Spatio-Temporal Graph Few-Shot Learning with Cross-City Knowledge Transfer

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Introduction

> Background

- Graphs are ubiquitously used to reveal the interactions among various entities
- Spatio-temporal graph learning is a widely used method for urban computing

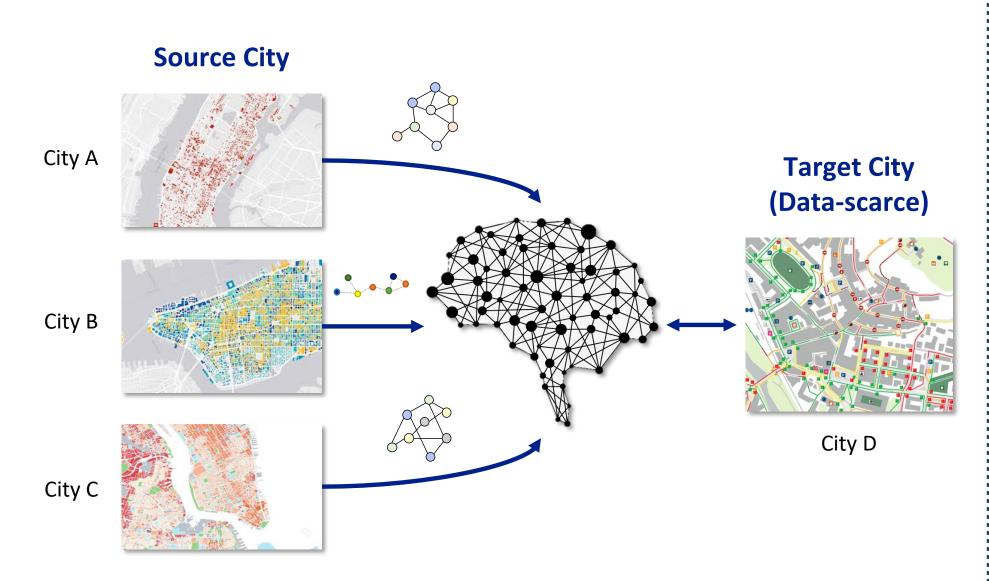
> Our Goal

- Transfer the cross-city knowledge in graph-based few-shot learning scenarios.
- Exploring the impact of knowledge transfer across multiple cities.

> Challenges

#1 How to adapt feature extraction in target city via the knowledge from multiple source cities?

#2 How to alleviate the impacts of varied graph structure on transferring among different cities?



Methodology

> Spatio-Temporal Neural Network (STNN)

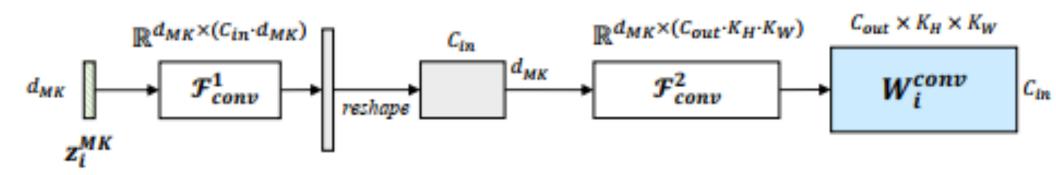
Backbone for feature extractor (time series model, graph neural network, hybrid model, etc.)

> Cross-City Knowledge Transfer

1. ST-Meta Learner: obtain the node-level meta knowledge

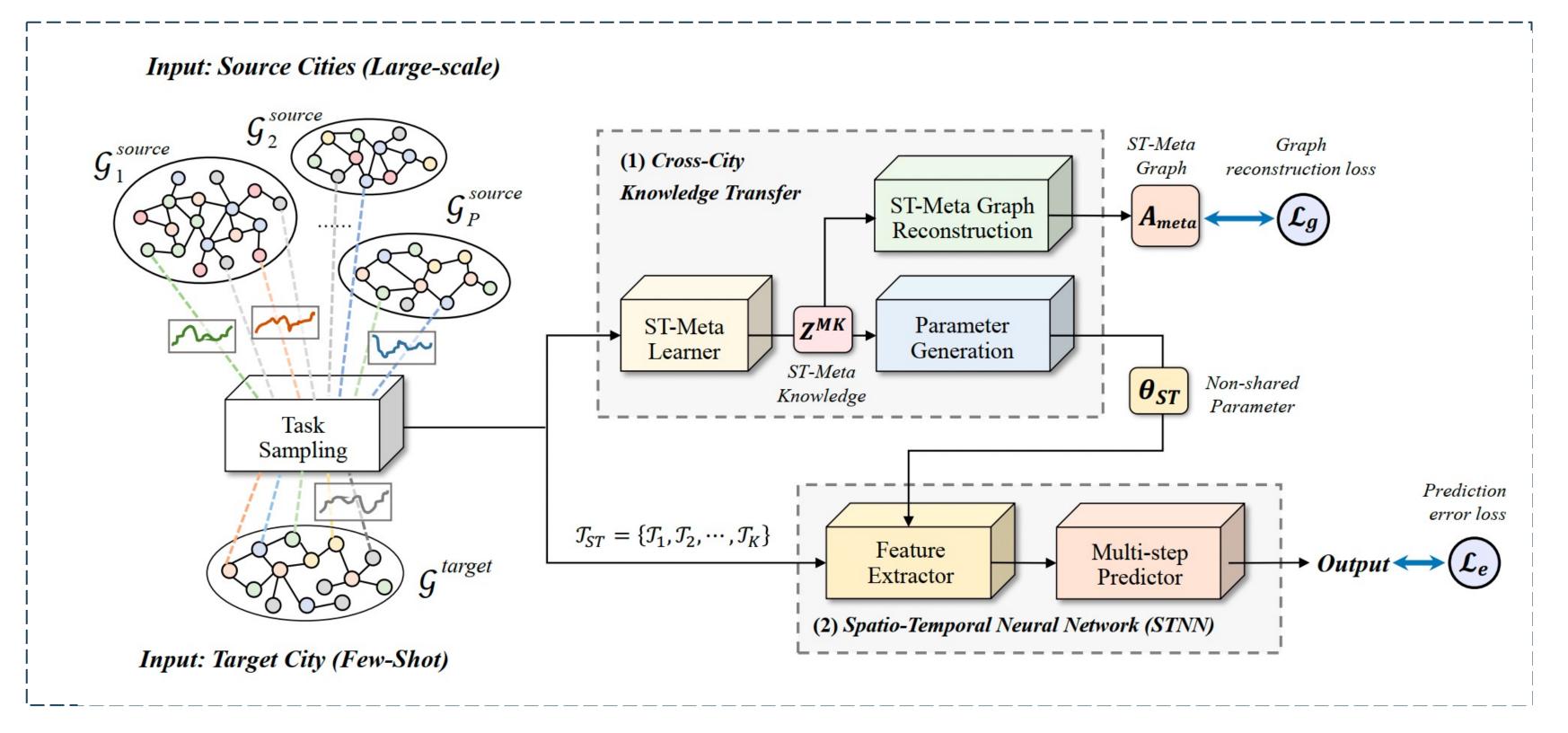
$$\mathbf{Z}^{MK} = W^{\gamma}(\gamma \circ \mathbf{Z}^{tp} + (1 - \gamma) \circ \mathbf{Z}^{sp})$$

2. Parameter Generation: customize feature extraction among different cities



3. ST-Meta Graph Reconstruction: structure-aware learning

$$\mathbf{A}_{meta} = sigmoid[(\mathbf{Z}^{\mathbf{MK}})^T \cdot \mathbf{Z}^{\mathbf{MK}}] \qquad \mathcal{L}_g = \|\mathbf{A}_{meta} - \mathbf{A}\|^2$$



Overview of proposed ST-GFSL framework

Experiments

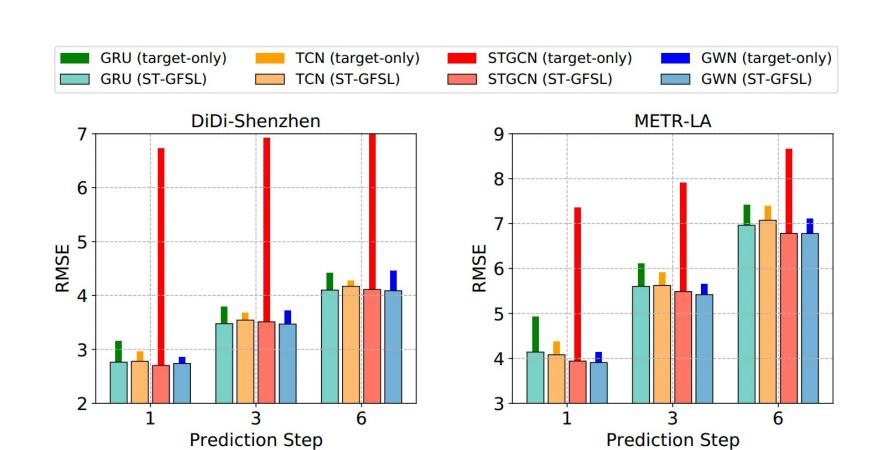
① Model Comparison: Non-transfer Methods & Transfer Method

| | PEMS-BAY Dataset | | | | | | | METR-LA Dataset | | | | | | |
|----------------------|------------------|--------|--------|----------|--------|--------|---------|-----------------|--------|----------|--------|--------|--|--|
| Baselines | MAE (↓) | | | RMSE (↓) | | | MAE (↓) | | | RMSE (↓) | | | | |
| | 5 min | 15 min | 30 min | 5 min | 15 min | 30 min | 5 min | 15 min | 30 min | 5 min | 15 min | 30 min | | |
| HA | 4.373 | 4.373 | 4.373 | 6.745 | 6.745 | 6.745 | 6.021 | 6.021 | 6.021 | 9.483 | 9.483 | 9.483 | | |
| ARIMA | 2.019 | 2.307 | 2.429 | 3.929 | 4.648 | 5.360 | 2.900 | 3.058 | 3.369 | 4.179 | 5.279 | 7.670 | | |
| Target-only | 1.556 | 1.920 | 2.368 | 3.092 | 4.043 | 5.153 | 2.740 | 3.229 | 3.860 | 4.924 | 6.118 | 7.417 | | |
| Fine-tuned (Vanilla) | 1.823 | 2.166 | 2.590 | 3.434 | 4.280 | 5.276 | 2.757 | 3.277 | 3.900 | 4.883 | 6.123 | 7.413 | | |
| Fine-tuned (ST-Meta) | 1.371 | 1.791 | 2.277 | 2.699 | 3.747 | 4.920 | 2.647 | 3.188 | 3.800 | 4.368 | 5.759 | 7.110 | | |
| AdaRNN [29] | 1.248 | 1.928 | 2.749 | 2.084 | 3.796 | 5.725 | 2.513 | 2.897 | 3.312 | 4.298 | 5.567 | 6.732 | | |
| MAML [14] | 1.081 | 1.600 | 2.141 | 1.906 | 3.291 | 4.708 | 2.405 | 2.960 | 3.639 | 4.159 | 5.710 | 7.124 | | |
| ST-GFSL (ours) | 1.073 | 1.560 | 2.073 | 1.865 | 3.180 | 4.584 | 2.355 | 2.896 | 3.557 | 4.099 | 5.588 | 6.961 | | |

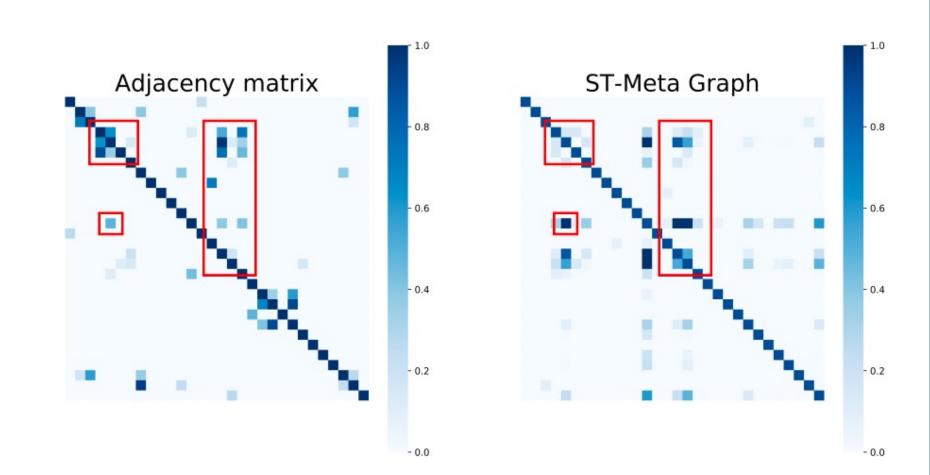
| | Didi-Chengdu Dataset | | | | | | | Didi-Shenzhen Dataset | | | | | | |
|----------------------|----------------------|--------|--------|----------|--------|--------|---------|-----------------------|--------|----------|--------|--------|--|--|
| Baselines | MAE (↓) | | | RMSE (↓) | | | MAE (↓) | | | RMSE (↓) | | | | |
| | 10 min | 30 min | 60 min | 10 min | 30 min | 60 min | 10 min | 30 min | 60 min | 10 min | 30 min | 60 min | | |
| HA | 3.438 | 3.438 | 3.438 | 4.879 | 4.879 | 4.879 | 2.955 | 2.955 | 2.955 | 4.342 | 4.342 | 4.342 | | |
| ARIMA | 2.825 | 3.305 | 4.317 | 3.889 | 4.253 | 5.597 | 2.888 | 3.056 | 3.596 | 4.489 | 4.764 | 5.575 | | |
| Target-only | 2.386 | 2.700 | 3.085 | 3.516 | 4.017 | 4.569 | 2.071 | 2.454 | 2.834 | 3.154 | 3.793 | 4.422 | | |
| Fine-tuned (Vanilla) | 2.586 | 2.877 | 3.246 | 3.746 | 4.213 | 4.751 | 2.117 | 2.490 | 2.867 | 3.196 | 3.831 | 4.442 | | |
| Fine-tuned (ST-Meta) | 2.240 | 2.693 | 3.083 | 3.249 | 3.956 | 4.519 | 2.033 | 2.454 | 2.850 | 2.989 | 3.719 | 4.385 | | |
| AdaRNN [29] | 2.260 | 2.724 | 3.036 | 3.231 | 3.942 | 4.324 | 2.107 | 2.473 | 2.807 | 3.041 | 3.674 | 4.231 | | |
| MAML [14] | 2.215 | 2.599 | 2.956 | 3.215 | 3.858 | 4.399 | 1.917 | 2.330 | 2.673 | 2.825 | 3.546 | 4.158 | | |
| ST-GFSL (ours) | 2.188 | 2.579 | 2.927 | 3.190 | 3.820 | 4.339 | 1.890 | 2.288 | 2.644 | 2.763 | 3.477 | 4.100 | | |

2 Performance Comparison:

Different feature extractors



③ Case Study: Graph reconstruction loss



4 Ablation Study

| | DiI | Di-Shenzl | nen | METR-LA | | | |
|---|--------|-----------|--------|---------|--------|--------|--|
| Ablation Methods | | MAE (↓) | | MAE (↓) | | | |
| | 10 min | 30 min | 60 min | 10 min | 30 min | 60 min | |
| (M1a): Use temporal meta knowledge only | 1.910 | 2.317 | 2.668 | 2.332 | 2.905 | 3.616 | |
| (M1b): Use spatial meta knowledge only | 1.872 | 2.300 | 2.649 | 2.364 | 2.915 | 3.604 | |
| (M1c): Use random initialized vectors | 1.937 | 2.332 | 2.680 | 2.422 | 2.949 | 3.697 | |
| (M2): Remove parameter generator | 1.917 | 2.330 | 2.673 | 2.405 | 2.960 | 3.639 | |
| (M3): Remove graph reconstruction loss | 2.286 | 2.652 | 3.000 | 3.087 | 3.585 | 4.140 | |
| ST-GFSL (Ours) | 1.856 | 2.290 | 2.634 | 2.387 | 2.895 | 3.546 | |

Conclusion

- We firstly propose a spatio-temporal graph few-shot learning framework called ST-GFSL for cross-city knowledge transfer.
- Extensive experimental results in the running case of traffic speed prediction demonstrate the superiority of ST-GFSL over other baselines.
- In the future, we will further explore source domain selection problem.

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