

Federated Graph Learning - A Position Paper

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Abstract

Graph neural networks (GNN) have been successful in many fields, and derived various researches and applications in real industries. However, in some privacy sensitive scenarios (like finance, healthcare), training a GNN model centrally faces challenges due to the distributed data silos. Federated learning (FL) is an emerging technique that can collaboratively train a shared model while keeping the data decentralized, which is a rational solution for distributed GNN training. We term it as federated graph learning (FGL). Although FGL has received increasing attention recently, the definition and challenges of FGL is still up in the air. In this position paper, we present a categorization to clarify it. Considering how graph data are distributed among clients, we propose four types of FGL: inter-graph FL, intra-graph FL and graph-structured FL, where intra-graph is further divided into horizontal and vertical FGL. For each type of FGL, we make a detailed discussion about the formulation and applications, and propose some potential challenges.

1 Motivation

Graph neural networks (GNN) have demonstrated remarkable performance in modeling graph data, and derived various researches and applications in real industries like finance [Liu *et al.*, 2018] [Liu *et al.*, 2019] [Wang *et al.*, 2019], traffic [Yu *et al.*, 2017], recommender systems [Ying *et al.*, 2018], chemistry [Wang *et al.*, 2020b], etc. However, GNN still faces many problems and one of them is the data silos. Because of the privacy concern or commercial competition, data exist in an isolated manner, giving rise to challenges on centrally training GNN. For example, banks may leverage GNN as anti-fraud models, but they only have transactions data of locally registered users (subgraph), thus the model is not effective for other users. Also, pharmaceutical companies usually utilize GNN for drug discovery and synthesis, while the data are quite limited and confidential in independent research institutions of companies. Whereas GNN has been successful in

many fields, isolated data restrict its further development.

Federated learning (FL) is a machine learning setting where clients can collaboratively train a shared model under the orchestration of central server, while keeping the data decentralized. Unlike traditional centralized machine learning techniques, data are fixed locally, rather than being gathered in central server, who exists many of the systemic privacy risks and costs [Kairouz *et al.*, 2019]. Back to aforementioned examples, with federated learning, banks or pharmaceutical companies can collaboratively train a shared GNN model, utilize isolated data while keeping them safe and local. Hence, FL is a promising solution for training GNN over isolated graph data, and in this paper we term it as federated graph learning (FGL).

As far as we know, FGL has received increasing attention recently. [Zheng *et al.*, 2020] devises a novel FL framework for GNN that supports automatically hyper-parameters optimization. [Wang *et al.*, 2020a] proposes a FL framework for semi-supervised node classification based on meta learning. [Jiang *et al.*, 2020] presents a method to learn dynamic representation of objects from multi-user graph sequences. [Wu *et al.*, 2021] designs a federated GNN framework for privacy preserving recommendation. [Scardapane *et al.*, 2020] presents a distributed training method for GNN, but it preserves the edges among subgraphs.

However, the definition and challenges of FGL is still up in the air. Although [He *et al.*, 2021] proposes a rather comprehensive benchmark for FGL, it is not detailed enough about categorization. In this position paper, we present a categorization to clarify it. Considering how graph data are distributed among clients, we propose four types of FGL: inter-graph FL, intra-graph FL and graph-structured FL, where intra-graph is further divided into horizontal and vertical FGL, referring to the categorization of FL [Yang *et al.*, 2019]. For each type of FGL, we discuss the formulation, applications and challenges. The rest of this paper is organized as follows: In Section 2, we detail four types of FGL. In Section 3, we analysis potential challenges and possible solution for each type of FGL.

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2 A categorization of federated graph learning

We introduce four types of FGL from the perspective of how graph data are distributed in FL. They are summarized in table 1, details will be discussed as follows. Without loss of generality, we follow the settings of Graph Convolutional Networks (GCN) [Kipf and Welling, 2016] and Federated Averaging (FedAvg) [McMahan *et al.*, 2017] for convenience.

A typical FL framework consists of a server and K clients. The k^{th} client has its own dataset D_k with size of $|D_k| = N_k$, and $N = \sum_{k=1}^K N_k$. Graph convolution variants [Veličković *et al.*, 2017] [Hamilton *et al.*, 2017] can be generally formulated as the MPNN framework:

$$x_i^l = \gamma^l(x_i^{l-1}, \text{Aggr}_{j \in \mathcal{N}_i}^l \phi^l(x_j^{l-1}, a_{ij})), \quad (1)$$

where the graph is $\mathcal{G} = (\mathcal{V}, \mathcal{E})$, x_i^l is the i^{th} node feature in l^{th} layer, a_{ij} is the edge feature between node i and node j , \mathcal{N} denotes the neighbor set of node i , Aggr denotes differentiable aggregation function (*sum*, *mean*, *max*, etc.), γ and ϕ denote differentiable function (e.g. MLP). For simplicity, a GCN model composed by 1 can be denoted as $H(X, A, W)$, where X is feature matrix, A is adjacency matrix, and W denotes parameters.

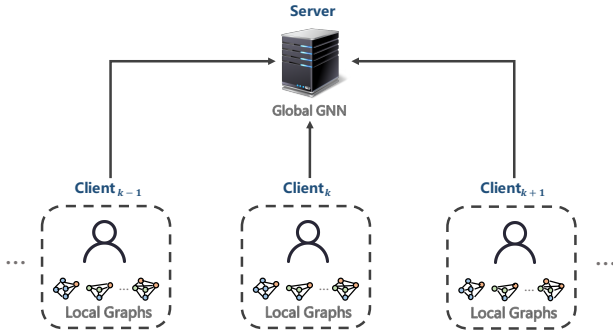


Figure 1: Framework of inter-graph FL: the sample granularity is graph and global GNN model performs graph-level task.

2.1 Inter-graph federated learning

This type of FGL is the most natural derivation of FL, where each sample of clients is of graph data, and global model performs graph-level task (shown as figure 1). The most typical application of inter-graph FL is in the biochemical industry where researchers use GNN to study the chemical structure of molecules. A molecule can be represented as a graph where atoms are nodes and chemical bonds are edges. In the study of drug properties, every pharmaceutical company holds a confidential dataset D_k which contains molecule structure $\{\mathcal{G}_i\}$ and corresponding properties $\{y_i\}$. In the past, commercial competition hindered their cooperation, but it becomes possible with the framework of inter-graph FL. Under this setting, $D_k = \{(\mathcal{G}_i^{(k)}, y_i^{(k)})\}$, global model is

$$\hat{y}_i^{(k)} = H(X_i^{(k)}, A_i^{(k)}, W), \quad (2)$$

where $X_i^{(k)}$ and $A_i^{(k)}$ denote feature and adjacency matrix of i^{th} graph in k^{th} client's dataset, \hat{y} is output.

Applying FedAvg, the objective function is

$$\min_W \frac{1}{N} \sum_{k=1}^K f_k(W), \quad (3)$$

$$f_k(W) = \frac{1}{N_k} \sum_{i=1}^{N_k} \mathcal{L}(H(X_i^{(k)}, A_i^{(k)}, W), y_i^{(k)}),$$

where $f_k(W)$ denotes local objective function and \mathcal{L} is global loss. Pharmaceutical companies thus can collaboratively train a shared model without providing confidential data.

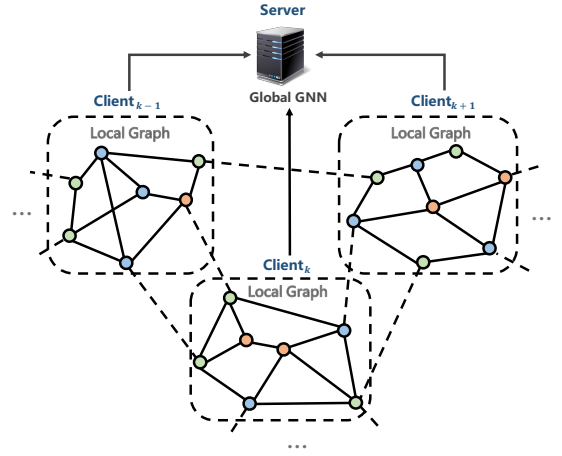


Figure 2: Framework of horizontal intra-graph FL: subgraphs held in clients are horizontally distributed, edges represented as dashed line are the connections that should have been there but are missing.

2.2 Intra-graph federated learning

Another type of FGL is the intra-graph federated learning, where each client own a part of latent entire graph. Referring to [Yang *et al.*, 2019], intra-graph federated learning can also be divided into horizontal and vertical FGL, corresponding to users and features who is partitioned.

Horizontal intra-graph FL

In this situation, the subgraphs held in each client appear to be horizontally partitioned from the latent entire graph (shown as in figure 2, connections among them are lost because of data isolated storage, strictly speaking, there can be overlap), that is, $A \Rightarrow \{A^{(k)}\}$. Horizontally distributed subgraphs have the same properties, clients share the same feature and label space but different node ID space. Under this setting, $D_k = (\mathcal{G}^{(k)}, Y^{(k)})$, N_k denotes the number of nodes in $\mathcal{G}^{(k)}$. Global GNN model performs node or link-level task,

$$\hat{Y}^{(k)} = H(X^{(k)}, A^{(k)}, W). \quad (4)$$

The objective function becomes

$$\min_W \frac{N_k}{N} \sum_{k=1}^K f_k(W), \quad (5)$$

$$f_k(W) = \mathcal{L}(H(X^{(k)}, A^{(k)}, W), Y^{(k)}).$$

Subgraph horizontal distribution is very common in real world. For example, in online social app, each user has a local social network $\mathcal{G}^{(k)}$ and $\{\mathcal{G}^{(k)}\}$ constitute the latent entire human social network \mathcal{G} . The developers are able to devise friend recommendation algorithm based on horizontal intra-graph FL to avoid violating users' social privacy.

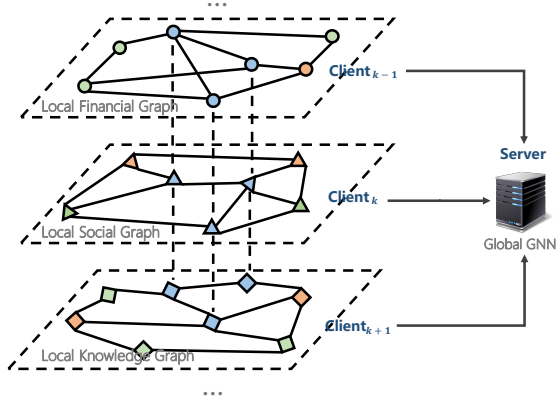


Figure 3: Framework of vertical intra-graph FL: subgraphs held in clients are vertically distributed, and they are parallel and heavily overlap with each other, vertical dashed lines indicate the corresponding nodes have same ID.

Vertical intra-graph FL

Subgraph vertical distribution means that they are parallel and heavily overlap with each other (shown as figure 3, graphs of financial, social and knowledge are vertically distributed). It's like the latent entire graph is vertically partitioned, that is, $A \Rightarrow \{A^{(k)}\}$, $X \Rightarrow \{X^{(k)}\}$, $Y \Rightarrow \{Y^{(k)}\}$. Under this setting, clients share the same node ID space but different feature and label space, $D_k = (\mathcal{G}^{(k)}, Y^{(k)})$, V' is set of common nodes, N_k is size of V' . Global model is not unique (it depends on how many clients have labels), which indicates vertical intra-graph FL supports multi-task learning. The main purpose of vertical intra-graph FL is to learn more comprehensive GNN by combining $\{X_v^{(k)} | v \in V'\}$ and sharing $\{Y_v^{(k)} | v \in V'\}$ in a privacy preserved and communication efficient manner. Without considering the method of entity matching and data sharing, the objective function can be expressed as

$$\min_W f_k(W), \quad (6)$$

$$f_k(W) = \mathcal{L}(H(\text{Aggr}_{k=1}^K(X_{V'}^{(k)}), A_{V'}^{(k)}, W^{(k)}), Y_{V'}^{(k)}).$$

Vertical intra-graph FL can be applied in the cooperation among organizations. For example, in detection of money

laundering, criminals tend to devise sophisticated strategies that span across different organizations. Due to privacy concern, banks need to hand over list of suspects to a trustworthy national institution and rely on them to do analysis. This procedure is inefficient. With the framework of vertical intra-graph FL, banks are able to collaboratively monitor money laundering activities in real-time while keeping their users' data protected. Some researchers have studied this type of FGL, [Suzumura *et al.*, 2019] and [Chen *et al.*, 2020] respectively devise a vertical intra-graph FL framework for financial fraud detection and knowledge graph embedding.

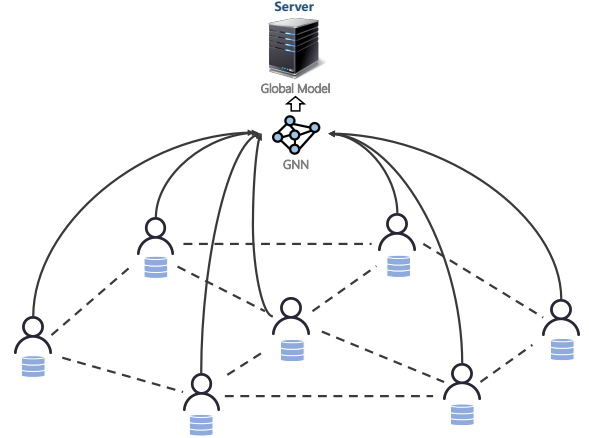


Figure 4: Framework of graph-structured FL: graphs exist as relationships among clients, GNN is used to extract inherent information from the topology of clients.

2.3 Graph-structured federated learning

In addition to being data, graphs can also exist as relationships among clients (e.g. geography or social networks shown as figure 4), that is, $client^{(k)} \Rightarrow v_k$. Graph-structured federated learning refers to the situation where server uses GNN to aggregate local models based on clients topology.

$$f(w)^{(t)} = \text{Aggr}_{k=1}^K(f(w)^{(k,t-1)}, A, W). \quad (7)$$

Under this setting, clients hold either Euclidean or graph data, global model performs any kind of task, objective function is the same as in FL. Graph-structured FL can be considered as a special federated optimization method since GNN is applied to extract inherent information among clients to improve FL. The typical application is in federated traffic flow prediction where monitoring devices are distributed in different geographic positions, GNN are used to capture spatial dependencies among devices [Meng *et al.*, 2021].

3 Challenges

Though researchers have already proposed several FGL frameworks, there are still many problems. Most of them are left from FL and become more complicated in graph domain, such as Non-IID data, communication efficiency and robustness [Kairouz *et al.*, 2019]. In this section, we discuss the main challenges and possible solutions for each type of FGL.

Type	Federalization	Data form in clients	Global model task
Inter-graph Federated Learning	$D_k = \{\mathcal{G}_i\}$	Graphs	Graph-level
Intra-graph federated learning	Horizontal $A \Rightarrow \{A^{(k)}\}$	Horizontally distributed subgraphs	Node or link-level
	Vertical $A \Rightarrow \{A^{(k)}\}$ $X \Rightarrow \{X^{(k)}\}$ $Y \Rightarrow \{Y^{(k)}\}$	Vertically distributed subgraphs	Node or link-level
Graph-structured federated learning	$client^{(k)} \Rightarrow v_k$	Arbitrary	Arbitrary

Table 1: Four types of FGL: each type corresponds to a different way of federalization of graph.

3.1 Non-IID graph structure

Non-IID problem is inevitable no matter in which type of FGL. Same as in FL, it can both impact convergence speed and accuracy. Researchers have attempted to devise some methods to alleviate its influence [Zheng *et al.*, 2020] [Wang *et al.*, 2020a], as far as we know, there is no work solving it completely. In addition to feature and label, graph data have edge (structure) information, which indicates Non-IID of graph structure might influence the learning process as well. Properties of graph structure include degree distribution, average path length, average clustering coefficient, etc. Studying Non-IID of these properties might be an important aspect of solving Non-IID problem in graph domain. No work has paid attention to studying Non-IID of graph structure yet, and it's worth digging.

3.2 Isolated graph in horizontal intra-graph FL

Representation learning on graph models relies on walking or message passing through multi-order neighbors. However, the latent entire graph is isolated by different data holders in horizontal intra-graph FL, the diameter of local subgraph is nearly small. It will impact the accuracy of GCN since the local graph cannot provide information from high-order neighbors. Consider an extreme case where the local subgraph only contains one node, GCN degenerates to MLP. Therefore, discovering latent edges among local subgraphs of clients is a crucial challenge in horizontal intra-graph FL, there are some researches who have mentioned it, [Wu *et al.*, 2021] proposes a method based on homomorphic encryption to expand local subgraph, more ideas are needed on this issue.

3.3 Entities matching and secure data sharing in vertical intra-graph FL

Entities matching and secure data sharing are key problems for both vertical FL and vertical intra-graph FL. [Hardy *et al.*, 2017] achieves learning a federated logistic regression model between two participants based on additively homomorphic encryption, and [Feng and Yu, 2020] generalizes it to multi-participants and multi-class classification. Vertical intra-graph FL is at least as complicated as VFL, and the main difficulties also lie in ensuring precision, privacy preserving and communication efficient at the same time. There is no vertical intra-graph FL framework achieving these requires. [Chen *et al.*, 2020] proposes a federated framework to

do knowledge graph embedding by a matching table held in server, which violates privacy preserving to some extent.

3.4 Dataset of intra-graph FL

The richness of image and corpus dataset is a necessary condition for rapid development of computer vision and natural language processing. However, there is no suitable graph dataset for intra-graph FL. For Euclidean data, we can easily simulate data distribution in experiments. However, simulation becomes difficult when it comes to graph data due to the additional structure information. For example, in horizontal setting, we have to split a graph into multiple subgraphs but the removed edges and subgraph distribution are not in line with reality. It can be hard in vertical setting as well. Although features can be split into several partitions, whether all partitions have the same structure needs to be considered. It is usually more complicated in real scenes. Thus, the lack of datasets limits the development of intra-graph FL.

3.5 Communication and memory consumption

Communication and memory consumption turns out to be a key bottleneck when applying federated algorithms in reality. For example, for federated recommender system, models transmitted between server and clients may be heavy, where user/item representation layers occupy most of model parameters and the size of representation parameters grows linearly with the ever-increasing scale of user/item. It brings unfavorable both communication and memory consumption. Model quantization, pruning, distillation are effective methods for model compression. [Tailor *et al.*, 2020] studies model quantization method for GNN. [Yang *et al.*, 2020] proposes a distillation approach which transfers topology-aware knowledge from teacher GCN to student GCN. [Lian *et al.*, 2020] devises an end-to-end framework for learning quantization of item representation in recommender system. Thus, compression technique for GNN is also a potential way for FGL.

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