

# **Graph Neural Networks**

## Outline

#### Part 1. Neural Message Passing

- Towards graph convolutions
- Message passing

## Part 2. Pooling on Graphs

- · Select, Reduce, Connect
- Pooling methods
- · Global pooling

#### Part 3. Coding GNNs

- Python libraries
- Demo: node classification with PyTorch Geometric

# Towards graph convolutions

# Convolutions on images

Consider the convolution operation in Convolutional Neural Networks (CNNs).



# Convolutions on images

Consider the convolution operation in Convolutional Neural Networks (CNNs).





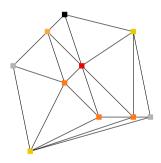
- The receptive field of a CNN reflects the underlying grid structure.
- The CNN has an inductive bias on how to process the individual pixels/timesteps/nodes.

# Going beyond grids

Unfortunately, not everything can be cast into a grid...

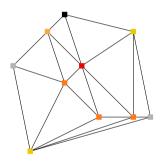
# Going beyond grids

- Unfortunately, not everything can be cast into a grid...
- ...but graphs are a nice representations for irregular structures.



# Going beyond grids

- Unfortunately, not everything can be cast into a grid...
- ...but graphs are a nice representations for irregular structures.
- Can we generalize the concept of convolution on graphs?



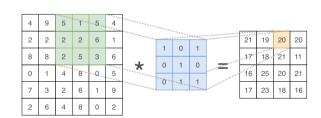
# Convolution on Euclidean spaces

The discrete convolution of CNNs:

$$(f \star g)[n] = \sum_{m=-M}^{M} f[n-m]g[m]$$

operates on Euclidean spaces.



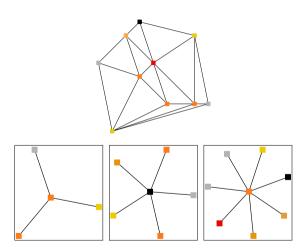


# Convolution on non-Euclidean spaces

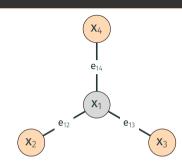
Moving to non-Euclidean spaces is not that trivial.

### Challenges:

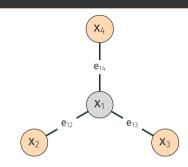
- · Variable number of neighbors
- · Loss of orientation



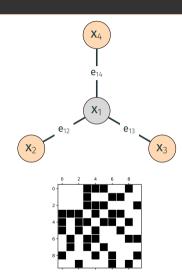
• Graph  $\mathcal{G}(\mathcal{V}, \mathcal{E})$ : nodes in  $\mathcal{V}$  connected by edges in  $\mathcal{E}$ 



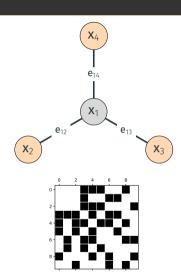
- Graph  $\mathcal{G}(\mathcal{V}, \mathcal{E})$ : nodes in  $\mathcal{V}$  connected by edges in  $\mathcal{E}$
- $X \in \mathbb{R}^{N \times d_X}$  node-attribute matrix or graph signal
  - ·  $\mathbf{x}_i \in \mathbb{R}^{d_{\mathbf{x}}}$ , *i*-th node attribute vector



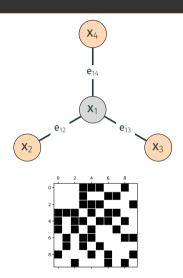
- Graph  $\mathcal{G}(\mathcal{V}, \mathcal{E})$ : nodes in  $\mathcal{V}$  connected by edges in  $\mathcal{E}$
- $X \in \mathbb{R}^{N \times d_x}$  node-attribute matrix or graph signal
  - ·  $\mathbf{x}_i \in \mathbb{R}^{d_x}$ , *i*-th node attribute vector
- $A \in \mathbb{R}^{N \times N}$ , (weighted) adjacency matrix
  - ·  $a_{ij} \in \mathbb{R}$ , edge weight for edge  $(i,j) \in \mathcal{E}$



- Graph  $\mathcal{G}(\mathcal{V}, \mathcal{E})$ : nodes in  $\mathcal{V}$  connected by edges in  $\mathcal{E}$
- $X \in \mathbb{R}^{N \times d_x}$  node-attribute matrix or graph signal
  - ·  $\mathbf{x}_i \in \mathbb{R}^{d_{\mathbf{x}}}$ , *i*-th node attribute vector
- $A \in \mathbb{R}^{N \times N}$ , (weighted) adjacency matrix
  - ·  $a_{ij} \in \mathbb{R}$ , edge weight for edge  $(i, j) \in \mathcal{E}$
- $D = diag(A1_N) \in \mathbb{R}^{N \times N}$ , degree matrix

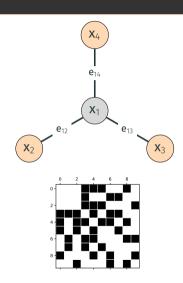


- Graph  $\mathcal{G}(\mathcal{V}, \mathcal{E})$ : nodes in  $\mathcal{V}$  connected by edges in  $\mathcal{E}$
- $X \in \mathbb{R}^{N \times d_x}$  node-attribute matrix or graph signal
  - ·  $\mathbf{x}_i \in \mathbb{R}^{d_x}$ , *i*-th node attribute vector
- $A \in \mathbb{R}^{N \times N}$ , (weighted) adjacency matrix
  - $a_{ij} \in \mathbb{R}$ , edge weight for edge  $(i,j) \in \mathcal{E}$
- ·  $D = diag(A1_N) \in \mathbb{R}^{N \times N}$ , degree matrix
- $\mathbf{e}_{ij} \in \mathbb{R}^{d_e}$ , edge attribute for edge  $(i,j) \in \mathcal{E}$



- Graph  $\mathcal{G}(\mathcal{V}, \mathcal{E})$ : nodes in  $\mathcal{V}$  connected by edges in  $\mathcal{E}$
- $X \in \mathbb{R}^{N \times d_x}$  node-attribute matrix or graph signal
  - ·  $\mathbf{x}_i \in \mathbb{R}^{d_x}$ , *i*-th node attribute vector
- $A \in \mathbb{R}^{N \times N}$ , (weighted) adjacency matrix
  - $a_{ij} \in \mathbb{R}$ , edge weight for edge  $(i,j) \in \mathcal{E}$
- $D = diag(A1_N) \in \mathbb{R}^{N \times N}$ , degree matrix
- $\mathbf{e}_{ij} \in \mathbb{R}^{d_e}$ , edge attribute for edge  $(i,j) \in \mathcal{E}$

In the following, we focus on undirected graphs:  $A = A^{T}$ 

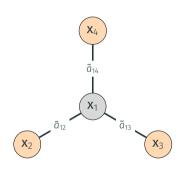


# **Graph Shift Operator**

## **Graph Shift Operator [1]**

A matrix  $\tilde{\mathbf{A}} \in \mathbb{R}^{N \times N}$  is called a **Graph Shift Operator (GSO)** if it satisfies:

$$\tilde{a}_{ij} = 0 \text{ for } (i,j) \not\in \mathcal{E} \text{ and } i \neq j.$$



<sup>[1]</sup> A. Sandryhaila et al., "Discrete signal processing on graphs," 2013.

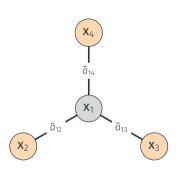
# **Graph Shift Operator**

## **Graph Shift Operator [1]**

A matrix  $\tilde{\mathbf{A}} \in \mathbb{R}^{N \times N}$  is called a **Graph Shift Operator (GSO)** if it satisfies:

$$\tilde{a}_{ij} = 0 \text{ for } (i,j) \not\in \mathcal{E} \text{ and } i \neq j.$$

A GSO  $\tilde{\mathbf{A}}$  can be viewed as some function of the adjacency matrix  $\mathbf{A}.$ 



<sup>[1]</sup> A. Sandryhaila et al., "Discrete signal processing on graphs," 2013.

# **Graph Shift Operator**

# Graph Shift Operator [1]

A matrix  $\tilde{\mathbf{A}} \in \mathbb{R}^{N \times N}$  is called a **Graph Shift Operator (GSO)** if it satisfies:

$$\tilde{a}_{ij} = 0 \text{ for } (i,j) \not\in \mathcal{E} \text{ and } i \neq j.$$

A GSO  $\tilde{\mathbf{A}}$  can be viewed as some function of the adjacency matrix  $\mathbf{A}.$ 

### Examples of GSOs are:

- Laplacian:  $\tilde{A} = L = D A$
- Random-walk matrix:  $\tilde{\mathbf{A}} = \mathbf{D}^{-1}\mathbf{A}$

 $<sup>\</sup>tilde{a}_{14}$   $\tilde{a}_{14}$   $\tilde{a}_{13}$   $\tilde{a}_{13}$   $\tilde{a}_{13}$ 

<sup>[1]</sup> A. Sandryhaila *et al.*, "Discrete signal processing on graphs," 2013.

Applying  $\tilde{\mathbf{A}}$  to node attributes  $\mathbf{X}$  has a local action:

$$\mathsf{X}' = \tilde{\mathsf{A}}\mathsf{X}$$

Applying  $\tilde{\mathbf{A}}$  to node attributes  $\mathbf{X}$  has a local action:

$$\mathbf{X}' = \tilde{\mathbf{A}}\mathbf{X}$$
  $\mathbf{x}'_i = (\tilde{\mathbf{A}}\mathbf{X})_i = \sum_{j=1}^N \tilde{a}_{ji} \cdot \mathbf{x}_j$ 

Applying  $\tilde{A}$  to node attributes X has a **local** action:

• the *i*-th node attributes are affected only by its neighbors  $\mathcal{N}(i)$ .

$$\mathbf{X}' = \tilde{\mathbf{A}}\mathbf{X} \qquad \qquad \mathbf{x}'_i = (\tilde{\mathbf{A}}\mathbf{X})_i = \sum_{j=1}^N \tilde{a}_{ji} \cdot \mathbf{x}_j \qquad \qquad \mathbf{x}'_i = \sum_{j \in \mathcal{N}(i)} \tilde{a}_{ji} \cdot \mathbf{x}_j$$

Applying  $\tilde{A}$  to node attributes X has a **local** action:

• the *i*-th node attributes are affected only by its neighbors  $\mathcal{N}(i)$ .

$$\mathbf{X}' = \tilde{\mathbf{A}}\mathbf{X}$$
  $\mathbf{X}'_i = (\tilde{\mathbf{A}}\mathbf{X})_i = \sum_{j=1}^N \tilde{a}_{ji} \cdot \mathbf{x}_j$   $\mathbf{X}'_i = \sum_{j \in \mathcal{N}(i)} \tilde{a}_{ji} \cdot \mathbf{x}_j$ 

Using parameter matrix  $\Theta \in \mathbb{R}^{d_{x} \times d_{h}}$  we can apply the filter on a different space

$$\mathsf{H} = \tilde{\mathsf{A}}\mathsf{X} \Theta$$

Applying  $\tilde{A}$  to node attributes X has a **local** action:

• the *i*-th node attributes are affected only by its neighbors  $\mathcal{N}(i)$ .

$$\mathbf{X}' = \tilde{\mathbf{A}}\mathbf{X}$$
  $\mathbf{x}'_i = (\tilde{\mathbf{A}}\mathbf{X})_i = \sum_{j=1}^N \tilde{a}_{ji} \cdot \mathbf{x}_j$   $\mathbf{x}'_i = \sum_{j \in \mathcal{N}(i)} \tilde{a}_{ji} \cdot \mathbf{x}_j$ 

Using parameter matrix  $\Theta \in \mathbb{R}^{d_x \times d_h}$  we can apply the filter on a different space

$$\mathbf{h}_i = (\tilde{\mathbf{A}}\mathbf{X}\Theta)_i = \sum_{j=1}^N \tilde{a}_{ji} \cdot \mathbf{x}_j \Theta \qquad \qquad \mathbf{h}_i = \sum_{j \in \mathcal{N}(i)} \tilde{a}_{ji} \cdot \mathbf{x}_j \Theta$$

Applying  $\tilde{A}$  to node attributes X has a **local** action:

• the *i*-th node attributes are affected only by its neighbors  $\mathcal{N}(i)$ .

$$\mathbf{X}' = \tilde{\mathbf{A}}\mathbf{X}$$
  $\mathbf{x}'_i = (\tilde{\mathbf{A}}\mathbf{X})_i = \sum_{j=1}^N \tilde{a}_{ji} \cdot \mathbf{x}_j$   $\mathbf{x}'_i = \sum_{j \in \mathcal{N}(i)} \tilde{a}_{ji} \cdot \mathbf{x}_j$ 

Using parameter matrix  $\Theta \in \mathbb{R}^{d_x \times d_h}$  we can apply the filter on a different space

$$\mathbf{h}_i = (\tilde{\mathbf{A}}\mathbf{X}\Theta)_i = \sum_{j=1}^N \tilde{a}_{ji} \cdot \mathbf{x}_j \Theta \qquad \qquad \mathbf{h}_i = \sum_{j \in \mathcal{N}(i)} \tilde{a}_{ji} \cdot \mathbf{x}_j \Theta$$

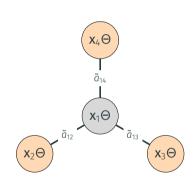
**NOTE:** We have **local** filters with parameters  $\Theta$  shared among all nodes. Looks familiar?

# **Graph Convolution**

Adding a nonlinear activation  $\sigma$  to the operation we have just seen

$$\mathsf{H} = \tilde{\mathsf{A}}\mathsf{X}\Theta \quad o \quad \mathsf{H} = \sigma\left(\tilde{\mathsf{A}}\mathsf{X}\Theta\right)$$

we obtain a nonlinear graph convolutional filter.



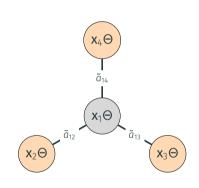
# **Graph Convolution**

Adding a nonlinear activation  $\sigma$  to the operation we have just seen

$$\mathsf{H} = \tilde{\mathsf{A}}\mathsf{X}\Theta \quad o \quad \mathsf{H} = \sigma\left(\tilde{\mathsf{A}}\mathsf{X}\Theta\right)$$

we obtain a nonlinear graph convolutional filter.

Since this operation is **differentiable**, we can learn  $\Theta$  with gradient-based optimization methods.



# **Graph Convolution**

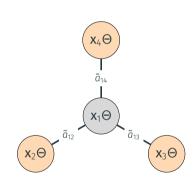
Adding a nonlinear activation  $\sigma$  to the operation we have just seen

$$\mathsf{H} = \tilde{\mathsf{A}}\mathsf{X}\Theta \quad o \quad \mathsf{H} = \sigma\left(\tilde{\mathsf{A}}\mathsf{X}\Theta\right)$$

we obtain a nonlinear graph convolutional filter.

Since this operation is **differentiable**, we can learn  $\Theta$  with gradient-based optimization methods.

This enables us to build *neural networks* with *graph*-like inputs, i.e., **Graph Neural Networks** (GNNs).



# Sequence of graph convolutions

What if we apply two graph convolutions in sequence?

$$\begin{split} H^{(1)} &= \tilde{A}X\Theta^{(1)} \\ H^{(2)} &= \tilde{A}H^{(1)}\Theta^{(2)} = \tilde{A}^2X\Theta^{(1)}\Theta^{(2)} \end{split}$$

# Sequence of graph convolutions

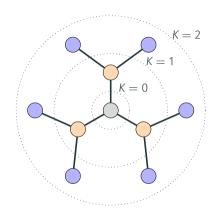
What if we apply two graph convolutions in sequence?

$$H^{(1)} = \tilde{A}X\Theta^{(1)}$$

$$H^{(2)} = \tilde{A}H^{(1)}\Theta^{(2)} = \tilde{A}^2X\Theta^{(1)}\Theta^{(2)}$$

Let's focus on the effect of  $\tilde{A}^2X$ :

$$(\tilde{\mathsf{A}}^2\mathsf{X})_i = \sum_{j \in \mathcal{N}(i)} \tilde{a}_{ji} (\tilde{\mathsf{A}}\mathsf{X})_j = \sum_{j \in \mathcal{N}(i)} \sum_{k \in \mathcal{N}(j)} \tilde{a}_{ji} \cdot \tilde{a}_{kj} \cdot \mathsf{x}_k$$



# Sequence of graph convolutions

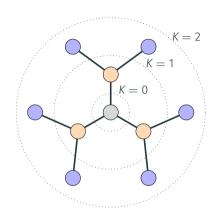
What if we apply two graph convolutions in sequence?

$$\begin{aligned} \mathbf{H}^{(1)} &= \tilde{\mathbf{A}} \mathbf{X} \boldsymbol{\Theta}^{(1)} \\ \mathbf{H}^{(2)} &= \tilde{\mathbf{A}} \mathbf{H}^{(1)} \boldsymbol{\Theta}^{(2)} = \tilde{\mathbf{A}}^2 \mathbf{X} \boldsymbol{\Theta}^{(1)} \boldsymbol{\Theta}^{(2)} \end{aligned}$$

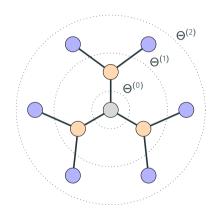
Let's focus on the effect of  $\tilde{A}^2X$ :

$$(\tilde{\mathsf{A}}^2\mathsf{X})_i = \sum_{j \in \mathcal{N}(i)} \tilde{a}_{ji} (\tilde{\mathsf{A}}\mathsf{X})_j = \sum_{j \in \mathcal{N}(i)} \sum_{k \in \mathcal{N}(j)} \tilde{a}_{ji} \cdot \tilde{a}_{kj} \cdot \mathsf{x}_k$$

The second convolution aggregates information from the 2-hop neighbors, i.e., the neighbors' neighbors.



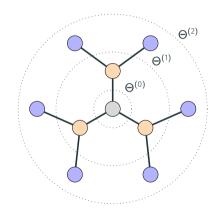
To aggregate information **up to the** *K***-th-order neighborhood**, we can either use



To aggregate information **up to the** *K***-th-order neighborhood**, we can either use

polynomial filters

$$\mathsf{H}^{(\mathsf{K})} = \sum_{k=0}^{\mathsf{K}} \tilde{\mathsf{A}}^k \mathsf{X} \Theta^{(k)}$$



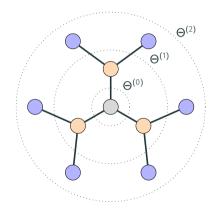
To aggregate information **up to the** *K***-th-order neighborhood**, we can either use

polynomial filters

$$\mathsf{H}^{(\mathsf{K})} = \sum_{k=0}^{\mathsf{K}} \tilde{\mathsf{A}}^k \mathsf{X} \Theta^{(k)}$$

· a sequence of first-order-neighborhood filters

$$H^{(0)} = X$$
  $H^{(k)} = \tilde{A}H^{(k-1)}\Theta^{(k)}$ 



To aggregate information **up to the** *K***-th-order neighborhood**, we can either use

polynomial filters

$$\mathsf{H}^{(\mathit{K})} = \sum_{k=0}^{\mathit{K}} \tilde{\mathsf{A}}^k \mathsf{X} \Theta^{(k)}$$

· a sequence of first-order-neighborhood filters

$$H^{(0)} = X$$
  $H^{(k)} = \tilde{A}H^{(k-1)}\Theta^{(k)}$ 

 $\Theta^{(2)}$  $\Theta^{(0)}$ 

...eventually with nonlinearities.

# Graph convolutional layers

Examples of graph convolutional layers from the literature:

• GCN [2]:

$$\tilde{A} = D^{-1/2} (I_N + A) D^{-1/2}$$

• Diffusion Convolution [3]:

$$\tilde{\mathbf{A}} = \mathbf{D}^{-1}\mathbf{A}$$

· GIN [4]:

$$\tilde{\mathbf{A}} = \mathbf{A} + (1 + \epsilon) \cdot \mathbf{I}_N$$

<sup>[2]</sup> T. N. Kipf et al., "Semi-supervised classification with graph convolutional networks," 2016.

<sup>[3]</sup> Y. Li et al., "Diffusion convolutional recurrent neural network: Data-driven traffic forecasting," 2017.

<sup>[4]</sup> K. Xu et al., "How powerful are graph neural networks?" 2019.

Graph convolutions based on GSOs are a powerful tool to learn graph filters:

dependent only on the graph topology;

Graph convolutions based on GSOs are a powerful tool to learn graph filters:

- dependent only on the graph topology;
- localized in the root node's neighborhood;

Graph convolutions based on GSOs are a powerful tool to learn graph filters:

- dependent only on the graph topology;
- localized in the root node's neighborhood;
- shared among all nodes in the graph (i.e., applied equally everywhere).

Graph convolutions based on GSOs are a powerful tool to learn graph filters:

- dependent only on the graph topology;
- localized in the root node's neighborhood;
- shared among all nodes in the graph (i.e., applied equally everywhere).

What if we want to:

take into account edge attributes?

Graph convolutions based on GSOs are a powerful tool to learn graph filters:

- · dependent only on the graph topology;
- · localized in the root node's neighborhood;
- shared among all nodes in the graph (i.e., applied equally everywhere).

What if we want to:

- take into account edge attributes?
- $\cdot$  make the filter dependent also on the **nodes' features**, not only on the topology?

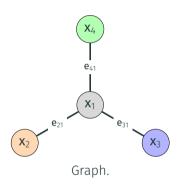
Graph convolutions based on GSOs are a powerful tool to learn graph filters:

- · dependent only on the graph topology;
- · localized in the root node's neighborhood;
- shared among all nodes in the graph (i.e., applied equally everywhere).

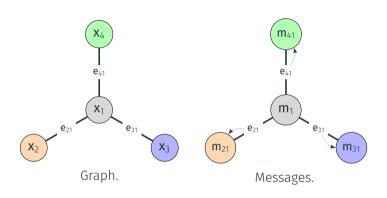
#### What if we want to:

- take into account edge attributes?
- make the filter dependent also on the nodes' features, not only on the topology?
- e.g., weigh the contribution of a neighbor based on the root node features?

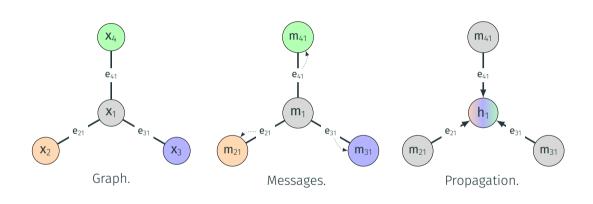
Message passing



<sup>[5]</sup> J. Gilmer et al., "Neural message passing for quantum chemistry," 2017.



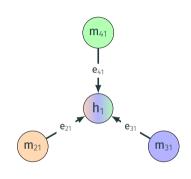
<sup>[5]</sup> J. Gilmer et al., "Neural message passing for quantum chemistry," 2017.



<sup>[5]</sup> J. Gilmer et al., "Neural message passing for quantum chemistry," 2017.

A general scheme for message-passing (MP) networks [5]:

$$\mathbf{h}_{i} = \gamma \left( \mathbf{x}_{i}, \mathbf{Aggr} \left\{ \phi \left( \mathbf{x}_{i}, \mathbf{x}_{j}, \mathbf{e}_{ji} 
ight) 
ight\} 
ight)$$

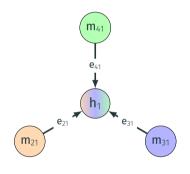


<sup>[5]</sup> J. Gilmer et al., "Neural message passing for quantum chemistry," 2017.

A general scheme for message-passing (MP) networks [5]:

$$\mathbf{h}_{i} = \gamma \left( \mathbf{x}_{i}, \underset{j \in \mathcal{N}(i)}{\textit{Aggr}} \left\{ \phi \left( \mathbf{x}_{i}, \mathbf{x}_{j}, \mathbf{e}_{ji} \right) \right\} \right)$$

•  $\phi$  message function, depends on  $\mathbf{x}_i$ ,  $\mathbf{x}_j$  and possibly the edge attribute  $\mathbf{e}_{ji}$ ;

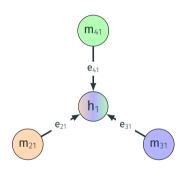


<sup>[5]</sup> J. Gilmer et al., "Neural message passing for quantum chemistry," 2017.

A general scheme for message-passing (MP) networks [5]:

$$\mathbf{h}_{i} = \gamma \left( \mathbf{x}_{i}, \mathbf{Aggr}_{j \in \mathcal{N}(i)} \left\{ \phi \left( \mathbf{x}_{i}, \mathbf{x}_{j}, \mathbf{e}_{ji} \right) \right\} \right)$$

- $\phi$  message function, depends on  $\mathbf{x}_i$ ,  $\mathbf{x}_j$  and possibly the edge attribute  $\mathbf{e}_{ji}$ ;
- Aggr: permutation-invariant aggregation function (e.g., sum, mean, max);

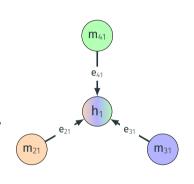


<sup>[5]</sup> J. Gilmer et al., "Neural message passing for quantum chemistry," 2017.

A general scheme for message-passing (MP) networks [5]:

$$\mathbf{h}_{i} = \gamma \left( \mathbf{x}_{i}, \underset{j \in \mathcal{N}(i)}{\textit{Aggr}} \left\{ \phi \left( \mathbf{x}_{i}, \mathbf{x}_{j}, \mathbf{e}_{ji} \right) \right\} \right)$$

- $\phi$  message function, depends on  $\mathbf{x}_i$ ,  $\mathbf{x}_j$  and possibly the edge attribute  $\mathbf{e}_{ji}$ ;
- Aggr: permutation-invariant aggregation function (e.g., sum, mean, max);
- $\gamma$  update function, to obtain new attributes from aggregated messages and previous attributes.



<sup>[5]</sup> J. Gilmer et al., "Neural message passing for quantum chemistry," 2017.

A general scheme for message-passing (MP) networks [5]:

$$\mathbf{h}_{i} = \gamma \left( \mathbf{x}_{i}, \underset{j \in \mathcal{N}(i)}{\textit{Aggr}} \left\{ \phi \left( \mathbf{x}_{i}, \mathbf{x}_{j}, \mathbf{e}_{ji} \right) \right\} \right)$$

- $\phi$  message function, depends on  $\mathbf{x}_i$ ,  $\mathbf{x}_j$  and possibly the edge attribute  $\mathbf{e}_{ji}$ ;
- Aggr: permutation-invariant aggregation function (e.g., sum, mean, max);
- \*  $\gamma$  update function, to obtain new attributes from aggregated messages and previous attributes.

Note:  $\phi$  and  $\gamma$  are usually parametric (e.g., MLPs).

 $e_{21}$   $e_{31}$   $e_{31}$ 

<sup>[5]</sup> J. Gilmer et al., "Neural message passing for quantum chemistry," 2017.

The MP equation is the most general (and expressive) form of GNN, encompassing also the convolutional graph filters discussed before.

The MP equation is the most general (and expressive) form of GNN, encompassing also the convolutional graph filters discussed before.

E.g., 
$$\mathbf{H} = \sigma\left(\mathbf{\tilde{A}X\Theta}\right)$$
 can be rewritten as:

$$\mathbf{h}_i = \sigma \left( \sum_{j \in \mathcal{N}(i)} a_{ji} \mathbf{x}_j \Theta \right)$$

#### where:

$$\cdot \ \phi \left( \mathbf{x}_{j}\right) =a_{ji}\mathbf{x}_{j}\Theta$$

 $\cdot$  **Aggr** is the sum

$$\cdot \ \gamma(\,\cdot\,) = \sigma(\,\cdot\,)$$

The MP equation is the most general (and expressive) form of GNN, encompassing also the convolutional graph filters discussed before.

E.g., 
$$\mathbf{H} = \sigma\left(\tilde{\mathbf{A}}\mathbf{X}\boldsymbol{\Theta}\right)$$
 can be rewritten as:

$$\mathbf{h}_i = \sigma \left( \sum_{j \in \mathcal{N}(i)} a_{ji} \mathbf{x}_j \Theta \right)$$

where:

$$\cdot \phi(\mathbf{x}_j) = a_{ji}\mathbf{x}_j\Theta$$

 $\cdot$  **Aggr** is the sum

$$\cdot \ \gamma(\,\cdot\,) = \sigma(\,\cdot\,)$$

MP operations whose message function depends **only on the sender node's features** are called **isotropic**.

The MP equation is the most general (and expressive) form of GNN, encompassing also the convolutional graph filters discussed before.

E.g., 
$$\mathbf{H} = \sigma \left( \tilde{\mathbf{A}} \mathbf{X} \boldsymbol{\Theta} \right)$$
 can be rewritten as:

$$\mathbf{h}_i = \sigma \left( \sum_{j \in \mathcal{N}(i)} a_{ji} \mathbf{x}_j \Theta \right)$$

where:

$$\cdot \phi(\mathbf{x}_j) = a_{ji}\mathbf{x}_j\Theta$$

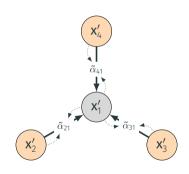
 $\cdot$  **Aggr** is the sum

· 
$$\gamma(\cdot) = \sigma(\cdot)$$

MP operations whose message function depends only on the sender node's features are called isotropic.

We call them anisotropic when also edge's or receiver node's features are exploited.

Graph attention networks [6] are an example of anisotropic MP.

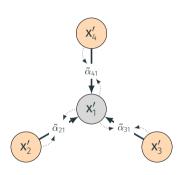


|| indicates concatenation

[6] P. Velickovic et al., "Graph attention networks," 2017.

Graph attention networks [6] are an example of anisotropic MP.

1. Transform node features:  $\mathbf{x}_i' = \mathbf{x}_i \Theta_1$ , with  $\Theta_1 \in \mathbb{R}^{d_x \times d_h}$ .

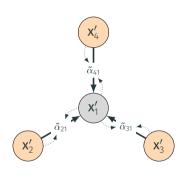


<sup>[6]</sup> P. Velickovic et al., "Graph attention networks," 2017.

#### Graph attention networks [6] are an example of anisotropic MP.

- 1. Transform node features:  $\mathbf{x}_i' = \mathbf{x}_i \Theta_1$ , with  $\Theta_1 \in \mathbb{R}^{d_x \times d_h}$ .
- 2. Compute attention scores between neighbors:

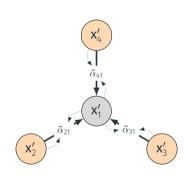
2.1 Score: 
$$\alpha_{ji} = \sigma\left(\left[\mathbf{x}_i' \parallel \mathbf{x}_i'\right]\theta_2\right)$$
, with  $\theta_2 \in \mathbb{R}^{2d_h \times 1}$ .



<sup>[6]</sup> P. Velickovic et al., "Graph attention networks," 2017.

#### Graph attention networks [6] are an example of anisotropic MP.

- 1. Transform node features:  $\mathbf{x}_i' = \mathbf{x}_i \Theta_1$ , with  $\Theta_1 \in \mathbb{R}^{d_x \times d_h}$ .
- 2. Compute attention scores between neighbors:
  - 2.1 Score:  $\alpha_{ji} = \sigma\left([\mathbf{x}_i' \parallel \mathbf{x}_j']\theta_2\right)$ , with  $\theta_2 \in \mathbb{R}^{2d_h \times 1}$ .
  - 2.2 Normalize with Softmax:  $\tilde{\alpha}_{ji} = \frac{\exp{(\alpha_{ji})}}{\sum\limits_{k \in \mathcal{N}(i)} \exp{(\alpha_{ki})}}$

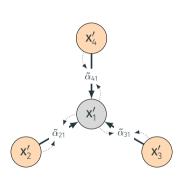


<sup>[6]</sup> P. Velickovic et al., "Graph attention networks," 2017.

#### Graph attention networks [6] are an example of anisotropic MP.

- 1. Transform node features:  $\mathbf{x}_i' = \mathbf{x}_i \Theta_1$ , with  $\Theta_1 \in \mathbb{R}^{d_x \times d_h}$ .
- 2. Compute attention scores between neighbors:
  - 2.1 Score:  $\alpha_{ji} = \sigma\left( [\mathbf{x}_i' \parallel \mathbf{x}_j'] \theta_2 \right)$  , with  $\theta_2 \in \mathbb{R}^{2d_h \times 1}$ .
  - 2.2 Normalize with Softmax:  $\tilde{\alpha}_{ji} = \frac{\exp{(\alpha_{ji})}}{\sum\limits_{k \in \mathcal{N}(i)} \exp{(\alpha_{ki})}}$
- 3. Aggregate using attention coefficients as weights:

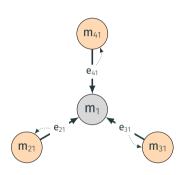
$$\mathbf{h}_i = \sum_{j \in \mathcal{N}(i)} \tilde{\alpha}_{ji} \mathbf{x}_j'$$



<sup>[6]</sup> P. Velickovic et al., "Graph attention networks," 2017.

## Edge-conditioned convolution [7]

**Key idea**: incorporate edge attributes into the messages.



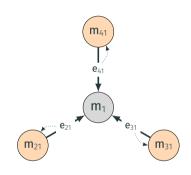
<sup>[7]</sup> M. Simonovsky et al., "Dynamic edge-conditioned filters in convolutional neural networks on graphs," 2017.

## Edge-conditioned convolution [7]

**Key idea**: incorporate edge attributes into the messages.

Use a MLP  $\rho : \mathbb{R}^{d_e} \to \mathbb{R}^{d_x \times d_h}$  to generate weights:

$$\Theta_{ji} = \rho(\mathsf{e}_{ji})$$



<sup>[7]</sup> M. Simonovsky et al., "Dynamic edge-conditioned filters in convolutional neural networks on graphs," 2017.

# Edge-conditioned convolution [7]

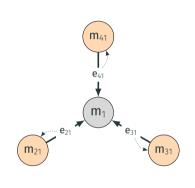
**Key idea**: incorporate edge attributes into the messages.

Use a MLP  $\rho: \mathbb{R}^{d_e} \to \mathbb{R}^{d_x \times d_h}$  to generate weights:

$$\Theta_{ji} = \rho(\mathsf{e}_{ji})$$

Use the edge-dependent weights to compute messages:

$$\mathbf{h}_i = \mathbf{x}_i \Theta_i + \sum_{j \in \mathcal{N}(i)} \mathbf{x}_j \Theta_{ji}$$



<sup>[7]</sup> M. Simonovsky et al., "Dynamic edge-conditioned filters in convolutional neural networks on graphs," 2017.

#### The zoo of GNNs

GCNConv

Kipf & Welling

**ECCConv** 

Simonovsky & Komodakis

GINConv Xu et al.

TAGConv Du et al. ChebConv

Defferrard et al.

**GATConv** 

Velickovic et al.

**DiffusionConv** 

Li et al.

CrystalConv

Xie & Grossman

GraphSageConv

Hamilton et al.

GCSConv Bianchi et al.

Dianem et at.

GatedGraphConv

EdgeConv

Wang et al.

ARMAConv

Bianchi et al.

APPNPConv Klicpera et al.

AGNNConv

Thekumparampil et al.

MessagePassing

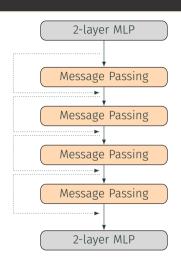
Gilmer et al.

silmer et al.

# A good recipe [8]

#### Architecture:

- Pre- and post-process node features using 2-layer MLPs;
- 4-6 message-passing steps.



<sup>[8]</sup> J. You et al., "Design space for graph neural networks," 2020.

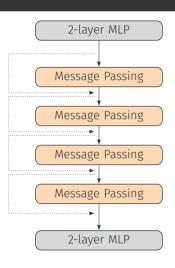
# A good recipe [8]

#### Architecture:

- Pre- and post-process node features using 2-layer MLPs;
- 4-6 message-passing steps.

#### Message passing at *l*-th layer:

- · Message:  $\mathbf{m}_{jj}^{l} = \text{PReLU}\left(\text{BatchNorm}\left(\mathbf{h}_{j}^{l}\Theta^{l} + \mathbf{b}^{l}\right)\right)$
- Aggregation: sum, i.e.,  $\mathbf{m}_i^l = \sum\limits_{j \in \mathcal{N}(i)} \mathbf{m}_{ji}^l$
- Update:  $\mathbf{h}_i^{l+1} = \mathbf{h}_i^l \mid\mid \mathbf{m}_i^l$ ;



<sup>[8]</sup> J. You et al., "Design space for graph neural networks," 2020.

# A good recipe [8]

#### Architecture:

- Pre- and post-process node features using 2-layer MLPs;
- 4-6 message-passing steps.

#### Message passing at *l*-th layer:

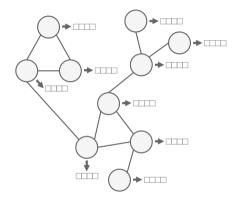
- · Message:  $\mathbf{m}_{jj}^{l} = \text{PReLU}\left(\text{BatchNorm}\left(\mathbf{h}_{j}^{l}\Theta^{l} + \mathbf{b}^{l}\right)\right)$
- Aggregation: sum, i.e.,  $\mathbf{m}_i^l = \sum\limits_{j \in \mathcal{N}(i)} \mathbf{m}_{ji}^l$
- Update:  $\mathbf{h}_i^{l+1} = \mathbf{h}_i^l \mid\mid \mathbf{m}_i^l$ ;

Quick test: is this MP operation anisotropic?

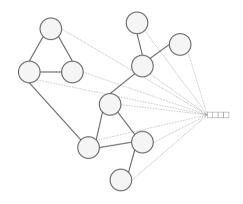
<sup>2-</sup>laver MLP Message Passing ..... Message Passing Message Passing Message Passing 2-layer MLP

<sup>[8]</sup> J. You et al., "Design space for graph neural networks," 2020.

#### How do we use this?



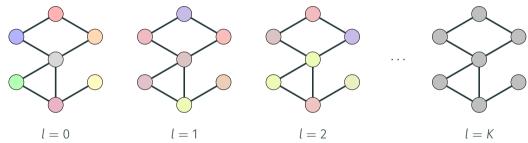
Node-level learning. (e.g., social networks)



Graph-level learning. (e.g., molecules)

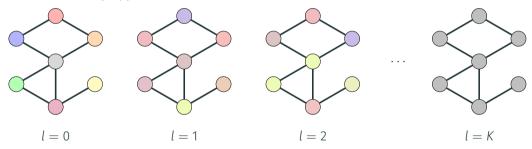
#### A little warning

Graph convolutions act as **low-pass** filters, reducing the dissimilarity of neighbors' features at every application.



#### A little warning

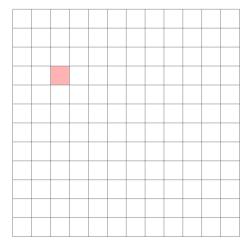
Graph convolutions act as **low-pass** filters, reducing the dissimilarity of neighbors' features at every application.

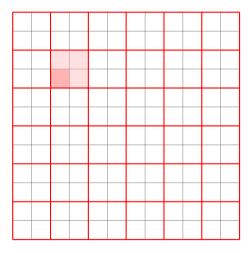


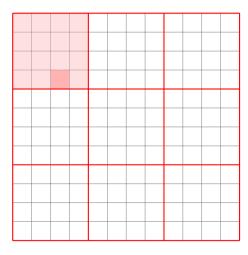
This phenomenon is reffered to as over-smoothing. Can you guess why it can be harmful?

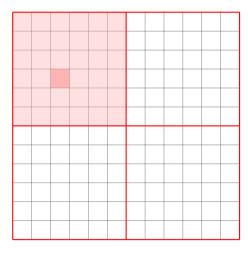
**Pooling on Graphs** 

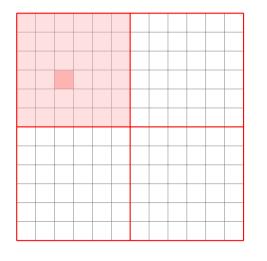
# Pooling in CNNs

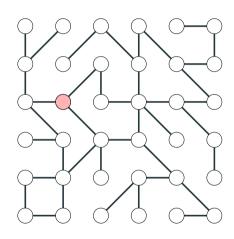


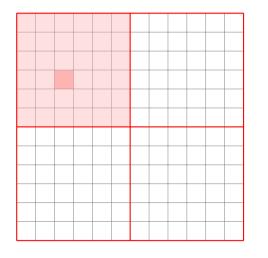


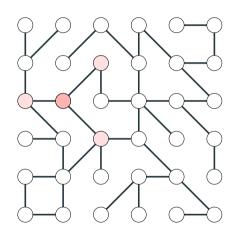


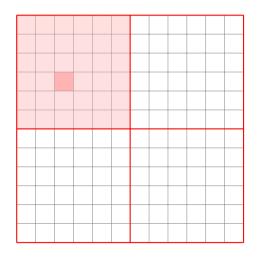


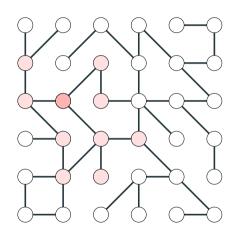


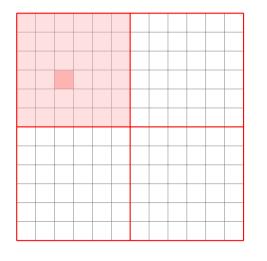


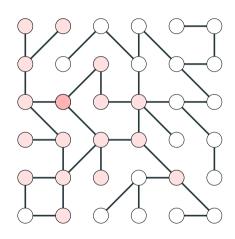






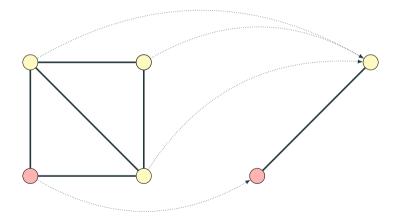






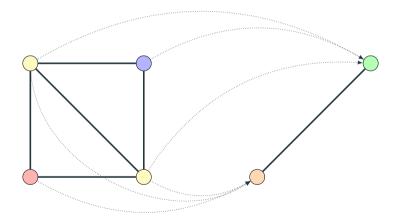
#### Graph pooling by example

Strategy 1: aggregate same attributes (Candy Crush pooling).



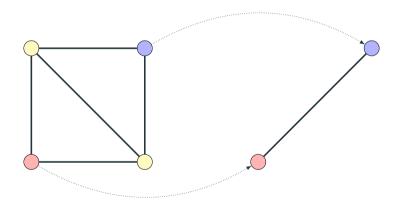
#### Graph pooling by example

Strategy 2: aggregate cliques.



#### Graph pooling by example

Strategy 3: keep only some types/colors.

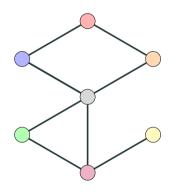


#### Three main questions [9]

- 1. How to identify groups of related nodes?
- 2. How to get **new node attributes** from the groups?
- 3. How to connect the new nodes?

<sup>[9]</sup> D. Grattarola et al., "Understanding pooling in graph neural networks," 2022.

# Step 1: Select



Example 1: partition.







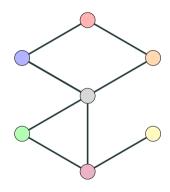










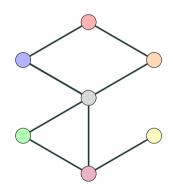


Example 1: partition.



Example 2: cover (possible overlaps).





Example 1: partition.



Example 2: cover (possible overlaps).



Example 3: sparse.

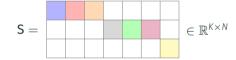
The **selection** stage computes *K* **supernodes**:

$$SEL: \mathcal{G} \mapsto \mathcal{S} = \{\mathcal{S}_1, \dots, \mathcal{S}_K\}.$$

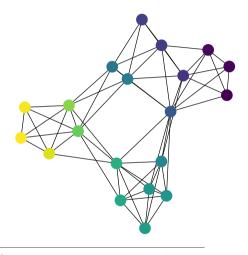
Each supernode is a set of nodes (with relative features) associated with a score:

$$\mathcal{S}_k = \{(\mathbf{x}_i, s_{ki}) \mid s_{ki} > 0\}$$

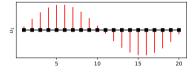




#### Spectral clustering [11]



The low-frequency eigenvectors of the Laplacian naturally cluster the nodes.

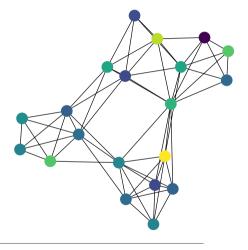


**Idea:** run k-means clustering (or similar) using the first few eigenvectors.

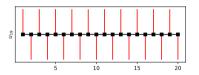
[10] J. Shi *et al.*, "Normalized cuts and image segmentation," 2000.

[11] U. Von Luxburg, "A tutorial on spectral clustering," 2007.

#### Node decimation [13]



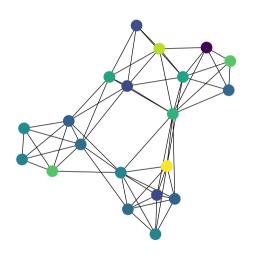
Alternative: use the highest-frequency eigenvector to do something similar to a regular subsampling.



<sup>[12]</sup> L. Palagi et al., "Computational approaches to max-cut," 2012.

<sup>[13]</sup> F. M. Bianchi et al., Hierarchical Representation Learning in Graph Neural Networks with Node Decimation Pooling, 2019.

#### Some problems



#### **Problems** with spectral methods:

- Computing eigenvectors is **expensive**  $(O(N^3))$ ;
- They do not consider attributes.

But we get the general idea...

# Step 2: Reduce

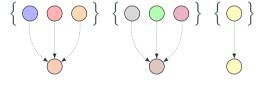
#### Reducing supernodes

The **reduction** stage aggregates the supernodes in a **permutation-invariant** way:

$$\mathsf{RED}: \mathcal{G}, \mathcal{S}_k \mapsto \mathbf{x}_k'$$

Typical approach is to take a **weighted sum** (weights given by the scores in the supernodes):

$$X' = SX \ (\in \mathbb{R}^{K \times d_X})$$



# Step 3: Connect

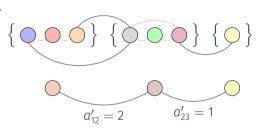
#### Connecting supernodes

The **connection** function decides whether two supernodes are connected (and, in case, computes the associated attributes):

$$\mathsf{CON}: \mathcal{G}, \mathcal{S}_k, \mathcal{S}_l \mapsto (a'_{kl}, \mathbf{e}'_{kl})$$

Typical approach is again to take a **weighted sum** of edges between two supernodes:

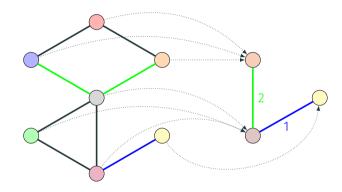
$$\mathsf{A}' = \mathsf{SAS}^ op \ \ (\in \mathbb{R}^{ extit{K} imes extit{K}})$$



#### Select, Reduce, Connect [9]

Putting everything together:

$$\underbrace{ \mathcal{S} = \left\{ \mathcal{S}_k \right\}_{k=1:K} = \mathsf{SEL}(\mathcal{G});}_{ \mathsf{Selection}} \\ \underbrace{ \mathcal{X}' = \left\{ \mathsf{RED}(\mathcal{G}, \mathcal{S}_k) \right\}_{k=1:K};}_{ \mathsf{Reduction}} \\ \underbrace{ \mathcal{E}' = \left\{ \mathsf{CON}(\mathcal{G}, \mathcal{S}_k, \mathcal{S}_l) \right\}_{k,l=1:K};}_{ \mathsf{Connection}}$$



<sup>[9]</sup> D. Grattarola et al., "Understanding pooling in graph neural networks," 2022.

#### A few ideas:

- 1. Graclus [14], approximately halves nodes:
  - 1.1 select a (not merged) node *i* randomly;
  - 1.2 merge *i* with (not merged) neighbor *j* such that  $\underset{j}{\operatorname{argmax}} a_{ji} \left( \frac{1}{deg_i} + \frac{1}{deg_j} \right)$

<sup>[14]</sup> I. S. Dhillon et al., "Weighted graph cuts without eigenvectors a multilevel approach," 2007.

<sup>[15]</sup> E. Luzhnica et al., "Clique pooling for graph classification," 2019.

<sup>[16]</sup> E. Noutahi et al., "Towards Interpretable Sparse Graph Representation Learning with Laplacian Pooling," 2019.

#### A few ideas:

- 1. Graclus [14], approximately halve nodes:
  - 1.1 select a (not merged) node *i* randomly;
  - 1.2 merge *i* with (not merged) neighbor *j* such that  $\underset{i}{\operatorname{argmax}} a_{ji} \left( \frac{1}{deg_i} + \frac{1}{deg_j} \right)$
- 2. Clique Pooling [15]: merge together cliques, i.e., fully-connected subgraphs.

<sup>[14]</sup> I. S. Dhillon et al., "Weighted graph cuts without eigenvectors a multilevel approach," 2007.

<sup>[15]</sup> E. Luzhnica et al., "Clique pooling for graph classification," 2019.

<sup>[16]</sup> E. Noutahi et al., "Towards Interpretable Sparse Graph Representation Learning with Laplacian Pooling," 2019.

#### A few ideas:

- 1. **Graclus** [14], approximately halve nodes:
  - 1.1 select a (not merged) node *i* randomly;
  - 1.2 merge *i* with (not merged) neighbor *j* such that  $\underset{j}{\operatorname{argmax}} a_{ji} \left( \frac{1}{deg_i} + \frac{1}{deg_j} \right)$
- 2. Clique Pooling [15]: merge together cliques, i.e., fully-connected subgraphs.
- 3. LaPool [16]: select "leaders" that have highest local variation ||LX|| w.r.t. all their neighbors. Create clusters by assigning nodes to nearest leader.

<sup>[14]</sup> I. S. Dhillon et al., "Weighted graph cuts without eigenvectors a multilevel approach," 2007.

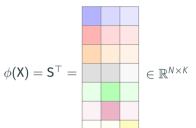
<sup>[15]</sup> E. Luzhnica et al., "Clique pooling for graph classification," 2019.

<sup>[16]</sup> E. Noutahi et al., "Towards Interpretable Sparse Graph Representation Learning with Laplacian Pooling," 2019.

#### Learning to pool

**Key idea:** learn to output  $S^{\top}$  by giving node features X as input to a neural network.

 DiffPool [17]: GNN for S<sup>⊤</sup>, regularize with "link prediction" loss;



<sup>[17]</sup> R. Ying et al., "Hierarchical Graph Representation Learning withDifferentiable Pooling," 2018.

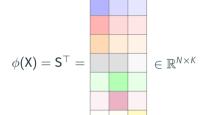
<sup>[18]</sup> F. M. Bianchi et al., "Spectral Clustering with Graph Neural Networks for Graph Pooling," 2020.

<sup>[19]</sup> C. Bodnar et al., "Deep Graph Mapper: Seeing Graphs through the Neural Lens," 2020.

#### Learning to pool

**Key idea:** learn to output  $S^{\top}$  by giving node features X as input to a neural network.

- DiffPool [17]: GNN for S<sup>⊤</sup>, regularize with "link prediction" loss;
- MinCutPool [18]: MLP for S<sup>⊤</sup>, regularize with "minimum cut" loss (same objective as spectral clustering);



<sup>[17]</sup> R. Ying et al., "Hierarchical Graph Representation Learning withDifferentiable Pooling," 2018.

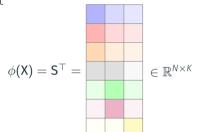
<sup>[18]</sup> F. M. Bianchi et al., "Spectral Clustering with Graph Neural Networks for Graph Pooling," 2020.

<sup>[19]</sup> C. Bodnar et al., "Deep Graph Mapper: Seeing Graphs through the Neural Lens," 2020.

#### Learning to pool

**Key idea:** learn to output  $S^{\top}$  by giving node features **X** as input to a neural network.

- DiffPool [17]: GNN for S<sup>⊤</sup>, regularize with "link prediction" loss;
- MinCutPool [18]: MLP for S<sup>⊤</sup>, regularize with "minimum cut" loss (same objective as spectral clustering);
- Deep Graph Mapper [19]: combine Mapper [20] and GCN [2] to compute clusters.



<sup>[17]</sup> R. Ying et al., "Hierarchical Graph Representation Learning withDifferentiable Pooling," 2018.

<sup>[18]</sup> F. M. Bianchi et al., "Spectral Clustering with Graph Neural Networks for Graph Pooling," 2020.

<sup>[19]</sup> C. Bodnar et al., "Deep Graph Mapper: Seeing Graphs through the Neural Lens," 2020.

#### MinCut Pooling [18]

• Select:  $S^{\top} = MLP(X)$ 

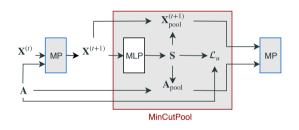
• Reduce: X' = SX

• Connect:  $A' = SAS^{\top}$ 

• MinCut loss:  $\mathcal{L}_c = -\frac{Tr(\mathsf{SAS}^\top)}{Tr(\mathsf{SDS}^\top)}$ 

· Orthogonality loss:

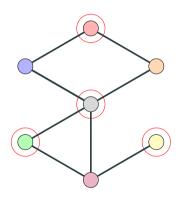
$$\mathcal{L}_{o} = \left\| \frac{\mathsf{SS}^{\top}}{\|\mathsf{SS}^{\top}\|_{F}} - \frac{\mathsf{I}_{K}}{\sqrt{K}} \right\|_{F}$$

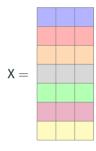


<sup>[18]</sup> F. M. Bianchi et al., "Spectral Clustering with Graph Neural Networks for Graph Pooling," 2020.

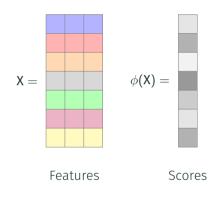
**Problem**: computing **S** with neural network is likely to yield a very **dense** matrix.

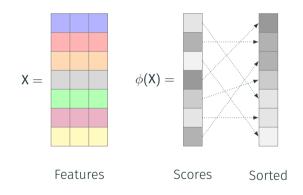
Can we learn a sparse selection?

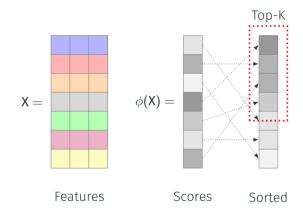


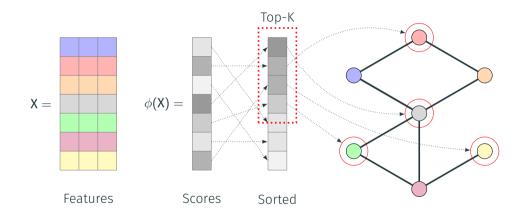


Features









#### Different ways of computing the selection indices :

- Select with a simple linear projection  $\theta \in \mathbb{R}^{d_x}$  [21];
- Select with a GNN [22];
- Train the selection with a supervised objective (needs ground truth for which nodes to keep) [23].

<sup>[21]</sup> H. Gao et al., "Graph U-Nets," 2019.

<sup>[22]</sup> J. Lee et al., "Self-Attention Graph Pooling," 2019.

<sup>[23]</sup> B. Knyazev et al., "Understanding attention in graph neural networks," 2019.

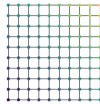
Reduce: 
$$X' = X_i$$

Reduce: 
$$X' = X_i$$
 Connect:  $A' = A_{i,i}$ 

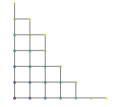
#### Problems:

- · Top-k selection is **non-differentiable**. Solved by gating (multiplying) the node attributes with the scores.
- · Graph is likely to be disconnected or simply cut off (like in the image on the right). Not really solvable...

#### Original







# Main properties of pooling operators

• Dense vs. Sparse: how many nodes are selected for the supernodes;

# Main properties of pooling operators

- Dense vs. Sparse: how many nodes are selected for the supernodes;
- Fixed vs. Adaptive: how many supernodes does the selection compute;

# Main properties of pooling operators

- Dense vs. Sparse: how many nodes are selected for the supernodes;
- Fixed vs. Adaptive: how many supernodes does the selection compute;
- · Trainable vs. Non-trainable: learn to pool from data or not;



In CNNs, after convolutions, we usually **flatten** out the matrix representation to give a vector as input to an MLP:

	1	2	3		
4	4	5	6		
	7	8	9		



In CNNs, after convolutions, we usually **flatten** out the matrix representation to give a vector as input to an MLP:

1	2	3									
4	5	6									
7	8	9	1	2	3	4	5	6	7	8	9

We may want to do the same operation on graphs, e.g., for *graph classification* tasks.

This operation is called global pooling.

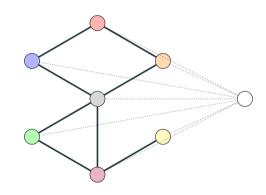
In CNNs, after convolutions, we usually **flatten** out the matrix representation to give a vector as input to an MLP:

1	2	3		
4	5	6		
7	8	9		

We may want to do the same operation on graphs, e.g., for *graph classification* tasks.

This operation is called global pooling.

Global pooling must be **invariant to permutations** of the nodes:



Once again, there are many ways to do this:

· Sum, average, product, max;

<sup>[24]</sup> Y. Li et al., "Gated graph sequence neural networks," 2015.

<sup>[25]</sup> N. Navarin et al., "Universal readout for graph convolutional neural networks," 2019.

Once again, there are many ways to do this:

- Sum, average, product, max;
- · Weighted sum with attention [24];

<sup>[24]</sup> Y. Li et al., "Gated graph sequence neural networks," 2015.

<sup>[25]</sup> N. Navarin et al., "Universal readout for graph convolutional neural networks," 2019.

Once again, there are many ways to do this:

- Sum, average, product, max;
- · Weighted sum with attention [24];
- · Sum and then apply a neural network [25];

<sup>[24]</sup> Y. Li et al., "Gated graph sequence neural networks," 2015.

<sup>[25]</sup> N. Navarin et al., "Universal readout for graph convolutional neural networks," 2019.

# Coding GNNs

#### **GNNs** libraries



Spektral is a Python library based on Keras providing a simple but flexible framework for creating graph neural networks (GNNs).

**GitHub**: danielegrattarola/spektral **Website**: graphneural.network



PyG (PyTorch Geometric) is a library built upon PyTorch to easily write and train Graph Neural Networks (GNNs).

**GitHub**: pyg-team/pytorch\_geometric

Website: pyg.org

#### Demo

In this demo, we will use PyG to address the node classification task with GNNs.

# Introduction to Graph Neural Networks



#### References i

- [1] A. Sandryhaila and J. M. Moura, "Discrete signal processing on graphs," *IEEE transactions on signal processing*, vol. 61, no. 7, pp. 1644–1656, 2013.
- [2] T. N. Kipf and M. Welling, "Semi-supervised classification with graph convolutional networks," in *International Conference on Learning Representations (ICLR)*, 2016.
- [3] Y. Li, R. Yu, C. Shahabi, and Y. Liu, "Diffusion convolutional recurrent neural network: Data-driven traffic forecasting," *arXiv preprint arXiv:1707.01926*, 2017.
- [4] K. Xu, W. Hu, J. Leskovec, and S. Jegelka, "How powerful are graph neural networks?" In International Conference on Learning Representations (ICLR), 2019.
- [5] J. Gilmer, S. S. Schoenholz, P. F. Riley, O. Vinyals, and G. E. Dahl, "Neural message passing for quantum chemistry," *arXiv preprint arXiv:1704.01212*, 2017.

#### References ii

- [6] P. Velickovic, G. Cucurull, A. Casanova, A. Romero, P. Lio, and Y. Bengio, "Graph attention networks," *arXiv preprint arXiv:1710.10903*, 2017.
- [7] M. Simonovsky and N. Komodakis, "Dynamic edge-conditioned filters in convolutional neural networks on graphs," in *Proceedings of the IEEE Conference on Computer Vision and Pattern Recognition*, 2017.
- [8] J. You, R. Ying, and J. Leskovec, "Design space for graph neural networks," *arXiv* preprint arXiv:2011.08843, 2020.
- [9] D. Grattarola, D. Zambon, F. M. Bianchi, and C. Alippi, "Understanding pooling in graph neural networks," *IEEE Transactions on Neural Networks and Learning Systems*, 2022.
- [10] J. Shi and J. Malik, "Normalized cuts and image segmentation," *IEEE Transactions on pattern analysis and machine intelligence*, vol. 22, no. 8, pp. 888–905, 2000.

#### References iii

- [11] U. Von Luxburg, "A tutorial on spectral clustering," *Statistics and computing*, vol. 17, no. 4, pp. 395–416, 2007.
- [12] L. Palagi, V. Piccialli, F. Rendl, G. Rinaldi, and A. Wiegele, "Computational approaches to max-cut," in *Handbook on semidefinite, conic and polynomial optimization*, Springer, 2012, pp. 821–847.
- [13] F. M. Bianchi, D. Grattarola, L. Livi, and C. Alippi, Hierarchical representation learning in graph neural networks with node decimation pooling, 2019. arXiv: 1910.11436 [cs.LG].
- [14] I. S. Dhillon, Y. Guan, and B. Kulis, "Weighted graph cuts without eigenvectors a multilevel approach," *IEEE transactions on pattern analysis and machine* intelligence, vol. 29, no. 11, pp. 1944–1957, 2007.

#### References iv

- [15] E. Luzhnica, B. Day, and P. Lio, "Clique pooling for graph classification," *International Conference of Learning Representations (ICLR) Representation Learning on Graphs and Manifolds workshop*, 2019.
- [16] E. Noutahi, D. Beani, J. Horwood, and P. Tossou, "Towards interpretable sparse graph representation learning with laplacian pooling," *arXiv preprint arXiv:1905.11577*, 2019.
- [17] R. Ying, J. You, C. Morris, X. Ren, W. L. Hamilton, and J. Leskovec, "Hierarchical graph representation learning with differentiable pooling," *arXiv preprint arXiv:1806.08804*, 2018.
- [18] F. M. Bianchi, D. Grattarola, and C. Alippi, "Spectral clustering with graph neural networks for graph pooling," in *Proceedings of the 37th international conference on Machine learning*, ACM, 2020.

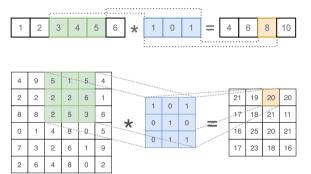
#### References v

- [19] C. Bodnar, C. Cangea, and P. Liò, "Deep graph mapper: Seeing graphs through the neural lens," *arXiv preprint arXiv:2002.03864*, 2020.
- [20] G. Singh, F. Mémoli, and G. E. Carlsson, "Topological methods for the analysis of high dimensional data sets and 3d object recognition.," in *SPBG*, 2007, pp. 91–100.
- [21] H. Gao and S. Ji, "Graph u-nets," *CoRR*, vol. abs/1905.05178, 2019. arXiv: *1905.05178*. [Online]. Available: *http://arxiv.org/abs/1905.05178*.
- [22] J. Lee, I. Lee, and J. Kang, "Self-attention graph pooling," CORR, vol. abs/1904.08082, 2019. arXiv: 1904.08082. [Online]. Available: http://arxiv.org/abs/1904.08082.
- [23] B. Knyazev, G. W. Taylor, and M. R. Amer, "Understanding attention in graph neural networks," *CoRR*, vol. abs/1905.02850, 2019. arXiv: 1905.02850. [Online]. Available: http://arxiv.org/abs/1905.02850.

#### References vi

- [24] Y. Li, D. Tarlow, M. Brockschmidt, and R. Zemel, "Gated graph sequence neural networks," *arXiv preprint arXiv:1511.05493*, 2015.
- [25] N. Navarin, D. Van Tran, and A. Sperduti, "Universal readout for graph convolutional neural networks," in 2019 International Joint Conference on Neural Networks (IJCNN), IEEE, 2019, pp. 1–7.
- [26] J. Bruna, W. Zaremba, A. Szlam, and Y. LeCun, "Spectral networks and locally connected networks on graphs," *arXiv preprint arXiv:1312.6203*, 2013.
- [27] M. Defferrard, X. Bresson, and P. Vandergheynst, "Convolutional neural networks on graphs with fast localized spectral filtering," in *Advances in Neural Information Processing Systems*, 2016, pp. 3844–3852.

### Discrete convolution



**Recall**: CNNs compute a discrete convolution

$$(f \star g)[n] = \sum_{m=-M}^{M} f[n-m]g[m]$$
 (1)

#### Convolution theorem

Given two functions f and g, their convolution  $f \star g$  can be expressed as:

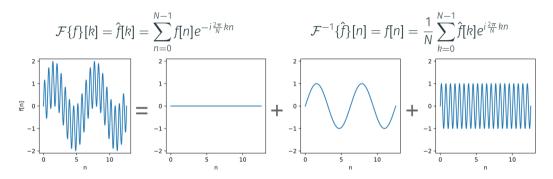
$$f \star g = \mathcal{F}^{-1} \left\{ \mathcal{F} \left\{ f \right\} \cdot \mathcal{F} \left\{ g \right\} \right\} \tag{2}$$

Where  $\mathcal{F}$  is the Fourier transform and  $\mathcal{F}^{-1}$  its inverse.

Can we use this major property?

#### What is the Fourier transform?

**Key intuition** – we are representing a function in a different basis.

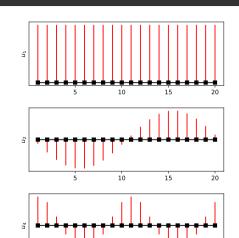


#### From FT to GFT

The eigenvectors of the Laplacian for a path graph can be obtained analytically:

$$\mathbf{u}_{k}[n] = \begin{cases} 1, & \text{for } k = 0 \\ e^{i\pi(k+1)n/N}, & \text{for odd } k, k < N - 1 \\ e^{-i\pi k n/N}, & \text{for even } k, k > 0 \\ \cos(\pi n), & \text{for odd } k, k = N - 1 \end{cases}$$

Looks familiar?

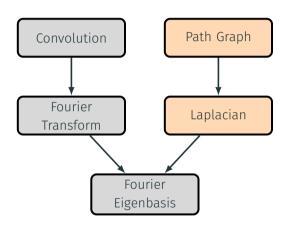


10

15

20

#### From FT to GFT

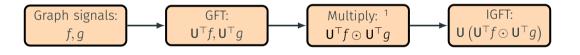


- · Drop the "grid" assumption
- Replace  $e^{-i\frac{2\pi}{N}kn}$  with generic  $\mathbf{u}_k[n]$ :

$$\mathcal{F}_G \{f\} [k] = \sum_{n=0}^{N-1} f[n] \mathbf{u}_k[n]$$

- GFT:  $\mathcal{F}_G\{f\} = \hat{f} = \mathbf{U}^{\top}f;$
- · IGFT:  $\mathcal{F}_{\mathsf{G}}^{-1}\{\hat{f}\} = f = \mathbf{U}\hat{f}$

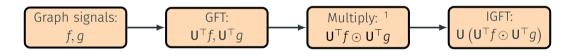
- · Convolution theorem:  $f \star g = \mathcal{F}^{-1} \{ \mathcal{F} \{ f \} \cdot \mathcal{F} \{ g \} \}$
- Spectral theorem:  $\mathbf{L} = \mathbf{U} \mathbf{\Lambda} \mathbf{U}^{\top} = \sum_{i=0}^{N-1} \lambda_i \mathbf{u}_i \mathbf{u}_i^{\top}$



¹⊙ indicates element-wise multiplication

#### Recall:

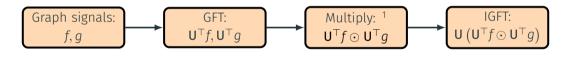
- · Convolution theorem:  $f \star g = \mathcal{F}^{-1} \{ \mathcal{F} \{ f \} \cdot \mathcal{F} \{ g \} \}$
- Spectral theorem:  $\mathbf{L} = \mathbf{U} \mathbf{\Lambda} \mathbf{U}^{\top} = \sum_{i=0}^{N-1} \lambda_i \mathbf{u}_i \mathbf{u}_i^{\top}$



Graph filter:  $U(U^T f \odot U^T g) =$ 

¹⊙ indicates element-wise multiplication

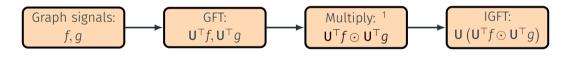
- Convolution theorem:  $f \star g = \mathcal{F}^{-1} \{ \mathcal{F} \{ f \} \cdot \mathcal{F} \{ g \} \}$
- Spectral theorem:  $\mathbf{L} = \mathbf{U} \Lambda \mathbf{U}^{\top} = \sum_{i=0}^{N-1} \lambda_i \mathbf{u}_i \mathbf{u}_i^{\top}$



Graph filter: 
$$U\left(U^{\top}f\odot U^{\top}g\right) = U\cdot\underbrace{\operatorname{diag}(U^{\top}g)}_{g(\Lambda)}\cdot U^{\top}f =$$

¹⊙ indicates element-wise multiplication

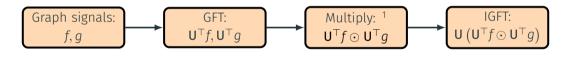
- Convolution theorem:  $f \star g = \mathcal{F}^{-1} \{ \mathcal{F} \{ f \} \cdot \mathcal{F} \{ g \} \}$
- Spectral theorem:  $\mathbf{L} = \mathbf{U} \Lambda \mathbf{U}^{\top} = \sum_{i=0}^{N-1} \lambda_i \mathbf{u}_i \mathbf{u}_i^{\top}$



Graph filter: 
$$U\left(U^{\top}f\odot U^{\top}g\right) = U\cdot\underbrace{\operatorname{diag}(U^{\top}g)}_{g(\Lambda)}\cdot U^{\top}f = \underbrace{U\cdot g(\Lambda)\cdot U^{\top}}_{g(L)}f = \underbrace{U\cdot g(\Lambda)\cdot$$

¹⊙ indicates element-wise multiplication

- Convolution theorem:  $f \star g = \mathcal{F}^{-1} \{ \mathcal{F} \{ f \} \cdot \mathcal{F} \{ g \} \}$
- Spectral theorem:  $\mathbf{L} = \mathbf{U} \Lambda \mathbf{U}^{\top} = \sum_{i=0}^{N-1} \lambda_i \mathbf{u}_i \mathbf{u}_i^{\top}$



Graph filter: 
$$U\left(U^{\top}f\odot U^{\top}g\right) = U\cdot\underbrace{\operatorname{diag}(U^{\top}g)}_{g(\Lambda)}\cdot U^{\top}f = \underbrace{U\cdot g(\Lambda)\cdot U^{\top}}_{g(L)}f = g(L)f$$

¹⊙ indicates element-wise multiplication



Spectral GCNs

# **Spectral GCNs**

A first idea [26]: transformation of **each individual eigenvalue** is learned with a free parameter  $\theta_i$ .

#### Problems:

- $\cdot$  O(N) parameters;
- not localized in node space (the only thing that we want);
- $\mathbf{U} \cdot g(\mathbf{\Lambda}) \cdot \mathbf{U}^{\top}$  costs  $O(N^2)$ ;

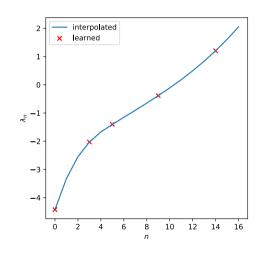
$$g_{\theta}(\Lambda) = \begin{bmatrix} \theta_0 & & & & & \\ & \theta_1 & & & & \\ & & \ddots & & & \\ & & & \theta_{N-2} & & \\ & & & & \theta_{N-1} \end{bmatrix}$$

# **Spectral GCNs**

#### Better idea [26]:

- Localized in node domain 
   ↔ smooth in spectral domain;
- Learn only a few parameters  $\theta_i$ ;
- Interpolate the other eigenvalues using a smooth cubic spline;

Localized and O(1) parameters, but multiplying by U twice is still expensive.

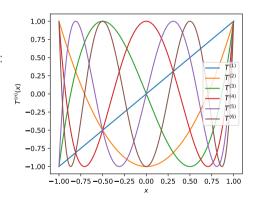


<sup>[26]</sup> J. Bruna et al., "Spectral networks and locally connected networks on graphs," 2013.

# Chebyshev polynomials [27]

The same recursion is used to filter eigenvalues:

$$T^{(0)} = I$$
 $T^{(1)} = \tilde{\Lambda}$ 
 $T^{(k)} = 2 \cdot \tilde{\Lambda} \cdot T^{(k-1)} - T^{(k-2)}$ 



<sup>[27]</sup> M. Defferrard et al., "Convolutional neural networks on graphs with fast localized spectral filtering," 2016.