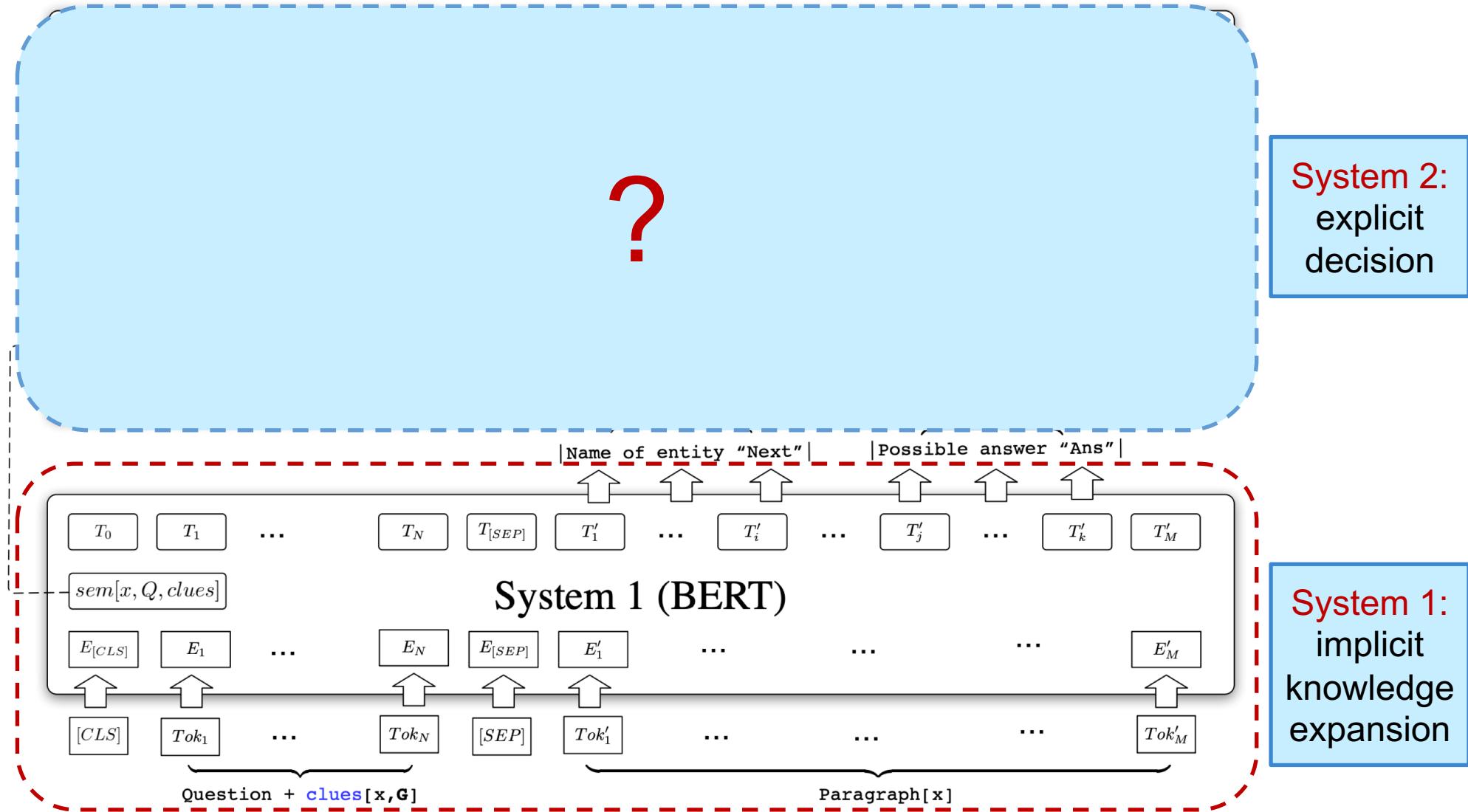
BERT



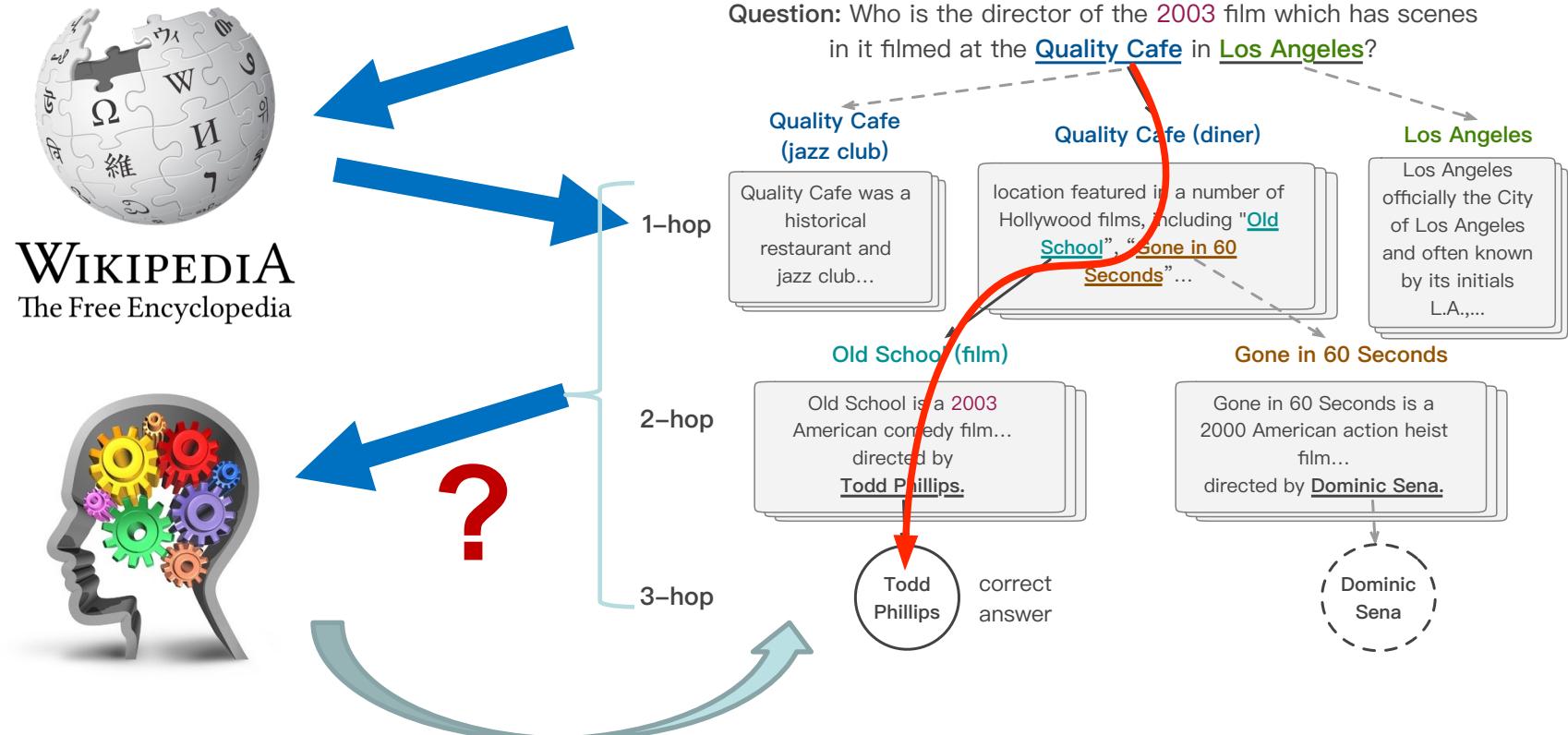
XLNet



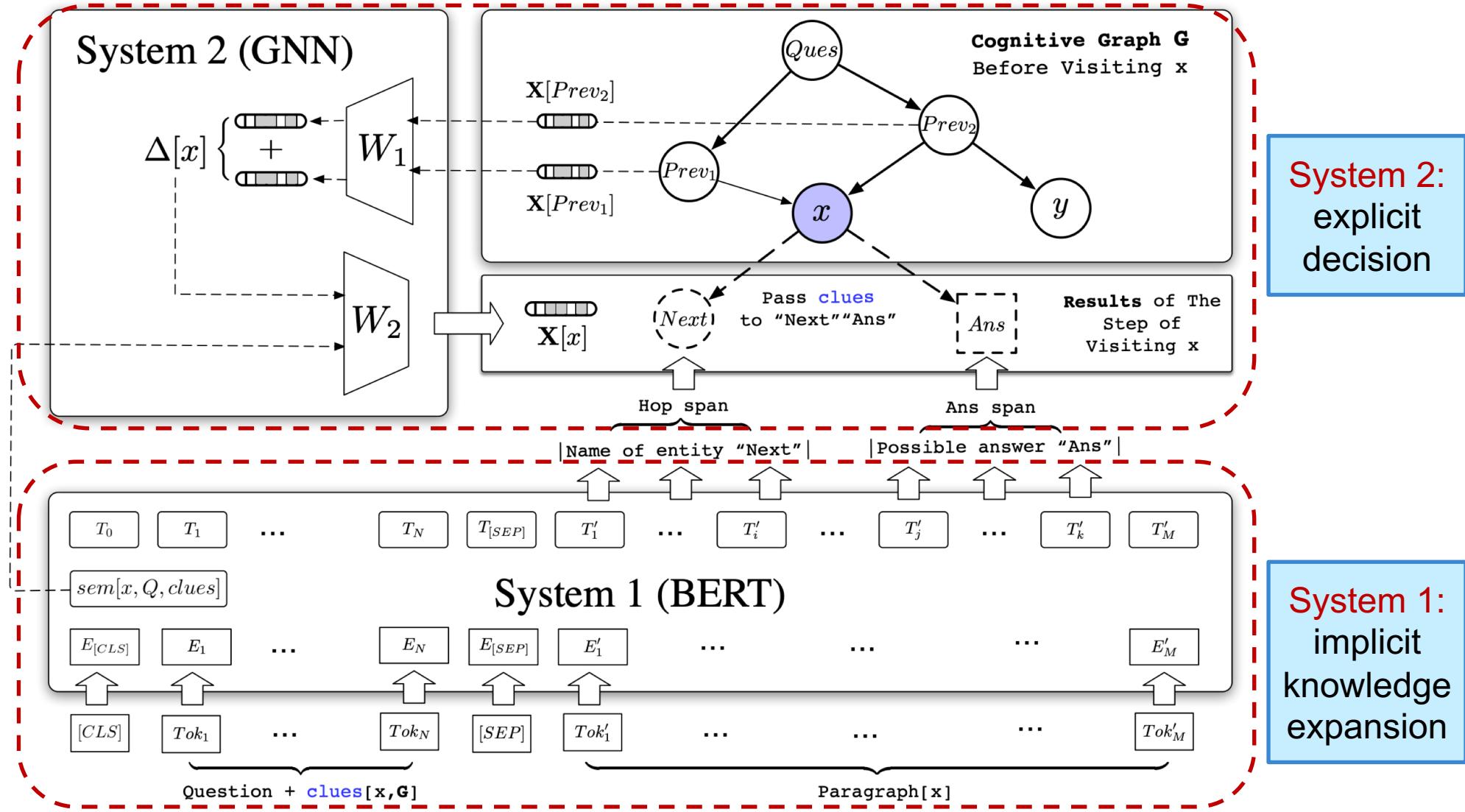
# Cognitive Graph: DL + Dual Process Theory



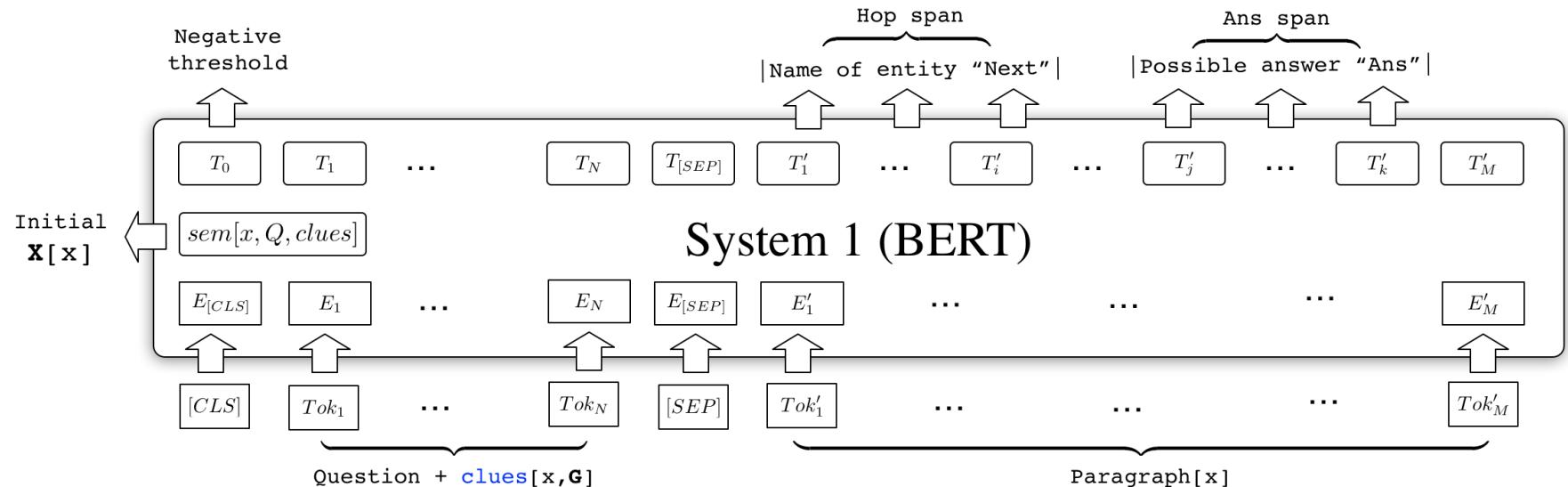
# System 2: Reasoning, and Decision



# Cognitive Graph: DL + Dual Process Theory



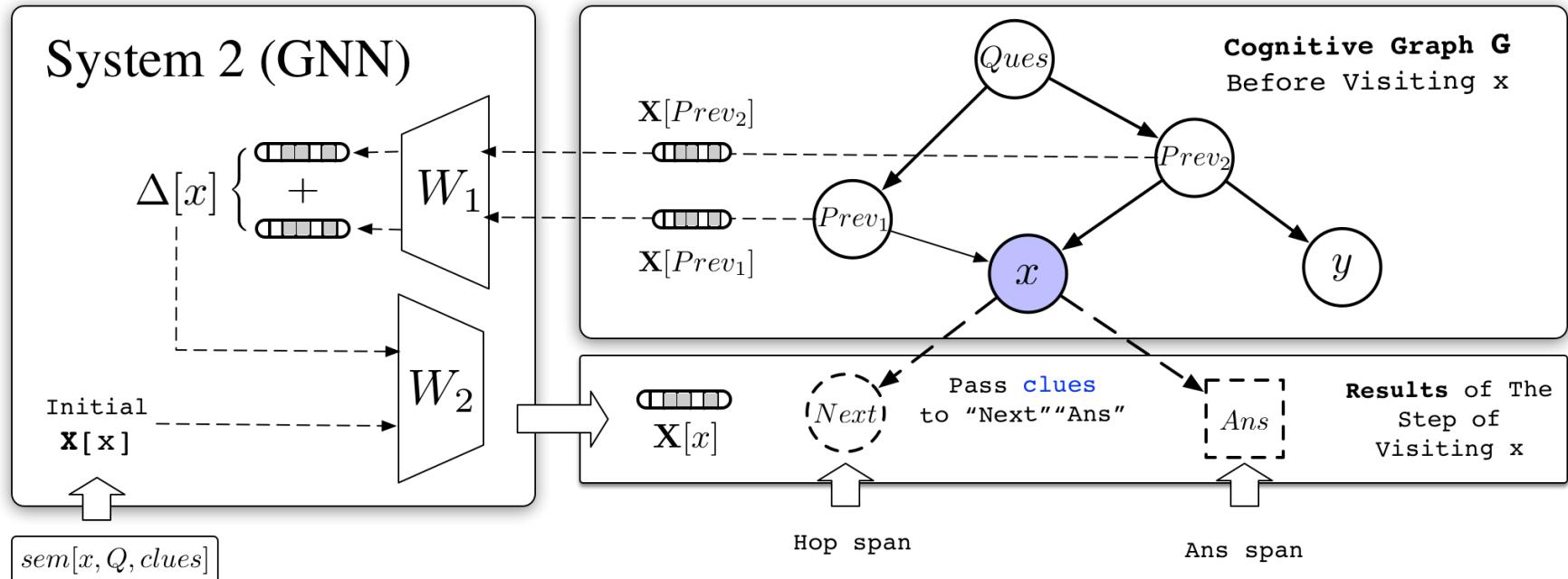
# System 1: the BERT Implementation



$$\begin{aligned}
 & \underbrace{[CLS] \text{ Question } [SEP] \text{ clues}[x, \mathbf{G}] \text{ [SEP]} }_{\text{Sentence A}} \quad \underbrace{\text{Para}[x]}_{\text{Sentence B}} \quad \rightarrow \\
 & P_{ans}^{start}[i] = \frac{e^{\mathbf{s}_{ans} \cdot \mathbf{T}_i}}{\sum_j e^{\mathbf{s}_{ans} \cdot \mathbf{T}_j}} \\
 & end_k = \arg \max_{start_k \leq j \leq start_k + maxL} P_{ans}^{end}[j]
 \end{aligned}$$

- Extract **top-k** next-hop entities and answer candidates respectively
  - Predict the start and end probabilities of each position
- Generate **semantic vectors** for entities based on their documents
- Take the 0-th probability as **negative threshold**
  - Ignore the spans whose start probabilities are small than the negative threshold

# System 2: the GNN implementation



At each step, hidden representations  $\mathbf{X}$  for nodes are updated according to the **propagation** rules:

$$\begin{aligned}\Delta &= \sigma((AD^{-1})^T \sigma(\mathbf{X}W_1)) \\ \mathbf{X}' &= \sigma(\mathbf{X}W_2 + \Delta)\end{aligned}$$

**Predictor  $\mathcal{F}$**  is a two-layer MLP, which predicts the final answer based on hidden representations  $\mathbf{X}$ :

$$\text{answer} = \arg \max_{\text{answer node } x} \mathcal{F}(\mathbf{X}[x])$$

# Performance

- HotpotQA is a dataset with leaderboard similar to SQuAD
- CogQA ranked 1<sup>st</sup> from 21, Feb to 15, May (nearly 3 month)

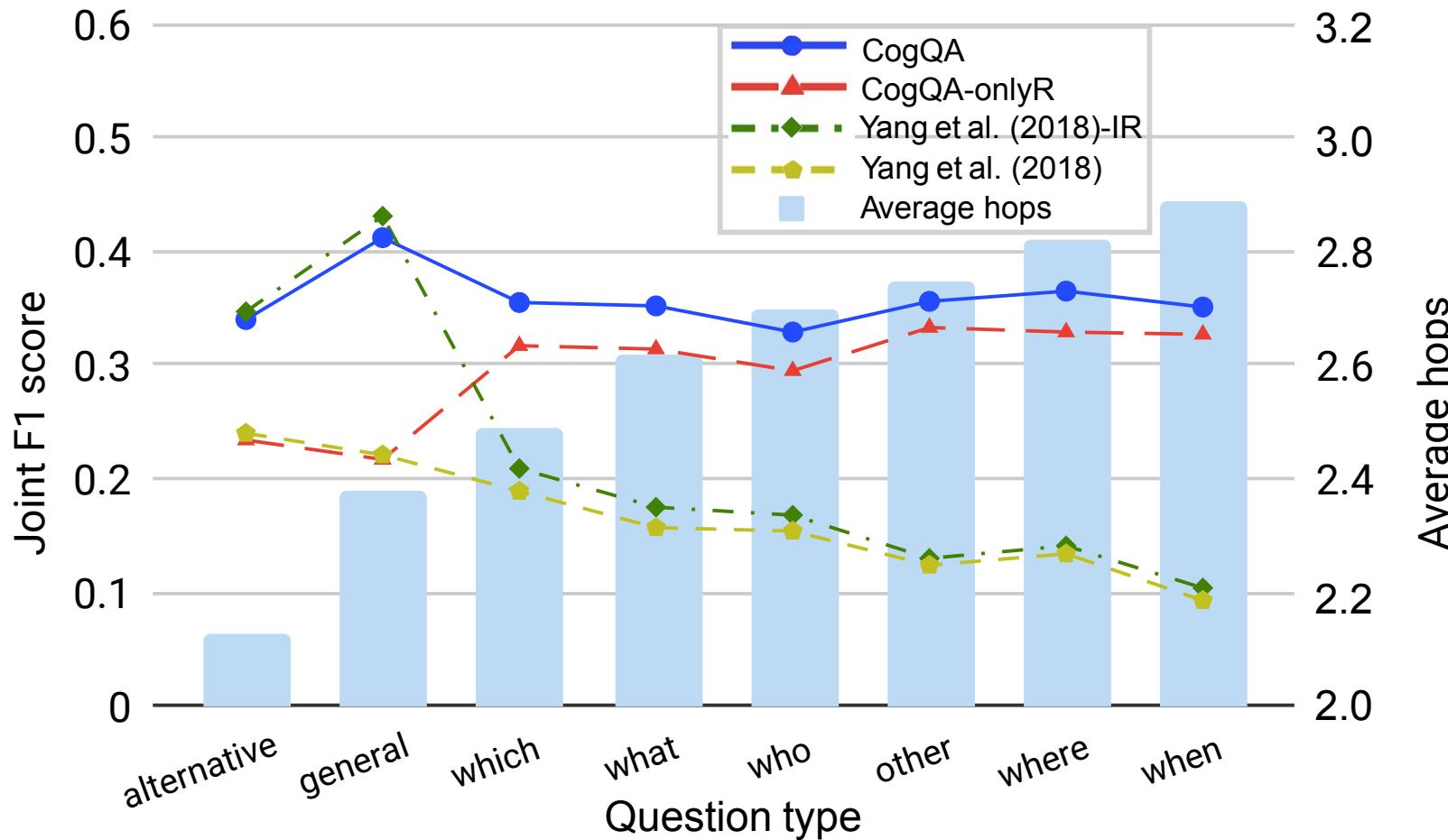
	Model	Ans				Sup				Joint			
		EM	$F_1$	Prec	Recall	EM	$F_1$	Prec	Recall	EM	$F_1$	Prec	Recall
Dev	Yang et al. (2018)	23.9	32.9	34.9	33.9	5.1	40.9	47.2	40.8	2.5	17.2	20.4	17.8
	Yang et al. (2018)-IR	24.6	34.0	35.7	34.8	10.9	49.3	52.5	52.1	5.2	21.1	22.7	23.2
	BERT	22.7	31.6	33.4	31.9	6.5	42.4	54.6	38.7	3.1	17.8	24.3	16.2
	CogQA-sys1	33.6	45.0	47.6	45.4	<b>23.7</b>	58.3	<b>67.3</b>	56.2	12.3	32.5	39.0	31.8
	CogQA-onlyR	34.6	46.2	48.8	46.7	14.7	48.2	56.4	47.7	8.3	29.9	36.2	30.1
	CogQA-onlyQ	30.7	40.4	42.9	40.7	23.4	49.9	56.5	48.5	<b>12.4</b>	30.1	35.2	29.9
Test	CogQA	<b>37.6</b>	<b>49.4</b>	<b>52.2</b>	<b>49.9</b>	23.1	<b>58.5</b>	64.3	<b>59.7</b>	12.2	<b>35.3</b>	<b>40.3</b>	<b>36.5</b>
	Yang et al. (2018)	24.0	32.9	-	-	3.86	37.7	-	-	1.9	16.2	-	-
	QFE	28.7	38.1	-	-	14.2	44.4	-	-	8.7	23.1	-	-
	DecompRC	30.0	40.7	-	-	N/A	N/A	-	-	N/A	N/A	-	-
	MultiQA	30.7	40.2	-	-	N/A	N/A	-	-	N/A	N/A	-	-
	GRN	27.3	36.5	-	-	12.2	48.8	-	-	7.4	23.6	-	-
	CogQA	<b>37.1</b>	<b>48.9</b>	-	-	<b>22.8</b>	<b>57.7</b>	-	-	<b>12.4</b>	<b>34.9</b>	-	-

Table 1: Results on HotpotQA (fullwiki setting). The test set is not public. The maintainer of HotpotQA only offers EM and  $F_1$  for every submission. N/A means the model cannot find supporting facts.

\*\* Code available at <https://github.com/THUDM/CogQA>

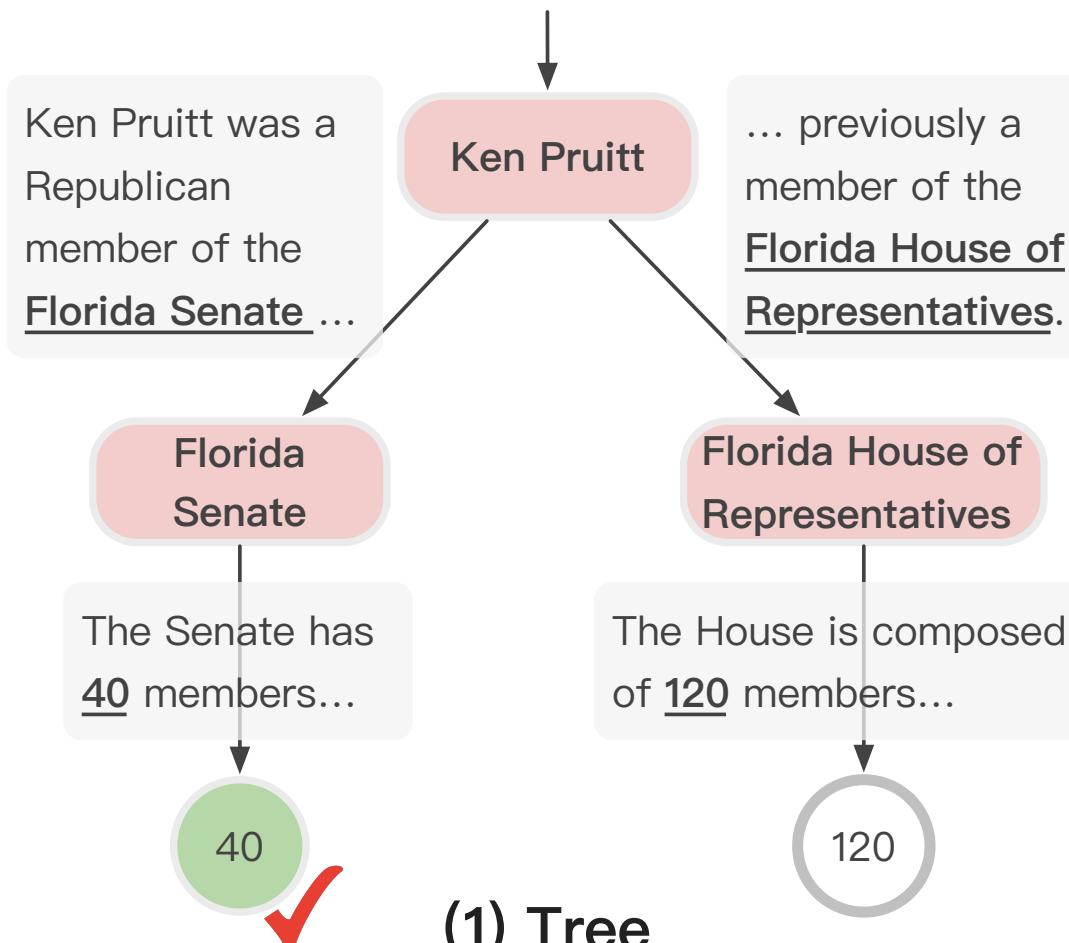
# Reasoning Power

CogQA Performs much **better** on question with **more hops** !



# Case Study

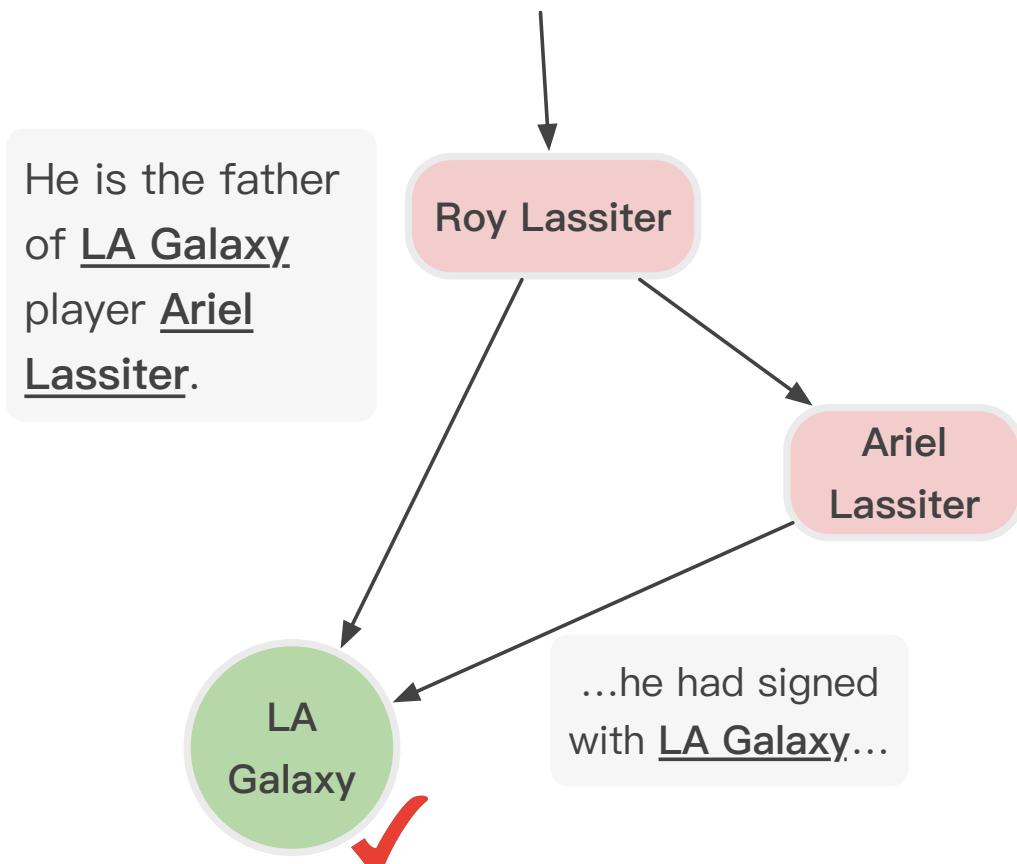
Q: Ken Pruitt was a Republican member of an upper house of the legislature with how many members?



- **Tree-shape Cognitive Graph**
- Users can verify the answer by **comparing** it with another possible reasoning chain.
- “*Upper House*” in the question is similar to “*Senate*” not “*House of Representative*”

# Case Study

Q: What Cason, CA soccer team features the son of Roy Lassiter?

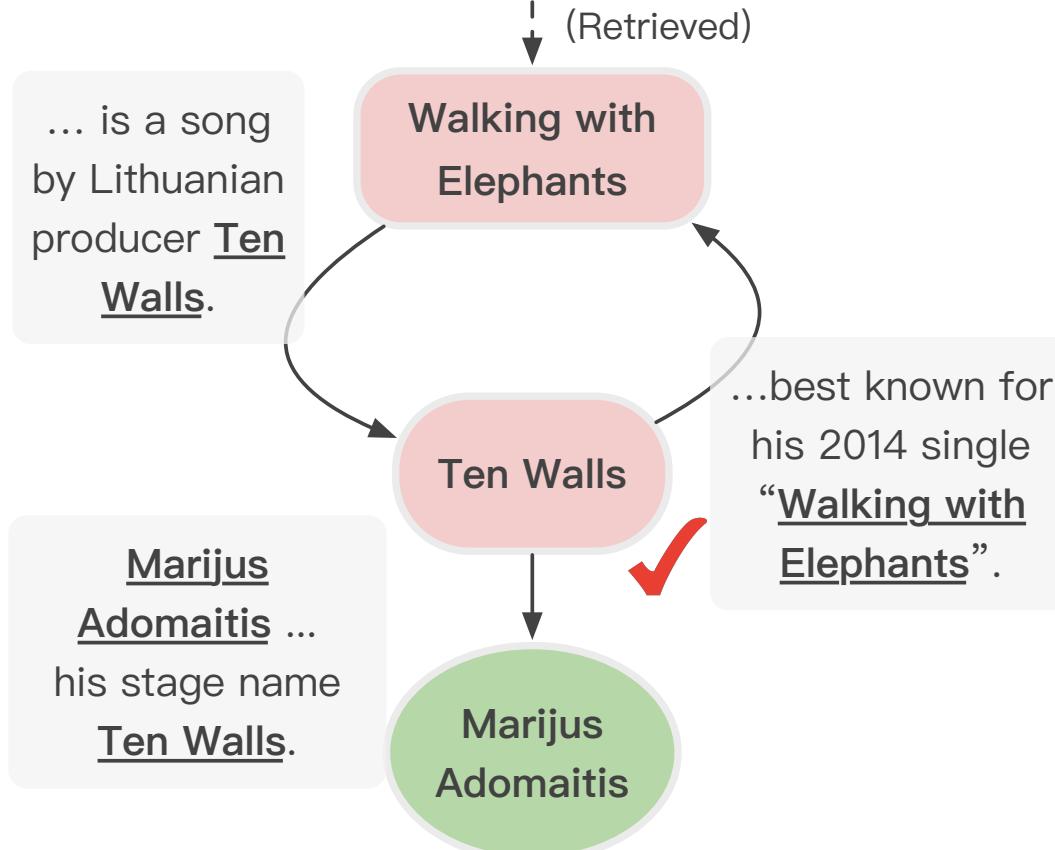


(2) DAG

- **DAG-shape Cognitive Graph**
- Multiple supporting facts provides richer information, increasing the **credibility** of the answer.

# Case Study

Q: What Lithuanian producer is best known for a song that was one of the most popular songs in Ibiza in 2014?



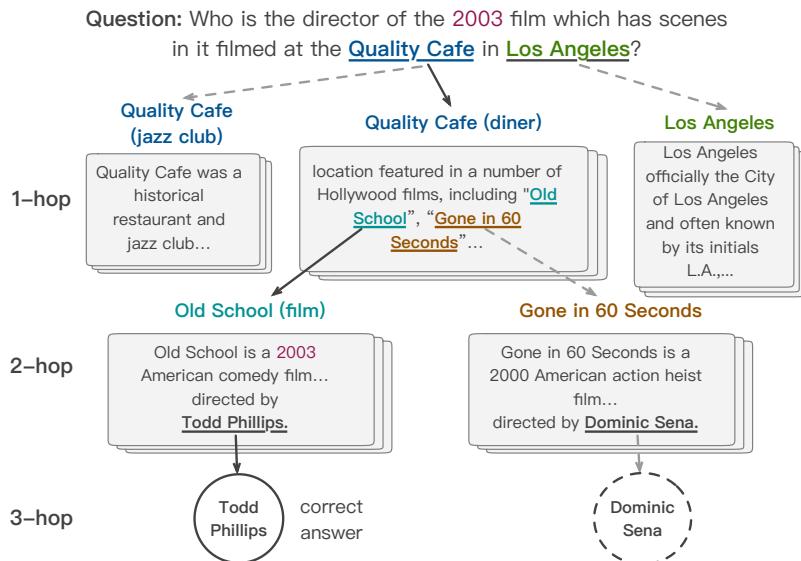
- CogQA gives the answer “Marijus Adomaitis” while the ground truth is “Ten Walls”.
- By examining, Ten Walls is just the **stage name** of Marijus Adomaitis!
- Without cognitive graphs, black-box models cannot achieve it.

## (3) Cyclic Graph

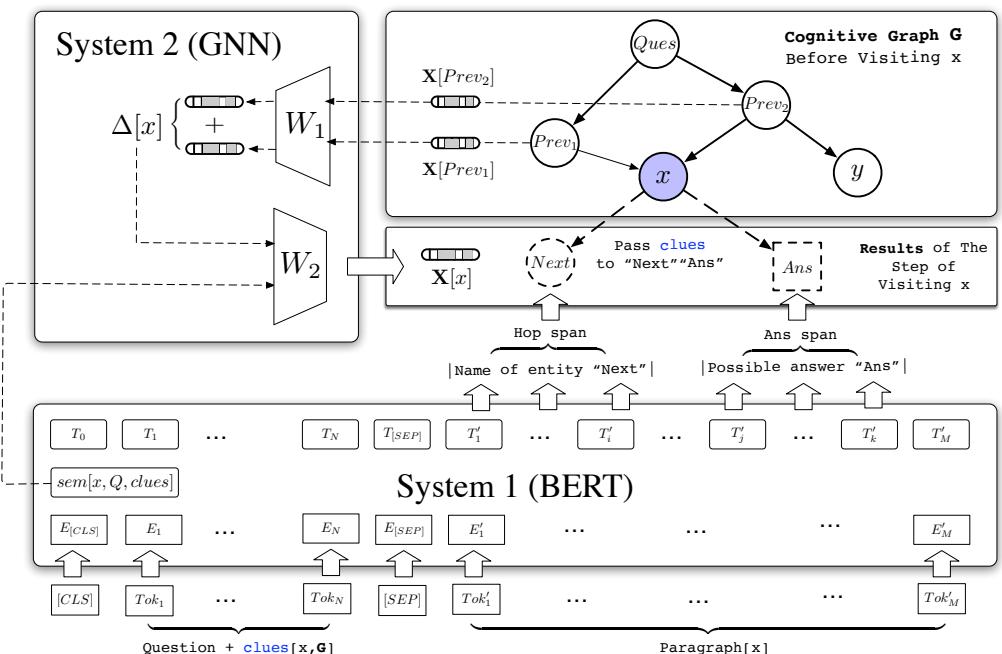
# Summary

- Iterative Framework --> Myopic Retrieval
- Cognitive Graph --> Explainability
- Dual process theory --> System 2 Reasoning

Cognitive graph

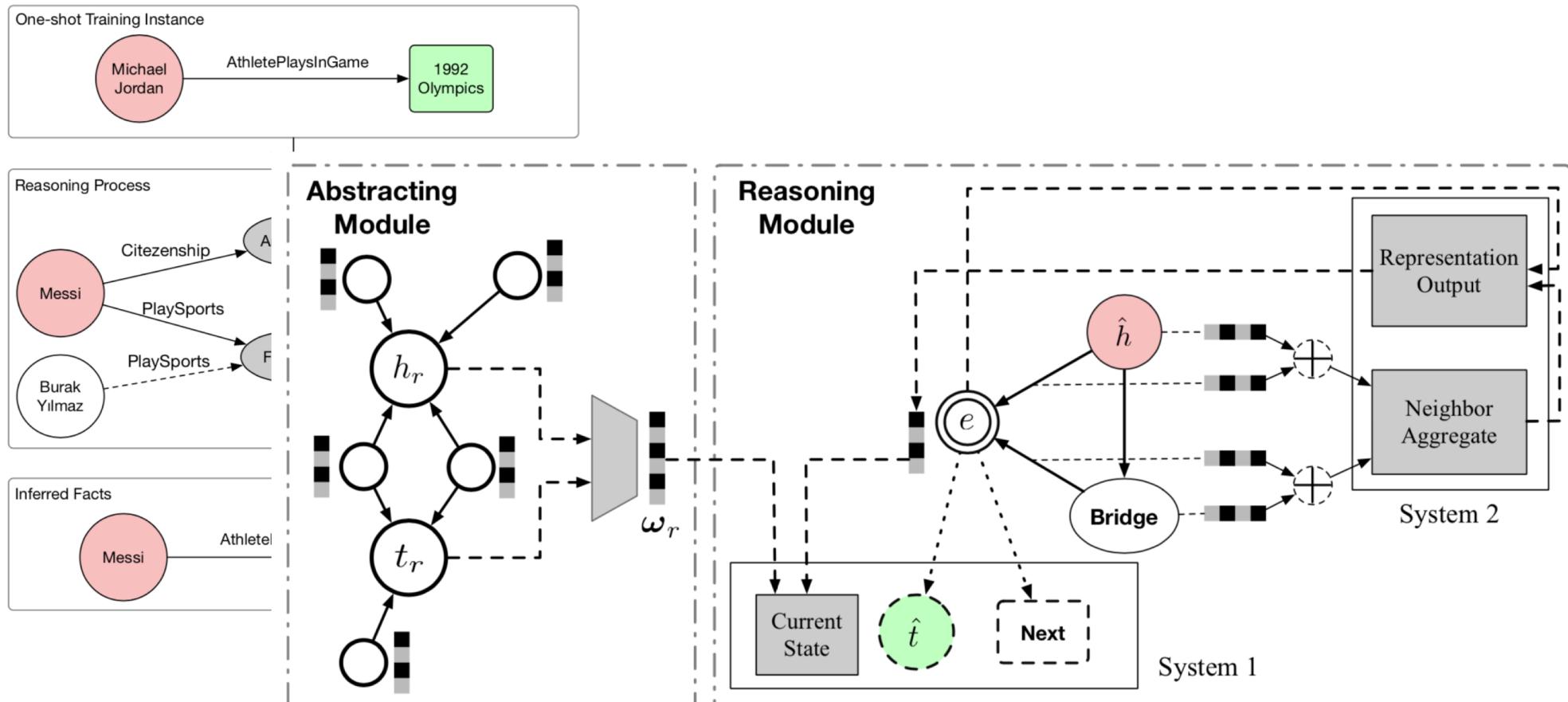


CogQA framework



# More Applications: KG completion

- Completing knowledge graph with cognitive graph



# Takeaway Messages

- Revisit NE, GNN & Reasoning
  - Network Embedding
  - Graph Neural Network
  - GNN&Reasoning
- Summary
  - Pre-training and Self-supervised learning is becoming more and more important
  - System 2 DL for reasoning and logistical
- What is the Next?

# 挑战与未来(Next 10)



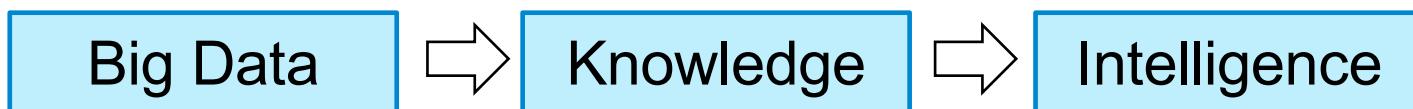
Edward Feigenbaum  
Turing Award Winner



Tim Berners Lee  
Turing Award  
Winner

## 认知与推理

—Trillion-scale common-sense knowledge graph



\* AI = Knowledge + Intelligence

# 挑战与未来(Next 30)

## 意识 —让计算机具有自我意识



- Next AI = Reasoning + Memory + Consciousness

# Related Publications

For more, check <http://keg.cs.tsinghua.edu.cn/jietang>

- Jiezhong Qiu, Qibin Chen, Yuxiao Dong, Jing Zhang, Hongxia Yang, Ming Ding, Kuansan Wang, and Jie Tang. GCC: Graph Contrastive Coding for Structural Graph Representation Pre-Training. KDD'20.
- Zhen Yang, Ming Ding, Chang Zhou, Hongxia Yang, Jingren Zhou, and Jie Tang. Understanding Negative Sampling in Graph Representation Learning. KDD'20.
- Yukuo Cen, Jianwei Zhang, Xu Zou, Chang Zhou, Hongxia Yang, and Jie Tang. Controllable Multi-Interest Framework for Recommendation. KDD'20.
- Yuxiao Dong, Ziniu Hu, Kuansan Wang, Yizhou Sun and Jie Tang. Heterogeneous Network Representation Learning. IJCAI'20.
- Ming Ding, Chang Zhou, Qibin Chen, Hongxia Yang, and Jie Tang. Cognitive Graph for Multi-Hop Reading Comprehension at Scale. ACL'19.
- Jie Zhang, Yuxiao Dong, Yan Wang, Jie Tang, and Ming Ding. ProNE: Fast and Scalable Network Representation Learning. IJCAI'19.
- Yukuo Cen, Xu Zou, Jianwei Zhang, Hongxia Yang, Jingren Zhou and Jie Tang. Representation Learning for Attributed Multiplex Heterogeneous Network. KDD'19.
- Fanjin Zhang, Xiao Liu, Jie Tang, Yuxiao Dong, Peiran Yao, Jie Zhang, Xiaotao Gu, Yan Wang, Bin Shao, Rui Li, and Kuansan Wang. OAG: Toward Linking Large-scale Heterogeneous Entity Graphs. KDD'19.
- Qibin Chen, Junyang Lin, Yichang Zhang, Hongxia Yang, Jingren Zhou and Jie Tang. Towards Knowledge-Based Personalized Product Description Generation in E-commerce. KDD'19.
- Yifeng Zhao, Xiangwei Wang, Hongxia Yang, Le Song, and Jie Tang. Large Scale Evolving Graphs with Burst Detection. IJCAI'19.
- Yu Han, Jie Tang, and Qian Chen. Network Embedding under Partial Monitoring for Evolving Networks. IJCAI'19.
- Yifeng Zhao, Xiangwei Wang, Hongxia Yang, Le Song, and Jie Tang. Large Scale Evolving Graphs with Burst Detection. IJCAI'19.
- Jiezhong Qiu, Yuxiao Dong, Hao Ma, Jian Li, Chi Wang, Kuansan Wang, and Jie Tang. NetSMF: Large-Scale Network Embedding as Sparse Matrix Factorization. WWW'19.
- Jiezhong Qiu, Jian Tang, Hao Ma, Yuxiao Dong, Kuansan Wang, and Jie Tang. DeepInf: Modeling Influence Locality in Large Social Networks. KDD'18.
- Jiezhong Qiu, Yuxiao Dong, Hao Ma, Jian Li, Kuansan Wang, and Jie Tang. Network Embedding as Matrix Factorization: Unifying DeepWalk, LINE, PTE, and node2vec. WSDM'18.
- Jie Tang, Jing Zhang, Limin Yao, Juanzi Li, Li Zhang, and Zhong Su. ArnetMiner: Extraction and Mining of Academic Social Networks. KDD'08.



# Thank you !

## Collaborators:

Jie Zhang, Ming Ding, Jiezhong Qiu, Qibin Chen, Yifeng Zhao, Yukuo Cen, Yu Han, Fanjin Zhang, Xu Zou, Yan Wang, et al. (**THU**)

Hongxiao Yang, Chang Zhou, Le Song, Jingren Zhou, et al. (**Alibaba**)

Yuxiao Dong, Chi Wang, Hao Ma, Kuansan Wang (**Microsoft**)

Jie Tang, KEG, Tsinghua U  
Download all data & Codes

<http://keg.cs.tsinghua.edu.cn/jietang>  
<https://keg.cs.tsinghua.edu.cn/cogdl/>  
<https://github.com/THUDM>