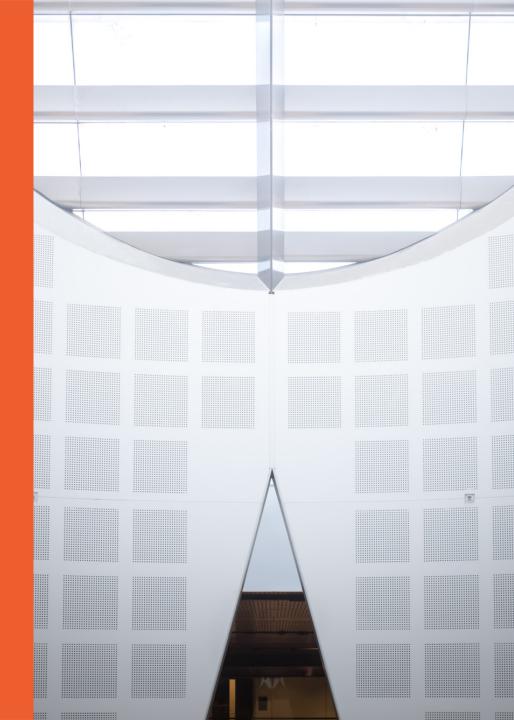
Graph Convolutional Networks

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School of Computer Science





Background: Grid structured data





Natural language processing (NLP)

Predicate / Verb Phrase

Prepositional Phrase

Noun Phrase

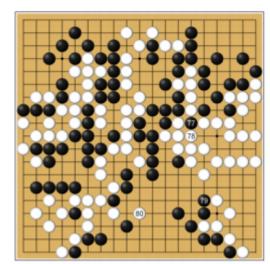
Article Noun Verb Preposition Article Noun

The cat sat on the mat.

Grid games

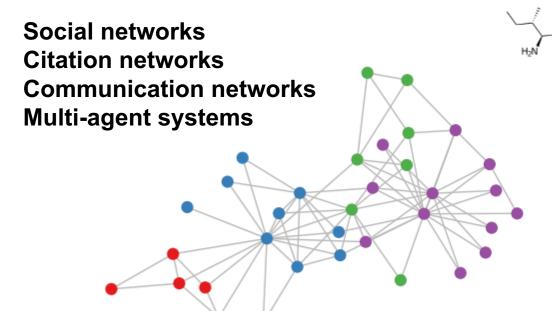
Speech data





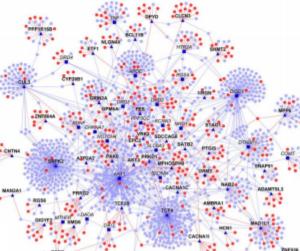
Background: Graph data

A lot of real-world data does not 'live' on grids



HO Ph HN Ph HN Ph

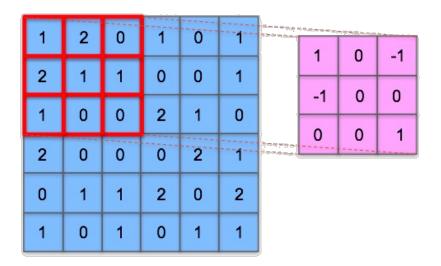
Molecules

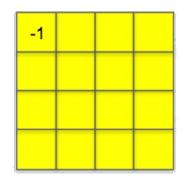


Protein interaction networks

Standard deep learning architectures like CNNs and RNNs don't work here!

Background: Difficulties on graph data processing





Fixed number of neighboring pixels



Implicit spatial order of neighboring pixels

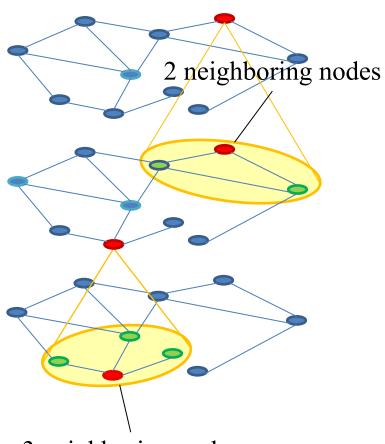


Kernel with fixed size



Weights with implicit order

Background: Difficulties on graph data processing



3 neighboring nodes

Varying number of neighboring nodes



Non-implicit spatial order of neighboring nodes



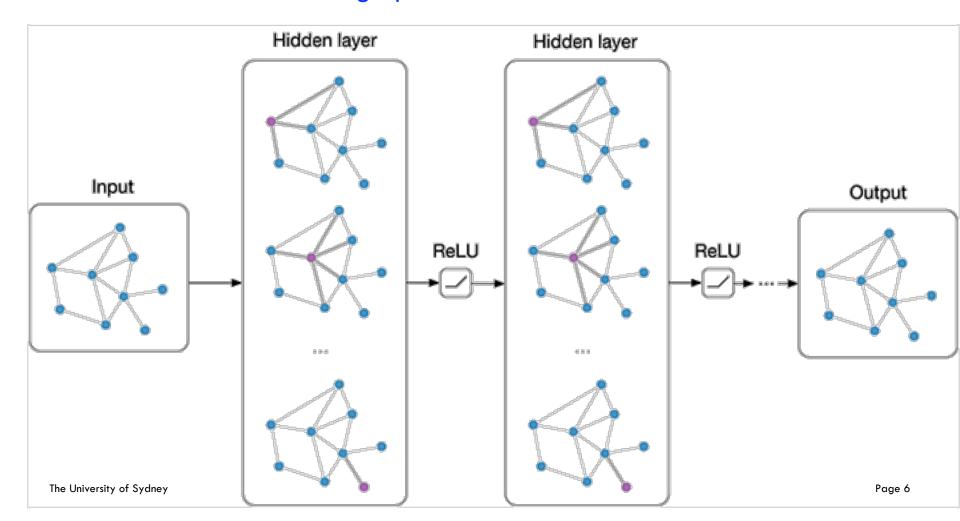
Kernel with varying size



Weights with undecided order

Graph Convolutional Networks (GCN)

Extract features from the graph data.

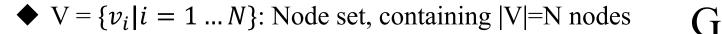


Graphs consist of

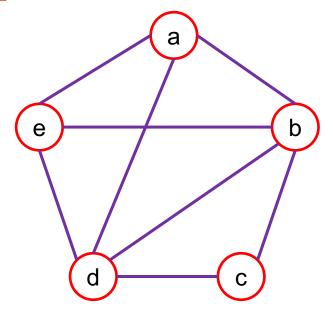
- ◆ Nodes (or vertices)
- Edges connecting pairs of nodes

Formally

$$G = (V, E)$$



lacklash E = $\{e_{ij}|v_i \text{ is connected to } v_i\}$: Edge set

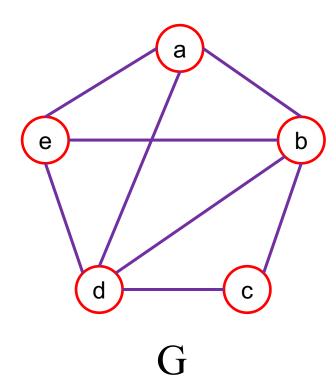


Edge representation

- ◆ Edge list
- ◆ Adjacency matrix
- ◆ Incidence matrix
- 1. Edge list: list of all edges

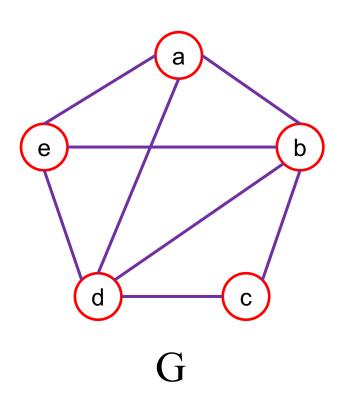
Edges:

$$(a,b),(a,d),(a,e),(b,c),(b,d),(b,e),(c,d),(d,e)$$



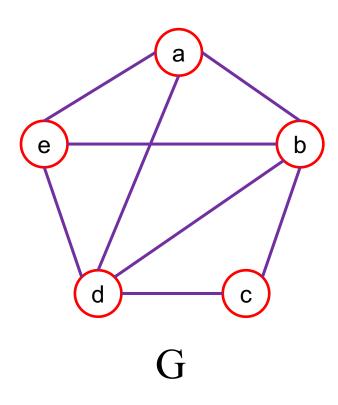
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2. Adjacency matrix



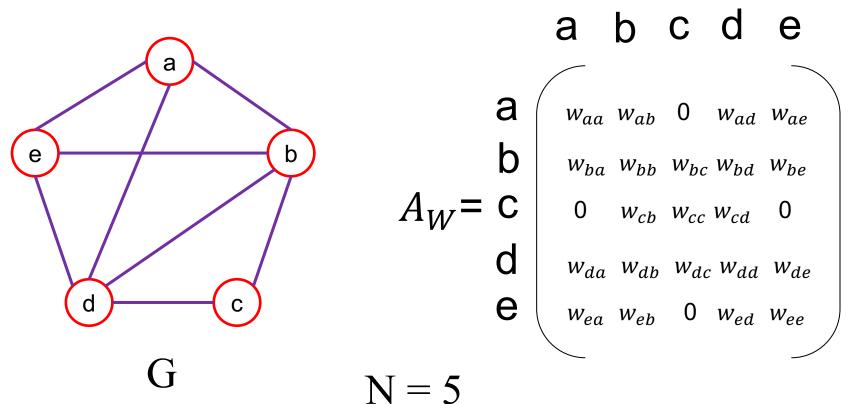
$$N = 5$$

2. Adjacency matrix with self connections

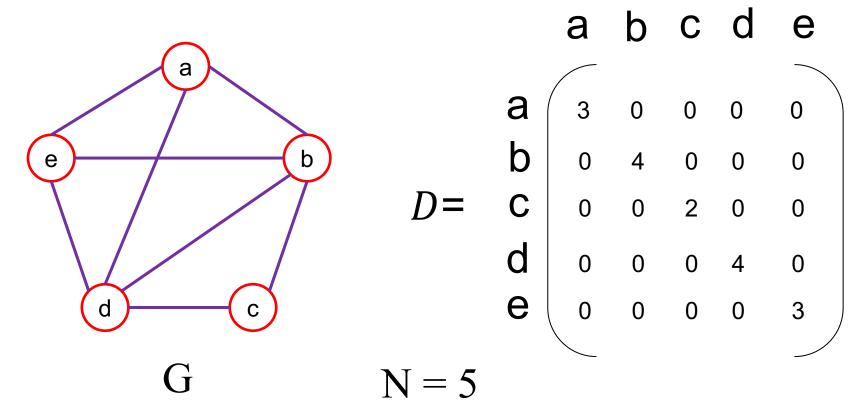


$$N = 5$$

2. Adjacency matrix (weighted graph)

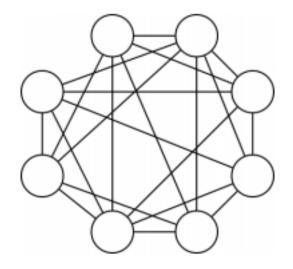


Degree matrix: Denoting degree of each node

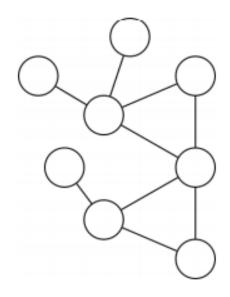


Preliminaries: Basic properties

Dense graph: $|E| \approx |V|^2$ Or $|E| = O(|V|^2)$



Sparse graph: $|E| \approx |V|$ Or |E| = O(|V|)

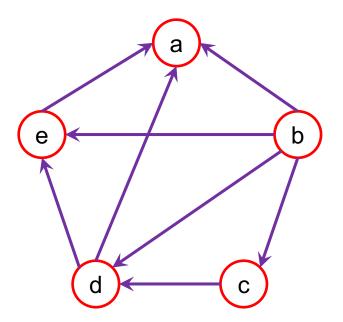


A large fraction of pairs of nodes are connected by edges

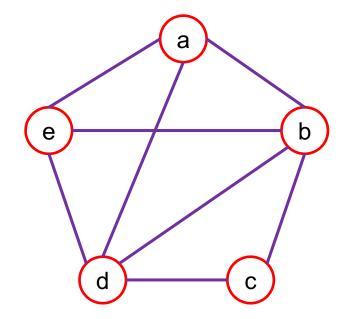
Each node has only a few edges

Preliminaries: Basic properties

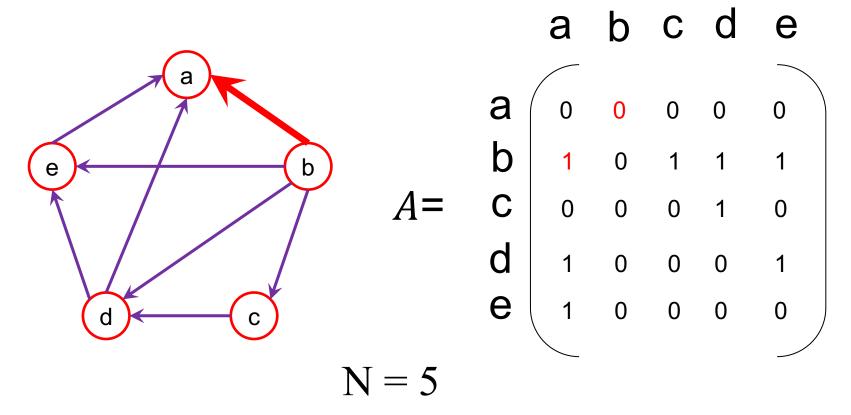
Directed graph: Each edge has a direction



Undirected graph: No direction is associated with edges



Adjacency matrix of directed graph could be asymmetric

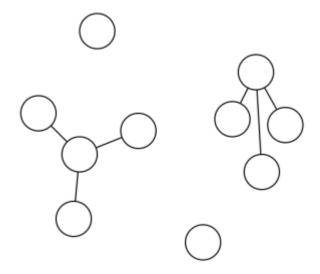


Preliminaries: Basic properties

Connected component: A subgraph in which any two nodes are connected to each other by paths.

Theorem: The nodes of a graph G can be partitioned into connected components so that a node v is reachable from w if and only if they are in the same connected components

4 connected components exist in the graph below

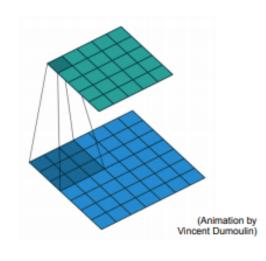


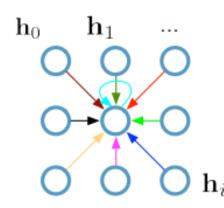
List of basics notations

- G = (V, E)
- $V = \{v_i | i = 1 ... N\}$: Node set, containing |V| = N nodes
- $E = \{e_{ij} | v_i \text{ is connected to } v_i\}$: Edge set
- $X \in \mathbb{R}^{N \times d}$: Node attribute matrix
- Adjacency matrix: $A \in \mathbb{R}^{N \times N}$, $A_{ij} \in \{0,1\}$, denoting the existence of e_{ij}
- I_N : Identity matrix, denoting self-connections
- Adjacency matrix with self-connections: $\hat{A} = A + I_N$
- Degree: number of edges connected to a node
- Degree matrix: $D \in R^{N \times N}$ (computed from A), diagonal matrix denoting the degree of each node. And $\widehat{D} \in R^{N \times N}$ is computed from \widehat{A}

Convolution in CNN

Single CNN layer with 3x3 filter:





Update for a single pixel:

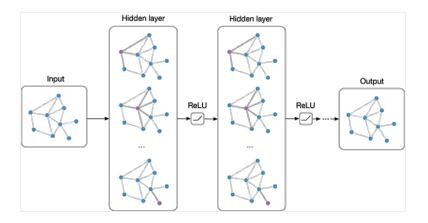
- Transform messages individually $W_i h_i$
- Add everything up $\sum_i W_i h_i$

 $h_i \in \mathbb{R}^F$ are (hidden layer) activations of a pixel/node

Full update:

$$h_4^{(l+1)} = \sigma(W_0^{(l)}h_0^{(l)} + W_1^{(l)}h_1^{(l)} + \dots + W_8^{(l)}h_8^{(l)})$$

Convolution in GCN



$$H^{(l+1)} = \sigma(\widehat{D}^{-\frac{1}{2}}\widehat{A}\widehat{D}^{-\frac{1}{2}}H^lW^l)$$

- Adjacency matrix with self-connections: $\hat{A} = A + I_N$
- Degree: number of edges connected to a node
- Degree matrix: $\widehat{D} \in \mathbb{R}^{N \times N}$ (computed from \widehat{A})

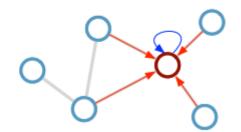
Why
$$H^{(l+1)} = \sigma(\hat{D}^{-\frac{1}{2}}\hat{A}\hat{D}^{-\frac{1}{2}}H^{l}W^{l})$$

Graph convolutional networks (Spatial approach)

Consider this undirected graph:

Calculate update for node in red:





Update rule:

$$h_i^{(l+1)} = \sigma(h_i^{(l)} W_0^{(l)} + \sum_{i \in N_i} \frac{1}{c_{ij}} h_j^{(l)} W_1^{(l)})$$

 N_i : neighbor indices

 c_{ij} : norm. constant (fixed/trainable)

Desirable properties:

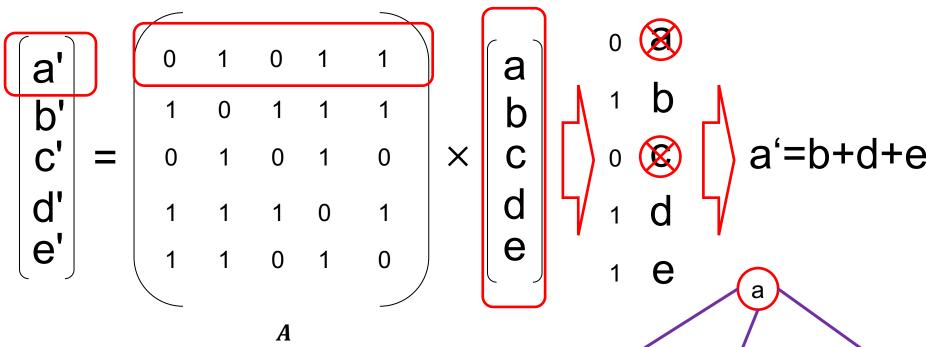
- Weight sharing over all locations
- Invariance to permutations
- Linear complexity O(E)
- Applicable both in transductive and inductive settings

Limitations:

- Requires gating mechanism / residual connections for depth
- Only indirect support for edge features

Kipf & Welling (ICLR 2017), related previous works by Duvenaud et al. (NIPS 2015) and Li et al. (ICLR 2016)

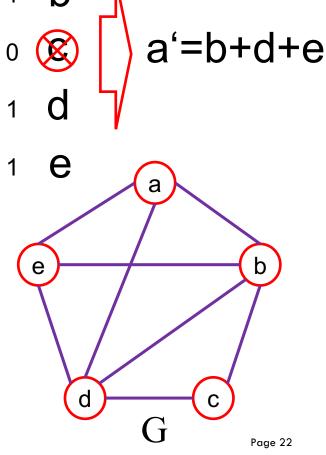
Graph convolutional networks: A concrete model



Focus on updated a'

Only neighboring nodes of a are retained

Unconnected nodes are masked out



Graph convolutional networks: A concrete model

$$\hat{A} = A + I_N$$

Self-loops are added into adjacency matrix

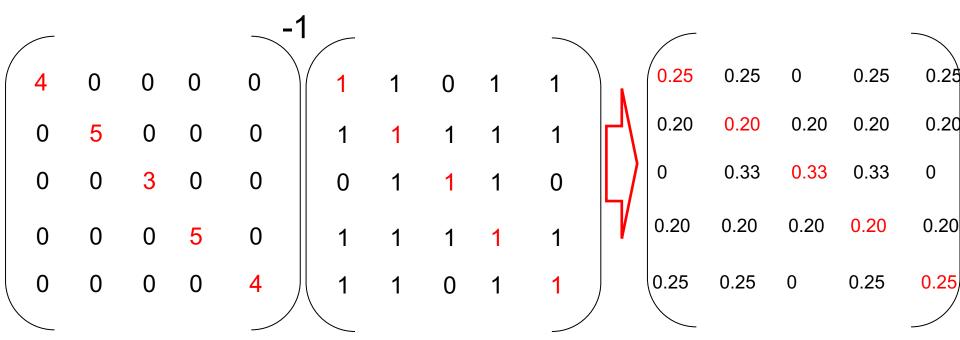
$$H^{(l+1)} = \sigma(\hat{A}H^lW^l)$$

Central nodes are included in convolution

Normalizing the Feature Representations

$$H^{(l+1)} = \sigma(\hat{A}H^lW^l) \longrightarrow H^{(l+1)} = \sigma(\hat{D}^{-1}\hat{A}H^lW^l)$$

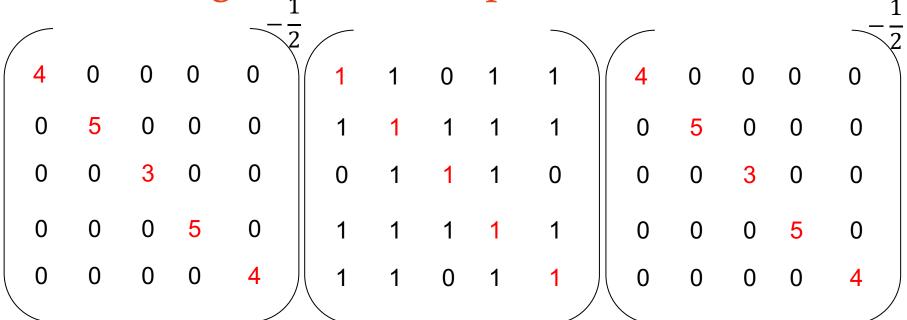
The feature representations can be normalized by node degree by transforming the adjacency matrix \hat{A} by multiplying it with the inverse degree matrix \hat{D} .

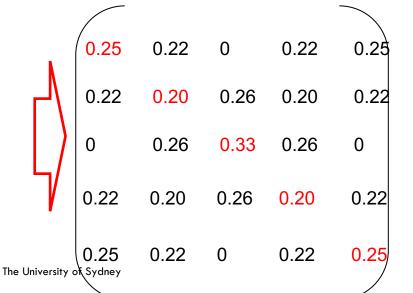


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Normalizing the Feature Representations





A symmetric normalization

$$H^{(l+1)} = \sigma(\widehat{D}^{-\frac{1}{2}}\widehat{A}\widehat{D}^{-\frac{1}{2}}H^lW^l)$$

Normalizing the Feature Representations

$$(\widehat{D}^{-0.5}\widehat{A}\widehat{D}^{-0.5}H)_{i}$$

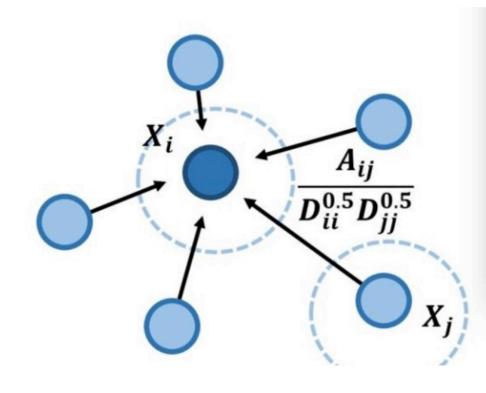
$$= (\widehat{D}^{-0.5}\widehat{A})_{i}\widehat{D}^{-0.5}H$$

$$= \left(\sum_{k}\widehat{D}_{ik}^{-0.5}\widehat{A}_{i}\right)\widehat{D}^{-0.5}H$$

$$= \widehat{D}_{ii}^{-0.5}\sum_{j}\widehat{A}_{ij}\sum_{k}\widehat{D}_{ik}^{-0.5}H_{j}$$

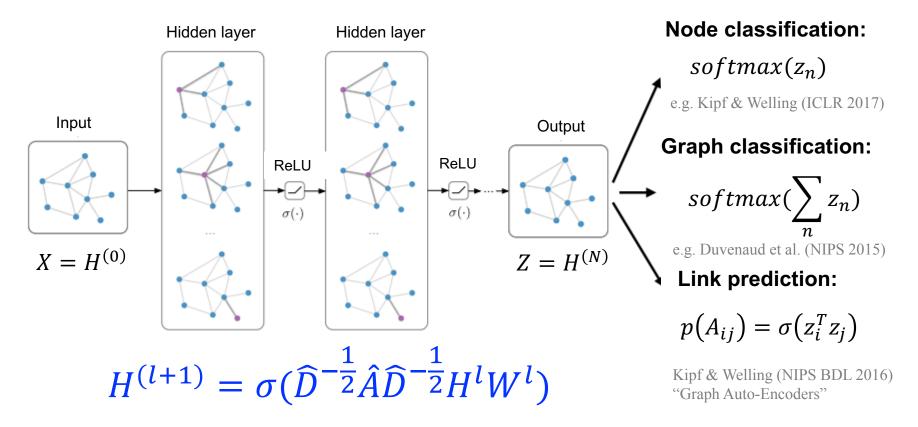
$$= \widehat{D}_{ii}^{-0.5}\sum_{j}\widehat{A}_{ij}\widehat{D}_{jj}^{-0.5}H_{j}$$

$$= \sum_{j}\widehat{D}_{ii}\widehat{D}_{jj}^{-0.5}\widehat{A}_{ij}H_{j}$$



Graph convolutional networks: A concrete model

Input: Feature matrix $X \in \mathbb{R}^{N \times E}$, preprocessed adjacency matrix \hat{A}



Semi-Supervised Classification with Graph Convolutional Networks (Kipf & Welling)

Spectral approach

Graph convolutional networks (Spectral approach)

Graph Laplacian: L = D - A

Normalized Graph Laplacian: $L' = I_N - D^{-\frac{1}{2}}AD^{-\frac{1}{2}}$

Labelled graph	Degree matrix							Adjacency matrix							Laplacian matrix					
	12	0	0	0	0	0 \	1	0	1	0	0	1	0 \	1	2 -1	0	0	-1	0 \	
6	0	3	0	0	0	0		1	0	1	0	1	0	-	. 3	-1	0	-1	0	
(4)-(3)	0	0	2	0	0	0		0	1	0	1	0	0) -1	2	-1	0	0	
I	0	0	0	3	0	0		0	0	1	0	1	1	11 () (-1	3	-1	-1	
(3)-(2)	0	0	0	0	3	0		1	1	0	1	0	0	-	1	0	-1	3	0	
	/ 0	0	0	0	0	1/		0 /	0	0	1	0	0/	1) (0	-1	0	1/	

https://en.wikipedia.org/wiki/Laplacian_matrix

Fourier transform

Convolution theorem: Under suitable conditions, the Fourier (Laplace) transform of a convolution of two signals is the pointwise product of their Fourier (Laplace) transforms.

Given a graph f and a convolutional filter (with trainable parameters) h, the convolution can be calculated by

$$f * h = \mathcal{F}^{-1}[\hat{f}(\omega)\hat{h}(\omega)]$$

Fourier transform

The classic Fourier transform

$$\hat{f}(\xi) = \langle f, e^{2\pi i \xi t} \rangle = \int_{\mathbb{R}} f(t) e^{2\pi i \xi t} dt$$

is the expansion of f in terms of the complex exponentials $(e^{2\pi i \xi t})$; the expansion results are the eigenfunctions of 1-d Laplace operator \wedge :

$$-\triangle(\underline{e^{2\pi i\xi t}}) = -\frac{\partial^2}{\partial t^2}e^{2\pi i\xi t} = (2\pi\xi)^2\underline{e^{2\pi i\xi t}}$$

$$Lu = \lambda u$$

Fourier transform on the graph

The classic Fourier transform

$$\hat{f}(\xi) = \langle f, e^{2\pi i \xi t} \rangle = \int_{\mathbb{R}} f(t) e^{2\pi i \xi t} dt$$

Graph Fourier transform \hat{f} : of any $f \in \mathbb{R}^N$, of all vertices of G, expansion of f:

$$\hat{f}(\lambda_l) = \langle f, u_l \rangle = \sum_{i=1}^{N} f(i)u_l^*(i)$$
 $\hat{f} = U^T f$

Similarly,

$$\hat{h}(\lambda_l) = \langle h, u_l \rangle = \sum_{i=1}^{N} h(i) u_l^*(i)$$
 $\hat{h} = U^T h$

The inverse graph Fourier transform is then given by:

$$f(i) = \sum \hat{f}(\lambda_l)u_l(i)$$
 $f = U\hat{f}$

Graph convolution

Convolution theorem: Under suitable conditions, the Fourier (Laplace) transform of a convolution of two signals is the pointwise product of their Fourier (Laplace) transforms.

Given a graph f and a convolutional filter (with trainable parameters) h, the convolution can be calculated by

$$f*h = \mathcal{F}^{-1}[\hat{f}(\omega)\hat{h}(\omega)]$$
 $\hat{f} = U^T f$
 $\hat{h} = U^T h$
 $f = U\hat{f}$
 $(f*h)_G = U((U^T f) \odot (U^T h))$

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$$(f * h)_G = U((U^T f) \odot (U^T h))$$

Version 1.0 (Spectral Networks and Locally Connected Networks on Graphs)

$$y = \sigma(Ug_{\theta}(\Lambda)U^Tx)$$

$$g_{\theta}(\Lambda) = \begin{bmatrix} \theta_1 & 0 & 0 \\ 0 & \ddots & 0 \\ 0 & 0 & \theta_n \end{bmatrix}$$

- Calculate the multiplication between U, $g_{\theta}(\Lambda)$, and U^{T} in each feedforward.
- No spatial localization

- #param = n

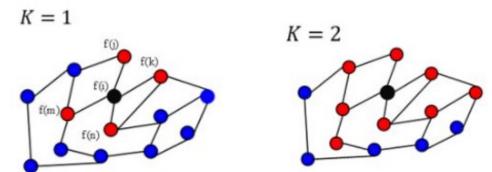
- No eigen decomposition
- $(f*h)_G = U((U^T f) \odot (U^T h))$ Spatial localization #param = K
- (Convolutional Neural Networks on Graphs with Fast Localized Version 2.0 Spectral Filtering)

$$y = \sigma(Ug_{\theta}(\Lambda)U^Tx)$$

$$g_{\theta}(\Lambda) = \begin{bmatrix} \sum_{j=0}^{K} \alpha_j \, \lambda_1^j & 0 & 0 \\ 0 & \ddots & 0 \\ 0 & 0 & \sum_{j=0}^{K} \alpha_j \, \lambda_n^j \end{bmatrix} = \sum_{j=0}^{K} \alpha_j \Lambda^j -$$

$$y = \sigma(Ug_{\theta}(\Lambda)U^{T}x) = \sigma\left(\sum_{j=0}^{K-1} \alpha_{j}L^{j}x\right)$$

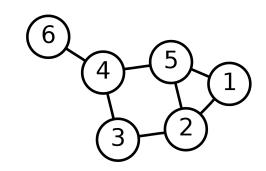
- There are only K parameters to train, and usually $K \ll n$. The complexity has been decreased.
- No need to conduct eigen decomposition. Explicitly depend on the Laplacian matrix L.
- Spatial localization. In particular, K denotes the receptive field.



Local Connectivity + Parameter Sharing

K=1, the convolution filter is

$$\begin{bmatrix} \alpha_0 & 0 & 0 & 0 & 0 & 0 \\ 0 & \alpha_0 & 0 & 0 & 0 & 0 \\ 0 & 0 & \alpha_0 & 0 & 0 & 0 \\ 0 & 0 & 0 & \alpha_0 & 0 & 0 \\ 0 & 0 & 0 & 0 & \alpha_0 & 0 \\ 0 & 0 & 0 & 0 & 0 & \alpha_0 \end{bmatrix}$$



K=2, the convolution filter is

$$\begin{bmatrix} \alpha_0 + 2\alpha_1 & -\alpha_1 & 0 & 0 & -\alpha_1 & 0 \\ -\alpha_1 & \alpha_0 + 3\alpha_1 & -\alpha_1 & 0 & -\alpha_1 & 0 \\ 0 & -\alpha_1 & \alpha_0 + 2\alpha_1 & -\alpha_1 & 0 & 0 \\ 0 & 0 & -\alpha_1 & \alpha_0 + 3\alpha_1 & -\alpha_1 & -\alpha_1 \\ -\alpha_1 & -\alpha_1 & 0 & -\alpha_1 & \alpha_0 + 3\alpha_1 & 0 \\ 0 & 0 & 0 & -\alpha_1 & 0 & \alpha_0 + \alpha_1 \end{bmatrix}$$

K=3, the convolution filter is

$$\begin{bmatrix} \alpha_0 + 2\alpha_1 + 6\alpha_2 & -\alpha_1 - 4\alpha_2 & \alpha_2 & \alpha_2 & -\alpha_1 - 4\alpha_2 & 0 \\ -\alpha_1 - 4\alpha_2 & \alpha_0 + 3\alpha_1 + 12\alpha_2 & -\alpha_1 - 5\alpha_2 & 2\alpha_2 & -\alpha_1 - 5\alpha_2 & 0 \\ \alpha_2 & -\alpha_1 - 5\alpha_2 & \alpha_0 + 2\alpha_1 + 6\alpha_2 & -\alpha_1 - 5\alpha_2 & 2\alpha_2 & \alpha_2 \\ \alpha_2 & 2\alpha_2 & -\alpha_1 - 5\alpha_2 & \alpha_0 + 3\alpha_1 + 12\alpha_2 & -\alpha_1 - 6\alpha_2 & -\alpha_1 - 4\alpha_2 \\ -\alpha_1 - 4\alpha_2 & -\alpha_1 - 5\alpha_2 & 2\alpha_2 & -\alpha_1 - 6\alpha_2 & \alpha_0 + 3\alpha_1 + 12\alpha_2 & \alpha_2 \\ 0 & 0 & \alpha_2 & -\alpha_1 - 4\alpha_2 & \alpha_2 & \alpha_0 + \alpha_1 + 2\alpha_2 \end{bmatrix}$$

A Recursive formulation for fast filtering

Recall:

$$y = \sigma(Ug_{\theta}(\Lambda)U^Tx)$$

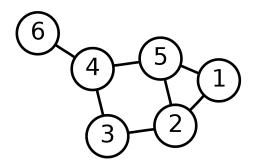
With Chebyshev expansion, we have

$$g_{\theta'} pprox \sum_{j=0}^{K} \theta'_j T_j(\widetilde{\Lambda})$$
 where $\widetilde{\Lambda} = \frac{2\Lambda}{\lambda_{max}} - I_N$

Chebyshev polynomials:
$$T_j(x) = 2xT_{j-1}(x) - T_{j-2}(x)$$
, with $T_0(x) = 1$ and $T_1(x) = x$

$$y = \sigma(Ug_{\theta}(\Lambda)U^Tx) = \sigma\left(U\sum_{j=0}^K \theta_j'T_j(\widetilde{\Lambda})U^Tx\right) = \sigma\left(\sum_{j=0}^K \theta_j'T_j(U\widetilde{\Lambda}U^T)x\right)$$

$$= \sigma \left(\sum_{j=0}^K \theta_j' T_j(\tilde{L}) \, x \right)$$
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$$L = I - D^{-\frac{1}{2}}AD^{-\frac{1}{2}}$$

K=1, the convolution filter is

$$\begin{bmatrix} \beta_0 & 0 & 0 & 0 & 0 & 0 \\ 0 & \beta_0 & 0 & 0 & 0 & 0 \\ 0 & 0 & \beta_0 & 0 & 0 & 0 \\ 0 & 0 & 0 & \beta_0 & 0 & 0 \\ 0 & 0 & 0 & 0 & \beta_0 & 0 \\ 0 & 0 & 0 & 0 & 0 & \beta_0 \end{bmatrix}$$

$$\begin{bmatrix} \beta_0 & 0 & 0 & 0 & 0 & 0 \\ 0 & \beta_0 & 0 & 0 & 0 & 0 \\ 0 & 0 & \beta_0 & 0 & 0 & 0 \\ 0 & 0 & 0 & \beta_0 & 0 & 0 \\ 0 & 0 & 0 & \beta_0 & 0 & 0 \\ 0 & 0 & 0 & 0 & \beta_0 & 0 \end{bmatrix} \begin{bmatrix} \beta_0 + 0.07\beta_1 & -0.44\beta_1 & 0 & 0 & -0.44\beta_1 & 0 \\ -0.44\beta_1 & \beta_0 + 0.07\beta_1 & -0.44\beta_1 & 0 & -0.36\beta_1 & 0 \\ 0 & -0.44\beta_1 & \beta_0 + 0.07\beta_1 & -0.44\beta_1 & 0 & 0 \\ 0 & 0 & -0.44\beta_1 & \beta_0 + 0.07\beta_1 & -0.36\beta_1 & -0.62\beta_1 \\ 0 & 0 & 0 & -0.36\beta_1 & \beta_0 + 0.07\beta_1 & 0 \\ -0.36\beta_1 & -0.36\beta_1 & 0 & -0.36\beta_1 & \beta_0 + 0.07\beta_1 \end{bmatrix}$$

- Considering the diagonal entry, the coefficient before β_1 is small.
- β_1 is to control the properties of the one-hop neighbor.

Thank you!