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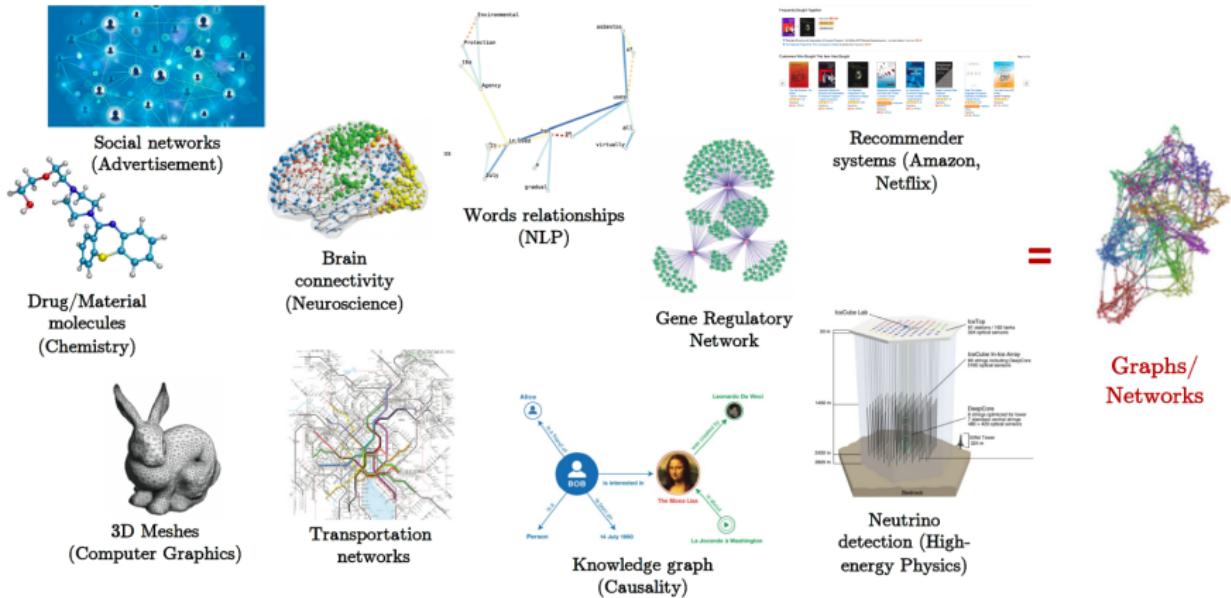
Optimal Transport for graph representation

Unsupervised learning, graph prediction and neural OT solvers

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December 4th 2025, École normale supérieure, SMAI-SIGMA Scientific day

Graphs are everywhere



- Classical approach: spectral and Fourier based analysis and processing (GNN)
- What we will talk about: modeling graph as probability distributions (and use OT)

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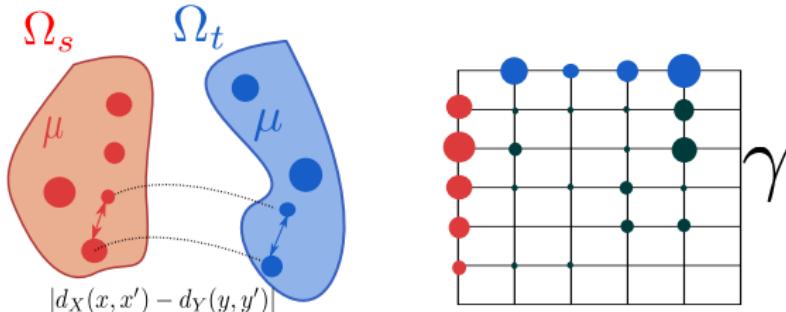
Structured graph prediction with OT barycenters and Any2Graph

GRAPh Level autoEncoder (GRALE)

Unsupervised learning of OT plan prediction (ULOT)

Optimal Transport and divergences between graphs

Gromov-Wasserstein and Fused Gromov-Wasserstein



Inspired from Gabriel Peyré

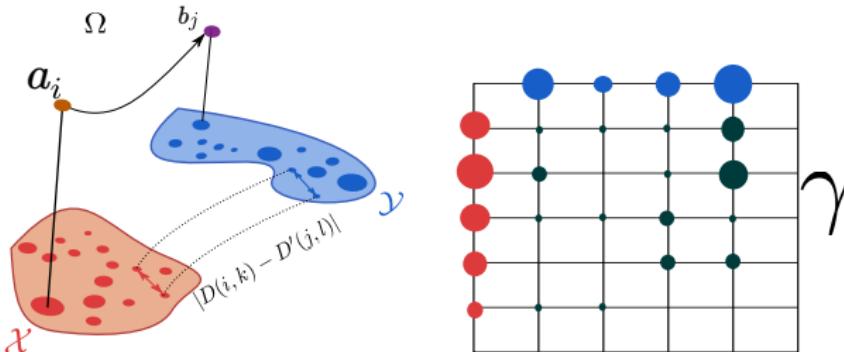
GW for discrete distributions [Memoli, 2011]

$$\mathcal{GW}_p^p(\mu_s, \mu_t) = \min_{T \in \Pi(\mu_s, \mu_t)} \sum_{i,j,k,l} |\mathcal{D}_{i,k} - \mathcal{D}'_{j,l}|^p T_{i,j} T_{k,l}$$

with $\mu_s = \sum_i a_i \delta_{\mathbf{x}_i^s}$ and $\mu_t = \sum_j b_j \delta_{x_j^t}$ and $\mathcal{D}_{i,k} = \|\mathbf{x}_i^s - \mathbf{x}_k^s\|$, $\mathcal{D}'_{j,l} = \|\mathbf{x}_j^t - \mathbf{x}_l^t\|$

- Distance between metric measured spaces : across different spaces.
- Search for an OT plan that preserve the pairwise relationships between samples.
- Entropy regularized GW proposed in [Peyré et al., 2016].
- Fused GW interpolates between Wass. and GW [Vayer et al., 2018].

Gromov-Wasserstein and Fused Gromov-Wasserstein



FGW for discrete distributions [Vayer et al., 2018]

$$\mathcal{FGW}_p^p(\mu_s, \mu_t) = \min_{T \in \Pi(\mu_s, \mu_t)} \sum_{i,j,k,l} ((1-\alpha)C_{i,j}^q + \alpha|D_{i,k} - D'_{j,l}|^q)^p T_{i,j} T_{k,l}$$

with $\mu_s = \sum_i a_i \delta_{\mathbf{x}_i^s}$ and $\mu_t = \sum_j b_j \delta_{\mathbf{x}_j^t}$ and $D_{i,k} = \|\mathbf{x}_i^s - \mathbf{x}_k^s\|$, $D'_{j,l} = \|\mathbf{x}_j^t - \mathbf{x}_l^t\|$

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Unbalanced and semi-relaxed GW

Unbalanced Gromov-Wasserstein [Séjourné et al., 2020]

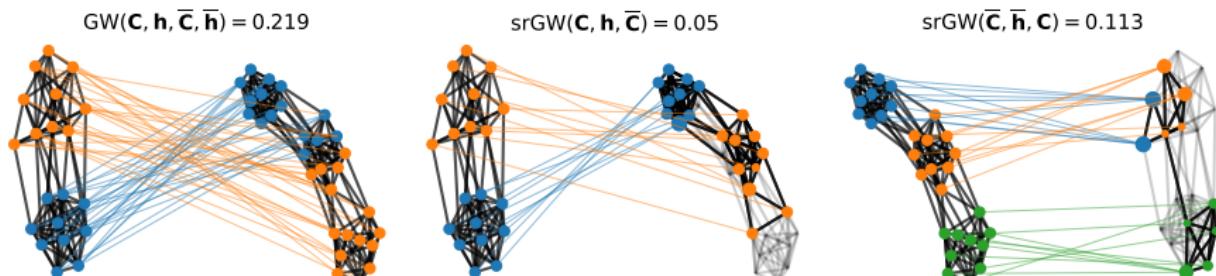
$$\min_{T \in \Pi(\mu_s, \mu_t)} \sum_{i,j,k,l} |D_{i,k} - D'_{j,l}|^p T_{i,j} T_{k,l} + \lambda^u D_\varphi(\mathbf{T}\mathbf{1}_m, \mathbf{a}) + \lambda^u D_\varphi(\mathbf{T}^\top \mathbf{1}_n, \mathbf{b})$$

- The marginal constraints are relaxed by penalizing with divergence D_φ .
- Partial GW proposed in [Chapel et al., 2020]
- Unbalanced FGW [Thual et al., 2022] and Low rank [Scetbon et al., 2023].

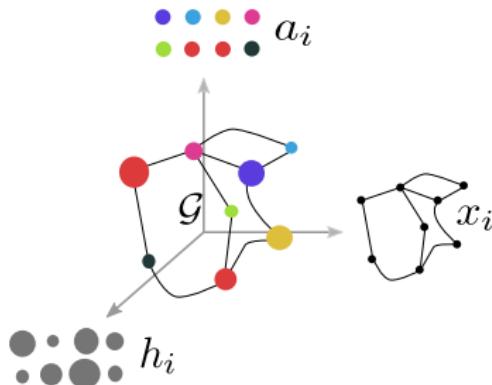
Semi-relaxed (F)GW [Vincent-Cuaz et al., 2022a]

$$\min_{T \geq 0, \mathbf{T}\mathbf{1}_m = \mathbf{a}} \sum_{i,j,k,l} |D_{i,k} - D'_{j,l}|^p T_{i,j} T_{k,l}$$

- Second marginal constraint relaxed: optimal weights \mathbf{b} w.r.t. GW.
- Very fast solver (Frank-Wolfe) because constraints are separable



Gromov-Wasserstein between graphs



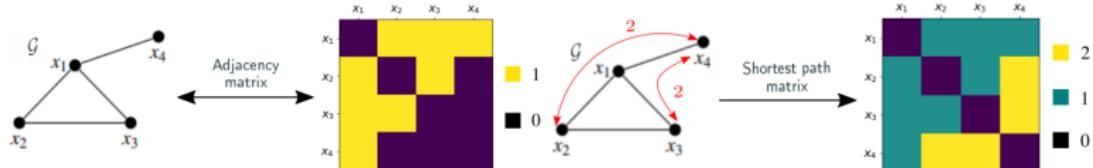
$$\left. \begin{array}{c} \text{colored dots} \\ \text{gray dots} \end{array} \right\} \mu = \sum_i h_i \delta_{(x_i, a_i)}$$

$$\left. \begin{array}{c} \text{colored dots} \\ \text{gray dots} \end{array} \right\} \mu_A = \sum_i h_i \delta_{a_i}$$

$$\left. \begin{array}{c} \text{colored dots} \\ \text{gray dots} \end{array} \right\} \mu_X = \sum_i h_i \delta_{x_i}$$

Graph as a distribution (D, F, h)

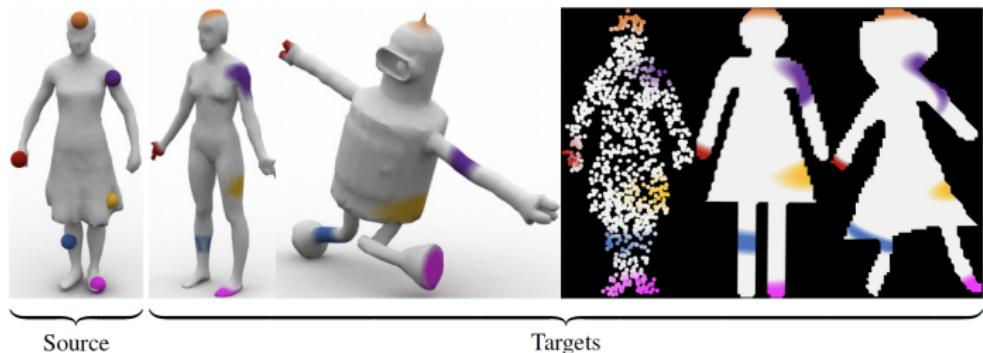
- The positions x_i are implicit and represented as the pairwise matrix D .
- Possible choices for D : Adjacency matrix, Laplacian, Shortest path, ...



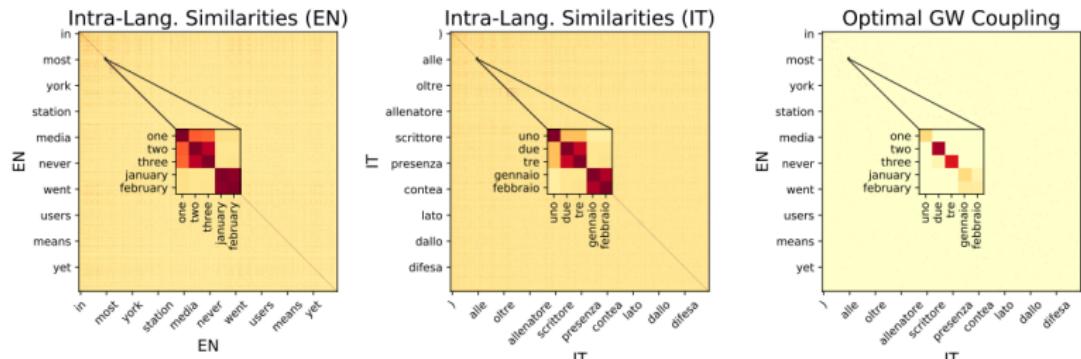
- The node features can be compared between graphs and stored in F .
- h_i are the masses on the nodes of the graphs (uniform by default).

OT plan for graph alignment

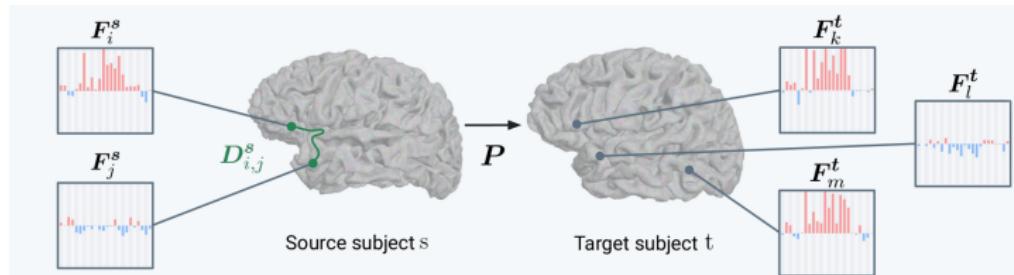
Shape matching between surfaces with GW [Solomon et al., 2016]



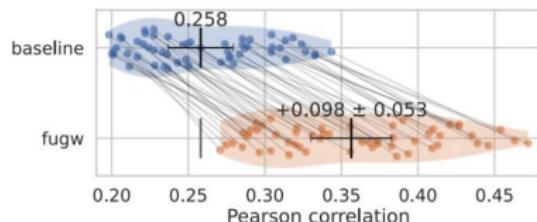
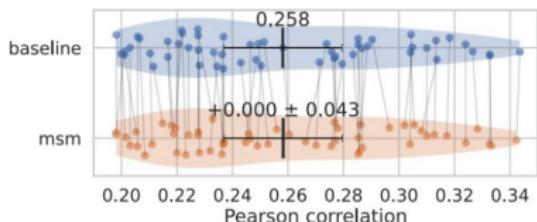
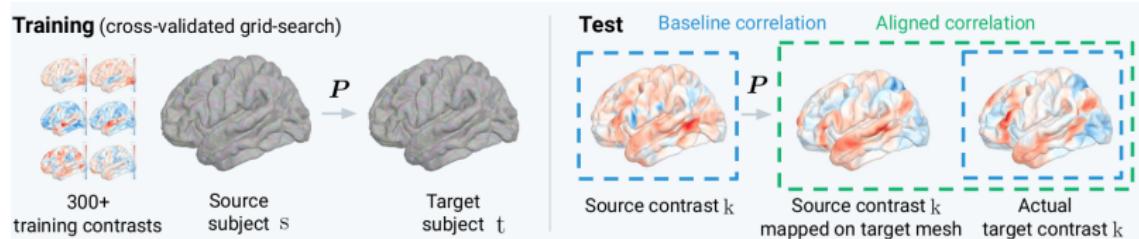
GW alignment of word embedding spaces [Alvarez-Melis and Jaakkola, 2018]



OT plan for brain alignment between individual geometries

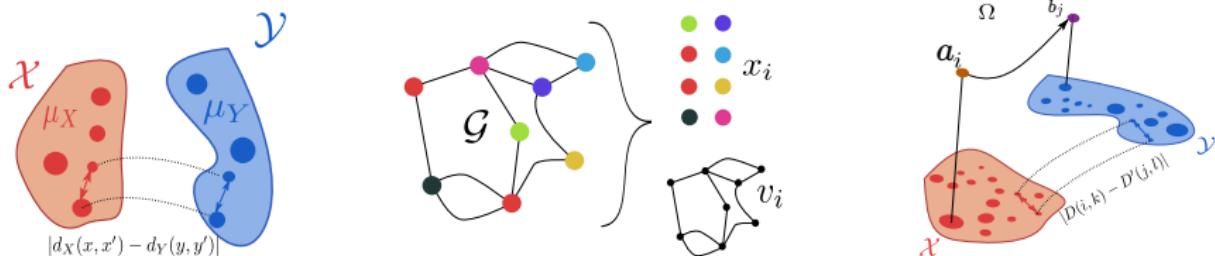


Fused Unbalanced Gromov-Wasserstein [Thual et al., 2022]



Learning graph representation with optimal transport

GW and FGW : the swiss army knife of OT on graphs



GW and extensions

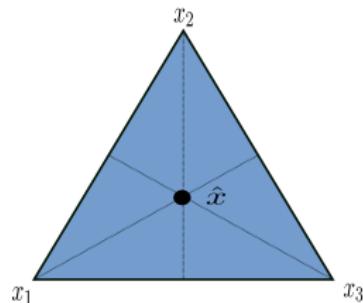
- GW [Memoli, 2011] and FGW [Vayer et al., 2018] are versatile distances for graph and structured data seen as distribution.
- Unbalanced [Séjourné et al., 2020] and semi-relaxed [Vincent-Cuaz et al., 2022a].

GW tools

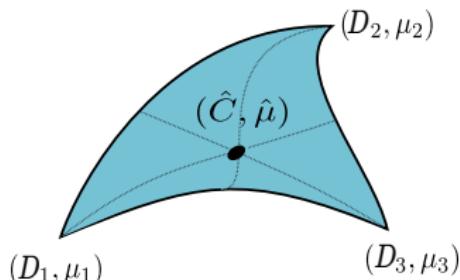
- OT plan gives interpretable alignment between graphs.
- GW geometry allows barycenter and interpolation between graphs.
- GW provides similarity between graphs (data fitting).

(F)GW barycenter

Euclidean barycenter



FGW barycenter



$$\min_x \sum_k \lambda_k \|x - x_k\|^2$$

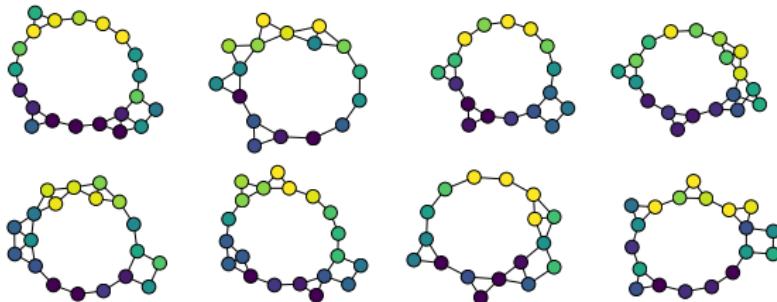
$$\min_{D \in \mathbb{R}^{n \times n}, \mu} \sum_i \lambda_i \mathcal{FGW}(D_i, D, \mu_i, \mu)$$

FGW barycenter

- Estimate FGW barycenter using Fréchet means ([Peyré et al., 2016] for GW).
- Barycenter optimization solved via block coordinate descent (on $\mathbf{T}, \mathbf{D}, \mu$).
- Extension of K-means clustering to FGW [Vayer et al., 2019a].
- Use for data augmentation /mixup in [Ma et al., 2023].

(F)GW barycenter

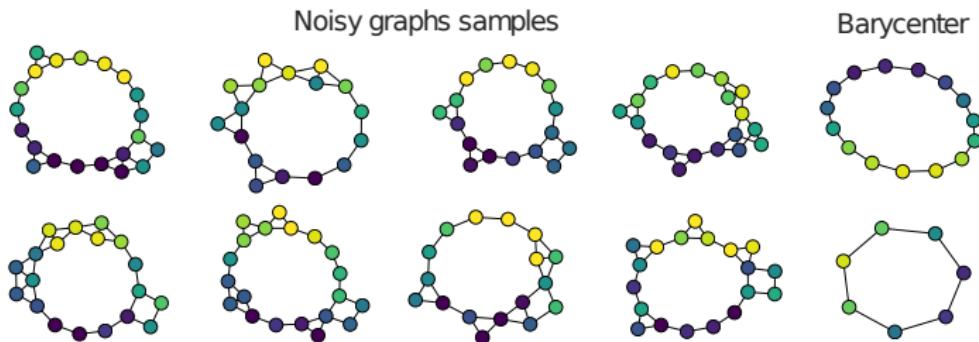
Noisy graphs samples



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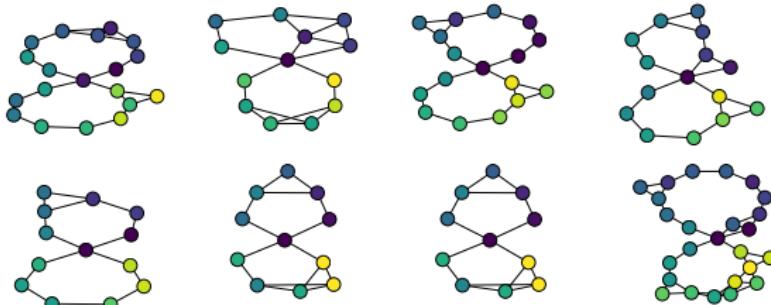
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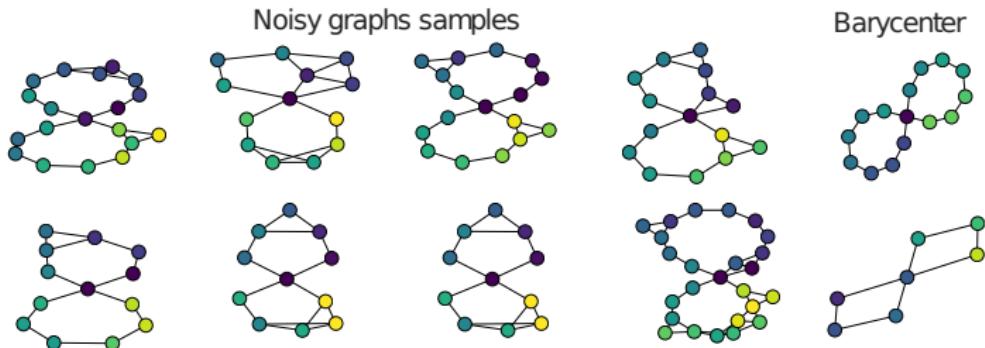
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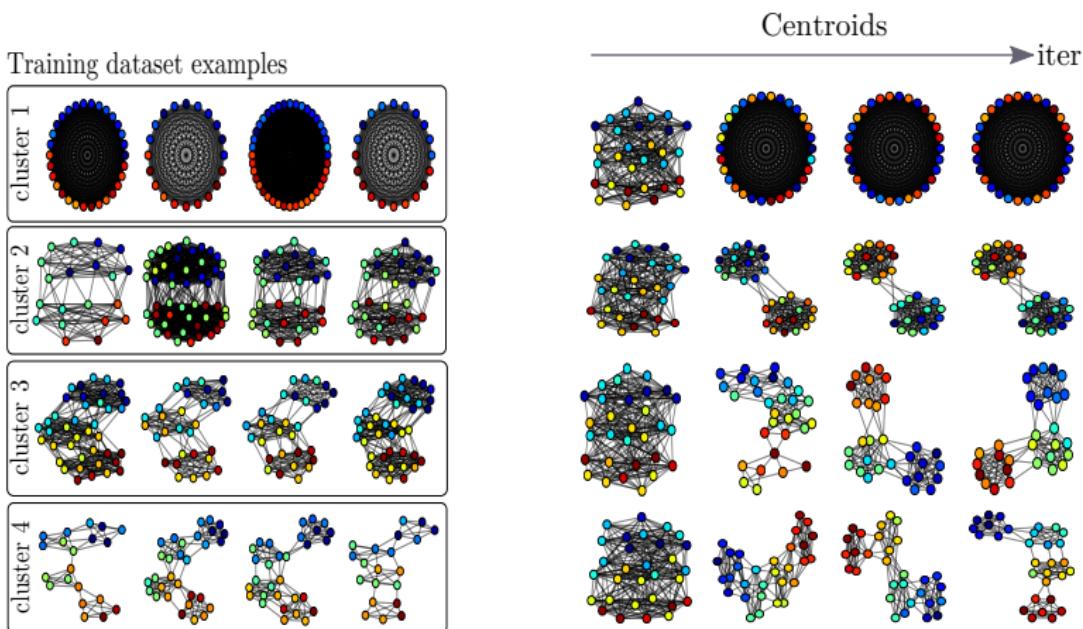
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FGW barycenter

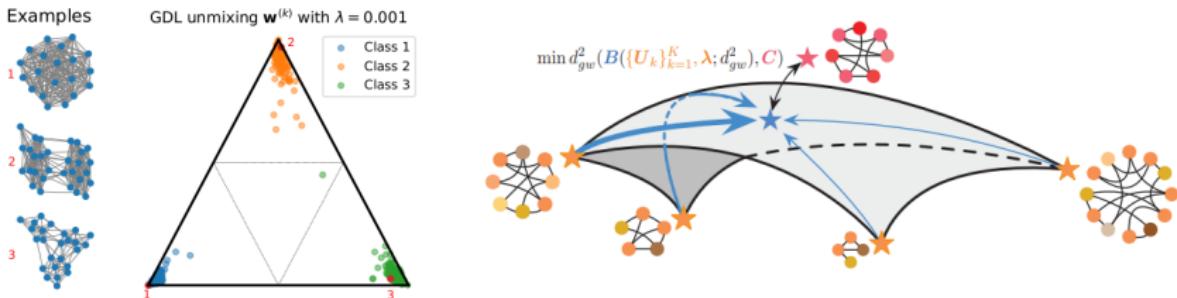
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FGW for graphs based clustering



- Clustering of multiple real-valued graphs. Dataset composed of 40 graphs (10 graphs \times 4 types of communities)
- k -means clustering using the FGW barycenter

Graph representation learning: Dictionary Learning



Representation learning for graphs

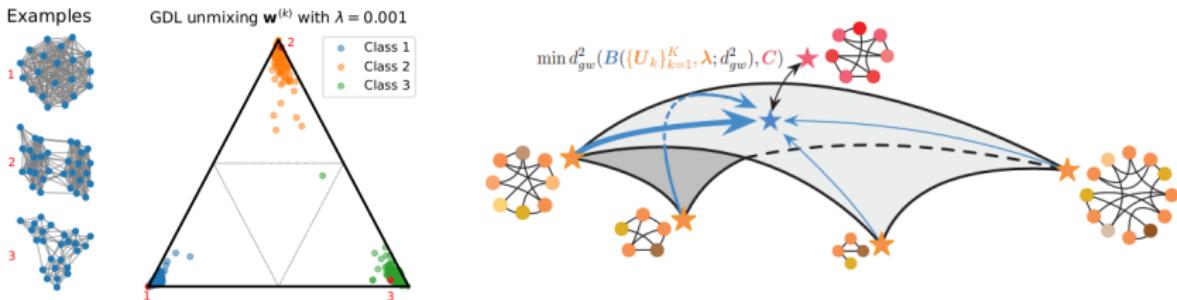
$$\min_{\{\overline{\mathbf{C}}_k\}_k, \{\mathbf{w}_i\}_i} \frac{1}{N} \sum_i GW(\mathbf{C}_i, \widehat{\mathbf{C}}(\mathbf{w}_i))$$

- Learn a dictionary $\{\overline{\mathbf{C}}_k\}_k$ of graph templates to describe a continuous manifold.
- The representation is learned by minimizing the (F)GW distance between the graph reconstruction from the embedding in the dictionary.
- Online Graph Dictionary learning : Linear model [Vincent-Cuaz et al., 2021].

$$\widehat{\mathbf{C}}(\mathbf{w}) = \sum_k w_k \overline{\mathbf{C}}_k$$

- GW Factorization : Nonlinear (GW barycenter) model [Xu, 2020].

Graph representation learning: Dictionary Learning



Representation learning for graphs

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Scaling graph OT solvers with neural networks

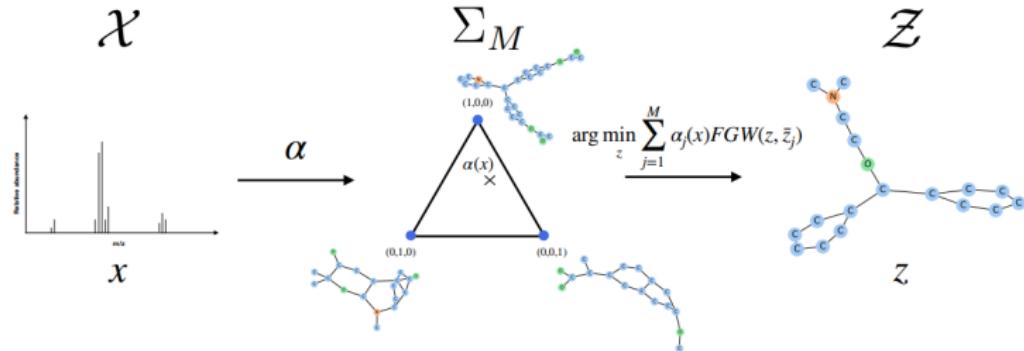
Supervised Graph prediction



Supervised graph prediction (a.k.a graph regression)

- Objective : learn a function f predicting a graph g from an input x .
- Applications of SGP:
 - knowledge graph extraction [Melnyk et al., 2022]
 - Natural language processing [Dozat and Manning, 2017]
 - Molecule identification in chemistry [Brouard et al., 2016]
- Surrogate based methods [Brouard et al., 2016, El Ahmad et al., 2024]:
 - Represent graph as a vector in a high dimensional space (RKHS).
 - Learn a mapping from input to this space.
 - Decode the vector to a graph (e.g. search among finite candidates).
- Linear regression of Adjacency matrix [Calissano et al., 2022].

Structured prediction with conditional FGW barycenters



Structured prediction with GW barycenter [Brogat-Motte et al., 2022]

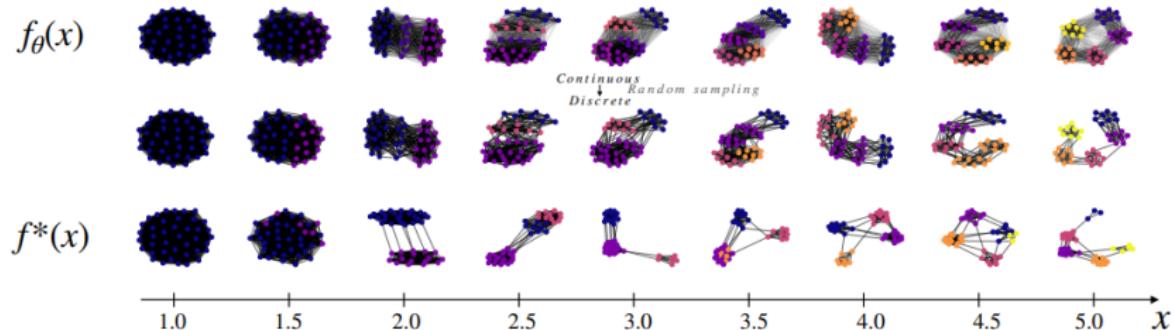
$$f(\mathbf{x}) = \hat{\mathbf{C}}(\mathbf{w}(\mathbf{x})) = \operatorname{argmin}_{\mathbf{C}} \sum_k w_k(\mathbf{x}) GW(\mathbf{C}, \overline{\mathbf{C}_k})$$

- Prediction of the graph with a GW barycenter with weights conditioned by \mathbf{x} .
- Dictionary $\{\overline{\mathbf{C}_k}\}_k$ and conditional weights $\mathbf{w}(\mathbf{x})$ learned simultaneously with

$$\min_{\{\overline{\mathbf{C}_k}\}_k, \mathbf{w}(\cdot)} \quad \frac{1}{N} \sum_i GW(f(\mathbf{x}_i), \mathbf{C}_i)$$

- Both parametric and non parametric estimators [Brogat-Motte et al., 2022].
- Very powerful but slow at training and prediction due to barycenter computation.

Structured prediction with conditional FGW barycenters



Structured prediction with GW barycenter [Brogat-Motte et al., 2022]

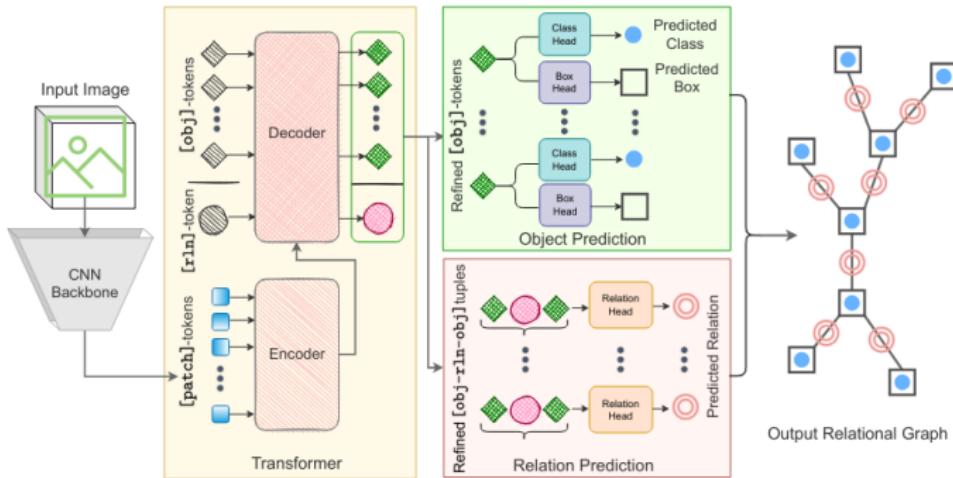
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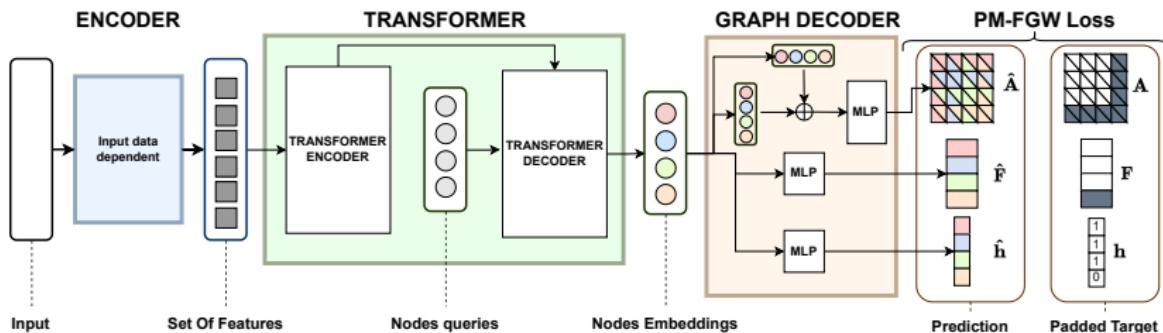
Graph prediction with deep learning



Relationformer [Shit et al., 2022]

- Predict a graph of max size M and activation scores for nodes to keep.
- Encoder-Decoder Transformer to predict node embeddings.
- Loss solves linear assignment problem (Hungarian) and uses assignment in quadratic loss between graphs of same size (padding the target).
- Fast prediction (thresholding) of graphs but focused on Image2Graph.

Any2Graph framework



Principle [Krzakala et al., 2024]

- End-to-end supervised graph prediction with a deep learning framework.
- Learning optimization problem:

$$\min_{\theta} \quad \frac{1}{n} \sum_{i=1}^n \mathcal{L}(f_{\theta}(x_i), \mathcal{P}(g_i)). \quad (1)$$

- $\{x_i, g_i\}$ are the input/output training data and \mathcal{P} is a padding operator.
- f_{θ} is a transformer neural network with fixed max number of nodes M .
- f_{θ} also predicts a padding vector \hat{h} (selection of subset of nodes).
- \mathcal{L} is an optimal transport based loss for permutation invariant prediction.

End-to-end SGP pipeline



Target Graph

End-to-end SGP pipeline

$$\begin{pmatrix} 0 & 1 \\ 1 & 0 \end{pmatrix} \xleftarrow{\text{Adjacency Matrix}} \begin{array}{c} \circ \\ | \\ \circ \end{array}$$

End-to-end SGP pipeline

The diagram illustrates the mapping of a graph to feature vectors. On the right, a graph with two nodes connected by a single edge is shown. Two arrows point from this graph to the left. The top arrow points to a vector $\begin{pmatrix} 0 & 1 \\ 1 & 0 \end{pmatrix}$, which is labeled \mathbf{h} below it. The bottom arrow points to a vector $\begin{pmatrix} 0 & 1 \\ 1 & 0 \end{pmatrix}$, which is labeled \mathbf{A} below it. Between these two vectors is the word "Padding".

$$\begin{pmatrix} 1 \\ 1 \\ 0 \end{pmatrix} \quad \begin{pmatrix} 0 & 1 & - \\ 1 & 0 & - \\ - & - & - \end{pmatrix} \xleftarrow{\text{Padding}} \begin{pmatrix} 0 & 1 \\ 1 & 0 \end{pmatrix} \quad \xleftarrow{} \quad \begin{array}{c} \textcircled{1} \\ \textcircled{2} \end{array}$$

\mathbf{h} \mathbf{A}

- Pad target graphs to have same size M .

End-to-end SGP pipeline

Input

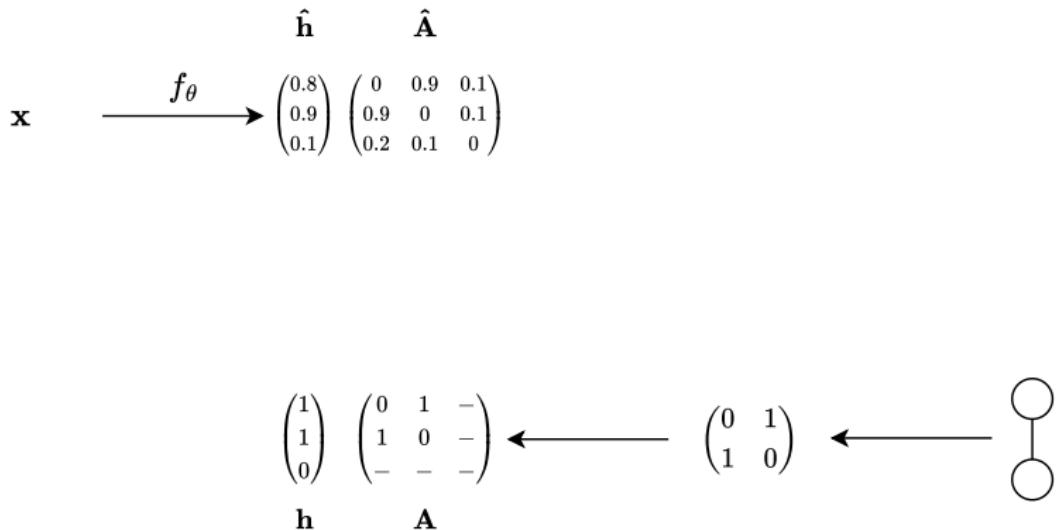
\mathbf{x}

$$\begin{pmatrix} 1 \\ 1 \\ 0 \end{pmatrix} \quad \begin{pmatrix} 0 & 1 & - \\ 1 & 0 & - \\ - & - & - \end{pmatrix} \quad \xleftarrow{\hspace{1cm}} \quad \begin{pmatrix} 0 & 1 \\ 1 & 0 \end{pmatrix} \quad \xleftarrow{\hspace{1cm}} \quad \text{graph symbol}$$

\mathbf{h} \mathbf{A}

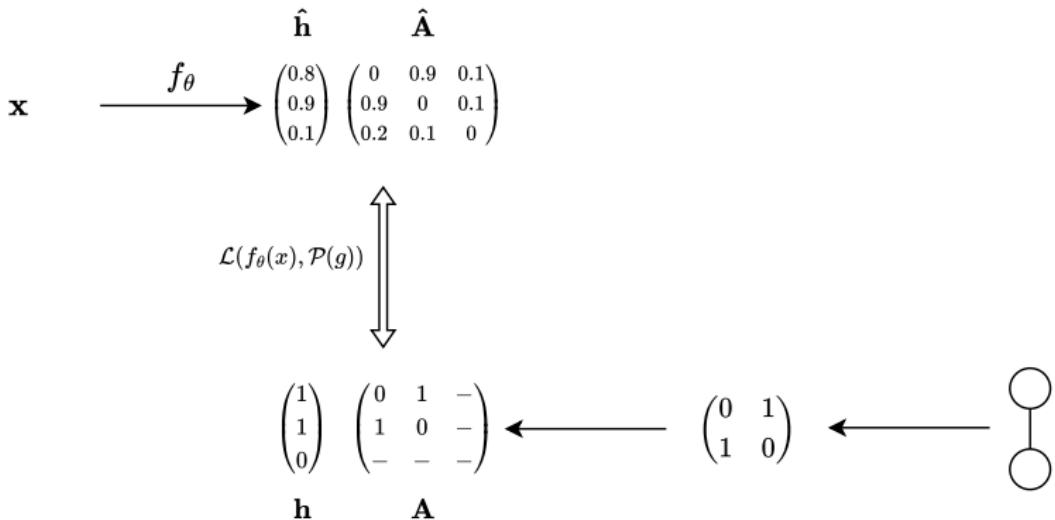
- Pad target graphs to have same size M .

End-to-end SGP pipeline



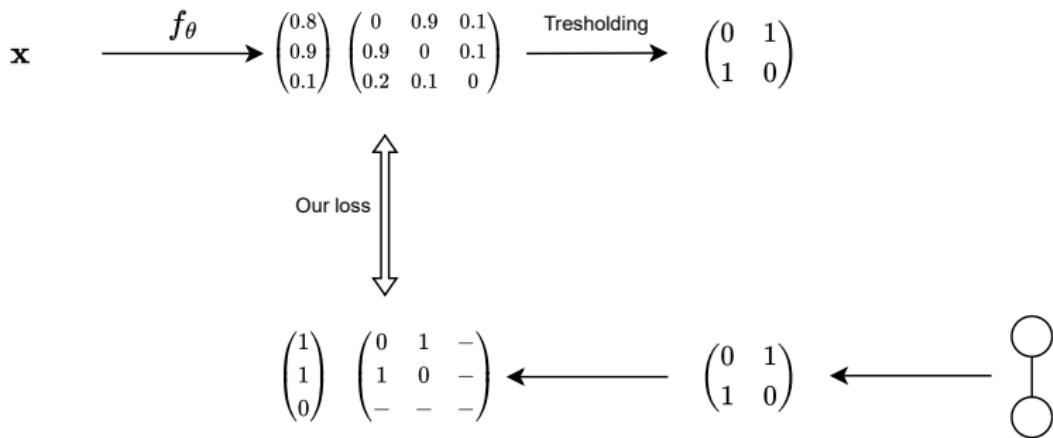
- Pad target graphs to have same size M .
- Predict with f_θ (continuous) size M graph with padding vector $\hat{\mathbf{h}}$.

End-to-end SGP pipeline



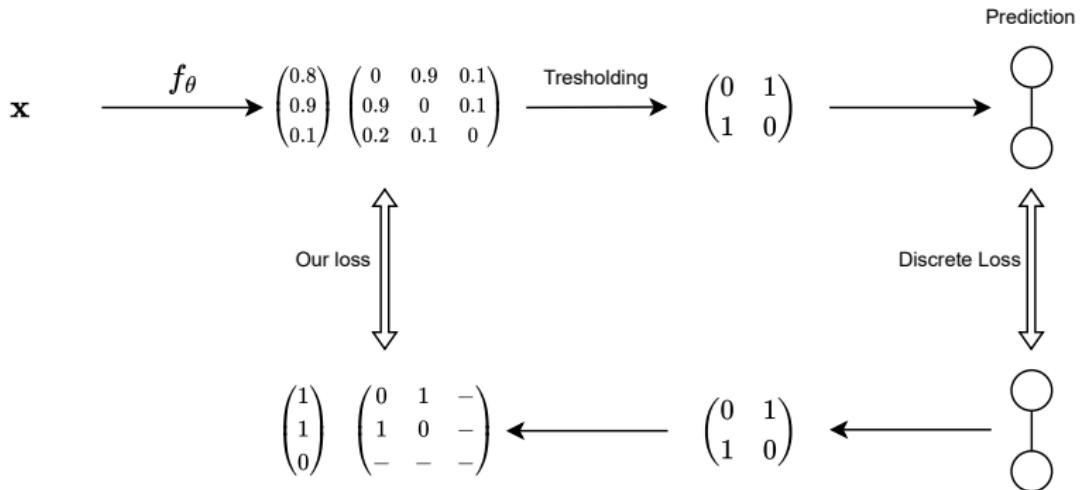
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End-to-end SGP pipeline



- Pad target graphs to have same size M .
- Predict with f_θ (continuous) size M graph with padding vector $\hat{\mathbf{h}}$.
- Minimize OT loss L between predicted and padded target graphs.

End-to-end SGP pipeline



- Pad target graphs to have same size M .
- Predict with f_θ (continuous) size M graph with padding vector \hat{h} .
- Minimize OT loss L between predicted and padded target graphs.
- At test time, thresholding recovers discrete graph.

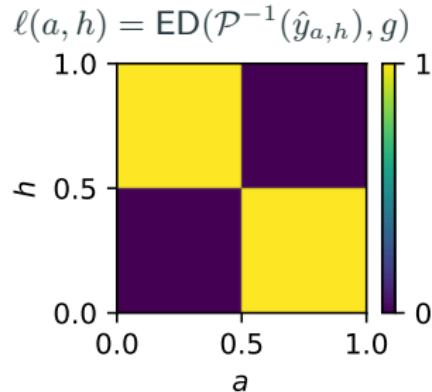
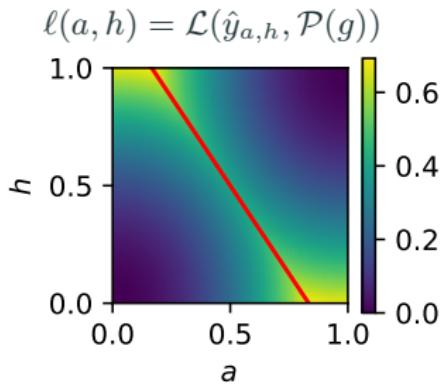
Definition of PM-FGW

$$\text{PM-FGW}(\hat{\mathbf{y}}, \mathbf{y}) = \min_{\mathbf{T} \in \Pi_M} \mathcal{L}_{\mathbf{T}}(\hat{\mathbf{y}}, \mathbf{y})$$

$$\begin{aligned} \text{with } \mathcal{L}_{\mathbf{T}}(\hat{\mathbf{y}}, \mathbf{y}) &= \frac{\alpha_h}{M} \sum_{i,j} T_{i,j} \ell_h(\hat{\mathbf{h}}_i, \mathbf{h}_j) && \text{Padding loss} \\ &+ \frac{\alpha_f}{m} \sum_{i,j} T_{i,j} \ell_f(\hat{\mathbf{f}}_i, \mathbf{f}_j) \mathbf{h}_j && \text{Feature loss} \\ &+ \frac{\alpha_A}{m^2} \sum_{i,j,k,l} T_{i,j} T_{k,l} \ell_A(\hat{\mathbf{A}}_{i,k}, \mathbf{A}_{j,l}) \mathbf{h}_j \mathbf{h}_l. && \text{Structure loss} \end{aligned}$$

- ℓ_h , ℓ_f and ℓ_A are loss functions for node, feature and adjacency matrix discrepancies (Kullback-Leibler when target discrete, Squared loss when continuous feature).
- α_h , α_f and α_A are hyperparameters on the simplex.
- Loss is highly asymmetric due to the right masking by \mathbf{h} .
- Can be solved by Conditional Gradient with $O(M^3 \log M)$ iteration.

Illustration of PM-FGW loss



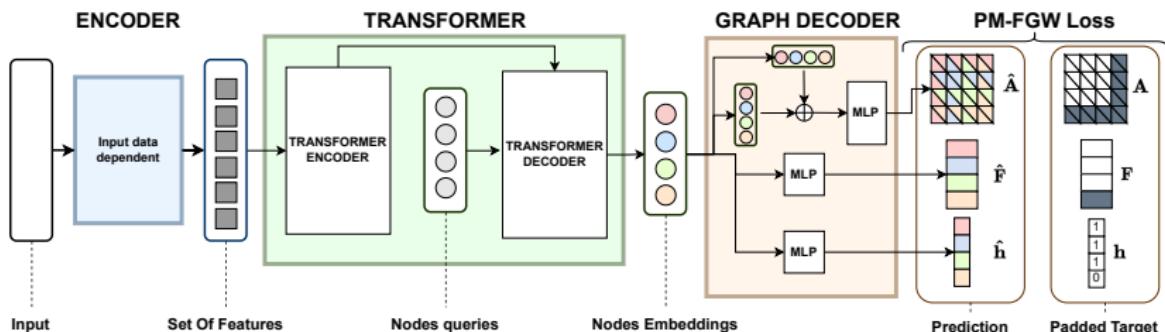
- The target graph is $g = (\mathbf{F}, \mathbf{A})$ with

$$\mathbf{F} = \begin{pmatrix} \mathbf{f}_1 \\ \mathbf{f}_2 \end{pmatrix}; \mathbf{A} = \begin{pmatrix} 0 & 1 \\ 1 & 0 \end{pmatrix}$$

- The prediction $\hat{y}_{a,h} = (\hat{\mathbf{h}}, \hat{\mathbf{F}}, \hat{\mathbf{A}})$ is

$$\hat{\mathbf{h}} = \begin{pmatrix} 1 \\ h \\ 1-h \end{pmatrix}; \hat{\mathbf{F}} = \begin{pmatrix} \mathbf{f}_1 \\ \mathbf{f}_2 \\ \mathbf{f}_2 \end{pmatrix}; \hat{\mathbf{A}} = \begin{pmatrix} 0 & a & 1-a \\ a & 0 & 0 \\ 1-a & 0 & 0 \end{pmatrix}$$

Any2Graph Neural network architecture



- The **encoder** extract a set of features $x \rightarrow (\mathbf{V}_1, \dots, \mathbf{V}_k) \in \mathbb{R}^{k \times d}$
- The **transformer** translate them into M nodes embedding $(\mathbf{Z}_1, \dots, \mathbf{Z}_M) \rightarrow \in \mathbb{R}^{M \times d}$
- The **decoder** produce the graph following

$$\hat{h}_i = \sigma(\text{MLP}_m(\mathbf{z}_i)) \quad \forall i \in \{1, \dots, M\}$$

$$\hat{F}_i = \text{MLP}_f(\mathbf{z}_i) \quad \forall i \in \{1, \dots, M\}$$

$$\hat{A}_{i,j} = \sigma(\text{MLP}_s(\mathbf{z}_i + \mathbf{z}_j)) \quad \forall i, j \in \{1, \dots, M\}^2$$

- Similar to Relationformer [Shit et al., 2022] but with symmetric adjacency matrix.

Any2Graph Prediction performances

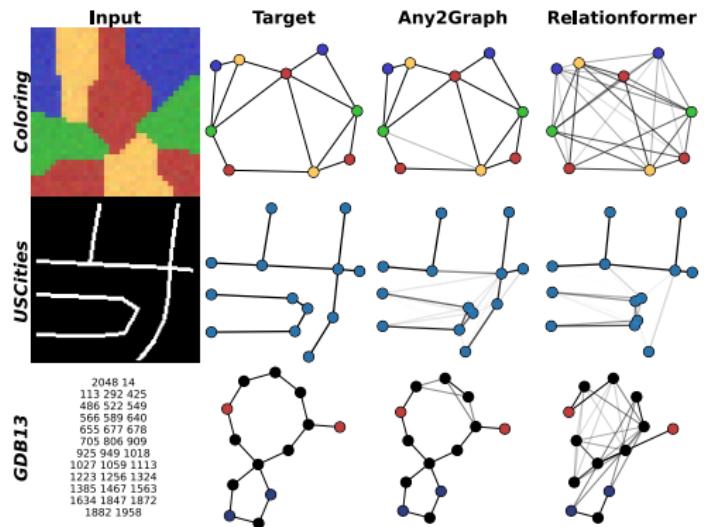
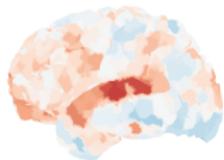
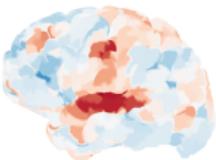
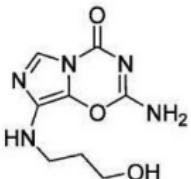
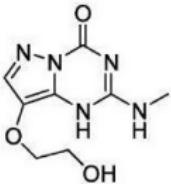
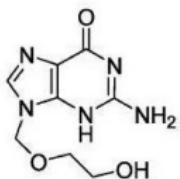


Figure 1: Qualitative comparison of Any2Graph (ours) and Relationformer.

| DATASETS | MODEL | EDIT DISTANCE ↓ |
|----------|------------------|-----------------|
| COLORING | FGWBARY-NN* | 6.73 |
| | RELATIONFORMER | 5.47 |
| | ANY2GRAPH (OURS) | 0.20 |
| TOULOUSE | FGWBARY-NN* | 8.11 |
| | RELATIONFORMER | 0.13 |
| | ANY2GRAPH (OURS) | 0.13 |
| USCITIES | RELATIONFORMER | 2.09 |
| | ANY2GRAPH (OURS) | 1.86 |
| QM9 | FGWBARY-ILE* | 2.84 |
| | RELATIONFORMER | 3.80 |
| | ANY2GRAPH (OURS) | 2.13 |
| GDB13 | RELATIONFORMER | 8.83 |
| | ANY2GRAPH (OURS) | 3.63 |

Table 1: Prediction performances measured with (test) edit distance.

Challenges of Graph OT for large scale applications



Challenges

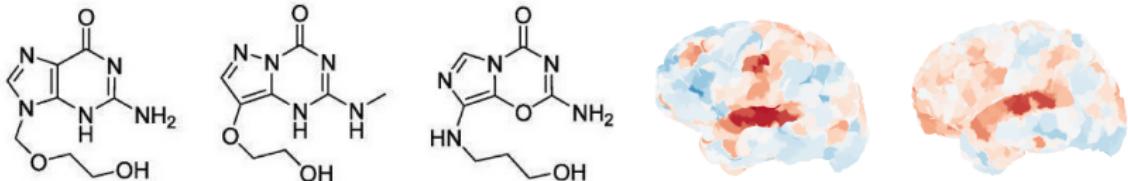
- OT solvers (GW/FGW) iter. scale cubically with the number of nodes.
- Large graphs (thousands of nodes) are too slow for many applications.
- Approximate entropic solvers exists [Peyré et al., 2016, Thual et al., 2022] but still slow and dense OT plans are sub-optimal for graphs.

Scaling OT on graphs with Neural Networks

$$\min_{\mathbf{T}} L_{OT}(\mathbf{T}, G, \hat{G}) \quad \Rightarrow \quad \min_{\theta} L_{OT}(\mathbf{T}_\theta, G, \hat{G})$$

- Learn to optimize with amortized optimization [Amos et al., 2022].
- Predicting the OT plan for large dataset of small graphs [Krzakala et al., 2025].
- Prediction the Unbalanced OT plan between large graphs [Mazelet et al., 2025].

Challenges of Graph OT for large scale applications



Challenges

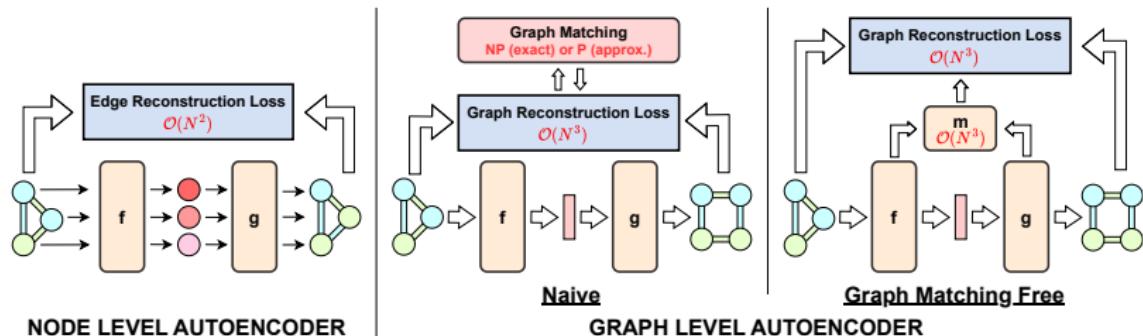
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Scaling OT on graphs with Neural Networks

$$\frac{1}{N} \sum_i \min_{\mathbf{T}} L_{OT}(\mathbf{T}, G^i, \hat{G}^i) \quad \Rightarrow \quad \min_{\theta} \frac{1}{N} \sum_i L_{OT}(\mathbf{T}_\theta(G^i, \hat{G}^i), G^i, \hat{G}^i)$$

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GRAPh Level autoEncoder (GRALE)



GRALE [Krzakala et al., 2025]

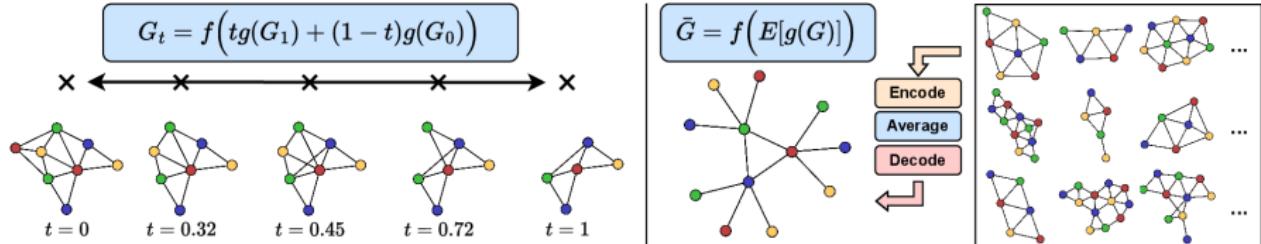
- Train a Graph Level AutoEncoder : Graph2Vec + Vec2Graph.
- Build on Any2Graph architecture for graph decoding [Krzakala et al., 2024].
- Use node embeddings to predict OT plans and optimize PM-FGW loss.
- Train simultaneously the Graphs encoder/decoder and the OT plan predictor.
- Use Evoformer [Jumper et al., 2021] for graph encoding and decoding (new).
- Train on large datasets of small graphs (Coloring, Molecules).

GRALE experiments

| Model | COLORING | | PUBCHEM 16 | | PUBCHEM 32 | |
|----------|-----------------|--------------|-----------------|-------------|-----------------|--------------|
| | Edit. Dist. (↓) | GI Acc. (↑) | Edit. Dist. (↓) | GI Acc. (↑) | Edit. Dist. (↓) | GI Acc. (↑) |
| GraphVAE | 2.13 | 35.90 | 3.72 | 07.8 | N.A. | N.A. |
| PIGVAE* | 0.09 | 85.30 | 1.69 | 41.0 | 2.53 | 24.91 |
| GRALE | 0.02 | 99.20 | 0.11 | 93.0 | 0.78 | 66.80 |

Numerical experiments

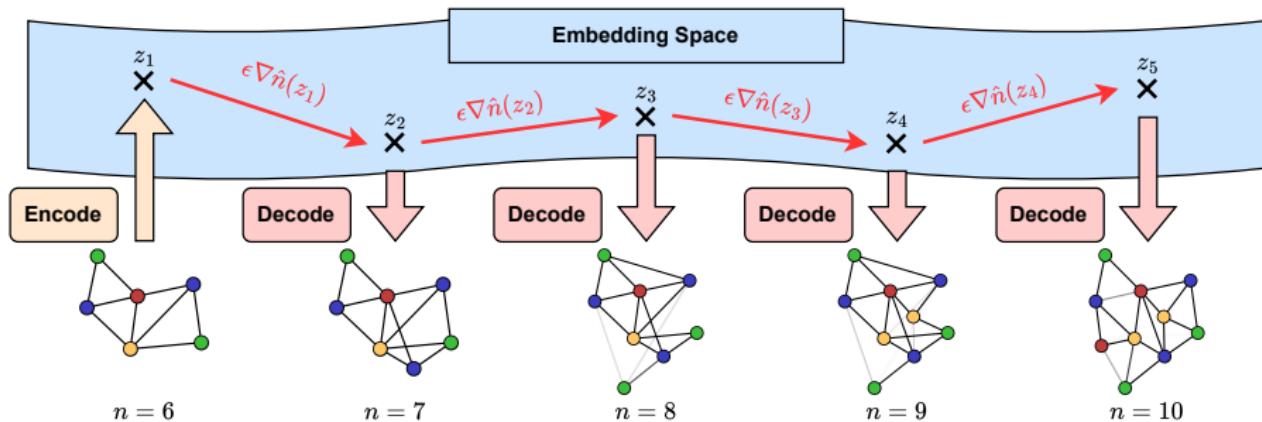
- GRALE outperforms state-of-the-art AE competitors on reconstruction and graph isomorphism accuracy.
- GRALE scales to large datasets of small graphs (80M graphs).
- GRALE learns a latent space where interpolation/averaging is possible.
- Embedding allows for semantic operations/editing on graphs.
- Pre-trained GRALE encoder/decoder improves downstream graph tasks (regression, classification, graph prediction).



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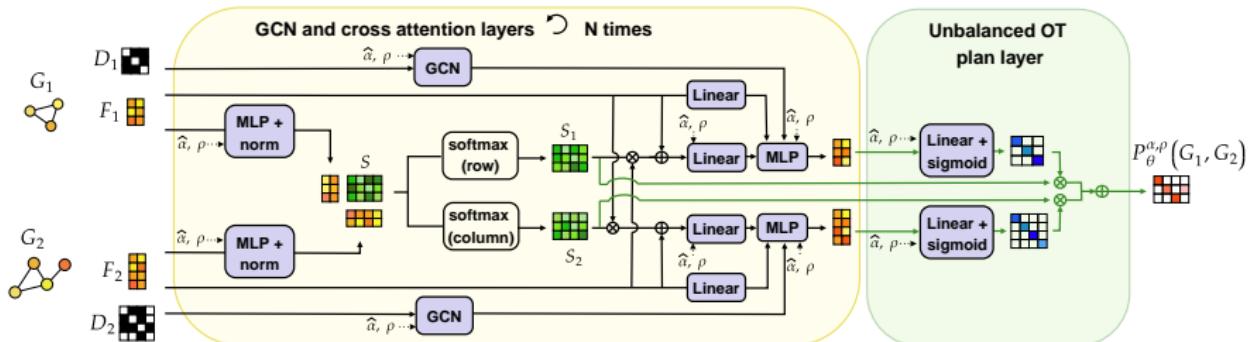
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Unsupervised learning of OT plan prediction (ULOT)



ULOT for solving FUGW [Mazelet et al., 2025]

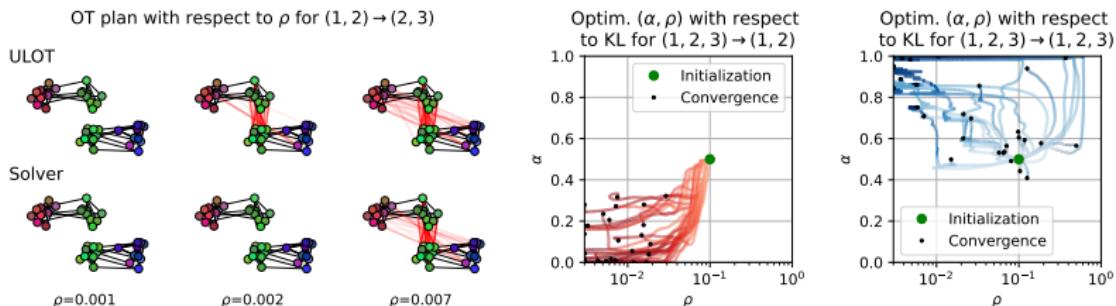
$$\min_{\mathbf{T} \geq 0} \quad \alpha \sum_{i,j,k,l} |D_{i,k} - D'_{j,l}|^2 T_{i,j} T_{k,l} + (1-\alpha) \sum_{i,j} C_{i,j} T_{i,j} + \rho(D(\mathbf{T}\mathbf{1}_m, \mathbf{a}) + D(\mathbf{T}^\top \mathbf{1}_n, \mathbf{b}))$$

- Learn to predict Unbalanced OT plan $\mathbf{T}_{\theta}^{\alpha, \rho}(G, G')$ between large graphs.
- Use graph neural networks and Attention layers to parametrize OT plan.
- Optimize the FUGW loss over large dataset of graph pairs and parameters α, ρ :

$$\min_{\theta} \quad x E_{\alpha, \rho, G, G'} [L_{FUGW}^{\alpha, \rho}(\mathbf{T}_{\theta}^{\alpha, \rho}(G, G'), G, G')]$$

- Provides after training a differentiable fast approximation of Unbalanced FGW for large graphs (thousands of nodes).

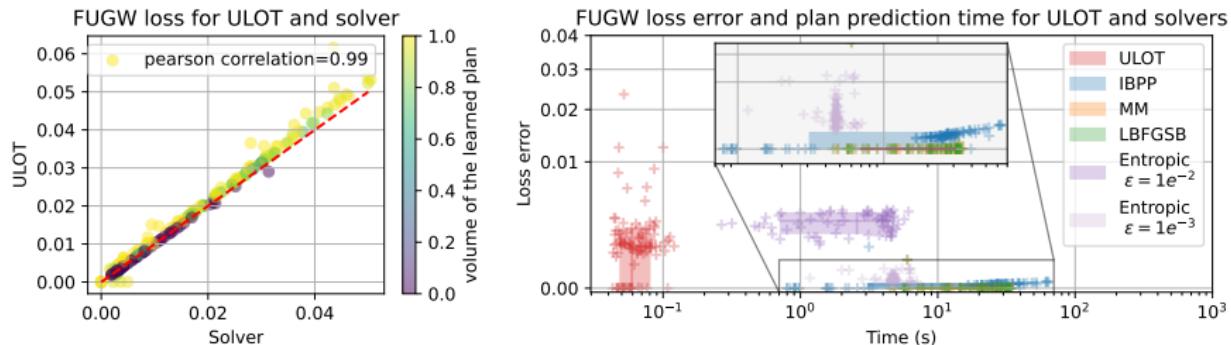
ULOT in practice



ULOT numerical experiments

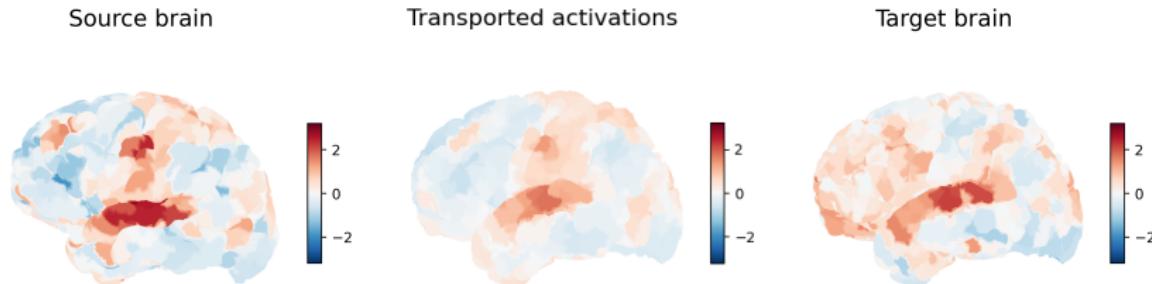
- Trained on datasets of simulated (SBM) and fMRI brain graphs (1000 nodes).
- Efficient computation of continuous regularization path in ρ, α .
- Differentiable OT layer wrt both input graphs and FUGW parameters ρ, α .
- Correlation of 0.99 with exact FUGW loss on test set (fMRI dataset).
- Much faster than entropic OT approximation (100x) with similar performance.
- Application on fMRI graph registration and prediction tasks.

ULOT in practice



ULOT numerical experiments

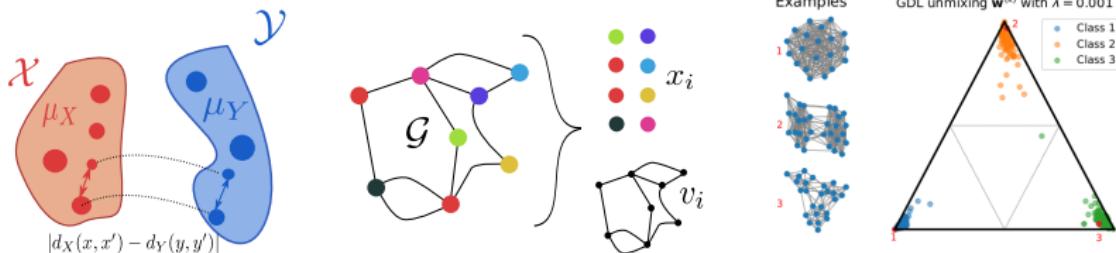
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Conclusion



Gromov-Wasserstein family for graph modeling

- Graphs modelled as distributions, \mathcal{GW} can measure their similarity.
- Extensions of GW for labeled graphs and Fréchet means can be computed.
- Weights on the nodes are important but rarely available : relax the constraints [Séjourné et al., 2020] or even remove one of them [Vincent-Cuaz et al., 2022a].
- Many applications of FGW from brain imagery [Thual et al., 2022] to Graph Neural Networks [Vincent-Cuaz et al., 2022b].
- OT is a powerful tool for (deep) graph structured prediction models [Brogat-Motte et al., 2022, Krzakala et al., 2024].
- Neural networks can help scale graph OT to large datasets or graphs [Krzakala et al., 2025, Mazelet et al., 2025].

Collaborators about OT on graphs



N. Courty



T. Vayer



L. Chapel



R. Tavenard



P. Krzakala



J. Yang



H. Tran



G. Gasso



M. Cornelini



H. Van Assel



C. Vincent-Cuaz



S. Mazelet



A. Thual



B. Thirion



F. d'Alché-Buc

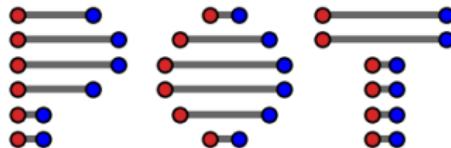


L. Brogat-Motte



C. Laclau

Thank you



Doc : <https://pythonot.github.io/>

Code : <https://github.com/PythonOT/POT>

- OT LP solver, Sinkhorn (stabilized, GPU)
- Sliced OT, OT on sphere, Gaussian and Gaussian Mixture OT.
- Gromov-Wasserstein, Unbalanced.
- Barycenters, Wasserstein unmixing.
- Differentiable solvers for Numpy/Pytorch/tensorflow/Cupy

Course on OT for ML:

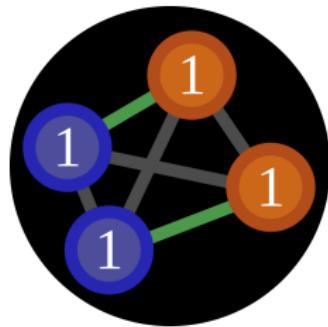
<https://tinyurl.com/otml-course>

Papers available on my website:

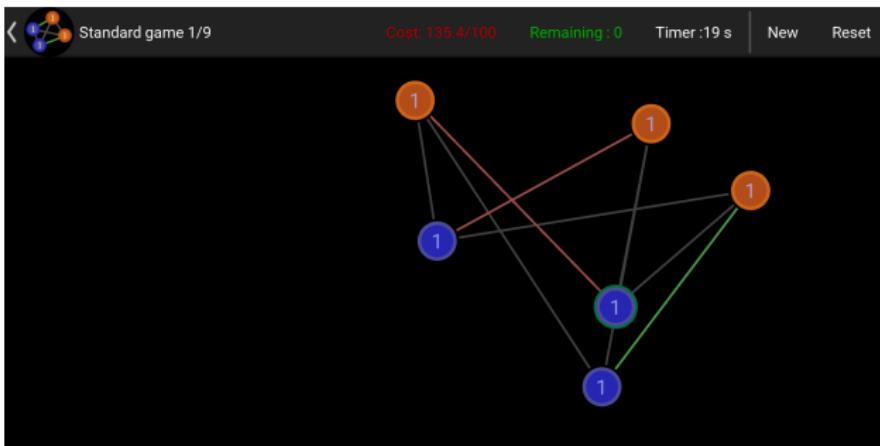
<https://remi.flamary.com/>

Looking for Msc interns or PhD students in Paris area!

OTGame (OT Puzzle game on android)

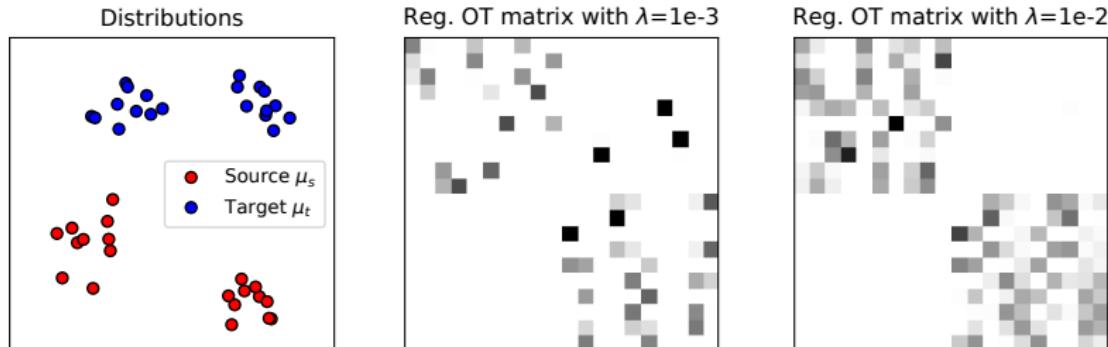


OTGame



<https://play.google.com/store/apps/details?id=com.flamary.otgame>

Entropic regularized optimal transport

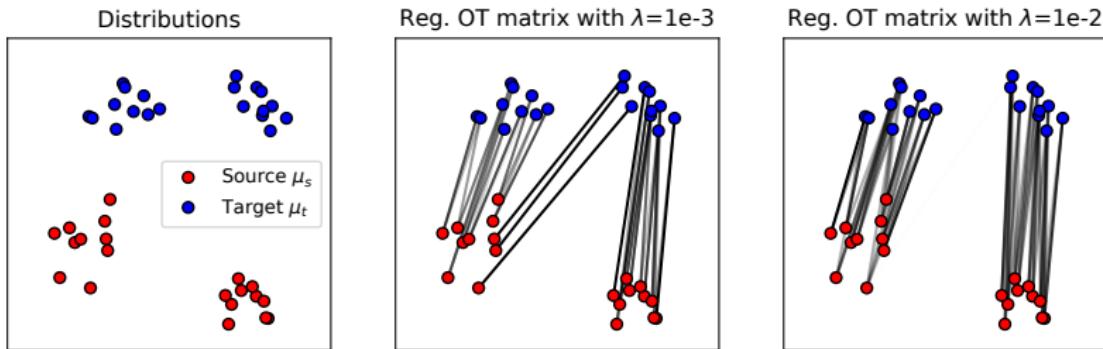


Entropic regularization [Cuturi, 2013]

$$W_\epsilon(\boldsymbol{\mu}_s, \boldsymbol{\mu}_t) = \min_{\mathbf{T} \in \Pi(\boldsymbol{\mu}_s, \boldsymbol{\mu}_t)} \langle \mathbf{T}, \mathbf{C} \rangle_F + \epsilon \sum_{i,j} T_{i,j} \log T_{i,j}$$

- Regularization with the negative entropy $-H(\mathbf{T})$.
- Loses sparsity, but strictly convex optimization problem [Benamou et al., 2015].
- Can be solved with the very efficient Sinkhorn-Knopp matrix scaling algorithm.
- Loss and OT matrix are differentiable and have better statistical properties [Genevay et al., 2018].

Entropic regularized optimal transport



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GW Upper bound [Vincent-Cuaz et al., 2021]

Let two graphs of order N in the linear embedding $\left(\sum_s w_s^{(1)} \overline{\mathbf{D}_s}\right)$ and $\left(\sum_s w_s^{(2)} \overline{\mathbf{D}_s}\right)$, the \mathcal{GW} divergence can be upper bounded by

$$\mathcal{GW}_2 \left(\sum_{s \in [S]} w_s^{(1)} \overline{\mathbf{D}_s}, \sum_{s \in [S]} w_s^{(2)} \overline{\mathbf{D}_s} \right) \leq \|\mathbf{w}^{(1)} - \mathbf{w}^{(2)}\|_M \quad (2)$$

with M a PSD matrix of components $M_{p,q} = \langle \mathbf{D}_h \overline{\mathbf{D}_p}, \overline{\mathbf{D}_q} \mathbf{D}_h \rangle_F$, $\mathbf{D}_h = \text{diag}(\mathbf{h})$.

Discussion

- The upper bound is the value of GW for a transport $T = \text{diag}(\mathbf{h})$ assuming that the nodes are already aligned.
- The bound is exact when the weights $\mathbf{w}^{(1)}$ and $\mathbf{w}^{(2)}$ are close.
- Solving \mathcal{GW} with FW is $O(N^3 \log(N))$ at each iterations.
- Computing the Mahalanobis upper bound is $O(S^2)$: very fast alternative to GW for nearest neighbors retrieval.

Solving the Gromov Wasserstein optimization problem

Optimization problem

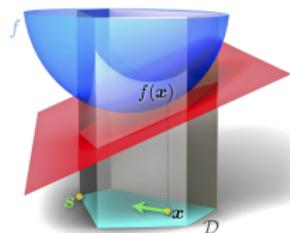
$$\mathcal{GW}_p^p(\mu_s, \mu_t) = \min_{\mathbf{T} \in \Pi(\mu_s, \mu_t)} \sum_{i,j,k,l} |D_{i,k} - D'_{j,l}|^p T_{i,j} T_{k,l}$$

with $\mu_s = \sum_i a_i \delta_{\mathbf{x}_i^s}$ and $\mu_t = \sum_j b_j \delta_{x_j^t}$ and $D_{i,k} = \|\mathbf{x}_i^s - \mathbf{x}_k^s\|$, $D'_{j,l} = \|\mathbf{x}_j^t - \mathbf{x}_l^t\|$

- Quadratic Program (Wasserstein is a linear program).
- Nonconvex, NP-hard, related to Quadratic Assignment Problem (QAP).
- Large problem and non convexity forbid standard QP solvers.

Optimization algorithms

- Local solution with conditional gradient algorithm (Frank-Wolfe) [Frank and Wolfe, 1956].
- Each FW iteration requires solving an OT problems.
- Gromov in 1D has a close form (solved in discrete with a sort) [Vayer et al., 2019b].
- With entropic regularization, one can use mirror descent [Peyré et al., 2016] or fast low rank approximations [Scetbon et al., 2021].



Entropic Gromov-Wasserstein

Optimization Problem

$$\mathcal{GW}_{p,\epsilon}^p(\mu_s, \mu_t) = \min_{\mathbf{T} \in \Pi(\mu_s, \mu_t)} \sum_{i,j,k,l} |D_{i,k} - D'_{j,l}|^p T_{i,j} T_{k,l} + \epsilon \sum_{i,j} T_{i,j} \log T_{i,j} \quad (3)$$

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- Smoothing the original GW with a convex and smooth entropic term.

Solving the entropic \mathcal{GW} [Peyré et al., 2016]

- Problem (3) can be solved using a KL mirror descent.
- This is equivalent to solving at each iteration t

$$\mathbf{T}^{(t+1)} = \min_{\mathbf{T} \in \mathcal{P}} \quad \left\langle \mathbf{T}, \mathbf{G}^{(t)} \right\rangle_F + \epsilon \sum_{i,j} T_{i,j} \log T_{i,j}$$

Where $\mathbf{G}_{i,j}^{(t)} = 2 \sum_{k,l} |D_{i,k} - D'_{j,l}|^p T_{k,l}^{(t)}$ is the gradient of the GW loss at previous point $\mathbf{T}^{(k)}$.

- Problem above solved using a Sinkhorn-Knopp algorithm of entropic OT.
- Very fast approximation exist for low rank distances [Scetbon et al., 2021].

Optimization problem

$$\min_{\mathbf{w} \in \Sigma_S} \quad \mathcal{GW}_2^2 \left(\sum_{s \in [S]} w_s \overline{\mathbf{D}_s}, \mathbf{D} \right) - \lambda \|\mathbf{w}\|_2^2$$

- Non-convex Quadratic Program *w.r.t.* \mathbf{T} and \mathbf{w} .
- GW for fixed \mathbf{w} already have an existing Frank-Wolfe solver.
- We proposed a Block Coordinate Descent algorithm

BCD Algorithm for sparse GW unmixing [Tseng, 2001]

- 1: **repeat**
- 2: Compute OT matrix \mathbf{T} of $\mathcal{GW}_2^2(\mathbf{D}, \sum_s w_s \overline{\mathbf{D}_s})$, with FW [Vayer et al., 2018].
- 3: Compute the optimal \mathbf{w} given \mathbf{T} with Frank-Wolfe algorithm.
- 4: **until** convergence

- Since the problem is quadratic optimal steps can be obtained for both FW.
- BCD convergence in practice in a few tens of iterations.

GDL on labeled graphs

- For datasets with labeled graphs, one can learn simultaneously a dictionary of the structure $\{\overline{\mathbf{D}}_s\}_{s \in [S]}$ and a dictionary on the labels/features $\{\overline{\mathbf{F}}_s\}_{s \in [S]}$.
- Data fitting is Fused Gromov-Wasserstein distance \mathcal{FGW} , same stochastic algorithmm.

Dictionary on weights

$$\min_{\substack{\{(\mathbf{w}^{(k)}, \mathbf{v}^{(k)})\}_k \\ \{(\overline{\mathbf{D}}_s, \overline{\mathbf{h}}_s)\}_s}} \sum_{k=1}^K \mathcal{GW}_2^2 \left(\mathbf{D}^{(k)}, \sum_s w_s^{(k)} \overline{\mathbf{D}}_s, \mathbf{h}^{(k)}, \sum_s v_s^{(k)} \overline{\mathbf{h}}_s \right) - \lambda \|\mathbf{w}^{(k)}\|_2^2 - \mu \|\mathbf{v}^{(k)}\|_2^2$$

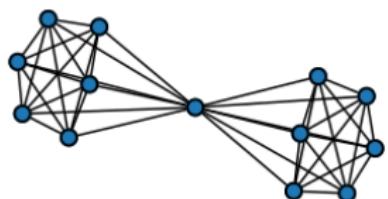
- We model the graphs as a linear model on the structure and the node weights

$$(\mathbf{D}^{(k)}, \mathbf{h}^{(k)}) \rightarrow \left(\sum_s w_s^{(k)} \mathbf{D}_s, \sum_s v_s^{(k)} \overline{\mathbf{h}}_s \right)$$

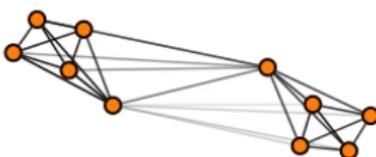
- This allows for sparse weights \mathbf{h} so embedded graphs with different order.
- We provide in [Vincent-Cuaz et al., 2021] subgradients of GW w.r.t. the mass \mathbf{h} .

Experiments - Unsupervised representation learning

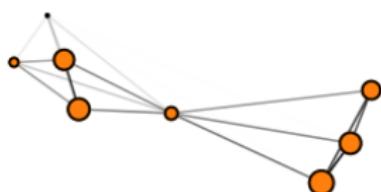
Graph from dataset



Model unif. \mathbf{h} (GW=0.09)



Model est. $\tilde{\mathbf{h}}$ (GW=0.08)



Comparison of fixed and learned weights dictionaries

- Graph taken from the IMBD dataset.
- Show original graph and representation after projection on the embedding.
- Uniform weight \mathbf{h} has a hard time representing a central node.
- Estimated weights $\tilde{\mathbf{h}}$ recover a central node.
- In addition some nodes are discarded with 0 weight (graphs can change order).

Experiments - Clustering benchmark

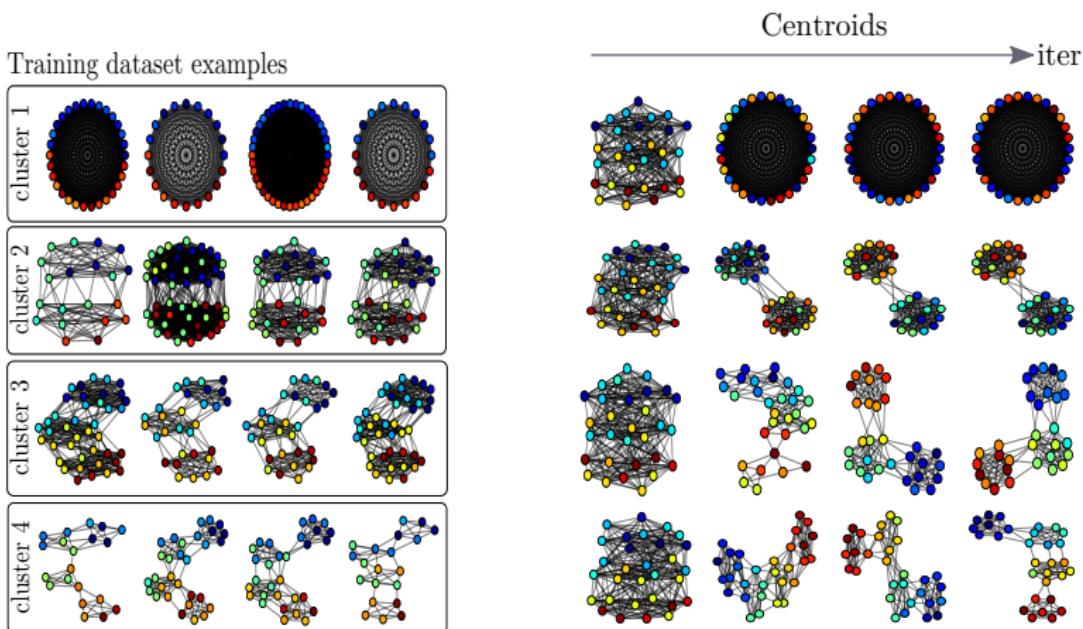
Table 1. Clustering: Rand Index computed for benchmarked approaches on real datasets.

| models | no attribute | | discrete attributes | | real attributes | | | |
|-----------|--------------------|--------------------|---------------------|--------------------|--------------------|--------------------|--------------------|--------------------|
| | IMDB-B | IMDB-M | MUTAG | PTC-MR | BZR | COX2 | ENZYMEs | PROTEIN |
| GDL(ours) | 51.64(0.59) | 55.41(0.20) | 70.89(0.11) | 51.90(0.54) | 66.42(1.96) | 59.48(0.68) | 66.97(0.93) | 60.49(0.71) |
| GWF-r | 51.24 (0.02) | 55.54(0.03) | - | - | 52.42(2.48) | 56.84(0.41) | 72.13(0.19) | 59.96(0.09) |
| GWF-f | 50.47(0.34) | 54.01(0.37) | - | - | 51.65(2.96) | 52.86(0.53) | 71.64(0.31) | 58.89(0.39) |
| GW-k | 50.32(0.02) | 53.65(0.07) | 57.56(1.50) | 50.44(0.35) | 56.72(0.50) | 52.48(0.12) | 66.33(1.42) | 50.08(0.01) |
| SC | 50.11(0.10) | 54.40(9.45) | 50.82(2.71) | 50.45(0.31) | 42.73(7.06) | 41.32(6.07) | 70.74(10.60) | 49.92(1.23) |

Clustering Experiments on real datasets

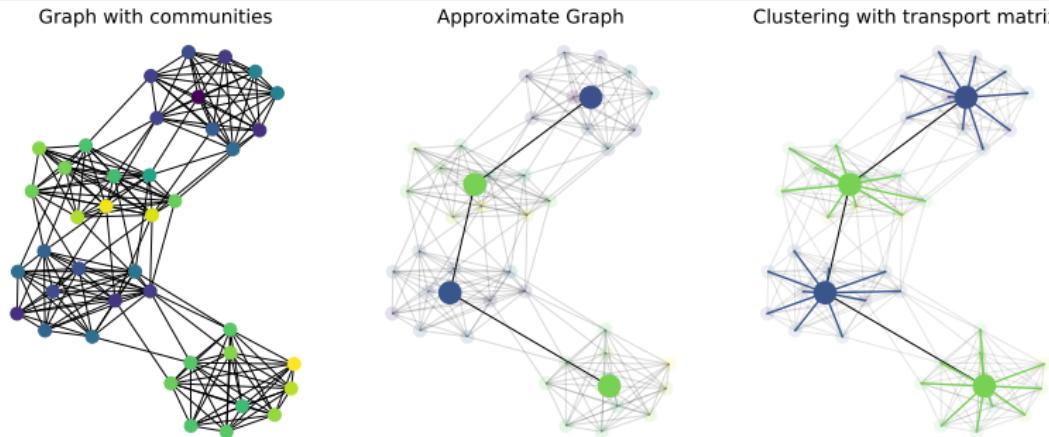
- Different data fitting losses:
 - Graphs without node attributes : Gromov-Wasserstein.
 - Graphs with node attributes (discrete and real): Fused Gromov-Wasserstein.
- We learn a dictionary on the dataset and perform K-means in the embedding using the Mahalanobis distance approximation.
- Compared to GW Factorization (GWF) [Xu, 2020] and spectral clustering.
- Similar performance for supervised classification (using GW in a kernel).

FGW for graphs based clustering



- Clustering of multiple real-valued graphs. Dataset composed of 40 graphs (10 graphs \times 4 types of communities)
- k -means clustering using the FGW barycenter

FGW barycenter for community clustering

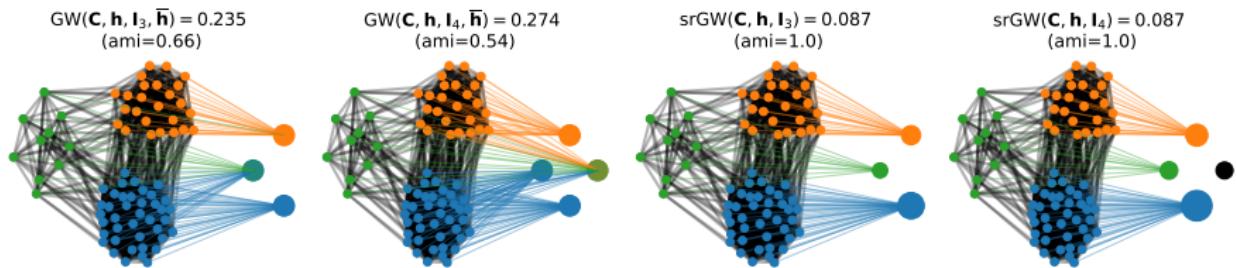


Graph approximation and community clustering [Vayer et al., 2018]

$$\min_{\mathbf{D}, \mu} \mathcal{FGW}(\mathbf{D}, \mathbf{D}_0, \mu, \mu_0)$$

- Approximate the graph (\mathbf{D}_0, μ_0) with a small number of nodes.
- OT matrix give the clustering affectation.
- Semi-relaxed GW estimates cluster proportions [Vincent-Cuaz et al., 2022a].
- Connections with spectral clustering [Chowdhury and Needham, 2021].
- Connections with dimensionality reduction [Van Assel et al., 2025].

FGW barycenter for community clustering

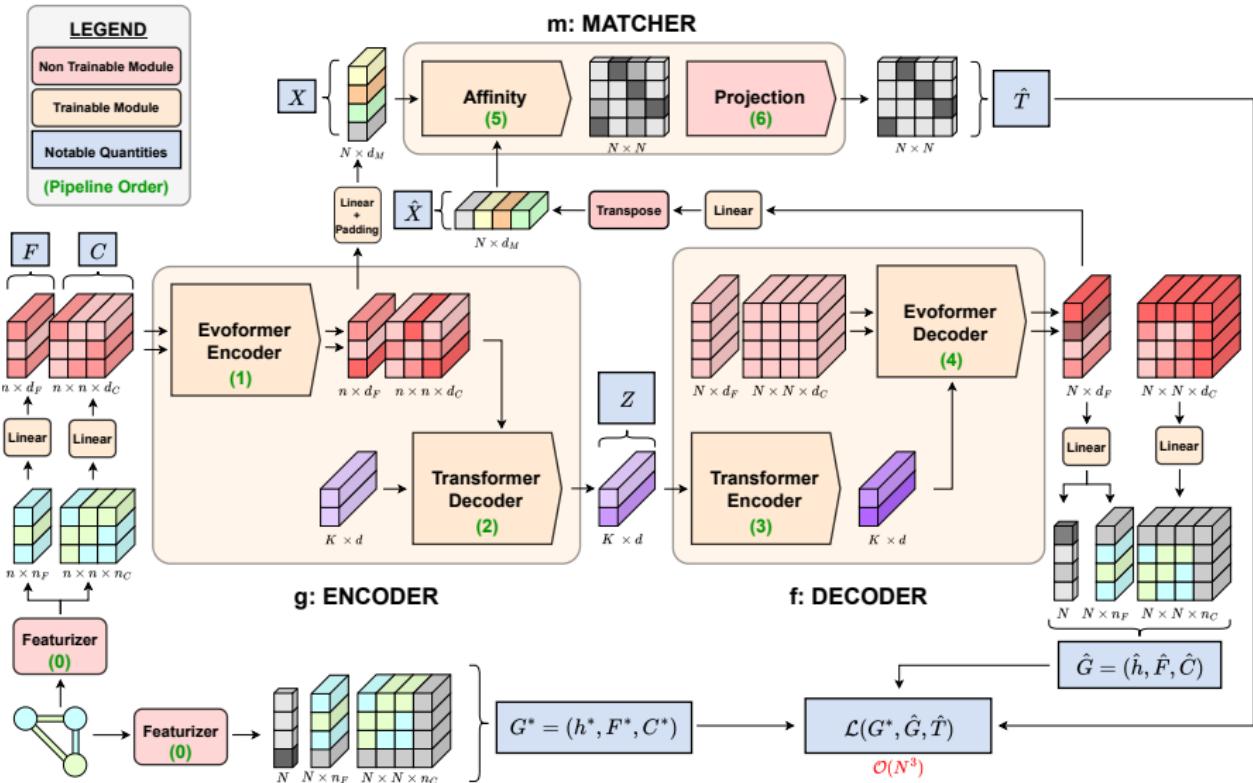


Graph approximation and community clustering [Vayer et al., 2018]

$$\min_{\mathbf{D}, \mu} \mathcal{FGW}(\mathbf{D}, \mathbf{D}_0, \mu, \mu_0)$$

- Approximate the graph (\mathbf{D}_0, μ_0) with a small number of nodes.
- OT matrix give the clustering affectation.
- Semi-relaxed GW estimates cluster proportions [Vincent-Cuaz et al., 2022a].
- Connections with spectral clustering [Chowdhury and Needham, 2021].
- Connections with dimensionality reduction [Van Assel et al., 2025].

GRALE Architecture



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