Stanford CS224W: Setting-up GNN Prediction Tasks

CS224W: Machine Learning with Graphs
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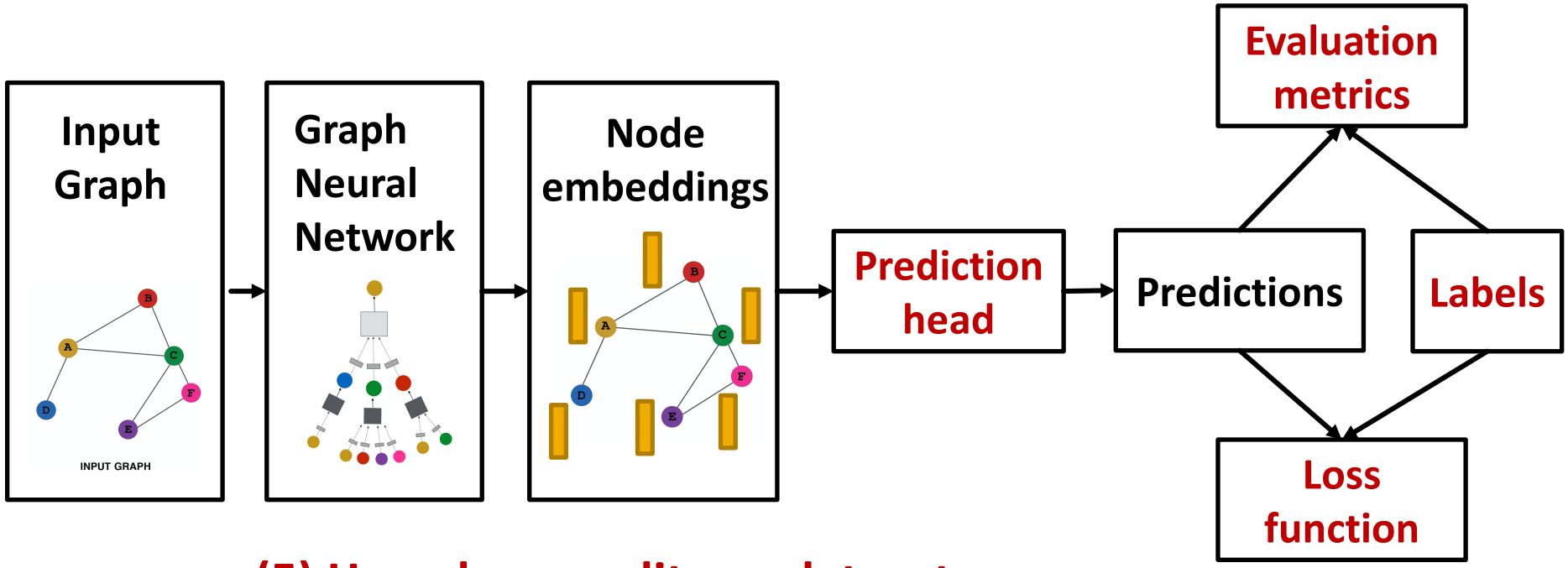
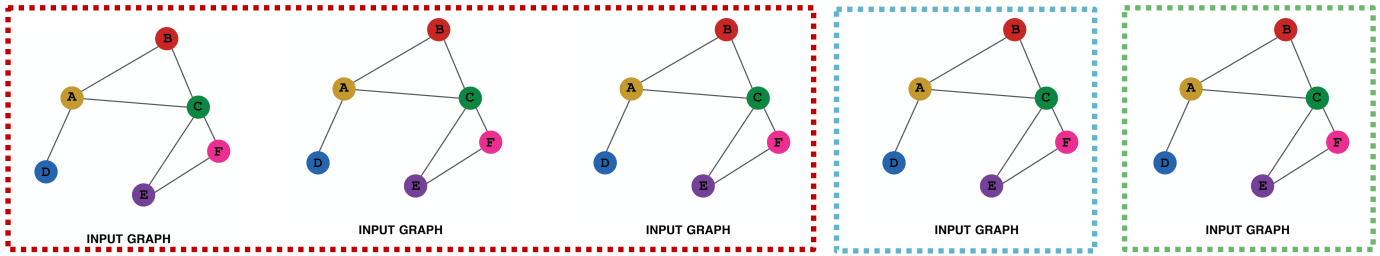
http://cs224w.stanford.edu

GNN Training Pipeline (5)



(5) How do we split our dataset into train / validation / test set?



Dataset split

Dataset Split: Fixed / Random Split

- **Fixed split:** We will split our dataset **once**
  - **Training set**: used for optimizing GNN parameters
  - **Validation set**: develop model/hyperparameters
  - **Test set**: held out until we report final performance
- **A concern:** sometimes we cannot guarantee that the test set will really be held out
- **Random split:** we will **randomly split** our dataset into training / validation / test
  - We report **average performance over different random seeds**

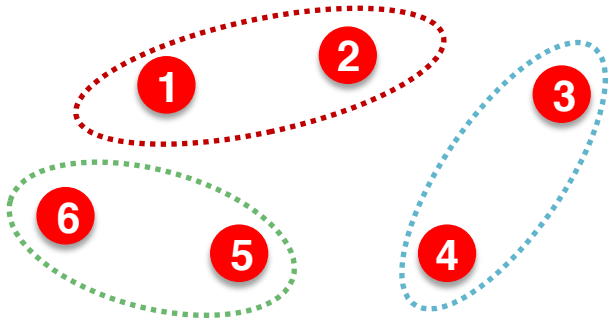
Why Splitting Graphs is Special

- **Suppose we want to split an image dataset**
  - **Image classification: Each data point is an image**
  - Here **data points are independent**
    - **Image 5 will not affect our prediction on image 1**

Training

Validation

Test



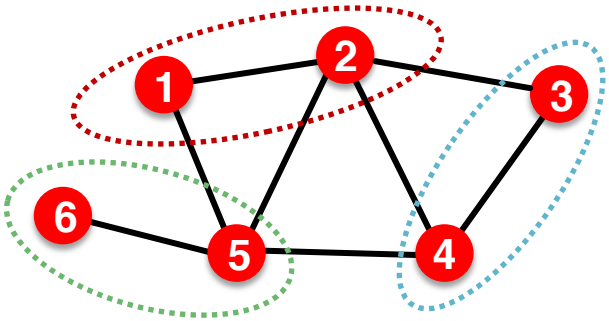
Why Splitting Graphs is Special

- **Splitting a graph dataset is different!**
  - **Node classification: Each data point is a node**
  - Here **data points are NOT independent**
    - **Node 5 will affect our prediction on node 1,** because it will participate in message passing → affect node 1's embedding

Training

Validation

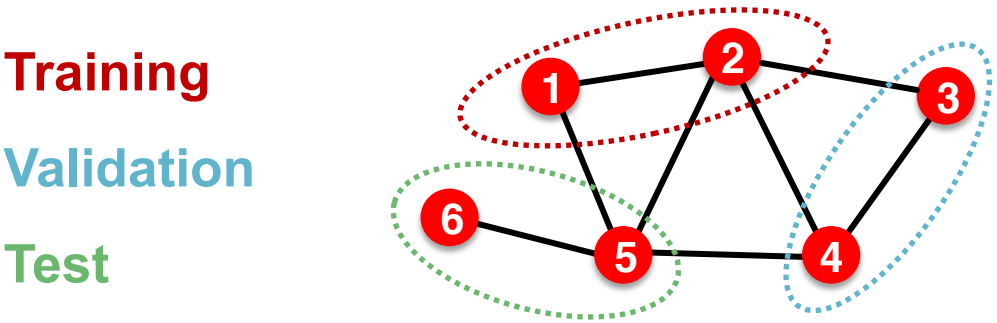
Test



- **What are our options?**

Why Splitting Graphs is Special

- **Solution 1 (Transductive setting): The input graph can be observed in all the dataset splits (training, validation and test set).**
- **We will only split the (node) labels**
  - **At training time,** we compute embeddings **using the entire graph**, and train **using node 1&2's labels**
  - **At validation time,** we compute embeddings **using the entire graph**, and **evaluate on node 3&4's labels**



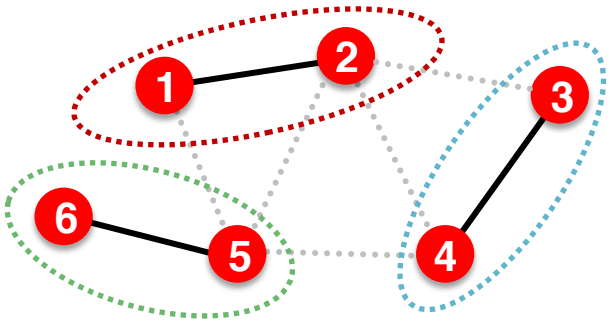
Why Splitting Graphs is Special

- **Solution 2 (Inductive setting):** **We break the edges between splits to get multiple graphs**
  - **Now we have 3 graphs that are independent. Node 5 will not affect our prediction on node 1 any more**
  - **At training time,** we compute embeddings **using the graph over node 1&2**, and train **using node 1&2's labels**
  - **At validation time,** we compute embeddings **using the graph over node 3&4**, and **evaluate on node 3&4's labels**

Training

Validation

Test

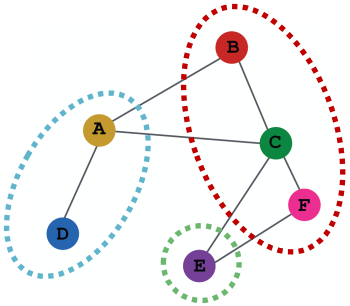


Transductive / Inductive Settings

- **Transductive setting:** training / validation / test sets are **on the same graph**
  - The **dataset consists of one graph**
  - **The entire graph can be observed in all dataset splits, we only split the labels**
  - Only applicable to **node / edge** prediction tasks
- **Inductive setting:** training / validation / test sets are **on different graphs**
  - The **dataset consists of multiple graphs**
  - Each split can **only observe the graph(s) within the split**. A successful model should **generalize to unseen graphs**
  - Applicable to **node / edge / graph** tasks

Example: Node Classification

- **Transductive** node classification
  - **All the splits can observe the entire graph structure**, but can only observe the labels of their respective nodes

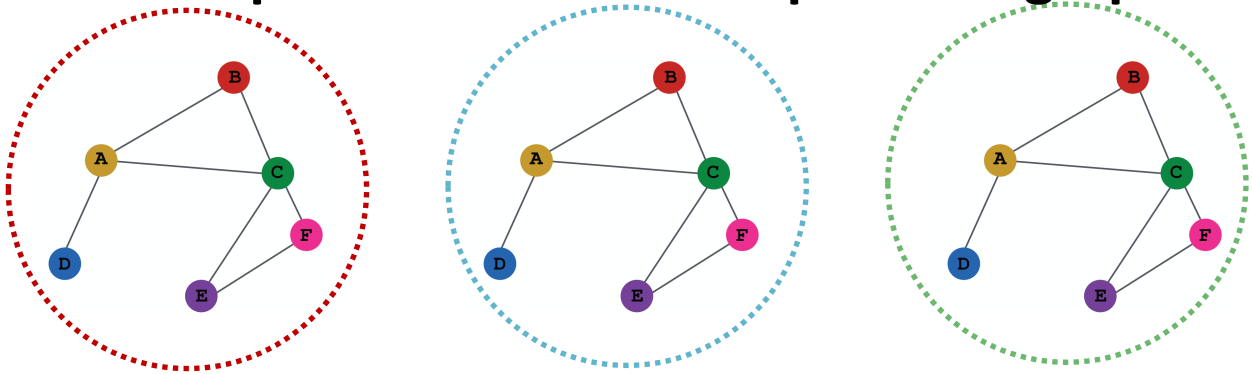


Training

Validation

Test

- **Inductive** node classification
  - Suppose we have a dataset of 3 graphs
  - **Each split contains an independent graph**



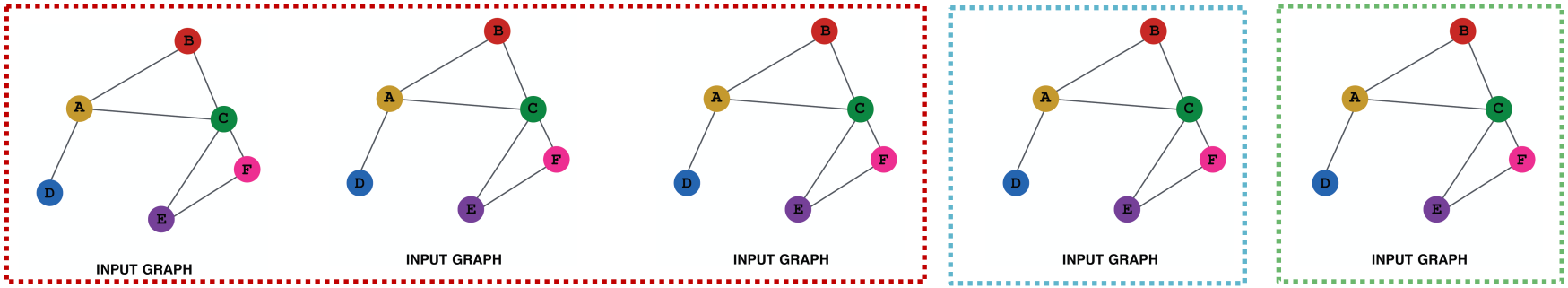
Training

Validation

Test

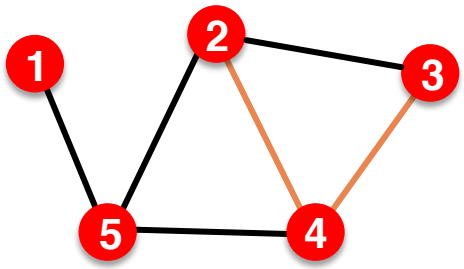
Example: Graph Classification

- Only the **inductive setting** is well defined for **graph classification**
  - Because **we have to test on unseen graphs**
  - Suppose we have a dataset of 5 graphs. Each split will contain independent graph(s).

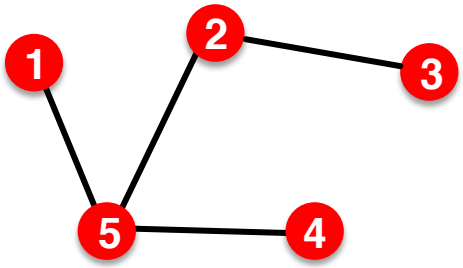


Example: Link Prediction

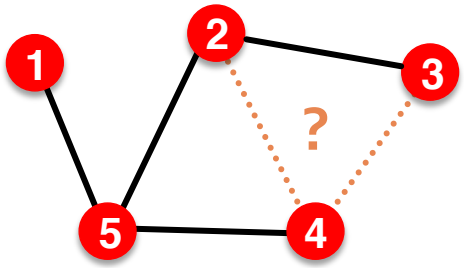
- **Goal of link prediction: predict missing edges**
- **Setting up link prediction is tricky:**
  - Link prediction is an unsupervised / self-supervised task. We need to **create the labels** and **dataset splits** on our own
  - Concretely, we need to **hide some edges from the GNN** and the **let the GNN predict if the edges exist**



Original graph

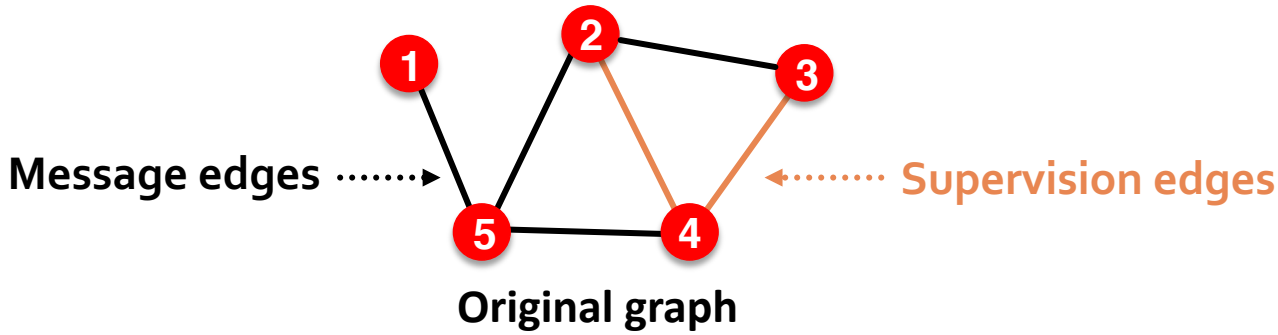


Input graph to GNN



Predictions made by GNN

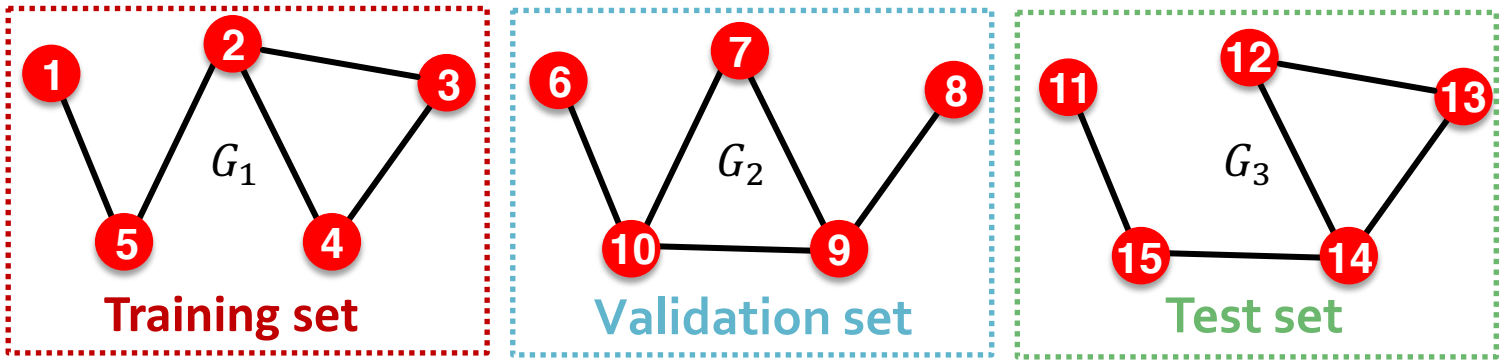
Setting up Link Prediction



- For link prediction, we will split edges twice
- Step 1: Assign 2 types of edges in the original graph
  - Message edges: Used for GNN message passing
  - Supervision edges: Use for computing objectives
  - After step 1:
    - Only message edges will remain in the graph
    - Supervision edges are used as supervision for edge predictions made by the model, will not be fed into GNN!

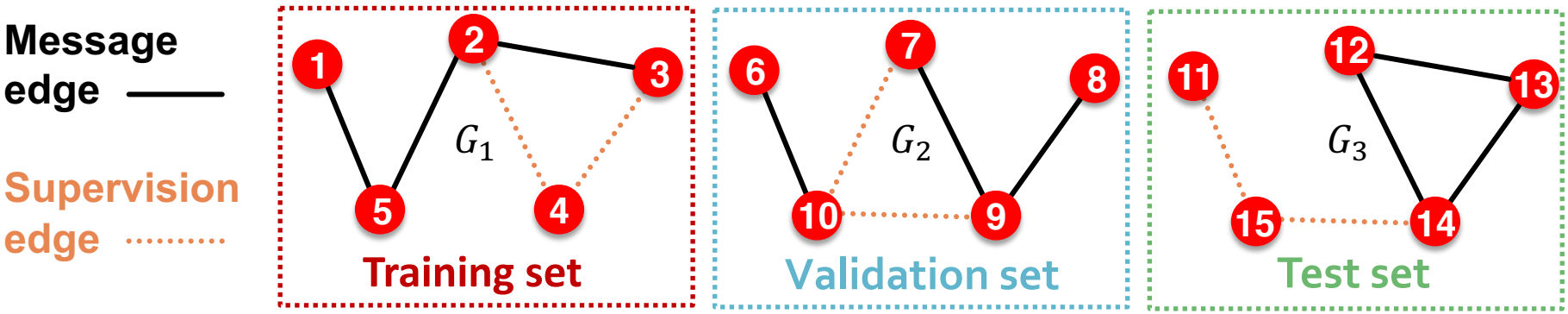
Setting up Link Prediction

- **Step 2: Split edges into train / validation / test**
- **Option 1: Inductive link prediction split**
  - **Suppose we have a dataset of 3 graphs. Each inductive split will contain an independent graph**



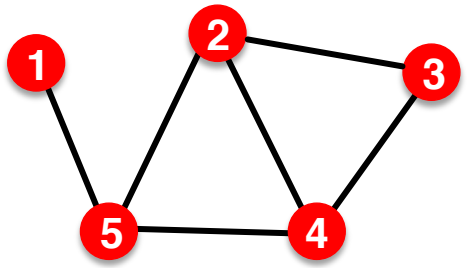
Setting up Link Prediction

- **Step 2: Split edges into train / validation / test**
- **Option 1: Inductive link prediction split**
  - **Suppose we have a dataset of 3 graphs. Each inductive split will contain an independent graph**
  - **In train or val or test set, each graph will have 2 types of edges: message edges + supervision edges**
    - **Supervision edges** are not the input to GNN



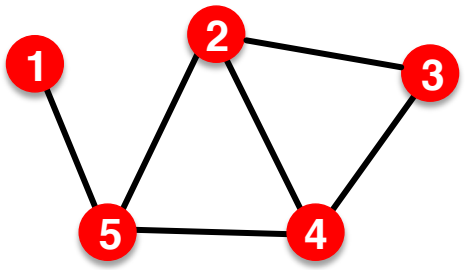
Setting up Link Prediction

- **Option 2: Transductive link prediction split:**
  - **This is the default setting when people talk about link prediction**
  - **Suppose we have a dataset of 1 graph**



Setting up Link Prediction

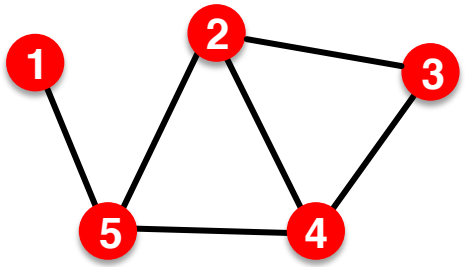
- **Option 2: Transductive link prediction split:**
  - **By definition of "transductive", the entire graph can be observed in all dataset splits**
    - **But since edges are both part of graph structure and the supervision, we need to hold out validation / test edges**
    - **To train the training set, we further need to hold out supervision edges for the training set**



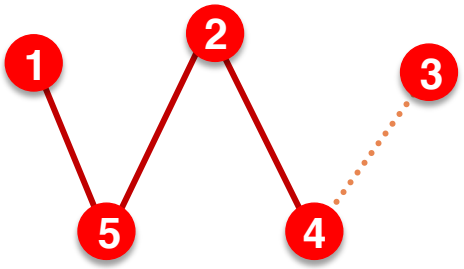
  - **Next:** we will show the exact settings

Setting up Link Prediction

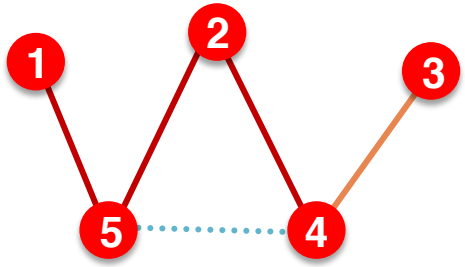
- **Option 2: Transductive link prediction split:**



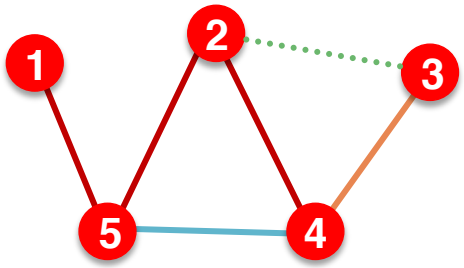
The original graph



(1) At training time:
Use **training message edges** to predict **training supervision edges**



(2) At validation time:
Use **training message edges & training supervision edges** to predict **validation edges**

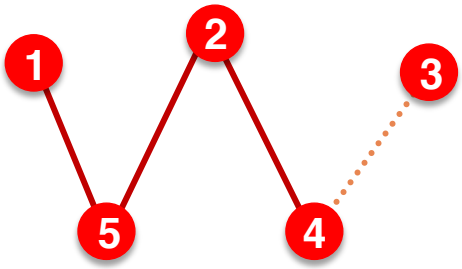


(3) At test time:
Use **training message edges & training supervision edges & validation edges** to predict **test edges**

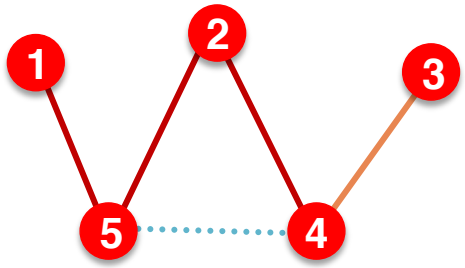
Setting up Link Prediction

- **Option 2: Transductive link prediction split:**

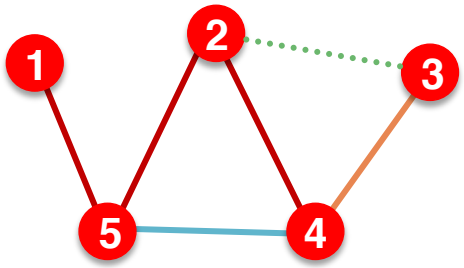
  Why do we use growing number of edges?
  After training, supervision edges are known to GNN.
  Therefore, an ideal model should use supervision edges in message passing at validation time.
  The same applies to the test time.



(1) At training time:
Use **training message edges** to predict **training supervision edges**



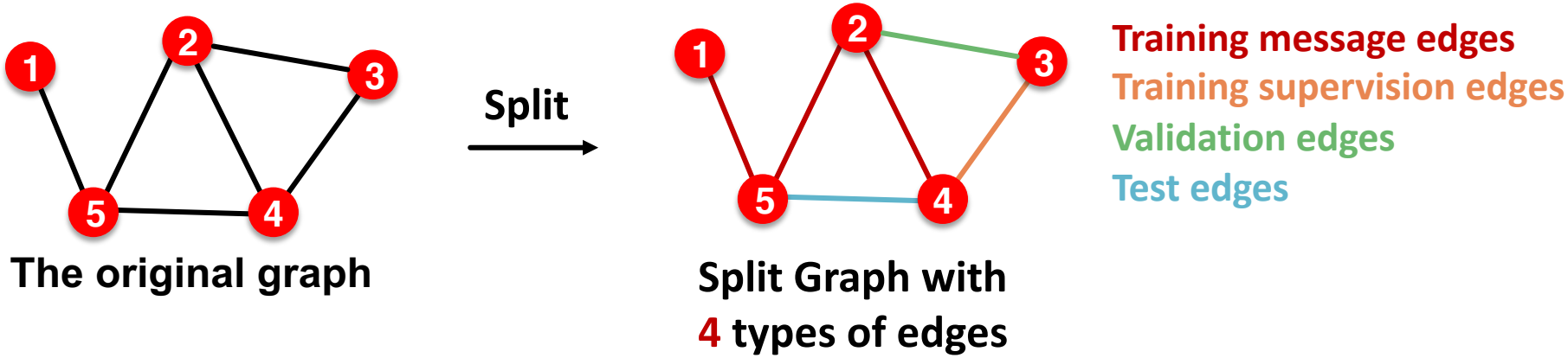
(2) At validation time:
Use **training message edges & training supervision edges** to predict **validation edges**



(3) At test time:
Use **training message edges & training supervision edges & validation edges** to predict **test edges**

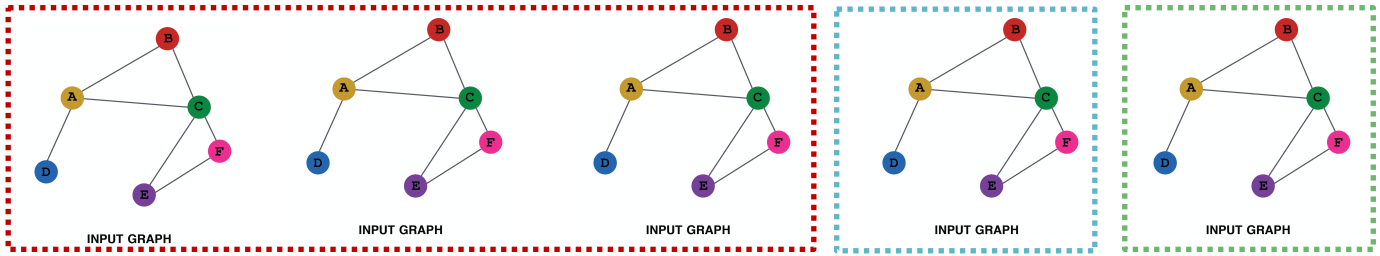
Setting up Link Prediction

- **Summary: Transductive link prediction split:**

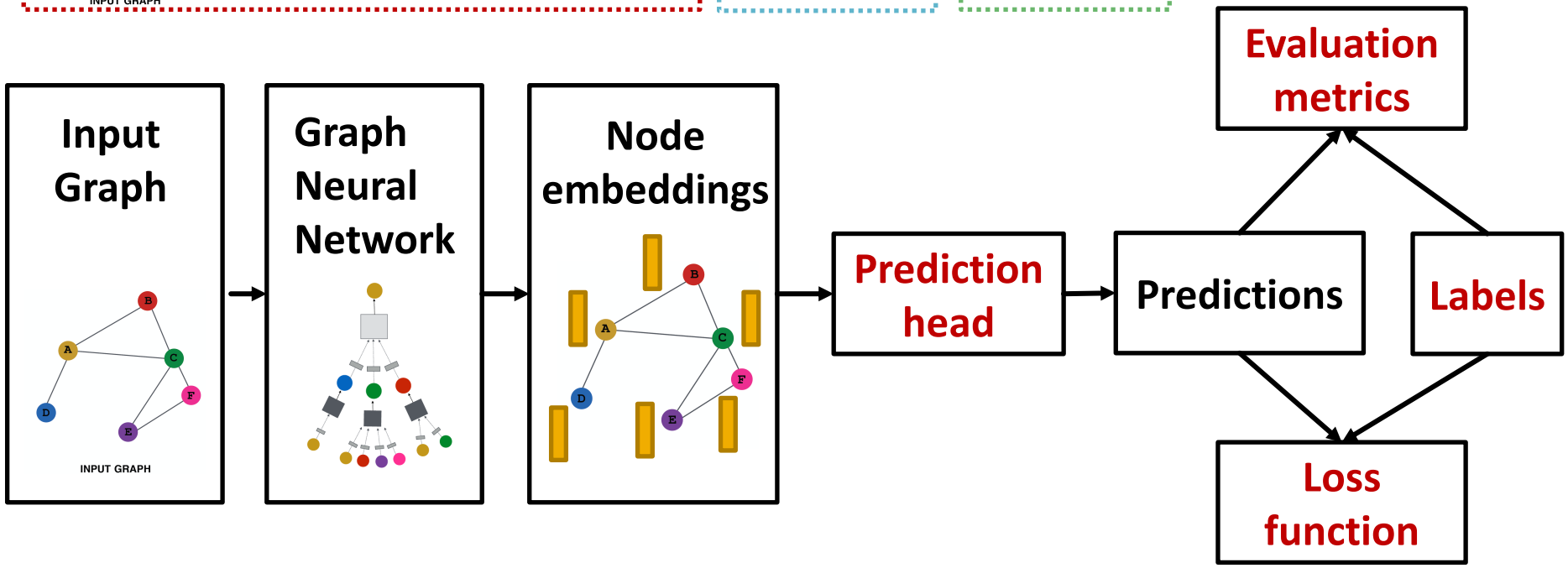


  - **Note:** Link prediction settings are tricky and complex. You may find papers do link prediction differently. But if you follow our reasoning steps, **this should be the right way to implement link prediction**
  - Luckily, we have full support in **DeepSNAP and GraphGym**

GNN Training Pipeline



Dataset split



Implementation resources:

DeepSNAP provides core modules for this pipeline

GraphGym further implements the full pipeline to facilitate GNN design

Summary of the Lecture

- **We introduce a general perspective for GNNs**
  - **GNN Layer**:
    - Transformation + Aggregation
    - Classic GNN layers: GCN, GraphSAGE, GAT
  - **Layer connectivity**:
    - The over-smoothing problem
    - Solution: skip connections
  - **Graph Augmentation:**
    - Feature augmentation
    - Structure augmentation
  - **Learning Objectives**
    - The full training pipeline of a GNN

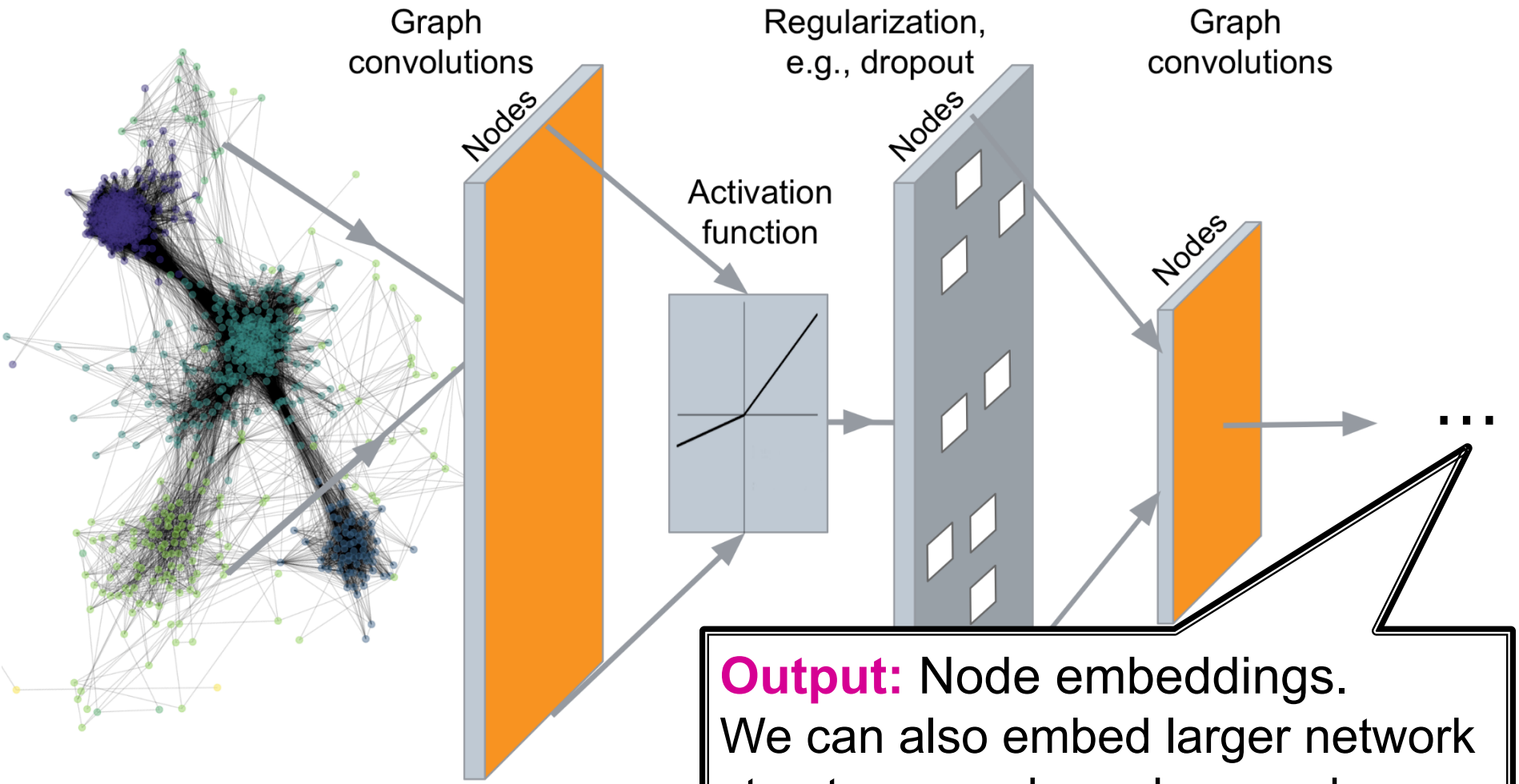
Stanford CS224W: How Expressive are Graph Neural Networks?

CS224W: Machine Learning with Graphs

Jure Leskovec, Stanford University

http://cs224w.stanford.edu

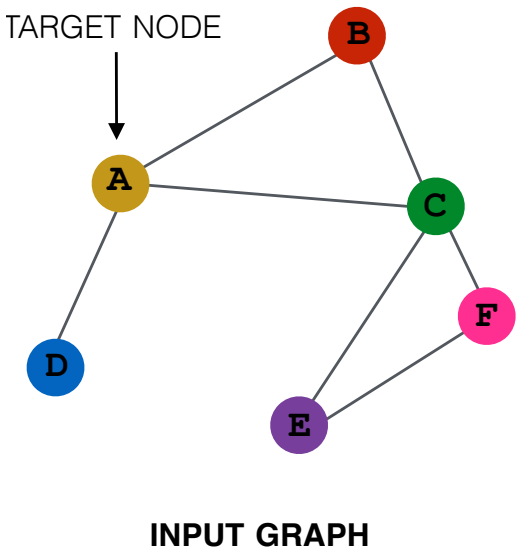
Recap: Graph Neural Networks



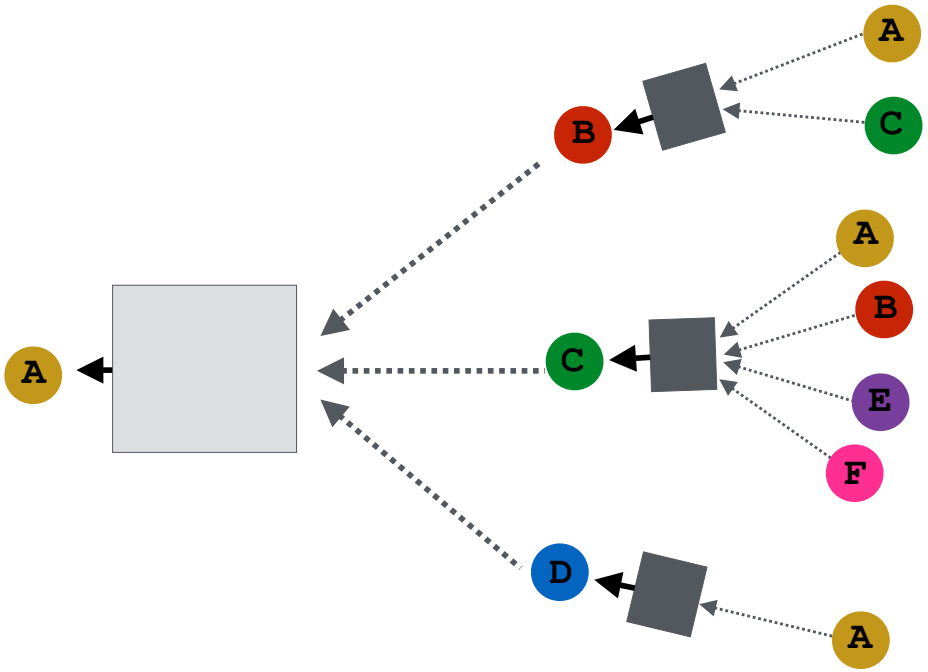
Output: Node embeddings.
We can also embed larger network structures, subgraphs, graphs

Idea: Aggregate Neighbors

- **Key idea:** Generate node embeddings based on **local network neighborhoods**

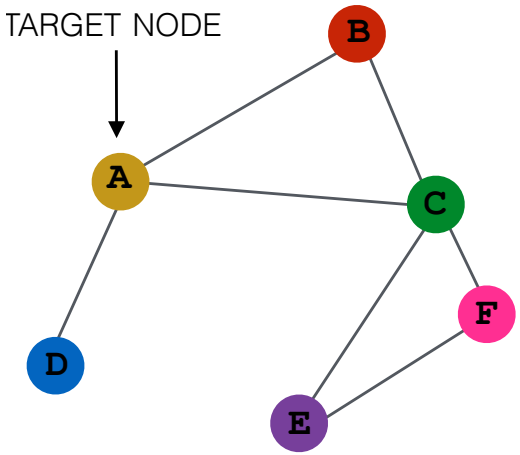


INPUT GRAPH

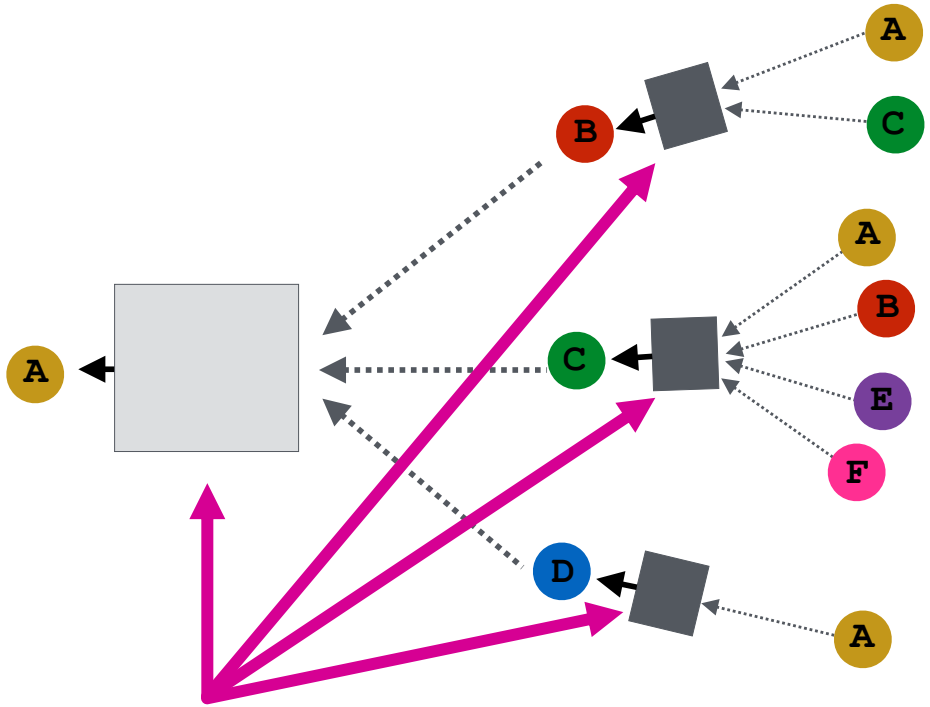


Idea: Aggregate Neighbors

- **Intuition:** Nodes aggregate information from their neighbors using neural networks



INPUT GRAPH



Neural networks

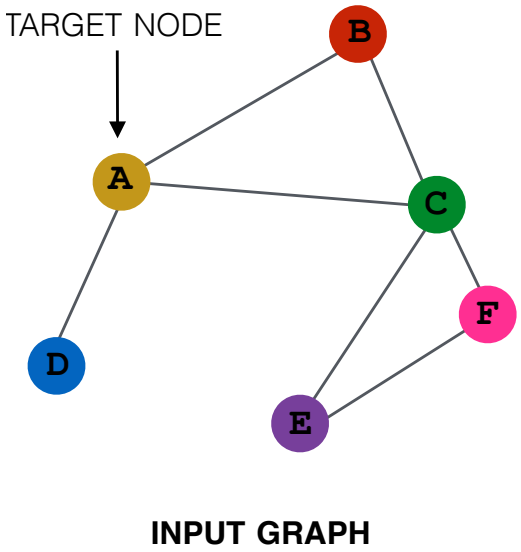
Theory of GNNs

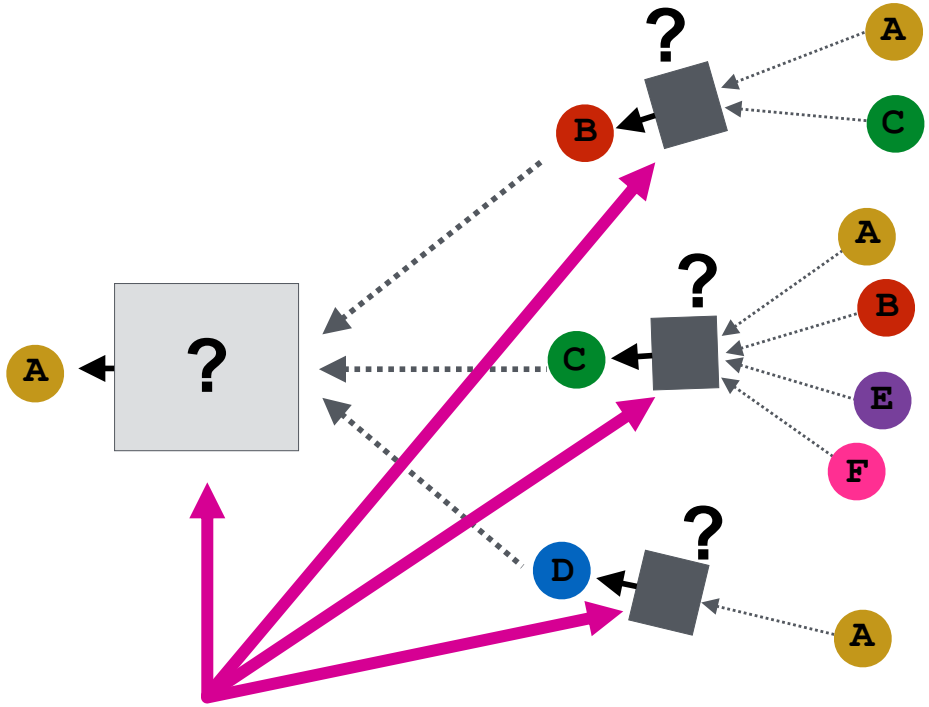
How powerful are GNNs?

- Many GNN models have been proposed (e.g., GCN, GAT, GraphSAGE, design space).
- What is the expressive power (ability to distinguish different graph structures) of these GNN models?
- How to design a maximally expressive GNN model?

Background: Many GNN Models

- Many GNN models have been proposed:
  - GCN, GraphSAGE, GAT, Design Space etc.

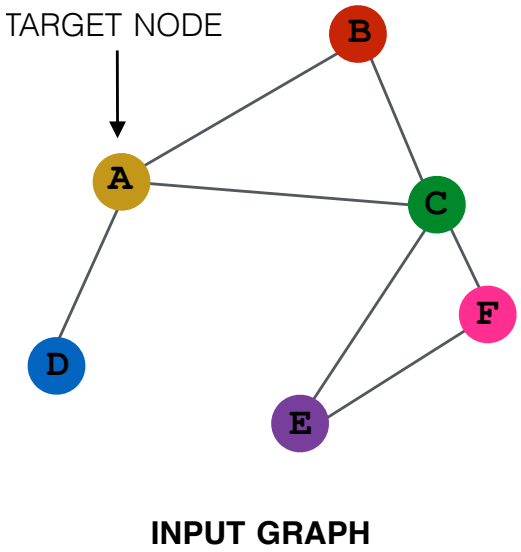




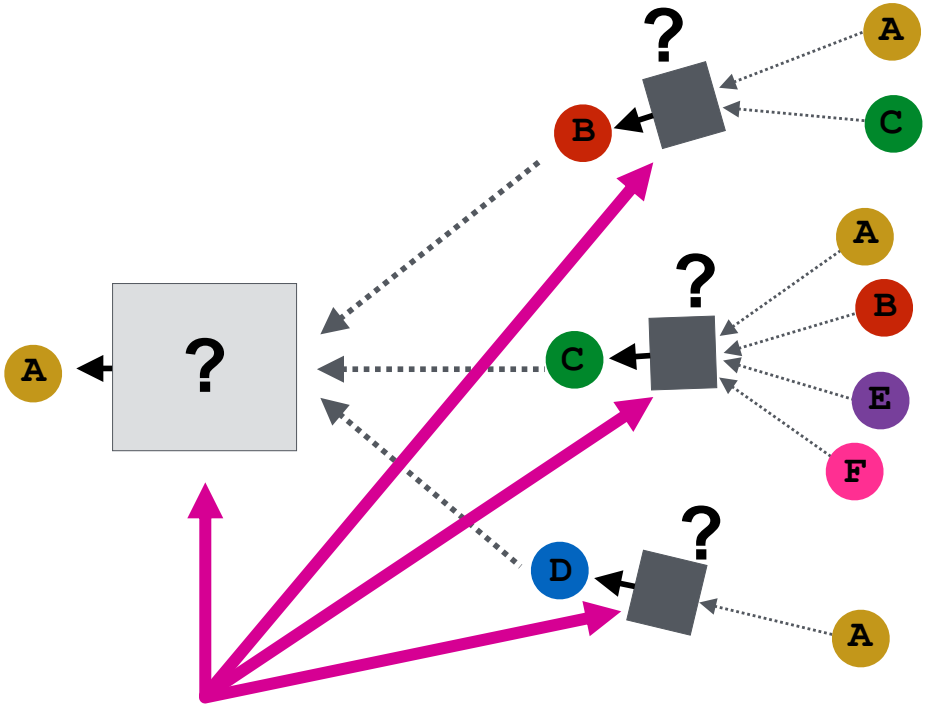
Different GNN models use different neural networks in the box

GNN Model Example (1)

- **GCN (mean-pool)** [Kipf and Welling ICLR 2017]



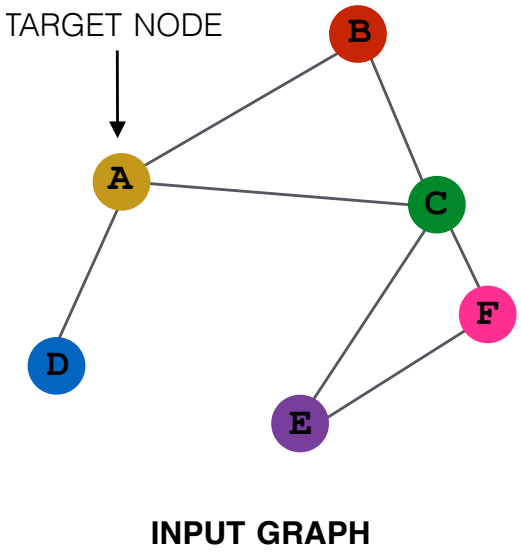
INPUT GRAPH

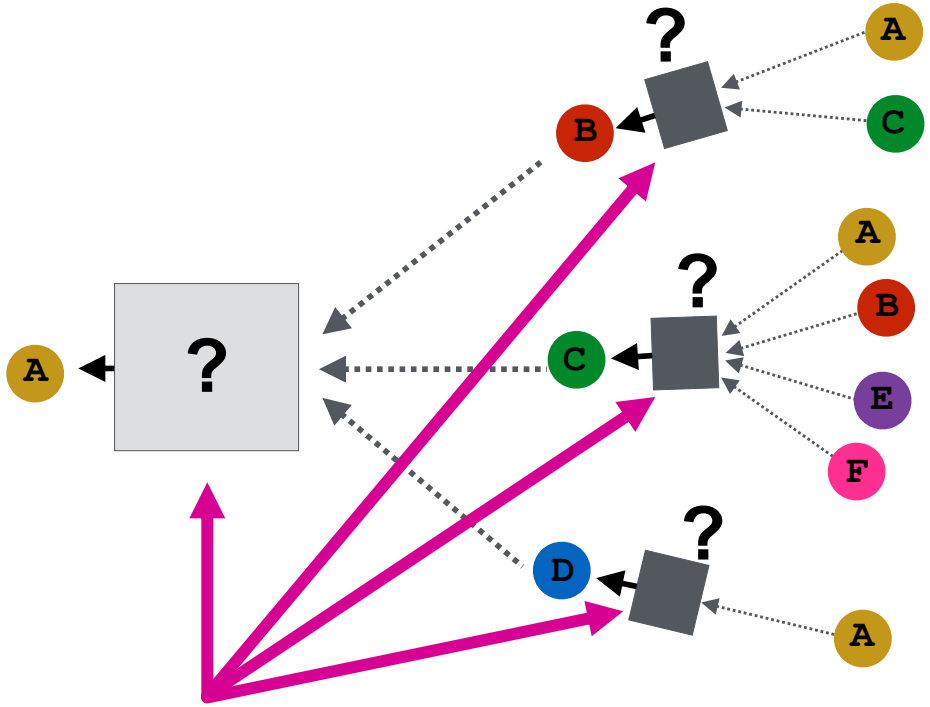


Element-wise mean pooling + Linear + ReLU non-linearity

GNN Model Example (2)

- **GraphSAGE (max-pool)** [Hamilton et al. NeurIPS 2017]

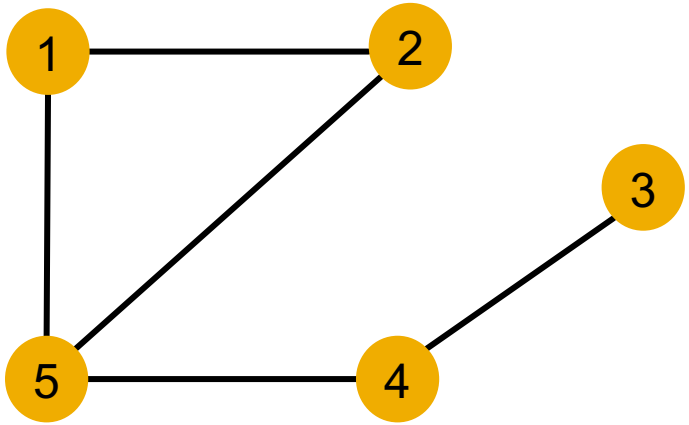




MLP + element-wise max-pooling

Note: Node Colors

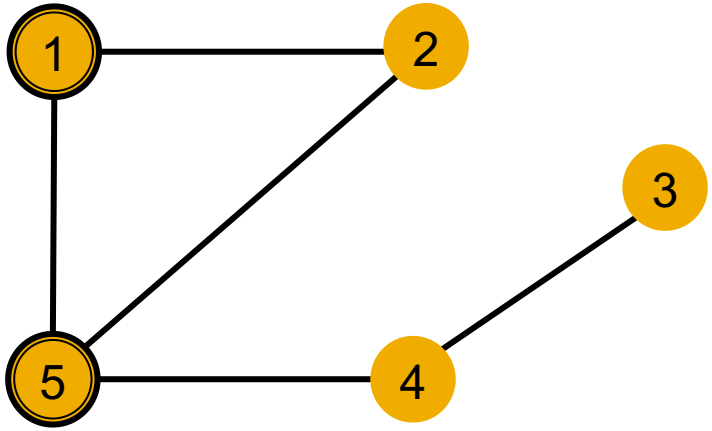
- We use node same/different **colors** to represent nodes with same/different features.
  - For example, the graph below assumes all the nodes share the same feature.



- **Key question: How well can a GNN distinguish different graph structures?**

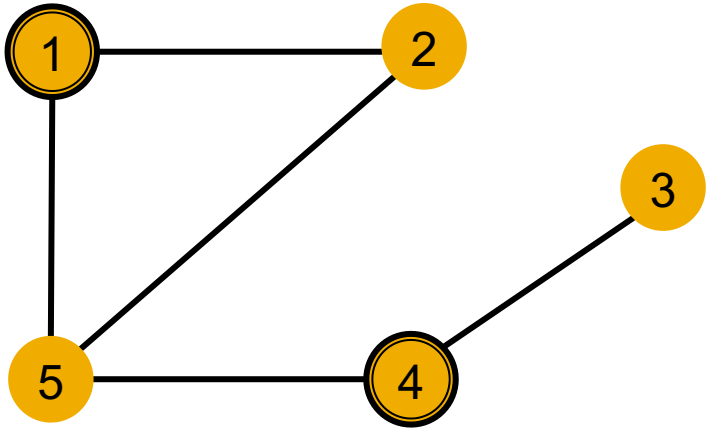
Local Neighborhood Structures

- We specifically consider **local neighborhood structures** around each node in a graph.
  - **Example:** Nodes 1 and 5 have **different** neighborhood structures because they have different node degrees.



Local Neighborhood Structures

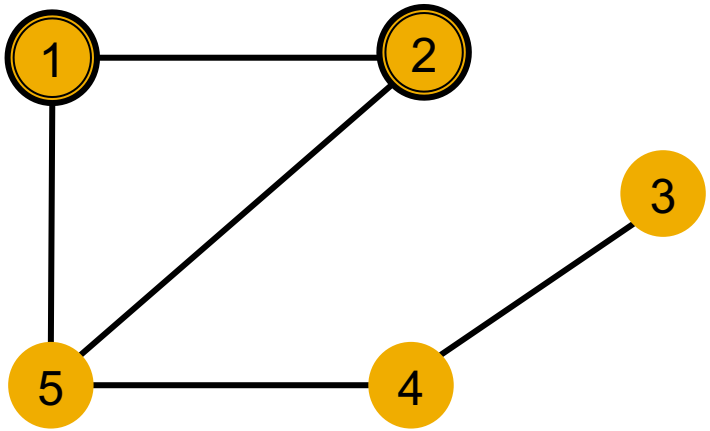
- We specifically consider **local neighborhood structures** around each node in a graph.
  - **Example:** Nodes 1 and 4 both have the same node degree of 2. However, they still have **different** neighborhood structures because **their neighbors have different node degrees.**



Node 1 has neighbors of degrees 2 and 3.
Node 4 has neighbors of degrees 1 and 3.

Local Neighborhood Structures

- We specifically consider **local neighborhood structures** around each node in a graph.
  - **Example:** Nodes 1 and 2 have the **same** neighborhood structure because **they are symmetric within the graph.**



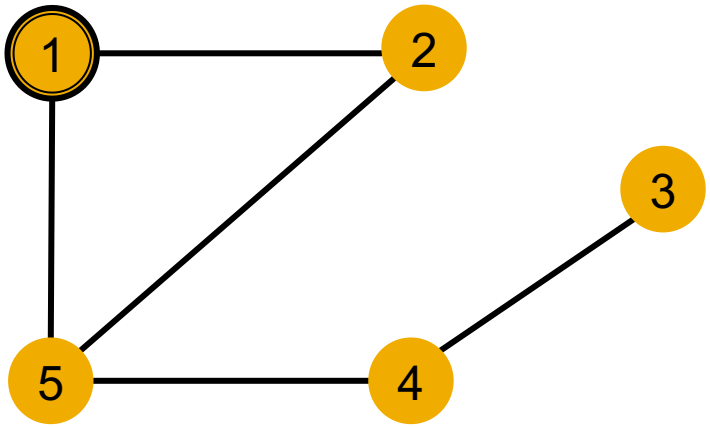
Node 1 has neighbors of degrees 2 and 3.
Node 2 has neighbors of degrees 2 and 3.
And even if we go a step deeper to 2nd hop neighbors, both nodes have the same degrees (Node 4 of degree 2)

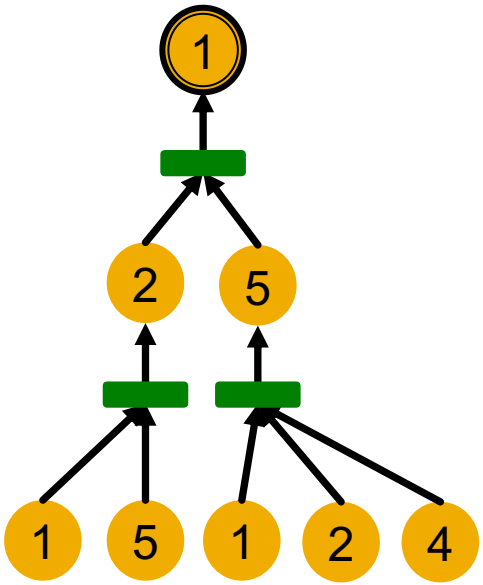
Local Neighborhood Structures

- **Key question**: **Can GNN node embeddings distinguish different node's local neighborhood structures?**
  - If so, when? If not, when will a GNN fail?
- **Next**: **We need to understand how a GNN captures local neighborhood structures.**
  - **Key concept**: **Computational graph**

Computational Graph (1)

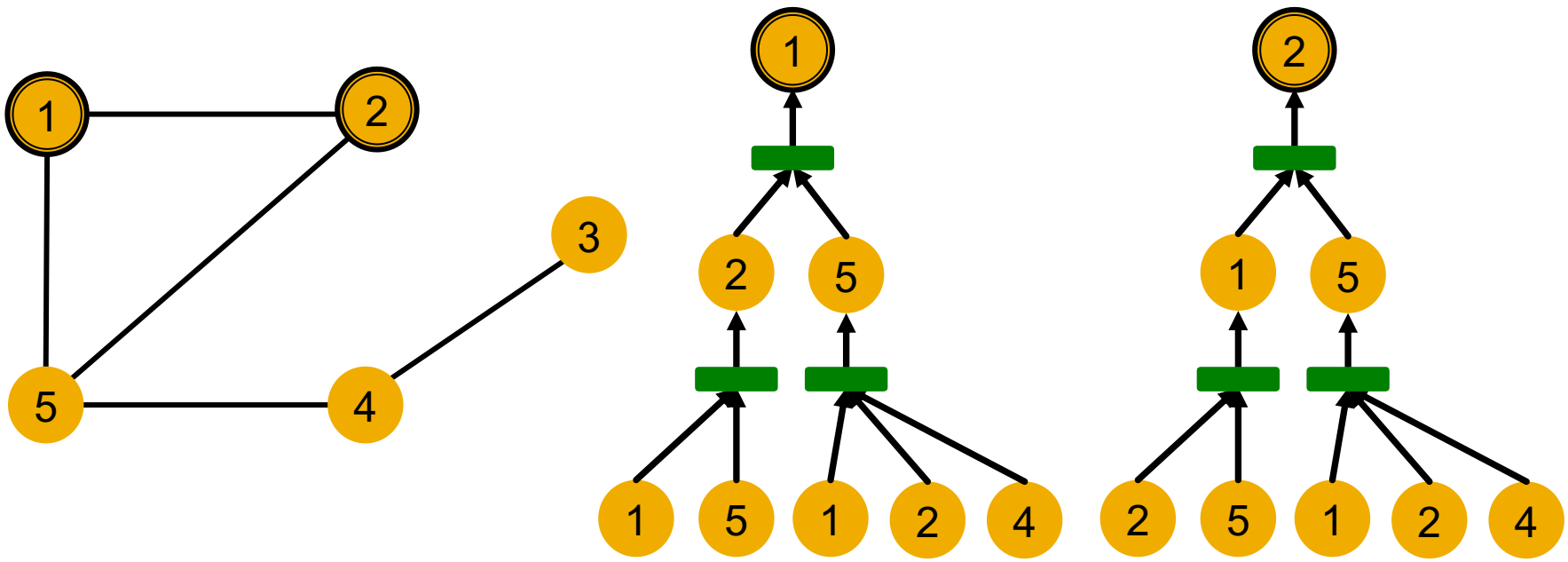
- **In each layer, a GNN aggregates neighboring node embeddings.**
- A GNN generates node embeddings through a computational graph defined by the neighborhood.
  - **Ex:** Node 1's computational graph (2-layer GNN)





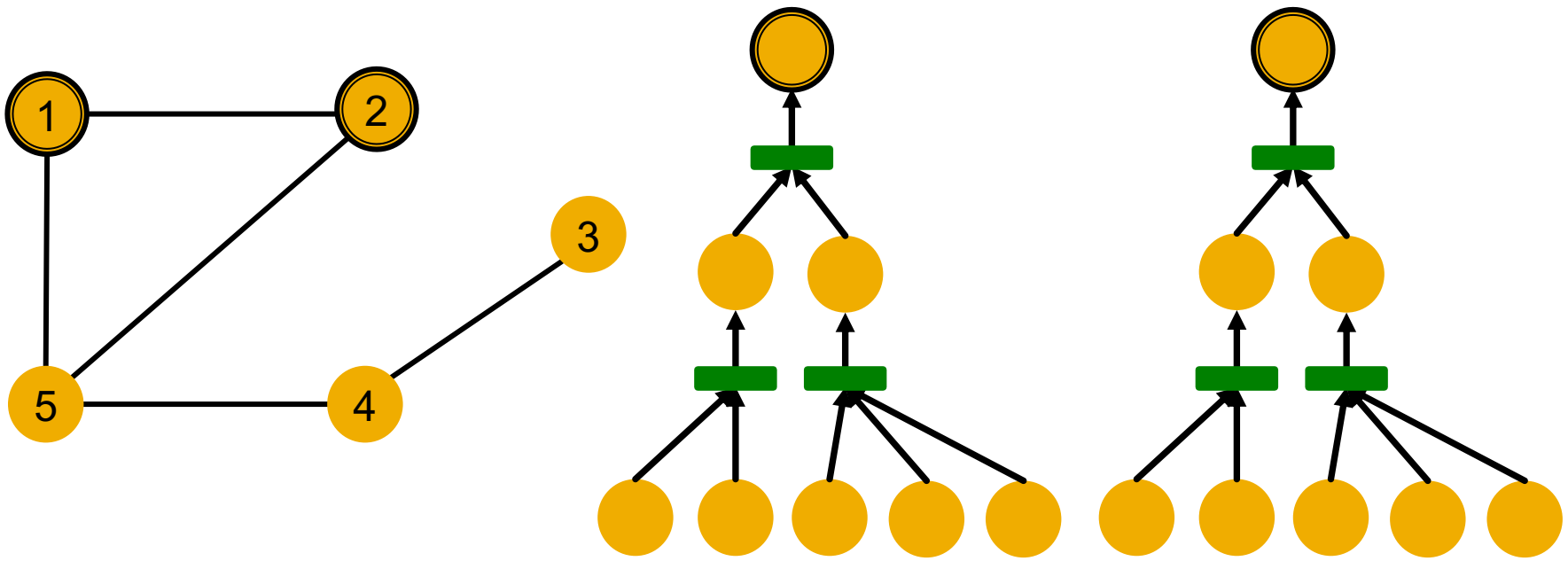
Computational Graph (2)

- **Ex:** Nodes 1 and 2's computational graphs.



Computational Graph (3)

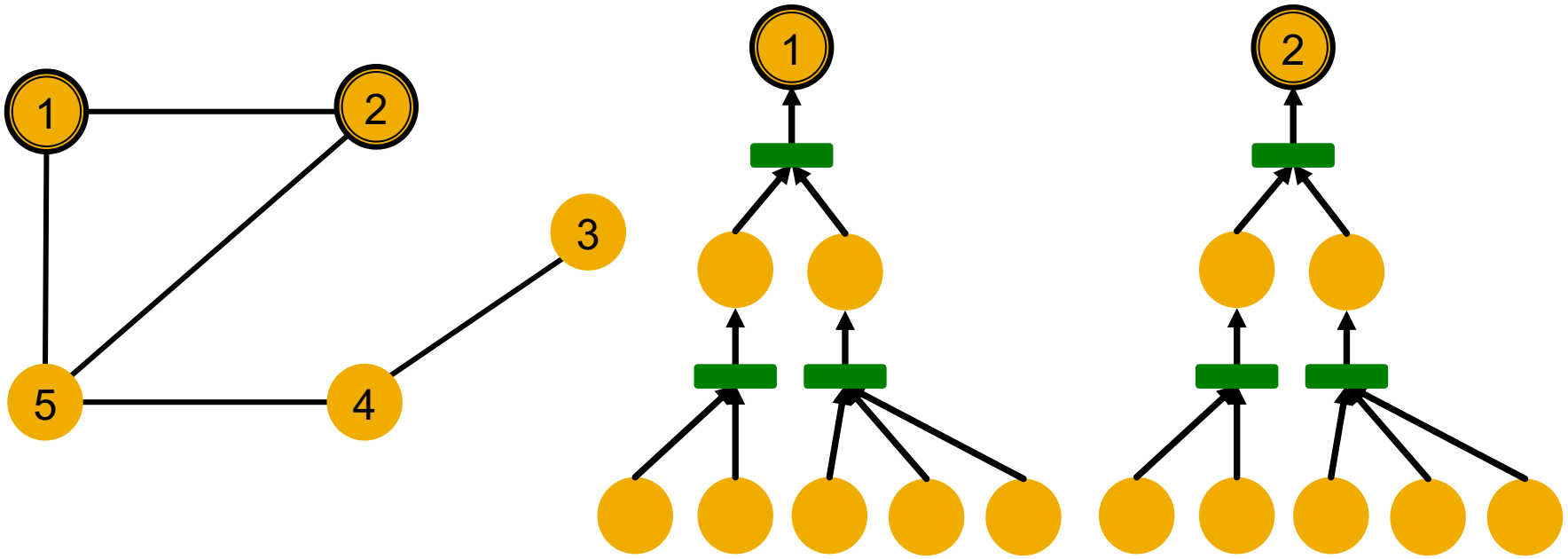
- **Ex:** Nodes 1 and 2's computational graphs.
- **But GNN only sees node features (not IDs):**



Computational Graph (4)

- **A GNN will generate the same embedding for nodes 1 and 2 because:**
  - Computational graphs are the same.
  - Node features (colors) are identical.

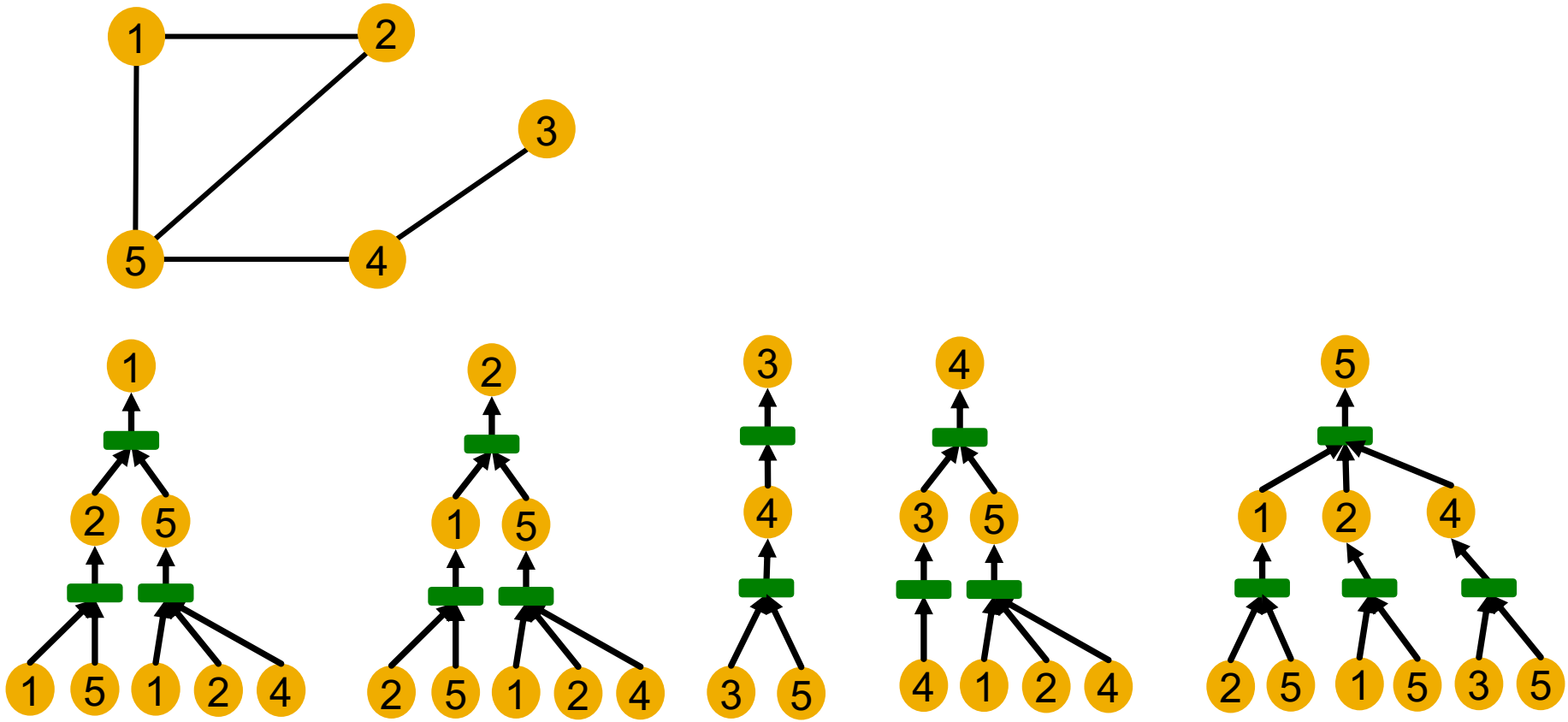
Note: GNN does not care about node ids, it just aggregates features vectors of different nodes.



GNN won't be able to distinguish nodes 1 and 2

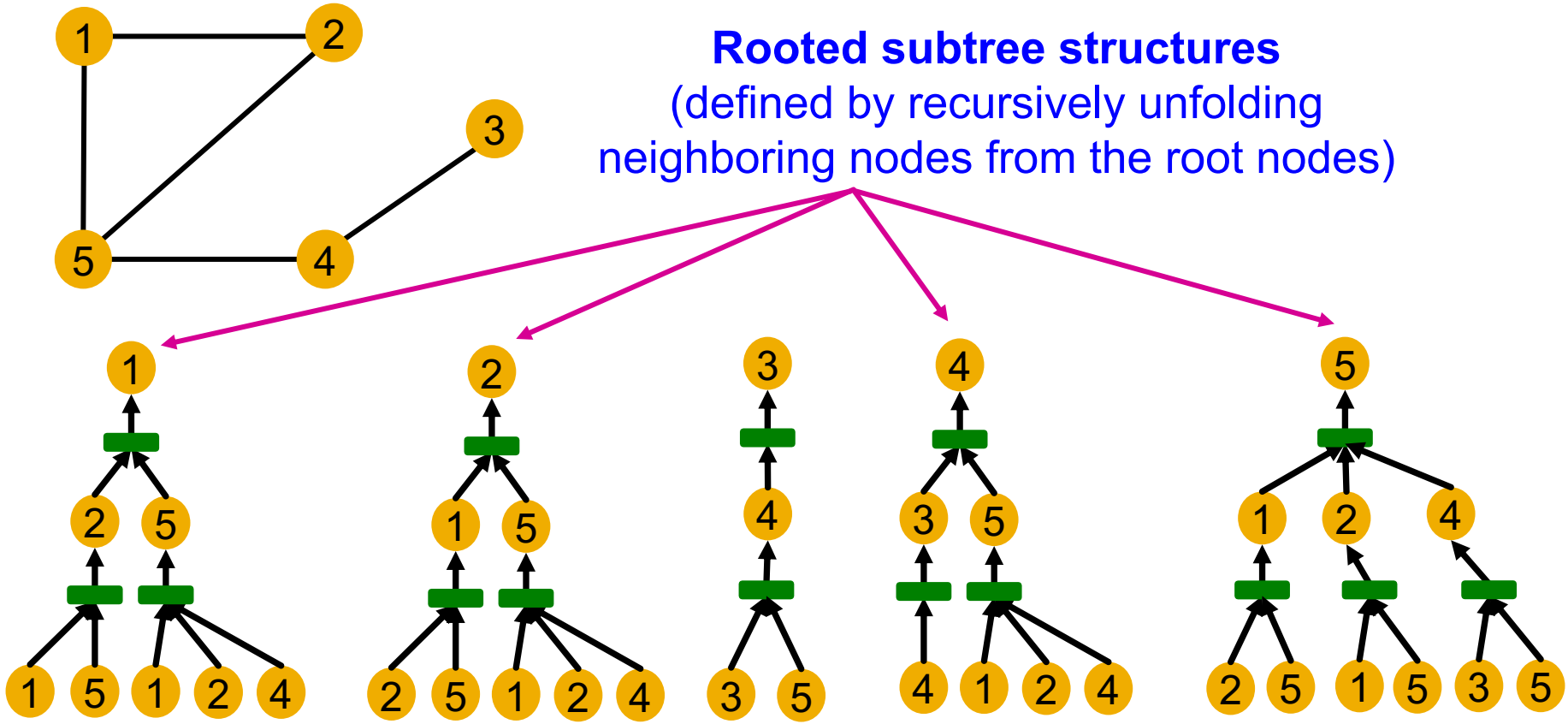
Computational Graph

- **In general, different local neighborhoods define different computational graphs**



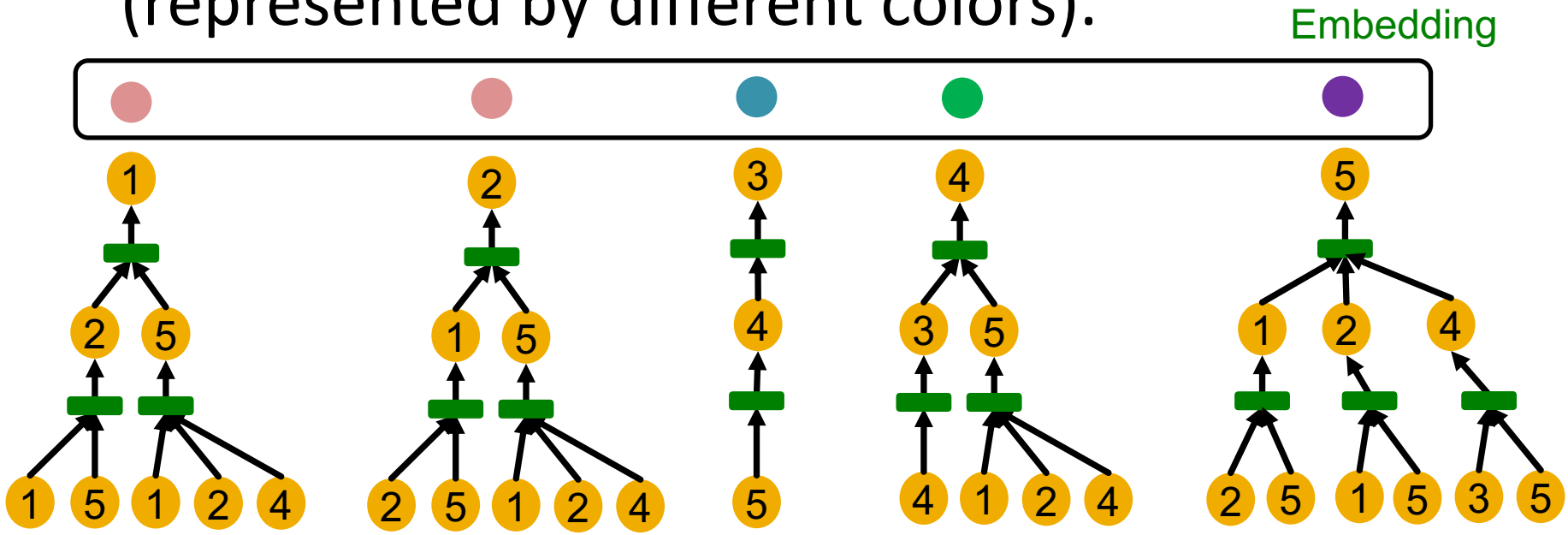
Computational Graph

- Computational graphs are identical to **rooted subtree structures** around each node.



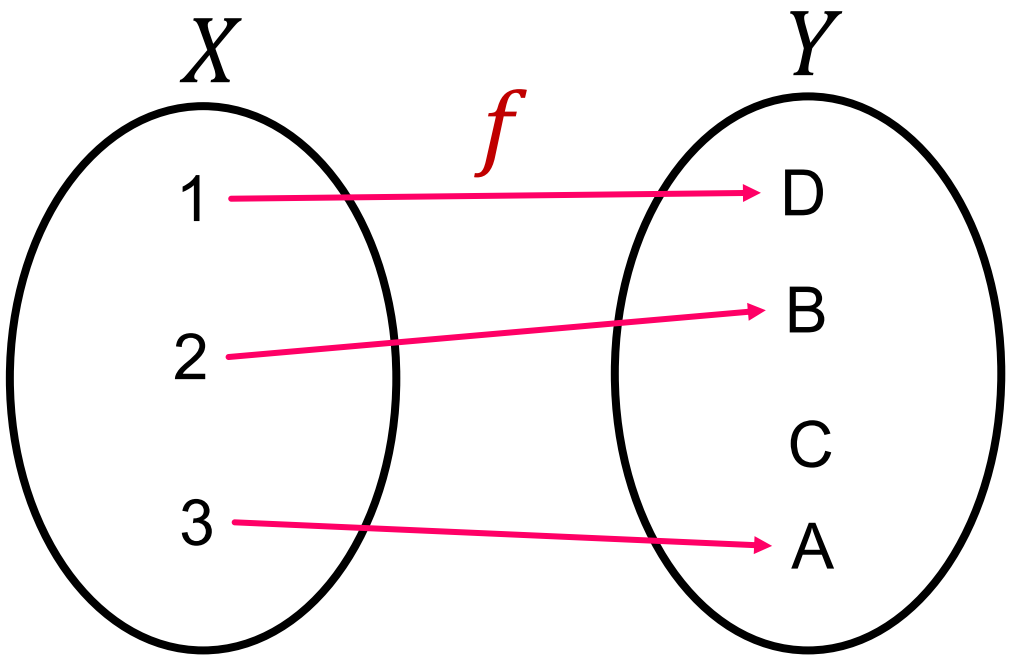
Computational Graph

- GNN's node embeddings capture rooted subtree structures.
- Most expressive GNN maps different rooted subtrees into different node embeddings (represented by different colors).



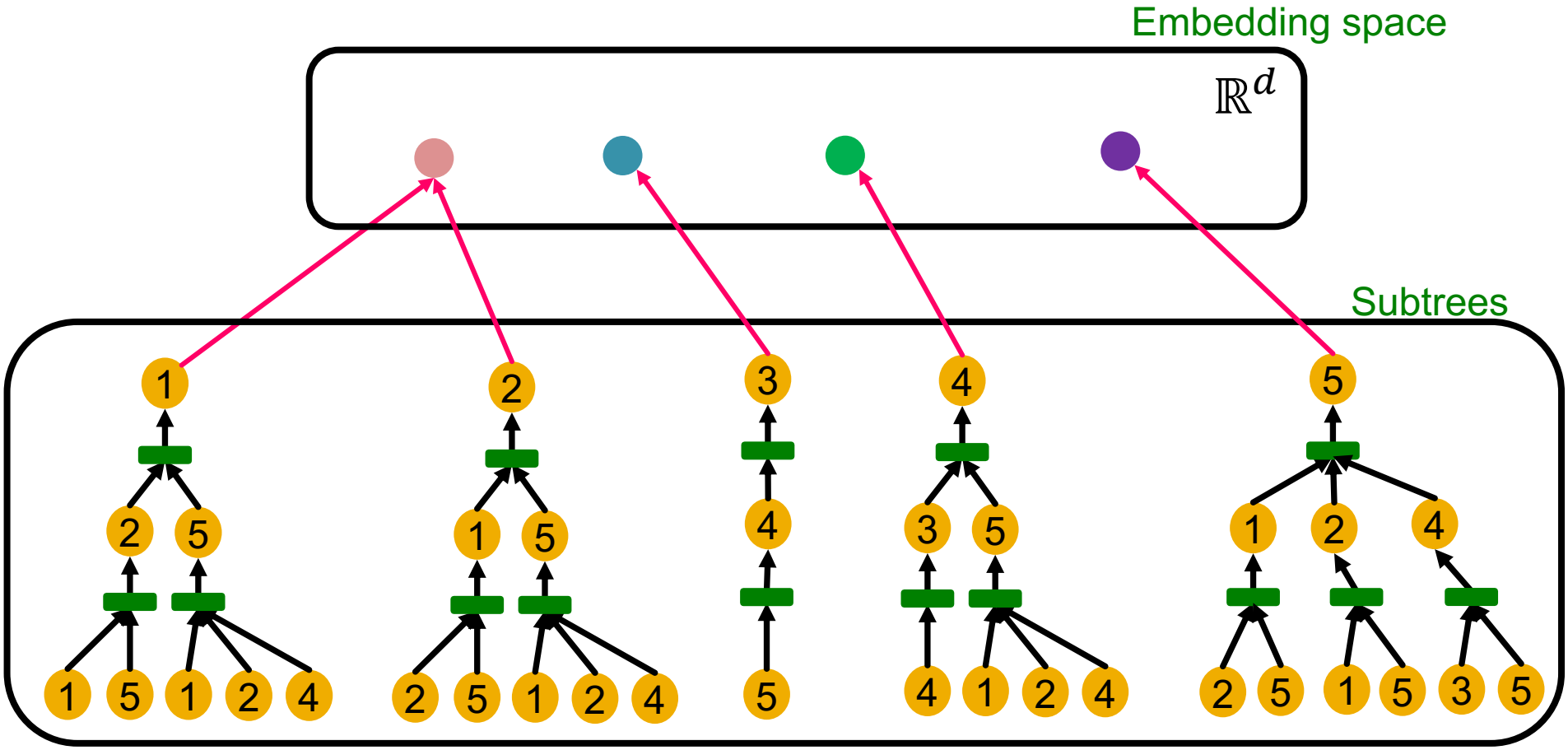
Recall: Injective Function

- **Function** $f: X \to Y$ is **injective** if it maps different elements into different outputs.
- **Intuition:** f retains all the information about input.



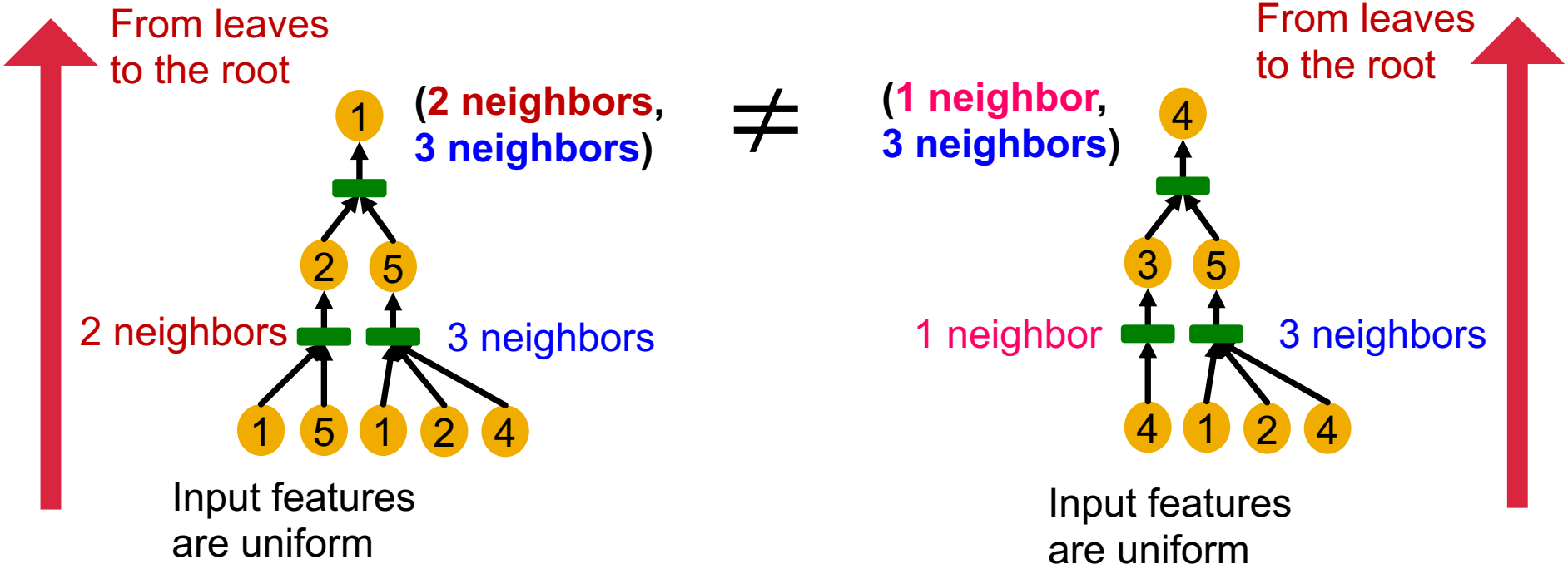
How Expressive is a GNN?

- Most expressive GNN should map subtrees to the node embeddings **injectively**.



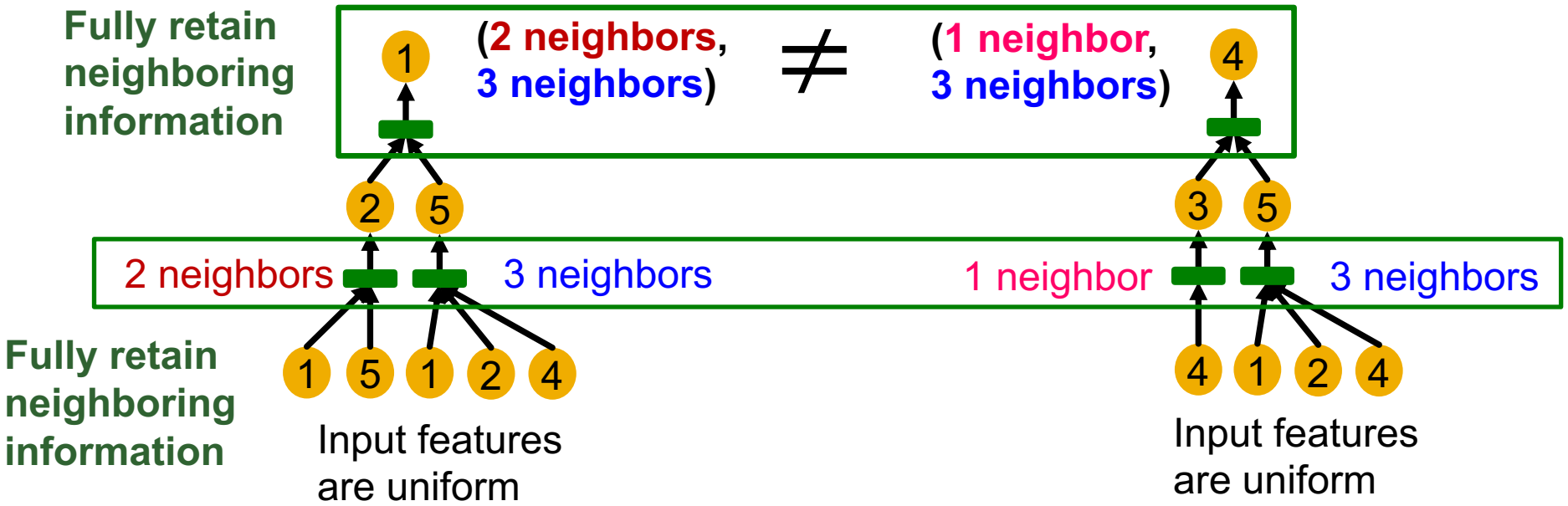
How Expressive is a GNN?

- **Key observation**: Subtrees of the same depth can be recursively characterized from the leaf nodes to the root nodes.



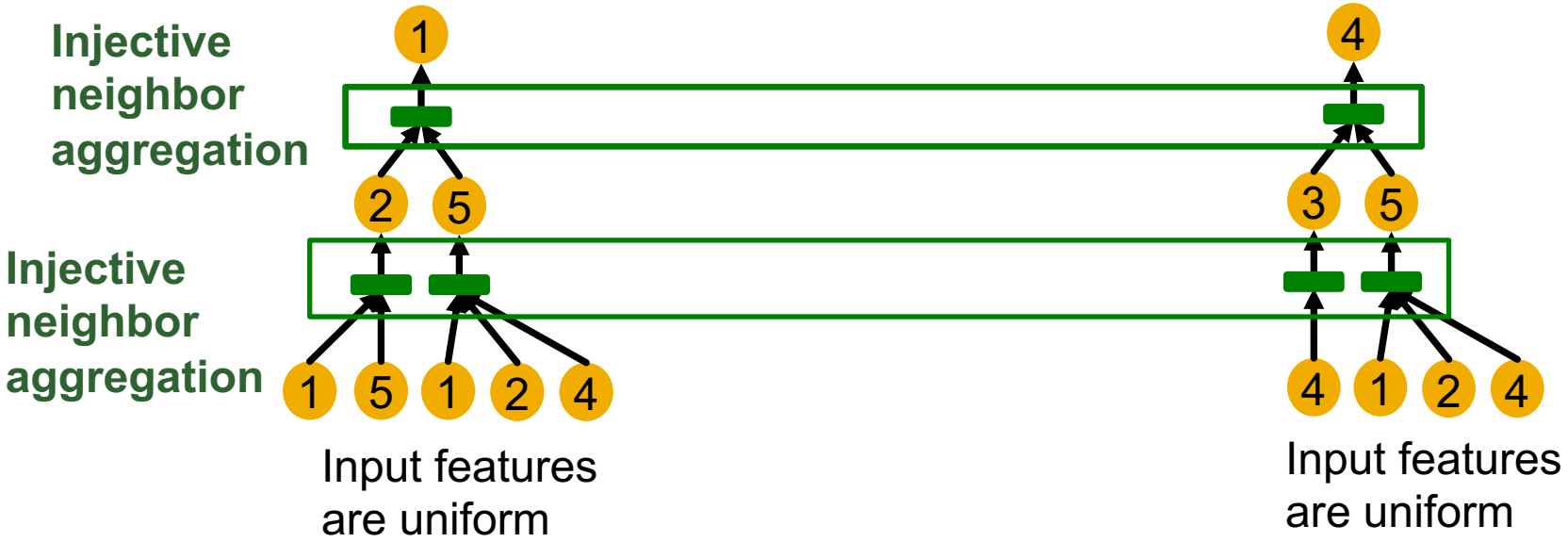
How Expressive is a GNN?

- If each step of GNN's aggregation **can fully retain the neighboring information**, the generated node embeddings can distinguish different rooted subtrees.



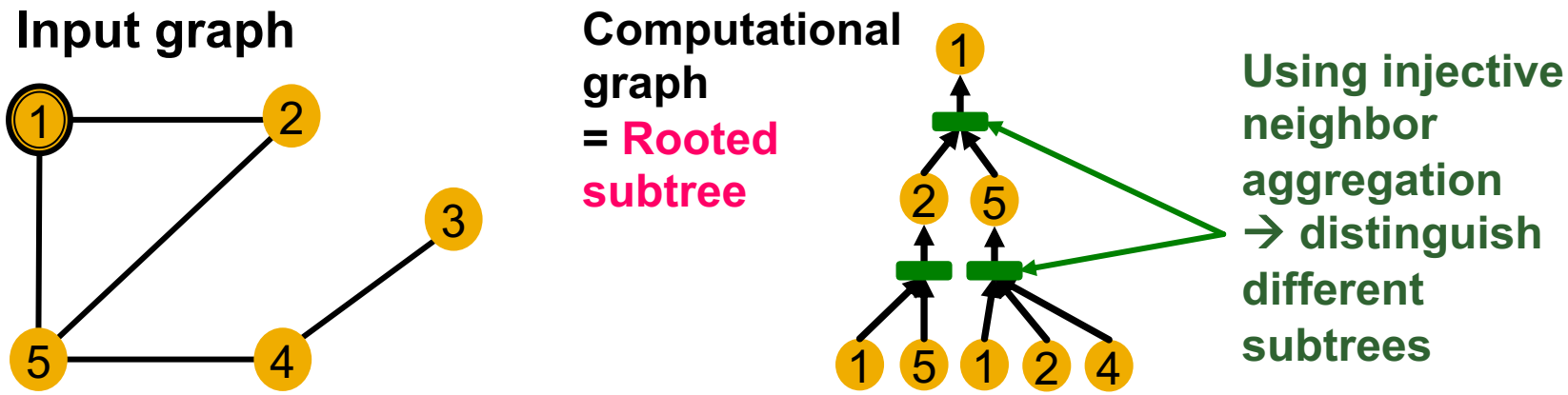
How Expressive is a GNN?

- In other words, most expressive GNN would use an **injective neighbor aggregation** function at each step.
  - Maps different neighbors to different embeddings.



How Expressive is a GNN?

- **Summary so far**
  - To generate a node embedding, GNNs use a computational graph corresponding to a subtree rooted around each node.



  - GNN can fully distinguish different subtree structures if **every step of its neighbor aggregation is injective.**

Stanford CS224W: Designing the Most Powerful Graph Neural Network

CS224W: Machine Learning with Graphs

Jure Leskovec, Stanford University

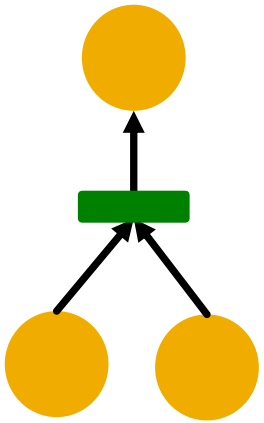
http://cs224w.stanford.edu

Expressive Power of GNNs

- **Key observation**: **Expressive power of GNNs can be characterized by that of neighbor aggregation functions they use.**
  - A more expressive aggregation function leads to a more expressive a GNN.
  - Injective aggregation function leads to the most expressive GNN.
- **Next:**
  - Theoretically analyze expressive power of aggregation functions.

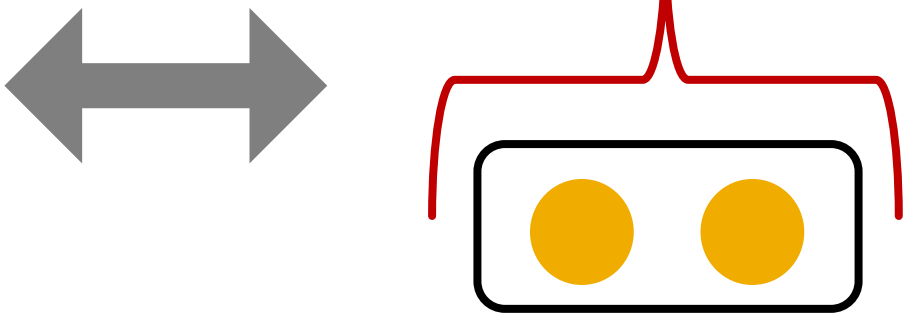
Neighbor Aggregation

- **Observation**: **Neighbor aggregation** can be abstracted as **a function over a multi-set** (a set with repeating elements).



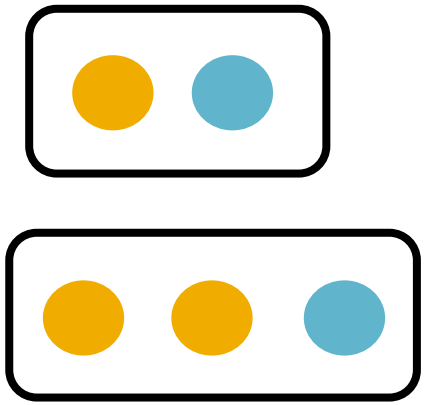
Neighbor aggregation

Equivalent



Multi-set function

Examples of multi-set



Same color indicates the same features.

Neighbor Aggregation

- **Next**: **We analyze aggregation functions of two popular GNN models**
  - **GCN** (mean-pool) [Kipf & Welling, ICLR 2017]
    - Uses **element-wise** mean pooling over neighboring node features

$$\text{Mean}(\{x_u\}_{u \in N(v)})$$

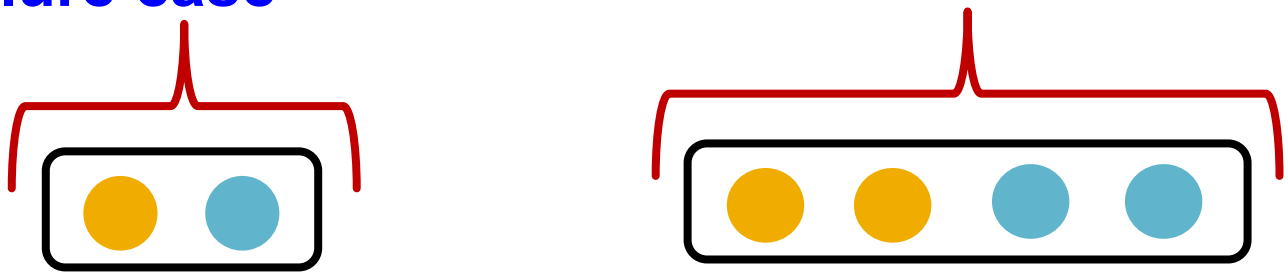
  - **GraphSAGE** (max-pool) [Hamilton et al. NeurIPS 2017]
    - Uses **element-wise** max pooling over neighboring node features

$$\text{Max}(\{x_u\}_{u \in N(v)})$$

Neighbor Aggregation: Case Study

- **GCN (mean-pool)** [Kipf & Welling ICLR 2017]
  - Take **element-wise mean**, followed by linear function and ReLU activation, i.e., $\max(0, x)$.
  - **Theorem** [Xu et al. ICLR 2019]
    - GCN's aggregation **function cannot distinguish different multi-sets with the same color proportion**.

Failure case



- **Why?**

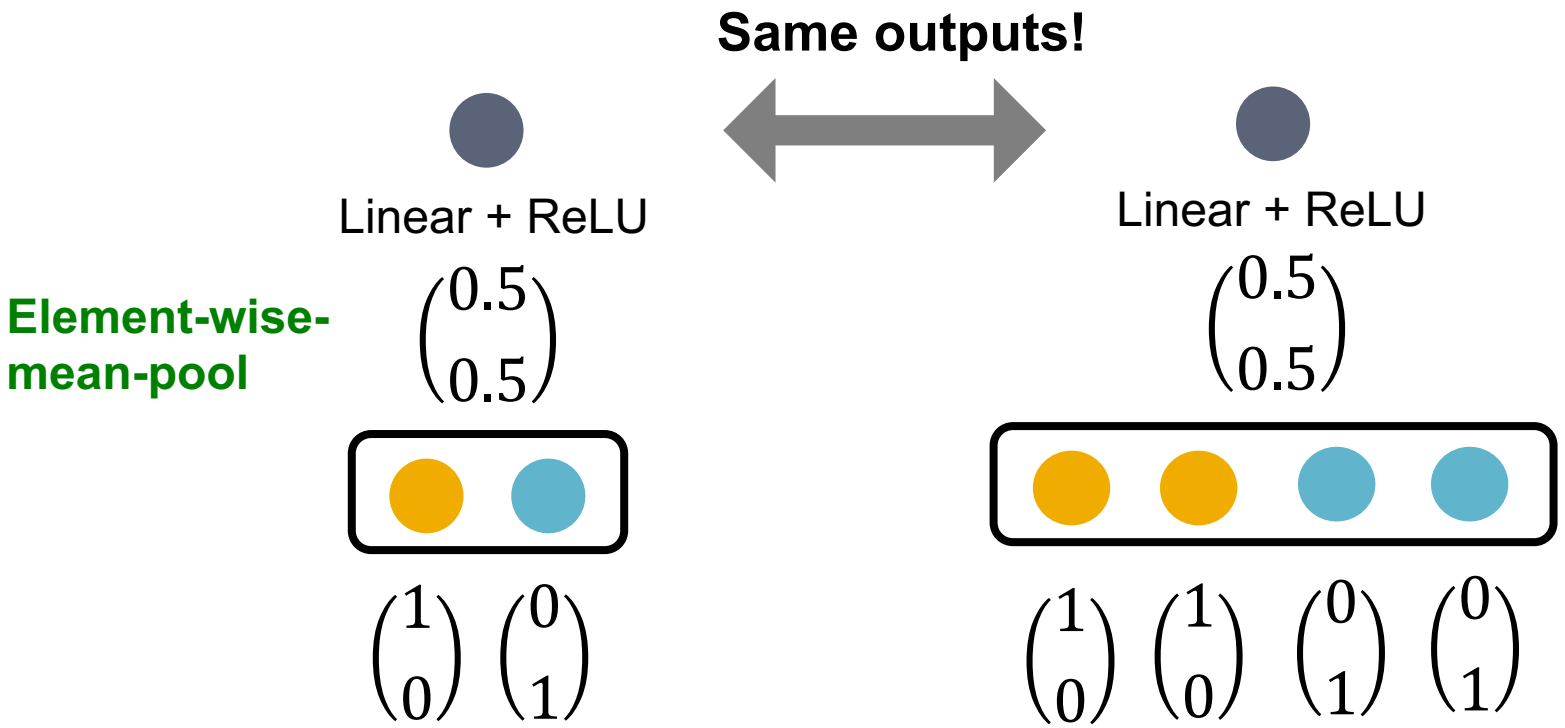
Neighbor Aggregation

- For simplicity, we assume node colors are represented by **one-hot encoding**.
  - **Example)** If there are two distinct colors:

  - This assumption is sufficient to illustrate how GCN fails.

Neighbor Aggregation: Case Study

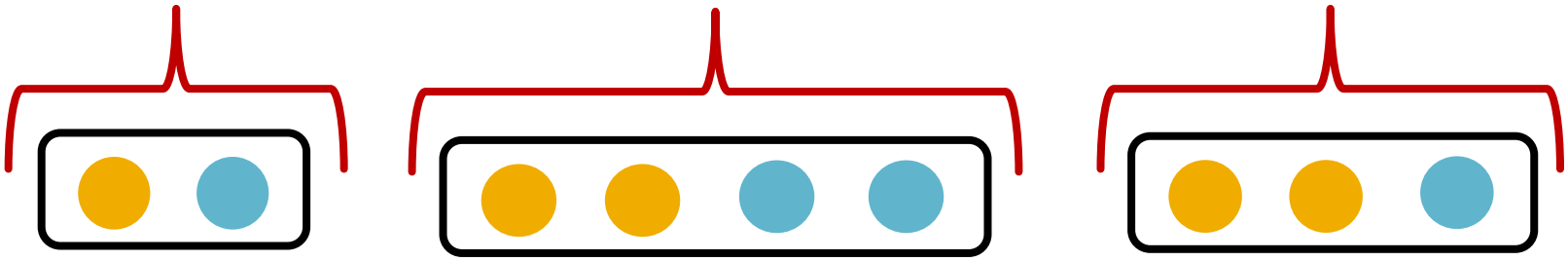
- **GCN (mean-pool)** [Kipf & Welling ICLR 2017]
  - **Failure case illustration**



Neighbor Aggregation: Case Study

- **GraphSAGE (max-pool)** [Hamilton et al. NeurIPS 2017]
  - Apply an MLP, then take **element-wise max**.
  - **Theorem** [Xu et al. ICLR 2019]
    - GraphSAGE's aggregation **function cannot distinguish different multi-sets with the same set of distinct colors**.

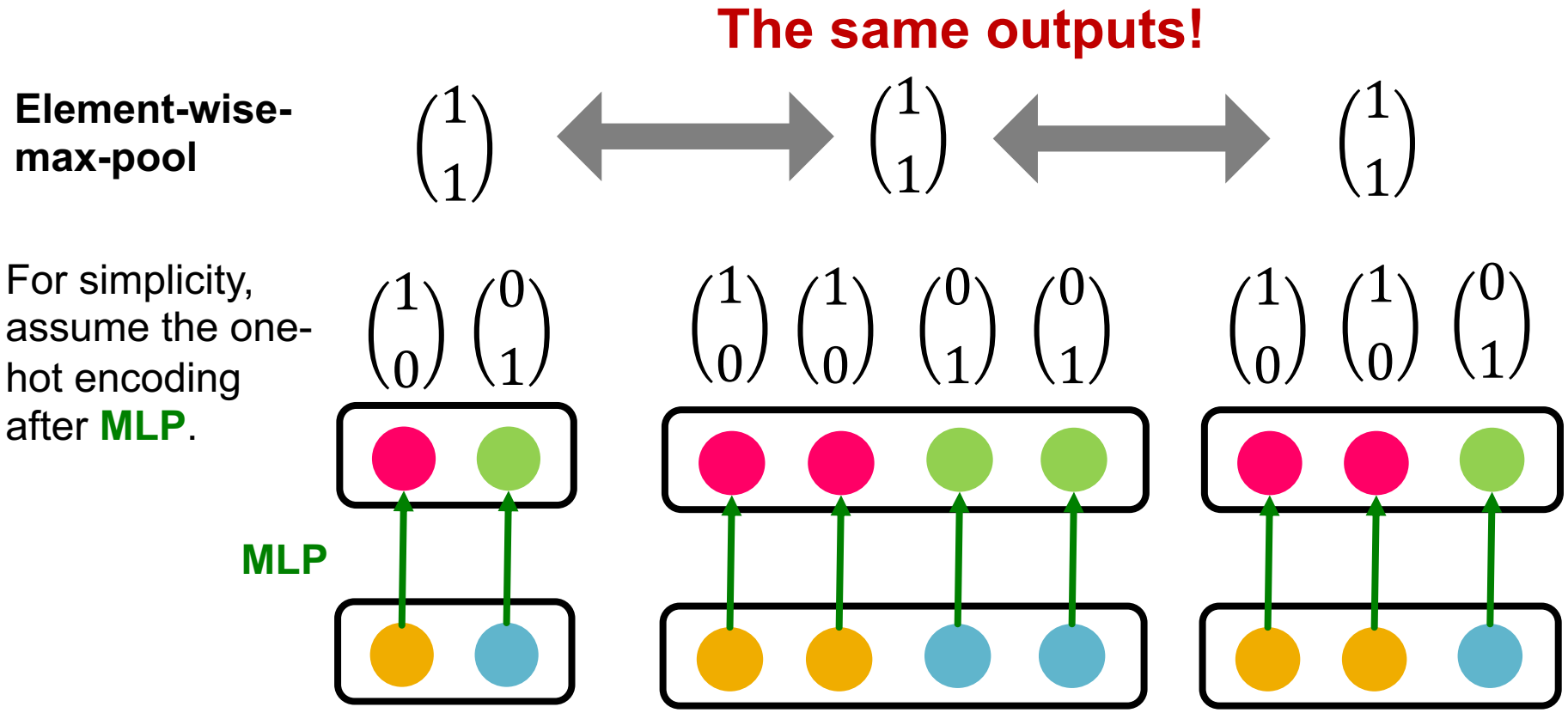
Failure case



- **Why?**

Neighbor Aggregation: Case Study

- **GraphSAGE (max-pool)** [Hamilton et al. NeurIPS 2017]
  - **Failure case illustration**



Summary So Far

- We analyzed the **expressive power of GNNs.**
- **Main takeaways**:
  - Expressive power of GNNs can be characterized by that of the neighbor aggregation function.
  - Neighbor aggregation is a function over multi-sets (sets with repeating elements)
  - GCN and GraphSAGE's aggregation functions fail to distinguish some basic multi-sets; hence **not injective**.
  - Therefore, GCN and GraphSAGE are **not** maximally powerful GNNs.

Designing Most Expressive GNNs

- **Our goal**: **Design maximally powerful GNNs in the class of message-passing GNNs.**
- This can be achieved by designing **injective neighbor aggregation function over multi-sets**.
- **Here, we design a neural network that can model injective multiset function.**

Injective Multi-Set Function

Theorem [Xu et al. ICLR 2019]

Any injective multi-set function can be expressed as:

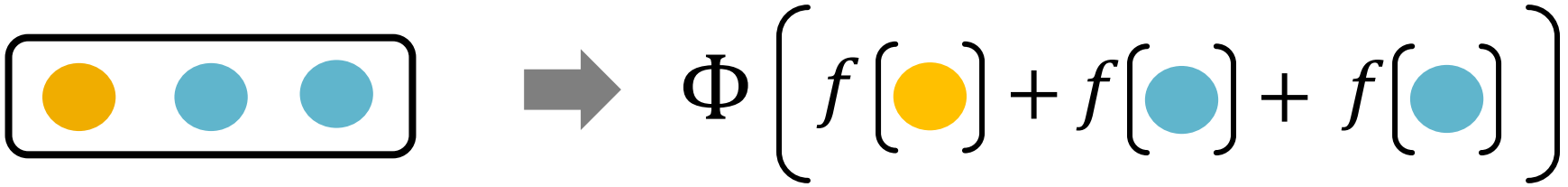
$$\Phi\left(\sum_{x \in S} f(x)\right)$$

Some non-linear function

Some non-linear function

Sum over multi-set

S : multi-set



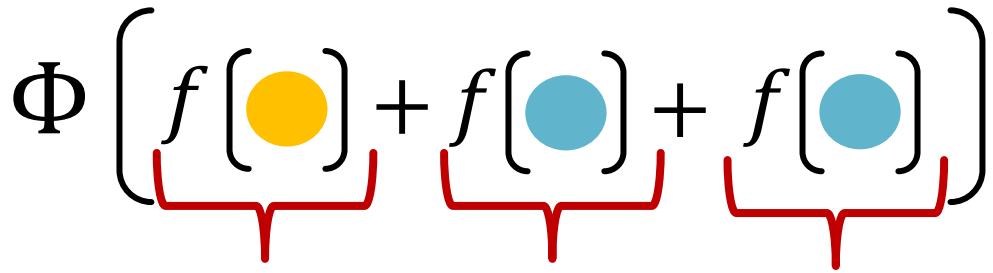
Injective Multi-Set Function

Proof Intuition: [Xu et al. ICLR 2019]

f produces one-hot encodings of colors. Summation of the one-hot encodings retains all the information about the input multi-set.

$$\Phi\left(\sum_{x \in S} f(x)\right)$$

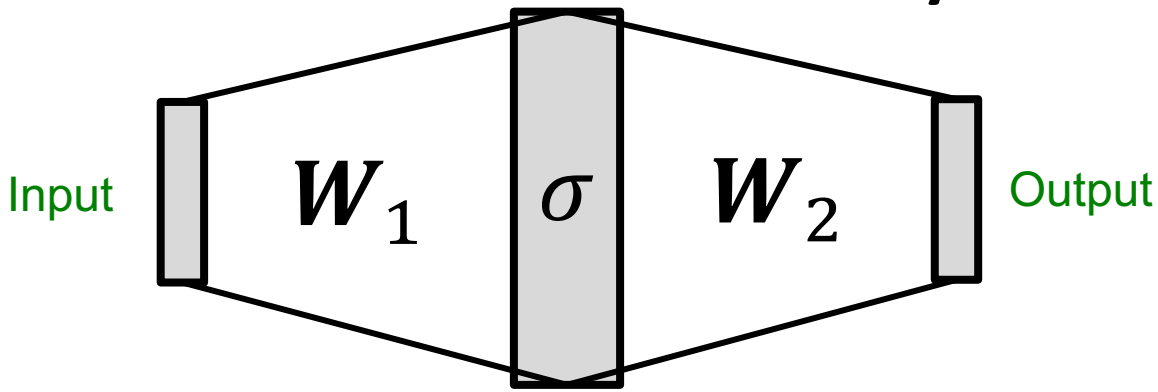
Example:



One-hot $\begin{pmatrix}1\\0\end{pmatrix} + \begin{pmatrix}0\\1\end{pmatrix} + \begin{pmatrix}0\\1\end{pmatrix} = \begin{pmatrix}1\\2\end{pmatrix}$

Universal Approximation Theorem

- **How to model Φ and f in $\Phi(\sum_{x \in S} f(x))$?**
- We use a Multi-Layer Perceptron (MLP).
- **Theorem: Universal Approximation Theorem**
  [Hornik et al., 1989]
  - 1-hidden-layer MLP with sufficiently-large hidden dimensionality and appropriate non-linearity $\sigma(\cdot)$ (including ReLU and sigmoid) can **approximate any continuous function to an arbitrary accuracy**.



Injective Multi-Set Function

- **We have arrived at a neural network that can model any injective multiset function.**

$$\text{MLP}_\Phi\left(\sum_{x \in S} \text{MLP}_f(x)\right)$$

  - In practice, MLP hidden dimensionality of 100 to 500 is sufficient.

Most Expressive GNN

- **Graph Isomorphism Network (GIN)** [Xu et al. ICLR 2019]
  - Apply an MLP, element-wise **sum**, followed by another MLP.

$$\text{MLP}_\Phi\left(\sum_{x\in S}\text{MLP}_f(x)\right)$$

- **Theorem** [Xu et al. ICLR 2019]
  - GIN's neighbor aggregation function is injective.
- **No failure cases!**
- **GIN is THE most expressive GNN in the class of message-passing GNNs!**

Full Model of GIN

- **So far:** We have described the neighbor aggregation part of GIN.

- We now describe the full model of GIN by relating it to **WL graph kernel** (traditional way of obtaining graph-level features).
  - We will see how GIN is a "neural network" version of the WL graph kernel.

Relation to WL Graph Kernel

Recall: Color refinement algorithm in WL kernel.

- **Given:** A graph G with a set of nodes V.
  - Assign an initial color $c^{(0)}(v)$ to each node v.
  - Iteratively refine node colors by

$$c^{(k+1)}(v) = \text{HASH}\left(c^{(k)}(v), \{c^{(k)}(u)\}_{u \in N(v)}\right),$$

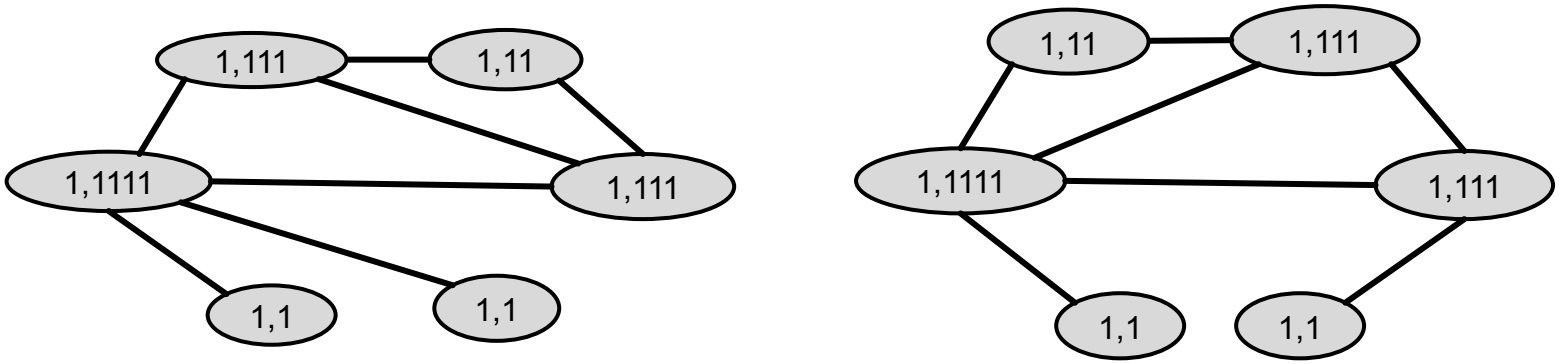
    where HASH maps different inputs to different colors.
  - After K steps of color refinement, $c^{(K)}(v)$ summarizes the structure of K-hop neighborhood

Color Refinement (1)

Example of color refinement given two graphs

- Assign initial colors

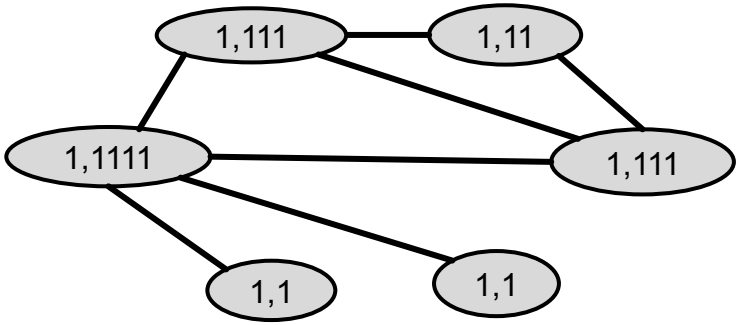
- Aggregate neighboring colors

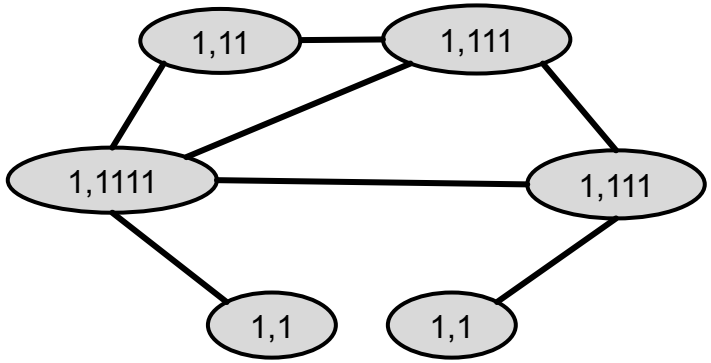


Color Refinement (2)

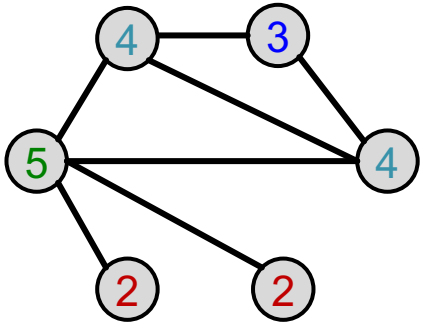
Example of color refinement given two graphs

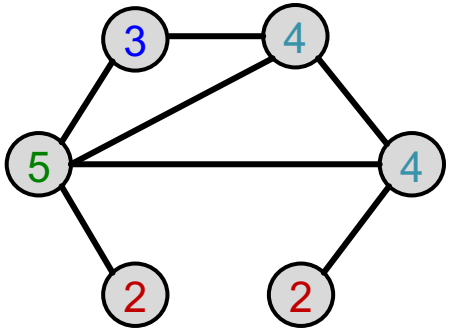
- Aggregated colors:





- **Injectively** HASH the aggregated colors





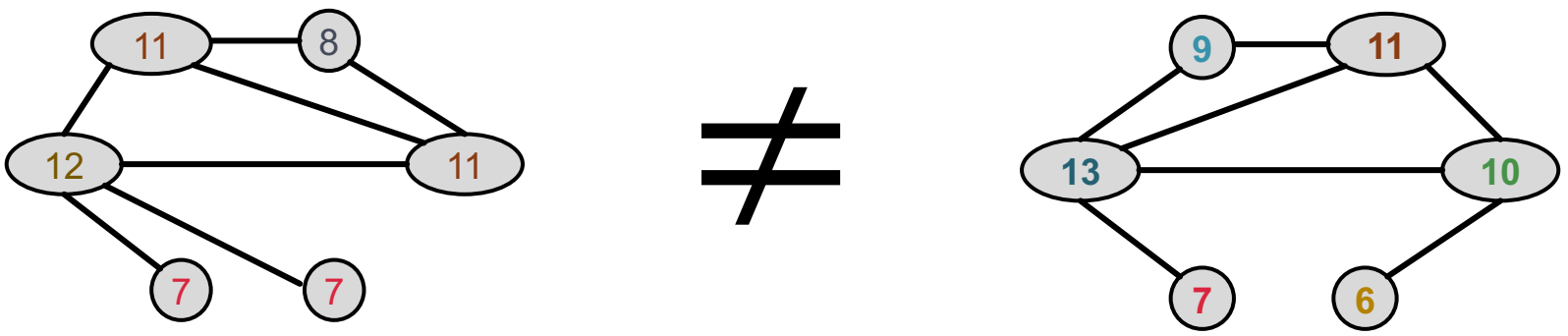
HASH table: **Injective!**

1,1	-->	2
1,11	-->	3
1,111	-->	4
1,1111	-->	5

Color Refinement (3)

Example of color refinement given two graphs

- Process continues until a stable coloring is reached
- Two graphs are considered **isomorphic** if they have the same set of colors.



The Complete GIN Model

- **GIN uses a neural network to model the injective HASH function.**

$$c^{(k+1)}(v) = \text{HASH}\left(c^{(k)}(v), \{c^{(k)}(u)\}_{u \in N(v)}\right)$$

- Specifically, we will model the injective function over the tuple:

$$\left(c^{(k)}(v), \{c^{(k)}(u)\}_{u \in N(v)}\right)$$

Root node features

Neighboring node colors

The Complete GIN Model

Theorem (Xu et al. ICLR 2019)

Any injective function over the tuple

Root node feature

$$\left(c^{(k)}(v), \{c^{(k)}(u)\}_{u \in N(v)}\right)$$

Neighboring node features

can be modeled as

$$\text{MLP}_\Phi\left((1+\epsilon)\cdot \text{MLP}_f(c^{(k)}(v)) + \sum_{u \in N(v)} \text{MLP}_f(c^{(k)}(u))\right)$$

where ϵ is a learnable scalar.

The Complete GIN Model

- If input feature $c^{(0)}(v)$ is represented as one-hot, **direct summation is injective**.

Example: $\Phi\left(\begin{pmatrix}1\\0\end{pmatrix} + \begin{pmatrix}0\\1\end{pmatrix} + \begin{pmatrix}0\\1\end{pmatrix}\right) = \begin{pmatrix}1\\2\end{pmatrix}$

- We only need Φ to ensure the injectivity.

$$\text{GINConv}\left(c^{(k)}(v), \{c^{(k)}(u)\}_{u\in N(v)}\right) = \text{MLP}_\Phi\left((1+\epsilon)\cdot c^{(k)}(v) + \sum_{u\in N(v)} c^{(k)}(u)\right)$$

Root node features

Neighboring node features

This MLP can provide "one-hot" input feature for the next layer.

The Complete GIN Model

- **GIN's node embedding updates**
- **Given:** A graph G with a set of nodes V.
  - Assign an **initial vector** $c^{(0)}(v)$ to each node v.
  - Iteratively update node vectors by

$$c^{(k+1)}(v) = \text{GINConv}\left(\left\{c^{(k)}(v), \{c^{(k)}(u)\}_{u \in N(v)}\right\}\right),$$

Differentiable color HASH function

where GINConv maps different inputs to different embeddings.

  - After K steps of GIN iterations, $c^{(K)}(v)$ summarizes the structure of K-hop neighborhood.

GIN and WL Graph Kernel

- **GIN can be understood as differentiable neural version of the WL graph Kernel:**

	Update target	Update function
WL Graph Kernel	Node colors (one-hot)	HASH
GIN	Node embeddings (low-dim vectors)	GINConv

- **Advantages of GIN over the WL graph kernel are:**
  - Node embeddings are **low-dimensional**; hence, they can capture the fine-grained similarity of different nodes.
  - Parameters of the update function can be **learned for the downstream tasks.**

Expressive Power of GIN

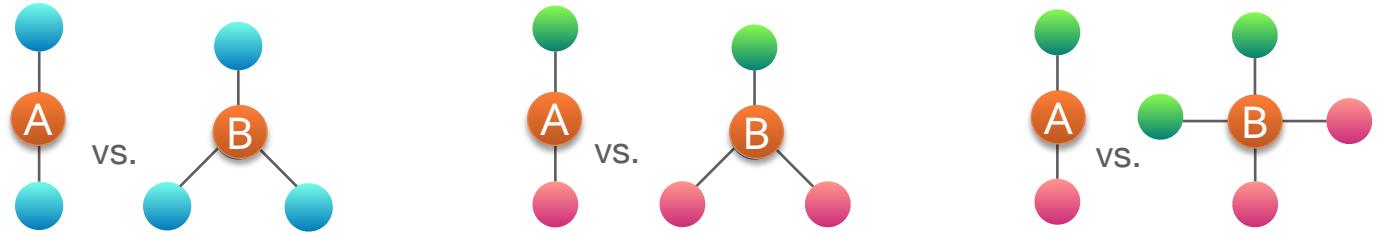
- **Because of the relation between GIN and the WL graph kernel, their expressive is exactly the same.**
  - If two graphs can be distinguished by GIN, they can be also distinguished by the WL kernel, and vice versa.
- **How powerful is this?**
  - WL kernel has been both theoretically and empirically shown to distinguish most of the real-world graphs [Cai et al. 1992].
  - Hence, GIN is also powerful enough to distinguish most of the real graphs!

Summary of the Lecture

- We design a neural network that can model injective multi-set function.
- We use the neural network for neighbor aggregation function and arrive at **GIN**---the most expressive GNN model.
- The key is to use **element-wise sum pooling**, instead of mean-/max-pooling.
- GIN is closely related to the WL graph kernel.
- Both GIN and WL graph kernel can distinguish most of the real graphs!

The Power of Pooling

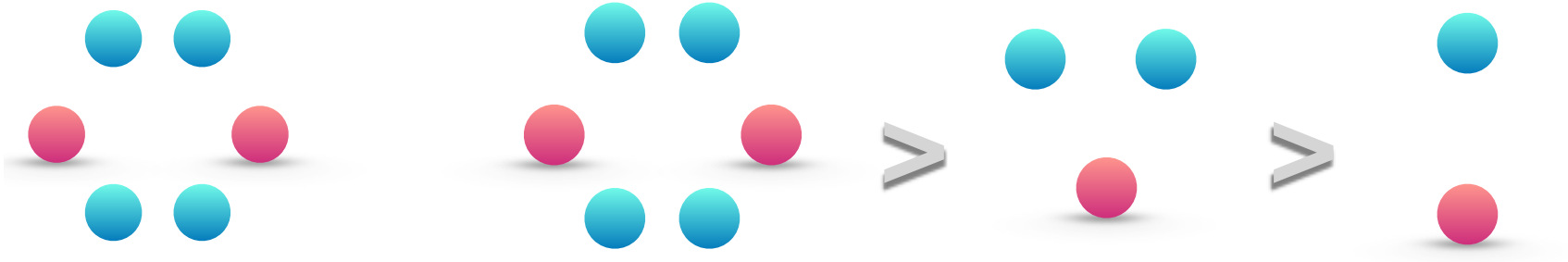
Failure cases for mean and max pooling:



(a) Mean and Max both fail (b) Max fails (c) Mean and Max both fail

Colors represent feature values

Ranking by discriminative power:

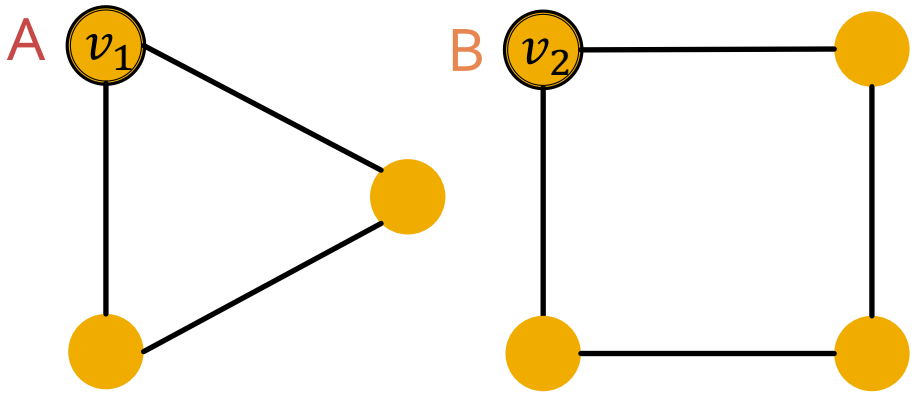


Input sum - multiset mean - distribution max - set

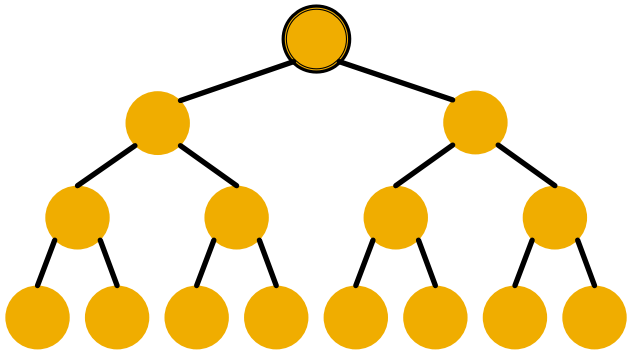
Improving GNNs' Power

- **Can expressive power of GNNs be improved?**
  - There are basic graph structures that existing GNN framework cannot distinguish, such as difference in cycles.

Graphs



Computational graphs for nodes v_1 and v_2:



  - GNNs' expressive power **can be improved** to resolve the above problem. [You et al. AAAI 2021, Li et al. NeurIPS 2020]