Stanford CS224W: Graph Neural Networks

CS224W: Machine Learning with Graphs
Jure Leskovec, Stanford University

http://cs224w.stanford.edu

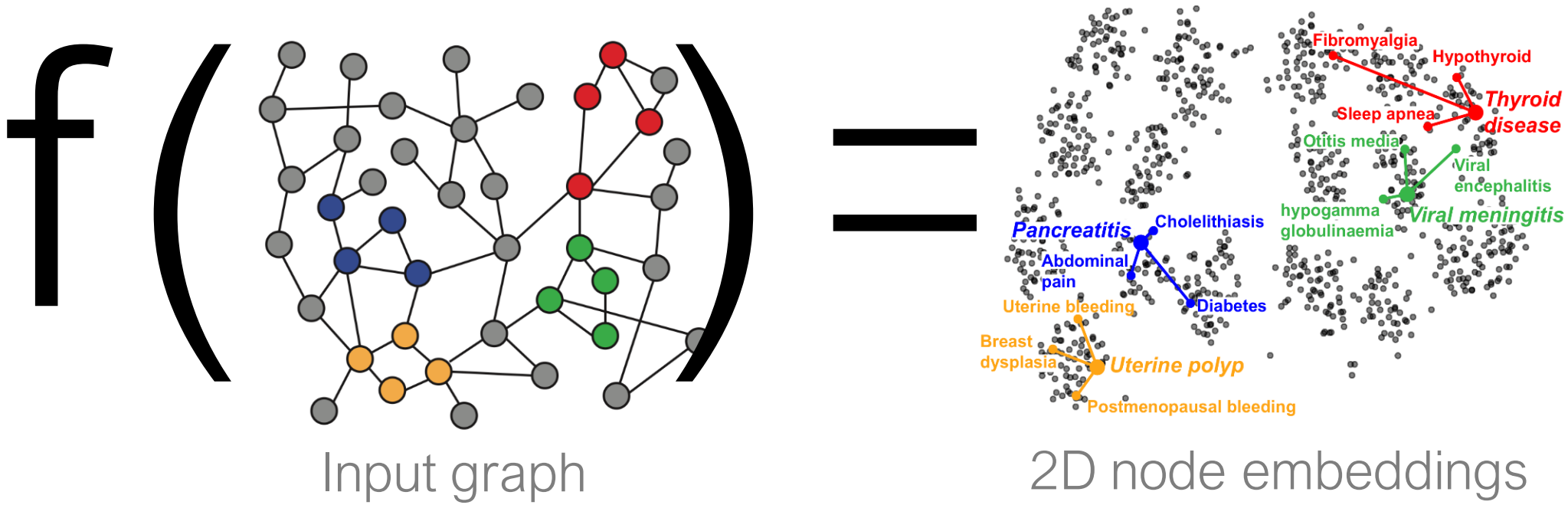
ANNOUNCEMENTS

- **Today (01/19):** HW 1 out
- **Monday (01/23):** Recitation session for HW 1
- **Next Thursday (01/26):** Colab 1 due, Colab 2 out

Recap: Node Embeddings

图嵌入表示学习：

- **Intuition:** Map nodes to d-dimensional embeddings such that similar nodes in the graph are embedded close together



Input graph

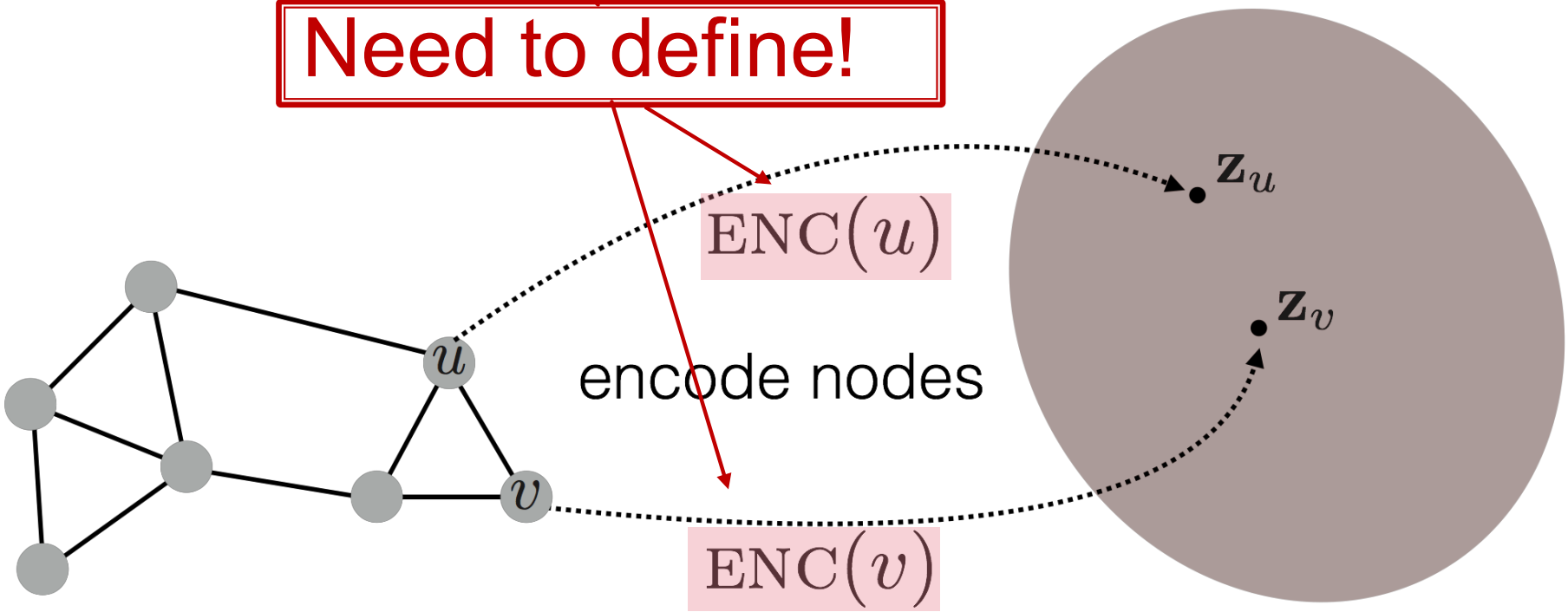
2D node embeddings

How to learn mapping function f?

Recap: Node Embeddings

Goal: $\text{similarity}(u, v) \approx \mathbf{z}_v^{\mathrm{T}} \mathbf{z}_u$

Need to define!



Input network

d-dimensional embedding space

Recap: Two Key Components

- **Encoder:** Maps each node to a low-dimensional vector

$$\text{ENC}(v) = \mathbf{z}_v$$

d-dimensional embedding

node in the input graph

- **Similarity function:** Specifies how the relationships in vector space map to the relationships in the original network

$$\text{similarity}(u, v) \approx \mathbf{z}_v^{\mathrm{T}} \mathbf{z}_u$$

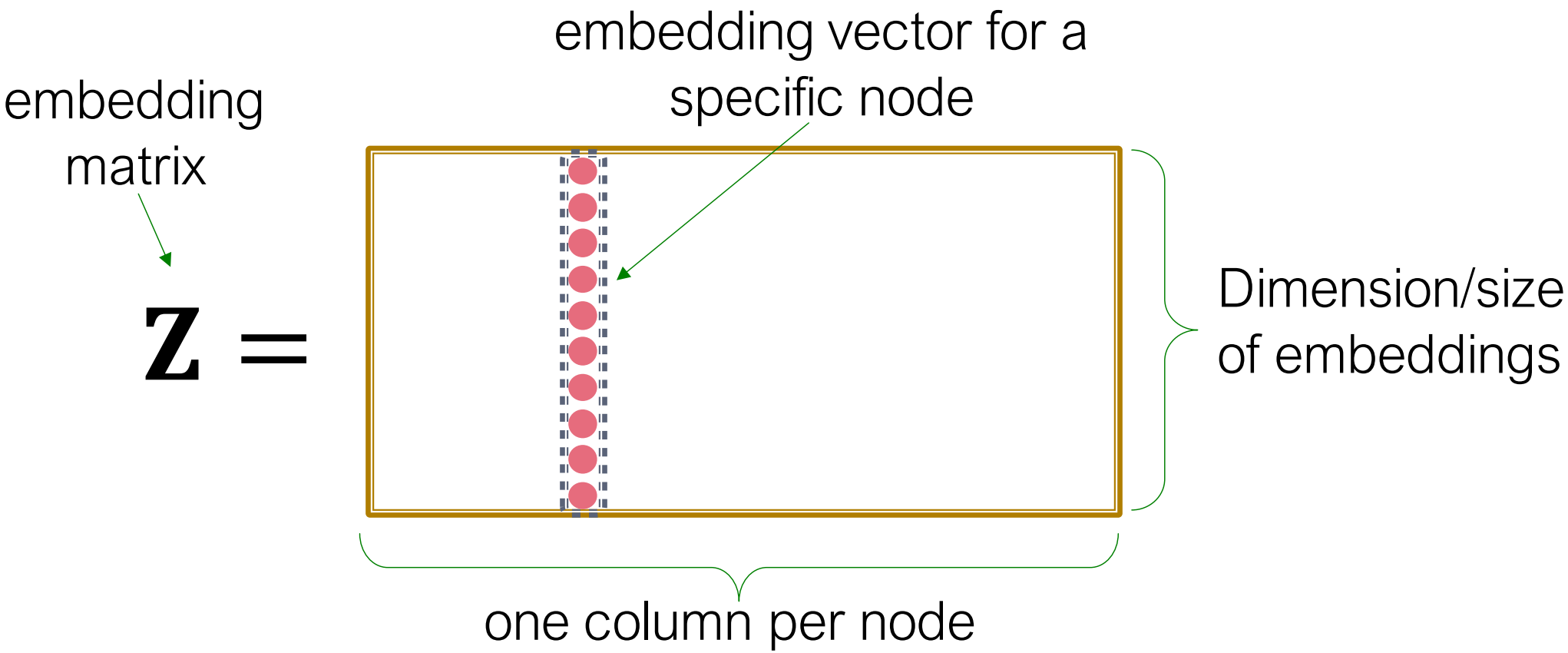
Decoder

Similarity of u and v in the original network

dot product between node embeddings

Recap: "Shallow" Encoding

Simplest encoding approach: **Encoder is just an embedding-lookup**



Recap: Shallow Encoders

Deepwalk, Node2vec, LINE

- **Limitations** of shallow embedding methods:
  - $O(|V|d)$ **parameters are needed**: 每个节点的嵌入向量都要单独训练.
    - No sharing of parameters between nodes (参数共享)
    - Every node has its own unique embedding
  - **Inherently "transductive"**: 直推式: 无法泛化到新图/新节点.
    - Cannot generate embeddings for nodes that are not seen during training
  - **Do not incorporate node features**: 没有用到节点属性特征标注
    - Nodes in many graphs have features that we can and should leverage (利用)

Today: Deep Graph Encoders

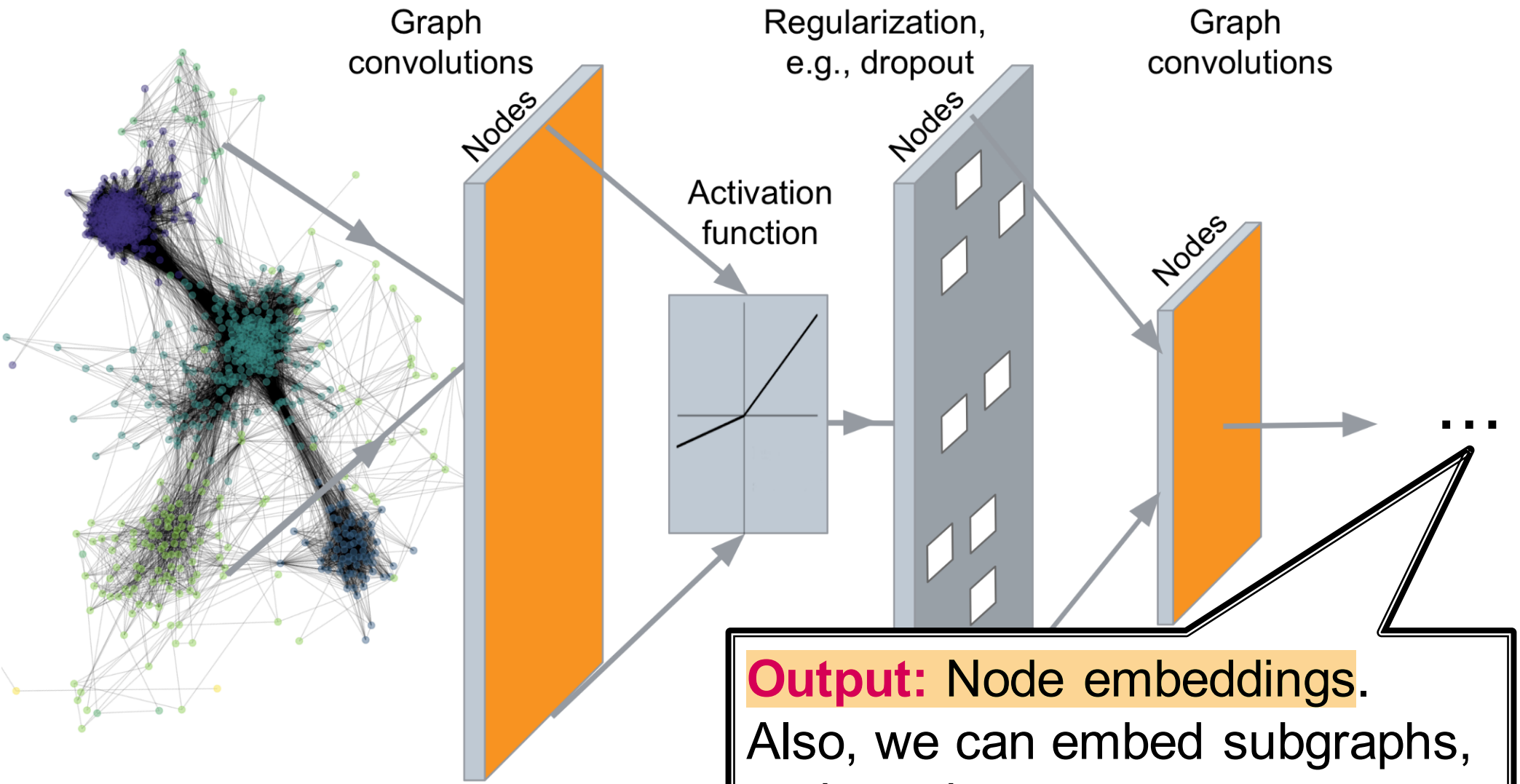
图深度学习，图神经网络

- **Today:** We will now discuss deep learnig methods based on **graph neural networks (GNNs):**

$$\text{ENC}(v) = \text{multiple layers of non-linear transformations based on graph structure}$$

- **Note:** All these deep encoders can be **combined with node similarity functions** defined in the Lecture 3.

Deep Graph Encoders



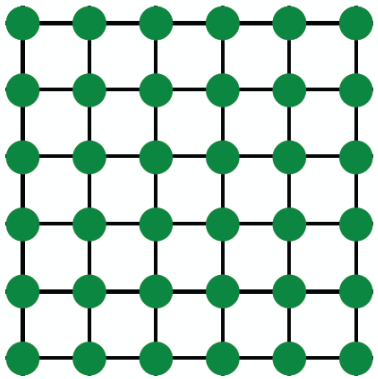
Output: Node embeddings.
Also, we can embed subgraphs, and graphs

Tasks on Networks

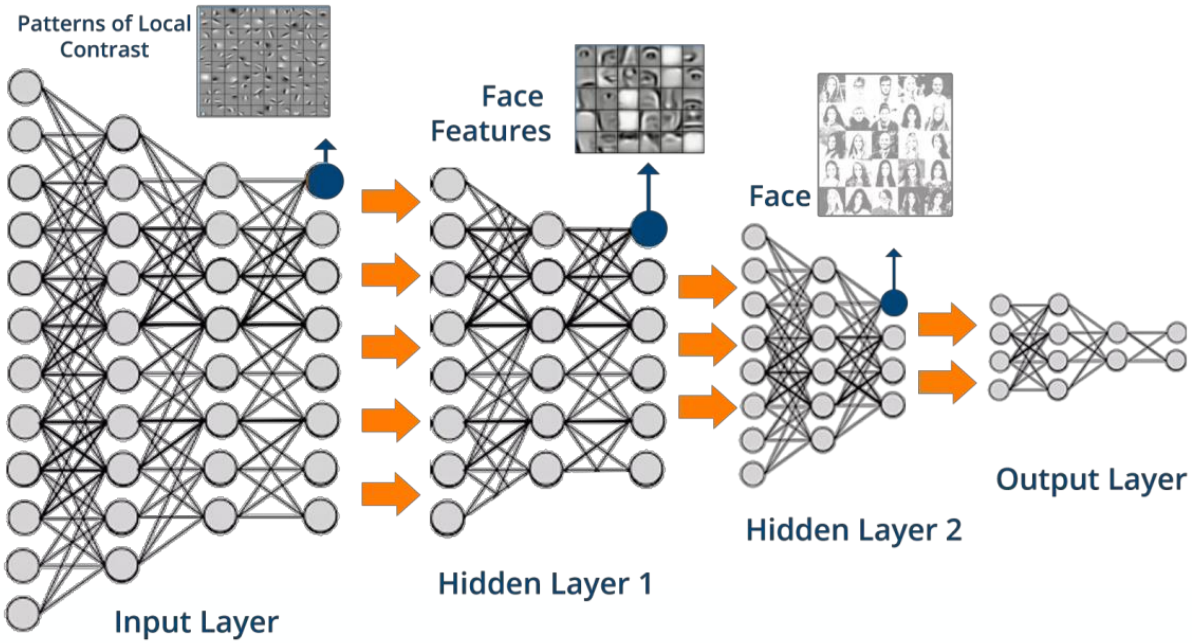
Tasks we will be able to solve:

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

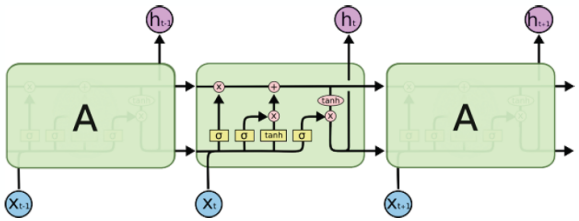
Modern ML Toolbox



Images



Text/Speech

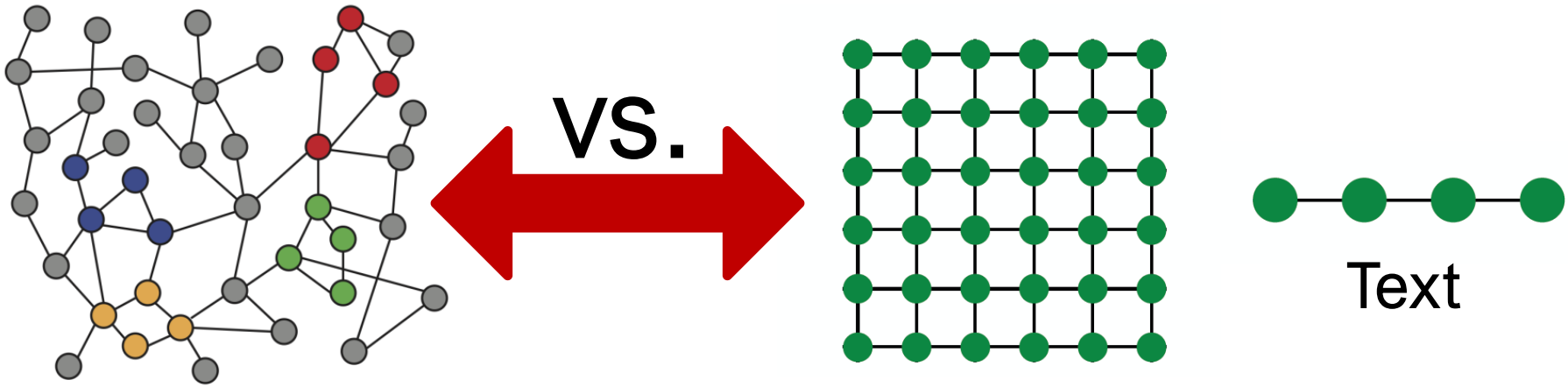


Modern deep learning toolbox is designed for simple sequences & grids

Why is it Hard?

But networks are far more complex!

- Arbitrary size and complex topological structure (i.e., no spatial locality like grids)



- No fixed node ordering or reference point
- Often dynamic and have multimodal features

Outline of Today's Lecture

1. **Basics of deep learning**

2. **Deep learning for graphs**

3. **Graph Convolutional Networks**

4. **GNNs subsume CNNs**

Stanford CS224W: Basics of Deep Learning

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Machine Learning as Optimization

- **Supervised learning:** we are given input x, and the goal is to predict label y.
- **Input x can be:**
  - Vectors of real numbers
  - Sequences (natural language)
  - Matrices (images)
  - Graphs (potentially with node and edge features)
- **We formulate the task as an optimization problem.**

Machine Learning as Optimization

- **Formulate the task as an optimization problem:**

$$\min_{\Theta} \mathcal{L}(\boldsymbol{y}, f(\boldsymbol{x}))$$

Objective function

- Θ: a set of **parameters** we optimize
  - Could contain one or more scalars, vectors, matrices …
  - E.g. $\Theta = \{Z\}$ in the shallow encoder (the embedding lookup)

- $\mathcal{L}$: **loss function**. Example: L2 loss

$$\mathcal{L}\big(\boldsymbol{y}, f(\boldsymbol{x})\big) = \|y - f(x)\|_2$$

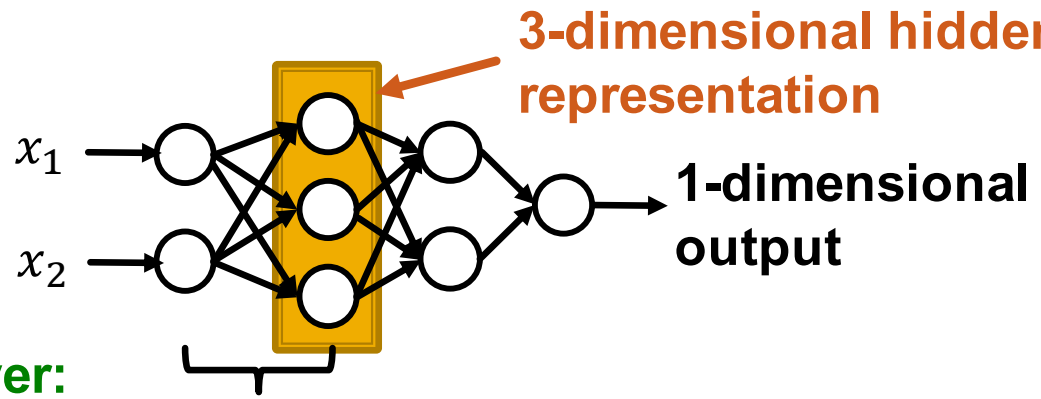
  - Other common loss functions:
    - L1 loss, huber loss, max margin (hinge loss), cross entropy …
    - See https://pytorch.org/docs/stable/nn.html#loss-functions

Multi-layer Perceptron (MLP)

- **Each layer of MLP combines linear transformation and non-linearity:**

$$\boldsymbol{x}^{(l+1)} = \sigma(W_l \boldsymbol{x}^{(l)} + b^l)$$

  - where W_l is weight matrix that transforms hidden representation at layer l to layer $l+1$
  - b^l is bias at layer l, and is added to the linear transformation of $\boldsymbol{x}^{(l)}$
  - σ is non-linearity function (e.g., sigmoid)
- Suppose $\boldsymbol{x}$ is 2-dimensional, with entries x_1 and x_2



Summary

- **Objective function:**

$$\min_{\Theta} \mathcal{L}(\boldsymbol{y}, f(\boldsymbol{x}))$$

- f can be a simple linear layer, an MLP, or other neural networks (e.g., a GNN later)
- Sample a minibatch of input $\boldsymbol{x}$
- **Forward propagation:** Compute $\mathcal{L}$ given $\boldsymbol{x}$
- **Back-propagation:** Obtain gradient $\nabla_{\mathrm{W}}\mathcal{L}$ using a chain rule.
- Use **stochastic gradient descent (SGD)** to optimize for Θ over many iterations.

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2. **Deep learning for graphs** 
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4. **GNNs subsume CNNs**

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Content

- **Local network neighborhoods:**
  - Describe aggregation strategies
  - Define computation graphs
- **Stacking multiple layers:**
  - Describe the model, parameters, training
  - How to fit the model?
  - Simple example for unsupervised and supervised training

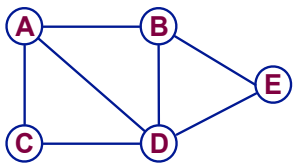
Setup

- **Assume we have a graph G:**
  - V is the **vertex set**
  - $\boldsymbol{A}$ is the **adjacency matrix** (assume binary)
  - $\boldsymbol{X} \in \mathbb{R}^{|V| \times d}$ is a matrix of **node features**
    (|V|: 节点个数; d: 特征个数)
  - v: a node in V; $N(v)$: the set of neighbors of v.
    ($N(v)$: 节点的邻域：与节点V相连的所有节点集合)
  - **Node features:**
    - Social networks: User profile, User image
    - Biological networks: Gene expression profiles, gene functional information
    - When there is no node feature in the graph dataset:
      - Indicator vectors (one-hot encoding of a node)
      - Vector of constant 1: [1, 1, …, 1]

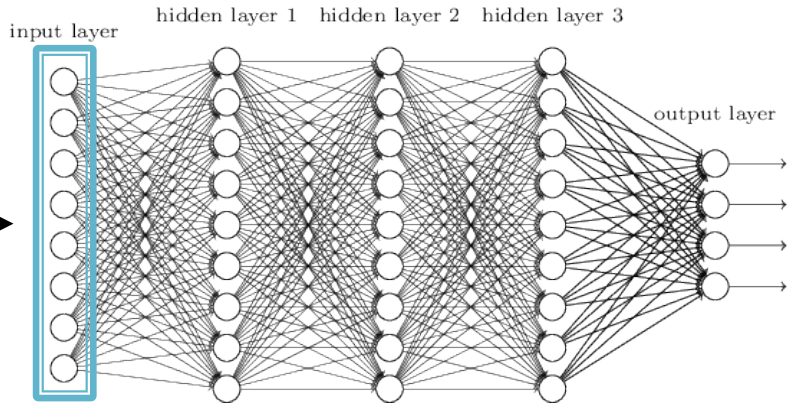
A Naïve Approach

朴素想法：直接输入邻接矩阵A

- Join adjacency matrix and features
- Feed them into a deep neural net:



	A	B	C	D	E	Feat	
A	0	1	1	1	0	1	0
B	1	0	0	1	1	0	0
C	1	0	0	1	0	0	1
D	1	1	1	0	1	1	1
E	0	1	0	1	0	1	0



?

- Issues with this idea:

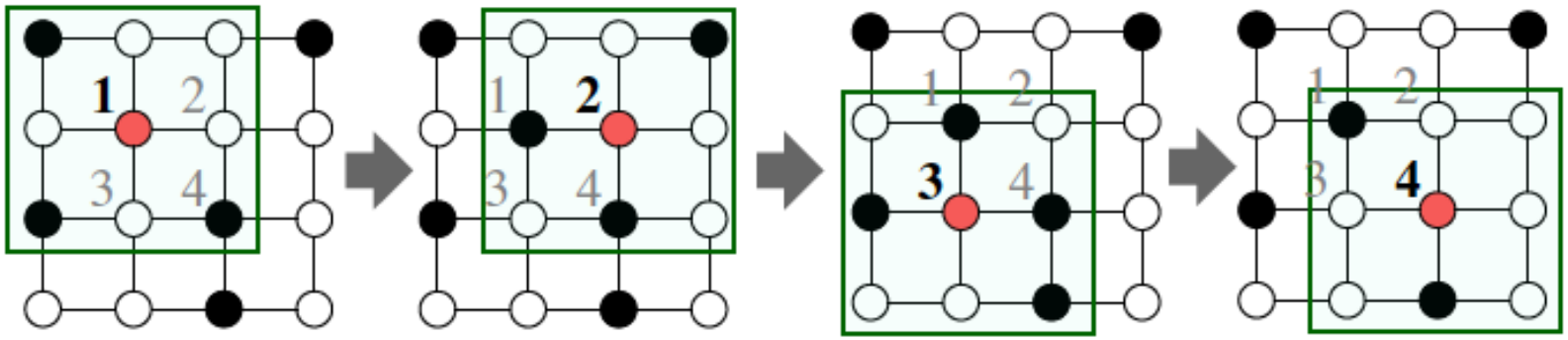
全连接NN要求输入维度固定

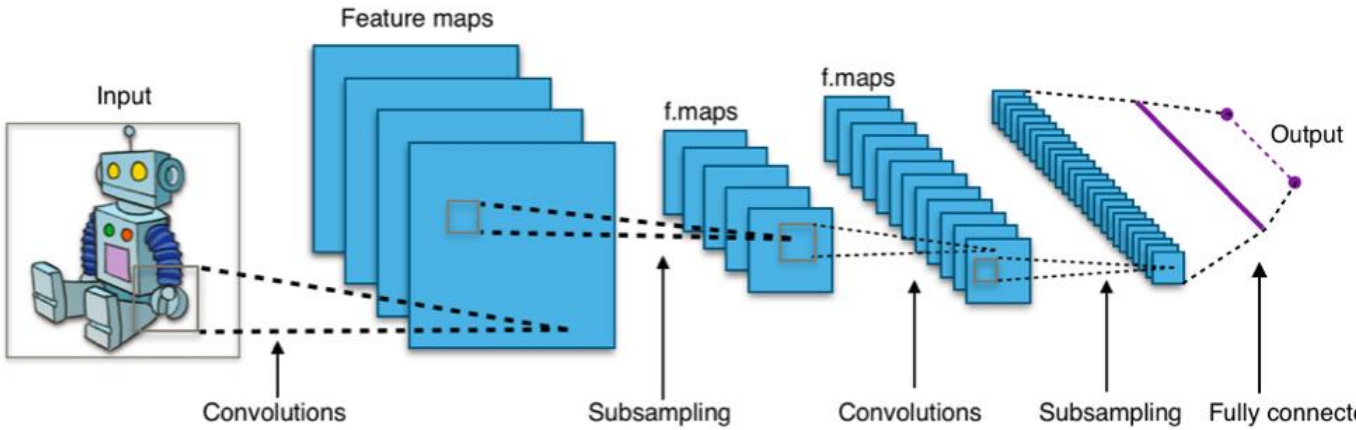
  - $O(|V|)$ parameters 参数量过大（过拟合）
  - Not applicable to graphs of different sizes 无法泛化
  - Sensitive to node ordering 不具备"变换不变性"

Idea: Convolutional Networks

CNN on an image:

sliding window



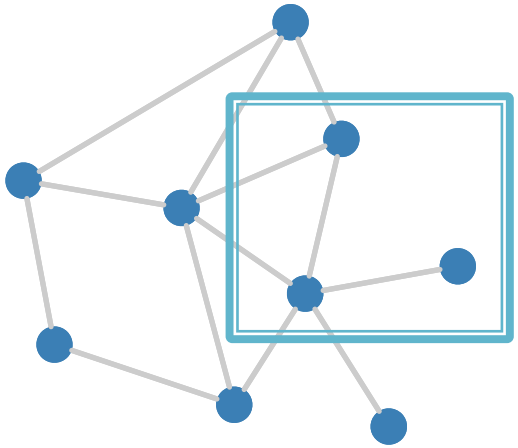


Goal is to generalize convolutions beyond simple lattices

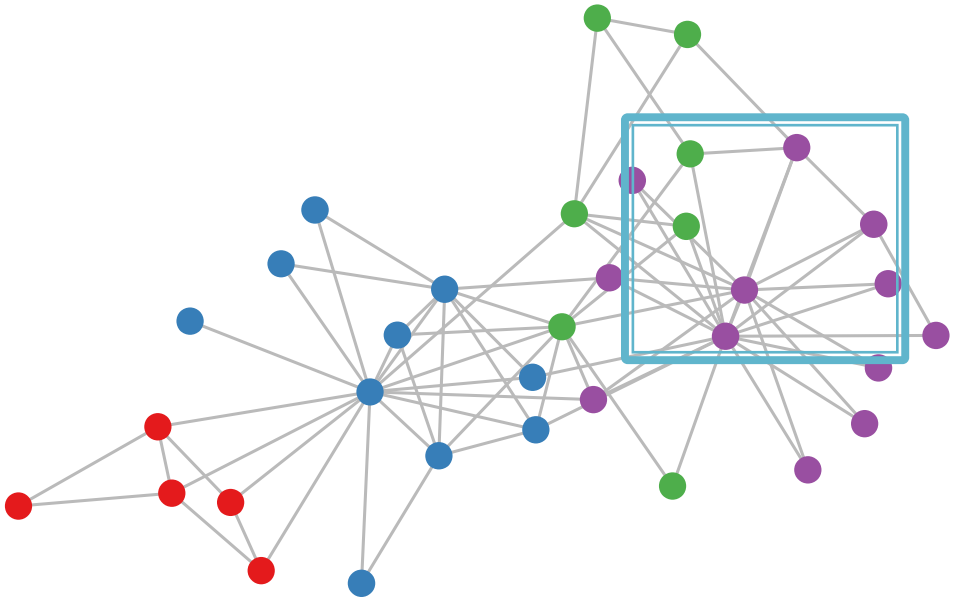
Leverage node features/attributes (e.g., text, images)

Real-World Graphs

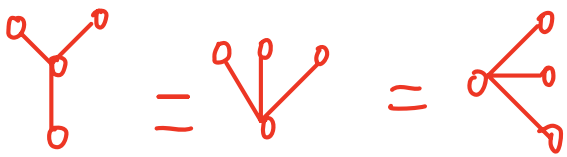
But our graphs look like this:



or this:



- There is no fixed notion of locality or sliding window on the graph
- Graph is permutation invariant



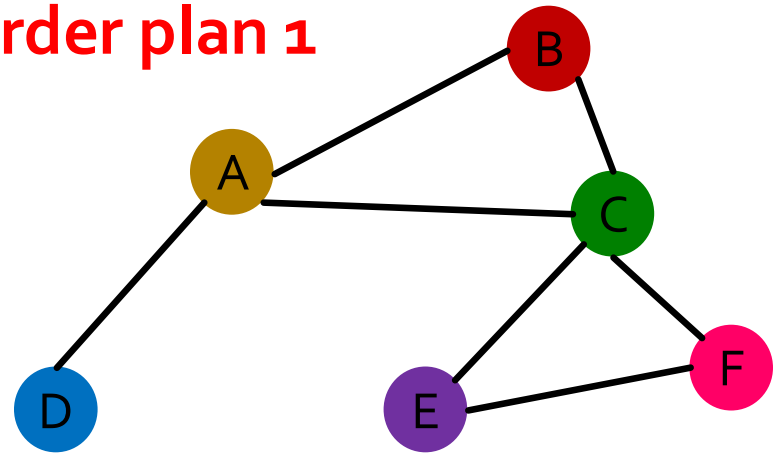
Permutation Invariance

- **Graph does not have a canonical order of the nodes!**
- We can have many different order plans.

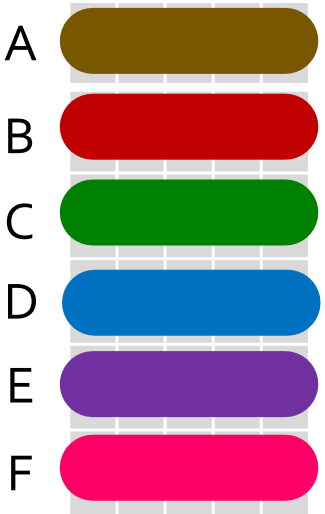
Permutation Invariance

- **Graph does not have a canonical order of the nodes!**

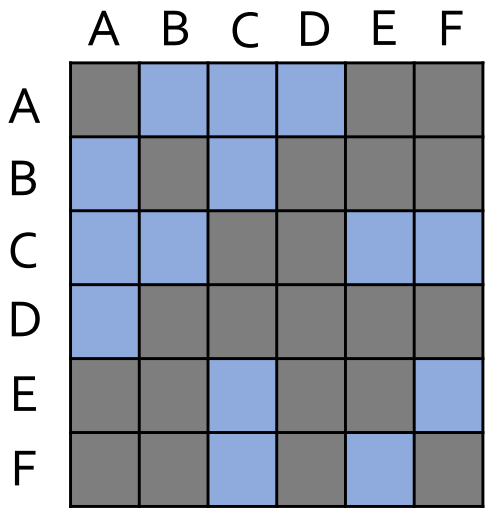
Order plan 1



Node features X_1



Adjacency matrix A_1



Permutation Invariance

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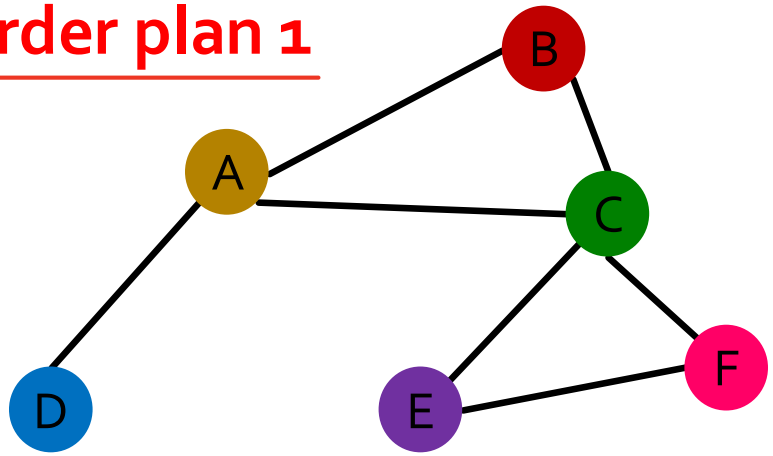
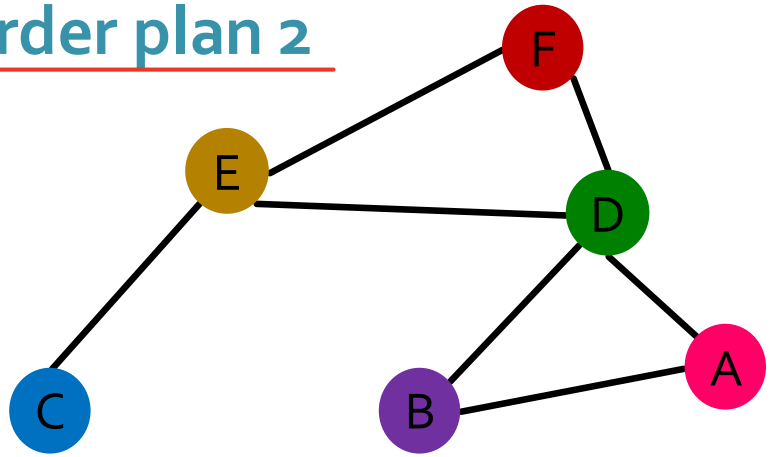
Order plan 1

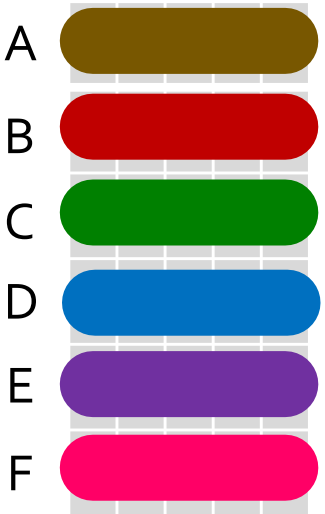


同一张图，邻接矩阵却不同.

Order plan 2



Node features X_1



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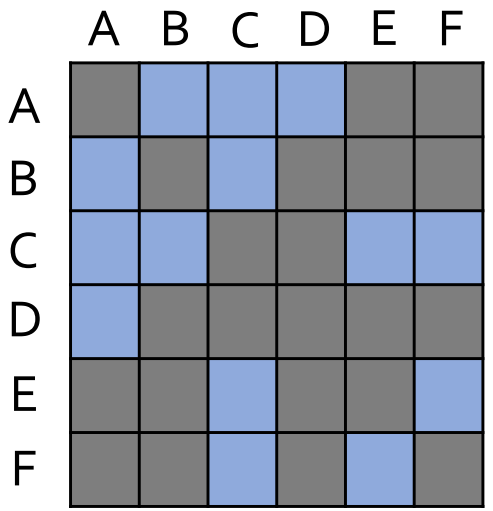
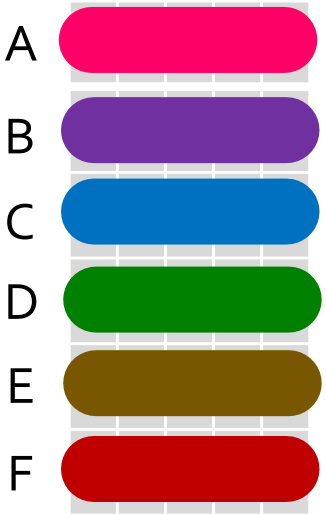
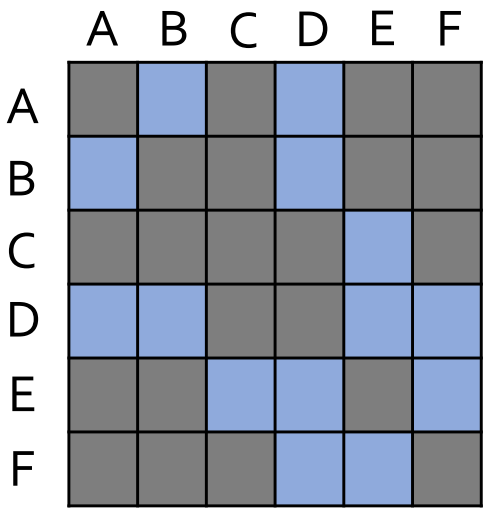


Node features X_2



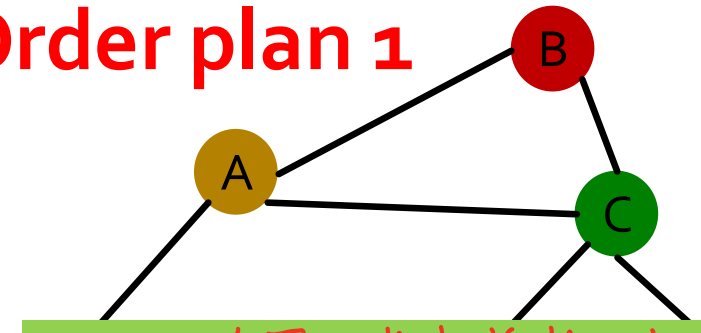
Adjacency matrix A_2



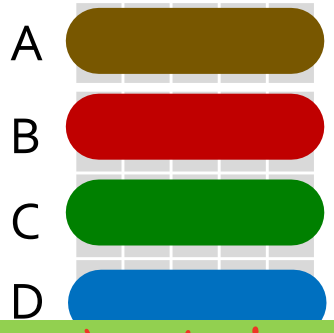
Permutation Invariance

- **Graph does not have a canonical order of the nodes!**

Order plan 1



Node feature X_1



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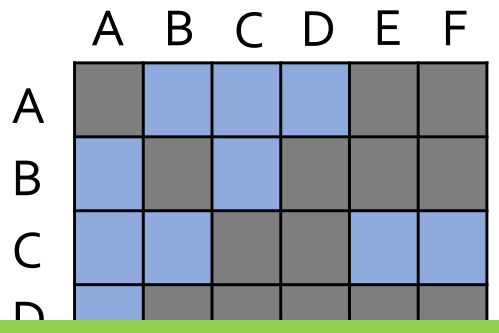
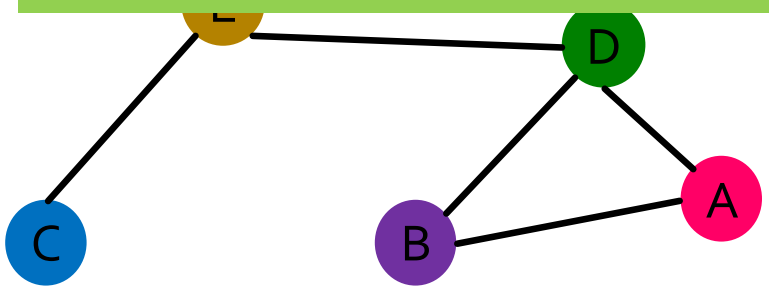
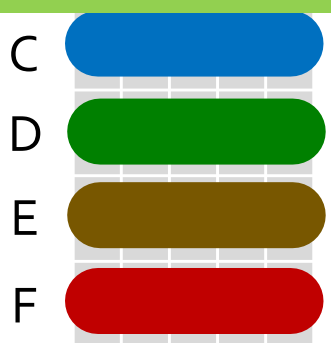


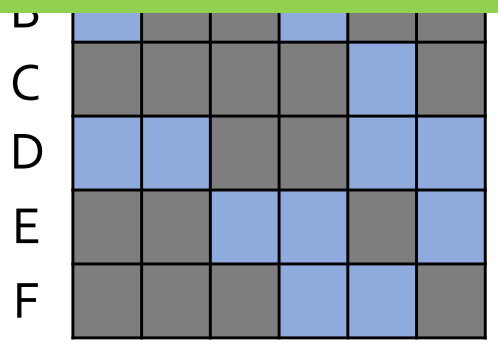
全图和节点的嵌入表示应与节点编号顺序无关

Graph and node representations should be the same for Order plan 1 and Order plan 2

Or







Permutation Invariance

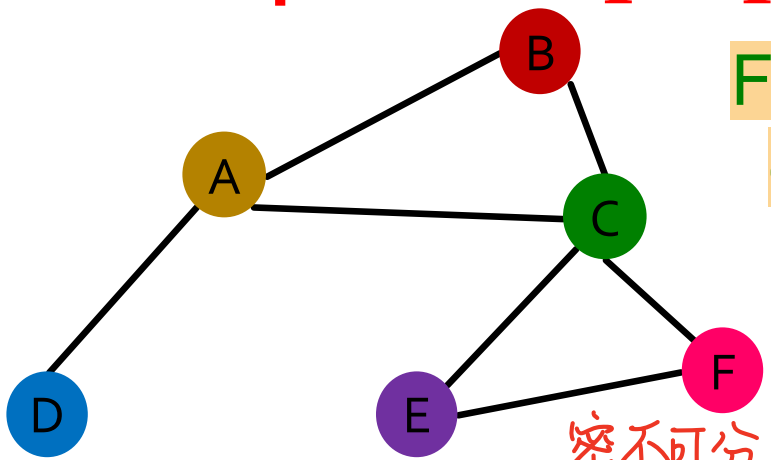
What does it mean by "graph representation is same for two order plans"?

- Consider we learn a function f that maps a graph $G = (\boldsymbol{A}, \boldsymbol{X})$ to a vector $\mathbb{R}^d$ then

$$f(\boldsymbol{A}_1, \boldsymbol{X}_1) = f(\boldsymbol{A}_2, \boldsymbol{X}_2)$$

$\boldsymbol{A}$ is the adjacency matrix
$\boldsymbol{X}$ is the node feature matrix

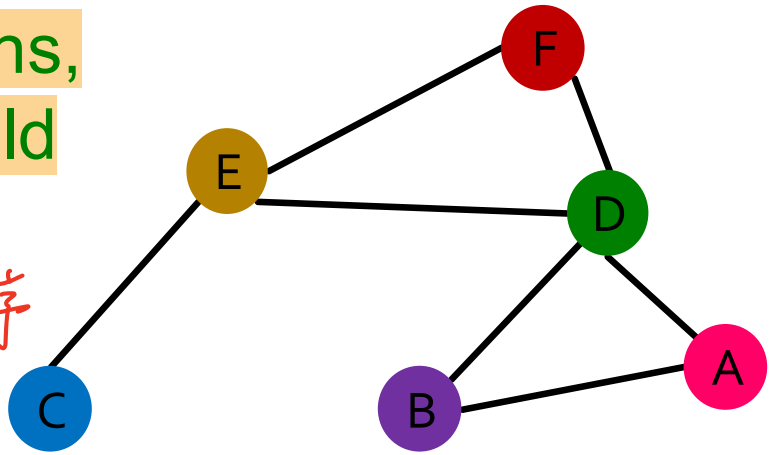
Order plan 1: $\boldsymbol{A}_1, \boldsymbol{X}_1$



For two order plans, output of f should be the same!

邻接矩阵与编号顺序
密不可分，用邻接矩阵行不通

Order plan 2: $\boldsymbol{A}_2, \boldsymbol{X}_2$



Permutation Invariance

What does it mean by "graph representation is same for two order plans"?

- Consider we learn a function f that maps a graph $G = (\boldsymbol{A}, \boldsymbol{X})$ to a vector $\mathbb{R}^d$.

  $\boldsymbol{A}$ is the adjacency matrix
  $\boldsymbol{X}$ is the node feature matrix

- Then, if $f(\boldsymbol{A}_i, \boldsymbol{X}_i) = f(\boldsymbol{A}_j, \boldsymbol{X}_j)$ for any order plan i and j, we formally say f is a **permutation invariant function**.

  任意顺序

  For a graph with $|V|$ nodes, there are $|V|!$ different order plans.

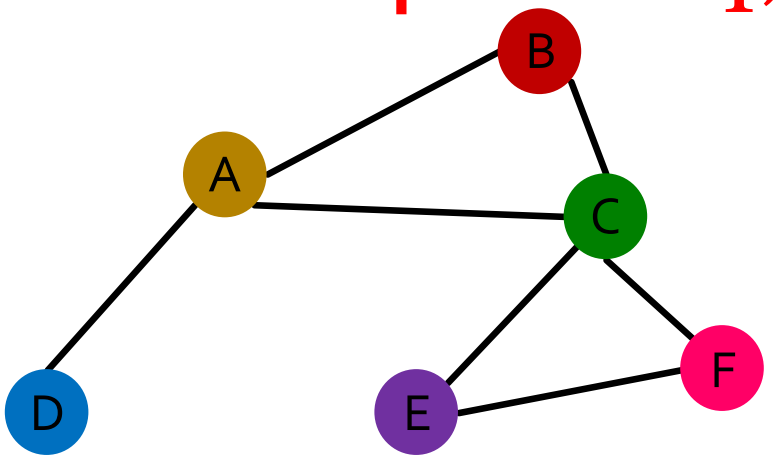
- **Definition:** For any graph function $f: \mathbb{R}^{|V| \times m} \times \mathbb{R}^{|V| \times |V|} \to \mathbb{R}^d$, f is **permutation-invariant** if $f(A, X) = f(PAP^T, PX)$ for any permutation P.

  Permutation P: a shuffle of the node order
  Example: (A,B,C)->(B,C,A)

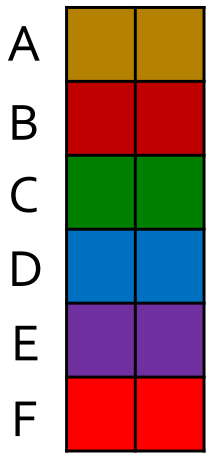
Permutation Equivariance

For node representation: We learn a function f that maps nodes of G to a matrix $\mathbb{R}^{m \times d}$.

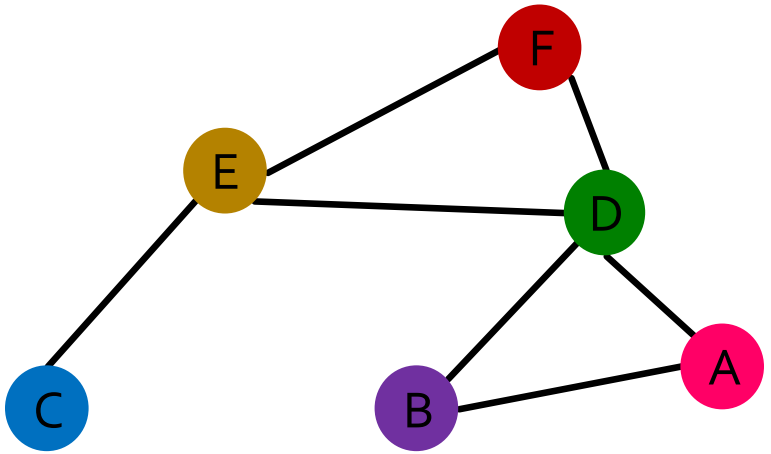
Order plan 1: A_1, X_1



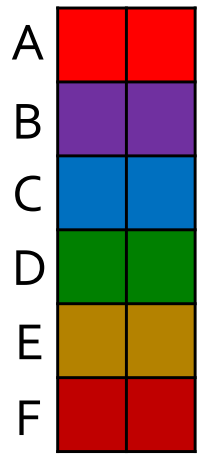
$$f(A_1, X_1) =$$



Order plan 2: A_2, X_2



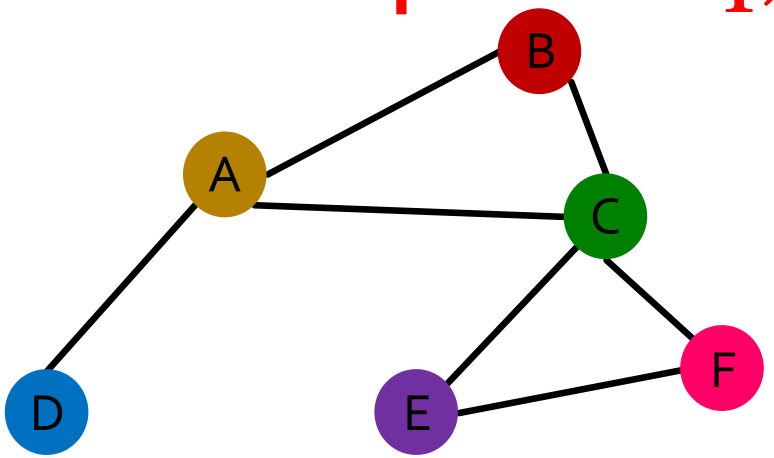
$$f(A_2, X_2) =$$



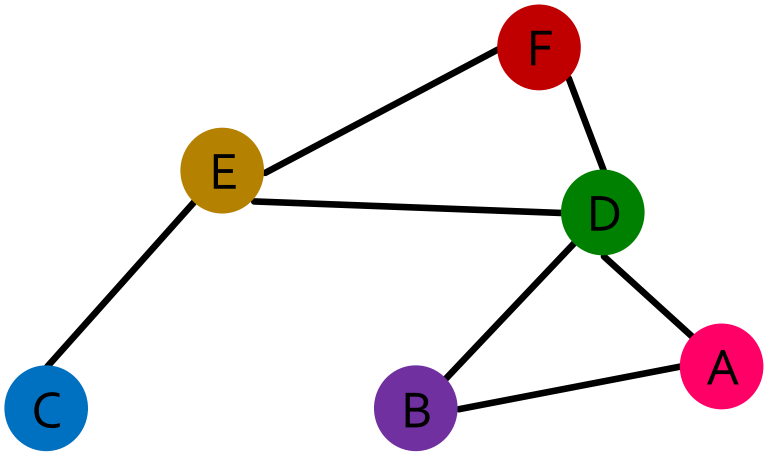
Permutation Equivariance

For node representation: We learn a function f that maps nodes of G to a matrix $\mathbb{R}^{m \times d}$.

Order plan 1: A_1, X_1

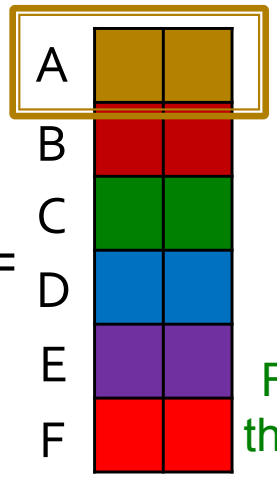


Order plan 2: A_2, X_2

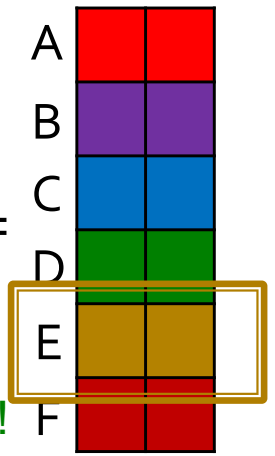


Representation vector of the brown node A

$f(A_1, X_1) =$



$f(A_2, X_2) =$



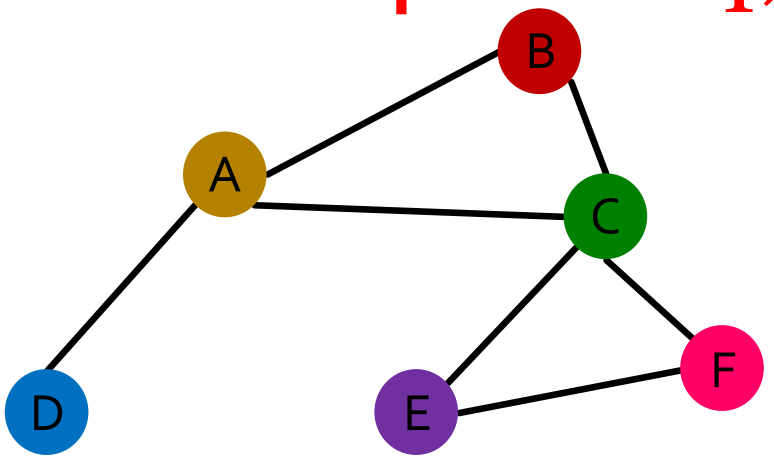
Representation vector of the brown node E

For two order plans, the vector of node at the same position in the graph is the same!

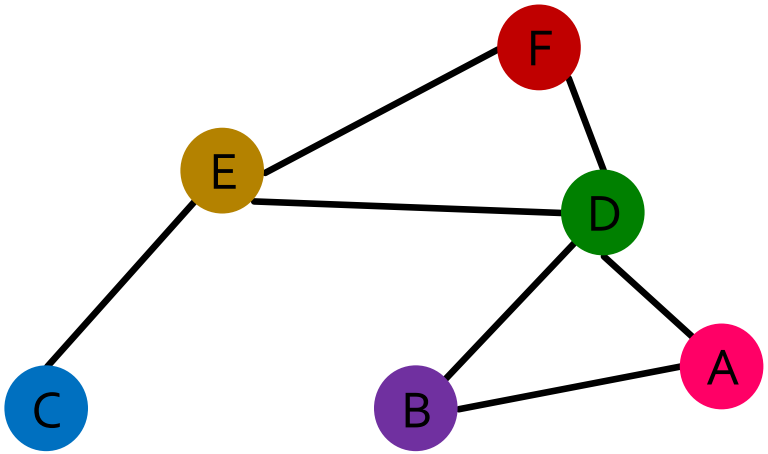
Permutation Equivariance

For node representation: We learn a function f that maps nodes of G to a matrix $\mathbb{R}^{m \times d}$.

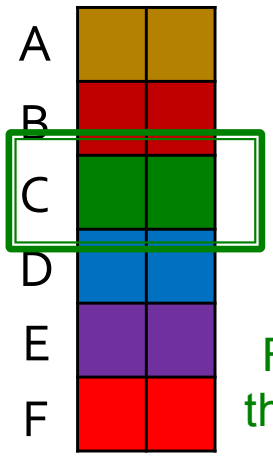
Order plan 1: A_1, X_1



Order plan 2: A_2, X_2

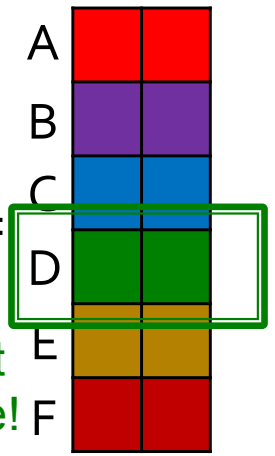


$f(A_1, X_1) =$



Representation vector of the green node C

$f(A_2, X_2) =$



Representation vector of the green node D

For two order plans, the vector of node at the same position in the graph is the same!

Permutation Equivariance

For node representation

- Consider we learn a function f that maps a graph $G = (\boldsymbol{A}, \boldsymbol{X})$ to a matrix $\mathbb{R}^{m \times d}$
- If the output vector of a node at the same position in the graph remains unchanged for any order plan, we say f is **permutation equivariant**.
- **Definition:** For any node function f: $\mathbb{R}^{|V| \times m} \times \mathbb{R}^{|V| \times |V|} \rightarrow \mathbb{R}^{|V| \times m}$, f is **permutation-equivariant** if $Pf(A, X) = f(PAP^T, PX)$ for any permutation P.

Summary: Invariance and Equivariance

- **Permutation-invariant**

$$f(A, X) = f(PAP^T, PX)$$

Permute the input, the output stays the same. (map a graph to a vector)

- **Permutation-equivariant**

$$Pf(A, X) = f(PAP^T, PX)$$

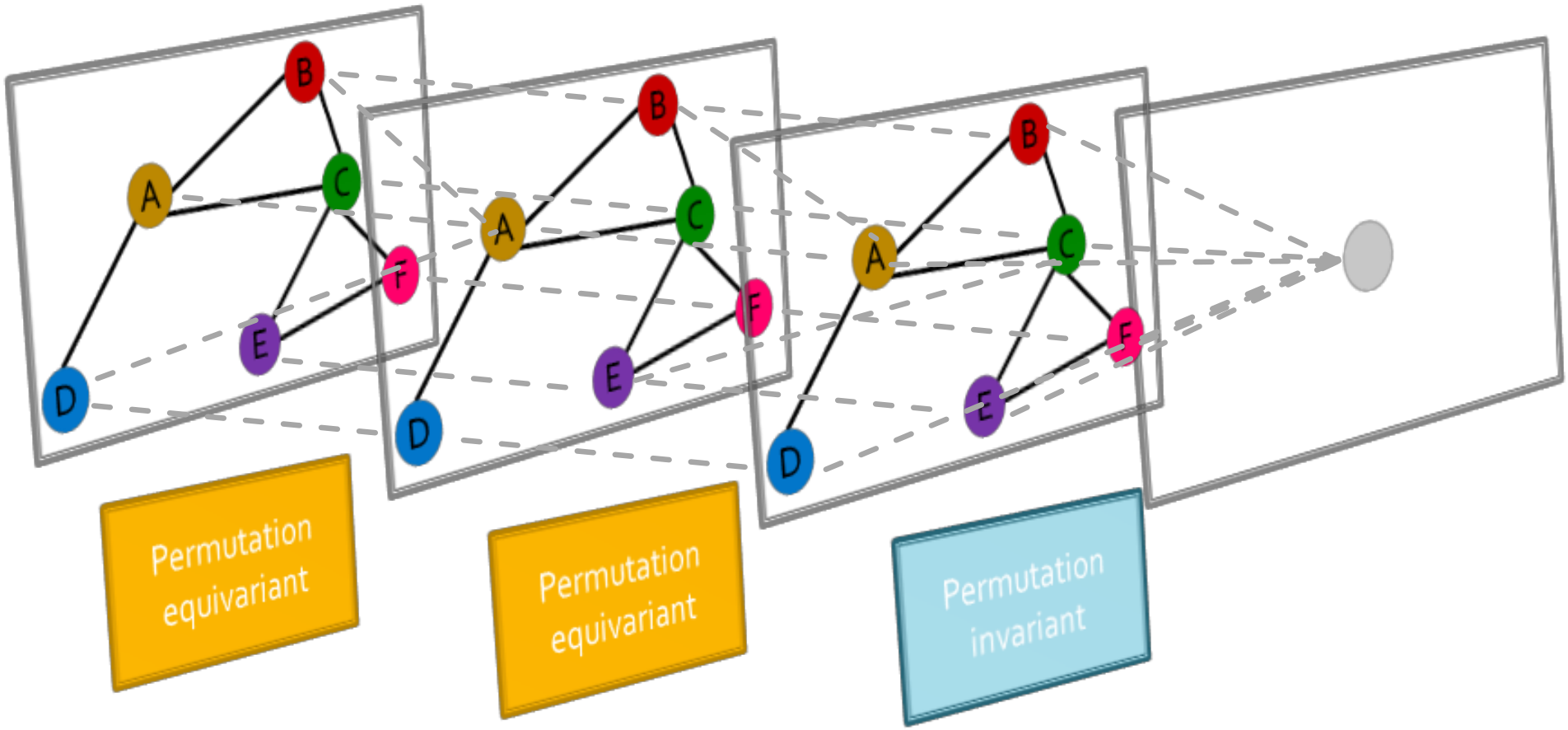
Permute the input, output also permutes accordingly. (map a graph to a matrix)

- **Examples:**
  - $f(A, X) = 1^T X$: Permutation-**invariant**
    - Reason: $f(PAP^T, PX) = 1^T PX = 1^T X = f(A, X)$
  - $f(A, X) = X$: Permutation-**equivariant**
    - Reason: $f(PAP^T, PX) = PX = Pf(A, X)$
  - $f(A, X) = AX$: Permutation-**equivariant**
    - Reason: $f(PAP^T, PX) = PAP^T PX = PAX = Pf(A, X)$

[Bronstein, ICLR 2021 keynote]

Graph Neural Network Overview

- **Graph neural networks consist of multiple permutation equivariant / invariant functions.**



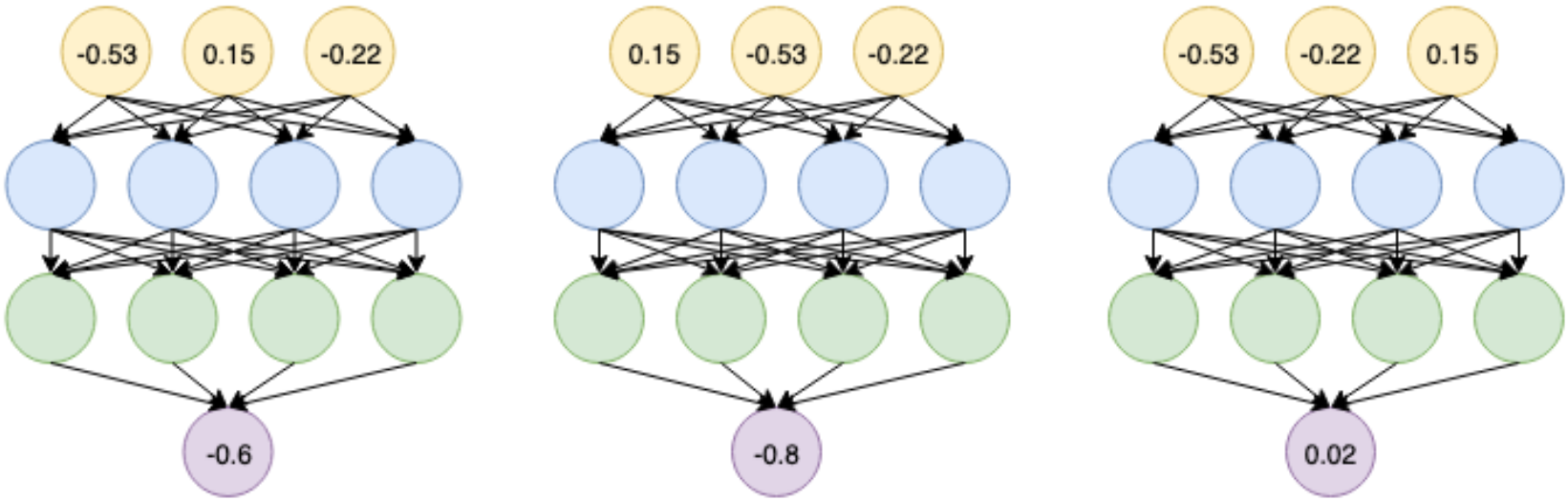
Graph Neural Network Overview

Are other neural network architectures, e.g., MLPs, permutation invariant / equivariant?

- **No.**

MLP没有顺序不变性

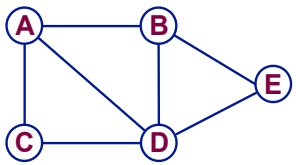
Switching the order of the input leads to different outputs!



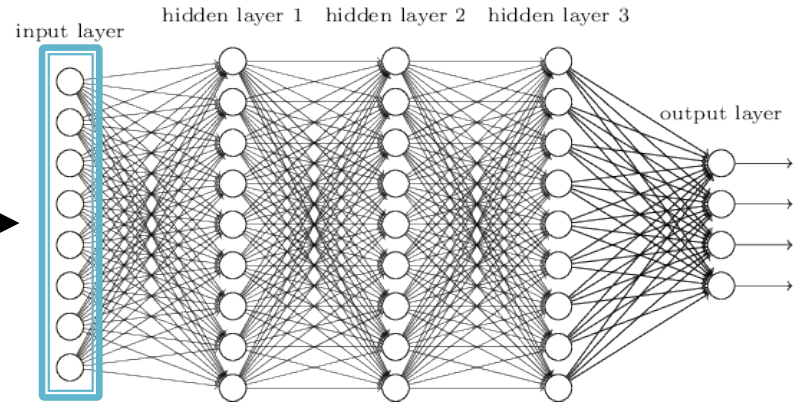
Graph Neural Network Overview

Are other neural network architectures, e.g., MLPs, permutation invariant / equivariant?

- **No.**



	A	B	C	D	E	Feat	
A	0	1	1	1	0	1	0
B	1	0	0	1	1	0	0
C	1	0	0	1	0	0	1
D	1	1	1	0	1	1	1
E	0	1	0	1	0	1	0



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直接把邻接矩阵输入 NN

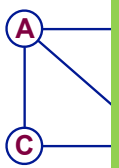
This explains why **the naïve MLP approach fails for graphs**! 不可行

Graph Neural Network Overview

- Are any neural network architecture, e.g.,

Next: Design graph neural networks that are permutation invariant / equivariant by passing and aggregating information from neighbors!

消息传递图神经网络



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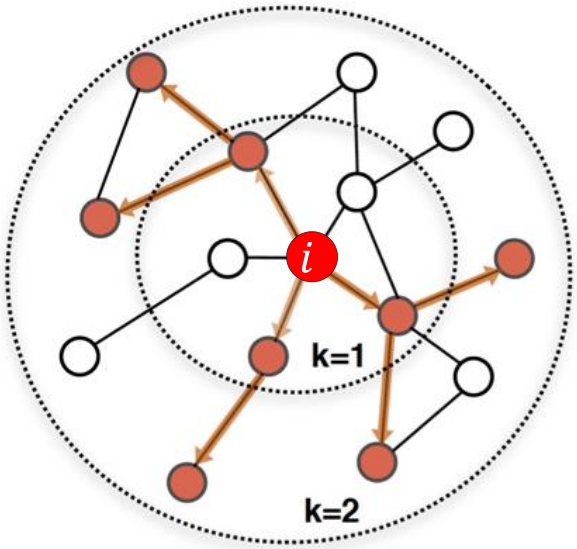
Outline of Today's Lecture

1. Basics of deep learning ✓
2. Deep learning for graphs ✓
3. **Graph Convolutional Networks** 
4. **GNNs subsume CNNs**

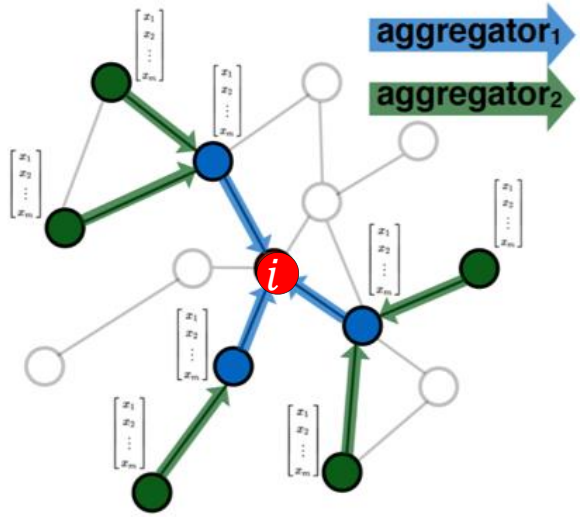
[Kipf and Welling, ICLR 2017]

Graph Convolutional Networks

Idea: Node's neighborhood defines a computation graph



Determine node computation graph



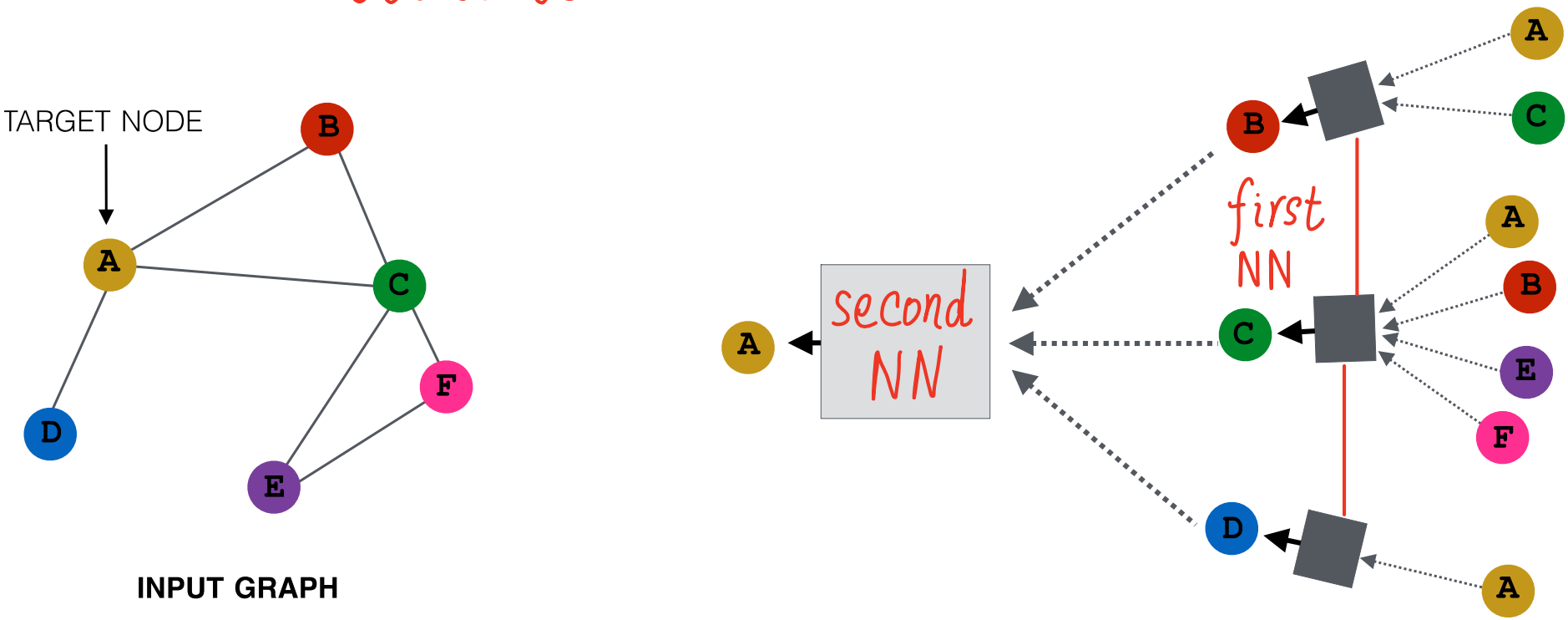
Propagate and transform information

Learn how to propagate information across the graph to compute node features

Idea: Aggregate Neighbors

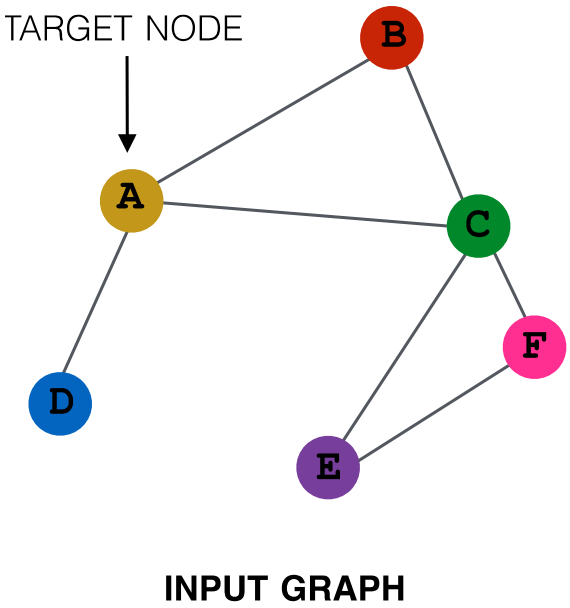
- **Key idea:** Generate node embeddings based on **local network neighborhoods**

通过局部邻域构建计算图

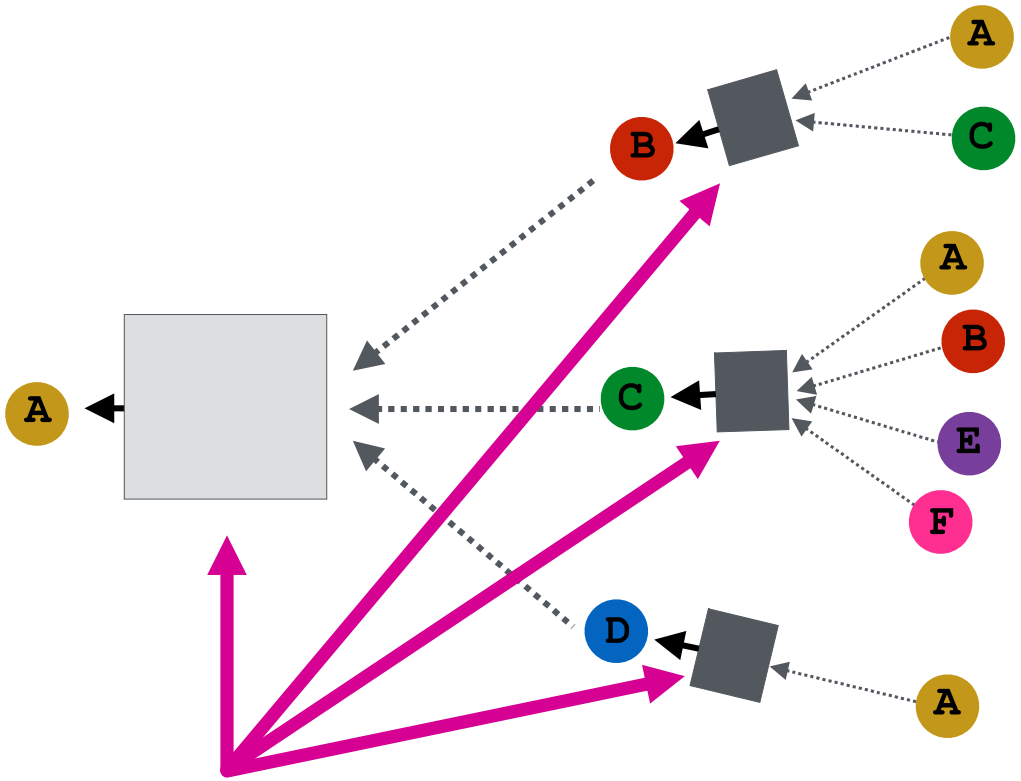


Idea: Aggregate Neighbors

- **Intuition:** Nodes aggregate information from their neighbors using neural networks



INPUT GRAPH



Neural networks

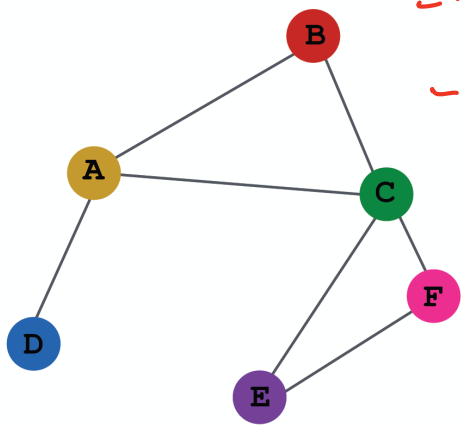
Idea: Aggregate Neighbors

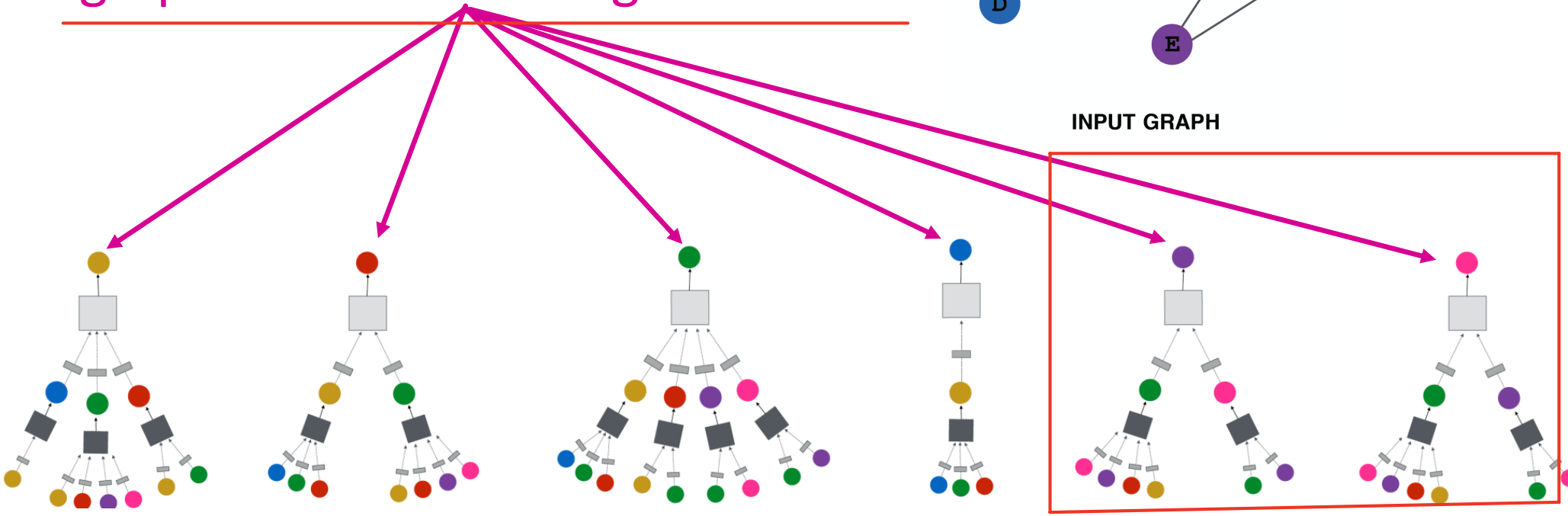
- **Intuition:** Network neighborhood defines a computation graph

一个计算图就是一个sample.

每个节点分别构建自己的计算图

Every node defines a computation graph based on its neighborhood!





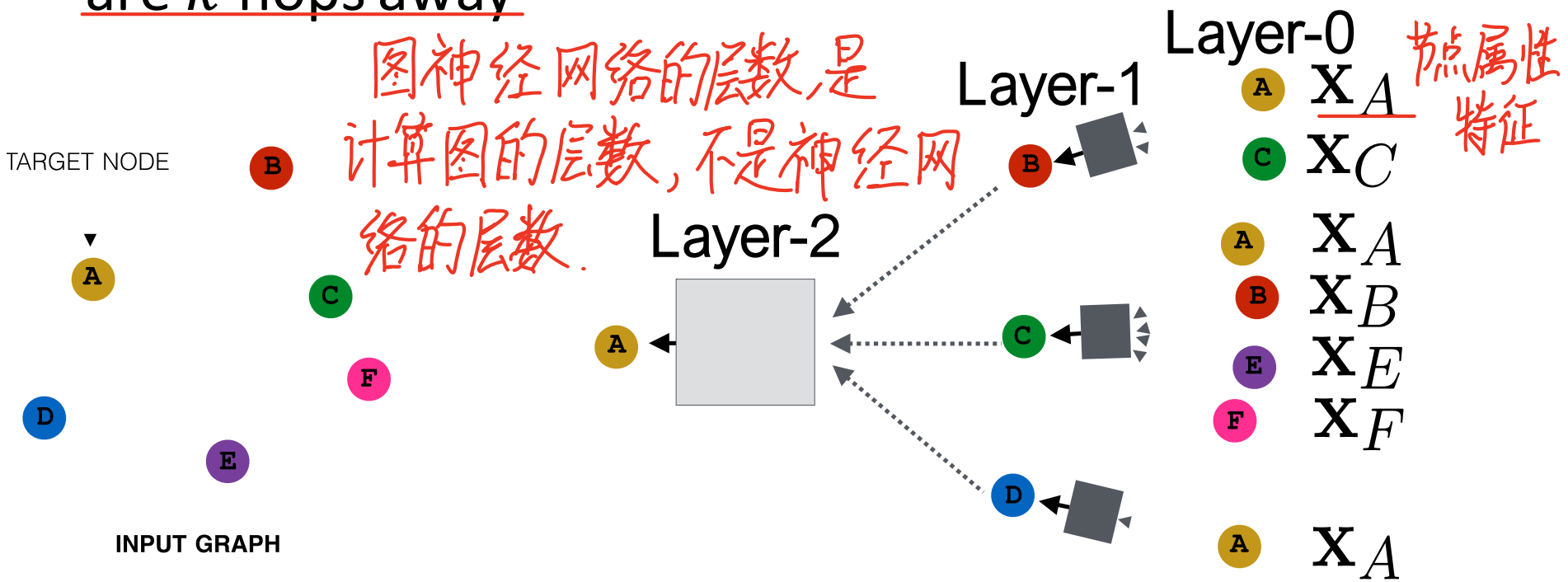
计算图结构相同(结构,功能,角色)

Deep Model: Many Layers

理论上任意深度

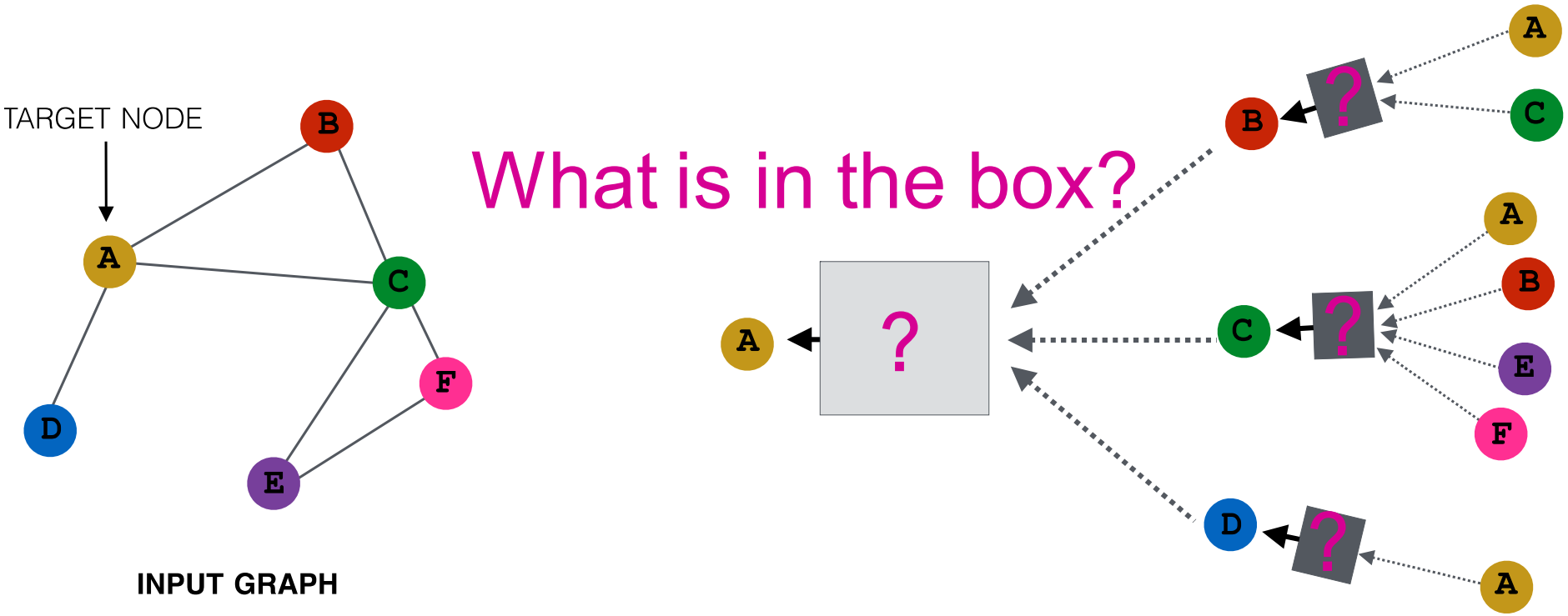
"六度空间"理论：深度最多6层够用（一般2层就好）

- Model can be of arbitrary depth:
  - Nodes have embeddings at each layer
  - Layer-0 embedding of node v is its input feature, x_v
  - Layer-k embedding gets information from nodes that are k hops away



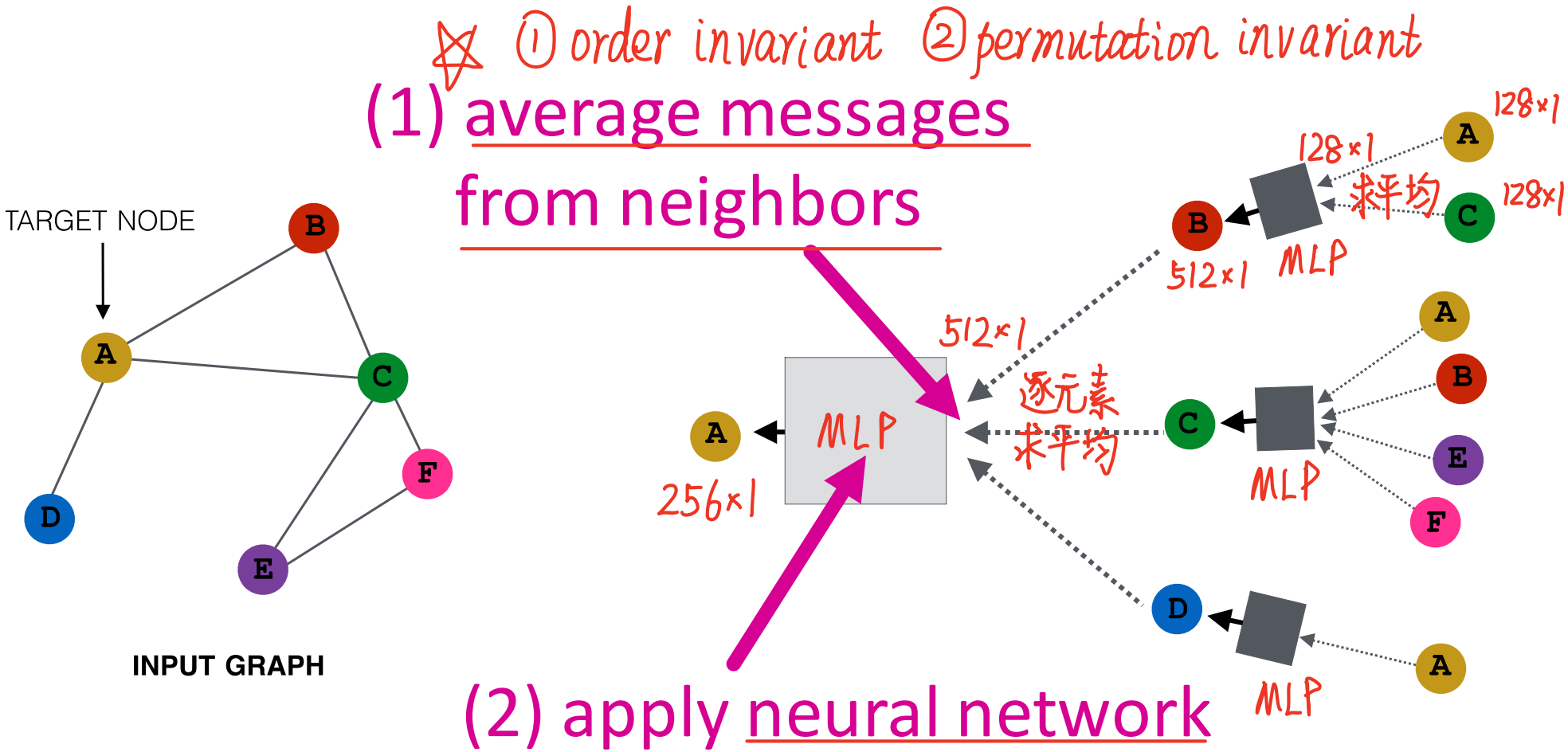
Neighborhood Aggregation

- **Neighborhood aggregation:** Key distinctions are in how different approaches aggregate information across the layers



Neighborhood Aggregation

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



The Math: Deep Encoder

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

Initial 0-th layer embeddings are equal to node features

$$\mathbf{h}_v^0 = \mathbf{x}_v$$

节点v的上一层嵌入向量

embedding of v at layer k

$$\mathbf{h}_v^{(k+1)} = \sigma\left(\mathbf{W}_k \sum_{u \in \mathrm{N}(v)} \frac{\mathbf{h}_u^{(k)}}{|\mathrm{N}(v)|} + \mathbf{B}_k \mathbf{h}_v^{(k)}\right), \forall k \in \{0, \ldots, K-1\}$$

邻域节点的上一层嵌入

Average of neighbor's 向量 previous layer embeddings

Total number of layers

$$\mathbf{z}_v = \mathbf{h}_v^{(K)}$$

Embedding after K layers of neighborhood aggregation

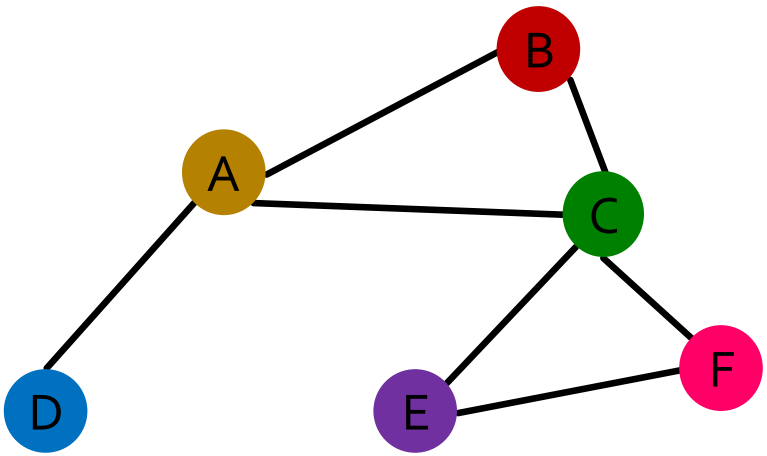
Non-linearity (e.g., ReLU)

Notice summation is a permutation invariant pooling/aggregation.

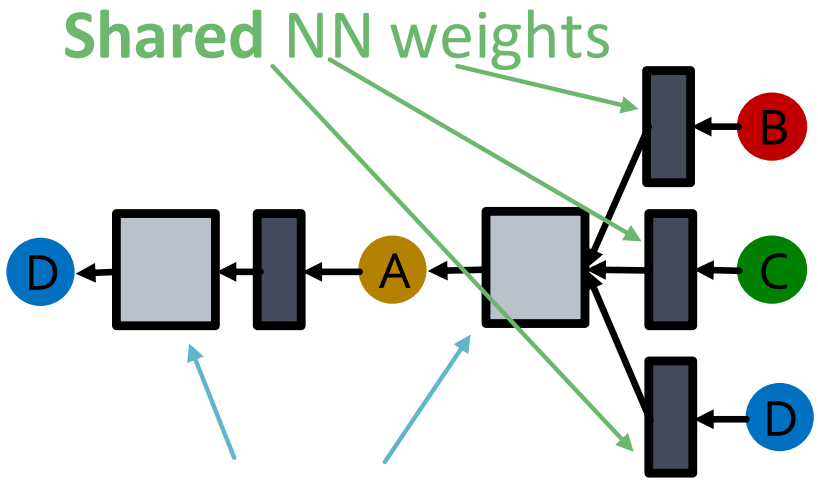
GCN: Invariance and Equivariance

What are the invariance and equivariance properties for a GCN?

- **Given a node**, the GCN that computes its embedding is **permutation invariant**



Target Node

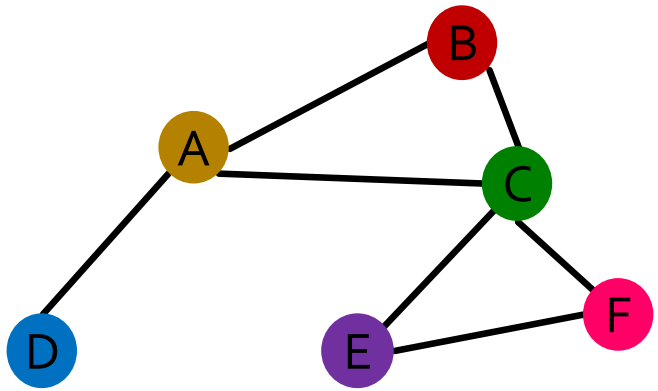


Average of neighbor's previous layer embeddings - **Permutation invariant**

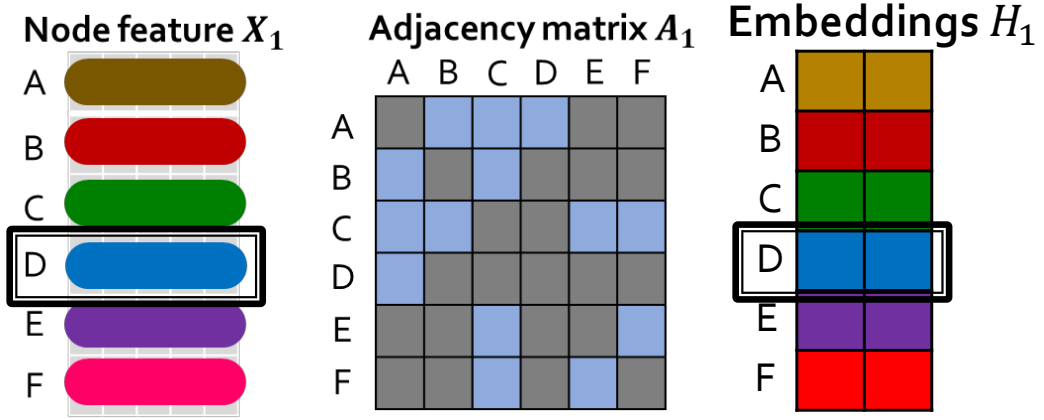
GCN: Invariance and Equivariance

- **Considering all nodes in a graph**, GCN computation is **permutation equivariant**

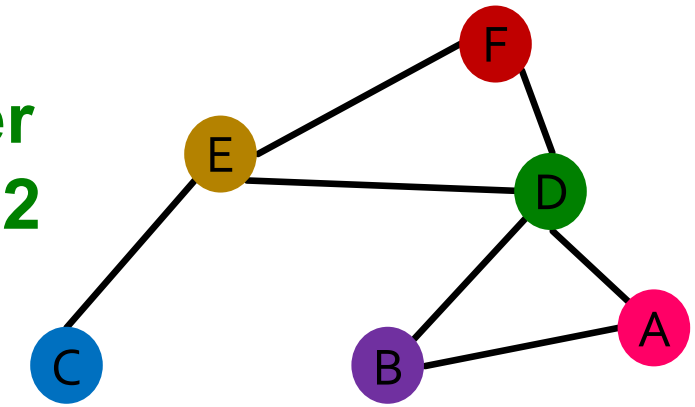
Order plan 1



Target Node

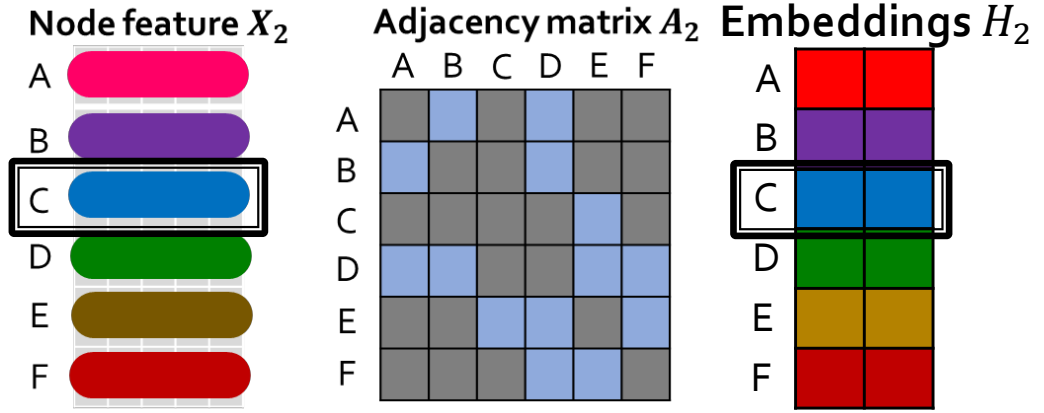


Order plan 2



Target Node

Permute the input, the output also permutes accordingly - permutation equivariant



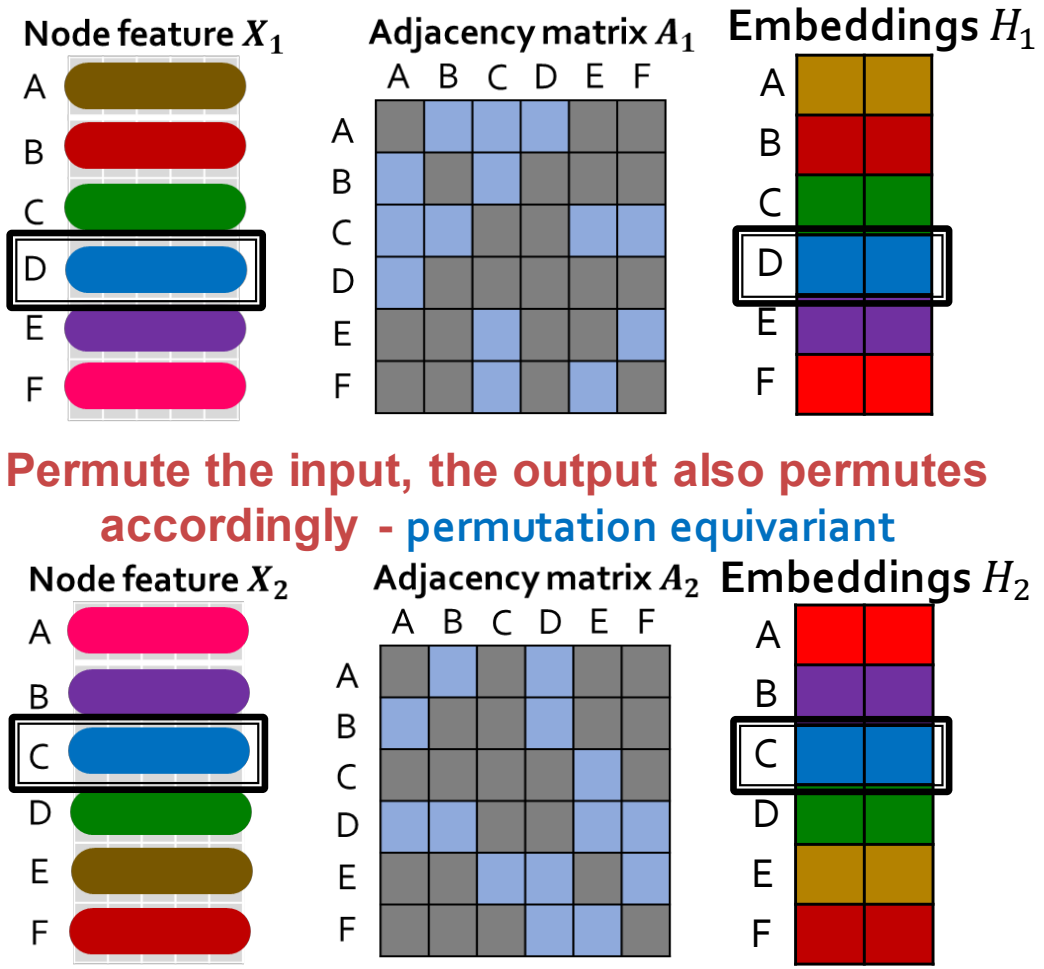
GCN: Invariance and Equivariance

- **Considering all nodes in a graph**, GCN computation is **permutation equivariant**

Detailed reasoning:

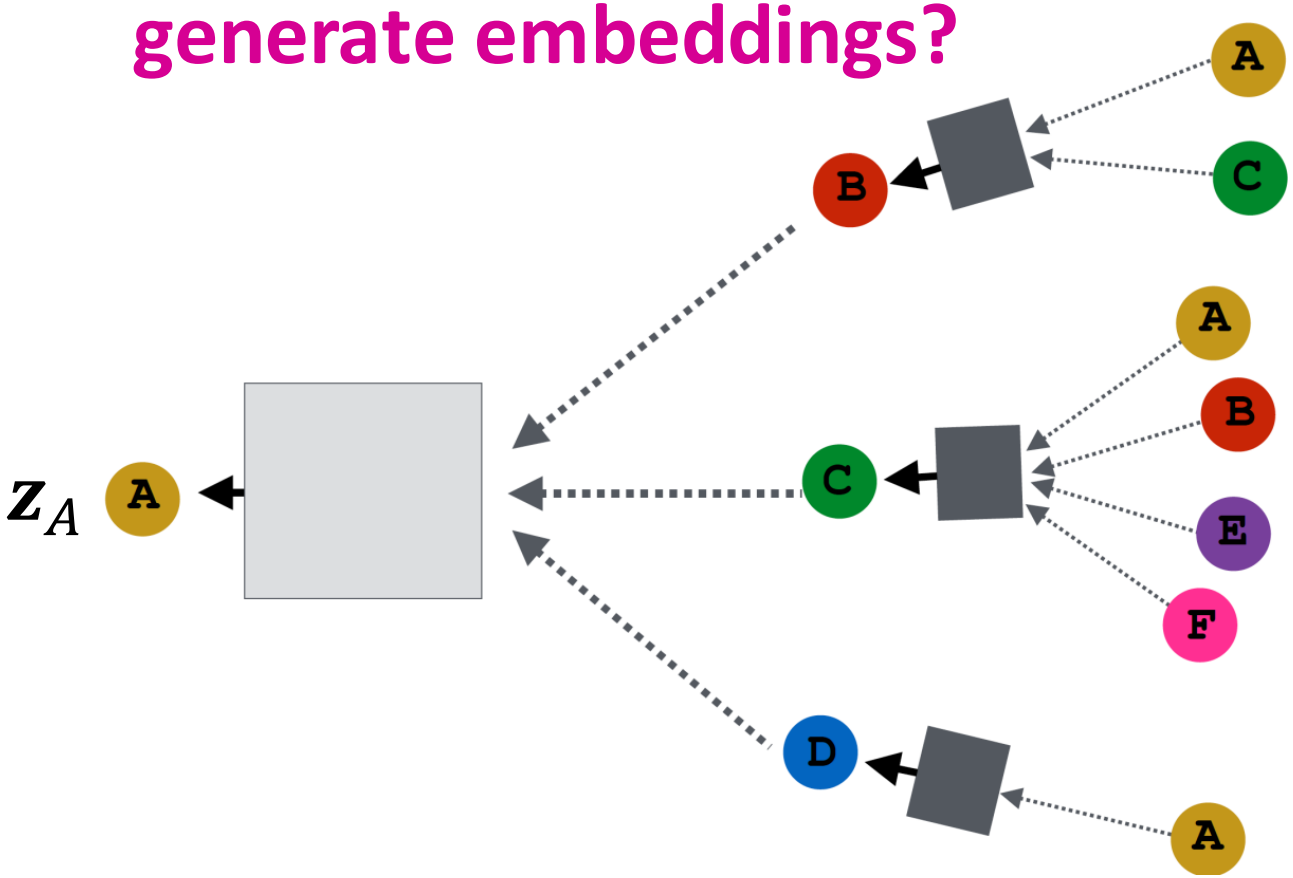
1. The rows of **input node features** and **output embeddings** are **aligned**
2. We know computing the embedding of **a given node** with GCN is **invariant.**
3. So, after permutation, the **location** of **a given node** in the **input node feature** matrix is changed, and the **the output embedding of a given node stays the same** (the colors of node feature and embedding are **matched**)

This is permutation equivariant



Training the Model

How do we train the GCN to generate embeddings?



Need to define a loss function on the embeddings.

Model Parameters

Trainable weight matrices
(i.e., what we learn)

$$\mathrm{h}_v^{(0)} = \mathrm{x}_v$$

$$\mathrm{h}_v^{(k+1)} = \sigma\left(\mathrm{W}_k \sum_{u \in \mathrm{N}(v)} \frac{\mathrm{h}_u^{(k)}}{|\mathrm{N}(v)|} + \mathrm{B}_k \mathrm{h}_v^{(k)}\right), \forall k \in \{0..K-1\}$$

$$\mathrm{z}_v = \mathrm{h}_v^{(K)}$$

Final node embedding

We can feed these **embeddings into any loss function** and run SGD to **train the weight parameters**

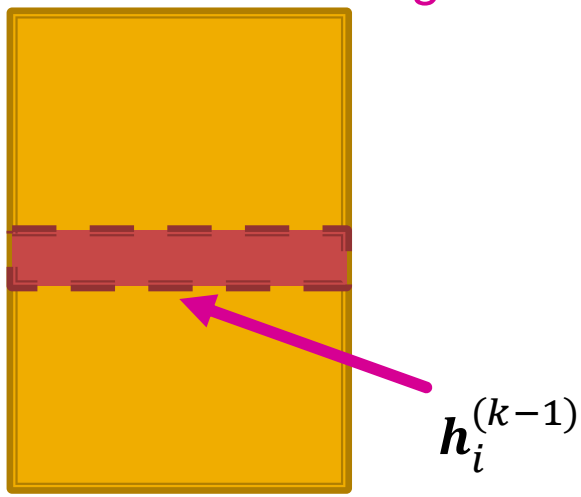
h_v^k: the hidden representation of node v at layer k

- W_k: weight matrix for neighborhood aggregation
- B_k: weight matrix for transforming hidden vector of self

Matrix Formulation (1)

- **Many aggregations can be performed efficiently by (sparse) matrix operations**
- Let $H^{(k)} = [h_1^{(k)} \dots h_{|V|}^{(k)}]^{\mathrm{T}}$
- Then: $\sum_{u \in N_v} h_u^{(k)} = \mathrm{A}_{v,:}\mathrm{H}^{(k)}$ 选出v节点邻域的embedding求和
- Let D be diagonal matrix where $D_{v,v} = \mathrm{Deg}(v) = |N(v)|$
  - The inverse of D: D^{-1} is also diagonal: $D_{v,v}^{-1} = 1/|N(v)|$
- **Therefore,**

Matrix of hidden embeddings $H^{(k-1)}$



$$D = \begin{bmatrix} d(1) & 0 & \cdots \\ 0 & d(2) & \vdots \\ \cdots & \cdots & \ddots \end{bmatrix}$$

$$\sum_{u \in N(v)} \frac{h_u^{(k-1)}}{|N(v)|} \Rightarrow H^{(k+1)} = D^{-1} A H^{(k)}$$

求和 / 求平均

$$h_v^{(0)} = x_v$$

$$h_v^{(k+1)} = \sigma\left(W_k \sum_{u \in N(v)} \frac{h_u^{(k)}}{|N(v)|}\right)$$

$$z_v = h_v^{(K)}$$

$$\sum_{u \in N(v)} \frac{h_u^{(k-1)}}{|N(v)|} \longrightarrow D^{-1} A H^{(k)}$$

↓

Row Normalized Matrix

最大特征值为1

⇒ 向量经过矩阵变换，幅值不会变小

*只按自己的degree，对所有渠道来的信息求平均，没有考虑对方的连接数

改进 → $A_{naive} = D^{-1} A D^{-1}$

$\lambda \in (-1, 1)$ → 输入向量幅值变小

改进 → $A_{sym} = D^{-\frac{1}{2}} A D^{-\frac{1}{2}}$

最大特征值为1 → 输入向量幅值不变小

$$\sum_{u \in N(v)} \frac{h_u^{(k-1)}}{|N(v)|} \longrightarrow D^{-1} A H^{(k)}$$

当图给定时，$\tilde{A}$就给定了。

$$\longrightarrow \boxed{D^{-\frac{1}{2}} A D^{-\frac{1}{2}}} H^{(k)}$$

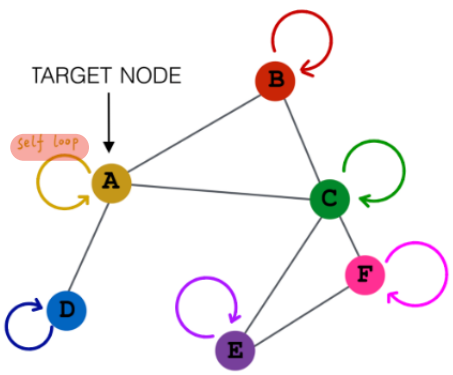
Normalized Adjacency Matrix
Normalized Diffussion Matrix $\tilde{A}$
Symmetric Normalized Matrix

图卷积神经网络GCN

同济子豪兄 2023-3-3
公众号 人工智能小技巧 回复 图卷积计算图 下载原图

Semi-Supervised Classification with Graph Convolutional Networks, ICLR 2017

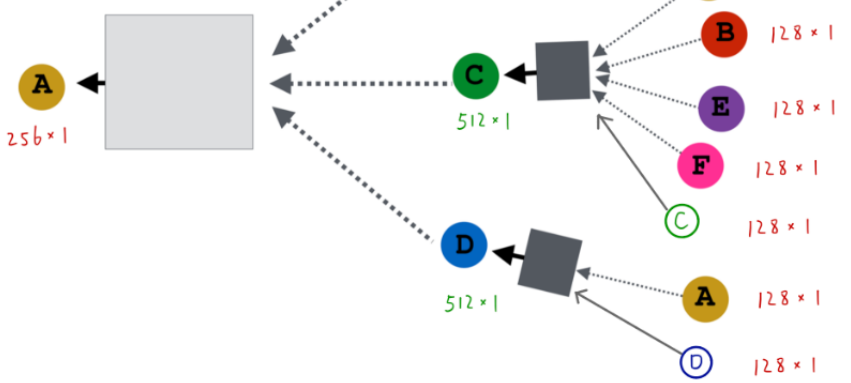
斯坦福CS224W 图机器学习公开课 中文精讲 论文逐句精读



INPUT GRAPH

节点A的计算图

Computational Graph



邻接矩阵 $\tilde{A} = A + I$

	A	B	C	D	E	F
A	1	1	1	1	0	0
B	1	1	1	0	0	0
C	1	1	1	0	1	1
D	1	0	0	1	0	0
E	0	0	1	0	1	1
F	0	0	1	0	1	1

图神经网络优点

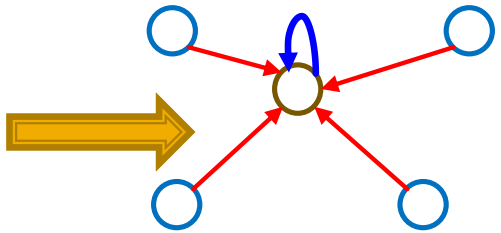
- 深度学习拟合学习能力强，表示学习得到的嵌入向量质量高
- 站在深度学习巨人肩膀上
- 归纳式学习能力 Inductive Learning:泛化到新节点、新图
- 参数量少、所有计算图共享神经网络
- 利用节点属性特征
- 利用节点标注类别
- 区分节点结构功能角色(桥接、中枢、外围边缘)
- 只需寥寥几层，就可以让任意两个节点相互影响

Matrix Formulation (2)

- Re-writing update function in matrix form:

$$H^{(k+1)} = \sigma(\tilde{A}H^{(k)}W_k^{\mathrm{T}} + H^{(k)}B_k^{\mathrm{T}})$$

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



$$H^{(k)} = [h_1^{(k)} \dots h_{|V|}^{(k)}]^T$$

  - Red: neighborhood aggregation
  - Blue: self transformation

- In practice, this implies that efficient sparse matrix multiplication can be used ($\tilde{A}$ is sparse)

- **Note**: not all GNNs can be expressed in matrix form, when aggregation function is complex

f

How to Train A GNN

- Node embedding $\boldsymbol{z}_v$ is a function of input graph
- **Supervised setting**: we want to minimize the loss $\mathcal{L}$ (see also Slide 15):

f：分类或回归预测头

$$\min_{\Theta} \mathcal{L}(\boldsymbol{y}, f(\boldsymbol{z}_v))$$

  - $\boldsymbol{y}$: node label
  - $\mathcal{L}$ could be L2 if $\boldsymbol{y}$ is real number, or cross entropy if $\boldsymbol{y}$ is categorical
- **Unsupervised setting:**
  - No node label available
  - **Use the graph structure as the supervision!**

自监督

原图中直接相连的2个点学习到的embedding尽可能相似.

Unsupervised Training

- **"Similar" nodes have similar embeddings**

$$\mathcal{L} = \sum_{z_u, z_v} \mathrm{CE}(y_{u,v}, \mathrm{DEC}(z_u, z_v))$$

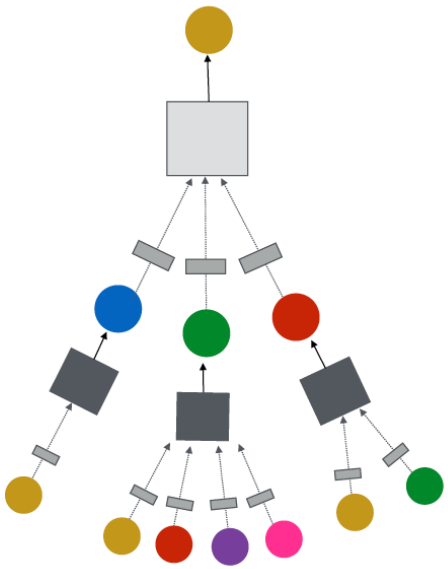
node u和 v的 embedding

  - Where $y_{u,v} = 1$ when node u and v are **similar**
  - CE is the cross entropy (Slide 16)
  - DEC is the decoder such as inner product (Lecture 4)
- **Node similarity** can be anything from Lecture 3, e.g., a loss based on:
  - **Random walks** (node2vec, DeepWalk, struc2vec)
  - **Matrix factorization**
  - **Node proximity in the graph**

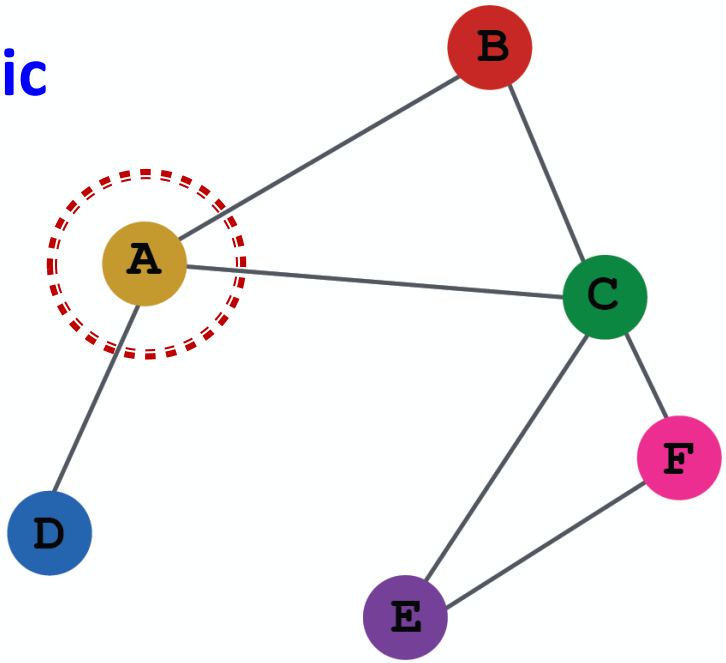
Supervised Training

Directly train the model for a supervised task (e.g., node classification)

Safe or toxic drug?



Safe or toxic drug?



E.g., a drug-drug interaction network

Supervised Training

Directly train the model for a supervised task (e.g., **node classification**)

- Use cross entropy loss (Slide 16)

$$\mathcal{L} = -\sum_{v \in V} y_v \log(\sigma(z_v^T \theta)) + (1 - y_v)\log(1 - \sigma(z_v^T \theta))$$

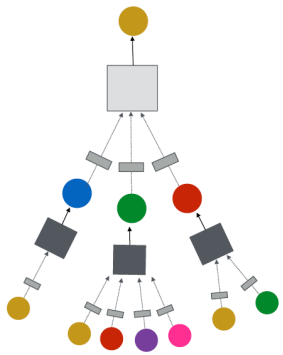
Encoder output: node embedding

Classification weights

分类预测头的权重参数

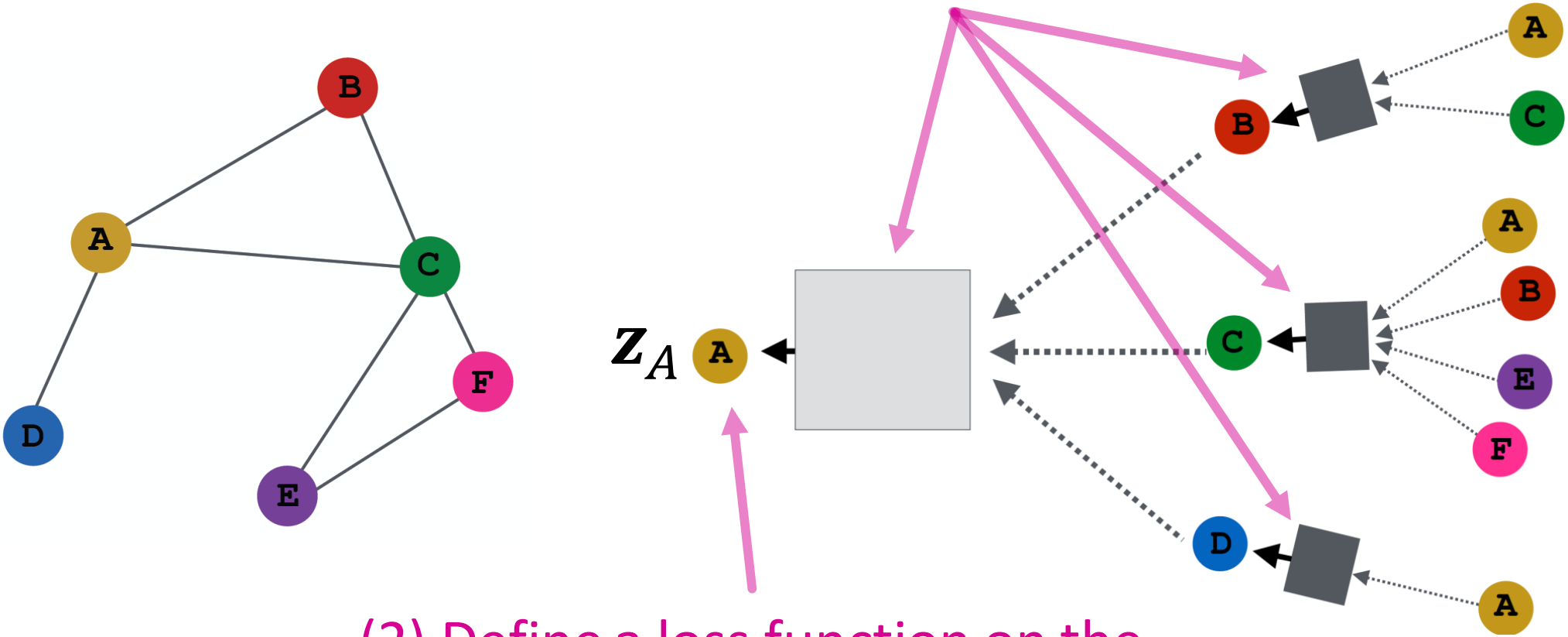
Node class label

Safe or toxic drug?



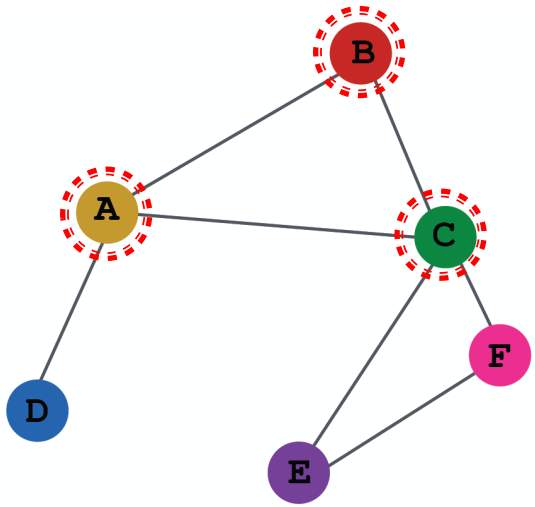
Model Design: Overview

(1) Define a neighborhood aggregation function



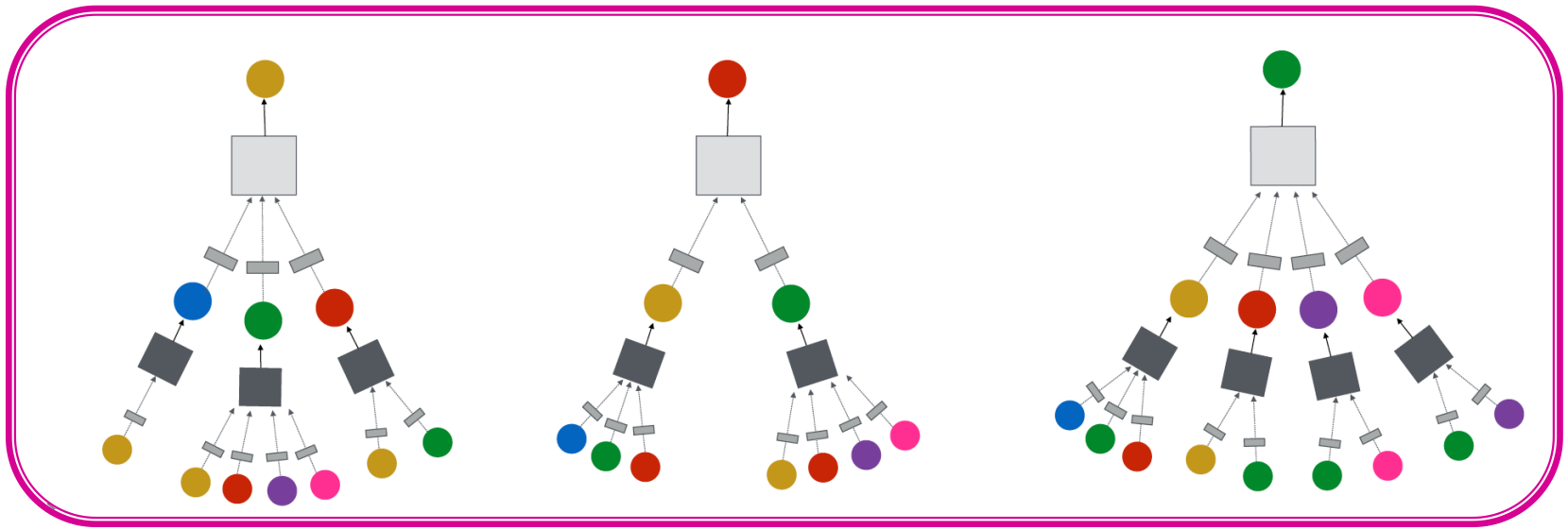
(2) Define a loss function on the embeddings

Model Design: Overview

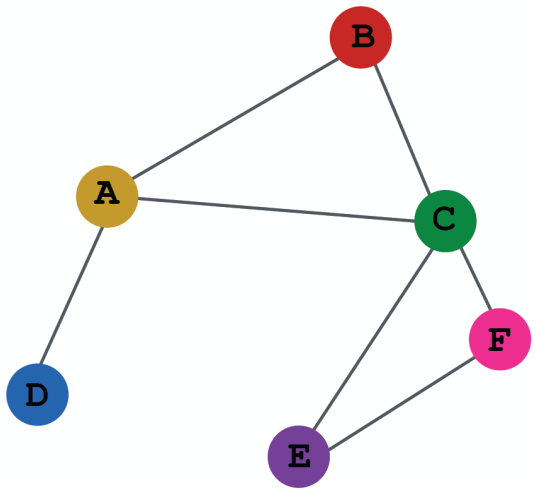


INPUT GRAPH

(3) Train on a set of nodes, i.e., a batch of compute graphs



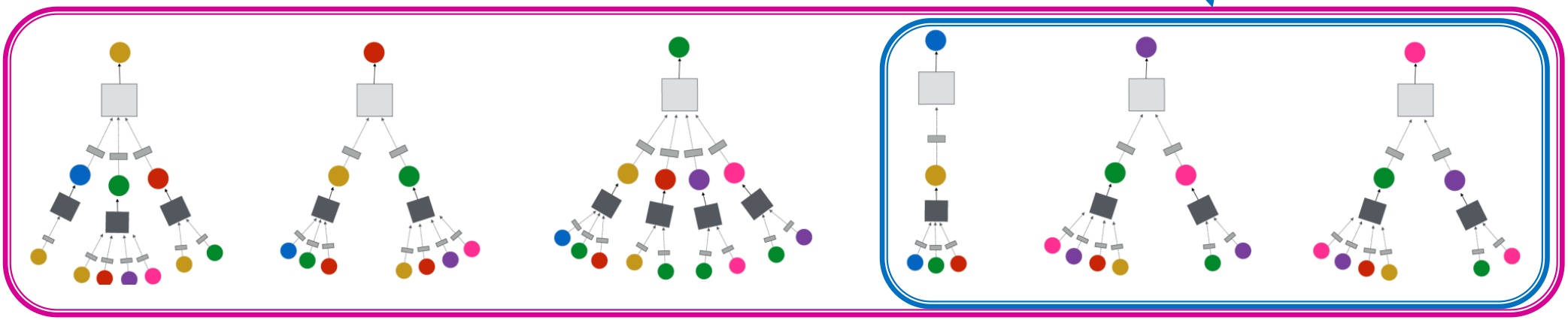
Model Design: Overview



INPUT GRAPH

(4) Generate embeddings for nodes as needed

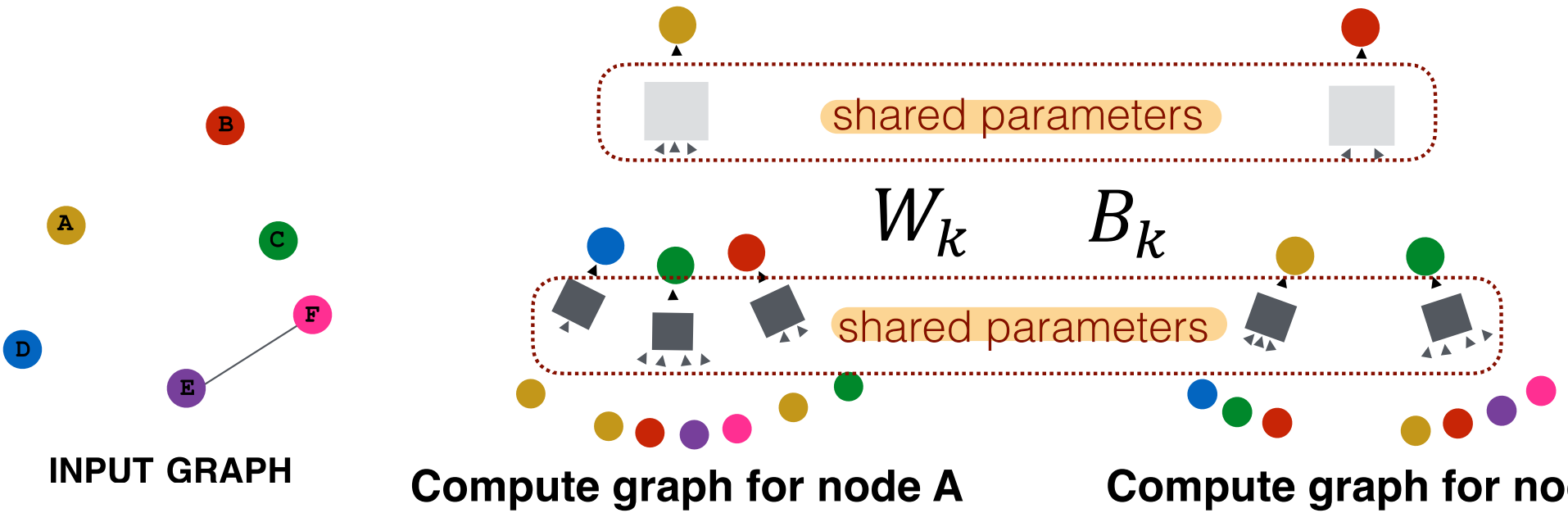
Even for nodes we never trained on!



Inductive Capability

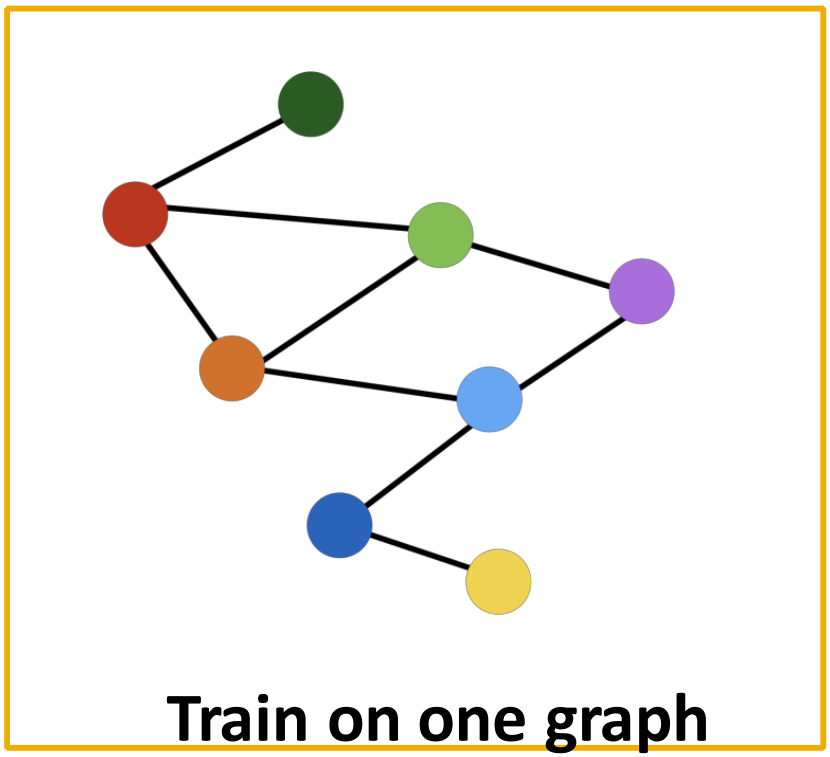
- **The same aggregation parameters are shared for all nodes:**
  - The number of model parameters ~~is sublinear in~~ $|V|$ and we can **generalize to unseen nodes**!

可学习参数与节点个数无关

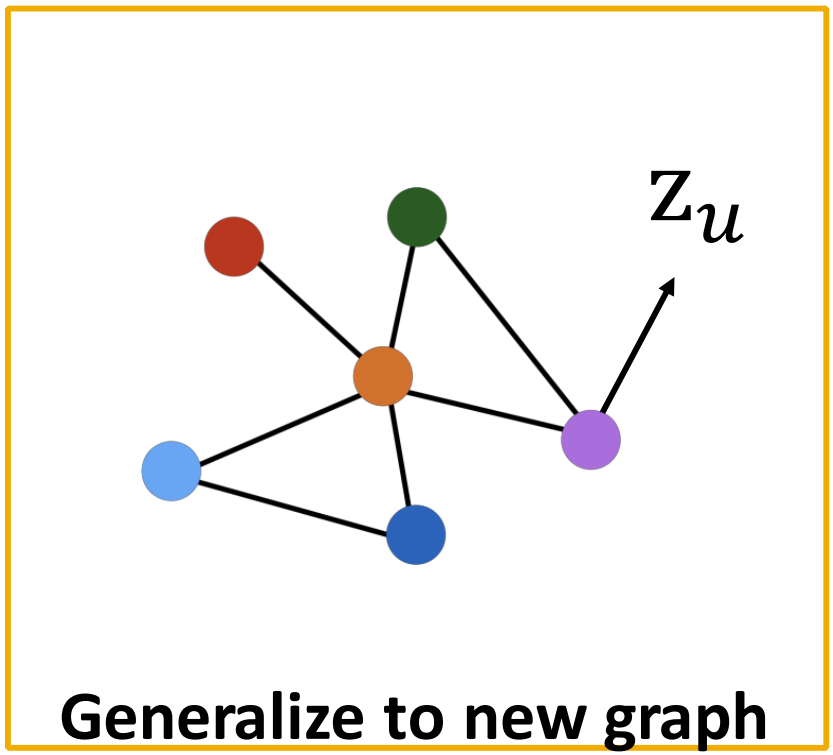


Inductive Capability: New Graphs

Inductive learning 归纳式学习：泛化到新节点、甚至新图（迁移学习）



Train on one graph

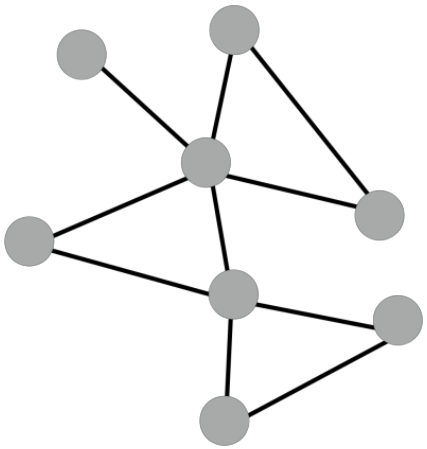


Generalize to new graph

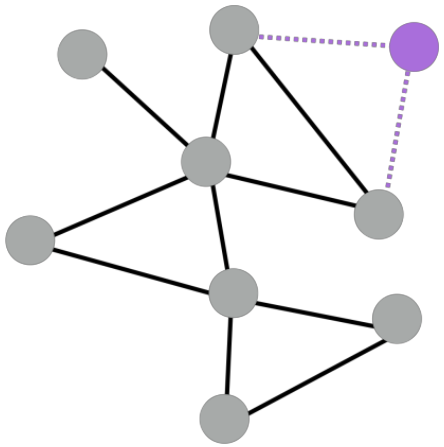
Inductive node embedding → Generalize to entirely unseen graphs

E.g., train on protein interaction graph from model organism A and generate embeddings on newly collected data about organism B

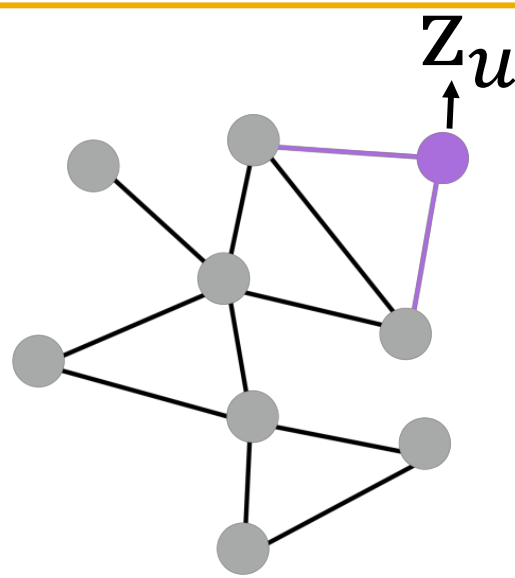
Inductive Capability: New Nodes



Train with snapshot



New node arrives



Generate embedding for new node

- Many application settings constantly encounter previously unseen nodes:
  - E.g., Reddit, YouTube, Google Scholar
- Need to generate new embeddings "on the fly"

随来随用
"冷启动"

Outline of Today's Lecture

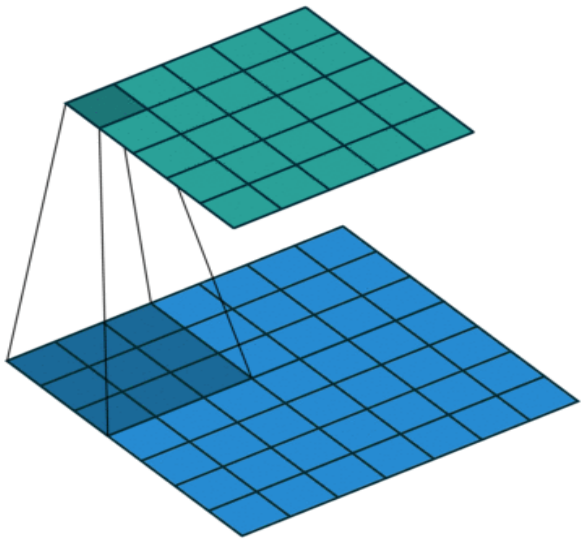
1. Basics of deep learning ✓
2. Deep learning for graphs ✓
3. Graph Convolutional Networks ✓
4. **GNNs subsume CNNs**

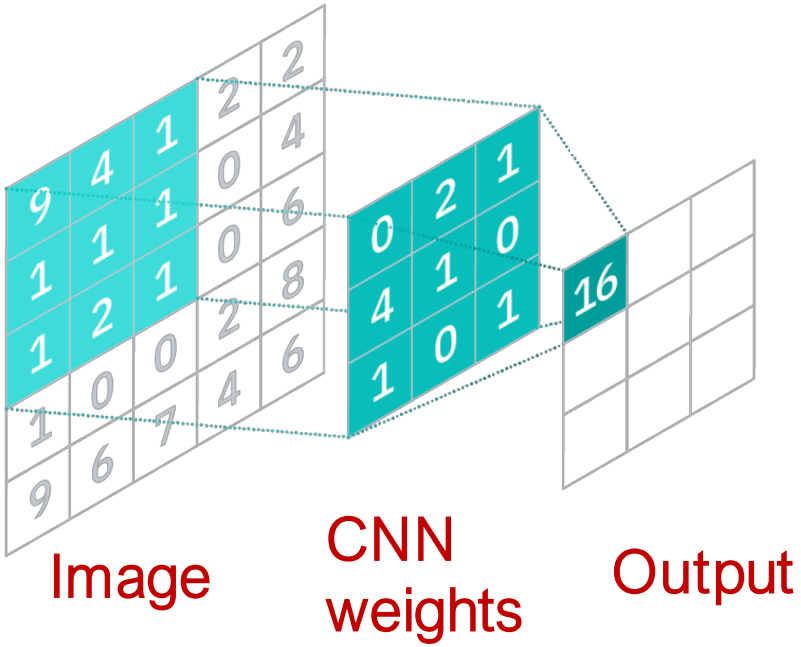
Architecture Comparison

- **How do GNNs compare to prominent architectures such as Convolutional Neural Nets?**

Convolutional Neural Network

Convolutional neural network (CNN) layer with 3x3 filter:



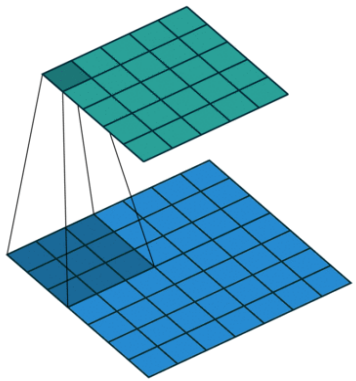


CNN formulation: $\mathrm{h}_v^{(l+1)} = \sigma(\sum_{u \in \mathrm{N}(v) \cup \{v\}} \mathrm{W}_l^u \mathrm{h}_u^{(l)}), \quad \forall l \in \{0, \ldots, L-1\}$

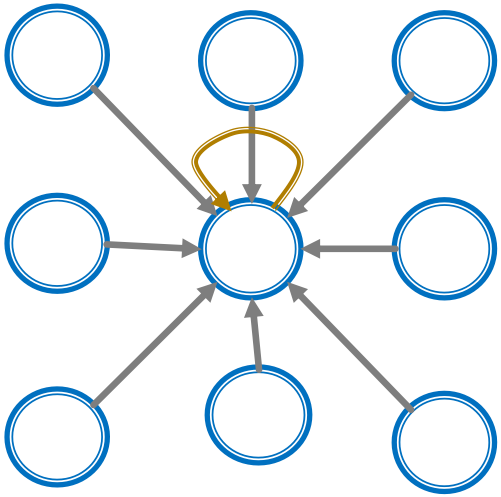
$N(v)$ represents the 8 neighbor pixels of v.

GNN vs. CNN

Convolutional neural network (CNN) layer with 3x3 filter:



Image



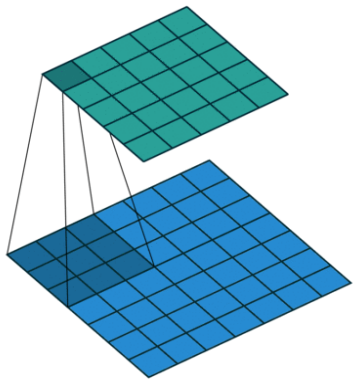
Graph

- GNN formulation: $\mathrm{h}_v^{(l+1)} = \sigma(\mathbf{W}_l \sum_{u \in \mathrm{N}(v)} \frac{\mathrm{h}_u^{(l)}}{|\mathrm{N}(v)|} + \mathrm{B}_l \mathrm{h}_v^{(l)}), \forall l \in \{0, \ldots, L-1\}$
- CNN formulation: (previous slide) $\mathrm{h}_v^{(l+1)} = \sigma(\sum_{u \in \mathrm{N}(v) \cup \{v\}} \mathrm{W}_l^u \mathrm{h}_u^{(l)}), \forall l \in \{0, \ldots, L-1\}$

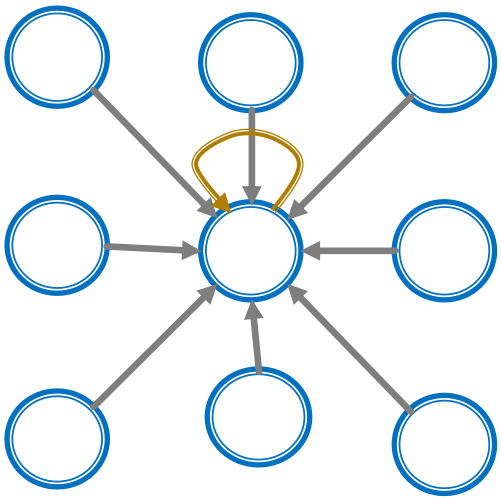
  if we rewrite: $\mathrm{h}_v^{(l+1)} = \sigma(\sum_{u \in \mathrm{N}(v)} \mathbf{W}_l^u \mathrm{h}_u^{(l)} + \mathrm{B}_l \mathrm{h}_v^{(l)}), \forall l \in \{0, \ldots, L-1\}$

GNN vs. CNN

Convolutional neural network (CNN) layer with 3x3 filter:



Image



Graph

GNN formulation: $\mathrm{h}_v^{(l+1)} = \sigma(\mathbf{W}_l \sum_{u \in \mathrm{N}(v)} \frac{\mathrm{h}_u^{(l)}}{|\mathrm{N}(v)|} + \mathrm{B}_l \mathrm{h}_v^{(l)}), \forall l \in \{0, \ldots, L-1\}$

CNN formulation: $\mathrm{h}_v^{(l+1)} = \sigma(\sum_{u \in \mathrm{N}(v)} \mathbf{W}_l^u \mathrm{h}_u^{(l)} + \mathrm{B}_l \mathrm{h}_v^{(l)}), \forall l \in \{0, \ldots, L-1\}$

不同位置的邻域分别学习不同权重

Key difference: We can learn different W_l^u for different "neighbor" u for pixel v on the image. The reason is we can pick an order for the 9 neighbors using **relative position** to the center pixel: {(-1,-1). (-1,0), (-1, 1), …, (1, 1)}

GNN vs. CNN

Convolutional neural network (CNN) layer with 3x3 filter:

CNN卷积核权重需学习得到
GCN卷积核权重由$\hat{A}$预定义

- **CNN can be seen as a special GNN with fixed neighbor size and ordering:** 固定的邻域和固定的顺序
  - **The size of the filter is pre-defined for a CNN.**
  - **The advantage of GNN is it processes arbitrary graphs with different degrees for each node.**
- **CNN is not permutation invariant/equivariant.**
  - **Switching the order of pixels will leads to different outputs.**

Key difference: We can learn different W_l^u for different "neighbor" u for pixel v on the image. The reason is we can pick an order for the 9 neighbors using **relative position** to the center pixel: {(-1,-1). (-1,0), (-1, 1), …, (1, 1)}

Summary

- **In this lecture, we introduced**
  - Basics of neural networks
    - Loss, Optimization, Gradient, SGD, non-linearity, MLP
  - Idea for Deep Learning for Graphs
    - Multiple layers of embedding transformation
    - At every layer, use the embedding at previous layer as the input
    - Aggregation of neighbors and self-embeddings
  - Graph Convolutional Network
    - Mean aggregation; can be expressed in matrix form
  - GNN is a general architecture
    - CNN can be viewed as a special GNN