

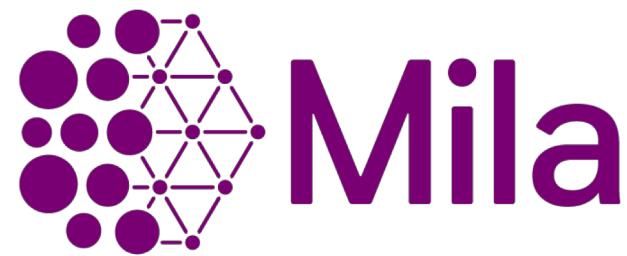
Deep Generative Models for Graph Generation

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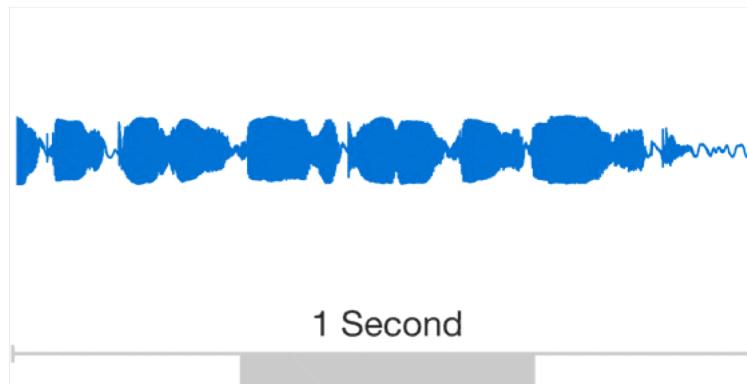


Deep Generative Models

- Goal: model data distribution $p(x)$ explicitly or implicitly, where x is a high-dimensional random variable.
 - Images, speech, and natural language



Image Generation
(BigGAN, Brock et al. 2018)



Speech Generation
(WaveNet, Oord, et al. 2016)

i love disney movies but this one was not at all what i expected . the story line was so predictable , it was dumb .
i liked the movie but it didn't hold my attention as much as i expected . they just don't make movies like this anymore .
my son loves this movie and it is a good family movie . i would recomend it for anyone who likes to watch movies with kids .
i bought this case for my ipad 3 . it was not as pictured and it was too small and the ipad mini was not secured inside it , so i returned it .

Natural Language Generation
(Tang et al. 2016)

Applications for Graph Generation

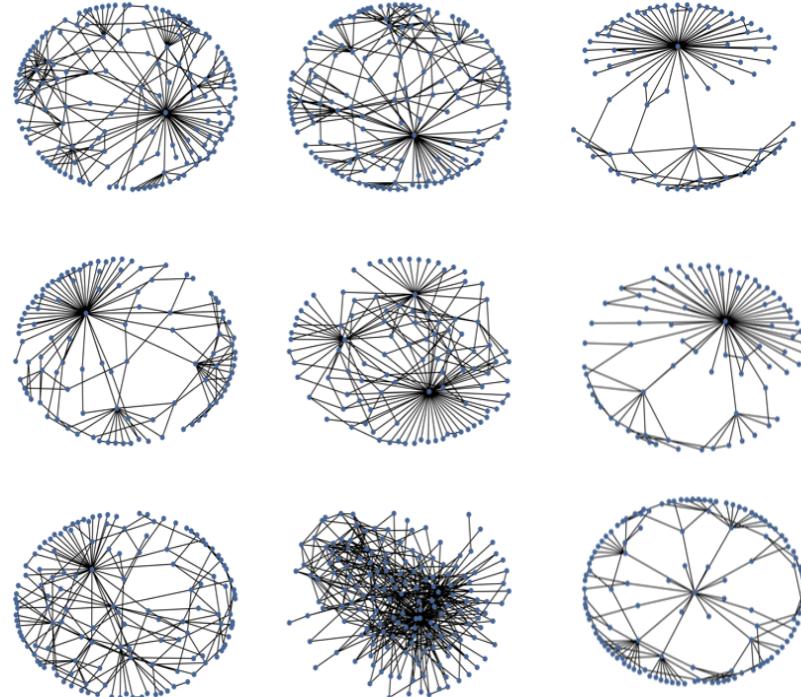
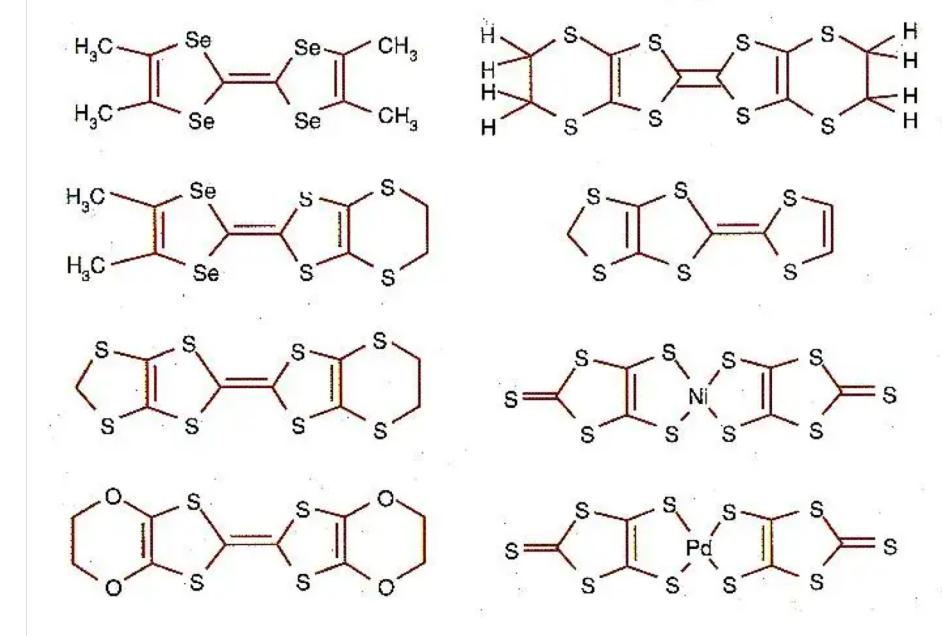


Image from You et al. 2018

Social networks



Molecules

Three Types of Deep Generative Models

- Variational Autoencoders (VAEs)
- Generative Adversarial Networks (GANs)
- Deep Auto-regressive Models

Variational AutoEncoders (VAEs, Kingma et al. 2014)

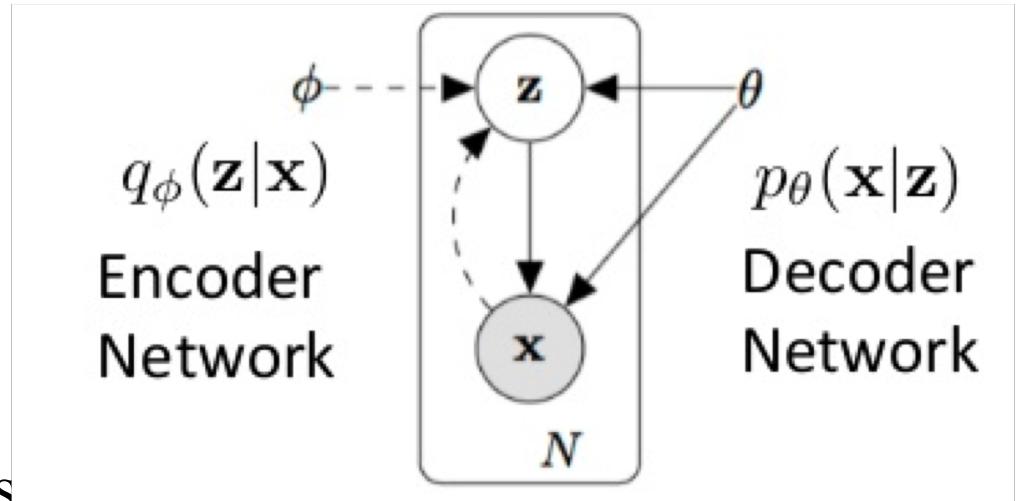
- Latent variable model
 - An encoder $q_\phi(\mathbf{z}|\mathbf{x})$
 - A decoder $p_\theta(\mathbf{x}|\mathbf{z})$
- Maximizing the likelihood $\log p(\mathbf{x})$
 - Inference intractable since \mathbf{z} is continuous.
- Maximizing the variational lower-bound $\mathcal{L}(\phi, \theta; \mathbf{x})$
 - Reparametrization trick for jointly optimizing encoder and decoder

$$\mathcal{L}(\phi, \theta; \mathbf{x})$$

$$= \mathbb{E}_{q_\phi(\mathbf{z}|\mathbf{x})} \log p_\theta(\mathbf{x}|\mathbf{z}) - KL[q_\phi(\mathbf{z}|\mathbf{x})||p(\mathbf{z})]$$

Reconstruction

Regularization



Generative Adversarial Networks (GANs, Goodfellow et al. 2014)

- A two-player minimax game
 - Generator G: $\mathbf{z} \rightarrow \mathbf{x}$
 - Discriminator D: $\mathbf{x} \rightarrow \{0,1\}$
- Discriminator aims to distinguish between real data and generated data
- Generator aims to fool the discriminator

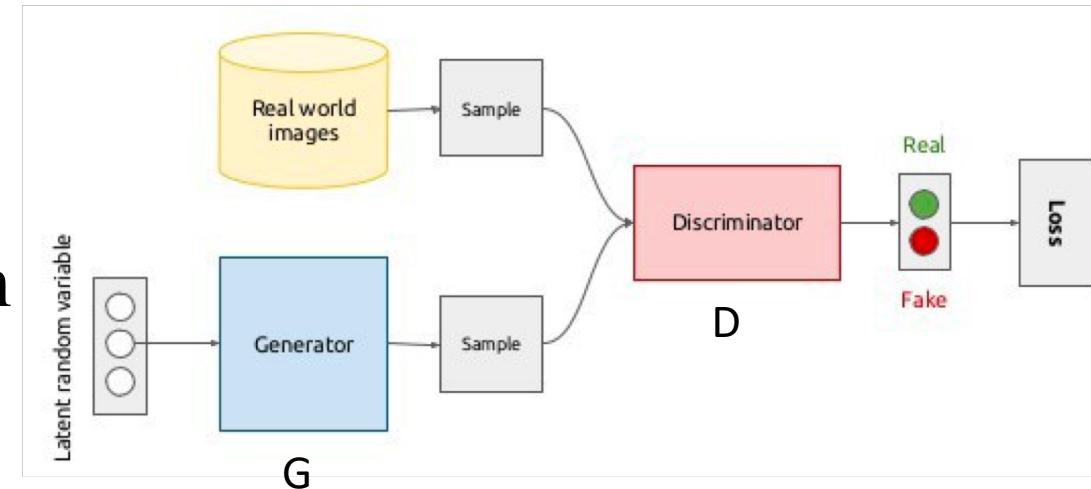


Image from: <https://medium.com/coinmonks/celebrity-face-generation-using-gans-tensorflow-implementation-eaa2001eef86>

$$\min_G \max_D V(D, G) = \mathbb{E}_{x \sim p_{data}(x)}[\log D(x)] + \mathbb{E}_{z \sim p_z(z)}[\log(1 - D(G(z)))]$$

Deep Auto-regressive Models (Oort et al. 2016)

- Example of deep auto-regressive model
 - Recurrent Neural Networks
- PixelRNN, Pixel CNN (Oord et al. 2016)
 - Generate an image pixel by pixel
 - A neural network is used to model the conditional distribution
- WaveNet (Oort et al. 2016)

$$p(\mathbf{x}) = \prod_{i=1}^{n^2} p(x_i | x_1, \dots, x_{i-1})$$

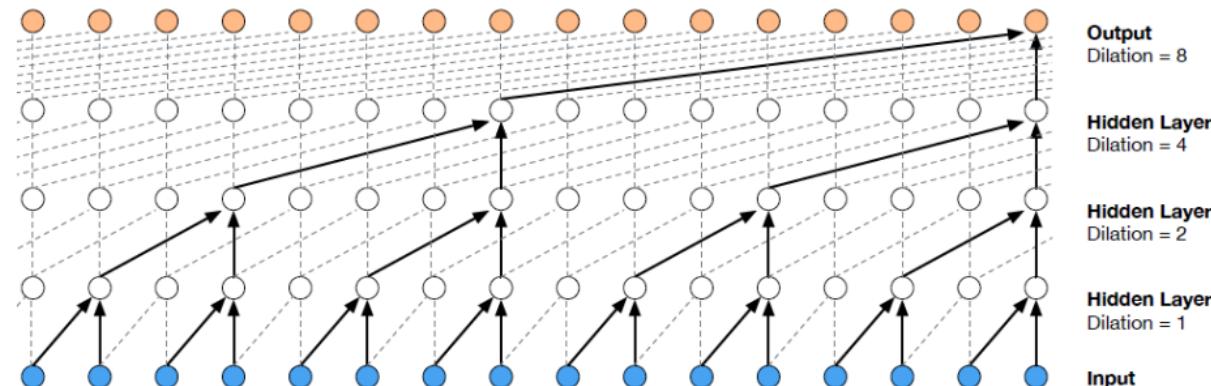


Figure from WaveNet

Challenges for Graph Generation

- The structures and sizes of graphs are different
- No orders between the nodes
- Discrete

GraphVAE (Simonovsky and Komodakis 2018)

- VAE framework for graph generation
 - Graph as input data
 - Encoder: graph neural networks + gated pooling => graph representation (Li et al. 2015)
 - Decoder: output a probabilistic fully-connected graph of a predefined maximum size
 - Model the **existence of nodes, edges, and their attributes** independently
 - Graph matching is required

GraphVAE (Simonovsky and Komodakis 2018)

- Input graph $G=(A,E,F)$
 - A : the adjacency matrix, E : edge attribute tensor, F : node attribute matrix

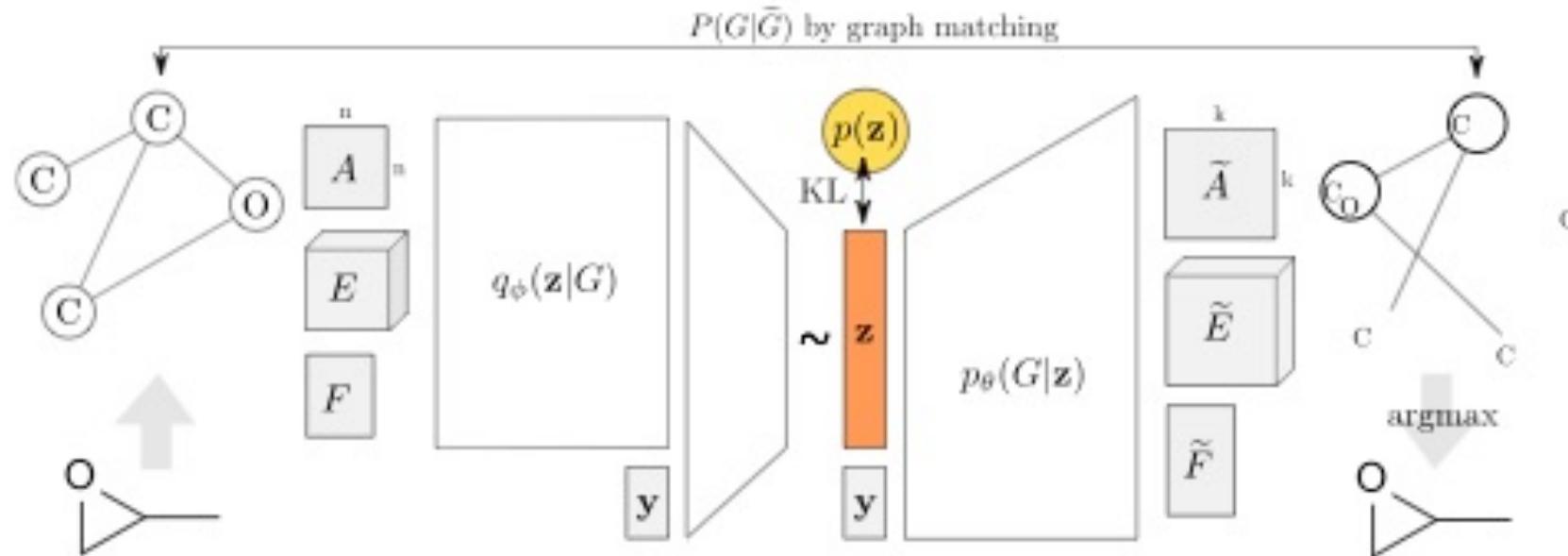


Image from Simonovsky and Komodakis 2018

Probabilistic Graph Decoder

- Restrict the domain to the set of all graphs on maximum k nodes (k is around tens)
- Output a probabilistic fully-connected graph $\tilde{G} = (\tilde{A}, \tilde{E}, \tilde{F})$ on k nodes at once
 - Model the existence of nodes and edges as Bernoulli variables
 - Model the node and edge attributes as Multinomial variables
 - $\tilde{A} \in [0,1]^{k \times k}$ contains both node probabilities \tilde{A}_{aa} and edge probabilities \tilde{A}_{ab} for nodes $a \neq b$
 - $\tilde{E} \in [0,1]^{k \times k \times d_e}$ indicates the probabilities for edge attributes
 - $\tilde{F} \in [0,1]^{k \times d_n}$ indicates the probabilities for node attributes
- Inference: taking edge- and node-wise argmax in \tilde{A} , \tilde{E} , and \tilde{F} .
- **Graph Matching** must be used for calculating the reconstruction loss

Limitations

- The max size of the graphs/molecules must be predefined.
- Graph matching is required

JTVAE (Jin et al. 2018)

- Leverage chemical domain knowledge
 - Each molecule can be represented a tree-structured scaffold over chemical substructures (e.g., rings, bonds)
- Generate a tree-structured object
 - Represent the scaffold of subgraph components
 - Assemble the substructure into a coherent molecular graph

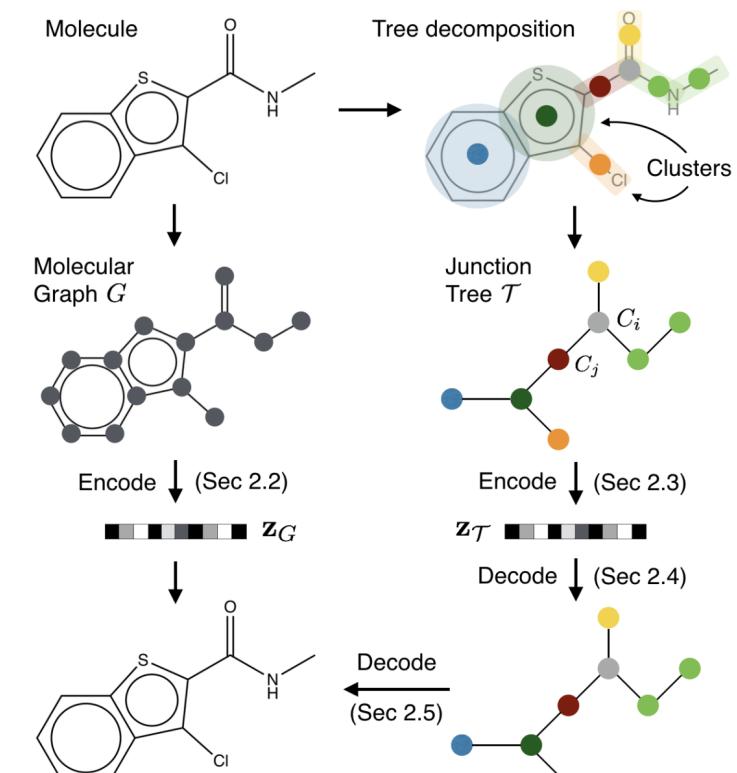
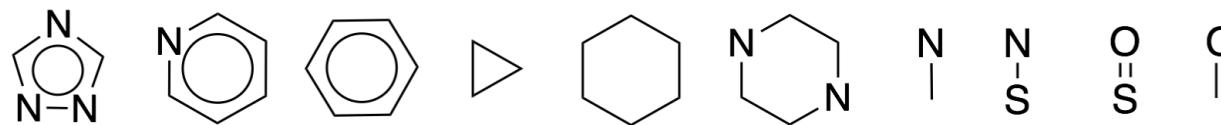
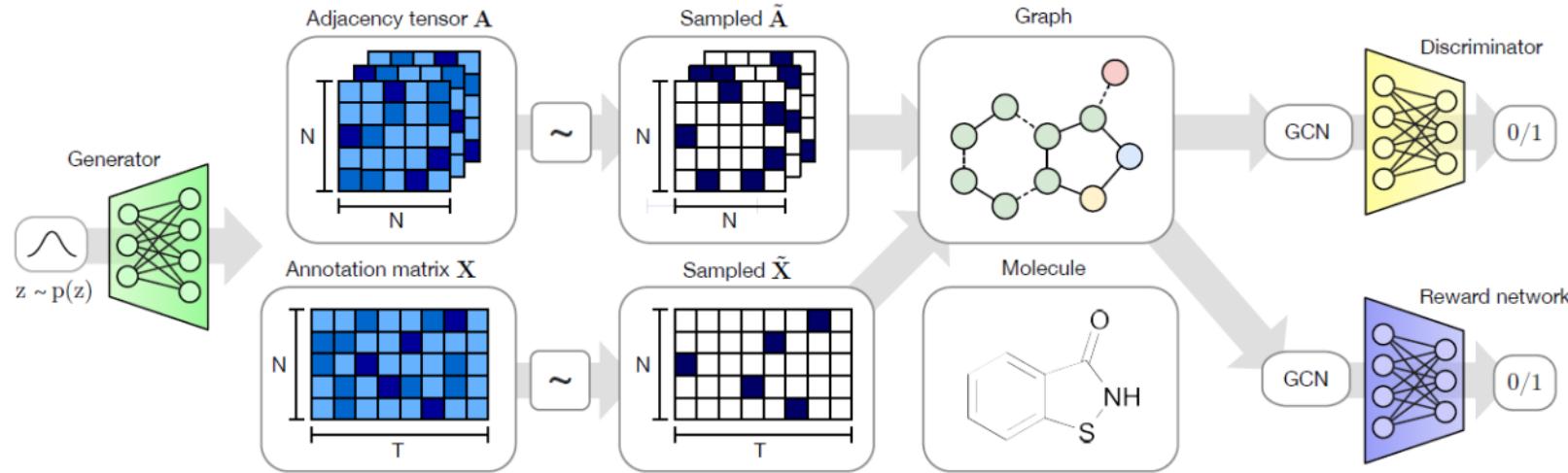


Figure from Jin et al. 2018

MolGAN (Cao and Kipf 2018)

- An implicit, likelihood-free generative model for molecule generation
- Combined with reinforcement learning to encourage the generated molecules with desired chemical properties
- **Generator:** generating molecules from a prior distribution
- **Discriminator:** distinguishing the generated samples and real samples
- **Reward network:**
 - Learns to assign a reward to each molecule to match a score provided by an external software
 - Invalid molecules always receive zero rewards.

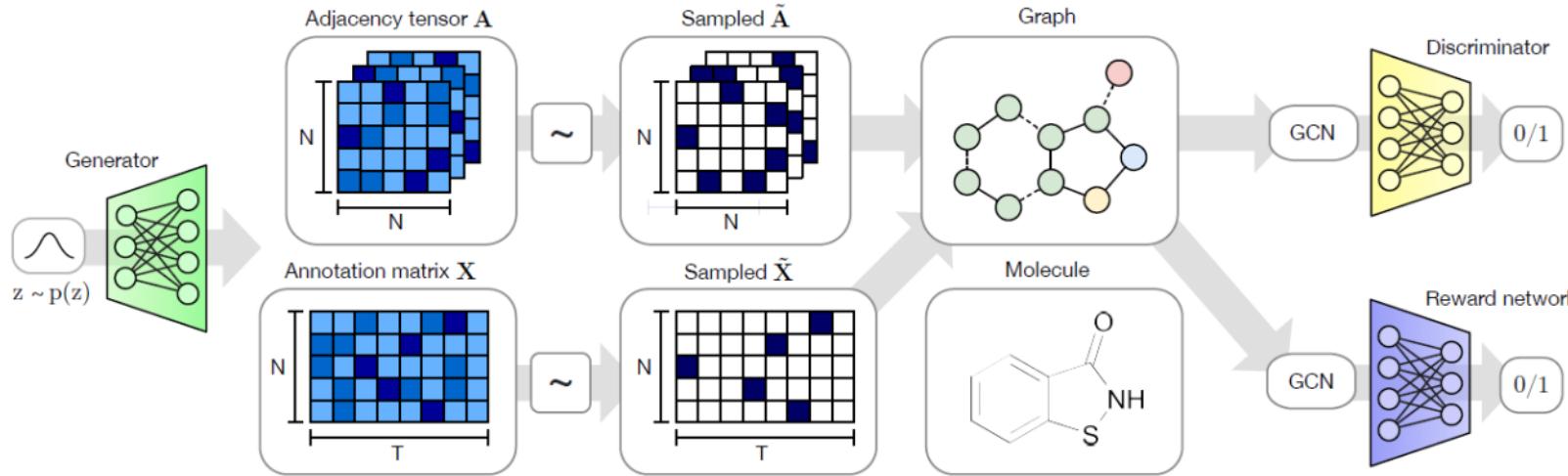
Generator



- A probabilistic fully-connected graph
 - $X \in R^{N \times T}$: atom types
 - $A \in R^{N \times N \times Y}$: bond types
- Objective function:

$$L(\theta) = \lambda L_{WGAN} + (1 - \lambda) L_{RL}$$

Discriminator and Reward Network



- Learning molecule/graph representations with a variant of neural message passing algorithms (Schlichtkrull et al. 2017)
- Same architectures for discriminator and reward network
 - No parameter sharing
- Reward network for approximating the score by an external software
 - Trained with real samples and generated samples

Advantages and Limitations

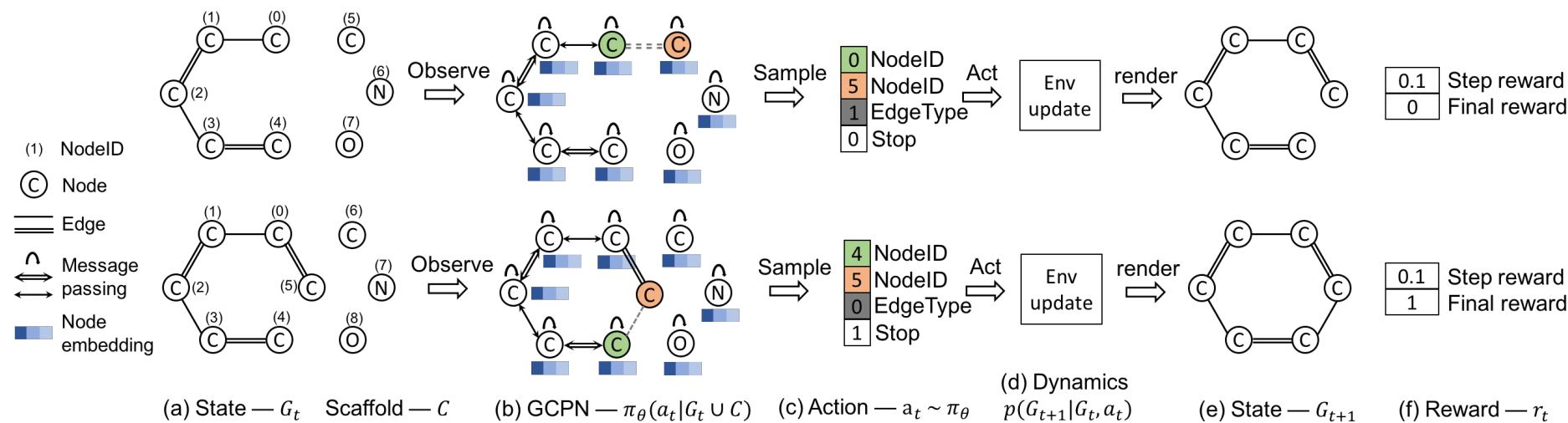
- No graph matching is required
- The max size of the graphs/molecules must be predefined.

GCPN: Graph Convolutional Policy Network (You et al. 2018)

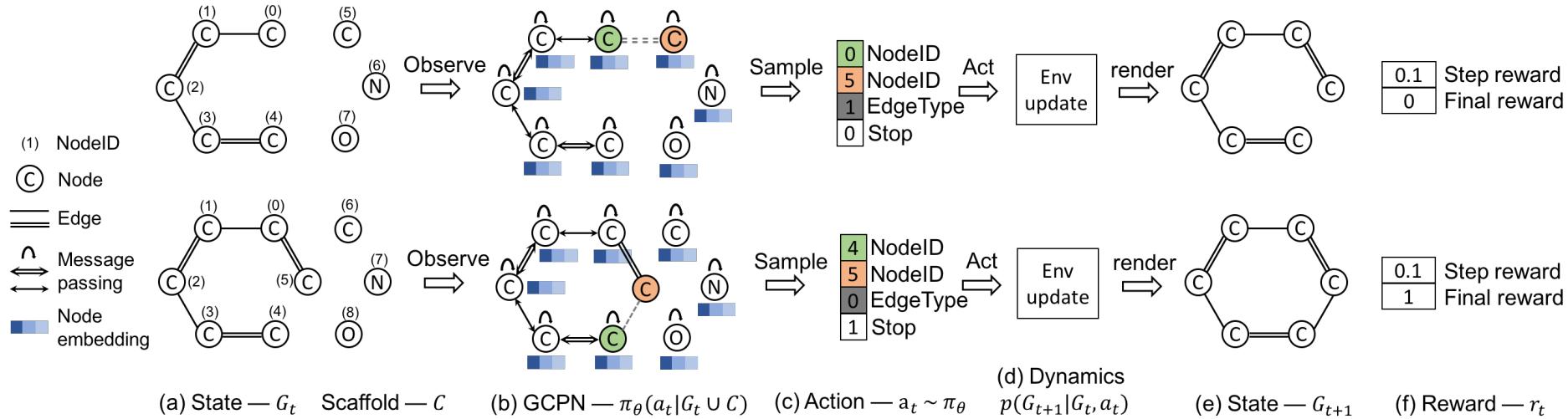
- Molecule generation as sequential decisions
 - Add nodes and edges
 - A Markov decision process
- Goal: discover molecules that optimize desired properties while incorporating chemical rules.
- GCPN: A general model for goal-directed graph generation with RL
 - Optimize adversarial loss and domain-specific rewards with policy gradients
 - Acts in an environment that incorporates domain-specific rules.

Graph Generation as MDP

- $M = (\mathcal{S}, \mathcal{A}, \mathcal{P}, \mathcal{R}, \gamma)$
 - States $\mathcal{S} = \{s_i\}$: consists of all possible intermediate and final graphs
 - Actions $\mathcal{A} = \{a_i\}$: modification made to the current graph at each step
 - State Transitional dynamics \mathcal{P} :
 - Reward function \mathcal{R}
 - Discount factor γ

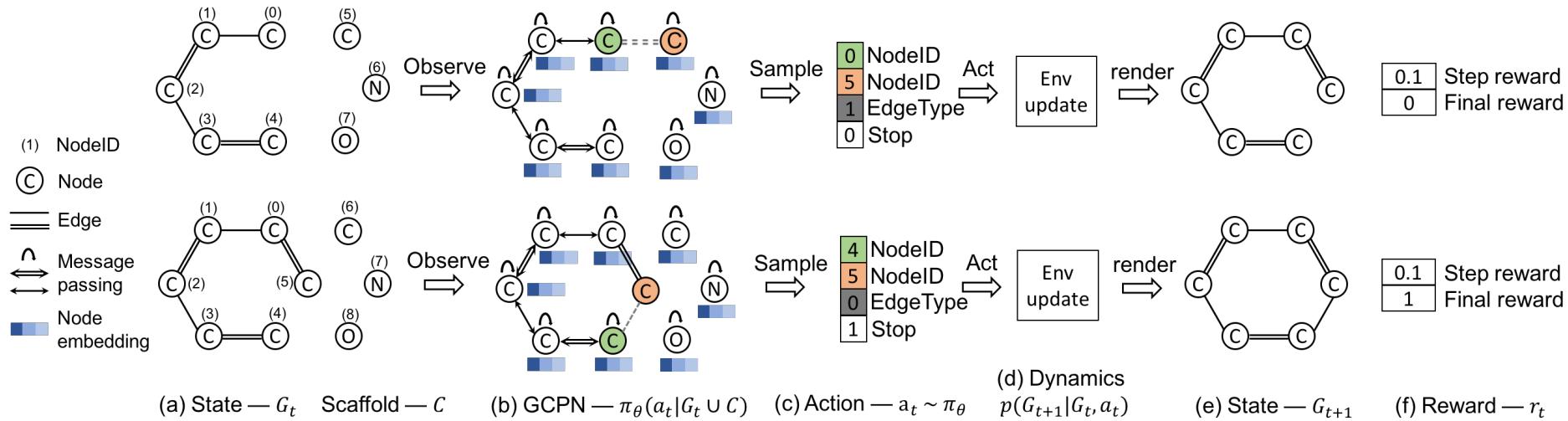


State Space



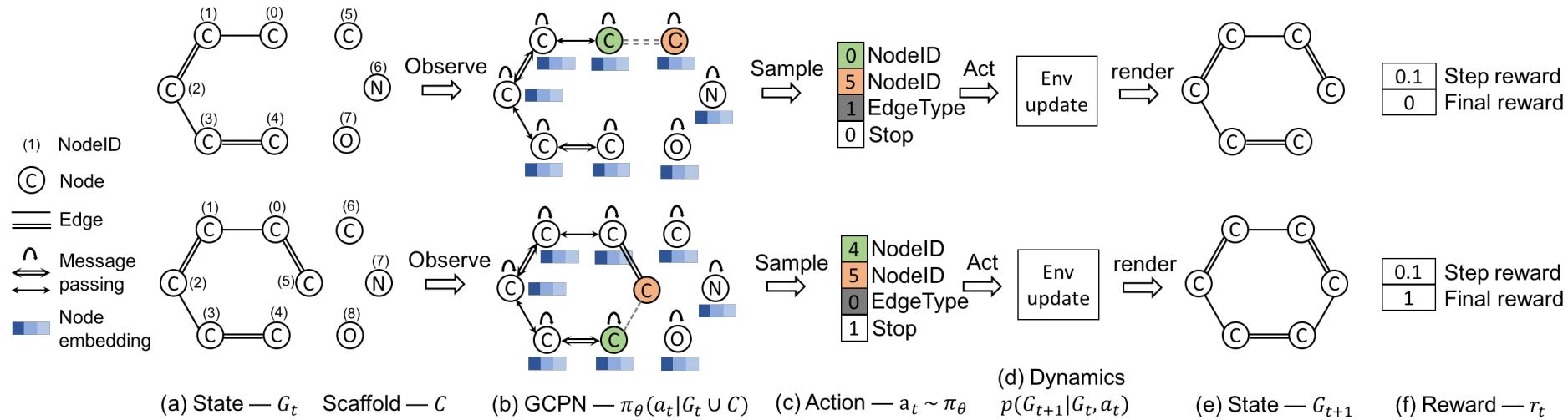
- s_t as the intermediate generated graph G_t
- G_0 contains a single node that represents a carbon atom

Action Space



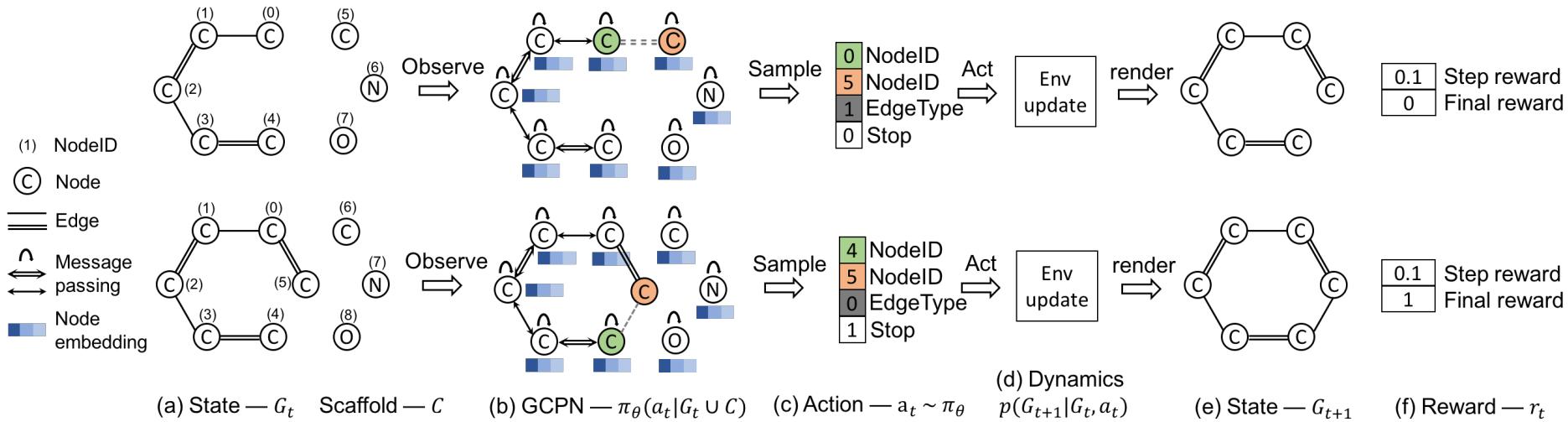
- A set of atoms $C = \bigcup_{i=1}^S C_i$ to be added during each step
- Actions:
 - Connecting a new atom C_i to a node in G_t
 - Connecting exiting nodes within G_t

State Transition Dynamics



- Incorporate domain-specific rules in the state transition dynamics. Only carry out actions that obey the given rules
- Infeasible actions by the policy network are rejected and state remains unchanged

Reward Design



- Final rewards: a sum over domain-specific rewards (e.g., final property scores, penalization of unrealistic molecules and adversarial rewards)
- Intermediate rewards: step-wise validity rewards and adversarial rewards

Graph Convolutional Policy Network

- Compute node embeddings with neural message passing algorithms
- Action prediction
 - Selection of two nodes
 - Prediction of edge types
 - Prediction of termination

$$a_t = \text{CONCAT}(a_{\text{first}}, a_{\text{second}}, a_{\text{edge}}, a_{\text{stop}})$$

$$f_{\text{first}}(s_t) = \text{SOFTMAX}(m_f(X)),$$

$$f_{\text{second}}(s_t) = \text{SOFTMAX}(m_s(X_{a_{\text{first}}}, X)),$$

$$f_{\text{edge}}(s_t) = \text{SOFTMAX}(m_e(X_{a_{\text{first}}}, X_{a_{\text{second}}})),$$

$$f_{\text{stop}}(s_t) = \text{SOFTMAX}(m_t(\text{AGG}(X))),$$

$$a_{\text{first}} \sim f_{\text{first}}(s_t) \in \{0, 1\}^n$$

$$a_{\text{second}} \sim f_{\text{second}}(s_t) \in \{0, 1\}^{n+c}$$

$$a_{\text{edge}} \sim f_{\text{edge}}(s_t) \in \{0, 1\}^b$$

$$a_{\text{stop}} \sim f_{\text{stop}}(s_t) \in \{0, 1\}$$

Data Sets

- **ZINC**, 250K drug-like organic molecules of up to 38 heavy atoms with 9 distinct atomic numbers and 4 bond types.

Results on Reconstruction and Validity

- Reconstruct the input molecules and decoding valid molecules from the prior distribution

| Method | Reconstruction | Validity |
|---------------------|----------------|---------------|
| CVAE | 44.6% | 0.7% |
| GVAE | 53.7% | 7.2% |
| SD-VAE ² | 76.2% | 43.5% |
| GraphVAE | - | 13.5% |
| JT-VAE | 76.7% | 100.0% |

Table from Jin et al. 2018

Results on Property Optimization

- **Property Optimization:** generate novel molecules whose specified molecular properties are optimized.

Table 1: Comparison of the top 3 property scores of generated molecules found by each model.

| Method | Penalized logP | | | | QED | | | |
|---------------|----------------|-------------|-------------|---------------|--------------|--------------|--------------|---------------|
| | 1st | 2nd | 3rd | Validity | 1st | 2nd | 3rd | Validity |
| ZINC | 4.52 | 4.30 | 4.23 | 100.0% | 0.948 | 0.948 | 0.948 | 100.0% |
| Hill Climbing | — | — | — | — | 0.838 | 0.814 | 0.814 | 100.0% |
| ORGAN | 3.63 | 3.49 | 3.44 | 0.4% | 0.896 | 0.824 | 0.820 | 2.2% |
| JT-VAE | 5.30 | 4.93 | 4.49 | 100.0% | 0.925 | 0.911 | 0.910 | 100.0% |
| GCPN | 7.98 | 7.85 | 7.80 | 100.0% | 0.948 | 0.947 | 0.946 | 100.0% |

Table from You et al. 2018

Results on Property Targeting

- **Property Targeting:** generate novel molecules whose specified molecular properties are as close to the target scores as possible.

| Method | -2.5 ≤ logP ≤ -2 | | 5 ≤ logP ≤ 5.5 | | 150 ≤ MW ≤ 200 | | 500 ≤ MW ≤ 550 | |
|--------|------------------|--------------|----------------|--------------|----------------|--------------|----------------|--------------|
| | Success | Diversity | Success | Diversity | Success | Diversity | Success | Diversity |
| ZINC | 0.3% | 0.919 | 1.3% | 0.909 | 1.7% | 0.938 | 0 | — |
| JT-VAE | 11.3% | 0.846 | 7.6% | 0.907 | 0.7% | 0.824 | 16.0% | 0.898 |
| ORGAN | 0 | — | 0.2% | 0.909 | 15.1% | 0.759 | 0.1% | 0.907 |
| GCPN | 85.5% | 0.392 | 54.7% | 0.855 | 76.1% | 0.921 | 74.1% | 0.920 |

Table from You et al. 2018

Results on Constrained Property Optimization

- **Constrained Property Optimization:** generate novel molecules whose specified molecular properties are optimized, while also containing a specified molecular substructure.

Table 3: Comparison of the performance in the constrained optimization task.

| δ | JT-VAE | | | GCPN | | |
|----------|-----------------|-----------------------------------|---------|-----------------------------------|-----------------------------------|---------|
| | Improvement | Similarity | Success | Improvement | Similarity | Success |
| 0.0 | 1.91 ± 2.04 | 0.28 ± 0.15 | 97.5% | 4.20 ± 1.28 | 0.32 ± 0.12 | 100.0% |
| 0.2 | 1.68 ± 1.85 | 0.33 ± 0.13 | 97.1% | 4.12 ± 1.19 | 0.34 ± 0.11 | 100.0% |
| 0.4 | 0.84 ± 1.45 | 0.51 ± 0.10 | 83.6% | 2.49 ± 1.30 | 0.47 ± 0.08 | 100.0% |
| 0.6 | 0.21 ± 0.71 | 0.69 ± 0.06 | 46.4% | 0.79 ± 0.63 | 0.68 ± 0.08 | 100.0% |

Table from You et al. 2018

Generated Molecules

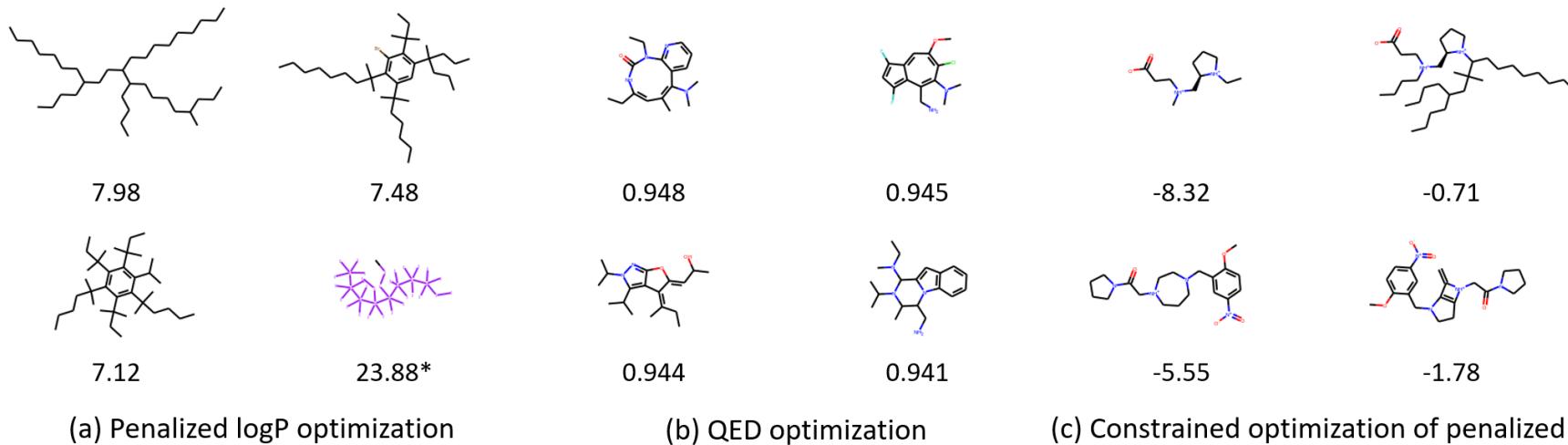


Figure 2: Samples of generated molecules in property optimization and constrained property optimization task. In (c), the two columns correspond to molecules before and after modification.

Table from You et al. 2018

Summary

- Graph generation is an important problem in many areas
 - Generating social networks
 - Drug discovery
 - Designing electric circuits
- Deep generative models for graph
 - GraphVAE, JTVAE
 - MolGAN
 - GCPN

References

- GraphVAE: Towards Generation of Small Graphs Using Variational Autoencoders.
<https://arxiv.org/pdf/1802.03480.pdf>
- MolGAN: An implicit generative model for small molecular graphs.
<https://arxiv.org/pdf/1805.11973.pdf>
- GraphRNN: Generating Realistic Graphs with Deep Auto-regressive Models.
<https://arxiv.org/pdf/1802.08773.pdf>
- Graph Convolutional Policy Network for Goal-Directed Molecular Graph Generation. <https://arxiv.org/pdf/1806.02473.pdf>
- Junction Tree Variational Autoencoder for Molecular Graph Generation.
<https://arxiv.org/pdf/1802.04364.pdf>

Future Directions

- Application to more domains and applications
 - Graphs are ubiquitous
- Graph neural networks for reasoning
 - Computer vision
 - Natural language understanding
- Graph neural networks + reinforcement learning
 - Relational deep reinforcement learning (Zambaldi et al. 2018)
- Better theoretical understanding of graph neural networks
- ...

Thanks!
Contact: jian.tang@hec.ca