

SELF STUDY
BASED ON MY UNDERSTANDING OF THE SUBJECT

## Graph Neural Network

Compilation of my study materials

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## **Fundamentals**

Artificial intelligence is a tool, not a threat. Artificial intelligence is a tool, not a threat. Artificial intelligence is a tool, not a threat.

Rodney Brooks

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## 1.1 Graph Neural Network Model Mathematics

This note is fundametally inspired by the original paper of graph neural network [1] and based on my undertsanding of the subject.

## 1.1.1 Labels of a graph

A graph G is a pair (N, E), where  $N = \{n_1, n_2, \dots, n_{|N|-1}, n_{|N|}\}$  is the set of nodes and  $E = \{e_1, e_2, \dots, e_{|E|-1}, e_{|E|}\}$  is the set of edges.  $\mathcal{N}(n)$  stands for the neighbors of  $n \in N$ . If an undirected edge e connects node x and y, we can also denote e as (x, y) or (y, x). All nodes are embedded into some euclidean space of dimention  $d_N \in \mathbb{N}$  and all edges are embedded into some euclidean space of dimention  $d_E \in \mathbb{N}$ , e.g.

label (embedding) for node n is defined as  $\ell_n : n \mapsto \mathbb{R}^{d_N}$ , where  $n \in N$  label (embedding) for edge e is defined as  $\ell_e : e \mapsto \mathbb{R}^{d_E}$ , where  $e \in E$ 

The notion of labels can be extended to multiple nodes and edges. Suppose, we take a node set,  $\mathfrak{N} = \{\mathfrak{n}_1, \mathfrak{n}_2, \dots, \mathfrak{n}_{|\mathfrak{N}|-1}, \mathfrak{n}_{|\mathfrak{N}|}\} \subseteq N$ . Then we define,

$$\ell_{\mathfrak{N}}: \mathbb{R}^{d_N \times |\mathfrak{N}|} \mapsto \mathbb{R}^{d_N} \text{ as } \left(\ell_{\mathfrak{n}_1}, \ell_{\mathfrak{n}_2}, \dots, \ell_{\mathfrak{n}_{|\mathfrak{N}|-1}}, \ell_{\mathfrak{n}_{|\mathfrak{N}|}}\right) \mapsto \mathbb{R}^{d_N}$$

Here, we want  $\ell_{\mathfrak{N}}$  to be permutation invariant. Similarly, we take an edge set,  $\mathfrak{E} = \{\mathfrak{e}_1, \mathfrak{e}_2, \dots, \mathfrak{e}_{|\mathfrak{E}|-1}, \mathfrak{e}_{|\mathfrak{E}|}\} \subseteq E$ . Then we define,

$$\ell_{\mathfrak{E}}: \mathbb{R}^{d_E \times |\mathfrak{E}|} \mapsto \mathbb{R}^{d_E} \text{ as } \left(\ell_{\mathfrak{e}_1}, \ell_{\mathfrak{e}_2}, \dots, \ell_{\mathfrak{e}_{|\mathfrak{E}|-1}}, \ell_{\mathfrak{e}_{|\mathfrak{E}|}}\right) \mapsto \mathbb{R}^{d_E}$$

Here, we want  $\ell_{\mathfrak{E}}$  to be permutation invariant. We extend the notion of the labels even further for the entire graph by the following permutation invariant map,

$$\ell: \mathbb{R}^{d_N \times |N|} \times \mathbb{R}^{d_E \times |E|} \mapsto \mathbb{R}^D$$
 as  $\left(\ell_{n_1}, \ell_{n_2}, \dots, \ell_{|N|-1}, \ell_{|N|}, \ell_{e_1}, \ell_{e_2}, \dots, \ell_{|E|-1}, \ell_{|E|}\right) \mapsto \mathbb{R}^D$ 

where  $D \in \mathbb{N}$ .

### 1.1.2 Local transition and output functions

Let us take  $n \in N$  from the graph G = (N, E) and define the following,

- $\ell_n \in \mathbb{R}^{d_N}$ : node label of  $n \in N$ .
- $\ell_{\mathcal{N}(n)} \in \mathbb{R}^{d_N}$ : label of the neighborhood  $\mathcal{N}(n) = \{\nu_1, \nu_2, \dots, \nu_{|\mathcal{N}(n)|-1}, \nu_{|\mathcal{N}(n)|}\} \subseteq N$ .
- $\mathcal{E}(n)$ : edges connected to n i.e  $\mathcal{E}(n) = \{(\nu_1, n), (\nu_2, n), \dots, (\nu_{|\mathcal{N}(n)|-1}, n), (\nu_{|\mathcal{N}(n)|}, n)\}.$
- $\ell_{\mathcal{E}(n)}$ : edge label of  $\mathcal{E}(n)$ .

Now we can define something called the *state* of n, denoted as  $x_n \in \mathbb{R}^s$ , which captures the the local information of n using its own node label  $\ell_n \in \mathbb{R}^{d_N}$ , node label of the neighbors  $\ell_{\mathcal{N}(n)} \in \mathbb{R}^{d_N}$ , connected edges lalel  $\ell_{\mathcal{E}(n)}$ , and the *state* of the neighbors  $x_{\mathcal{N}(n)} \in \mathbb{R}^s$ . Note that,  $x_{\mathcal{N}(n)}$  is a permutation invariant map, defined by

$$x_{\mathcal{N}(n)}: \mathbb{R}^{s \times |\mathcal{N}(n)|} \mapsto \mathbb{R}^s$$
 as  $\left(x_{\nu_1}, x_{\nu_2}, \dots, x_{\nu_{|\mathcal{N}(n)|-1}}, x_{\nu_{|\mathcal{N}(n)|}}\right) \mapsto \mathbb{R}^s$ .

Then we define the local transition function, that expresses the dependence of a node on its neighborhood as

$$f_w : \mathbb{R}^{d_N} \times \mathbb{R}^{d_E} \times \mathbb{R}^s \times \mathbb{R}^{d_N} \mapsto \mathbb{R}^s \quad \text{as} \quad \left(\ell_n, \ell_{\mathcal{E}(n)}, x_{\mathcal{N}(n)}, \ell_{\mathcal{N}(n)}\right) \mapsto \mathbb{R}^s.$$
where 
$$\left(\ell_{(\nu_1, n)}, \ell_{(\nu_2, n)}, \dots, \ell_{(\nu_{|\mathcal{N}(n)|-1}, n)}, \ell_{(\nu_{|\mathcal{N}(n)|}, n)}\right) := \ell_{\mathcal{E}(n)}$$

$$\left(x_{\nu_1}, x_{\nu_2}, \dots, x_{\nu_{|\mathcal{N}(n)|-1}}, x_{\nu_{|\mathcal{N}(n)|}}\right) := x_{\mathcal{N}(n)}$$

$$\left(\ell_{\nu_1}, \ell_{\nu_2}, \dots, \ell_{\nu_{|\mathcal{N}(n)|-1}}, \ell_{\nu_{|\mathcal{N}(n)|}}\right) := \ell_{\mathcal{N}(n)}$$

And we also express the local output function that describes how the output is produced as follows,

$$q_w: \mathbb{R}^s \times \mathbb{R}^{d_N} \mapsto \mathbb{R}^r$$
 as  $(x_n, \ell_n) \mapsto \mathbb{R}^r$ 

Hence, we have the following model,

local transition function, 
$$x_n = f_w \left( \ell_n, \ell_{\mathcal{E}(n)}, x_{\mathcal{N}(n)}, \ell_{\mathcal{N}(n)} \right)$$
  
local output function,  $o_n = g_w(x_n, \ell_n)$ 

### 1.1.3 Model Variation

### Minimal model

#### **Definition 1: Minimal Model**

A model is said to be minimal if it has the smallest number of variables while retaining the same computational power.

Note that, one may wish to remove the labels  $\ell_{\mathcal{N}(n)}$ , since they include information that is implicitly contained in  $x_{\mathcal{N}(n)}$ . Thus one can hunt for a minimal model. It can be shown that the minimal model exists but not unique.

### Extension of neighborhood

The neighborhood could contain nodes that are two or more links away from n capturing a bigger local region.

### Directed and mixed graph

For directed or mixed graph we may find a variation of model definition by incorporating the following map into the model definition,

$$\mathfrak{d}_{\mathcal{E}(n)} : \mathcal{E}(n) \mapsto \{0, 1\} \text{ as}$$

$$\mathfrak{d}_{\mathcal{E}(n)}(e) = \mathfrak{d}_e = \begin{cases} 1 & \text{if } e \in \mathcal{E}(n) \text{ directs towards } n \\ 0 & \text{if } e \in \mathcal{E}(n) \text{ comes out of } n \end{cases}$$

Thus the definition of *local transition function* changes as follows,

$$f_w : \mathbb{R}^{d_N} \times \mathbb{R}^{d_E} \times \mathbb{R}^s \times \mathbb{R}^{d_N} \times \{0,1\}^{|\mathcal{N}(n)|} \mapsto \mathbb{R}^s$$
 as  $(\ell_n, \ell_{\mathcal{E}(n)}, x_{\mathcal{N}(n)}, \ell_{\mathcal{N}(n)}, \mathfrak{d}_{\mathcal{E}(n)}) \mapsto \mathbb{R}^s$ . where

$$\begin{split} \left(\ell_{(\nu_{1},n)},\ell_{(\nu_{2},n)},\dots,\ell_{(\nu_{|\mathcal{N}(n)|-1},n)},\ell_{(\nu_{|\mathcal{N}(n)|},n)}\right) &:= \ell_{\mathcal{E}(n)} \\ \left(x_{\nu_{1}},x_{\nu_{2}},\dots,x_{\nu_{|\mathcal{N}(n)|-1}},x_{\nu_{|\mathcal{N}(n)|}}\right) &:= x_{\mathcal{N}(n)} \\ \left(\ell_{\nu_{1}},\ell_{\nu_{2}},\dots,\ell_{\nu_{|\mathcal{N}(n)|-1}},\ell_{\nu_{|\mathcal{N}(n)|}}\right) &:= \ell_{\mathcal{N}(n)} \\ \left(\mathfrak{d}_{(\nu_{1},n)},\mathfrak{d}_{(\nu_{2},n)},\dots,\mathfrak{d}_{(\nu_{|\mathcal{N}(n)|-1},n)},\mathfrak{d}_{(\nu_{|\mathcal{N}(n)|},n)}\right) &:= \mathfrak{d}_{\mathcal{E}(n)} \end{split}$$

However, unless explicitly stated, all the results proposed in this paper hold also for directed graphs and for graphs with mixed directed and undirected links.

## Node specific local transition and output functions

Moreover, each node can have its own *local transition function* and *the local output function* definition,

local transition function, 
$$x_n = f_{w_n}^{(n)} \left( \ell_n, \ell_{\mathcal{E}(n)}, x_{\mathcal{N}(n)}, \ell_{\mathcal{N}(n)} \right)$$
  
local output function,  $o_n = g_{w_n}^{(n)}(x_n, \ell_n)$ 

However, for the sake of simplicity, our analysis will consider a particular model where all the nodes share the same implementation.

### Positional and nonpositional graphs

Nonpositional graphs are those described so far. Positional graphs differ since a unique integer identifier is assigned to each neighbors of a node to indicate its logical position.

### Definition 2: Positional graphs

If for a graph G = (N, E) and for each  $n \in N$ , there exists,

$$\rho_n: \mathcal{N}(n) \hookrightarrow [|N|]$$

then G is called a positional graph. Note that the symbol  $\hookrightarrow$  means an injection and [|N|] means the set  $\{1, 2, \dots, |N|\}$ .

For  $n \in N$ ,

$$\rho_n(u) = i \implies u$$
 is the *i*-th neighbor of *n*.

An example of this assignment can be such that  $\rho_n$  might enumerate the neighbors of a node following a clockwise ordering convention. Notice that for nodes  $n_j$  and  $n_k$  we may have  $\rho_{n_j} = \rho_{n_k}$  which implies that this is only a relative positional assignment. Note that, for a complete graph,  $\rho_n$  is a bijection for all n, on the other hand for a path graph with at least 3 nodes  $\rho_n$  is an injection not a surjection for any n.

Now,  $f_w$  will take this positional information. Here is how it is done. Suppose, for a graph G = (N, E),

$$M := \max_{n,u} \rho_n(u)$$

Then  $\forall n \in \mathbb{N}$ , we make  $x_{\mathcal{N}(n)} = (y_1, y_2, \dots, y_M)$  where,

$$y_i = \begin{cases} x_u & \text{if } \rho_n(u) = i \implies u \text{ is the } i\text{-th neighbor of } n \\ x_0 & \text{if there is no } i\text{-th neighbor of } n \end{cases}$$

Here  $x_0$  is some predefined null state. In the same way  $\ell_{\mathcal{E}(n)}$  and  $\ell_{\mathcal{N}(n)}$  are modified as well.

## Positional and non-positional form

Note that in general,

local transition function, 
$$x_n = f_w \left( \ell_n, \ell_{\mathcal{E}(n)}, x_{\mathcal{N}(n)}, \ell_{\mathcal{N}(n)} \right)$$

For non-positional graph we assume a significant Simplification of the mdoel which turned out to be useful,

local transition function, 
$$x_n = \sum_{\nu_i \in \mathcal{N}(n)} h_w \left( \ell_n, \ell_{(\nu_i, n)}, x_{\nu_i}, \ell_{\nu_i} \right)$$

These two representations are called *positional form* and *non-positional form* respectively.

### 1.1.4 Global transition and output functions

Note that we have local transition functions for each node of the graph G = (N, E), where  $N = \{n_1, n_2, \dots, n_{|N|-1}, n_{|N|}\}$  is the set of nodes and  $E = \{e_1, e_2, \dots, e_{|E|-1}, e_{|E|}\}$  is the set of edges.

$$x_{n_{1}} = f_{w} \left( \ell_{n_{1}}, \ell_{\mathcal{E}(n_{1})}, x_{\mathcal{N}(n_{1})}, \ell_{\mathcal{N}(n_{1})} \right)$$

$$x_{n_{2}} = f_{w} \left( \ell_{n_{2}}, \ell_{\mathcal{E}(n_{2})}, x_{\mathcal{N}(n_{2})}, \ell_{\mathcal{N}(n_{2})} \right)$$

$$\vdots$$

$$x_{n_{|\mathcal{N}|}} = f_{w} \left( \ell_{n_{|\mathcal{N}|}}, \ell_{\mathcal{E}(n_{|\mathcal{N}|})}, x_{\mathcal{N}(n_{|\mathcal{N}|})}, \ell_{\mathcal{N}(n_{|\mathcal{N}|})} \right)$$

We define a global transition function,  $F_w$  that takes the graph G as input and returns the state  $x_n$  for each  $n \in N$ .

Now, observe the *local output functions*,

$$o_{n_1} = g_w(x_{n_1}, \ell_{n_1})$$

$$o_{n_2} = g_w(x_{n_2}, \ell_{n_2})$$

$$\vdots$$

$$o_{n_{|N|}} = g_w(x_{n_{|N|}}, \ell_{n_{|N|}})$$

We define a global output function,  $G_w$  that takes the graph G as input and returns the output  $o_n$  for each  $n \in N$ .

At this point we have to make sure that such *global transition function* and *global out*put function exists and are unique. Moreover, we also need to figure out a method of computation for the solution.

## Existence and uniqueness of global transition and output functions

To undertsand the existence, uniqueness and calculation method, we first need to undertsand contraction mapping theorem, Appendix A.

## 1.1.5 Learning set

Let us sonsider an arbitrary set of graphs  $\mathcal{G}$ . We take a finite set of graphs from  $\mathcal{G}$  as,

$$\{G_1, G_2, \dots, G_i, \dots, G_{p-1}, G_p\} \subseteq \mathcal{G} \implies p \leq |\mathcal{G}|.$$

Let us take a subset of the node set of  $G_i = (N_i, E_i)$  as,

$$N = \{n_{i,1}, n_{i,2}, \dots, n_{i,j}, \dots, n_{i,q_i-1}, n_{i,q}\} \subseteq N_i \implies q \le |N_i|.$$

### Definition 3: Domain of a supervised learning framework

The domain is the set of pairs of a graph and a node, i.e.  $\mathcal{D} = \mathcal{G} \times N$ .

We consider a desired target association  $t_{i,j} \in \mathbb{R}^m$  of the node  $n_{i,j}$ , which is a vector in some euclidean space of dimension m.

### Definition 4: Learning Set

We assume a supervised learning framework with the following set,

$$\mathcal{L} = \{ (G_i, n_{i,j}, t_{i,j}) | G_i = (N_i, E_i) \in \mathcal{G}, n_{i,j} \in N_i, t_{i,j} \in \mathbb{R}^m, 1 \le i \le p, 1 \le j \le q_i \}$$

 $\mathcal{L}$  is called the learning set.

Note that  $\mathcal{G}$  or  $\{G_1, G_2, \dots, G_i, \dots, G_{p-1}, G_p\}$  can also be considered as one single graph which may have multiple connected components and modify the definition of learning set accordingly.

## Contraction mapping theorem

### Definition 5: Contraction map

Let (X,d) be a complete metric space. Then a map  $T:X\to X$  is called a contraction map on X if there exists  $q\in[0,1)$  such that

$$d\left(T(x), T(x')\right) \le q d(x, x')$$

for all  $x, x' \in X$ . Contraction map is also known as contractive map. If the above condition is instead satisfied for  $q \in [0, 1]$ , then the mapping is said to be a non-expansive map.

More generally, if  $(X, d_X)$  and  $(Y, d_Y)$  are two metric spaces, then  $T: X \to Y$  is a contractive mapping if there is a constant  $q \in [0, 1)$  such that

$$d_Y(T(x), T(x')) \le q d_X(x, x')$$

for all x and x' in X.

### Definition 6: Lipschitz continuous map

Given two metric spaces  $(X, d_X)$  and  $(Y, d_Y)$ , a function  $f: X \to Y$  is called Lipschitz continuous if there exists a real constant  $K \ge 0$  such that, for all x and x' in X,

$$d_Y(f(x), f(x')) \le K d_X(x, x').$$

Any such K is referred to as a Lipschitz constant for the function f and f may also be referred to as K-Lipschitz.

- The smallest constant is sometimes called the (best) Lipschitz constant of f or the dilation or dilatation of f.
- If K=1 the function is called a short map.
- If  $0 \le K < 1$ , the function is called a contraction [Definition 5].

### Lemma A.1

Contraction map  $\implies$  Lipschitz continuous map.

*Proof.* Clearly by definition.

### Definition 7: Uniformly continuous map

Let  $M_1 = (A_1, d_1)$  and  $M_2 = (A_2, d_2)$  be metric spaces. Then a mapping  $f : A_1 \to A_2$  is uniformly continuous on  $A_1$  if and only if:

$$\forall \epsilon \in \mathbb{R}_{>0} : \exists \delta \in \mathbb{R}_{>0} : \forall x, y \in A_1 : d_1(x, y) < \delta \implies d_2(f(x), f(y)) < \epsilon.$$

### Definition 8: Continuous map

Let  $M_1 = (A_1, d_1)$  and  $M_2 = (A_2, d_2)$  be metric spaces. Then a mapping  $f : A_1 \to A_2$  is continuous at a point  $c \in A_1$  if and only if:

$$\forall \epsilon \in \mathbb{R}_{>0} : \exists \delta \in \mathbb{R}_{>0} : d_1(c, y) < \delta \implies d_2(f(c), f(y)) < \epsilon.$$

### Lemma A.2

Uniformly continuous map  $\implies$  Continuous map.

*Proof.* Given  $\epsilon > 0$ . Then by uniform continuity, there is  $\delta$  such that for all  $x, y \in A_1$  we have

$$d_1(x,y) < \delta \implies d_2(f(x),f(y)) < \epsilon.$$

In particular if we take x = c we get that for all  $y \in A_1$ 

$$d_1(x,y) < \delta \implies d_2(f(x),f(y)) < \epsilon.$$

This is the definition of continuity [Definition 8].

### Lemma A.3

Lipschitz continuous map  $\implies$  Uniformly continuous map.

*Proof.* Given two metric spaces  $(X, d_X)$  and  $(Y, d_Y)$ , a Lipschitz continuous map  $f: X \to Y$ , we get from Definition 6, there exists a real constant  $K \geq 0$  such that, for all x and x' in X,

$$d_Y(f(x), f(x')) \le K d_X(x, x').$$

• Case 1 (K = 0): we get for all x and x' in X,

$$d_Y(f(x), f(x')) = 0.$$

Hence, f is a constant map. Clearly f is uniformly continuous [use Definition 6].

• Case 2 (K > 0): By Lipschitz continuity,

$$\forall x, x' \in X : d_Y(f(x), f(x')) < Kd_X(x, x').$$

Take  $\epsilon > 0$ . Then there exists  $\delta = \frac{\epsilon}{K}$ . Suppose,  $d_X(x, x') < \delta$ . Hence, we have,

$$\forall \epsilon \in \mathbb{R}_{>0} : \exists \delta = \frac{\epsilon}{K} \in \mathbb{R}_{>0} : \forall x, x' \in X : d_X(x, x') < \delta$$

$$\Longrightarrow Kd_X(x, x') < \epsilon$$

$$\Longrightarrow d_Y(f(x), f(x')) < \epsilon.$$

### Lemma A.4

Contraction map  $\implies$  Lipschitz continuous map  $\implies$  Uniformly continuous map  $\implies$  Continuous map.

*Proof.* Using Lemma A.1, A.3 and A.2.

### Definition 9: Fixed point of a function

c is a fixed point of a function f if c belongs to both the domain and the codomain of f, and f(c) = c.

### Definition 10: Cauchy sequence

A sequence  $a_1, a_2, \ldots$  is called a Cauchy sequence if the terms of the sequence eventually all become arbitrarily close to one another. That is,

$$\forall \epsilon > 0, \exists N \in \mathbb{N} \ni m, n > N \implies |a_m - a_n| < \epsilon.$$

### Definition 11: Complete metric space

A metric space (X, d) is complete if every Cauchy sequence in X converges in X (that is, to some point of X).

### Theorem A.1: Contraction mapping theorem

Let (X, d) be a non-empty complete metric space with a contraction mapping  $T: X \to X$ . Then T admits a unique fixed-point  $x^* \in X$  (i.e.  $T(x^*) = x^*$ ). Furthermore,  $x^*$  can be found by starting with an arbitrary element  $x_0 \in X$  and defining a sequence  $(x_n)_{n \in \mathbb{N}}$  by  $x_n = T(x_{n-1})$  for  $n \geq 1$ . Then  $\lim_{n \to \infty} x_n = x^*$ .

#### *Proof.* Existence of fixed point

Let  $x_0 \in X$  be arbitrary and define a sequence  $(x_n)_{n \in \mathbb{N}}$  by setting  $x_n = T(x_{n-1})$ . We first note that for all  $n \in \mathbb{N}$ , we have the inequality

$$d(x_{n+1}, x_n) \le q^n d(x_1, x_0).$$

This follows by induction on n, using the fact that T is a contraction mapping. More explicitely, note that as T is a contraction mapping and using the definition  $x_n = T(x_{n-1})$ , we claim that there exists  $q \in [0,1)$  such that,

$$d(x_2, x_1) = d(T(x_1), T(x_0)) \le q d(x_1, x_0)$$

$$d(x_3, x_2) = d(T(x_2), T(x_1)) \le q d(x_2, x_1) \le q^2 d(x_1, x_0)$$

$$\vdots$$

$$d(x_{n+1}, x_n) \le q^n d(x_1, x_0)$$

This follows by induction on n, using the fact that T is a contraction mapping. Then we can show that  $(x_n)_{n\in\mathbb{N}}$  is a Cauchy sequence. In particular, let  $m, n \in \mathbb{N}$  such that m > n:

$$d(x_m, x_n) \leq d(x_m, x_{m-1}) + d(x_{m-1}, x_{m-2}) + \dots + d(x_{n+1}, x_n)$$

$$\leq q^{m-1}d(x_1, x_0) + q^{m-2}d(x_1, x_0) + \dots + q^n d(x_1, x_0)$$

$$= q^n d(x_1, x_0) \sum_{k=0}^{m-n-1} q^k$$

$$< q^n d(x_1, x_0) \sum_{k=0}^{\infty} q^k$$

$$= q^n d(x_1, x_0) \left(\frac{1}{1-q}\right).$$

Let  $\epsilon > 0$  be arbitrary. Since  $q \in [0, 1)$ , we can find a large  $N \in \mathbb{N}$  so that

$$q^N < \frac{\varepsilon(1-q)}{d(x_1, x_0)}.$$

Therefore, by choosing m and n greater than N we may write:

$$d(x_m, x_n) \le q^n d(x_1, x_0) \left(\frac{1}{1-q}\right) < \left(\frac{\varepsilon(1-q)}{d(x_1, x_0)}\right) d(x_1, x_0) \left(\frac{1}{1-q}\right) = \varepsilon.$$

This proves that the sequence  $(x_n)_{n\in\mathbb{N}}$  is Cauchy. By completeness of (X,d), the sequence has a limit  $x^* \in X$ . Furthermore,  $x^*$  must be a fixed point of T:

$$x^* = \lim_{n \to \infty} x_n = \lim_{n \to \infty} T(x_{n-1}) = T\left(\lim_{n \to \infty} x_{n-1}\right) = T(x^*).$$

As a contraction mapping, T is continuous, so bringing the limit inside T was justified.

### Uniqueness of fixed point

Let  $x, x' \in X$  are both fixed points where  $x \neq x'$ . Thus  $d(x, x') \neq 0$ . But notice,

$$d(x, x') = d(T(x), T(x')) \le q d(x, x')$$

$$\implies (1 - q)d(x, x') \le 0$$

$$\implies d(x, x') \le 0 \implies d(x, x') = 0 \iff x = x'.$$

Hence, it is not possible to have two different fixed points.

### Calculating the fixed point

We notice that no matter where we choose our arbitrary starting point  $x_0 \in X$ , by the construction of the sequence using the contraction mapping (i.e.  $x_n = T(x_{n-1})$ ) we always reach to the unique fixed point as the limit of the sequence,

$$\lim_{n\to\infty} x_n = x^*.$$

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