

# Learning Graph ODE for Continuous-Time Sequential Recommendation

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## ABSTRACT

Sequential recommendation aims at understanding user preference by capturing successive behavior correlations, which are usually represented as the item purchasing sequences based on their past interactions. Existing efforts generally predict the next item via modeling the sequential patterns. Despite effectiveness, there exist two natural deficiencies: (i) user preference is dynamic in nature, and the evolution of collaborative signals is often ignored; and (ii) the observed interactions are often irregularly-sampled, while existing methods model item transitions assuming uniform intervals. Thus, how to effectively model and predict the underlying dynamics for user preference becomes a critical research problem. To tackle the above challenges, in this paper, we focus on continuous-time sequential recommendation and propose a principled graph ordinary differential equation framework named GDERec. Technically, GDERec is characterized by an autoregressive graph ordinary differential equation consisting of two components, which are parameterized by two tailored graph neural networks (GNNs) respectively to capture user preference from the perspective of hybrid dynamical systems. On the one hand, we introduce a novel ordinary differential equation based GNN to *implicitly* model the temporal evolution of the user-item interaction graph. On the other hand, an attention-based GNN is proposed to *explicitly* incorporate collaborative attention to interaction signals when the interaction graph evolves over time. The two customized GNNs are trained alternately in an autoregressive manner to track the evolution of the underlying system from irregular observations, and thus learn effective representations of users and items beneficial to the sequential recommendation. Extensive experiments on five benchmark datasets demonstrate the superiority of our model over various state-of-the-art recommendation methods.

\*Authors contributed equally to this research.

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## CCS CONCEPTS

- Information systems → Recommender systems; Collaborative filtering.

## KEYWORDS

Sequential Recommendation, Collaborative Filtering, Graph Neural Network, Ordinary Differential Equation

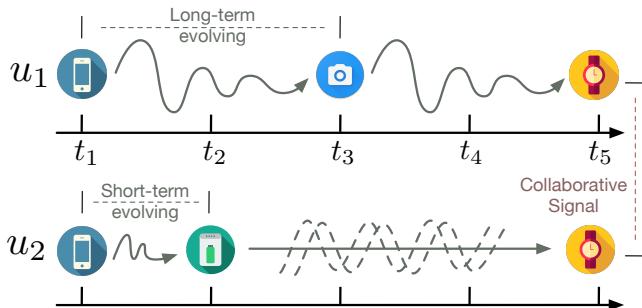
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## 1 INTRODUCTION

Recommender systems, as critical components to alleviate information overloading, have attracted significant attention for users to discover items of interest in various online applications such as e-commerce [28, 46, 56] and social media platforms [31, 33, 40]. The key of a successful recommender system lies in accurately predicting users' interests toward items based on their historical interactions. Traditional recommendation methods such as matrix factorization [11, 25, 32] usually hold the assumption of independence between different user behaviors. However, user preference is typically dynamically embedded in item transitions and sequence patterns, and successive behaviors can be highly correlated. One promising direction to effectively achieve this goal is the sequential recommendation (SR), which aims at explicitly modeling the correlations between successive user behaviors. The success of SR in the past few years have significantly enhanced user experience in both search efficiency and new product discovery.

To deeply characterize the sequential patterns of SR for dynamically modeling user preference, there are a large amount of methods have been proposed. Early works mainly focus on markov chains [14, 38] to model item transitions. To better explore the user preference of successive behaviors, researchers adopt recurrent neural networks (RNNs) and their variants [17] to model the item purchasing sequences [16, 29, 35], due to their capability of capturing the long-term sequential dependencies. The recent success of Transformer [44] also motivates the developments of a series of self-attention SR models [7, 8, 23, 26, 42, 50]. SASRec [23] is



**Figure 1: A toy example of observations sampled at different time intervals. Different time sampling intervals typically imply different user preferences.**

the pioneering work in leveraging Transformer for sequential recommendation, which employs self-attention mechanisms [44] to adaptively assign weights to previous items. More recently, graph neural networks (GNNs) [10, 12, 24, 45] have been widely adopted for enhancing existing SR methods [41, 51, 53, 55]. The basic idea is to model the interaction data as graphs (e.g., the user-item interaction graph), and then learn effective representations of users and items for recommendation via propagating messages with user-item interaction edges to capture high-order collaborative signals.

Despite the encouraging performance achieved by these SR models, most existing approaches still suffer from two key limitations: **(i) Inability to model the dynamic evolution of collaborative signals.** Actually, user preference is dynamic in nature. For example, a user may be interested in book items for a period of time and then search for new electronic games, and thus how to effectively model and understand the underlying dynamics becomes a critical problem. Moreover, the dynamic evolution of collaborative signals is also a crucial component in capturing user preference. Existing efforts generally predict the next item by merely modeling the item-item transitions inside sequences or capturing the interaction process in a static graph, ignoring the dynamic evolution of collaborative signals. **(ii) Fail to consider irregularly-sampled intervals of the observed interactions.** Most methods usually assume the observations are regularly sampled, which is impractical for many applications. As shown in Figure 1, user  $u_1$  purchases "phone→camera→watch" at regular time intervals, we can speculate that he/she is a digital product enthusiast. However, user  $u_2$  buys similar things at irregularly-sampled times, we may think that he/she buys a phone and power bank in a certain period of time because he/she just needs them, not because of his/her hobbies. The behavior of buying a watch much later, perhaps as a gift or for other reasons, suggests that irregularly-sampled observations could imply different user preferences. Therefore, how to explore the evolving process of successive user behaviors with irregularly-sampled partial observations remains a fundamental challenge. As such, we are looking for an approach that is able to model the dynamic evolution of collaborative signals and meanwhile overcome the irregularly-sampled observations.

Having realized the above challenges with existing SR methods, we focus on continuous-time sequential recommendation. Towards

this end, this work proposes a principled graph ordinary differential equation framework named GDERec. The key idea of GDERec is to simultaneously characterize the evolutionary dynamics and adapt to irregularly-sampled observations. To achieve this goal effectively, GDERec is modeled by an autoregressive graph ODE composed of two components, which are parameterized by two tailored GNNs respectively to capture user preference from a hybrid dynamical systems view. On the one hand, we develop an ODE-based GNN to *implicitly* capture the temporal evolution of the user-item interaction graph. On the other hand, we design an attention-based GNN to *explicitly* incorporate collaborative attention to interaction signals when the interaction graph evolves over time. Further, the whole process can be optimized by alternately training two customized GNNs in an autoregressive manner to track the evolution of the underlying system from irregular observations. Our experiments show that it can largely improve the existing state-of-the-art approaches on five benchmark datasets. To summarize, the main contributions of this work are as follows:

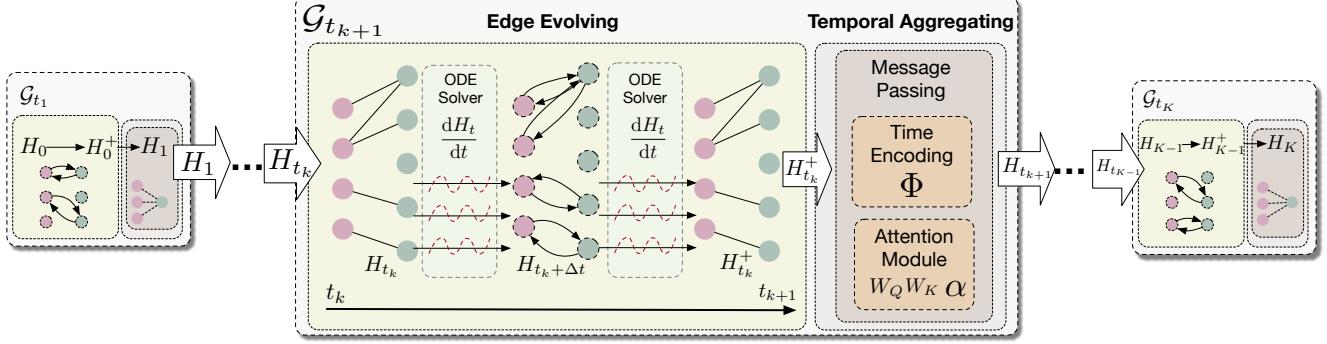
- **General Aspects:** Different from existing works in recommendation in discrete states, we explore continuous-time sequential recommendation, which remains under-explored and is able to generalize to any unseen future times-tamps.
- **Novel Methodologies:** We propose a novel framework to alternately train two parts of our autoregressive graph ODE in a principled way, capable of modeling the evolution of collaborative signals and overcoming irregularly-sampled observations.
- **Multifaceted Experiments:** We conduct comprehensive experiments on five benchmark datasets to evaluate the superiority of the proposed approach against competitive baselines.

## 2 RELATED WORK

In this section, we briefly review the related works in three aspects, namely sequential recommendation, graph neural networks, and ordinary differential equation.

### 2.1 Sequential Recommendation

Sequential recommendation (SR) aims to predict the next item based on the user's historical interactions as a sequence by sorting interactions chronologically. The effectiveness of this method makes it possible to provide more timely and accurate recommendations. Existing approaches for SR can be mainly divided into markov chains (MC) [14, 38], RNN-based [16, 29, 35], and Transformer-based [7, 8, 23, 26, 42, 50]. Most traditional methods are based on MC and the main purpose is to model item-to-item transaction patterns. For example, FPMC [38] regards user behaviors as markov chains, and estimates the user preference by learning a transition graph over items. With the recent advances of deep learning, many deep SR models leverage RNNs to capture long-term sequential dependencies. For instance, GRU4Rec [16] leverages RNNs to incorporate more abundant history information for the session-based recommendation. The success of Transformer [44] inspires the adoption of the attention mechanism into SR. BERT4Rec [42] further applies deep bidirectional self-attention to model user behavior sequences. Different from these methods, our GDERec steps further and focuses on under-explored continuous-time SR, while existing methods fail to generalize to any unseen future times-tamps.



**Figure 2: Illustration of the proposed framework GDERec.** We propose an autoregressive framework that propagates on a hybrid dynamic interaction system. A basic unit of our framework is composed of two modules. The fed node representations from previous layers are first processed via an ODE-based edge evolving module to generate  $H_{t_k}^+$ . Then a temporal attention module aggregates neighborhood information to generate  $H_{t_{k+1}}$  to be fed into the next layer.

## 2.2 Graph Neural Networks

With the powerful capability of processing non-euclidean structured data, graph neural networks (GNNs) [12, 24, 45] have achieved wide attention due to their remarkable performance. The underlying idea is to update node representations using a combination of the current node’s representation and that of its neighbors following message passing schemas [10, 22]. Recently, GNNs have shown great promise for enhancing existing SR methods [34, 41, 49, 51, 53, 55]. SR-GNN [51] makes the first attempt to incorporate GNNs into the SR, and models session sequences as the graph to capture complex transitions of items. DGRec [41] leverages graph attention neural network [45] to dynamically estimate the social influences based on users’ current interests. However, most of the GNN-based recommendation methods only focus on static graph scenarios, and have shown the inability to track the evolution of collaborative signals and overcome irregularly-sampled observed interactions, while our GDERec innovatively addresses these limitations.

## 2.3 Ordinary Differential Equation

Neural ODE [2] has been proposed as a new paradigm for generalizing discrete deep neural networks to continuous-time scenarios. It forms a family of models that approximate the ResNet [13] architecture by using continuous-time ODEs. Due to the superior performance and flexible capability, neural ODEs have been widely adopted in various research fields, such as traffic flow forecasting [4, 9, 20, 36], time series forecasting [3, 5, 21], and continuous dynamical system [18, 19]. Recently, there are some advanced methods connecting GNNs and neural ODEs [52, 57]. GODE [57] generalizes the concept of continuous-depth models to graphs, and parameterizes the derivative of hidden node states with GNNs. Compared with existing ODE methods, our work goes further and extends this idea to investigate an under-explored yet important continuous-time sequential recommendation.

## 3 PRELIMINARY

As the fundamental recommendation problem, sequential recommendation system aims to predict the preference of users based on the observed historical user-item interaction sequences. Graph

neural network (GNN) based recommendation approaches have been proposed to represent the interaction between users and items as a bipartite graph. Specifically, let  $\mathcal{U}$  and  $\mathcal{I}$  be the sets of users and items respectively, the temporal interaction bipartite graph is formulated as  $\mathcal{G} = \{\mathcal{V}, \mathcal{E}\}$ , where  $\mathcal{V} = \{\mathcal{U} \cup \mathcal{I}\}$  denotes the vertices set and  $\mathcal{E} = \{(u, i, t) | u \text{ interacted with } i \text{ at time } t\}$  is the temporal edge set denoting the observed interactions.

Since the observed interactions  $\mathcal{E}$  have taken place in the temporal order, given a set of pivot timestamps  $\mathcal{T} = \{t_k\}_{k=1}^K, K \in \mathbb{N}^+$ , we further define the *hybrid time domain*  $\mathcal{I} = \bigcup_{k=1}^K ([t_k, t_{k+1}], k)$ . The interaction stream on the graph can be further viewed as a *hybrid dynamic system*  $\{\mathcal{G}_{t_k}\}_{k=1}^K$ , where each

$$\mathcal{E}_{t_k} = \{e = (u, i, t) | e \in \mathcal{E} \wedge t \in [t_k, t_{k+1}]\}. \quad (1)$$

The construction of  $\mathcal{G}_{t_k}$  models the hybrid dynamic process of a given interaction system by representing the continuous evolution process *between* pivot timestamps and the discrete instant influence of interactions *at* each pivot  $t_k$ . The object of GNN-based sequential recommendation is to predict the interactions during next period  $[t_K, t_{K+1}]$ , given the interaction graph  $\mathcal{G}$ .

## 4 METHODOLOGY

### 4.1 Overview

In this paper, we introduce our approach for continuous-time sequential recommendation by incorporating the evolutionary dynamics of underlying systems. Existing methods merely explore the sequential patterns and model item transitions assuming uniform intervals. However, they are not able to fully capture the evolution of collaborative signals and fail to adapt to irregularly-sampled observations, which leads to insufficient expressiveness.

We address the above limitations by proposing a novel graph ordinary differential equation framework called GDERec. Specifically, GDERec builds a principled autoregressive graph ODE consisting of two parameterized GNNs. On the one hand, a tailored ODE-based GNN is developed to implicitly track the temporal evolution of collaborative signals on the user-item interaction graph. On the other hand, we leverage the attention mechanisms to equip GNN to explicitly capture the evolving interactions when the interaction graph

evolves over time. The two components are trained alternately to learn effective representations of users and items beneficial to the recommender system. An illustration of the framework is presented in Figure 2. Next, we will introduce the edge evolving module and the temporal aggregating module. Finally, the training algorithm to optimize the model is explained.

## 4.2 Edge Evolving Module

GNNs propagate and aggregate messages on given graph adjacency structures. Typically, graph convolution layers take the form of the following message passing scheme:

$$H_{l+1} = GCN(H_l) = AH_l, \quad (2)$$

where  $H_l \in \mathbb{R}^{|\mathcal{V}| \times d}$  denotes the hidden representation of nodes on the  $l$ -th layer and  $H_0$  is the initial node embeddings.  $A$  represents the normalized graph adjacency matrix. The message function of GCNs weights the influence of neighborhood by the normalized node degrees, which ignores the natural affinity between connected nodes. However, the user would receive different influences from the interacted items. Towards this end, we follow the advice of previous work [47] and rewrite the propagation process:

$$H_{l+1} = AH_l + AH_0 \odot H_0, \quad (3)$$

where the message function takes the form of the element-wise product of the source and the destination nodes' representations.

Specifically, in recommendation scenarios, user preference and item representation would evolve with the continuous-time flow. In other words, it requires the extent of the discrete propagation to continuous form to further simulate the temporal evolution process on a dynamic graph. Intuitively, we can expand Eq. 3 as:

$$H_l = A^l H_0 + \left( \sum_{i=1}^l A^i \right) H_0 \odot H_0 = A^l H_0 + (A - I)^{-1} (A^{l+1} - A) H_0 \odot H_0. \quad (4)$$

To extend Eq. 4 to continuous form, we replace the discrete  $l$  with a continuous variable  $t$  and Eq. 4 can thus be viewed as a Riemann sum. We have the integral formulation:

$$H_t = A^t H_0 + \int_0^{t+1} A^\tau H_0 \odot H_0 d\tau - H_0 \odot H_0. \quad (5)$$

However, the item  $A^t$  is intractable to compute for  $t \in \mathbb{R}$ . Therefore we aim to reform the calculation of  $H_t$  as an ordinary differential equation and state the following propositions.

**Proposition 1** *The first-order derivative of  $H_t$  in Eq. 5 can be formulated as the following ODE:*

$$\frac{dH_t}{dt} = \ln AH_t + AH_0 \odot H_0, \quad (6)$$

where the initial  $H_0$  is the output from downstream networks.

**PROOF.** We first directly calculate the derivative of  $H_t$  as:

$$\frac{dH_t}{dt} = \ln AA^t H_0 + A^{t+1} H_0 \odot H_0. \quad (7)$$

To get rid of the remaining items with  $A^t$ , We further calculate the second-order derivative of  $H_t$ :

$$\frac{d^2H_t}{dt^2} = \ln^2 AA^t H_0 + \ln AA^{t+1} H_0 \odot H_0 = \ln A \frac{dH_t}{dt}. \quad (8)$$

By integration on both sides of Eq. 8, we have:

$$\frac{dH_t}{dt} = \ln AH_t + const. \quad (9)$$

To solve the value of  $const$ , we let  $t = 0$  and combine Eq. 7 and 9:

$$\frac{dH_t}{dt} \Big|_{t=0} = \ln AH_0 + AH_0 \odot H_0 = \ln AH_0 + const. \quad (10)$$

We get that:

$$const = AH_0 \odot H_0, \quad (11)$$

and the derivative form of the ODE process can be rewritten as:

$$\frac{dH_t}{dt} = \ln AH_t + AH_0 \odot H_0. \quad (12)$$

□

So far we have obtained the first order derivative of  $H_t$  with respective to time variable  $t$  that is only determined by the value of  $H_t$ , the initial representation matrix  $H_0$ , and the normalized adjacency  $A$ . The formulation of Eq. 12 can be further fed into neural ODE frameworks [2] to model the evolving process of  $H_t$ .

To calculate  $\ln A$  in practice, we approximate it by making a first-order Taylor approximation to  $\ln A$ .

$$\frac{dH_t}{dt} = (A - I)H_t + AH_0 \odot H_0. \quad (13)$$

Specifically, the ODE we propose has an analytical solution.

**Proposition 2** *The analytical solution of Eq. 13 is given by:*

$$H_t = (A - I)^{-1} ((e^{(A-I)t} - I)AH_0 \odot H_0) + e^{(A-I)t} H_0 \quad (14)$$

**PROOF.** To solve the ODE defined by Eq. 13, we first multiply both sides of the equation by an exponential factor  $\exp(-(A - I)t)$  and rearrange the items:

$$e^{-(A-I)t} \frac{dH_t}{dt} - e^{-(A-I)t} (A - I)H_t = e^{-(A-I)t} AH_0 \odot H_0. \quad (15)$$

By integrating from 0 to a specified  $\tau$  on both side, we can thus obtain  $H_\tau$  by the integral results:

$$e^{-(A-I)t} H_t \Big|_{t=0}^\tau + S - S = -(A - I)^{-1} e^{-(A-I)t} AH_0 \odot H_0 \Big|_{t=0}^\tau, \quad (16)$$

where the item  $S$  is given by:

$$S = \int_0^\tau (e^{-(A-I)t} (A - I)H_t) dt. \quad (17)$$

From Eq. 16 we obtain  $H_t$  for any  $t > 0$ :

$$e^{-(A-I)t} H_t - H_0 = -(A - I)^{-1} (e^{-(A-I)t} AH_0 \odot H_0 - AH_0 \odot H_0), \quad (18)$$

where the analytical solution of  $H_t$  is given by:

$$H_t = (A - I)^{-1} ((e^{(A-I)t} - I)AH_0 \odot H_0) + e^{(A-I)t} H_0 \quad (19)$$

□

Since we have modeled the discrete dynamics in Eq. 13 of evolving interacting system in an ODE formulation, the value of  $H_t$  given a continuous time  $t$  can then be solved by a designated ODE solver such as Runge-Kutta method [39]:

$$H_t = \text{ODESolver}\left(\frac{dH_t}{dt}, H_0, t\right) \quad (20)$$

### 4.3 Temporal Aggregating Module

Recalling that we have constructed the hybrid dynamic system in Eq. 1, which is composed of the continuous intervals between pivot times and the discrete pivot timestamps. While the edge evolving module models the continuously evolving process between any  $t_k$  and  $t_{k+1}$ , we design a temporal aggregating module to explicitly aggregate neighboring information on a given interaction graph. For instance, given the temporal edges  $\mathcal{E}_{t < t_{k+1}}$ , which represents the interactions before  $t_{k+1}$ , and the node representations  $H_{t_k}^+$  calculated in Eq. 20, our goal is to obtain a propagation function  $\mathbf{F}$ :

$$H_{t_{k+1}} = \mathbf{F}(\mathcal{E}_{t < t_{k+1}}, H_{t_k}^+, \Theta_k), \quad (21)$$

where  $H_{t_{k+1}}$  is the output representation of the current layer,  $\Theta$  denotes trainable parameters of graph neural networks.

**4.3.1 Trainable Time Encoding.** To explicitly encode temporal information presented in the temporal edges, we propose to introduce a time mapping  $\Phi : T \rightarrow \mathbb{R}^{d_T}$  that maps a given timestamp into the latent space. Previous researches [54] proposed several *translation-invariant* time encoding functions, i.e.,  $\Phi$  that satisfy:

$$\langle \Phi(t_1), \Phi(t_2) \rangle = \langle \Phi(t_1 + c), \Phi(t_2 + c) \rangle, \forall c \in \mathbb{R}, \quad (22)$$

where  $\langle \cdot, \cdot \rangle$  denotes the inner product of two given vectors. Here we implicate Bochner's theorem [30] as our time encoding function:

$$\Phi(t) := \sqrt{\frac{1}{d_T}} [\cos(\omega_1)t, \sin(\omega_1)t, \dots, \cos(\omega_{d_T})t, \sin(\omega_{d_T})t]^\top, \quad (23)$$

where  $\omega = [\omega_1, \omega_2, \dots, \omega_{d_T}] \in \mathbb{R}^{d_T}$  is the trainable time embedding.

**4.3.2 Temporal Attention Network.** Graph attention networks [45] suggest leveraging the target attention mechanism in the message function. To incorporate temporal factors into the attention mechanism, we propose to build an attention network that jointly captures chronological and contextual information. Particularly, given the hidden representation  $H$  of the previous layer and temporal edges  $\mathcal{E}$ , the message function at  $k$ -th layer is constructed as:

$$h_i = \sum_{j \in \mathcal{N}_i} m_{i \leftarrow j}(t) = \frac{1}{\sqrt{|\mathcal{N}_i||\mathcal{N}_j|}} \pi_t(i, j) h_j^+ \quad (24)$$

for target node  $i$ , where  $j \in \mathcal{N}_i$  denotes the neighboring node of  $i$  in  $\mathcal{E}_{t < t_{k+1}}$ . We follow GCNs [24] and apply the Laplacian normalization to each node to avoid the over-squashing issue on the large user-item graph. The attention weight  $\pi_t(i, j)$  is calculated via the soft-attention mechanism to model the characterized contribution from the neighborhood to each node:

$$\pi_t(i, j) = \sigma(\alpha^\top \cdot \text{CONCAT}(W_Q h_i^{(l)}; \Phi(t); W_K h_j^{(l)})), \quad (25)$$

where  $\alpha \in \mathbb{R}^{2d+d_T}$ ,  $W_Q, W_K \in \mathbb{R}^{d \times d}$  are all trainable attention parameters,  $\sigma(\cdot)$  denotes sigmoid function:

$$\sigma(x) = \frac{1}{1 + e^{-x}}. \quad (26)$$

### 4.4 Autoregressive Propagation Module

Since we have defined the formulation of the edge evolving module and the temporal aggregating module, given an interaction graph  $\mathcal{G}$ , we can build the corresponding hybrid dynamic interacting system  $\{\mathcal{G}_{t_k}\}_{k=1}^K$  and the initial node embeddings  $H_{t_0}$ . We design an

autoregressive framework that propagates messages on the hybrid dynamic time domain. To formulate, we have:

$$\begin{cases} H_{t_k}^+ \\ H_{t_{k+1}} \end{cases} = \text{ODESolver}\left(\frac{dH_t}{dt}, H_{t_k}, t_{k+1} - t_k\right) \quad (27)$$

where  $\{\Theta_k\}_{k=1}^K$  are list of model parameters.

So far we have defined the whole propagation process on a given hybrid dynamic interacting system, where the graph ODE-based module steers the evolving dynamics of the interacting process and calculates  $H_{t_k}^+$  for each layer, and then the message-passing-based module explicitly models the temporal factors via a tailored temporal attention mechanism to output  $H_{t_{k+1}}$  for next period of time. GDERec obtains layers of hidden representations by applying these two modules autoregressively as formulated in Eq. 27.

### 4.5 Model Prediction and Optimization

After iteratively propagating along the hybrid dynamic interacting system  $\{\mathcal{G}_{t_k}\}_{k=1}^K$ , we can obtain the hidden representation of nodes on each layer, namely  $H_{t_0}, H_{t_1}, \dots, H_{t_K}$ , where for each layer we have  $H_{t_k} = [h_{1,t_k}, h_{2,t_k}, \dots, h_{|\mathcal{V}|,t_k}]$ . For a given user-item pair  $(u, i)$ , we obtain the corresponding node representation via:

$$h_u = \frac{1}{K} \sum_{k=0}^K h_{u,t_k}, \quad h_i = \frac{1}{K} \sum_{k=0}^K h_{i,t_k}. \quad (28)$$

To model the preference for the designated user  $u$  to target item  $i$ , we calculate the rating score by the inner product of representations:

$$\hat{y}_{ui} = h_u^\top h_i. \quad (29)$$

To optimize the model parameters, we adapt Bayesian Personalized Ranking (BPR) [37] loss as the target function, formulated as:

$$\mathcal{L}_{BPR} = \sum_{(u,i,j) \in \mathcal{O}} -\ln \sigma(\hat{y}_{ui} - \hat{y}_{uj}) + \lambda \|\Theta\|_2^2, \quad (30)$$

where  $\Theta$  denotes the involved model parameters and node embeddings,  $\mathcal{O} = \{(u, i, j) | (u, i) \in \mathcal{E}, (u, j) \in \mathcal{O}^-\}$ . For each iteration, we randomly sample the negative interaction set  $\mathcal{O}^-$  from  $\mathcal{U} \times \mathcal{I} - \mathcal{E}$ .

**Complexity Analysis.** Following the autoregressive propagation schema defined in previous sections, the computational consumption is mainly composed of two parts: (i) the ODE solver that estimates the solution of the proposed graph ODEs; (ii) the graph propagation process that aggregates node features on graphs.

For (i), there are several kinds of numerical methods to solve a given ordinary differential equation, for example, fixed-step methods like *Runge-Kutta* method [39] and adaptive-step methods like *Dormand-Prince-Shampine* method [6]. In this work, we choose the *Runge-Kutta-s* algorithm to solve the ODE with a fixed step of  $s$ -th order. Thus for a fixed step size  $\epsilon$ , the total time complexity of the solving process can be calculated via:

$$O\left(\sum_{k=0}^K \frac{s}{\epsilon} d |\mathcal{E}|_{t_k}\right) = O\left(\frac{s}{\epsilon} d |\mathcal{E}|\right). \quad (31)$$

For (ii), the complexity of the edge propagation is only determined by the number of edges and the size of node representation:

$$O((2d + d_T)|\mathcal{E}|). \quad (32)$$

**Table 1: The test results of GDERec and all baselines on the five real-world datasets, where R@K is short for Recall@K. The highest performance is emphasized with bold font and the second highest is marked with underlines.★ indicates that GDERec outperforms the best baseline model at a p-value<0.05 level of unpaired t-test.**

Model	Cloth			Baby			Music			ML-1M			ML-100K		
	R@5↑	R@10↑	MRR↑	R@5	R@10	MRR									
GRU4Rec	0.0106	0.0212	0.0090	0.0295	0.0521	0.0219	0.0375	0.0544	0.0216	0.1065	0.2131	0.0755	0.1769	0.3475	0.1136
SASRec	0.0115	0.0206	0.0099	0.0309	0.0548	0.0215	0.0429	0.0771	0.0320	0.1010	0.2135	0.0787	0.1675	0.3064	0.1050
TiSASRec	0.0112	0.0214	0.0106	0.0318	<u>0.0557</u>	<u>0.0234</u>	0.0510	0.0825	0.0322	0.1121	0.2253	0.0778	<u>0.1792</u>	<u>0.3552</u>	0.1108
SR-GNN	0.0058	0.0103	0.0045	0.0140	0.0276	0.0115	0.0359	0.0650	0.0295	0.1091	0.2187	0.0744	0.1781	0.3422	0.1011
LightGCN	0.0169	0.0283	0.0106	0.0325	0.0537	0.0233	0.0642	0.1167	0.0451	0.1079	0.2214	0.0757	0.1676	0.3128	0.1028
DGCF	0.0170	0.0289	0.0112	0.0289	0.0518	0.0213	<u>0.0695</u>	<u>0.1258</u>	<u>0.0459</u>	<u>0.1151</u>	0.2276	<u>0.0789</u>	0.1601	0.3329	0.1062
TGSRec	0.0104	0.0271	0.0114	0.0142	0.0240	0.0116	0.0243	0.0377	0.0158	0.1109	0.2123	0.0749	0.1601	0.3277	<u>0.1120</u>
NODE	<u>0.0184</u>	<u>0.0293</u>	<u>0.0117</u>	<u>0.0339</u>	0.0525	0.0224	0.0584	0.0967	0.0420	0.1148	<u>0.2297</u>	0.0785	0.1739	0.3404	0.1098
GDERec	<b>0.0198*</b>	<b>0.0331*</b>	<b>0.0146*</b>	<b>0.0351*</b>	<b>0.0577*</b>	<b>0.0256*</b>	<b>0.0738*</b>	<b>0.1363*</b>	<b>0.0528*</b>	<b>0.1210*</b>	<b>0.2389*</b>	<b>0.0801*</b>	<b>0.1919*</b>	<b>0.3712*</b>	<b>0.1197*</b>

**Table 2: Descriptive statistics of the used datasets.**

Dataset	#User	#Item	#Interactions	Density
Cloth	39,387	23,033	278,677	0.31%
Baby	19,445	7,050	160,792	0.11%
Music	5,541	3,568	64,706	0.32%
ML-1M	6,040	3,706	1,000,209	4.46%
ML-100K	943	1,682	100,000	6.30%

To sum up, we have the overall complexity of GDERec:

$$O(((2 + \frac{s}{\epsilon})d + d_t)|\mathcal{E}|) \quad (33)$$

## 5 EXPERIMENT

We conduct comprehensive experiments on several benchmark datasets to evaluate the effectiveness of the proposed GDERec and answer the following research questions.

**RQ1:** How does the proposed GDERec perform on real-world datasets compared with the current state-of-art methods? Is the idea of modeling hybrid dynamics effective for recommendations?

**RQ2:** How does the idea of the hybrid dynamic interaction system enhance the recommendations? How do the hyper-parameters influence GDERec’s performance?

**RQ3:** Can GDERec capture dynamic features of the interactions effectively as time flows? Is there a way to visualize the learned dynamics system in the hidden space?

### 5.1 Overall Comparison (RQ1)

**5.1.1 Datasets and Experimental Setup.** We evaluate GDERec and baseline methods on five real-world datasets, including three subsets of the Amazon review dataset<sup>1</sup>, namely Electronics, Cloth, and Music, and two subsets of the Movie-Lens dataset<sup>2</sup>, namely

<sup>1</sup><https://jmcauley.ucsd.edu/data/amazon/>

<sup>2</sup><https://grouplens.org/datasets/movielens/>

ML-1M and ML-100K. The detailed statistics of the used datasets are presented in table 2. The observed interactions in each dataset are chronologically sorted by the timestamp and then split into train/valid/test sets by an 80%/10%/10% ratio.

For GDERec, we construct the hybrid interaction system  $\{\mathcal{G}_{t_k}\}_{k=1}^K$  for each dataset by averagely splitting the time interval of the dataset into  $K$  time slots from the earliest click to the latest, defined by pivot timestamps:  $\{t_k\}_{k=1}^K$ . During the experiment, the number of intervals  $K$  is searched from {2, 3, 4}.

**5.1.2 Compared Baselines.** To demonstrate the effectiveness of our work, we compare GDERec with the current state-of-the-art baseline methods. Specifically, we choose the baseline methods from three different perspectives: (a) sequence-based recommendation(SR) models; (b) graph-based collaborative filtering methods; (c) continuous-time recommendation methods.

- (a) GRU4Rec [16]: A SR model that leverages Recurrent Neural Networks (RNNs) to make predictions.
- (a) SASRec [23]: A transformer-based SR model that introduces attention mechanism into recommendations.
- (a) TiSASRec [27]: A variant of SASRec that takes time intervals between interactions into consideration. It is one of the state-of-the-art attention-based SR baselines.
- (b) SR-GNN [51]: A gated graph neural network (GGNN)-based session recommendation method.
- (b) LightGCN [15]: A classic GNN-based collaborative filtering method that uses GCNs in recommendation tasks.
- (b) DGCF [48]: It is a variant of LightGCN, which introduces disentangled representation learning into collaborative filtering. It’s one of the state-of-the-art graph recommendation models.
- (c) TGSRec [8]: A dynamic temporal graph-based model that integrates transformer with graph recommendations.
- (c) NODE [1]: A neural ordinary differential equation (NODE)-based recommendation method that combines neural ODE with LSTMs to make sequence-based recommendations.

**5.1.3 Model Settings.** When evaluating our GDERec as well as all the compared baselines, we fix the embedding size for the user

**Table 3: GDERec’s recommendation results with different settings of graph modules.**

Dataset	Cloth			Baby			Music			ML-1M			ML-100K		
	R@5↑	R@10↑	MRR↑	R@5	R@10	MRR									
LightGCN	0.0169	0.0283	0.0106	0.0325	0.0537	0.0233	0.0642	0.1167	0.0451	0.1079	0.2214	0.0757	0.1676	0.3128	0.1028
GDERec <sub>ATT</sub>	0.0160	0.0279	0.0113	0.0317	0.0533	0.0229	0.0641	0.1178	0.0461	0.1132	0.2211	0.0768	0.1909	0.3733	0.1138
GDERec <sub>ODE</sub>	0.0173	0.0295	0.0125	0.0323	0.0565	0.0245	0.0693	0.1280	0.0519	0.1061	0.2243	0.0746	0.1739	0.3571	0.1095
GDERec <sub>GCN</sub>	0.0187	0.0303	0.0134	0.0349	0.0574	<b>0.0260</b>	0.0707	0.1291	0.0506	0.1192	0.2388	0.0799	0.1887	0.3690	0.2101
<b>GDERec</b>	<b>0.0198</b>	<b>0.0331</b>	<b>0.0146</b>	<b>0.0351</b>	<b>0.0577</b>	0.0256	<b>0.0738</b>	<b>0.1363</b>	<b>0.0528</b>	<b>0.1210</b>	<b>0.2389</b>	<b>0.0801</b>	<b>0.1919</b>	<b>0.3712</b>	<b>0.1197</b>

and items as 64 and the embedding size for the trainable time encoding vector as 16 if used. All models are optimized with the learning rate fixed  $lr = 0.001$ . For a fair comparison, we utilize the same L2 normalization with fixed  $\lambda = 10^{-3}$ . The max sequence length for sequence-based models is fixed at 50. Specifically, the step size of the *Runge-Kutta* method for ODE-based models (GDERec, NODE) is fixed as 0.2. GDERec and all of the mentioned baselines are implemented using PyTorch and torchdiffeq<sup>3</sup>.

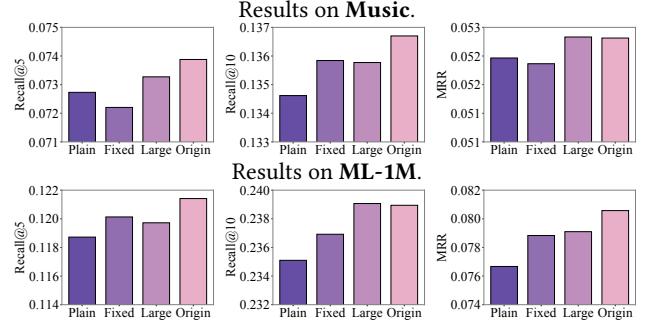
To evaluate the model performance, we adopt Recall@K and MRR as the evaluation metrics, following the advice of previous works [1, 8]. To be specific, we calculate Recall@5, Recall@10 and MRR along with all the items ranked by the model. The model that achieves the highest MRR on the evaluation set is selected to be tested on the test set and the test results are shown in table 1.

**5.1.4 Experimental Results.** From the results reported in table 1, we can make the following observations:

- User-item graph-based baseline methods (LightGCN and DGCF) outperform sequence-based methods when the datasets are rather sparse (i.e. Cloth, and Music), where the high-order similarities between users and items can provide useful information. On the other hand, sequence-based models (GRU4Rec, SASRec, and TiSASRec) yield better results on dense datasets.
- ODE-based methods (NODE and GDERec) generally achieve promising performance on both sparse and dense datasets, which shows the effectiveness of depicting the continuous dynamics of user behaviors. Neural ODE helps to overcome the difficulties brought by irregularly sampled interactions, as well as to capture the implicit dynamics in long-term interacting systems.
- GDERec outperforms all baseline methods on all datasets. In particular, GDERec has gained more than 6.5% and 8.8% relative improvement at Recall@5 and Recall@10, as well as a 2% relative improvement at MRR. The improvement made by GDERec benefited from building a hybrid dynamic interaction system and a well-designed graph propagation scheme.

## 5.2 Ablation and Parameter Studies (RQ2)

In this section, we further investigate the detailed functionality of different modules in GDERec, as well as their performance under various kinds of input temporal signals by conducting ablation studies. We will also explore GDERec’s sensitivity to the hyper-parameters via a series of parameter studies.



**Figure 3: Performance comparison w.r.t. different types of temporal encoding functions.**

**5.2.1 Functionality of Graph Modules.** Since we have proposed two different graph propagation schemes: an ODE-based edge evolving module and an attention-based temporal aggregating module, it’s necessary to conduct ablation studies to demonstrate the effectiveness of the two tailored-designed propagation modules. To be specific, we consider the following variants of GDERec to explore how both modules cooperate for better recommendation results.

To start with, we test the model performance by removing the temporal attention module and replacing the module with the plain Graph Convolution Networks (GCNs) respectively to verify the effectiveness of the temporal aggregating module, namely GDERec<sub>ODE</sub> and GDERec<sub>GCN</sub>. Then we remove the edge evolving module from the original architecture, namely GDERec<sub>Att</sub>. From the results in Table 3 we can observe that:

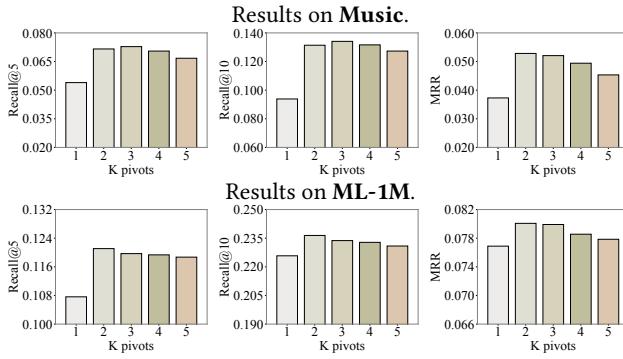
- Both the edge evolving module and temporal aggregating module are important for GDERec to achieve better performance. Specifically, GDERec<sub>ATT</sub> suffers the most performance decline for removing the ODE layers from the original architecture.
- The comparison between GDERec and GDERec<sub>GCN</sub> demonstrates the superiority of our proposed temporal attention module over regular graph convolutions. GDERec outperforms more over GDERec<sub>GCN</sub> on datasets that include longer time spans (i.e. Cloth, Music), rather than datasets within a relatively short time period (ML-1M). The result reveals the strength of GDERec in dealing with long-term interacting systems.

**5.2.2 Influence of Temporal Encoding.** In the attention module, a set of learnable time encoding functions have been defined in Eq. 23 to bring more temporal information to the module. To validate the effectiveness of the proposed encoding functions, we conduct a

<sup>3</sup><https://github.com/rtqichen/torchdiffeq>

**Table 4: Results of ablation studies on GDERec’s sensitivity towards input temporal signals. Cur. means that each corresponding module at  $k$ -th layer could only observe interactions within the current interval ( $[t_k, t_{k+1}]$ ). Prev. means the previous ( $[t_0, t_{k+1}]$ ) interactions are visible, and All means all interactions are visible during the training and inference process.**

Method	Input Signal		Cloth			Baby			Music			ML-1M		
	ODE	Attn.	R@5↑	R@10↑	MRR↑	R@5	R@10	MRR	R@5	R@10	MRR	R@5	R@10	MRR
$M_1$	All	All	0.0181	0.0321	0.0133	0.0338	0.0523	0.0238	0.0687	0.1233	0.0502	0.1108	0.2217	0.0769
$M_2$	Cur.	Cur.	0.0185	0.0332	0.0137	0.0336	0.0570	0.0253	<b>0.0728</b>	0.1296	0.0511	0.1251	0.2280	0.0783
$M_3$	Prev.	Cur.	0.0182	<b>0.0336</b>	0.0132	0.0330	0.0549	0.0241	0.0679	0.0128	0.0494	0.1201	0.2377	0.0784
$M_4$	Prev.	Prev.	0.1783	0.0309	0.0126	0.0312	0.0538	0.0229	0.0715	0.1278	0.0517	0.1207	<b>0.2397</b>	0.0783
Origin	Cur.	Prev.	<b>0.0198</b>	0.0331	<b>0.0146</b>	<b>0.0351</b>	<b>0.0577</b>	<b>0.0256</b>	0.0738	<b>0.1363</b>	<b>0.0528</b>	<b>0.1210</b>	0.2389	<b>0.0801</b>



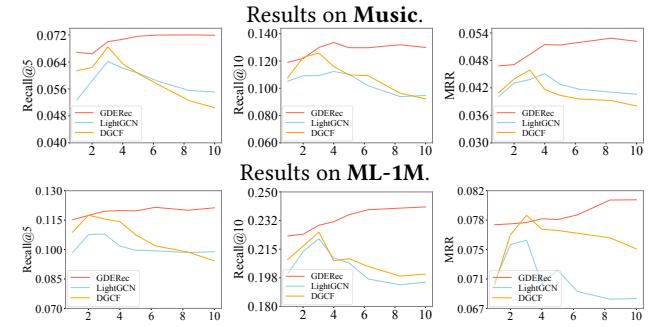
**Figure 4: Performance comparison w.r.t. different settings of the number of pivot timestamps  $K$ .**

series of ablation studies by replacing the attention module with (a) a plain attention module without temporal encodings, (b) temporal encodings with fixed weights ( $\forall \omega_i = 1$ ), (c) default temporal encodings with  $d_T = 16$ , and (d) extreme large temporal encodings with  $d_T = 64$ . As illustrated in Figure 3, we observe that:

- Time encodings are necessary for GDERec to better leverage temporal information. In general, the plain attention method without time encodings would lead to sub-optimal results.
- In most cases, learnable time encodings are better than fixed parameters for self-adapting to flexible time spans. However, extremely large time vectors could lead noises into attention modules and cause a performance decline.

**5.2.3 Influence of System Dynamic.** Recalling that we build a hybrid dynamic interaction system  $\{\mathcal{G}_{t_k}\}_{k=1}^K$  based on the time interval of the original interaction dataset, thus the system dynamic is influenced by the defined pivot timestamps  $\{t_k\}_{k=1}^K$ . To be specific, by increasing  $K$ , we are adding more pivot timestamps to the system and thus introducing more detailed dynamic features for GDERec in the ODE-based edge evolving process. From the results illustrated in Figure 4, we can observe that:

- By setting a larger  $K$ , the model could benefit from the detailed dynamics of the interacting system. Generally, the performance of GDERec reaches the optimal when  $K$  is set by 3 as a trade-off between performance and computational cost.
- Too many time intervals (more than 4) may cause a decline in the model performance on both datasets.



**Figure 5: Performance comparison w.r.t. model depth.** For our GDERec, we define the depth of the edge evolving module by the number of steps the ODE solver takes to calculate the numerical solution. In other words, the little the step size is, the deeper GDERec is.

**5.2.4 Model’s Sensitivity to Temporal Signals.** In GDERec, the interactions between users and items are split into a set of hybrid dynamic systems  $\{\mathcal{G}_{t_k}\}_{k=1}^K$ . By default, the two components of the autoregressive framework defined in Eq. 27 receive interactions with different temporal signals. Specifically, the edge evolving module is concerned about the interactions within just the current time interval, while the temporal aggregating module would aggregate the neighbors that belong to current or previous intervals.

However, we wonder if this set of input temporal signals can fully exploit the potential of GDERec’s autoregressive framework to better leverage the dynamics in an interacting system. Thus we conduct experiments on GDERec with different combinations of input signals, listed as follows:

- (1) *M<sub>1</sub>. Static System:* The ODE module and the attention module would both receive all observed interactions as input.
- (2) *M<sub>2</sub>. Short-sighted Model:* Both modules are limited to using only the interactions within the current interval.
- (3) *M<sub>3</sub>. Reversed Sights:* In contrast to the original setting, the ODE module can take previous interactions as input and the attention module is limited to only the current interval.
- (4) *M<sub>4</sub>. Look-back Model:* Both modules now can leverage interactions from history so far.

The experimental results are illustrated in table 4 of all the mentioned methods, comparing with the original modal. We can observe from the results that:

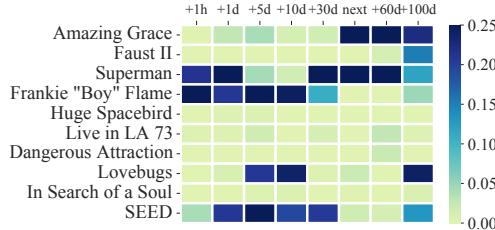


Figure 6: Visualization of attention Weights.

- In most cases, compared with static interactions as inputs ( $M_1$ ), inputs with different degrees of dynamic signals ( $M_2-M_4$ ) show better performance, which demonstrates that it is necessary to introduce dynamic temporal signals.
- Compared with other combinations, the original input of GDERec stays stable advantage on all datasets. On the one hand, the ODE module would receive only the latest interactions and thus avoid the overloaded information brought by previous long sequences and depict the fine-grained interaction dynamics. On the other hand, the attention module could leverage all historical information to adaptively respond to the growing interaction graph.

**5.2.5 Influence of Model Depth.** As one of the advantages of neural ODEs, we can extend the model depth by controlling the *number of function evaluations* (NFE) of the numerical ODE solver, without concerns about the over-smoothing issue brought by GNN layers. In particular, we vary the model depth from 1 (discrete form) to 10 with fixed  $K = 2$  to validate the influence of the depth of the edge evolving module. We conduct experiments on the Music dataset and from the results shown in Figure 5 we can observe that:

- With the increase in model depth, GNN-based models (LightGCN and DGCF) will suffer from the over-smoothing issue and the decline in performance. On the other hand, ODE-based GDERec benefits from increasing the model depth, indicating the capability of Neural ODEs to capture the long-term evolving features.
- When the model becomes deeper, the performance of GDERec will firstly reach the optimal and then maintain stable performance, showing its robustness to exploit dynamic interactions. However, the growth of model performance slows down when the model is too deep (more than 6 layers), where stacking more layers could gain little performance growth.

### 5.3 Visualization and Case Study (RQ3)

Since we have proposed to model the dynamic factors to model an irregularly-sampled interaction system, we attempt to understand how users and items evolve as GDERec propagates. Towards this end, we randomly choose a user  $u$  from the ML-1M dataset and visualize the hidden representation of  $u$  as well as the clicked movies during different periods and conduct a series of studies to investigate how GDERec alleviate the irregularly-sampled issue.

**5.3.1 Visualization of Temporal Attention.** The use of temporal encodings in the attention module brings fine-grained temporal information, which helps the model respond to different time conditions. Specifically, we choose a random user from the amazon-music

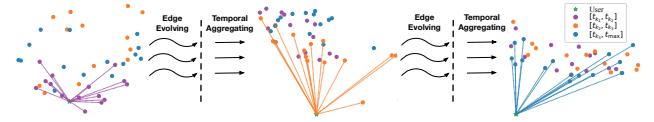


Figure 7: Visualization of model output.

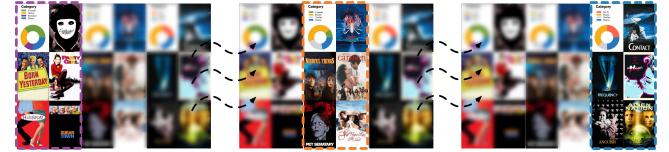


Figure 8: Case study of the selected user  $u$ .

dataset and sampled 10 songs from his historical clicks. We obtain the output logits on these songs of the attention module, followed by a soft-max normalization, and visualize them in a heat map in Figure 6. Each row represents a time increment since the first interaction of the user, and row "next" represents the day when the test set begins. From the figure, we can observe the dynamic evolution of user interest and the temporal encodings empower the attention module to capture the fluid interests.

**5.3.2 Case Study on Hybrid Dynamic System.** As the hidden representations evolve as time proceeds, we attempt to visualize the influence of the temporal factors in the node embedding space. To be specific, we visualize the hidden representation of  $u$  and the movies he/she has clicked on each period  $[t_k, t_{k+1}]$ ,  $1 \leq k \leq K$  to illustrate how the embedding space of irregularly-sampled items evolves with the dynamic interaction system. We use the t-SNE algorithm [43] to visualize the representations of movies being clicked in different periods, which are marked with corresponding colors, as shown in Figure 7.

As illustrated in Figure 7, we can observe the cluster structure of the interacted items during different time periods. The distance between the user  $u$  (marked with green stars) and items (marked with corresponding colored dots) changes over time periods, reflecting the effects of the edge evolving module. The interactions generate attractive forces between users and items and the neural ODE process depicts this evolution effect in the embedding space. The visualization illustrates GDERec can encode items sampled at irregular timestamps and depict the dynamics in the latent space.

We further show parts of the movies  $u$  has rated<sup>4</sup> during different time periods in Figure 8. By arranging the rated movies in temporal order, we can observe the favorable change of  $u$  in different movie categories. During the first period  $u$  preferred comedies and dramas, before his/her taste gradually changed to horror films and thrillers in the second period, and during the last period of time,  $u$  is shown to develop new interests in Sci-Fis. Compared with the visualization in Figure 7, we can observe that GDERec has successfully learned the temporal preference of  $u$ , and the evolving process is reflected by the item embeddings.

<sup>4</sup>The movie posters are downloaded from MovieLens website <https://movielens.org>.

## 6 CONCLUSION

In this work, we propose an autoregressive ODE-based graph recommendation framework GDERec, for graph recommendation on the hybrid dynamic interacting system, which is built upon two tailored designed graph propagation modules. On the one hand, a neural ODE-based edge evolving module implicitly depicts the dynamic evolving process brought by the collaborative affinity between user-item interactions. On the other hand, a temporal attention-based graph aggregating module explicitly aggregates neighboring information on the interaction graph. We define the way to build the corresponding hybrid dynamic interaction systems given a temporal interaction graph  $\mathcal{G}$ . By autoregressively applying the two modules, GDERec obtains node representations with temporal and dynamic features on a hybrid dynamic system. Comprehensive experiments and visualization results on several real-world datasets illustrate the effectiveness and strength of GDERec.

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