

# Graph Neural Networks: Foundations, Frontiers, Applications

**Lingfei Wu**

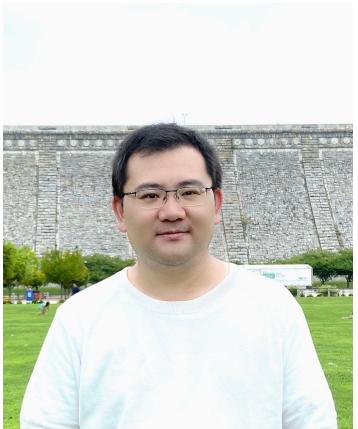
Joint Work with GNNs Team

(Prof. Peng Cui, Prof. Jian Pei and Prof. Liang Zhao)

Discord ML Distinguished Speaker Series

2022-10-06

# About Me



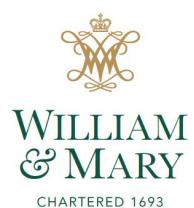
**Lingfei Wu**



**2010**  
M.S in  
Automation  
USTC



**2014**  
Intern in  
LBNL



**2016**  
Ph.D. in CS  
at College  
of William  
& Mary



**2016-2021**  
Lead Researcher &  
Master Inventor at IBM  
T. J. Watson Res Center  
  
- Graph Neural Networks  
- Natural Language Processing  
- 90+ Papers  
- 40+ Patents (4 high-value)  
- 4 Best Papers Awards  
- 4 Outstanding Technical  
Achievement Awards



**JD.COM**

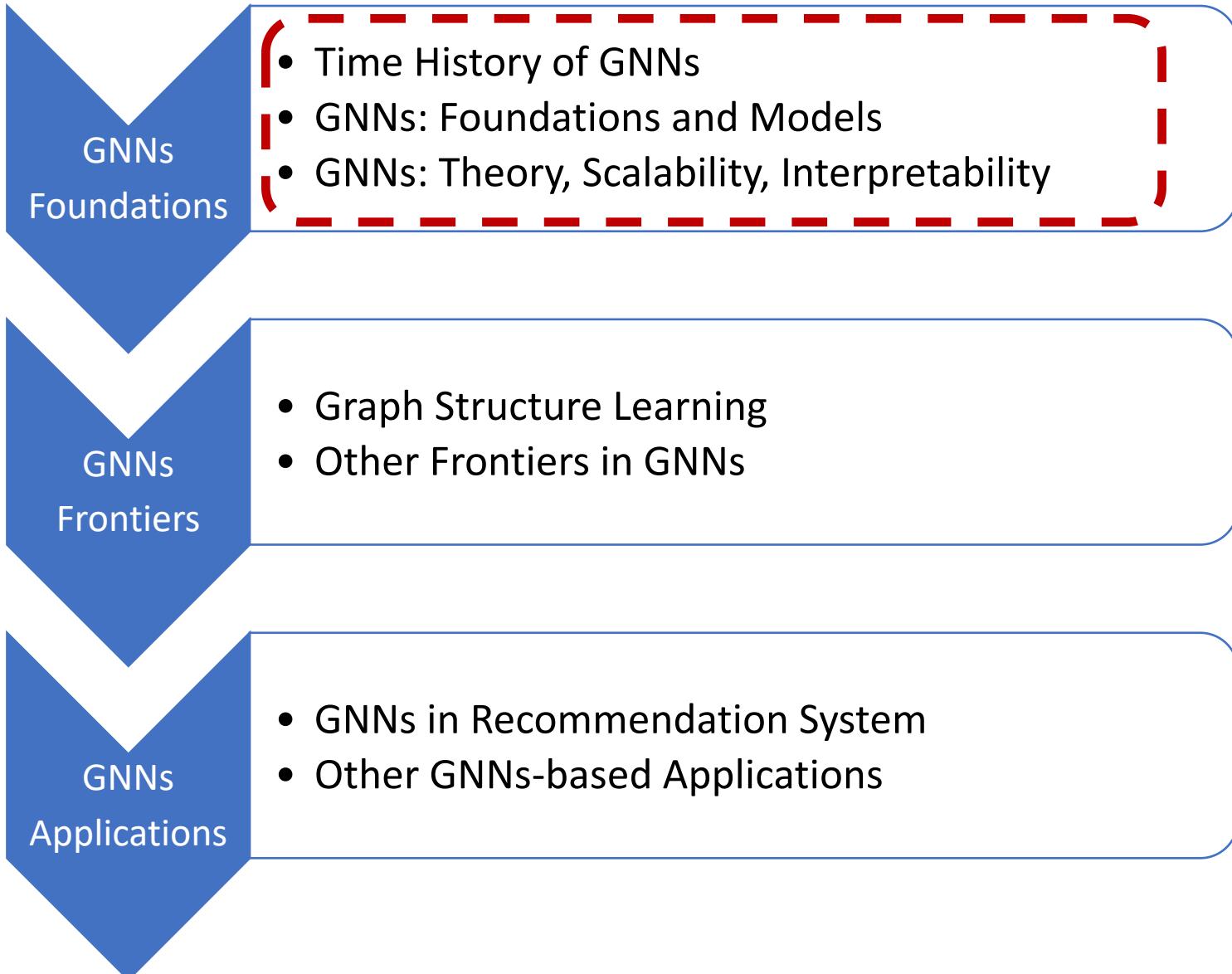
**2021-2022**  
Principal Scientist  
at JD.com Silicon Valley  
Res Center  
  
- Led and delivered 5  
innovative products using  
ML/NLP/CV  
- 1 book in GNNs  
- 2 "IAAI Innovative AI  
Application Award" in  
AAAI'22  
- Developed 3 "Best Star  
Employees" in JD.com



**2022-Present**  
EM of Knowledge  
Signal Team

- To be written in  
Future ☺

# Outline



**GNN book website :**

<https://graph-neural-networks.github.io/index.html>

**GNN Springer :**

<https://link.springer.com/book/10.1007/978-981-16-6054-2>

**Amazon :**

<https://www.amazon.com/Graph-Neural-Networks-Foundations-Applications/dp/9811660530>

**JD.com (京东商城) :**

<https://item.jd.com/10043589466641.html>

# GNNs

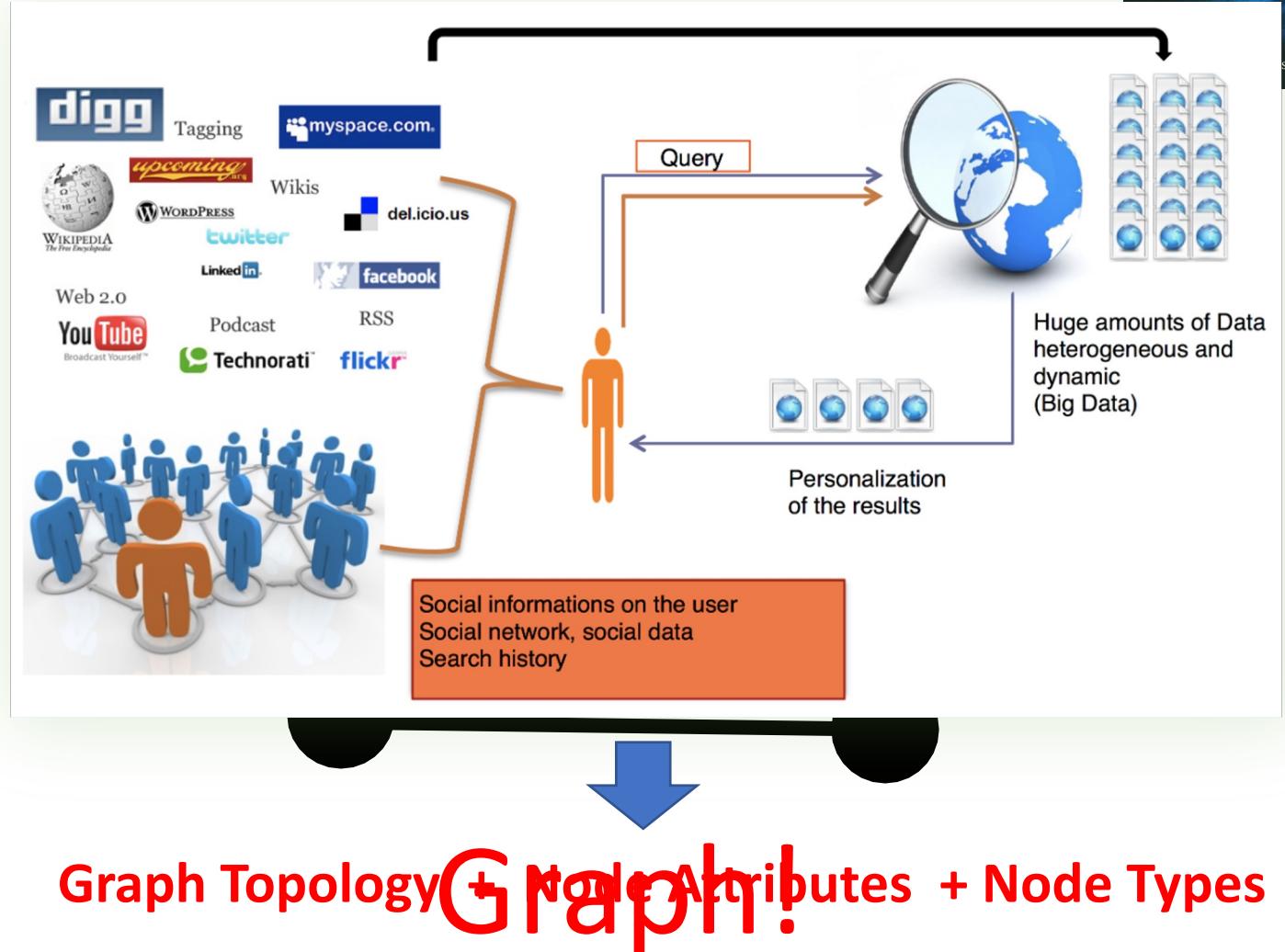
## Introduction

# Why graphs?

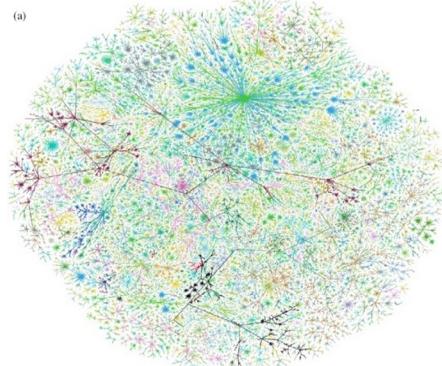
- Graphs are a general language for describing and modeling complex systems



Source from Laboratoire Hubert Curien - Université Jean Monnet



# Graph-structured data are ubiquitous



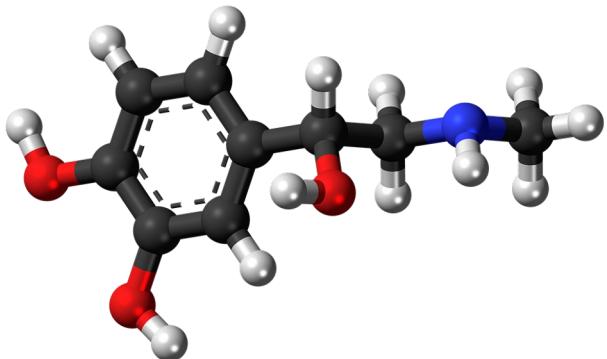
Internet



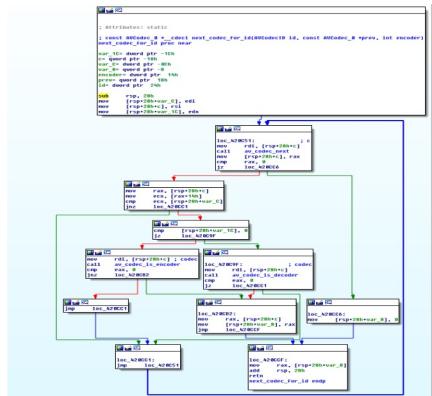
Social networks



Information retrieval



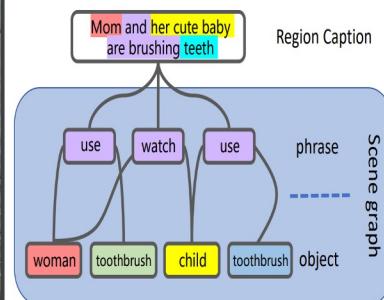
Biomedical graphs



Program graphs



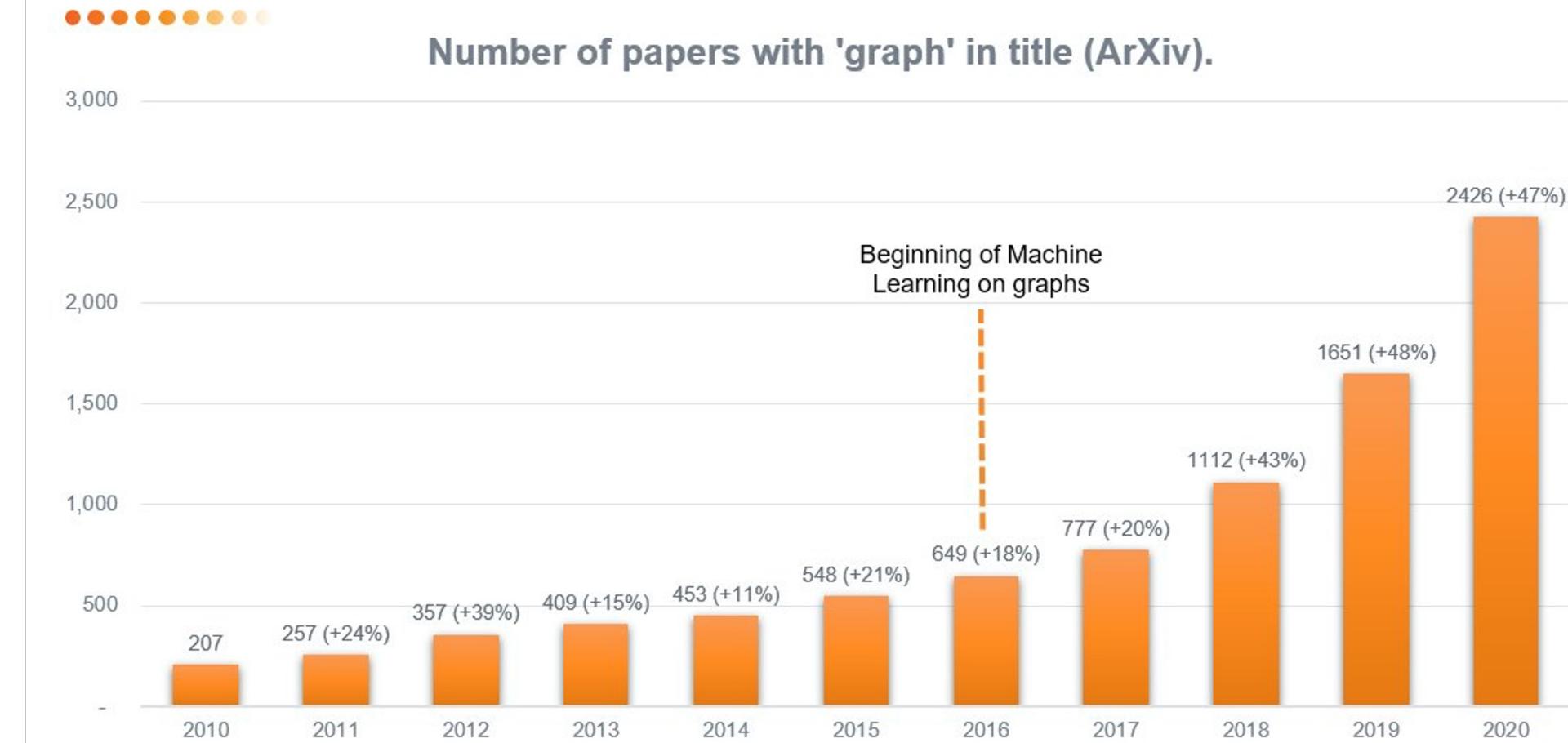
Scene graphs

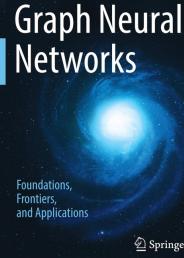


Region Caption  
phrase  
Scene graph

# Graph Machine Learning: Recent Trending

Graph Machine Learning is on fire 🔥





# GNNs: A Brief History

## Year 2016, 2017

- First GRU-based Modern GNNs paper: GGNN

First graph convolution-based paper GCN, Start a new era of GNNs history

## Year 2019-2021

GNNs-based applications, such as search, Recommendation, drug discovery, NLP, intelligent Transport...

Many open-source Githubs like DGL, Pytorch Geometric, Graph4NLP, TorchDrug...

## Year 2022

- Most comprehensive GNN book: "Graph Neural Networks: Foundations, Frontiers, Applications" by Springer

## Year 2009

- First GNNs Paper (Scarselli et al., 2009)

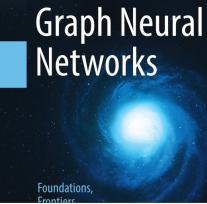
## Year 2017-2021

A series of Graph Convolution (GCN), Message Passage (MPNN, GraphSage, GIN), Attention-based (GAT), Unsupervised GNNs (Graph-Autoencoder, graph-infomax)

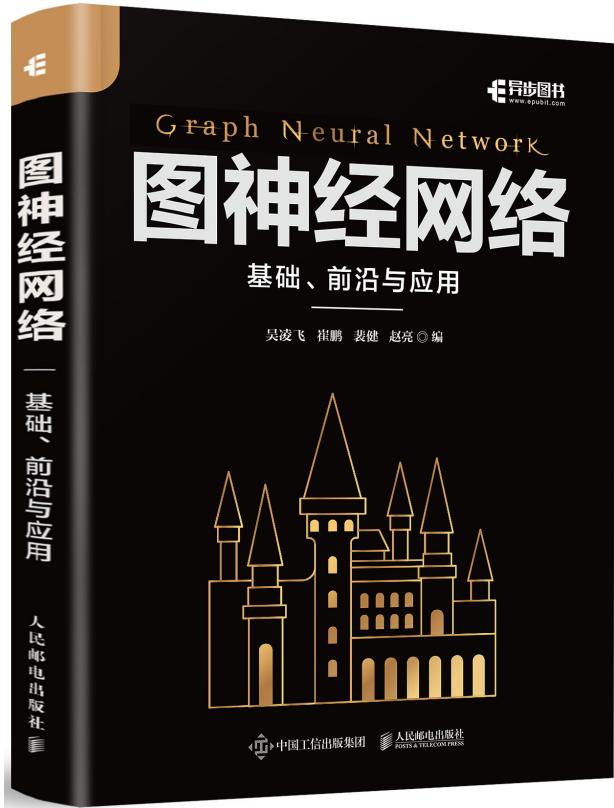
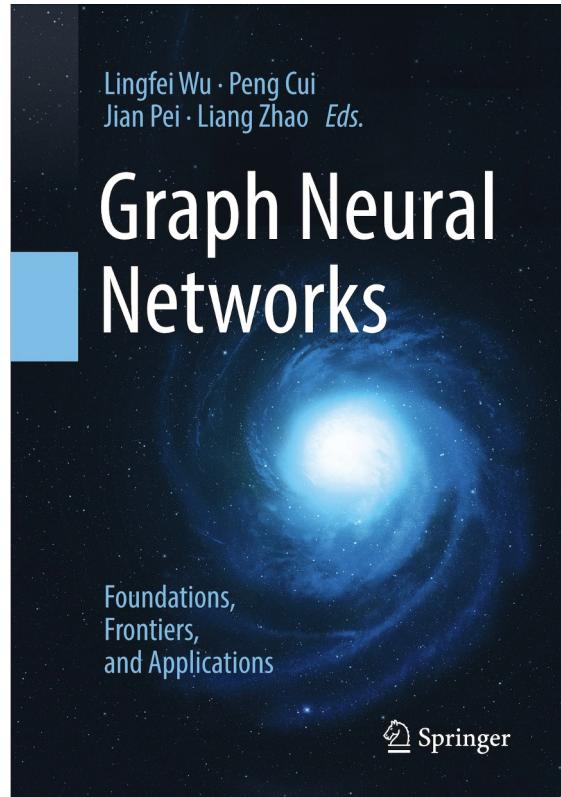
Many new GNNs fast developed!

## Year 2021

- 3 GNN books released simultaneously:
  - 1) Prof. Liu (Tsinghua) et al.: "Introduction to Graph Neural Networks"
  - 2) Prof. Tang (MSU) et al.: "Deep learning on graphs"
  - 3) Prof. Hamilton (McGill): "Graph representation learning"



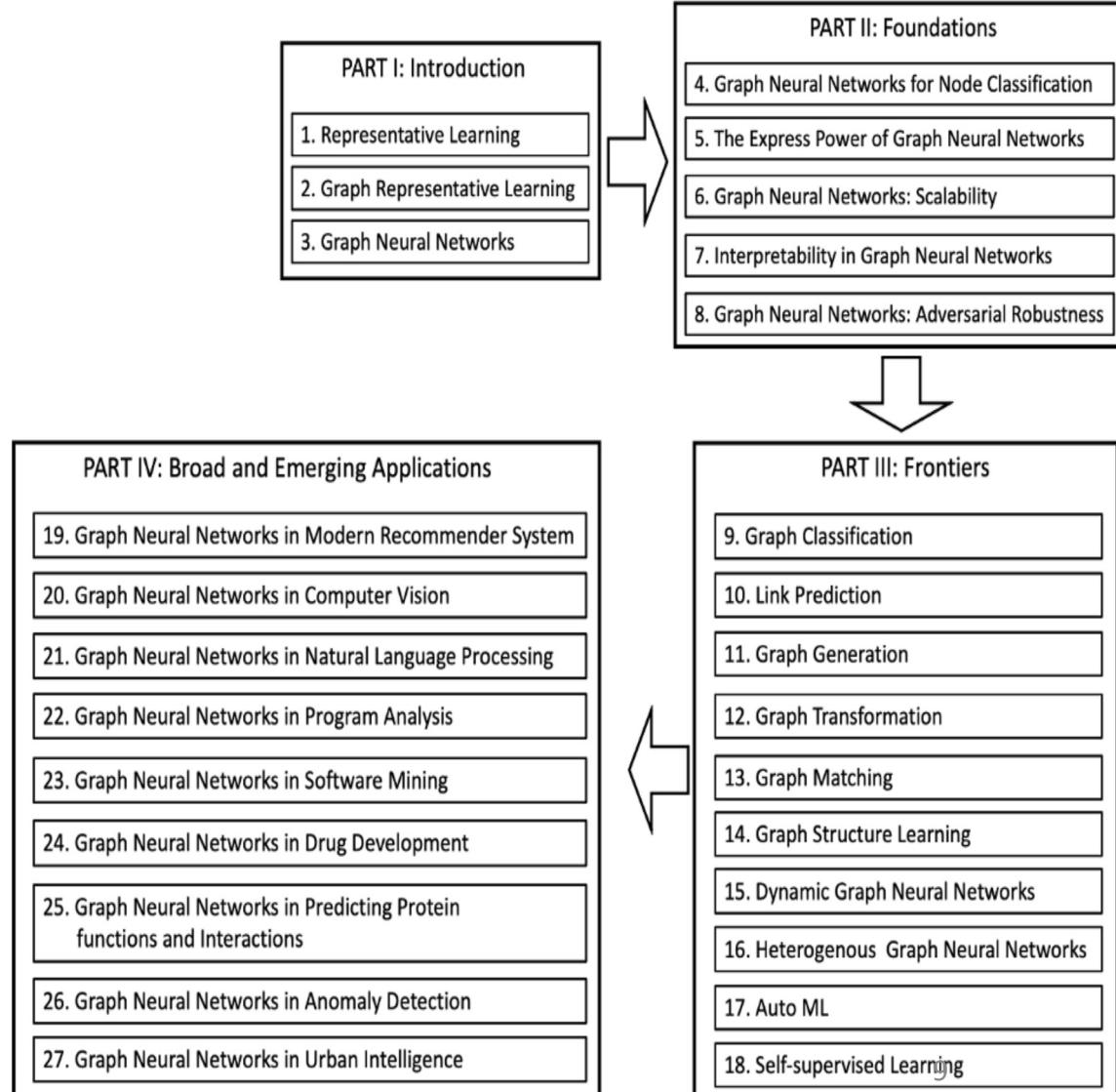
# Graph Neural Networks Book @Springer2022



Free download: <https://graph-neural-networks.github.io/index.html>

The English version of the book is available for on [Springer](#), [Amazon](#) and [JD.COM](#) !

The Chinese version (Posts & Telecom Press, 人民邮电出版社) will be officially published [in the end of 2022!!](#)



# GNNs

## Foundations

# Machine(Deep) Learning with Graphs

## Classical ML tasks on graphs:

- **Node classification**
  - Predict a type of a given node
- **Link prediction**
  - Predict whether two nodes are linked
- **Community detection**
  - Identify densely linked clusters of nodes
- **Graph similarity**
  - How similar are two (sub)graphs

## Recent ML/DL tasks on graphs:

- **Expressive Power of GNNs**
  - Theoretical understanding
- **Scalability of GNNs**
  - Sampling paradigms for scaling up
- **Interpretability of GNNs**
  - Interpretable modeling and explain
- **Adversarial Robustness of GNNs**
  - Adversarial attacks and provable robustness



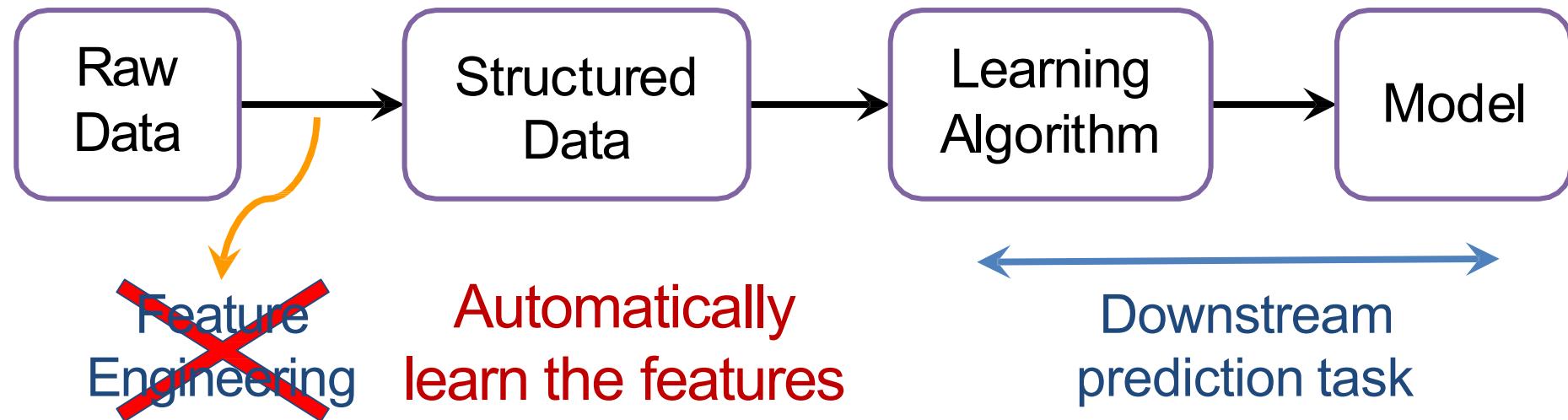
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# GNNs for Node Classification (Chapter 4)

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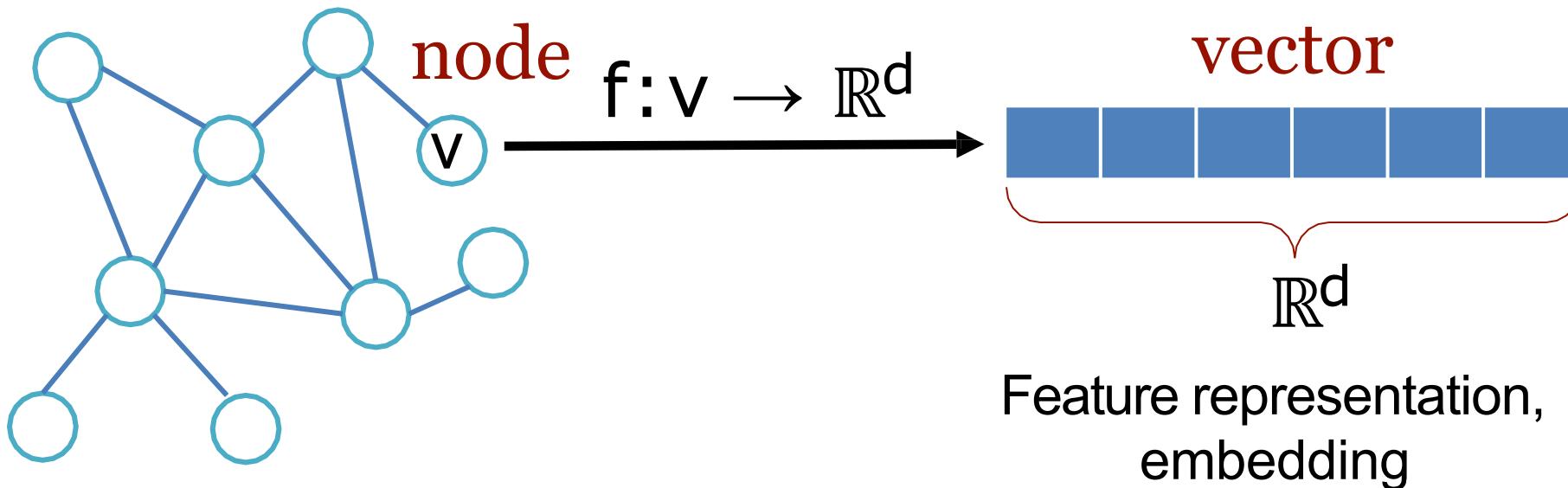
# Machine Learning Lifecycle

- (Supervised) Machine Learning Lifecycle: **feature learning is the key**



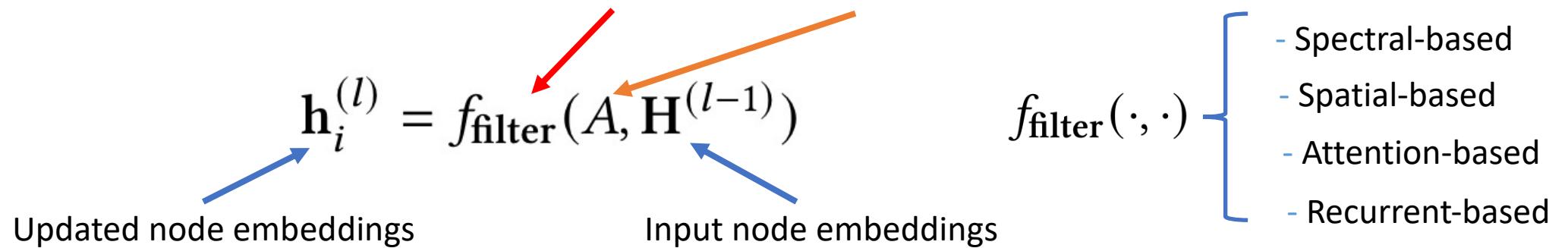
# Feature Learning in Graphs

- Our Goal: Design efficient task-independent/ task-dependent feature learning for machine learning in graphs!

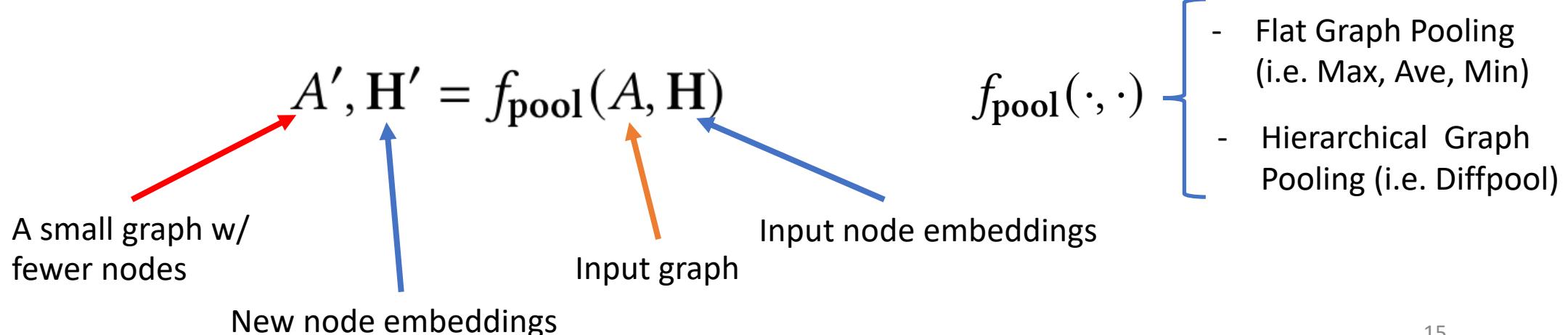


# Graph Neural Networks: Foundations

- Learning node embeddings: A graph filter adjacency matrix

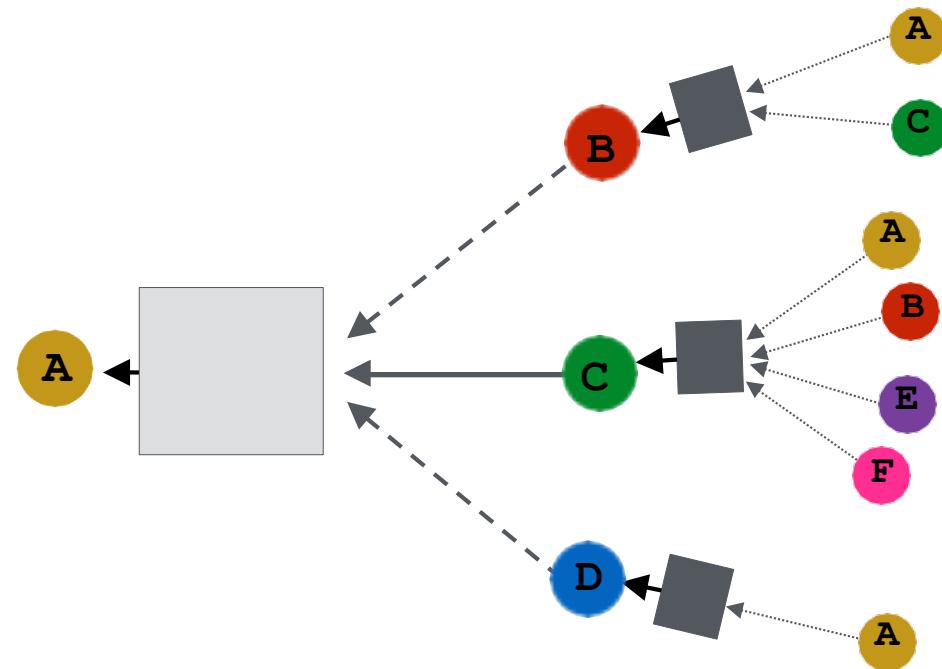
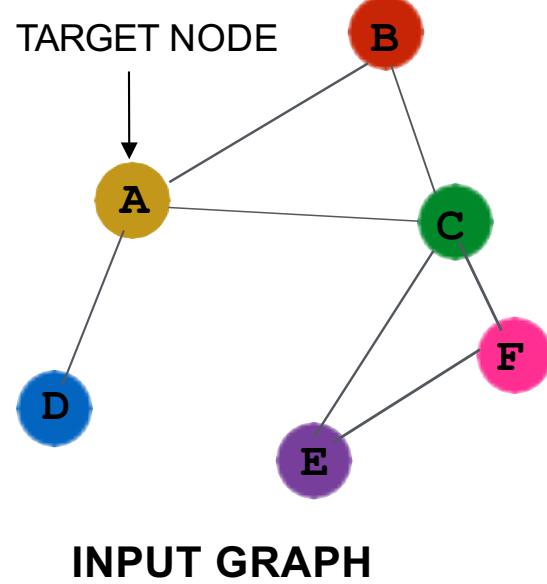


- Learning graph-level embeddings:



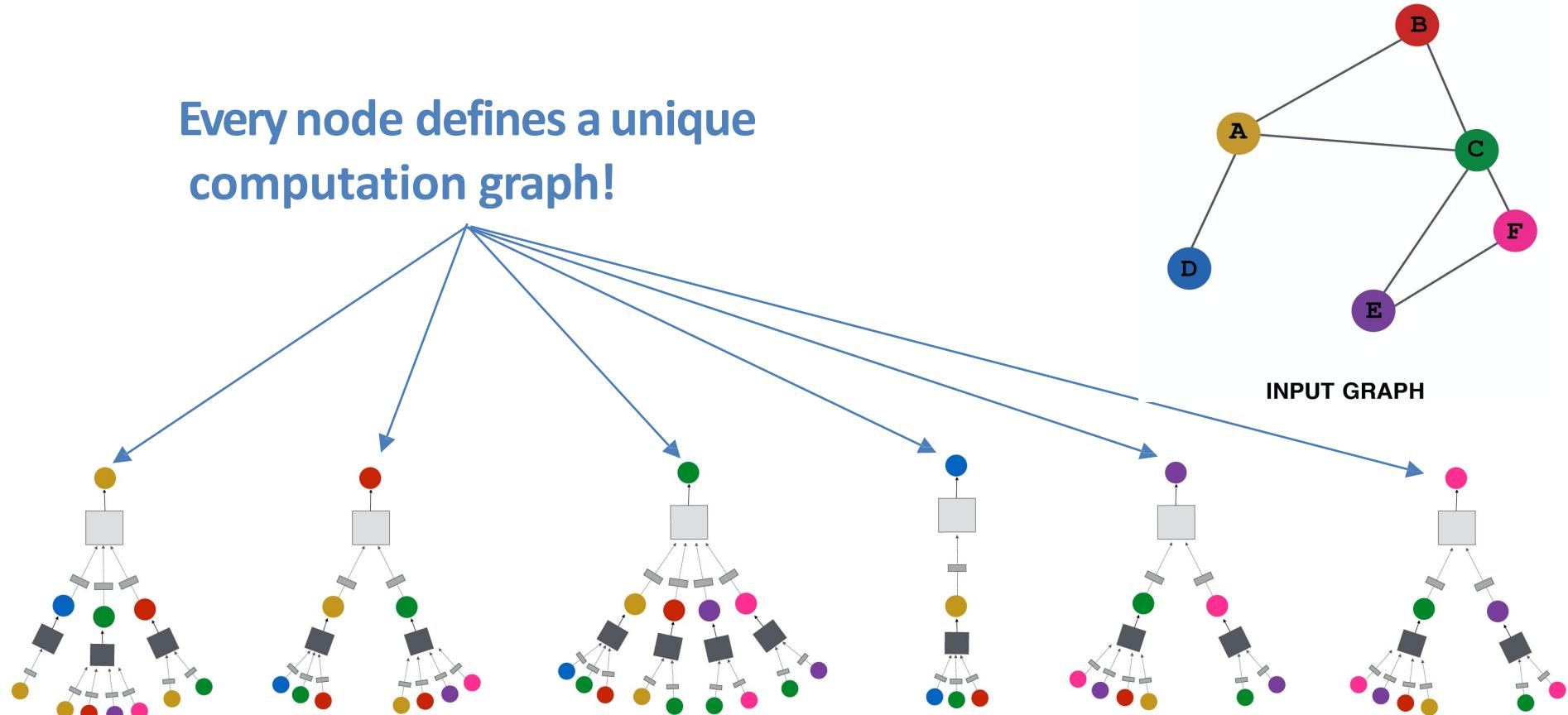
# Graph Neural Networks: Basic Model

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



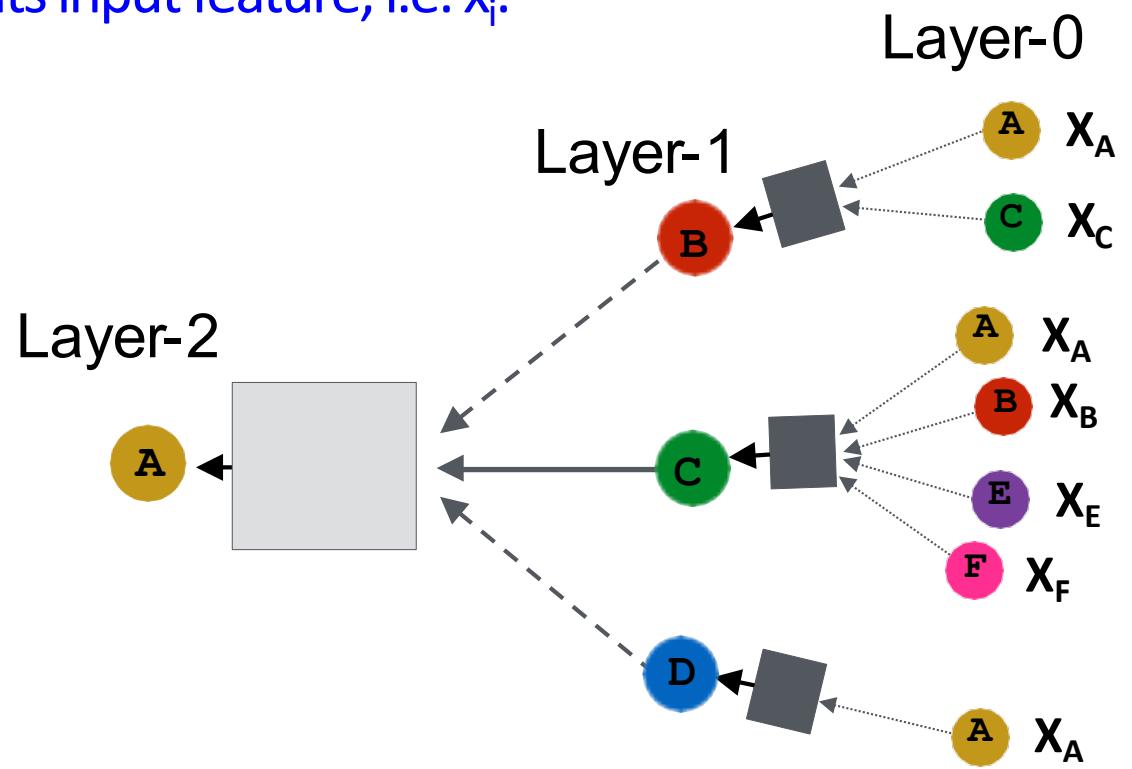
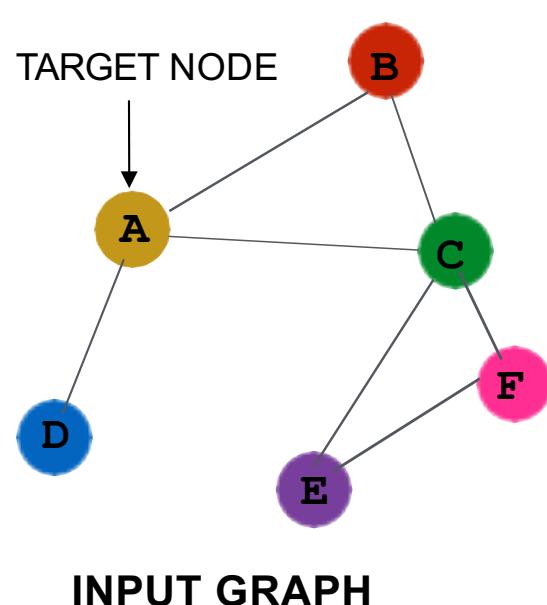
# Neighborhood Aggregation

- **Intuition:** Network neighborhood defines a computation graph



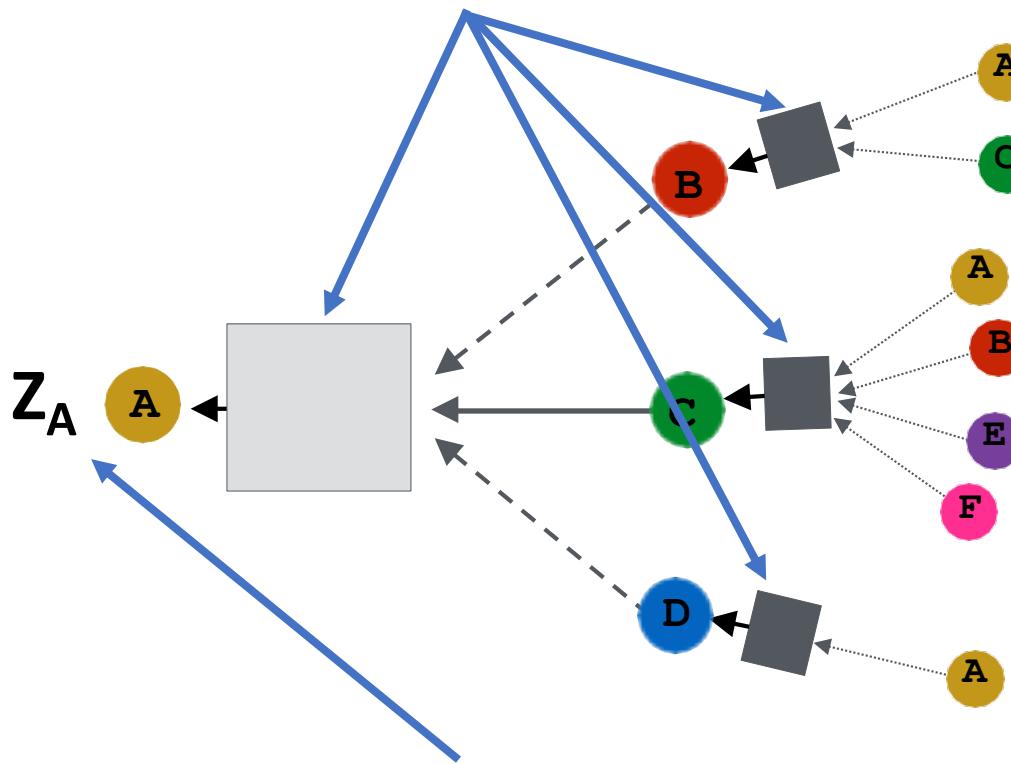
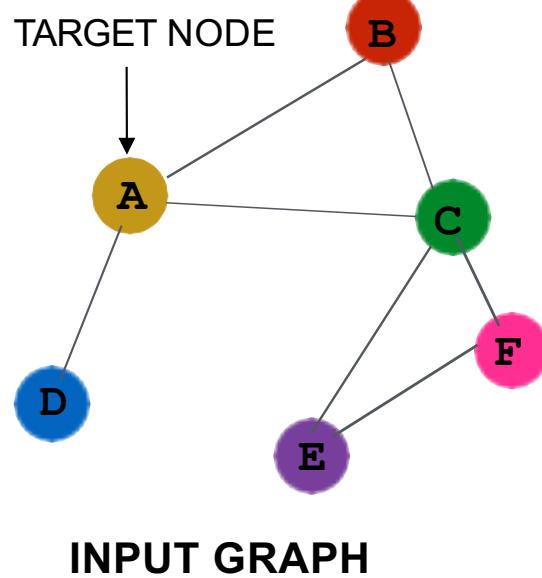
# Neighborhood Aggregation

- Nodes have embeddings at each layer.
- Model can be arbitrary depth.
- “layer-0” embedding of node  $i$  is its input feature, i.e.  $x_i$ .



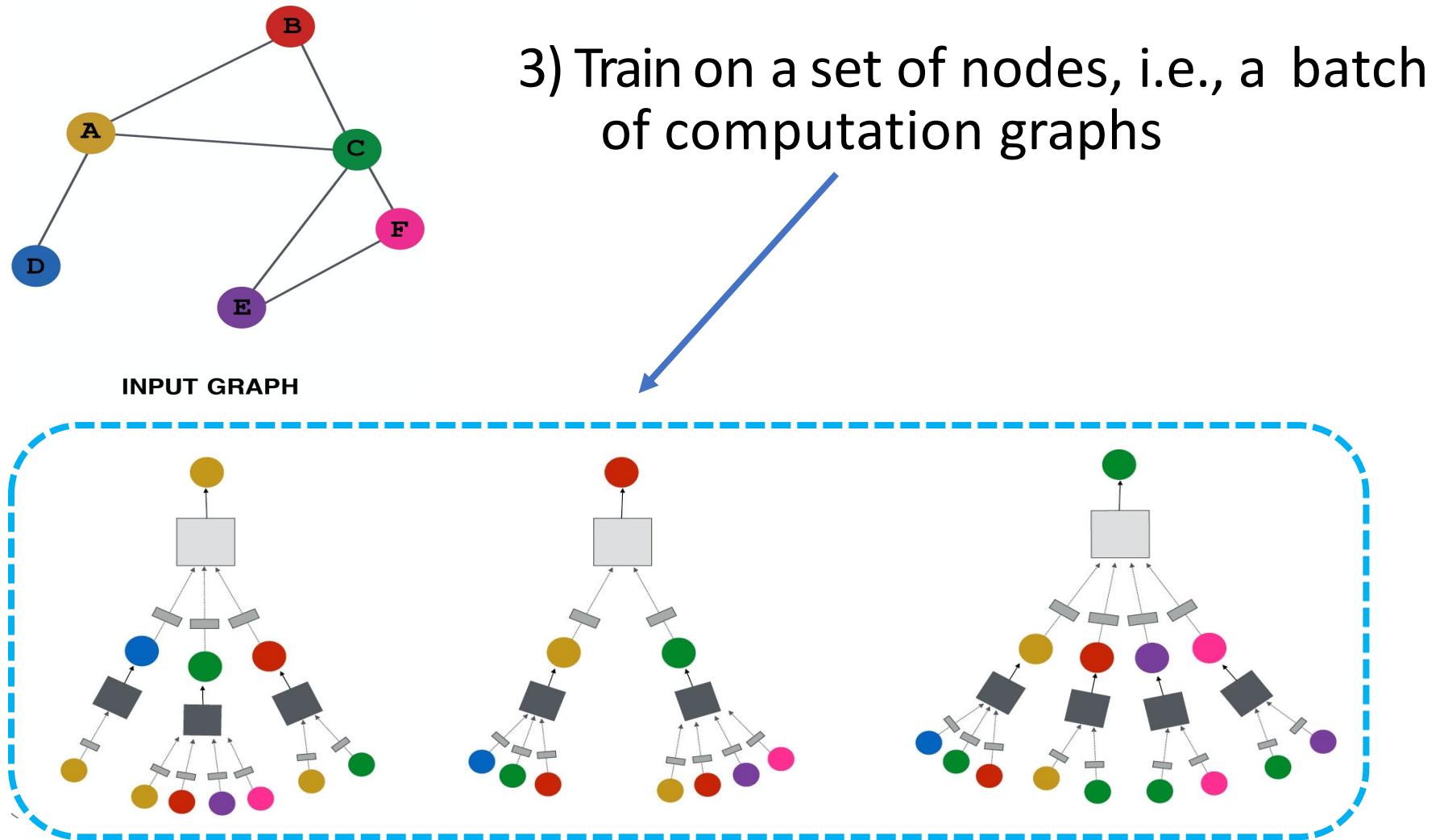
# Overview of GNN Model

1) Define a neighborhood aggregation function

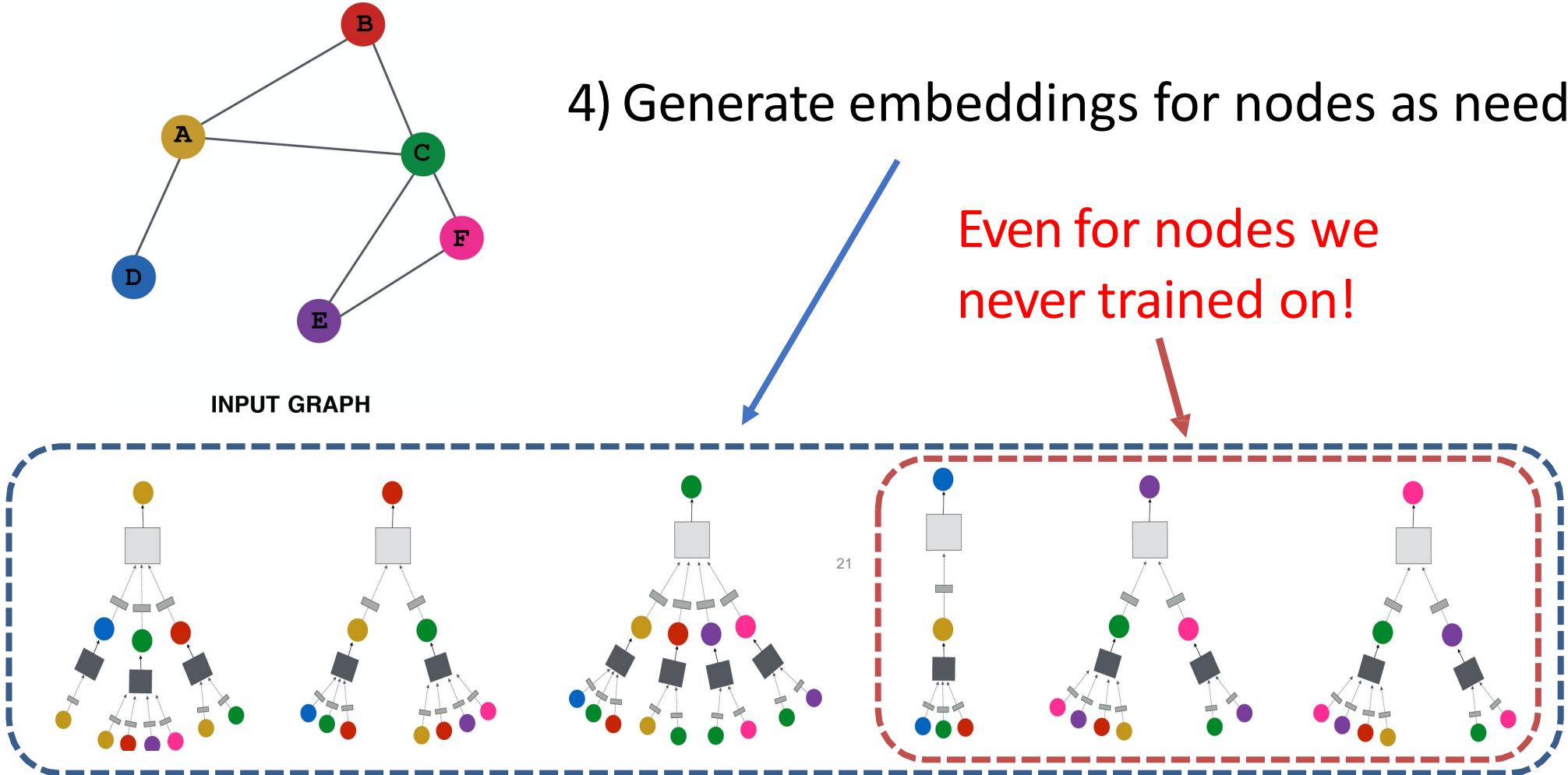


2) Define a loss function on the embeddings,  $L(z_v)$

# Overview of GNN Model

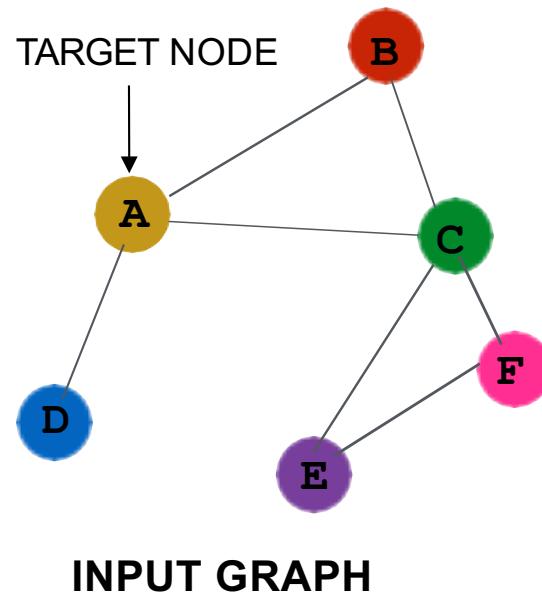


# Overview of GNN Model



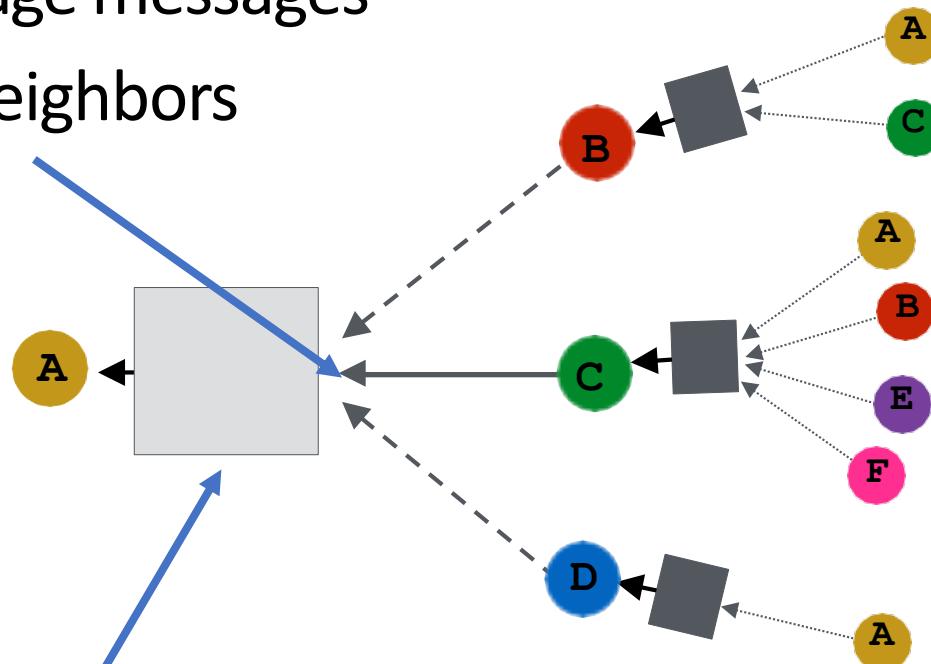
# GNN Model: A Case Study

- **Basic approach:** Average neighbor information and apply a neural network



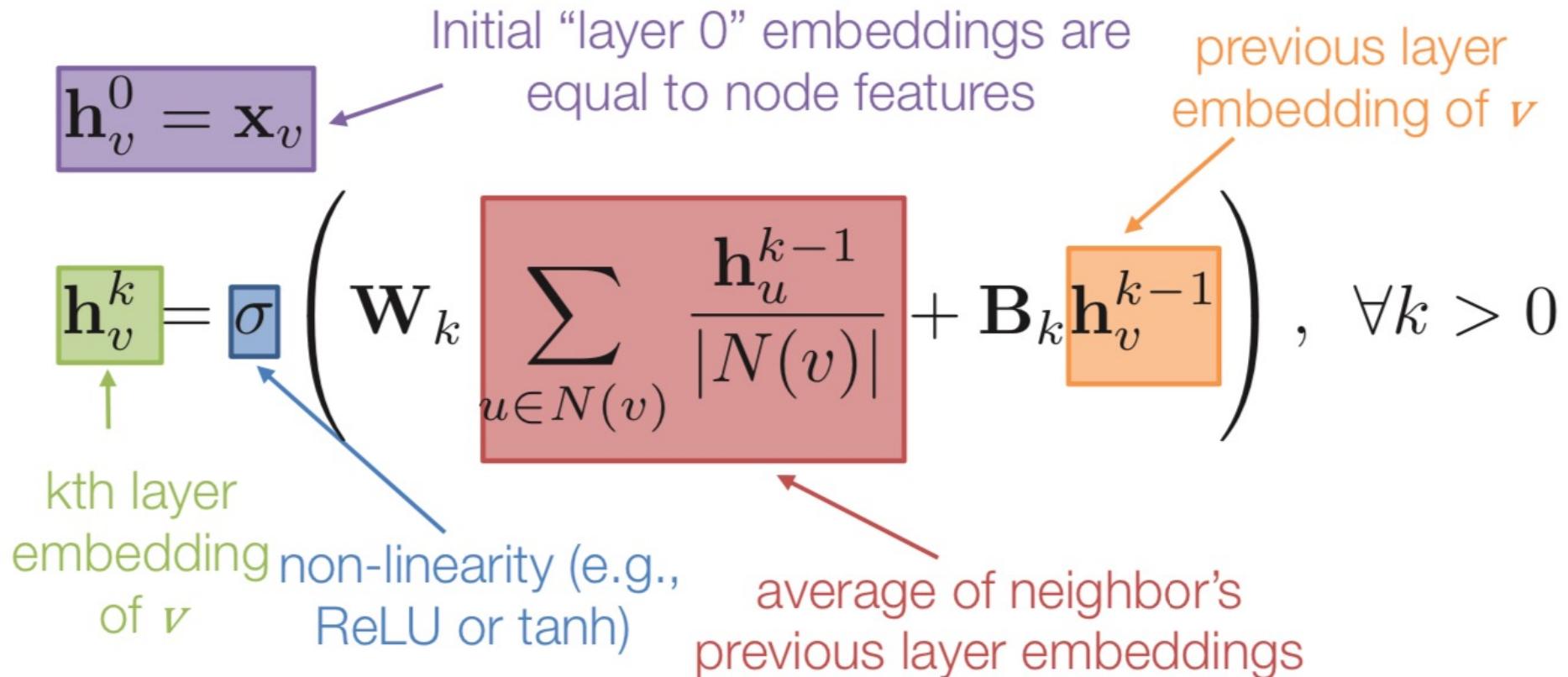
1) average messages  
from neighbors

2) apply neural network



# GNN Model: A Case Study

- **Basic approach:** Average neighbor information and apply a neural network.



# GNN Model: Quick Summary

- **Key idea:** generate node embeddings by aggregating neighborhood information.
  - Allows for parameter sharing in the encoder
  - Allows for inductive learning

# Graph Neural Networks: Popular Models

- **Supervised Graph Neural Networks**
  - Spectral-based Graph Filters
    - GCN (Kipf & Welling, ICLR 2017), Chebyshev-GNN (Defferrard et al. NIPS 2016)
  - Spatial-based Graph Filters
    - MPNN (Gilmer et al. ICML 2017), GraphSage (Hamilton et al. NIPS 2017)
    - GIN (Xu et al. ICLR 2019)
  - Attention-based Graph Filters
    - GAT (Velickovic et al. ICLR 2018)
  - Recurrent-based Graph Filters
    - GGNN (Li et al. ICLR 2016)
- **Unsupervised Graph Neural Networks**
  - Variational graph auto-encoders (Kipf and Welling, 2016)
  - Deep graph infomax (Velickovic et al, 2019)

# Graph Convolution Networks (GCN)

**Key idea:** spectral convolution on graphs

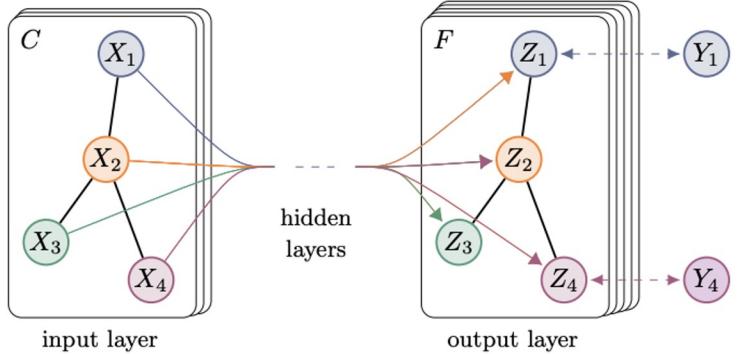
Eigen-decomposition  
is **expensive**

Chebyshev polynomials  
accelerates but still not  
powerful

First-order approxima-  
tion fast and powerful

Renormalization trick  
stabilizes the numerical  
computation

$$\begin{aligned}
 f_{\text{filter}} * \mathbf{x}_i &= \mathbf{U} f(\Lambda) \mathbf{U}^T \mathbf{x}_i \\
 \downarrow & \\
 f'_{\text{filter}} * \mathbf{x}_i &\approx \sum_{p=0}^P \theta'_p \mathbf{T}_p(\tilde{\mathbf{L}}) \mathbf{x}_i \\
 \downarrow & \\
 f_{\text{filter}} * \mathbf{h}_i^{(l)} &\approx \theta(I_n + D^{-\frac{1}{2}} A D^{-\frac{1}{2}}) \mathbf{h}_i^{(l)} \\
 \downarrow & \\
 \mathbf{H}^{(l+1)} &= \sigma(\tilde{D}^{-\frac{1}{2}} \tilde{A} \tilde{D}^{-\frac{1}{2}} \mathbf{H}^{(l)} \mathbf{W}^{(l)})
 \end{aligned}$$

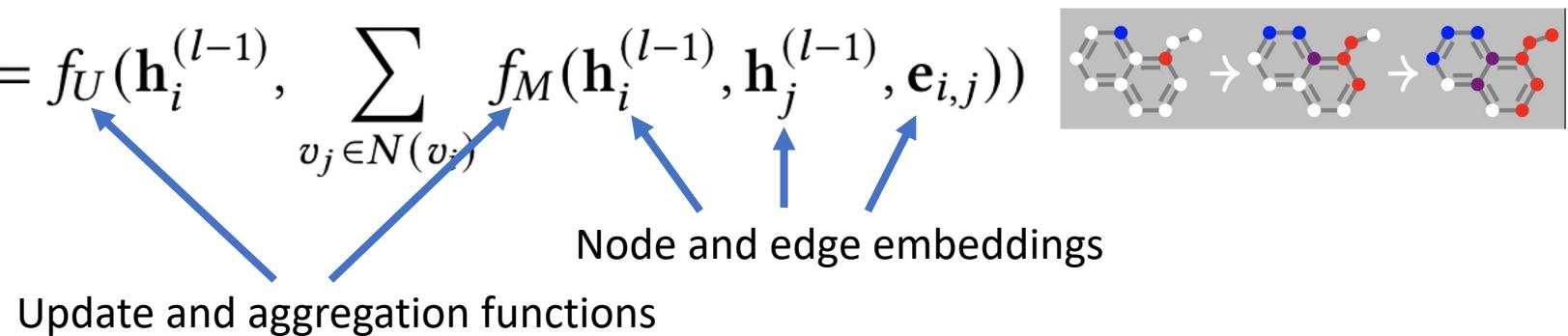


# Message Passing Neural Network (MPNN)

**Key idea:** graph convolutions as a message passing process

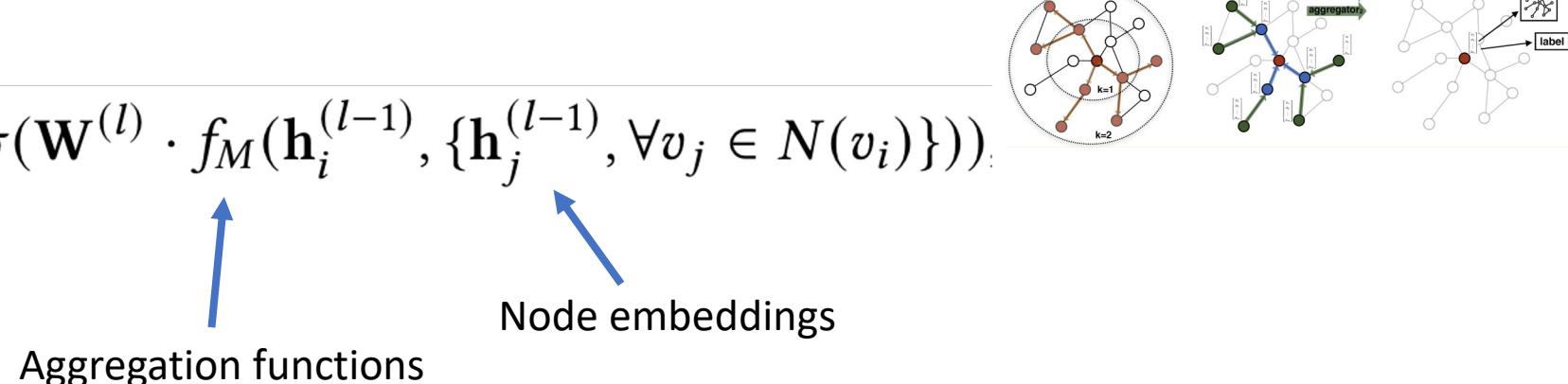
MPNN:  $\mathbf{h}_i^{(l)} = f_{\text{filter}}(A, \mathbf{H}^{(l-1)}) = f_U(\mathbf{h}_i^{(l-1)}, \sum_{v_j \in N(v_i)} f_M(\mathbf{h}_i^{(l-1)}, \mathbf{h}_j^{(l-1)}, \mathbf{e}_{i,j}))$

**expensive** if  
the number  
of nodes are  
large



GraphSage:  $f_{\text{filter}}(A, \mathbf{H}^{(l-1)}) = \sigma(\mathbf{W}^{(l)} \cdot f_M(\mathbf{h}_i^{(l-1)}, \{\mathbf{h}_j^{(l-1)}, \forall v_j \in N(v_i)\}))$

**sampling** to  
obtain a fixed  
number of  
neighbors



# Graph Attention Network (GAT)

**Key idea:** dynamically learn the weights (attention scores) on the edges when performing message passing

Weighted sum of node embeddings

$$\mathbf{h}_i^{(l)} = f_{\text{filter}}(A, \mathbf{H}^{(l-1)}) = \sigma \left( \sum_{v_j \in N(v_i)} \alpha_{ij} \mathbf{W}^{(l)} \mathbf{h}_j^{(l-1)} \right)$$

Learned local weights with self-attention

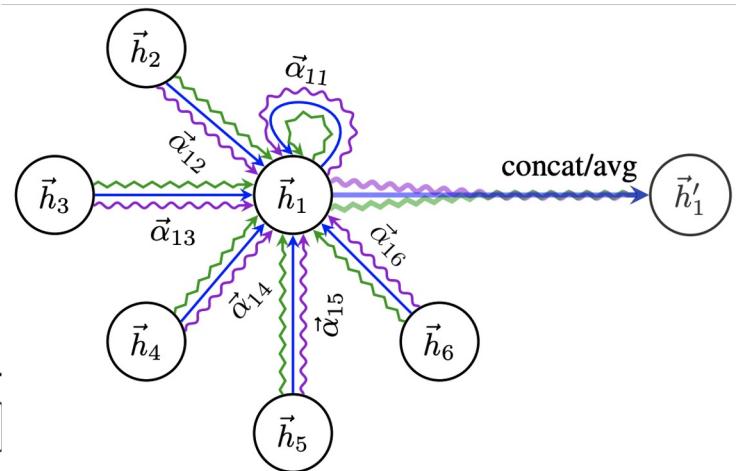
$$\alpha_{ij} = \frac{\exp(\text{LeakyReLU}(\mathbf{u}^{(l)T} [\mathbf{W}^{(l)} \mathbf{h}_i^{(l-1)} || \mathbf{W}^{(l)} \mathbf{h}_j^{(l-1)}]))}{\sum_{v_k \in N(v_i)} \exp(\text{LeakyReLU}(\mathbf{u}^{(l)T} [\mathbf{W}^{(l)} \mathbf{h}_i^{(l-1)} || \mathbf{W}^{(l)} \mathbf{h}_k^{(l-1)}]))}$$

Intermediate node embeddings

$$f_{\text{filter}}(A, \mathbf{H}^{(l-1)}) = \parallel_{k=1}^K \sigma \left( \sum_{v_j \in N(v_i)} \alpha_{ij}^k \mathbf{W}_k^{(l)} \mathbf{h}_j^{(l-1)} \right)$$

Final node embeddings

$$f_{\text{filter}}(A, \mathbf{H}^{(L-1)}) = \sigma \left( \frac{1}{K} \sum_{k=1}^K \sum_{v_j \in N(v_i)} \alpha_{ij}^k \mathbf{W}_k^{(L)} \mathbf{h}_j^{(L-1)} \right)$$



# Gated Graph Neural Networks (GGNN)

**Key idea:** the use of Gated Recurrent Units while taking into account edge type and directions

Zero-padding

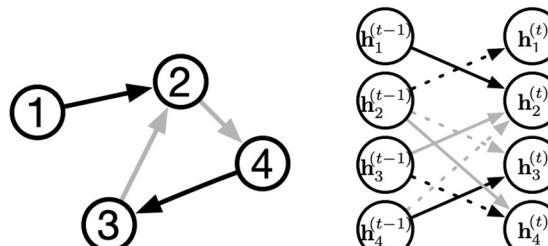
input node  
embeddings

Incoming &  
outcoming  
edges for  
node  $v_i$

$$\begin{aligned} \mathbf{h}_i^{(0)} &= [\mathbf{x}_i^T, \mathbf{0}]^T \\ \mathbf{a}_i^{(l)} &= A_{i:}^T [\mathbf{h}_1^{(l-1)} \dots \mathbf{h}_n^{(l-1)}]^T \\ \mathbf{h}_i^{(l)} &= \text{GRU}(\mathbf{a}_i^{(l)}, \mathbf{h}_i^{(l-1)}) \end{aligned}$$

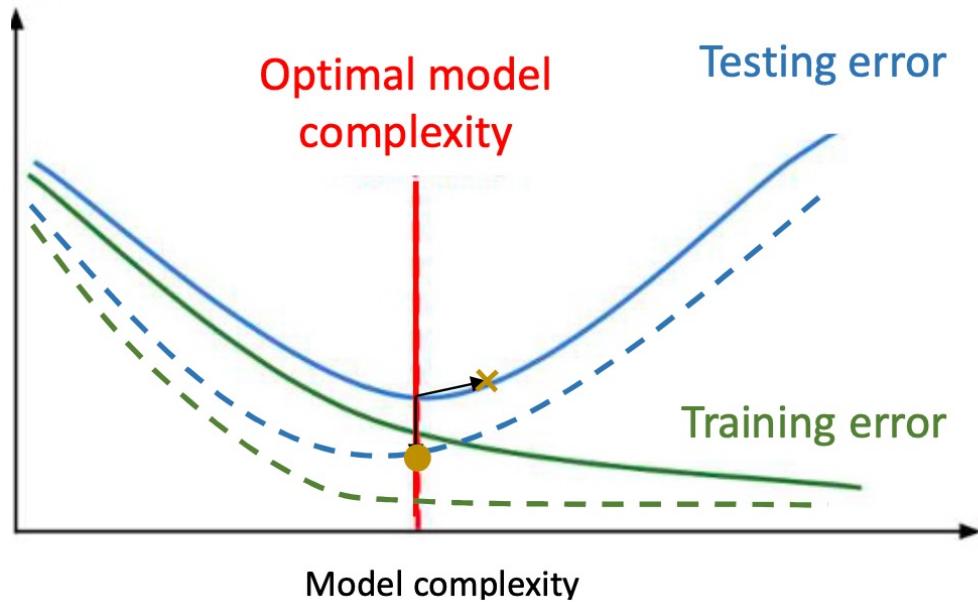


GRU for fusing node embeddings

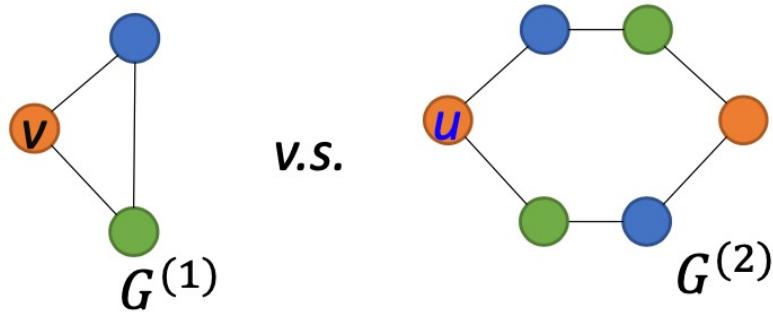


	Outgoing Edges				Incoming Edges			
	1	2	3	4	1	2	3	4
1		B						
2			C			B'		C'
3	C							B'
4		B				C'		

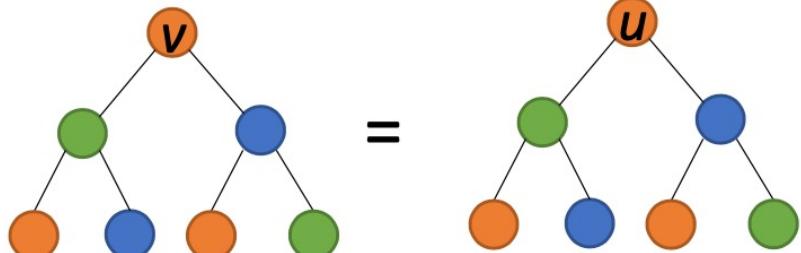
# Expressive Power of GNNs (Chapter 5)



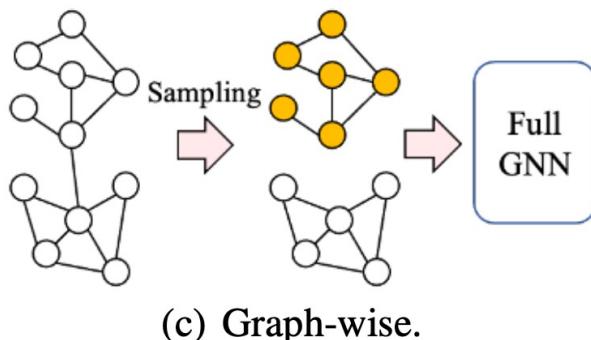
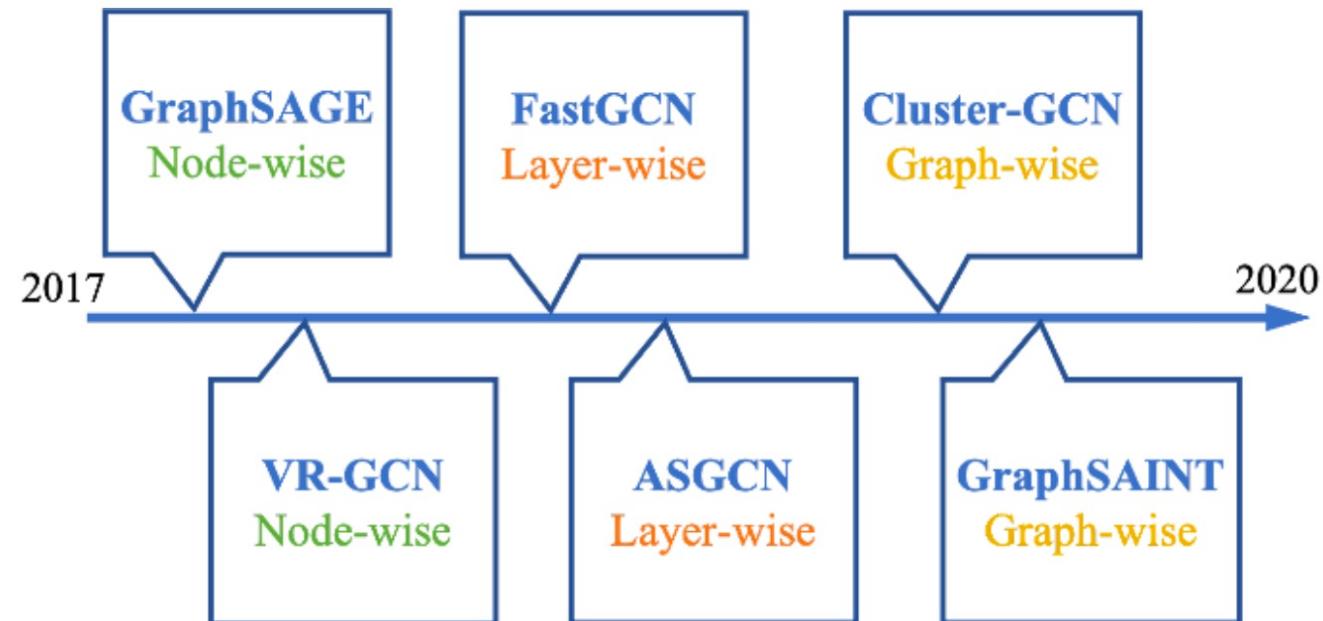
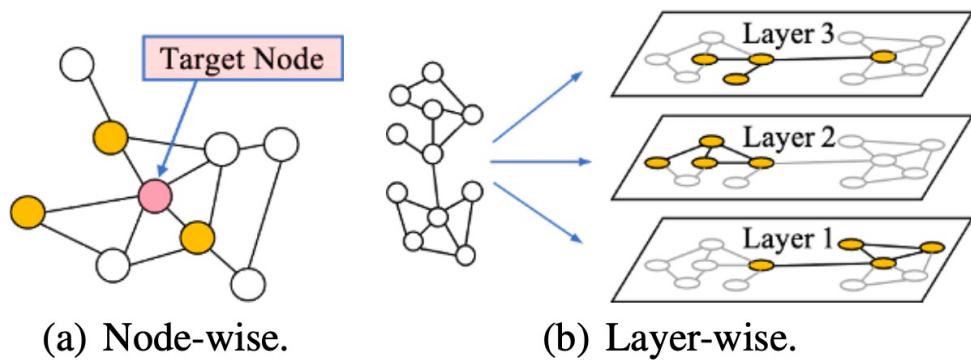
- ✖ Naively improving the expressive power by increasing model complexity
- Improving the expressive power by injecting inductive bias into the model while keeping model complexity
- Without inductive bias
- With inductive bias



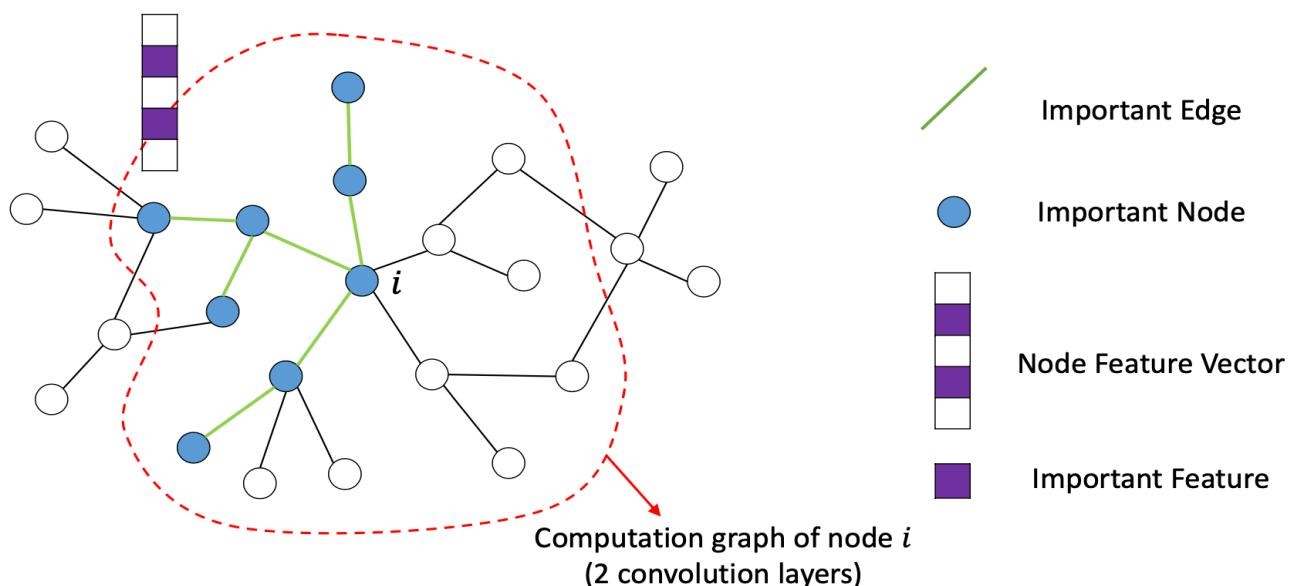
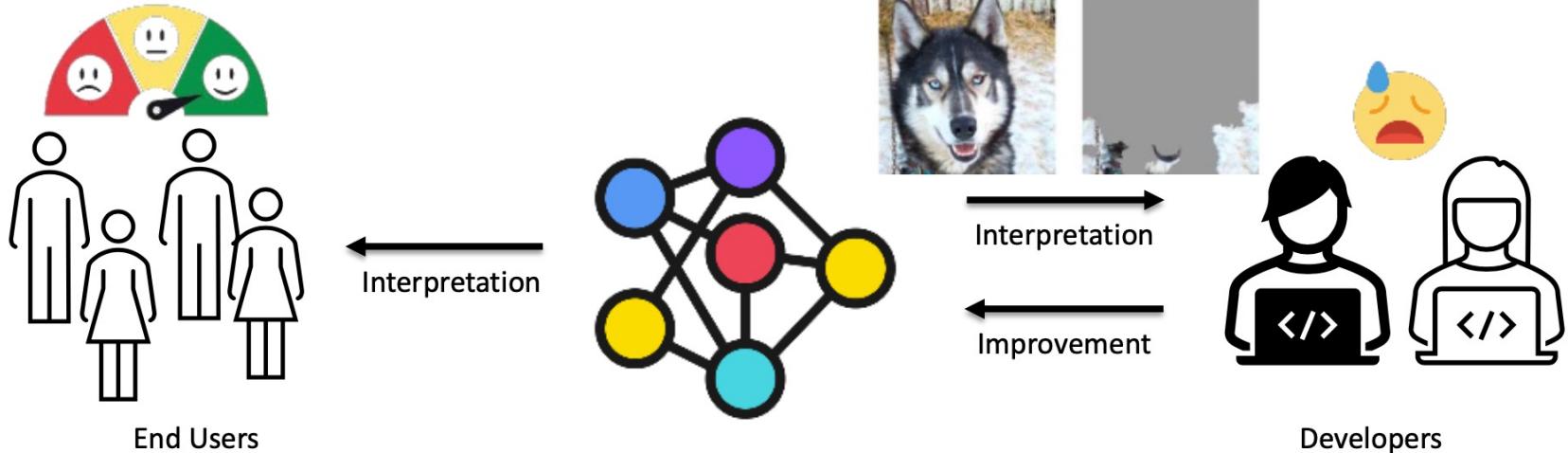
Corresponding subtrees:



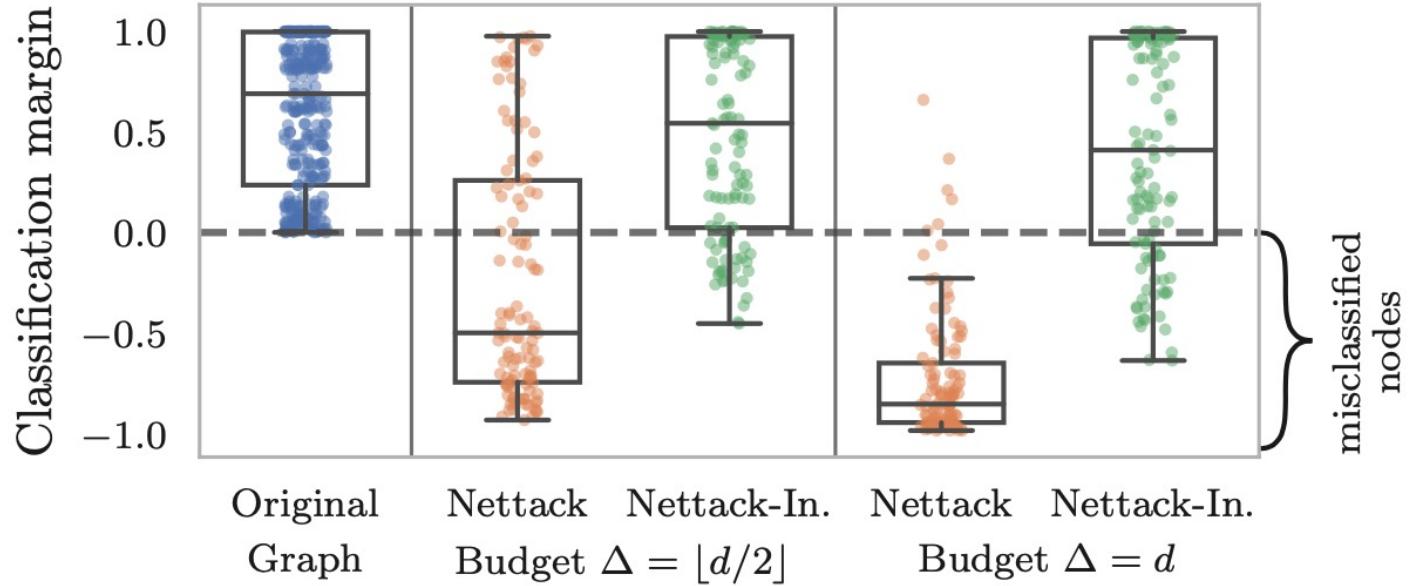
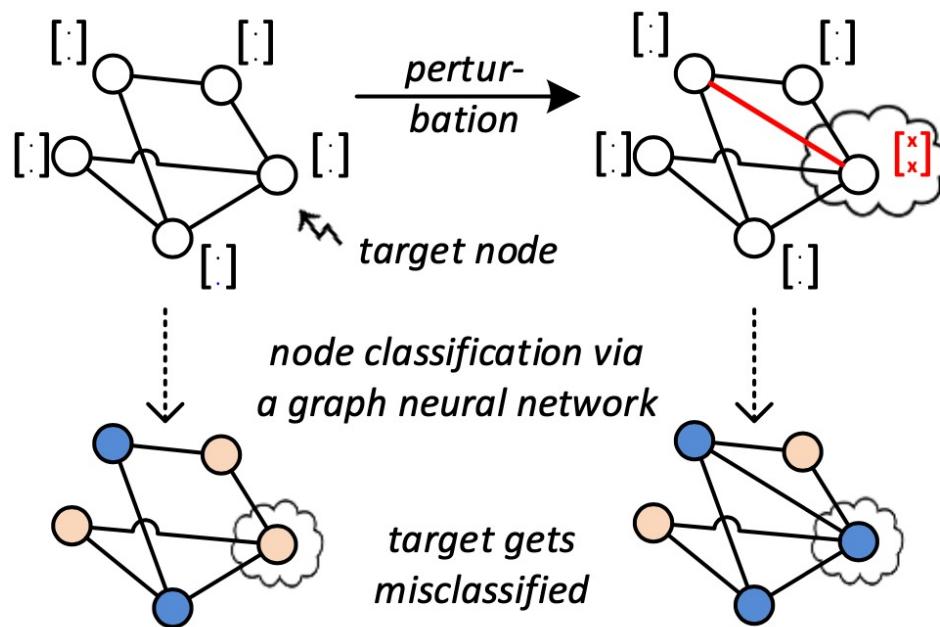
# GNNs: Scalability (Chapter 6)



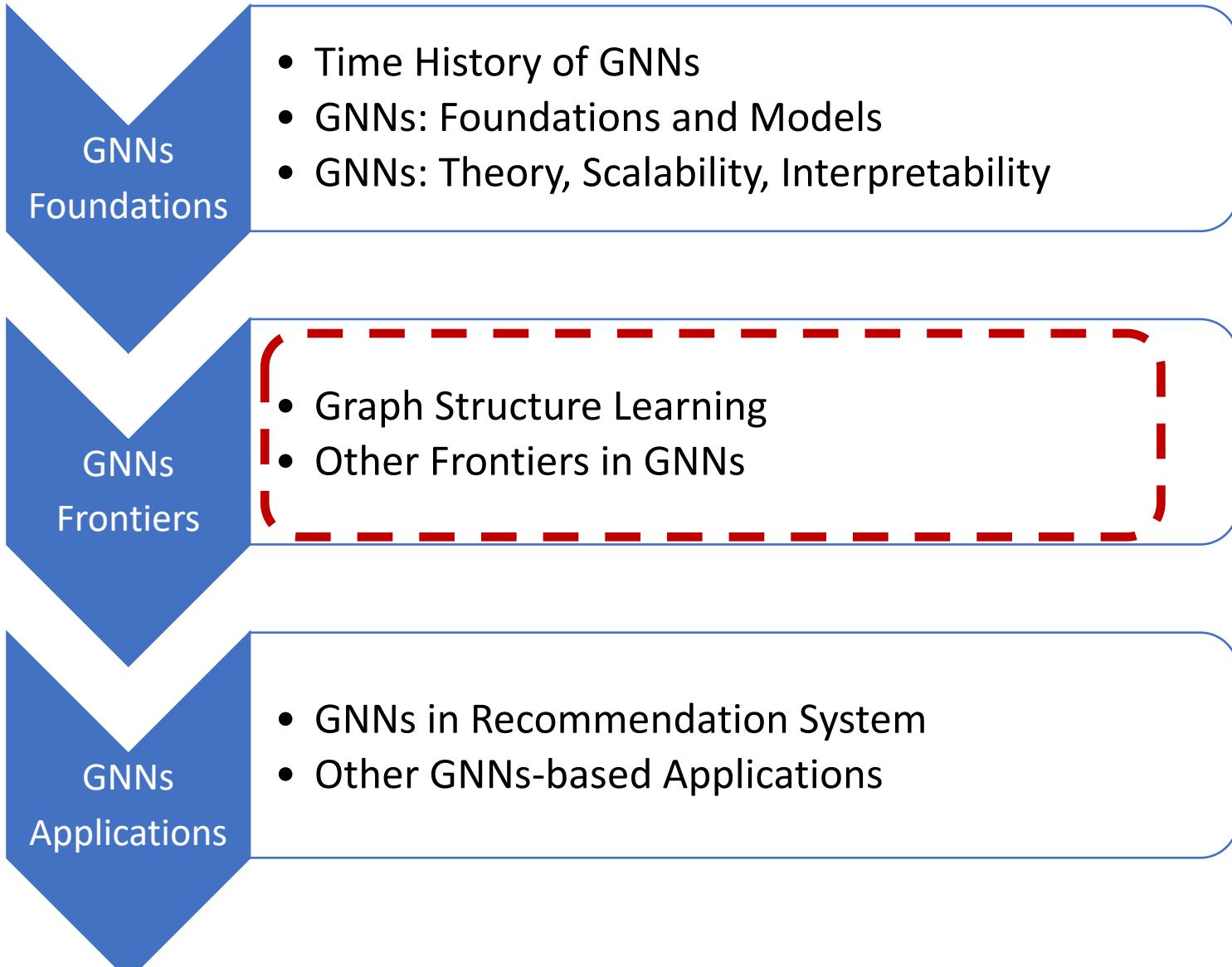
# Interpretability in GNNs (Chapter 7)



# GNNs: Adversarial Robustness (Chapter 8)



# Outline



**GNN book website :**

<https://graph-neural-networks.github.io/index.html>

**GNN Springer :**

<https://link.springer.com/book/10.1007/978-981-16-6054-2>

**Amazon :**

<https://www.amazon.com/Graph-Neural-Networks-Foundations-Applications/dp/9811660530>

**JD.com (京东商城) :**

<https://item.jd.com/10043589466641.html>

# GNNs Frontiers



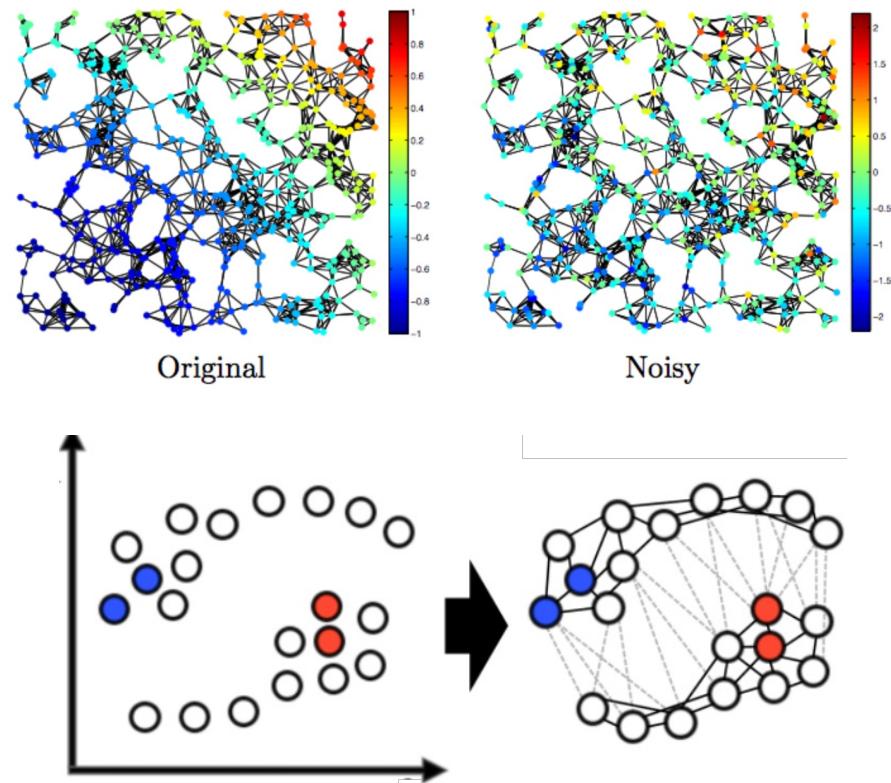
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# GNNs: Graph Structure Learning (Chapter 14)

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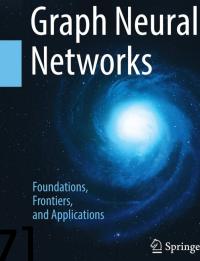
# Graph Learning: Motivations

- GNNs are powerful, unfortunately, it requires **graph-structured data available**.
- Questionable if the given **intrinsic graph-structures are optimal** (i.e., noisy, incomplete, etc.) for the downstream tasks.
- Many applications (e.g., NLP tasks) may only have **non-graph structured data or even just the original feature matrix**, requiring additional graph construction.



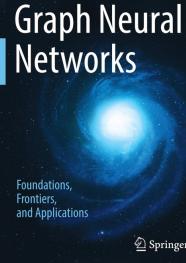
# Graph Learning: Formulation

- Deep graph Learning
  - **Input:** A raw graph input  $G \in \mathcal{G}$ 
    - Given a noisy  $G = (V, E)$  with  $(X, A^0)$ , where  $X \in R^{N \times d}$ ,  $A^0 \in R^{N \times N}$
    - Given initial feature matrix  $X$ , where  $X \in R^{N \times d}$
  - **Output:** An optimal graph adjacency  $A \in R^{N \times N}$  and node embeddings  $Z \in R^{N \times d'}$

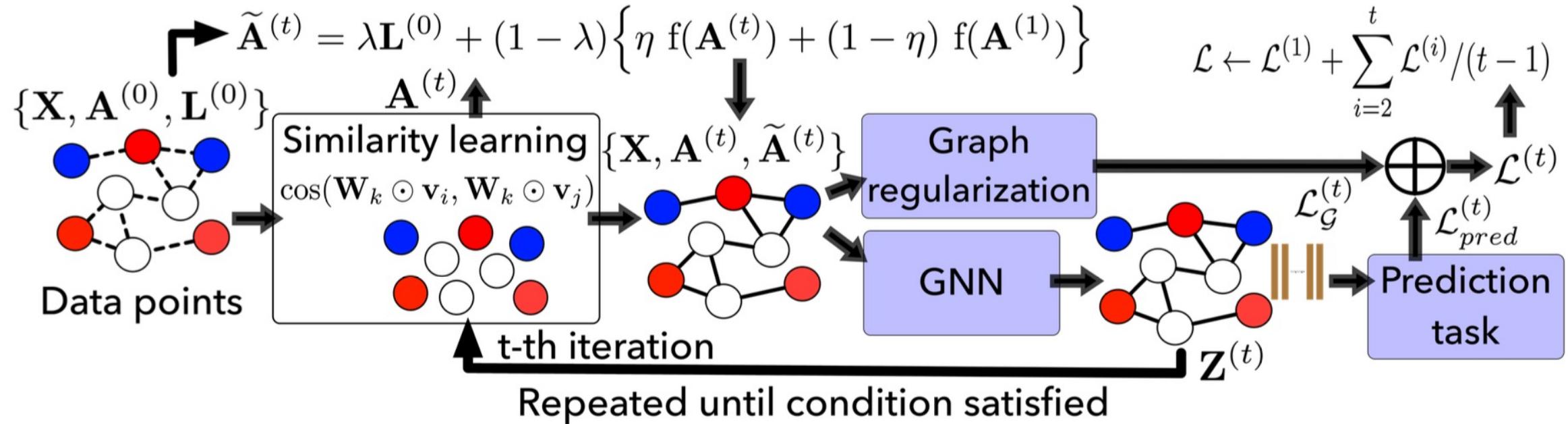


# Existing State-of-the-art Methods

- Graph construction from data [Kalofolias, 2016; Kalofolias and Perraudinl, 2017]
  - Gaussian kernel or KNN-based
  - Directly optimizing the graph adjacency matrix with smoothed graph signals
  - Issues: 1) does not consider downstream task; 2) no refinement
- Dynamic models of interacting systems [Kipf et al., ICML'18]
  - Inferring an explicit interaction structure using a variational graph auto-encoder
  - Issues: 1) cannot joint learn the graph structure and graph representations; 2) transductive
- Jointly optimizing graph structures and GNN parameters [Franceschi, ICML '19]
  - Modeling joint probability distribution on the edges of the graph consisting of N number of vertices
  - Issues: 1) hard to optimize; 2) not scalable; 3) cannot handle inductive learning



# Iterative Deep Graph Learning : System Overview



- Graph learning as **similarity metric learning**
- Graph regularization to **control smoothness, sparsity, and connectivity**
- Iterative method to **refine the graph structures and graph embeddings**



# IDGL: Graph Learning as Similarity Metric Learning

- We design a **multi-head weighted cosine similarity** metric function to learn a similarity matrix  $S$  for all pairs of nodes.

$$s_{ij}^k = \cos(\mathbf{W}_k \odot \mathbf{x}_i, \mathbf{W}_k \odot \mathbf{x}_j) \quad s_{ij} = \frac{1}{m} \sum_{k=1}^m s_{ij}^k$$

- We proceed to extract a **symmetric sparse adjacency** matrix from the similarity matrix  $S$  by considering only the  **$\varepsilon$ -neighborhood** for each node.

$$\mathbf{A}_{ij} = \begin{cases} \mathbf{S}_{ij} & \mathbf{S}_{ij} > \varepsilon \\ 0 & \text{otherwise} \end{cases} \quad \tilde{\mathbf{A}} = \lambda \mathbf{L}_0 + (1 - \lambda) \frac{\mathbf{A}_{ij}}{\sum_j \mathbf{A}_{ij}}$$

where  $\mathbf{L}_0$  is the normalized adjacency matrix of the initial graph (or kNN-graph).

# IDGL: Graph Regularization

- We adapt the techniques designed for learning graphs from smooth and apply them as regularization for controlling smoothness, connectivity and sparsity

$$\Omega(\mathbf{A}, \mathbf{X}) = \frac{1}{2} \sum_{i,j} \mathbf{A}_{ij} \|\mathbf{x}_i - \mathbf{x}_j\|^2 = \text{tr}(\mathbf{X}^T \mathbf{L} \mathbf{X}) \quad \text{Smoothness}$$

$$f(\mathbf{A}) = -\beta \mathbf{1}^T \log(\mathbf{A} \mathbf{1}) + \gamma \|\mathbf{A}\|_F^2 \quad \text{Connectivity \& sparsity}$$

$$\mathcal{L}_{\mathcal{G}} = \alpha \Omega(\mathbf{A}, \mathbf{X}) + f(\mathbf{A}) \quad \text{Graph regularization loss}$$

# IDGL: Iterative Method for Joint Graph Structure and Representation Learning

- Iterative method repeatedly

- refines the adjacency matrix with the updated node embeddings
- refines the node embeddings with the updated adjacency matrix

- Iterative procedure dynamically stops

- the learned adjacency matrix converges with certain threshold
- the maximal number of iterations is reached

```

8 while ( $t == 0$  or  $\|\mathbf{A}^{(t)} - \mathbf{A}^{(t-1)}\|_F^2 > \delta \|\mathbf{A}^{(0)}\|_F^2$ ) do
9    $t \leftarrow t + 1$ 
10   $\mathbf{A}^{(t)}, \tilde{\mathbf{A}}^{(t)} \leftarrow \{\mathbf{Z}^{(t-1)}, \mathbf{A}_0\}$  using Eqs. (2), (3) and (10)
11   $\tilde{\mathbf{A}}^{(t)} \leftarrow \eta \tilde{\mathbf{A}}^{(t)} + (1 - \eta) \tilde{\mathbf{A}}^{(0)}$ 
12   $\mathbf{Z}^{(t)} \leftarrow \{\tilde{\mathbf{A}}^{(t)}, \mathbf{X}\}$  using Eq. (7)
13   $\hat{\mathbf{y}} \leftarrow \{\tilde{\mathbf{A}}^{(t)}, \mathbf{Z}^{(t)}\}$  using Eq. (8)
14   $\mathcal{L}_{\text{pred}}^{(t)} \leftarrow \{\hat{\mathbf{y}}, \mathbf{y}\}$  using Eq. (9)
15   $\mathcal{L}_{\mathcal{G}}^{(t)} \leftarrow \{\mathbf{A}^{(t)}, \mathbf{X}\}$  using Eqs. (4)–(6)
16   $\mathcal{L}^{(t)} \leftarrow \mathcal{L}_{\text{pred}}^{(t)} + \mathcal{L}_{\mathcal{G}}^{(t)}$ 
17 end

```

# Results (Transductive Setting)

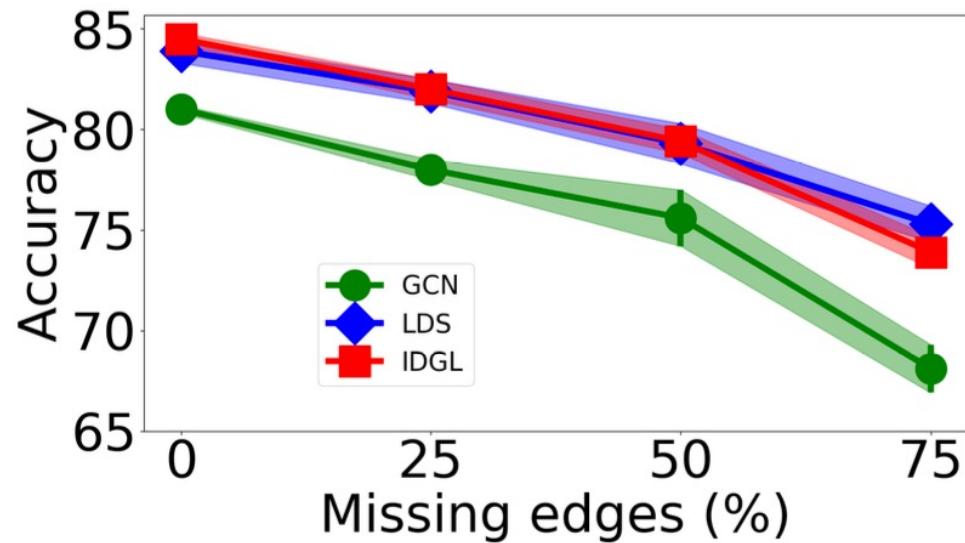
Model	Cora	Citeseer	Pubmed	ogbn-arxiv	Wine	Cancer	Digits
GCN	81.5	70.3	79.0	71.7 (0.3)	—	—	—
GAT	83.0 (0.7)	72.5 (0.7)	79.0 (0.3)	—	—	—	—
GraphSage	77.4 (1.0)	67.0 (1.0)	76.6 (0.8)	71.5 (0.3)	—	—	—
APPNP	—	<b>75.7 (0.3)</b>	79.7 (0.3)	—	—	—	—
H-GCN	<b>84.5 (0.5)</b>	72.8 (0.5)	79.8 (0.4)	—	—	—	—
GCN+GDC	83.6 (0.2)	73.4 (0.3)	78.7 (0.4)	—	—	—	—
LDS	84.1 (0.4)	75.0 (0.4)	—	—	97.3 (0.4)	94.4 (1.9)	92.5 (0.7)
GCN <sub>kNN</sub> *	—	—	—	—	95.9 (0.9)	94.7 (1.2)	89.5 (1.3)
LDS*	83.9 (0.6)	74.8 (0.3)	—	—	96.9 (1.4)	93.4 (2.4)	90.8 (2.5)
IDGL	<b>84.5 (0.3)</b>	74.1 (0.2)	—	—	97.8 (0.6)	<b>95.1 (1.0)</b>	93.1 (0.5)
IDGL-ANCH	84.4 (0.2)	72.0 (1.0)	<b>82.7 (0.4)</b>	<b>72.0 (0.3)</b>	<b>98.1 (1.1)</b>	94.8 (1.4)	<b>93.2 (0.9)</b>

# Results (Inductive Setting & Runtime)

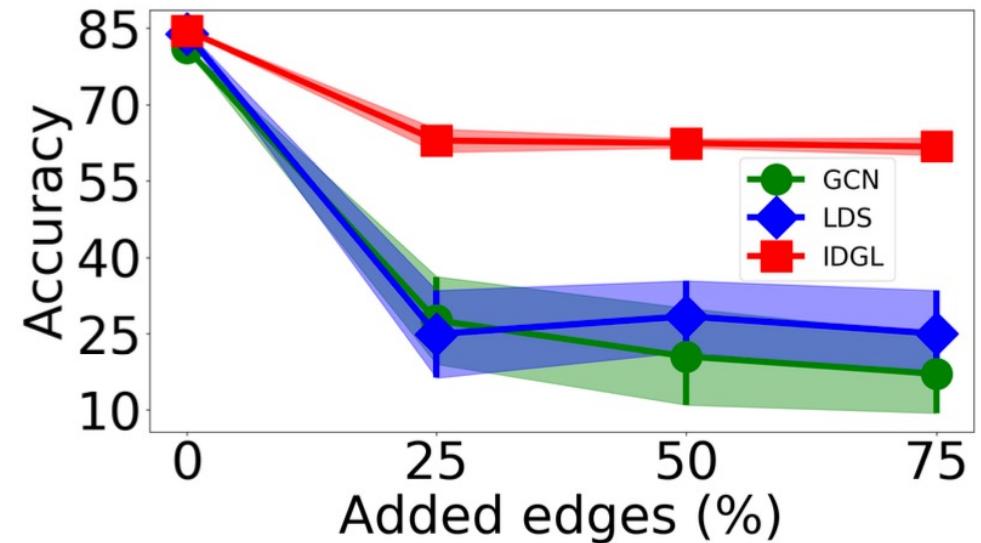
Methods	20News	MRD
BiLSTM	80.0 (0.4)	53.1 (1.4)
GCN <sub>kNN</sub>	81.3 (0.6)	60.1 (1.5)
IDGL	<b>83.6 (0.4)</b>	<b>63.7 (1.8)</b>
IDGL-ANCH	82.9 (0.3)	62.9 (0.4)

Data	Cora	Citeseer	Pubmed
GCN	<b>3 (1)</b>	<b>5 (1)</b>	<b>28 (3)</b>
GAT	26 (5)	28 (5)	—
LDS	390 (82)	585 (181)	—
IDGL	237 (21)	563 (100)	—
w/o IL	49 (8)	61 (15)	—
IDGL-ANCH	83 (6)	261 (50)	235 (19)
w/o IL	28 (4)	69 (9)	99 (17)

# Results (Robustness to Missing/Adding Edges)

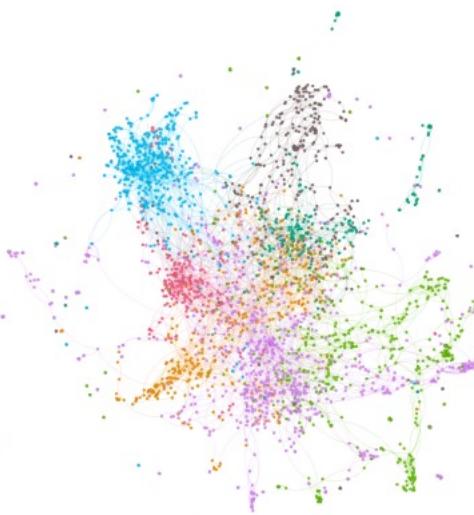


(a) Edge deletion

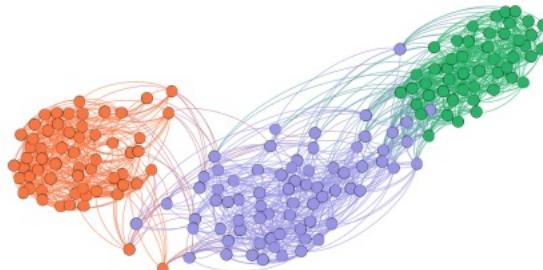


(b) Edge addition

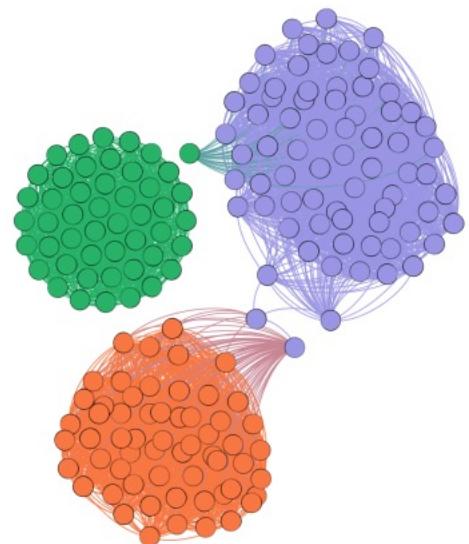
# Visualization of the Initial and Learned Graphs

(a) Initial graph ( $\mathbf{A}^{(0)}$ )(b) Learned graph ( $\mathbf{A}^{(t)}$ )

Dataset: Wine (having no initial graph data)



Dataset: Cora (having initial graph data)

(a) kNN graph ( $\mathbf{A}^{(0)}$ )(b) Learned graph ( $\mathbf{A}^{(t)}$ )

# GNNs: Graph Classification (Chapter 9)

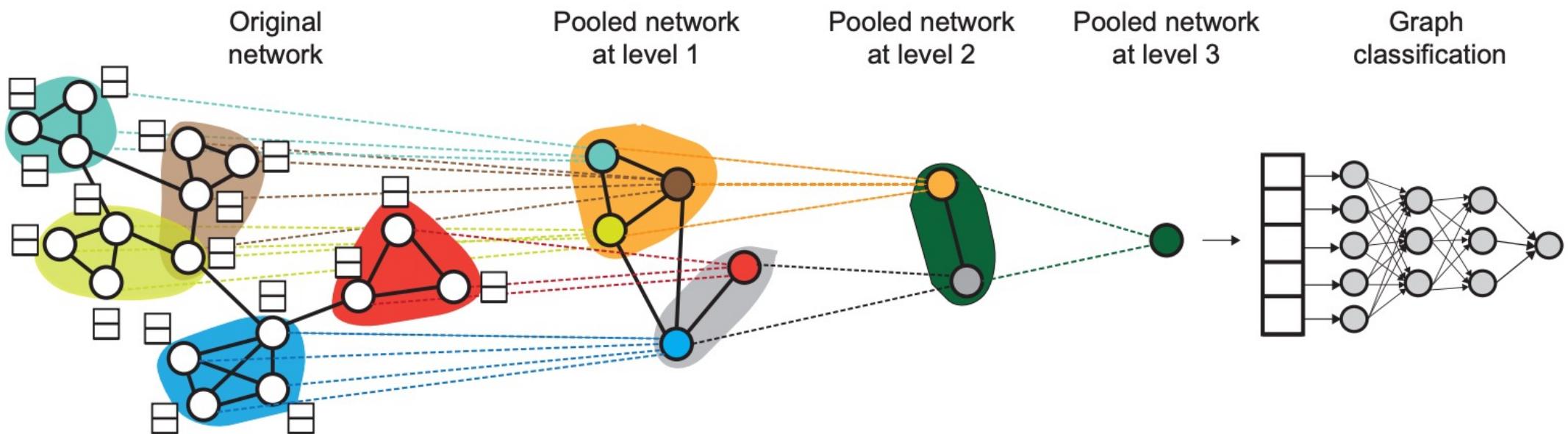
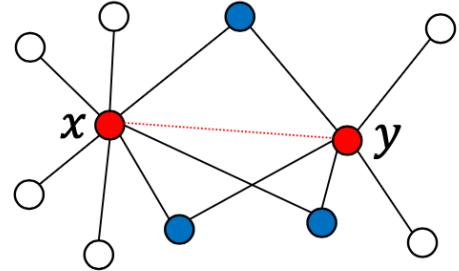
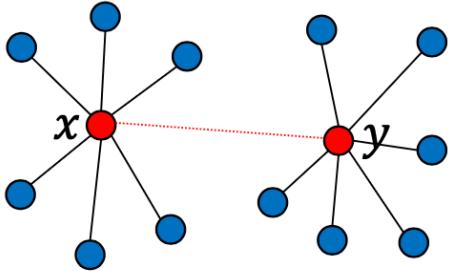


Image credit: Rex Ying et al., "Hierarchical Graph Representation Learning with Differentiable Pooling", NeurIPS 2018.

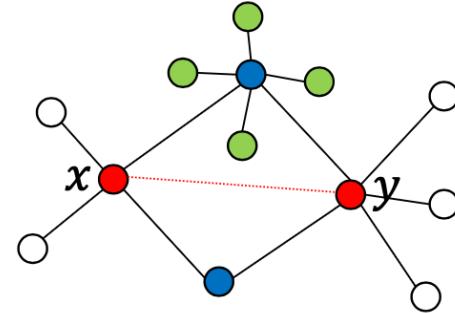
# GNNs: Link Prediction (Chapter 10)



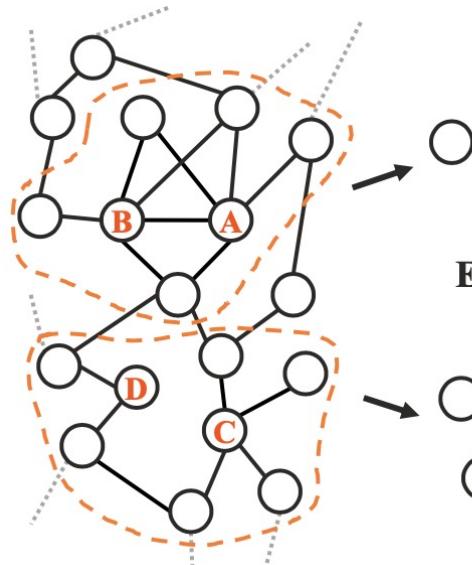
common neighbors (CN):  
 $|\Gamma(x) \cap \Gamma(y)|$



preferential attachment (PA):  
 $|\Gamma(x)| \cdot |\Gamma(y)|$



Adamic-Adar (AA):  
 $\sum_{z \in \Gamma(x) \cap \Gamma(y)} \frac{1}{\log |\Gamma(z)|}$



Extract enclosing  
subgraphs

Apply node labeling

Graph neural network

common neighbors = 3  
Jaccard = 0.6  
preferential attachment = 16  
Katz  $\approx 0.03$   
.....

Learn graph structure features

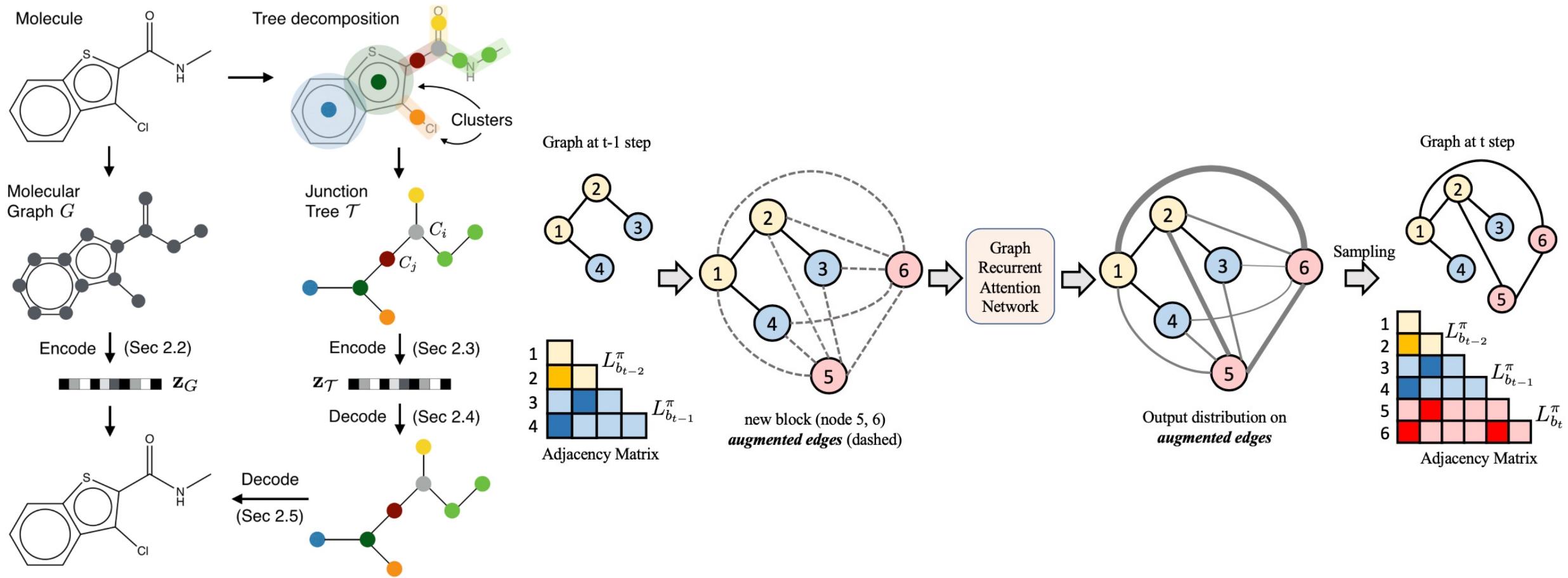
common neighbors = 0  
Jaccard = 0  
preferential attachment = 8  
Katz  $\approx 0.001$   
.....

→ 1 (link)

Predict links

→ 0 (non-link)

# GNNs: Graph Generation (Chapter 11)



# GNNs: Graph Transformation (Chapter 12)

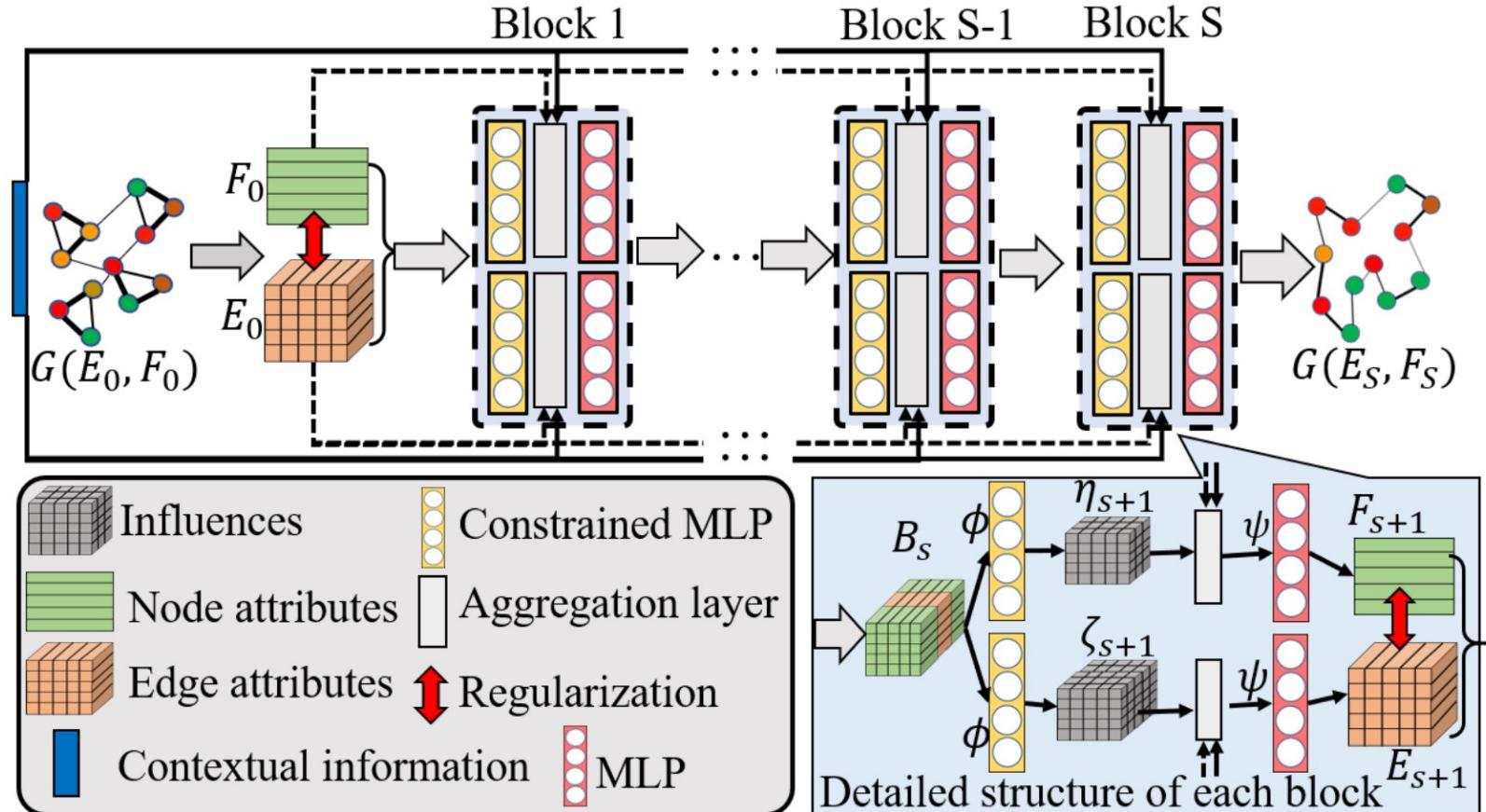


Image credit: Xiaojie Guo et al., "Deep Multi-attributed Graph Translation with Node-Edge Co-evolution"

# GNNs: Graph Matching (Chapter 13)

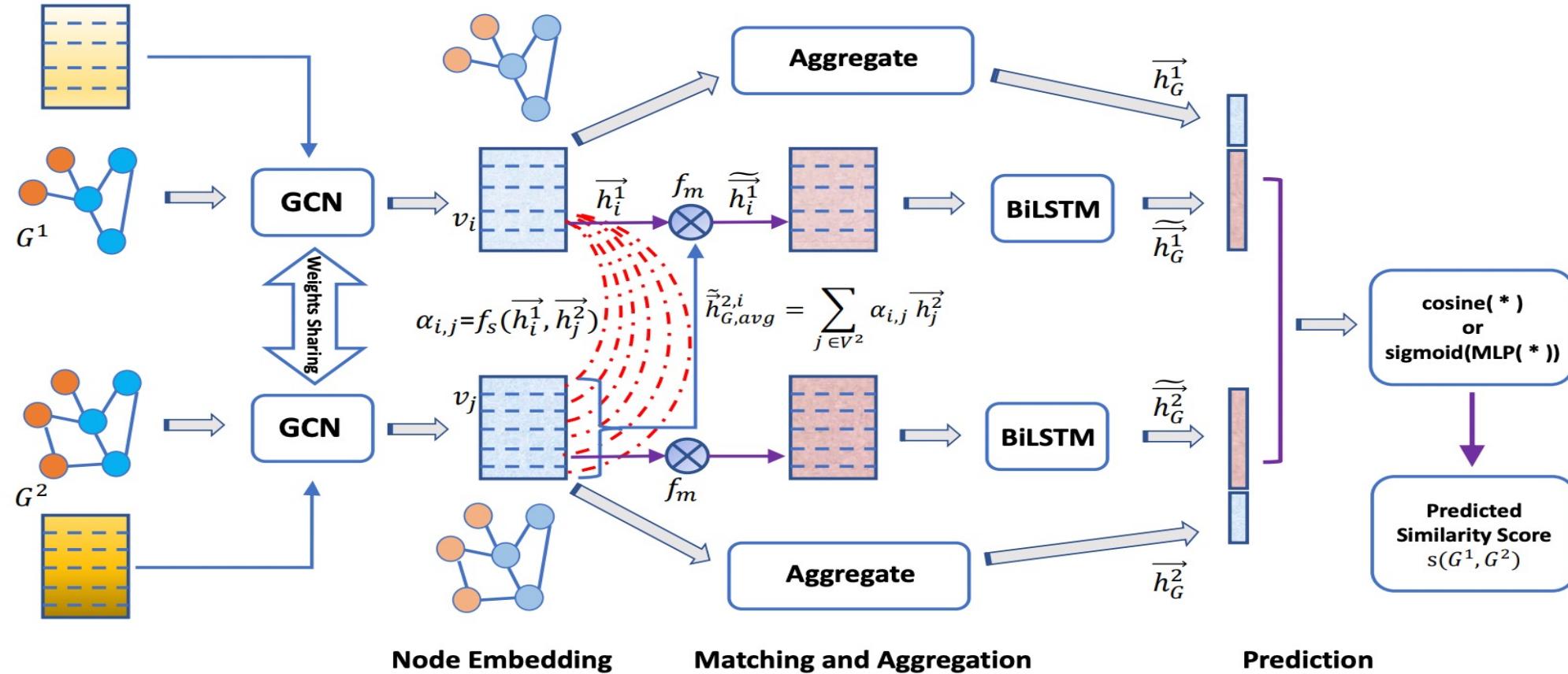
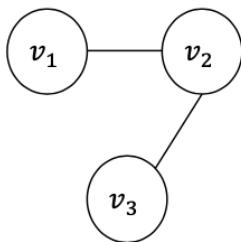


Image credit: Ling and Wu et al. 2022, "Hierarchical Graph Matching Networks for Deep Graph Similarity Learning"

# Dynamic GNNs (Chapter 15)

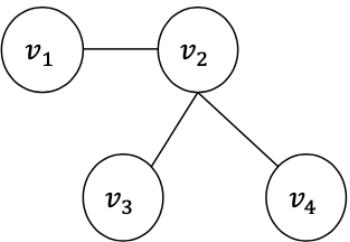
First Snapshot



$$\mathcal{V}^{(1)} = \{v_1, v_2, v_3\}$$

$$A^{(1)} = \begin{bmatrix} 0 & 1 & 0 \\ 1 & 0 & 1 \\ 0 & 1 & 0 \end{bmatrix}, X^{(1)} = \begin{bmatrix} 0.1 & 1 \\ 0.2 & 1 \\ 0.2 & 2 \end{bmatrix}$$

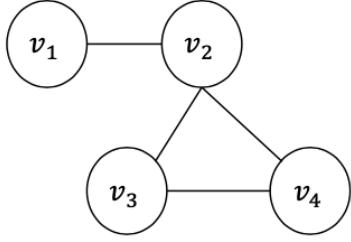
Second Snapshot



$$\mathcal{V}^{(2)} = \{v_1, v_2, v_3, v_4\}$$

$$A^{(2)} = \begin{bmatrix} 0 & 1 & 0 & 0 \\ 1 & 0 & 1 & 1 \\ 0 & 1 & 0 & 0 \\ 0 & 1 & 0 & 0 \end{bmatrix}, X^{(2)} = \begin{bmatrix} 0.1 & 2 \\ 0.2 & 1 \\ 0.2 & 2 \\ 0.5 & 1 \end{bmatrix}$$

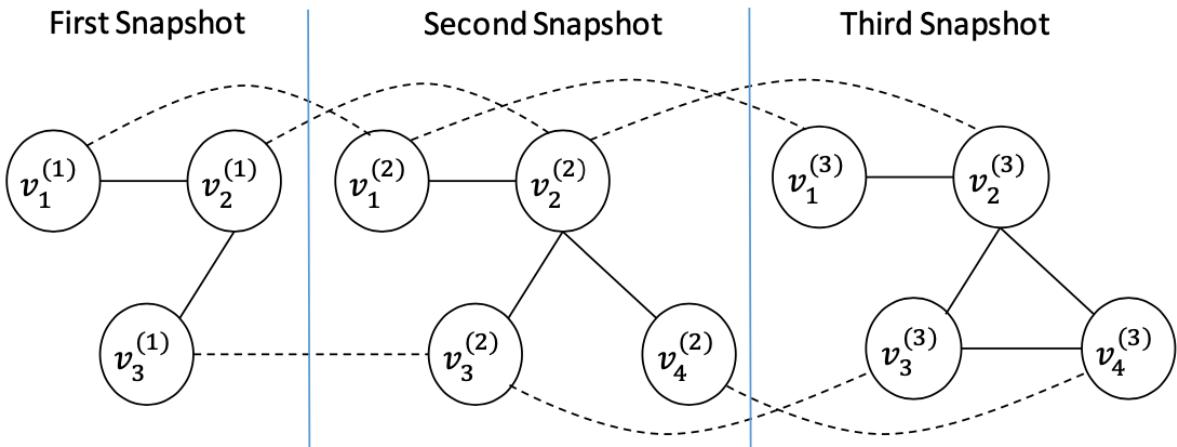
Third Snapshot



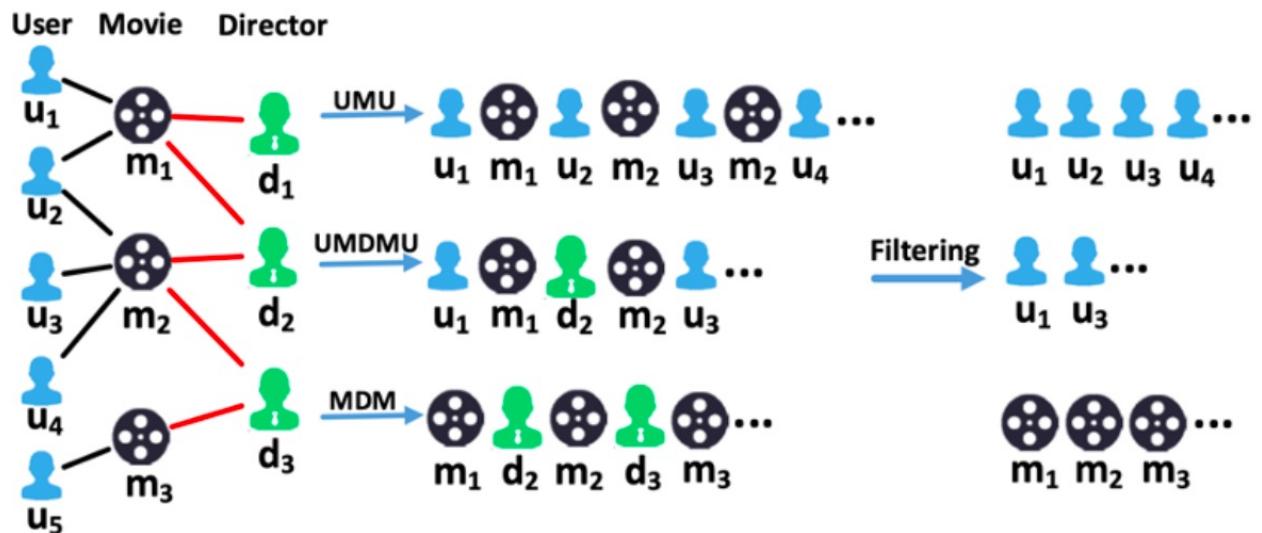
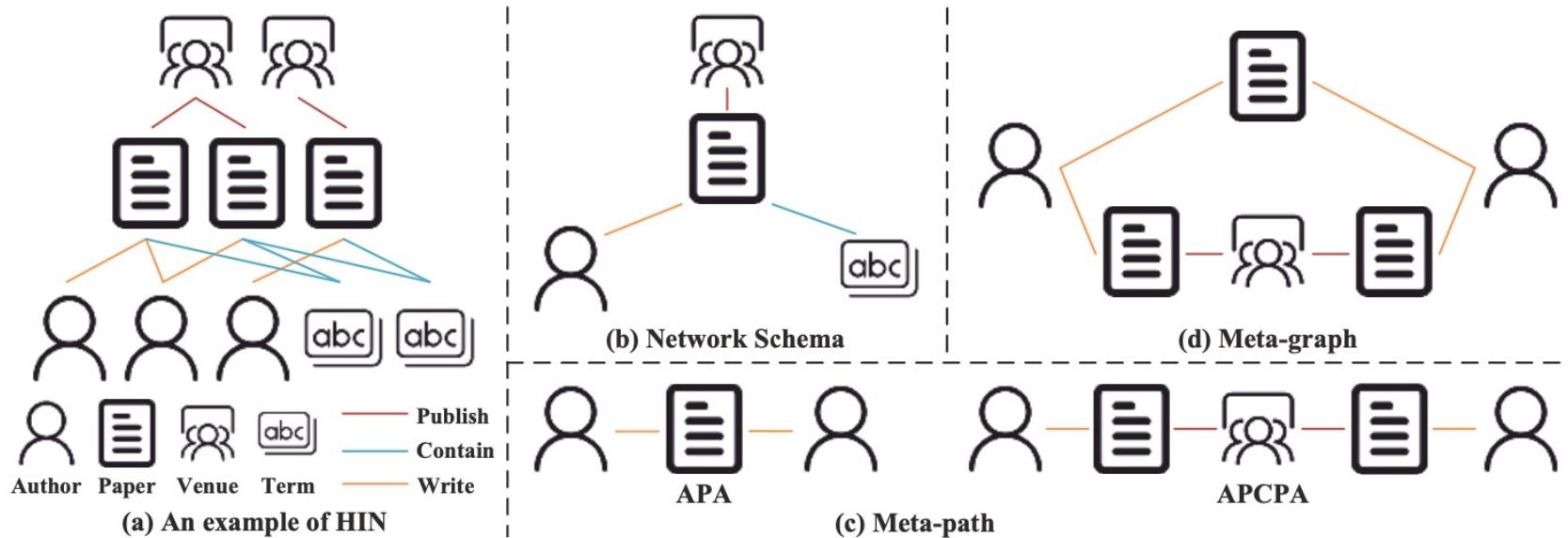
$$\mathcal{V}^{(3)} = \{v_1, v_2, v_3, v_4\}$$

$$A^{(3)} = \begin{bmatrix} 0 & 1 & 0 & 0 \\ 1 & 0 & 1 & 1 \\ 0 & 1 & 0 & 1 \\ 0 & 1 & 1 & 0 \end{bmatrix}, X^{(3)} = \begin{bmatrix} 0.1 & 2 \\ 0.2 & 1 \\ 0.2 & 2 \\ 0.5 & 1 \end{bmatrix}$$

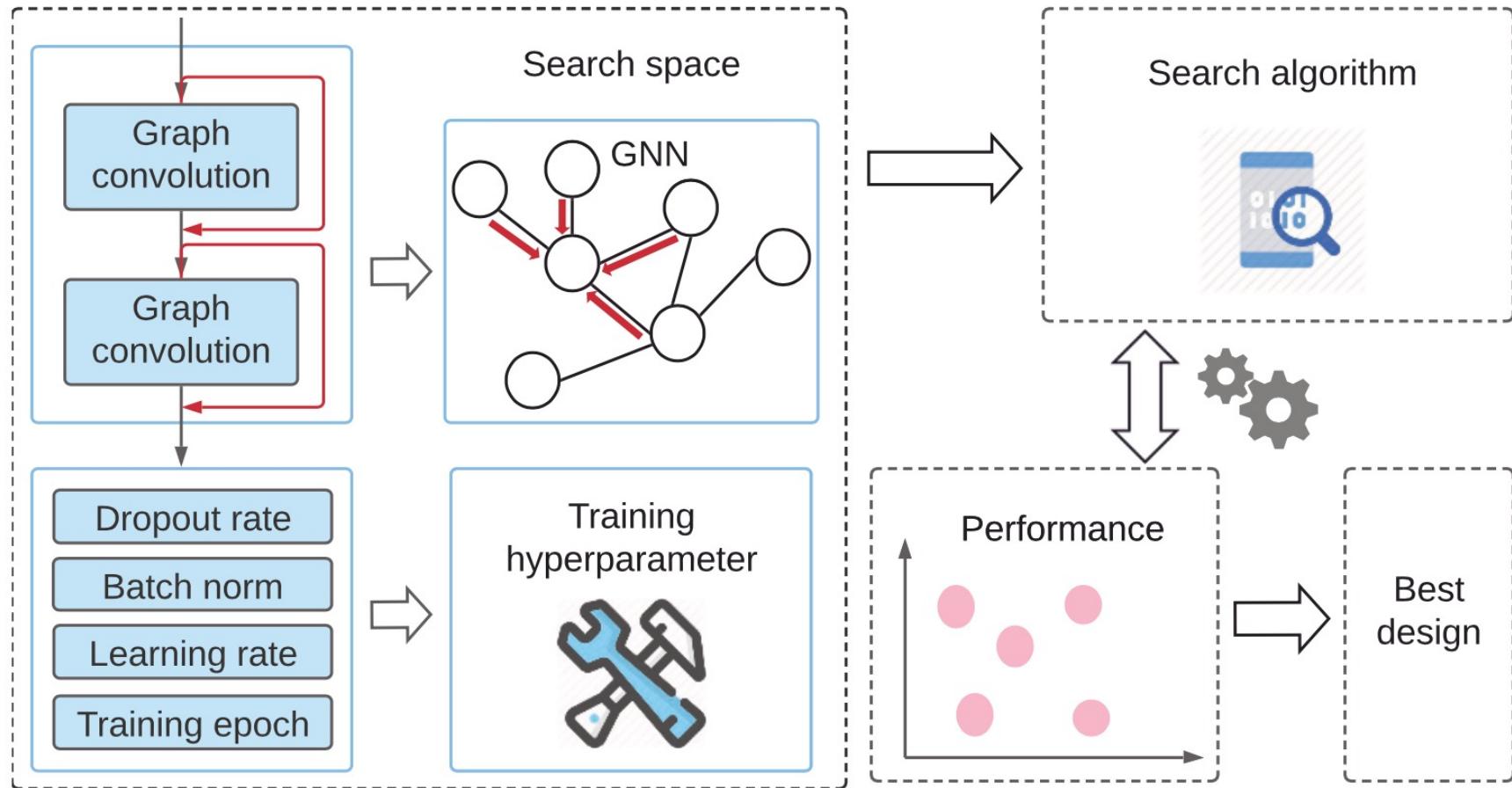
First Snapshot



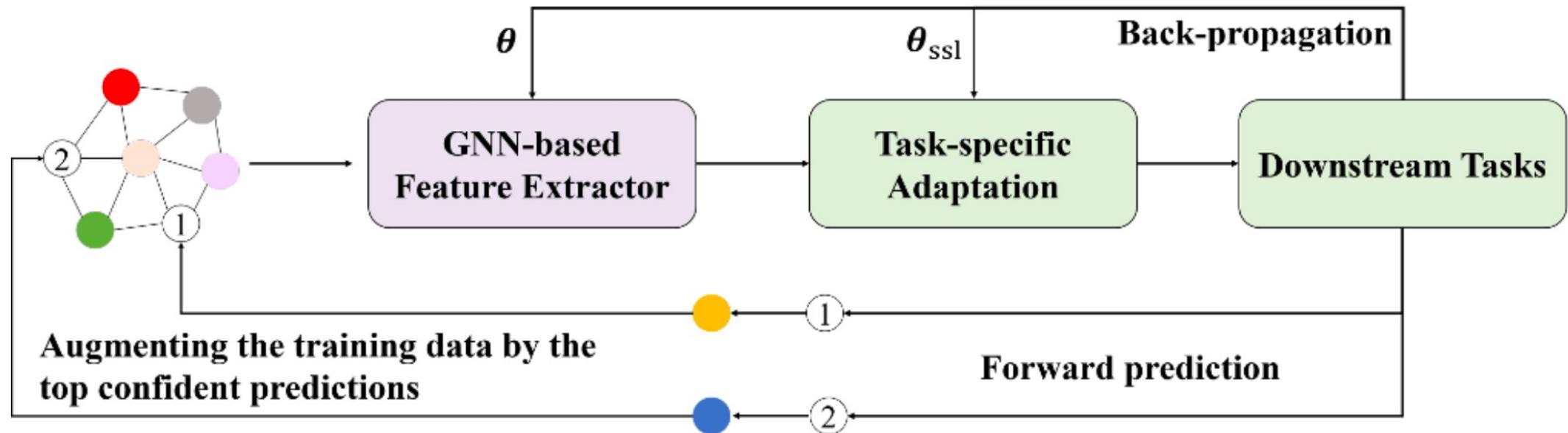
# Heterogeneous GNNs (Chapter 16)



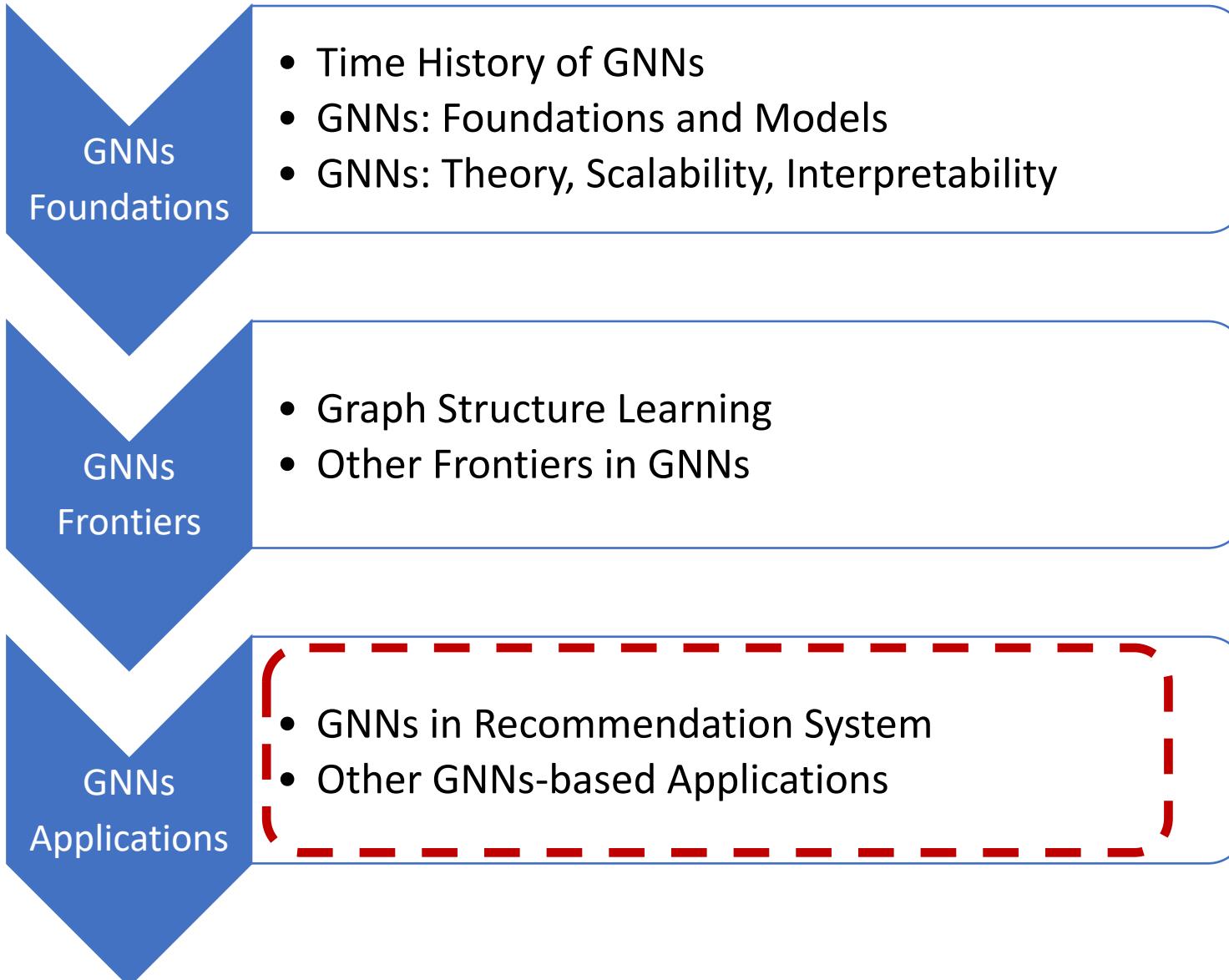
# GNNs: AutoML (Chapter 17)



# GNNs: Self-supervised Learning (Chapter 18)



# Outline



**GNN book website :**

<https://graph-neural-networks.github.io/index.html>

**GNN Springer :**

<https://link.springer.com/book/10.1007/978-981-16-6054-2>

**Amazon :**

<https://www.amazon.com/Graph-Neural-Networks-Foundations-Applications/dp/9811660530>

**JD.com (京东商城) :**

<https://item.jd.com/10043589466641.html>

# GNNs Applications



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# GNNs in Recommendation System (Chapter 19)

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# Session-based Recommendation

- Task Formulation
  - Input: an **interaction sequence** of the **ongoing session**
  - Task: predict the **successive items** that a user is likely to interact with.
  - **Key:** modeling the complex sequential dependencies embedded in the sequence of user-item interactions.



# Limitations

- Neglect **user historical sessions** leading to **non-personalized recommendation**
- Personalized recommender: ignore **other user's historical sessions**.



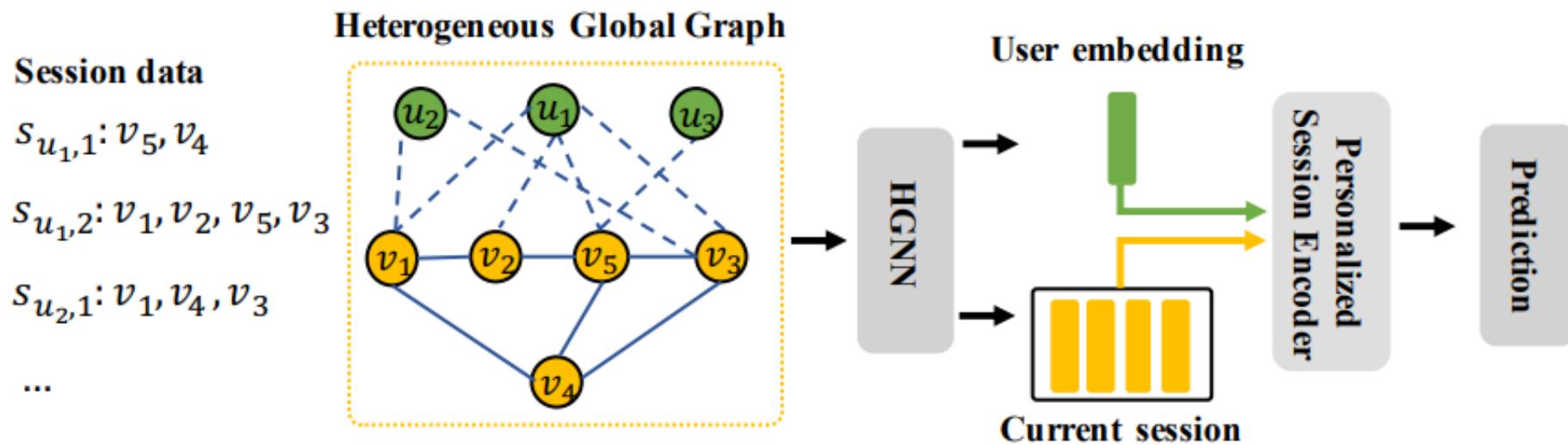
*Given similar session sequences from two different users,  
the methods neglecting user historical sessions usually generate the same  
candidate items for different users.*

# Problem Formulation

- Personalized session-based recommendation
  - Given item set  $V = \{v_1, v_2, \dots, v_{|V|}\}$ , user set  $U = \{u_1, u_2, \dots, u_{|U|}\}$ , and historical sessions:  $S_{u_i} = \{S_{u_i,1}, \dots, S_{u_i,n}\}$  where  $S_{u_i,j} = \{v_1^{u_{i,j}}, \dots, v_l^{u_{i,j}}\}$  and  $v_t^{u_{i,j}} \in V$ .
  - Input: **current session**  $S_{u_i,t}$  of user  $u_i$ .
  - Output: interaction probability  $\hat{y}_{v_i}$  for each candidate.

# Method

- Overview
  - Heterogeneous Global Graph Construction
  - Heterogeneous Global Graph Neural Network
  - Personalized Session Encoder



# Method

- Build the Heterogeneous Global Graph

➤ Effectively organize the historical sessions.

➤ **Item-to-Item:**

➤ Adjacent interaction items in the same session. (*item transition patterns,  $r_{in}, r_{out}$* )

➤ Similar items based on global co-occurrence information. (*item correlations,  $r_{similar}$* )

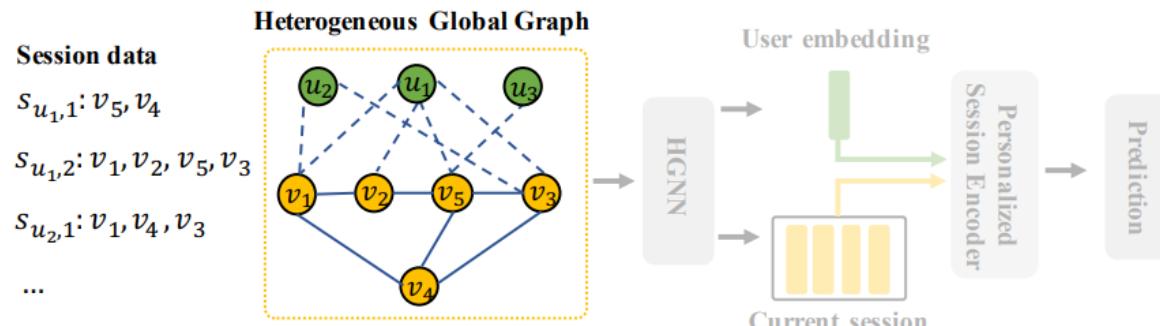
$$\text{co-occurrence frequency} \quad f_v(v_i, v_j) = \frac{\sum_{s \in N(v_i) \cap N(v_j)} \frac{1}{|N(s)|}}{\sqrt{|N(v_i)||N(v_j)|}}$$

$$K'_{v_i} = \min\{K, |N_{v_i}|\}, \quad N_{v_i} = \{v_j | (v_i, v_j, r) \text{ where } r \in \{r_{in}, r_{out}\}\}$$

**Similar item Cut-off**

➤ **Item-to-User:**

➤ Interaction behaviors between the user and items. (*long-term user preferences,  $r_u$* )



# Method

- Heterogeneous Global Graph Neural Network (HGNN)

➤ Given the heterogeneous global graph  $\mathcal{G} = (\mathcal{V}, \mathcal{E})$

➤ **Message propagation**

$$\mathbf{p}_{\mathcal{N}_{r_x}(v_i)}^{(k+1)} = \frac{1}{|\mathcal{N}_{r_x}(v_i)|} \sum_{n \in \mathcal{N}_{r_x}(v_i)} \mathbf{e}_n^{(k)},$$

$$\mathbf{p}_{v_i, r_x}^{(k+1)} = f(\mathbf{W}_{r_x}^{(k+1)} [\mathbf{p}_{\mathcal{N}_{r_x}(v_i)}^{(k+1)} || \mathbf{p}_{v_i}^{(k)}] + \mathbf{b}_{r_x}^{(k+1)})$$

➤ **Aggregation and Node update**

*Item node*     $\mathbf{p}_{v_i}^{(k+1)} = \text{accum}(\mathbf{p}_{v_i, r_u}^{(k+1)}, \mathbf{p}_{v_i, r_{in}}^{(k+1)}, \mathbf{p}_{v_i, r_{out}}^{(k+1)}, \mathbf{p}_{v_i, r_{similar}}^{(k+1)})$

*Accumulate  
different messages*

*User node*                                     $\mathbf{q}_{u_i}^{(k+1)} = \text{accum}(\mathbf{q}_{u_i, r_v}^{(k+1)})$

*Final node  
representation*     $\mathbf{q}_{u_i} = \sum_{k=0}^K \alpha_k \mathbf{q}_{u_i}^{(k)}; \quad \mathbf{p}_{v_i} = \sum_{k=0}^K \alpha_k \mathbf{p}_{v_i}^{(k)}$

# Method

- Personalized Session Encoder
  - **Current Preference Learning**
    - User preferences are always dynamic and can be learned **from the current session**

$$\mathbf{p}'_{v_i^s} = \mathbf{W}_c [\mathbf{p}_{v_i^s} || \mathbf{l}_i] \quad \text{Add position embedding}$$

$$\mathbf{p}'_s = \frac{1}{l} \sum_{i=1}^l \mathbf{p}'_{v_i^s}$$

$$\alpha_i = \text{softmax}_i(\epsilon_i),$$

$$\epsilon_i = \mathbf{v}_0^T \sigma(\mathbf{W}_0 \mathbf{p}'_{v_i^s} + \mathbf{W}_1 \mathbf{p}'_s + \mathbf{b}_0) \quad \text{Attention mechanism}$$

$$\mathbf{C}_u = \sum_{i=1}^l \alpha_i \mathbf{p}'_{v_i^s}$$

# Method

- Personalized Session Encoder

- General Preference Learning

- Utilize user embedding learnt from HGNN which contains user long-term stable preference.
    - Consider the correlation between items in the current session and the user general preference.

$$\begin{aligned} \gamma_i &= \text{softmax}_i(e_i), \\ e_i &= \mathbf{v}_1^T \sigma(\mathbf{W}_2 \mathbf{p}_{v_i^s} + \mathbf{W}_3 \mathbf{q}_u + \mathbf{b}_1) \\ &\quad \xrightarrow{\text{Item embeddings in the current session}} \quad \xleftarrow{\text{User embedding}} \end{aligned}$$
$$\mathbf{O}_u = \sum_{i=1}^l \gamma_i \mathbf{p}_{v_i^s}$$

# Method

- Personalized Session Representation

$$\alpha_c = \sigma(\mathbf{W}_s[\mathbf{C}_u || \mathbf{O}_u]),$$

$$\mathbf{S}_u = \alpha_c \cdot \mathbf{C}_u + (1 - \alpha_c) \cdot \mathbf{O}_u$$

*Using **Gate mechanism** to combine representations*

- Prediction and Training

➤ Next-item Probability:  $\hat{y}_i = \text{softmax}(\mathbf{S}^T \mathbf{p}_{v_i}^{(0)})$

➤ Objective Function:  $\mathcal{L}(\hat{\mathbf{y}}) = - \sum_{i=1}^{|V|} y_i \log(\hat{y}_i) + (1 - y_i) \log(1 - \hat{y}_i)$

# Experiments: Overview

Models	Last.fm				Xing				Reddit			
	HR@5	HR@10	MRR@5	MRR@10	HR@5	HR@10	MRR@5	MRR@10	HR@5	HR@10	MRR@5	MRR@10
ItemKNN	6.73	10.90	4.02	4.81	8.79	11.85	5.01	5.42	21.71	30.32	11.74	12.88
GRU4Rec	8.47	12.86	4.71	5.29	10.35	13.15	5.94	6.36	33.72	41.73	24.36	25.42
NARM	10.29	15.03	6.09	6.71	13.51	17.31	8.87	9.37	33.25	40.52	24.56	25.52
SR-GNN	11.89	16.90	7.23	7.85	13.38	16.71	8.95	9.39	34.96	42.38	25.90	26.88
LESSR	12.96*	17.88	8.24*	8.82*	14.84	16.77	11.98*	12.13*	36.03	43.27	26.45	27.41
GCE-GNN	12.83	18.28*	7.60	8.32	16.98*	20.86*	11.14	11.65	36.30	45.16	26.65	27.70
H-RNN	10.92	15.83	6.71	7.39	10.72	14.36	7.22	7.74	44.76	53.44	32.13	33.29
A-PGNN	12.10	17.13	7.37	8.01	14.23	17.01	10.26	10.58	49.10*	58.23*	33.54*	34.62*
HG-GNN	<b>13.09<sup>†</sup></b>	<b>19.39<sup>†</sup></b>	7.35	8.18	<b>17.25<sup>†</sup></b>	20.30	<b>12.23<sup>†</sup></b>	<b>12.79<sup>†</sup></b>	<b>51.08<sup>†</sup></b>	<b>60.51<sup>†</sup></b>	<b>35.46<sup>†</sup></b>	<b>36.89<sup>†</sup></b>
<i>Improv.</i>	1.00%	6.07%	-	-	1.59%	-	2.09%	5.44%	4.03%	3.92%	5.72%	6.56%

# Experiments: Ablation Study

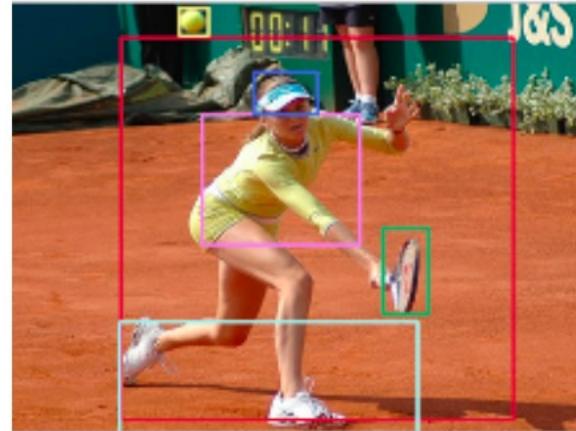
**Table 4: Impact of different layer of HG-GNN.**

<b>Model setting</b>	<b>Last.fm</b>				<b>Xing</b>			
	HR@5	HR@10	MRR@5	MRR@10	HR@5	HR@10	MRR@5	MRR@10
w/o HGNN module	11.98	17.42	6.81	7.53	16.54	20.14	11.76	12.24
w/o CPL module	12.83	19.16	7.07	7.91	13.16	16.53	8.70	9.15
w/o GPL module	12.96	19.22	7.13	8.04	17.24	20.38	12.21	12.74
HG-GNN	13.09	19.39	7.35	8.18	17.25	20.30	12.23	12.79

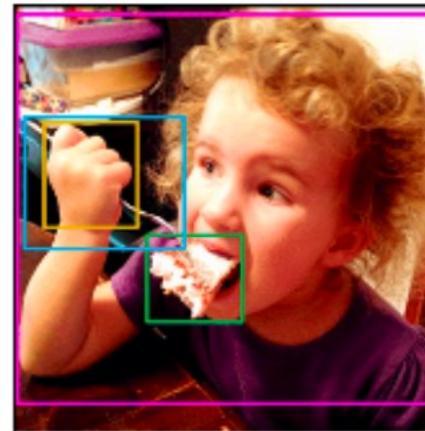
**Table 5: The performance comparison w.r.t. different graph design on Xing.**

<b>Graph Setting</b>	HR@5	HR@10	MRR@5	MRR@10
w/o user nodes	17.03	19.82	12.05	12.86
w/o <i>in</i> edges	17.14	20.02	12.12	12.93
w/o <i>out</i> edges	17.11	20.00	12.02	12.87
w/o similar edges	17.24	20.09	12.32	13.04
HG-GNN	17.25	20.30	12.23	12.79

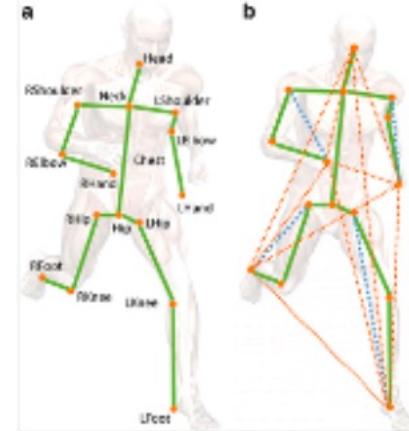
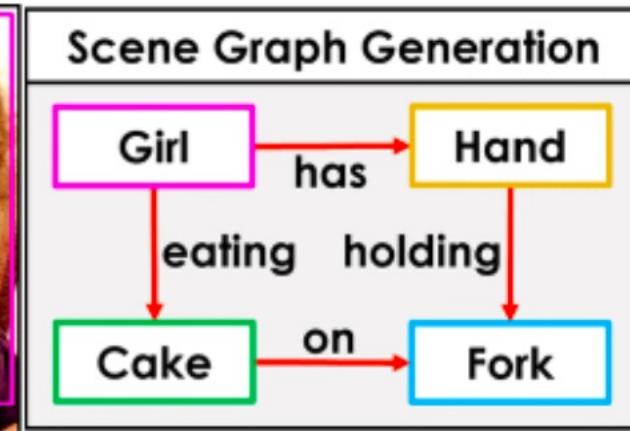
# GNNs in Computer Vision (Chapter 20)



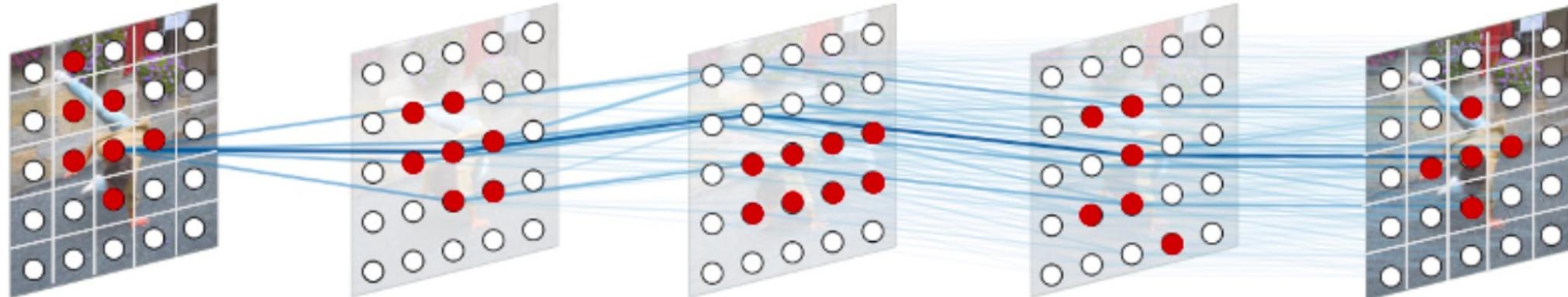
object detection



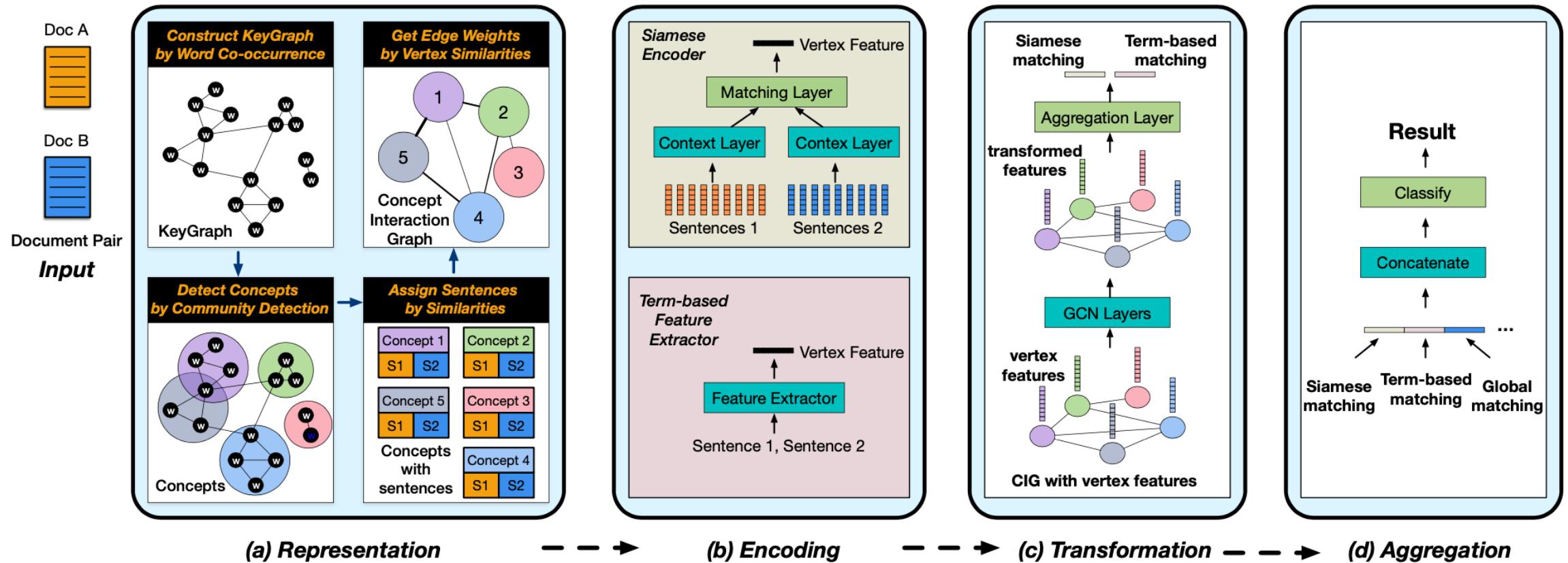
scene graph generation



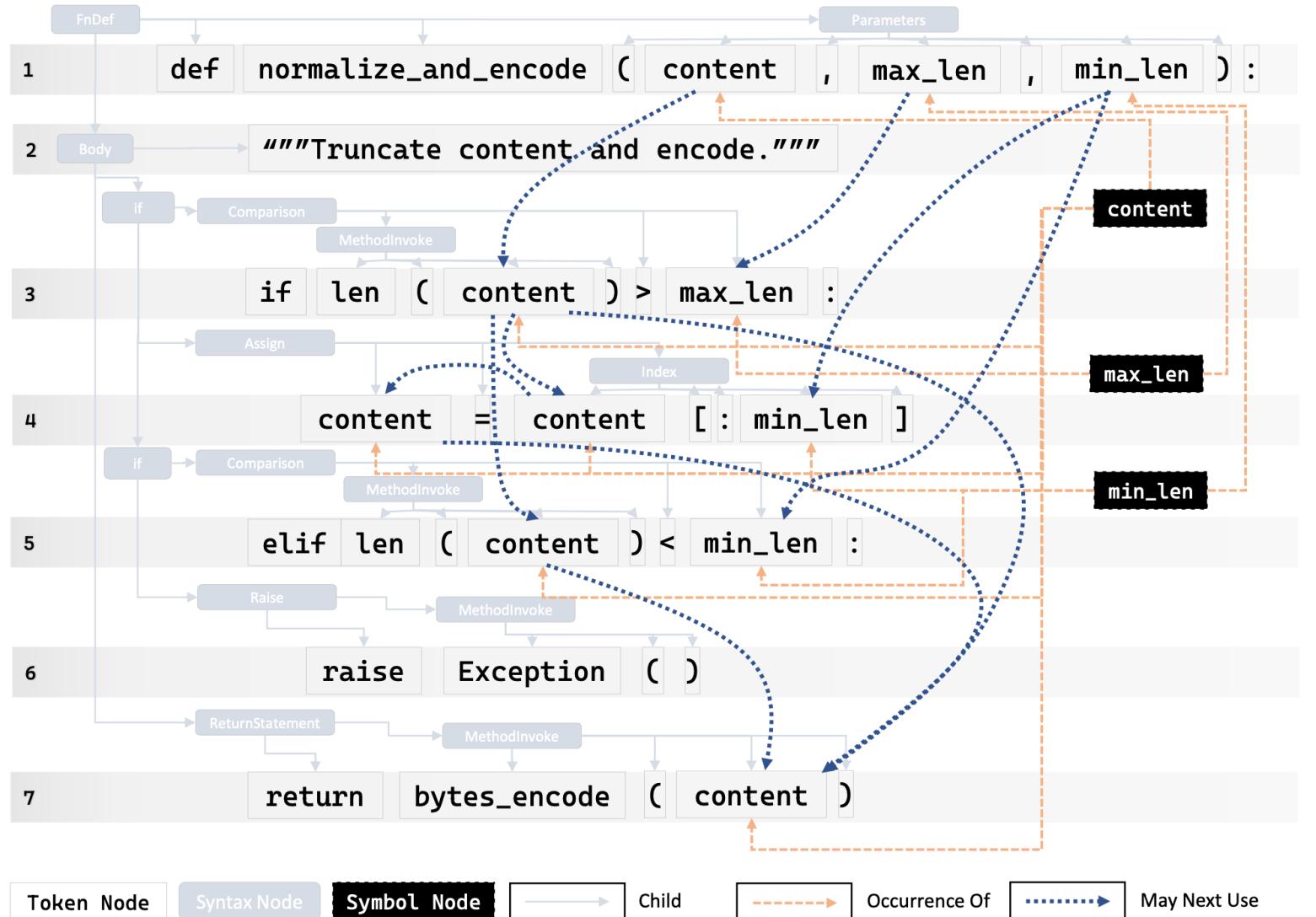
skeleton



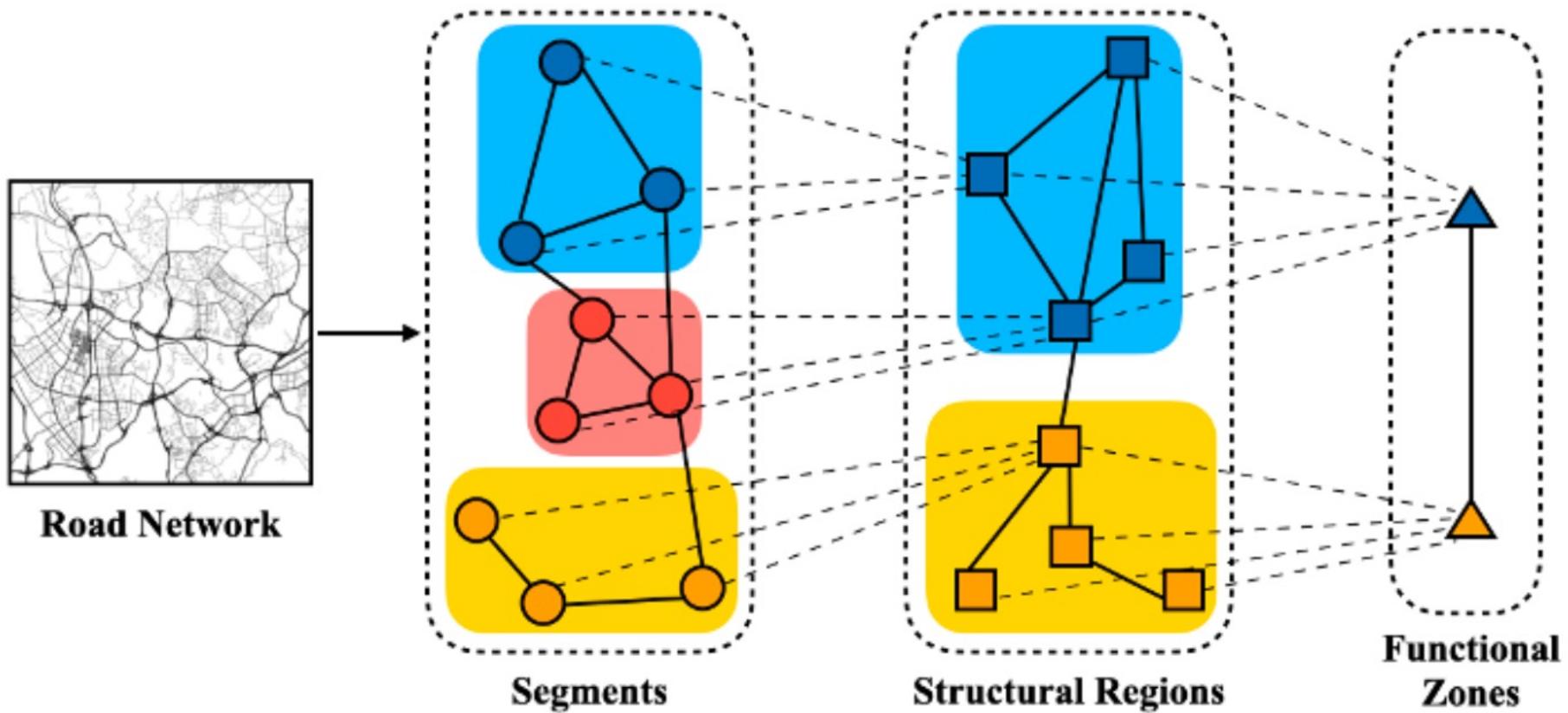
# GNNs in Natural Language Processing (Chapter 21)



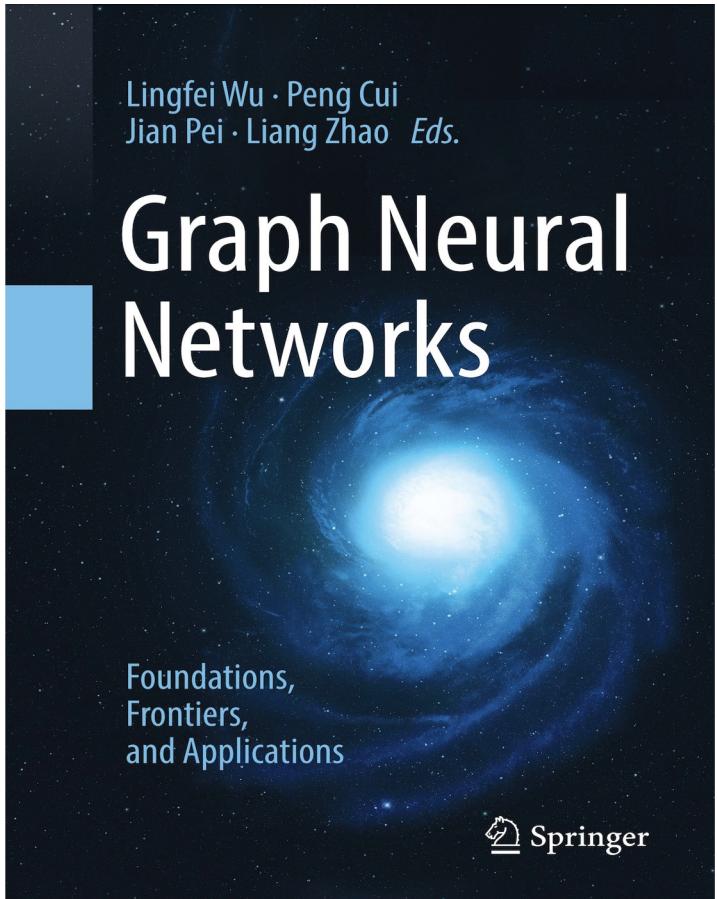
# GNNs in Program Analysis (Chapter 22)



# GNNs in Urban Intelligence (Chapter 27)



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