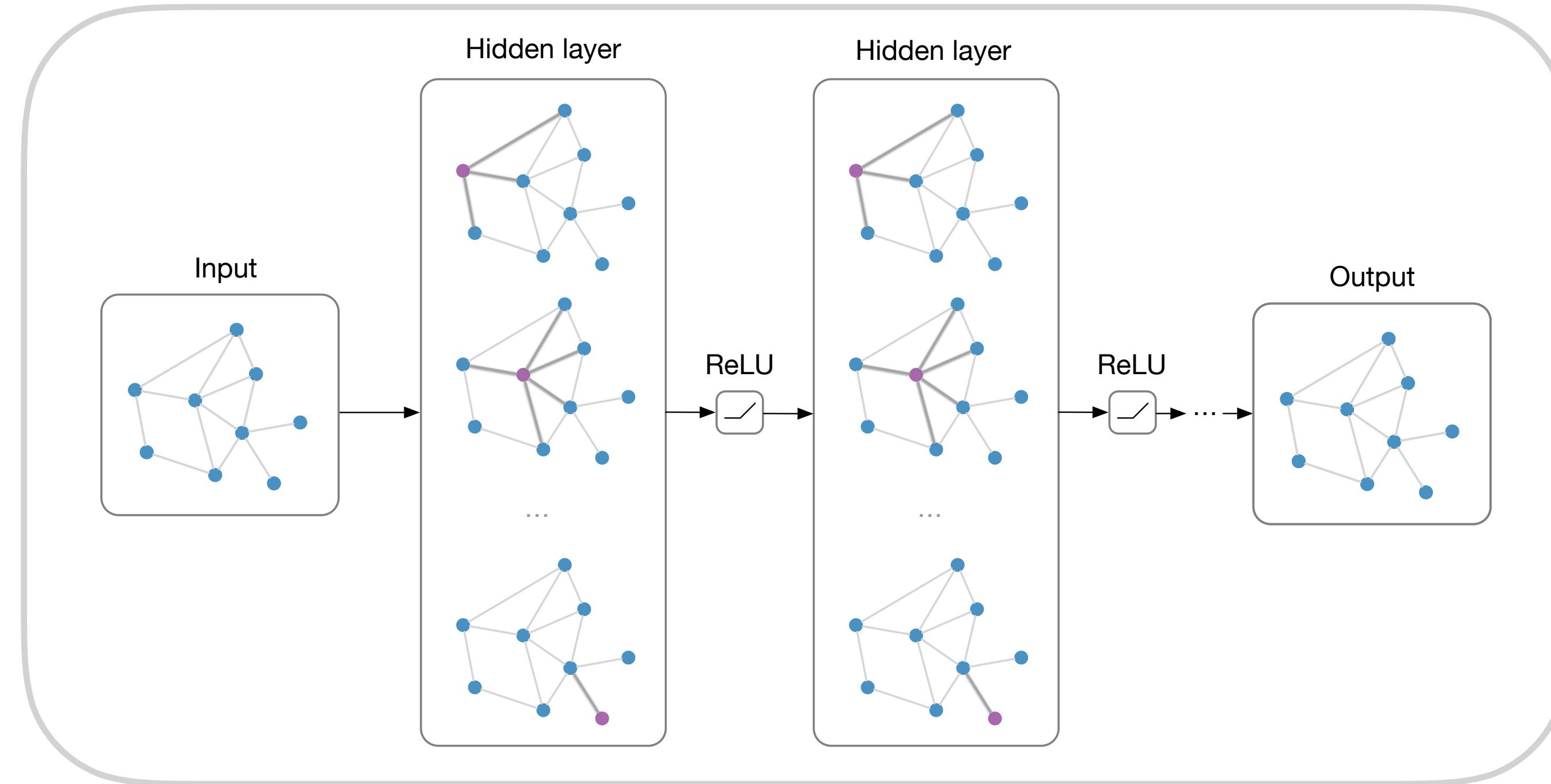


# Structured deep models: Deep learning on graphs and beyond



**Thomas Kipf, 25 May 2018**

CompBio Seminar, University of Cambridge

# The Deep Learning slide

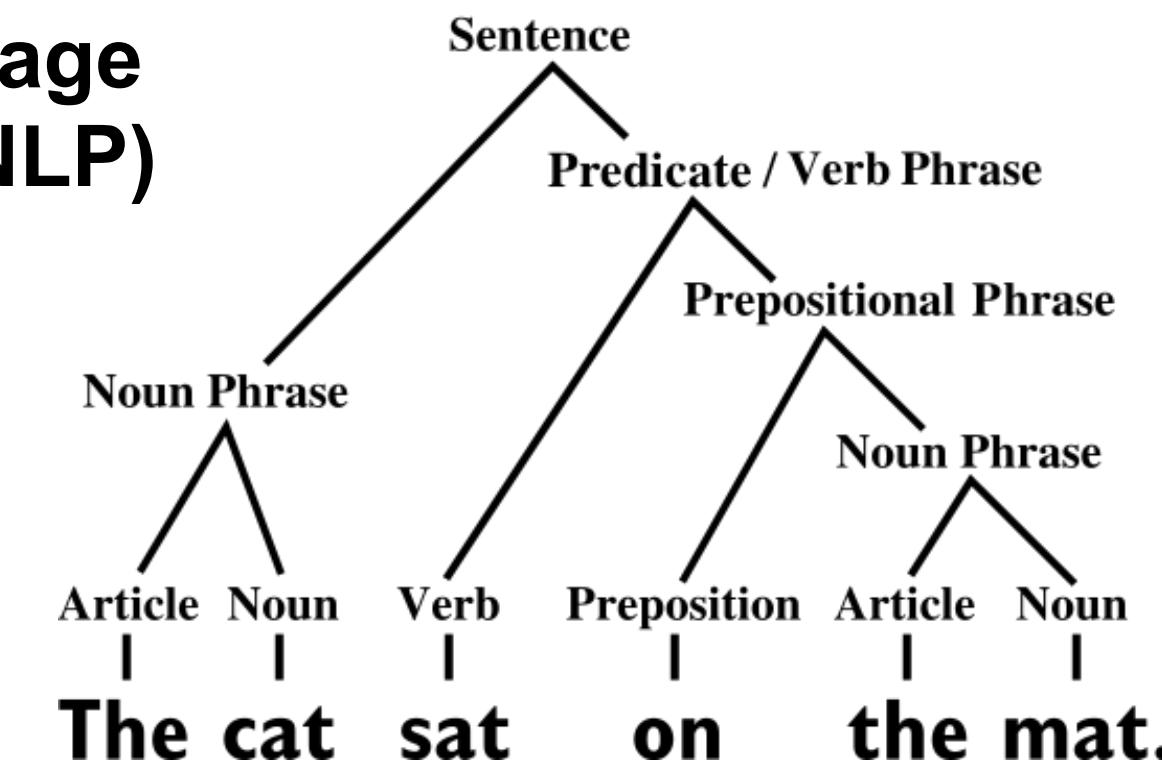


Speech data

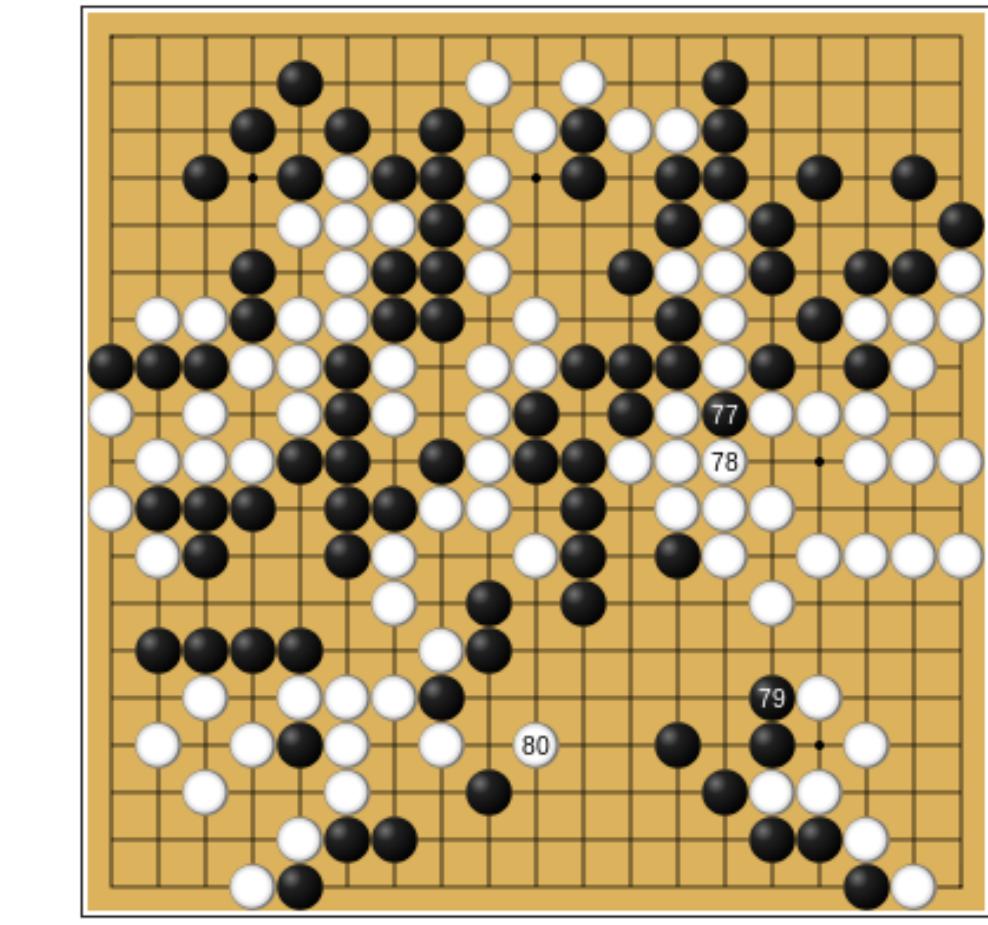


Natural language processing (NLP)

...



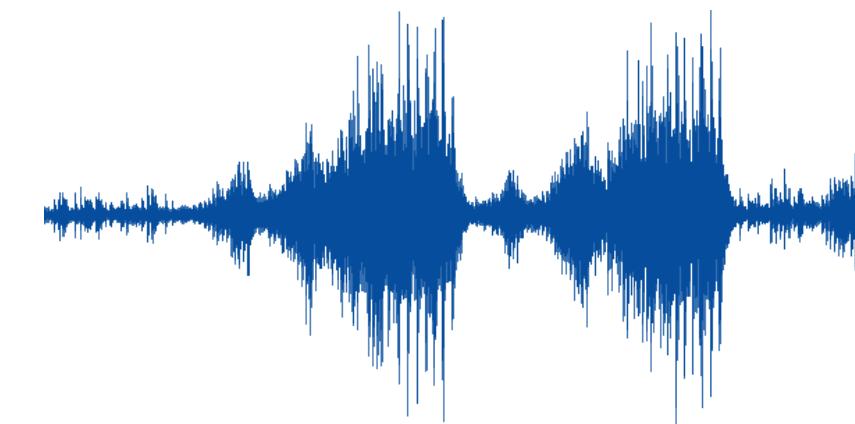
Grid games



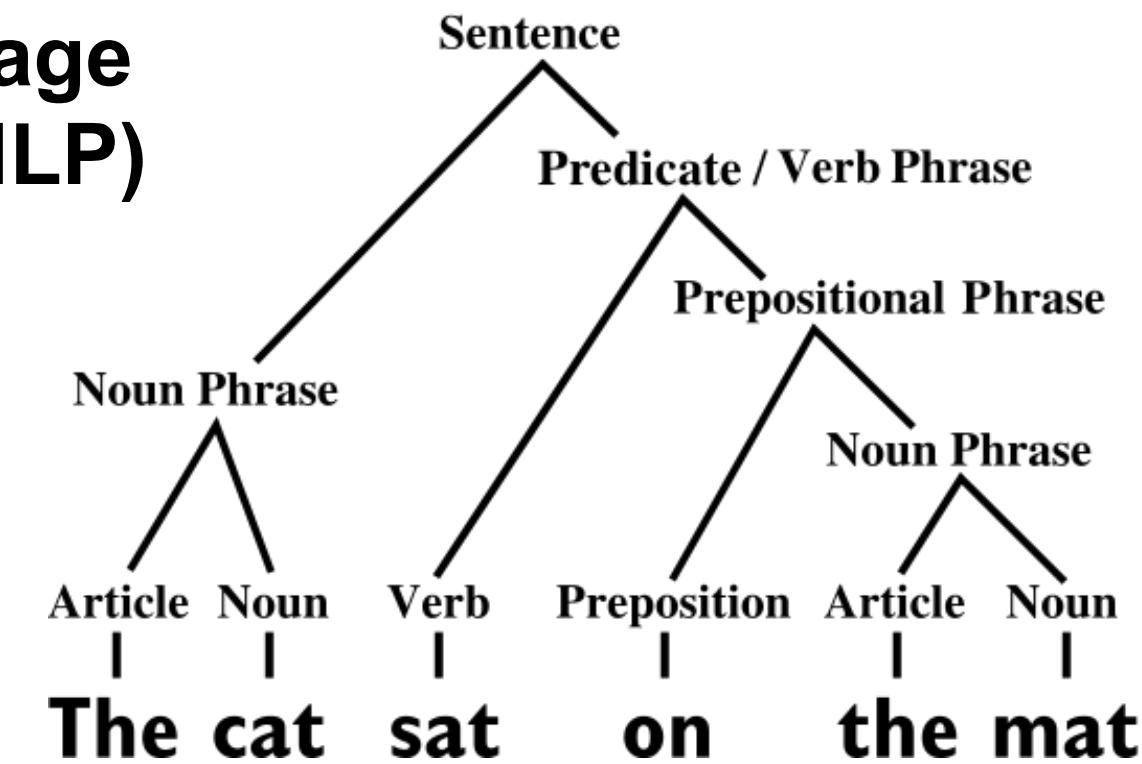
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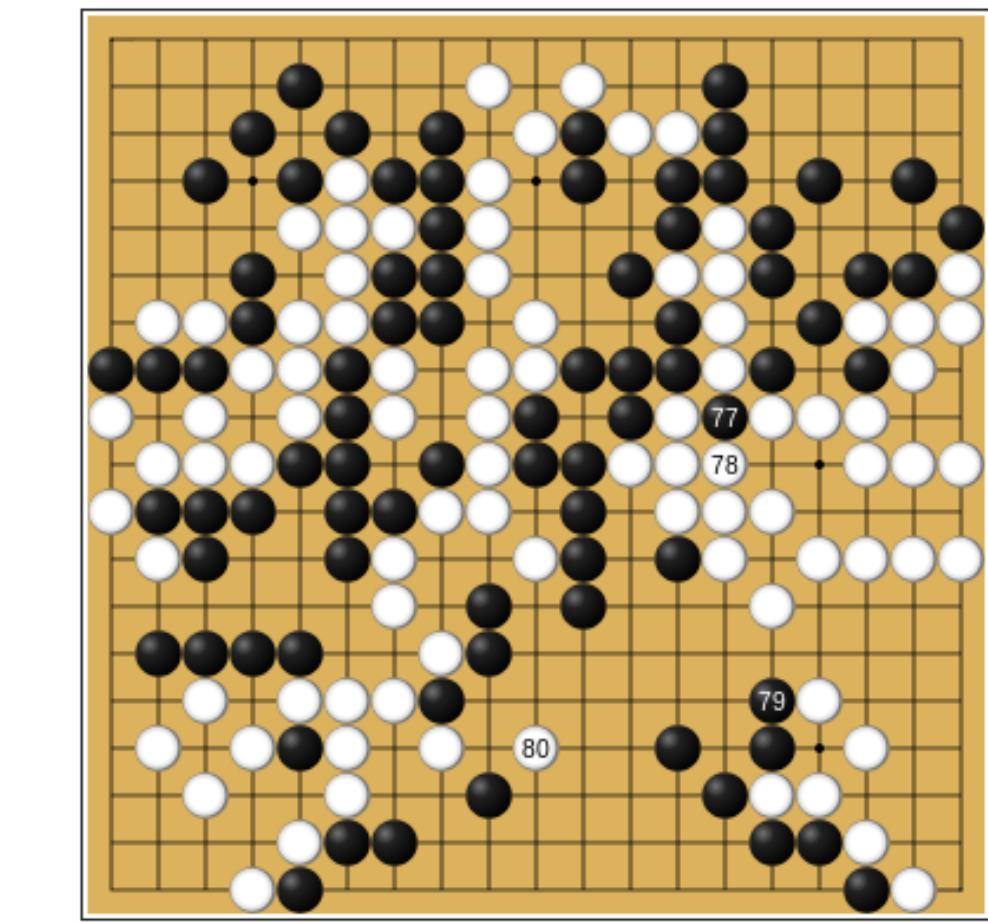


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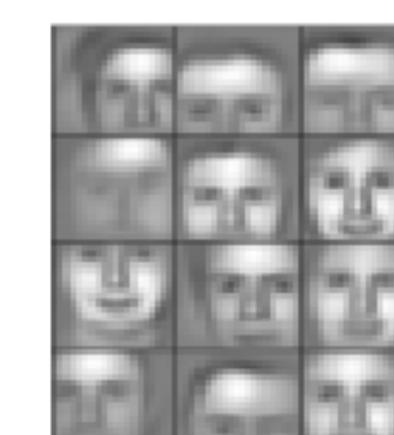
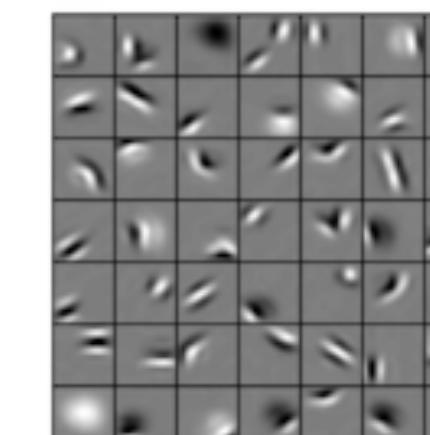
...

Grid games



Deep neural nets that exploit:

- translation equivariance (weight sharing)
- hierarchical compositionality



# Graph-structured data

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

# Graph-structured data

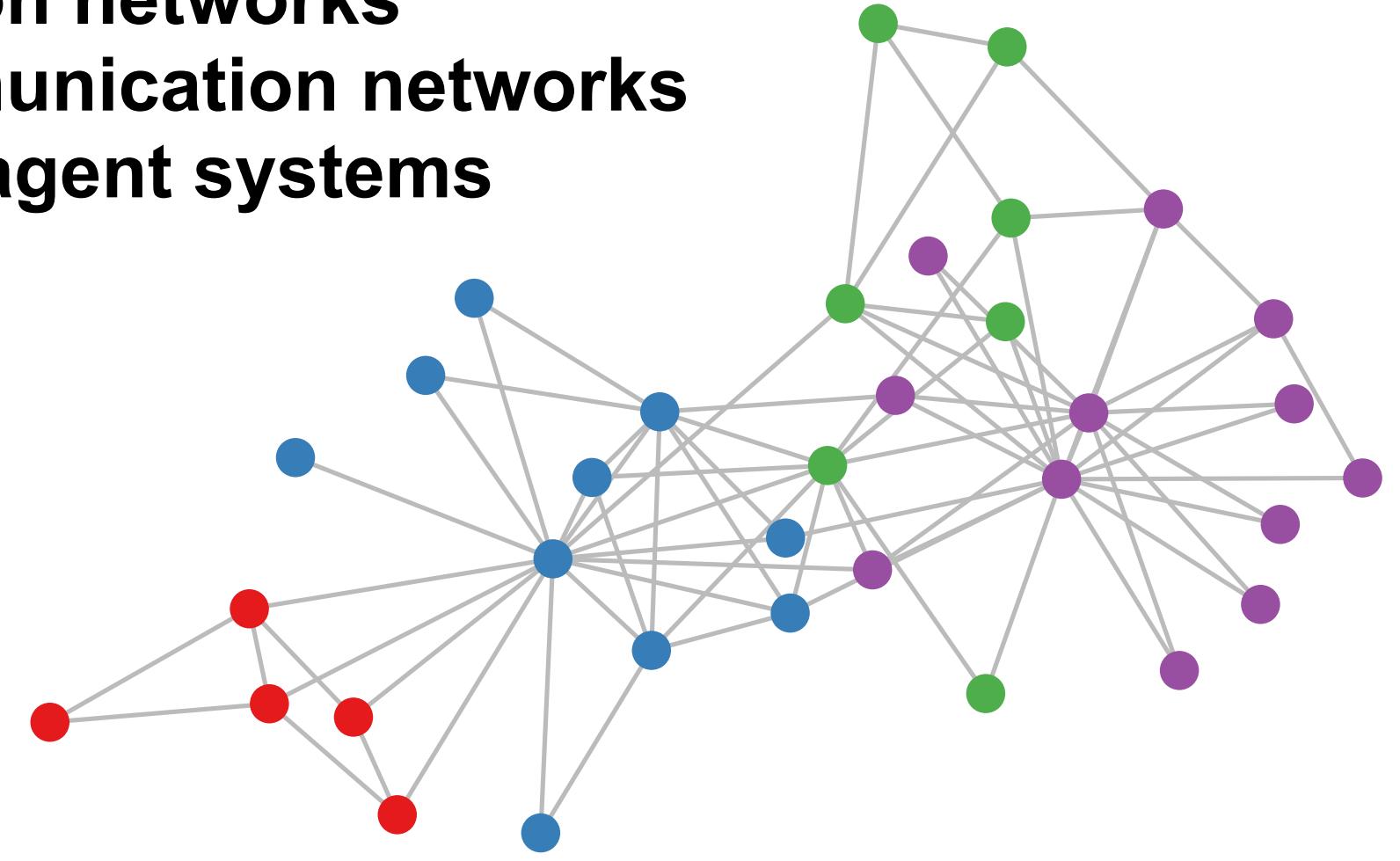
A lot of real-world data does not “live” on grids

**Social networks**

**Citation networks**

**Communication networks**

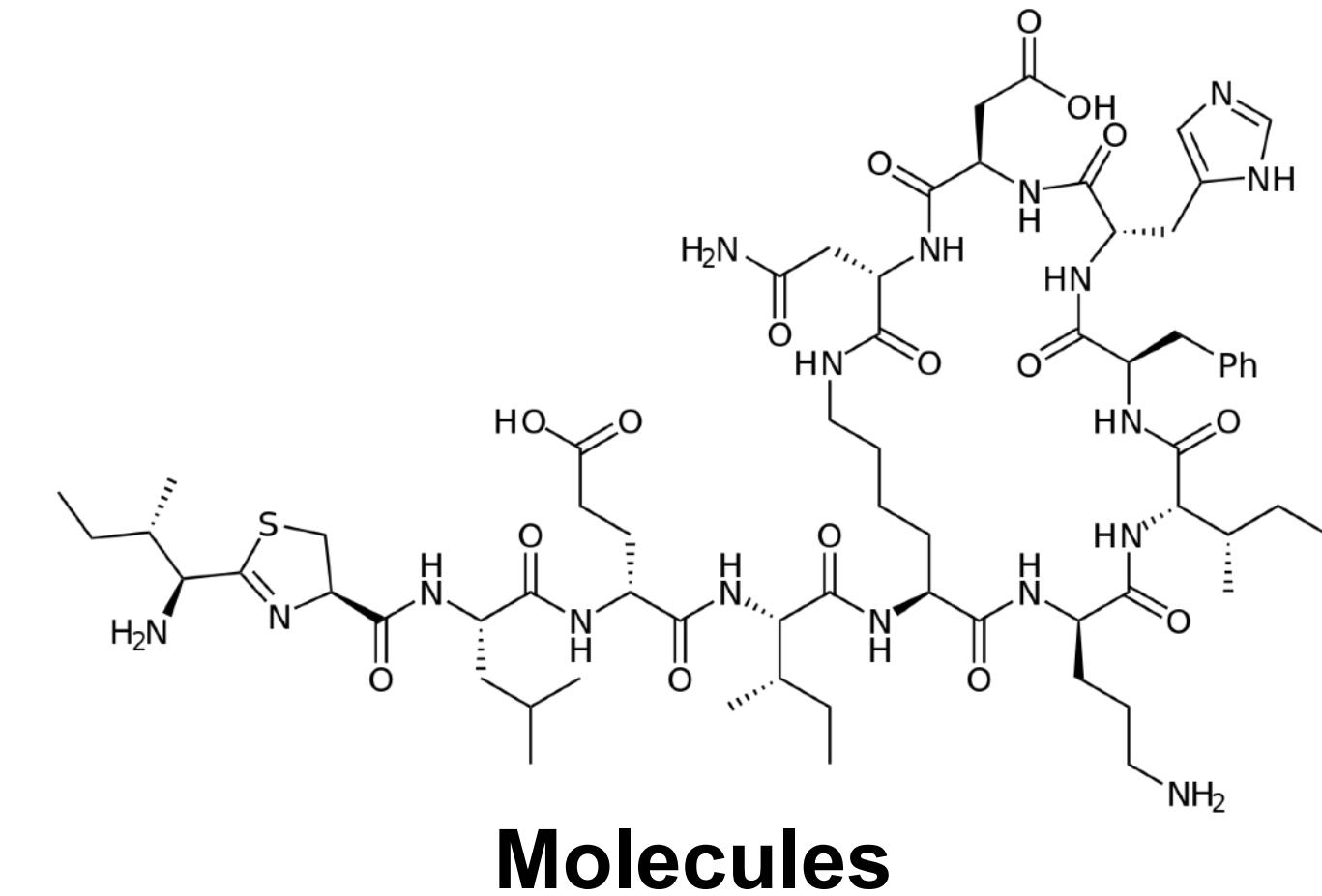
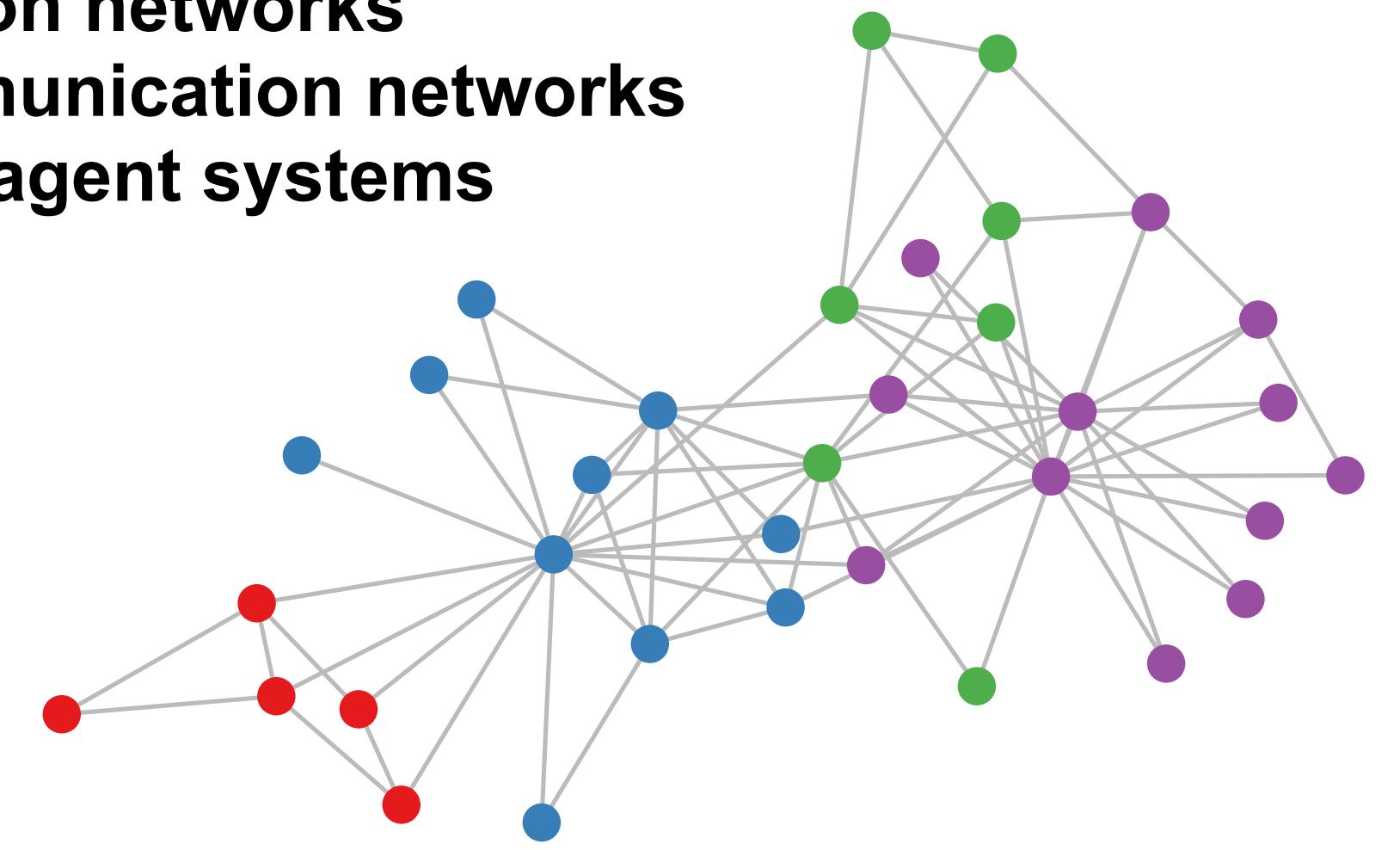
**Multi-agent systems**



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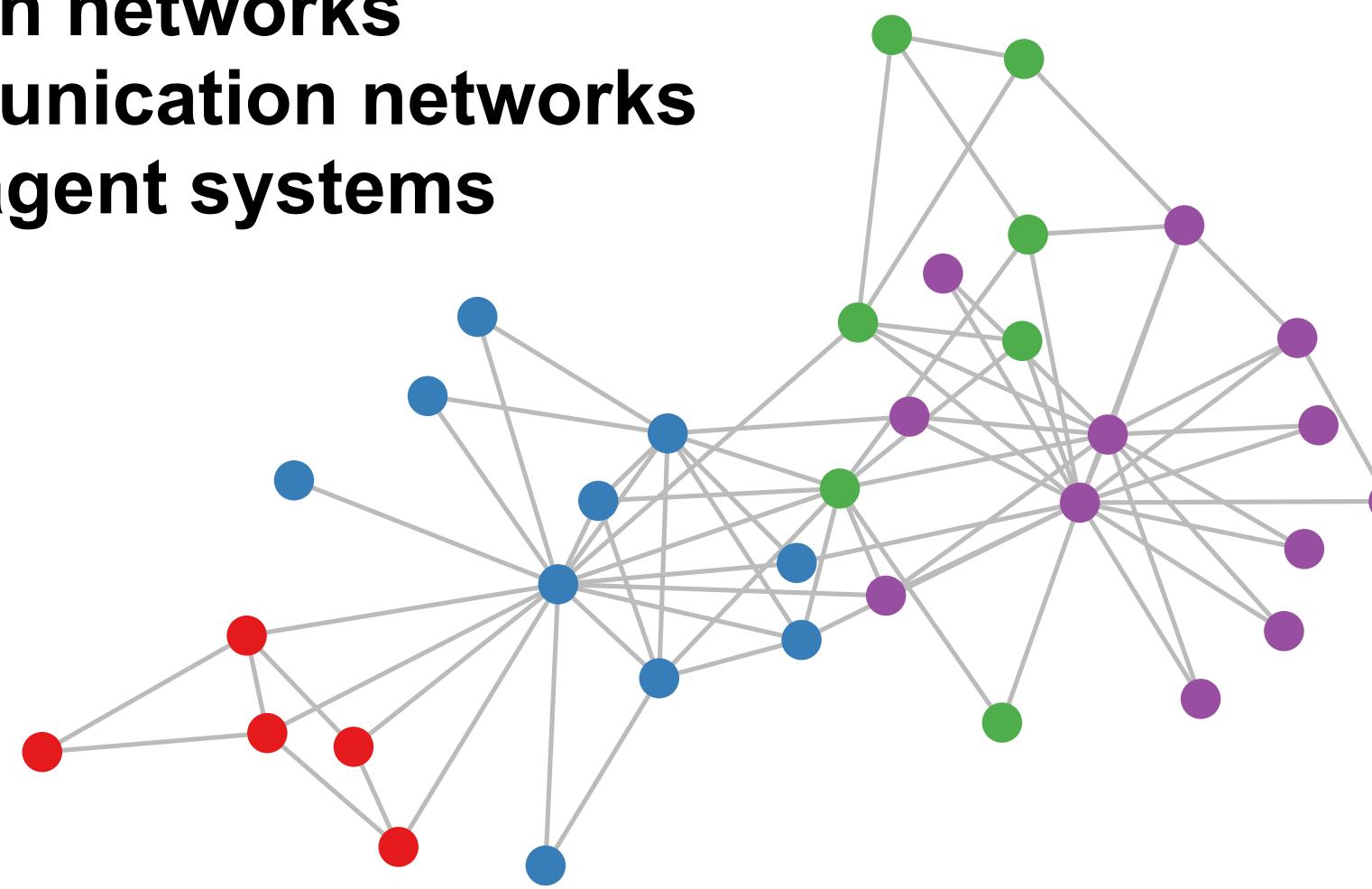
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**Multi-agent systems**



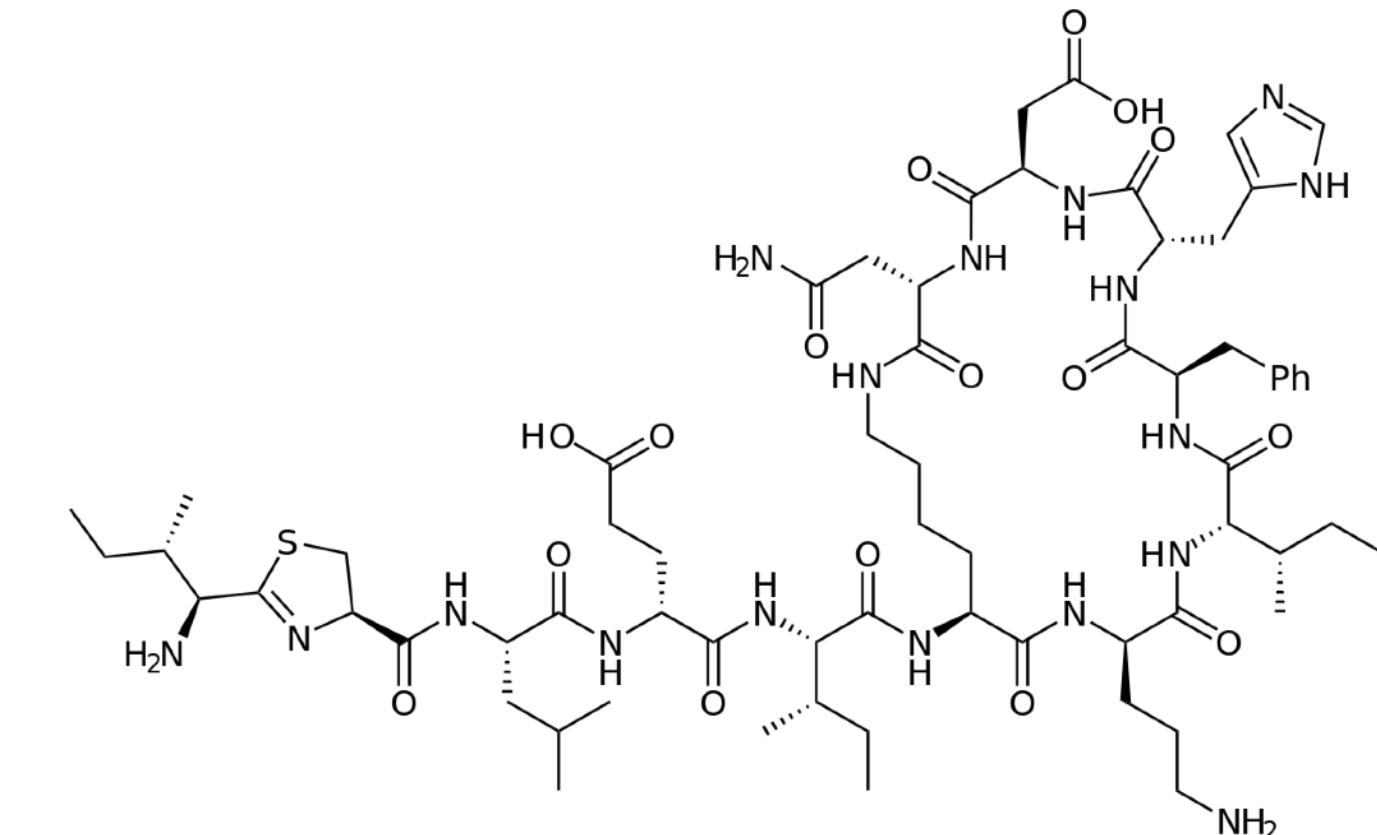
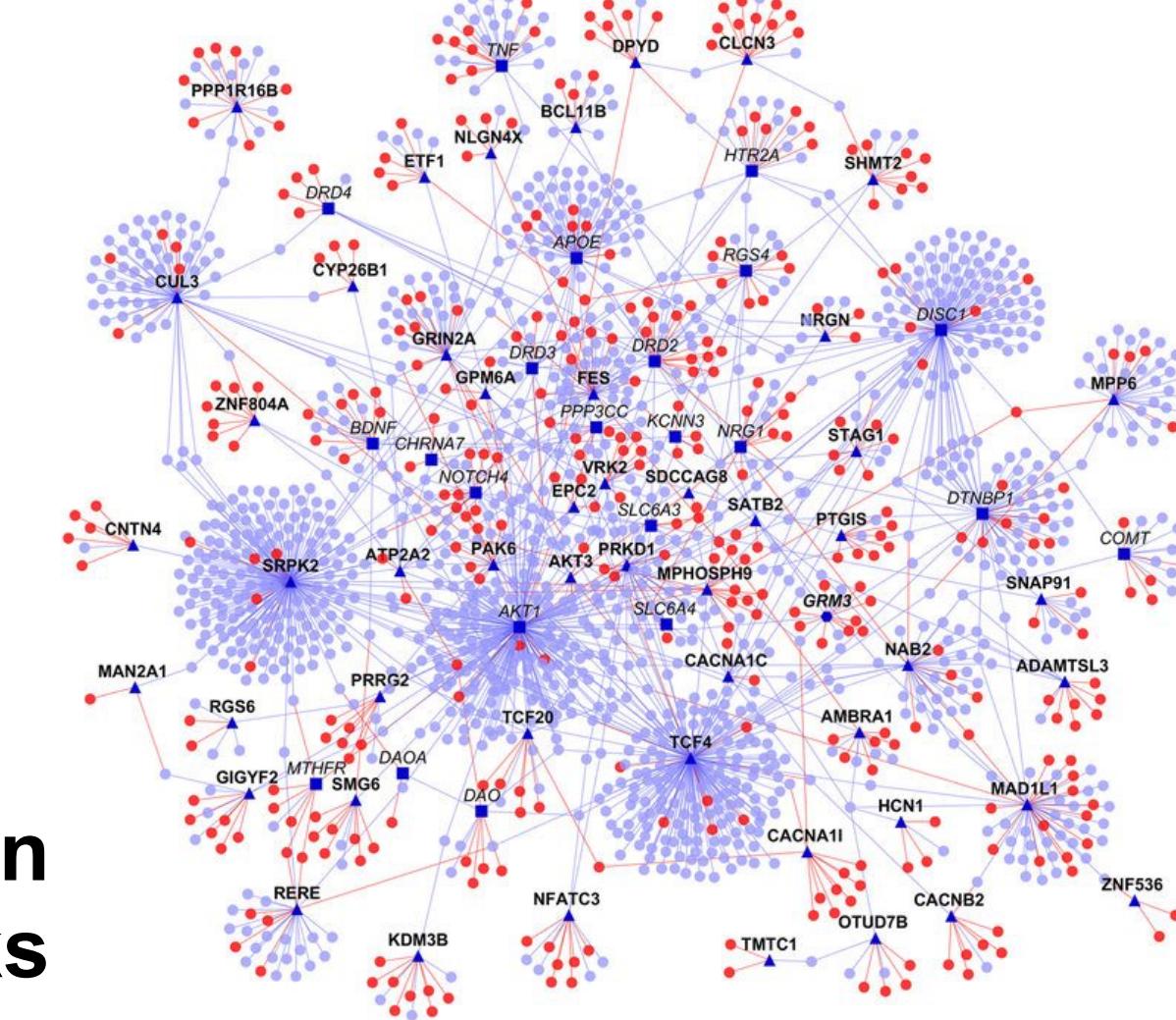
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# Protein interaction networks

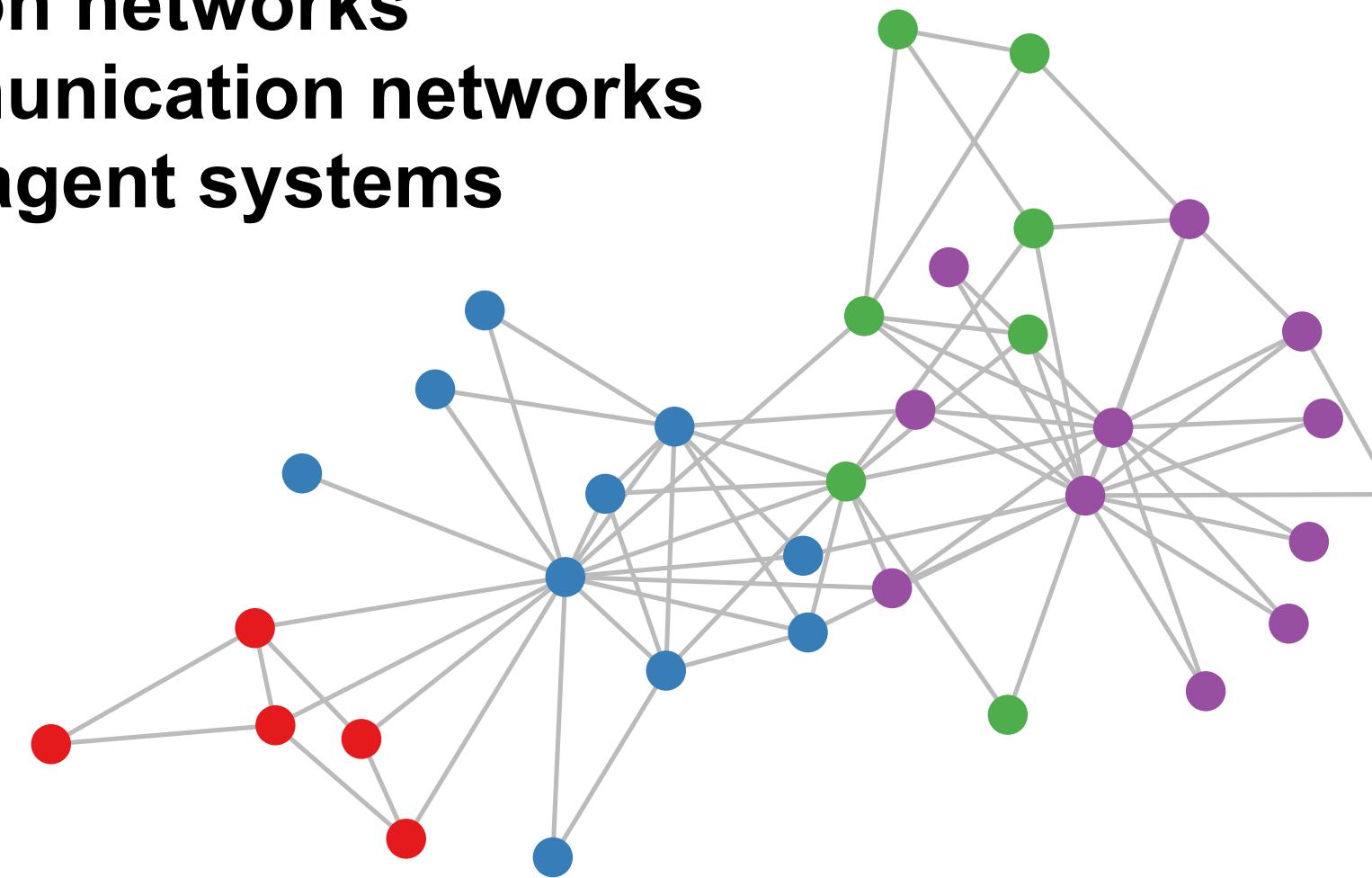


# Molecules

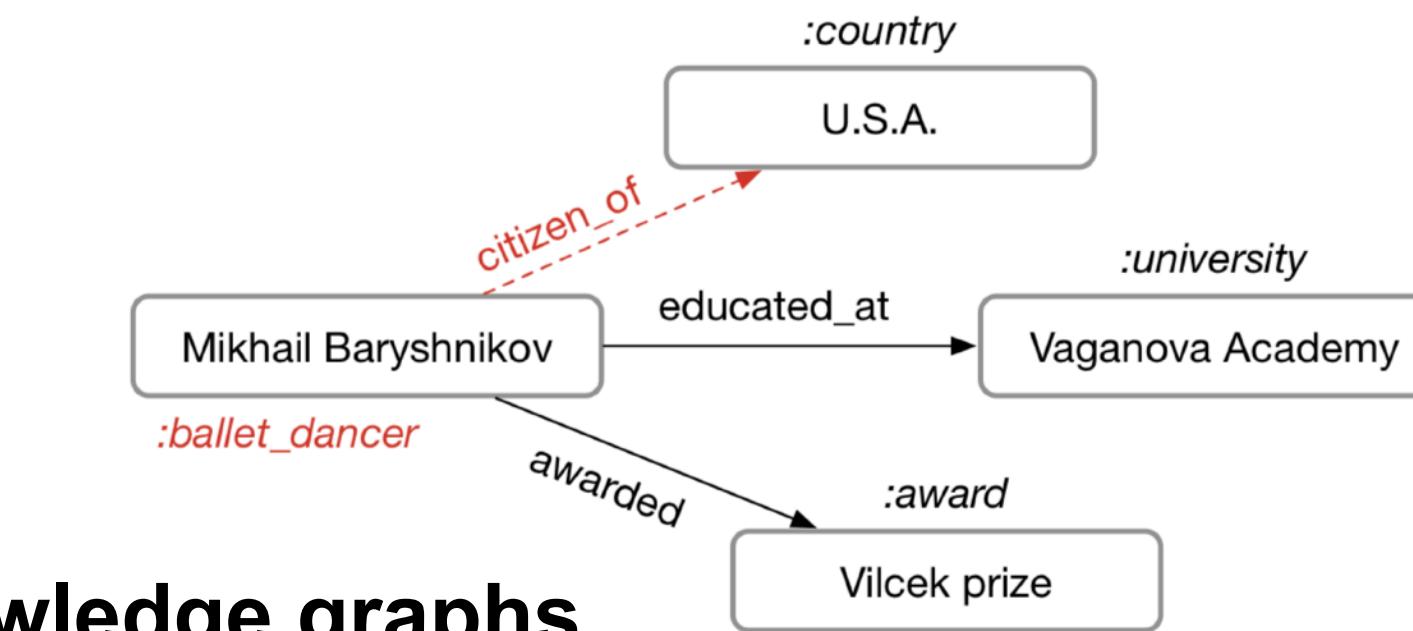
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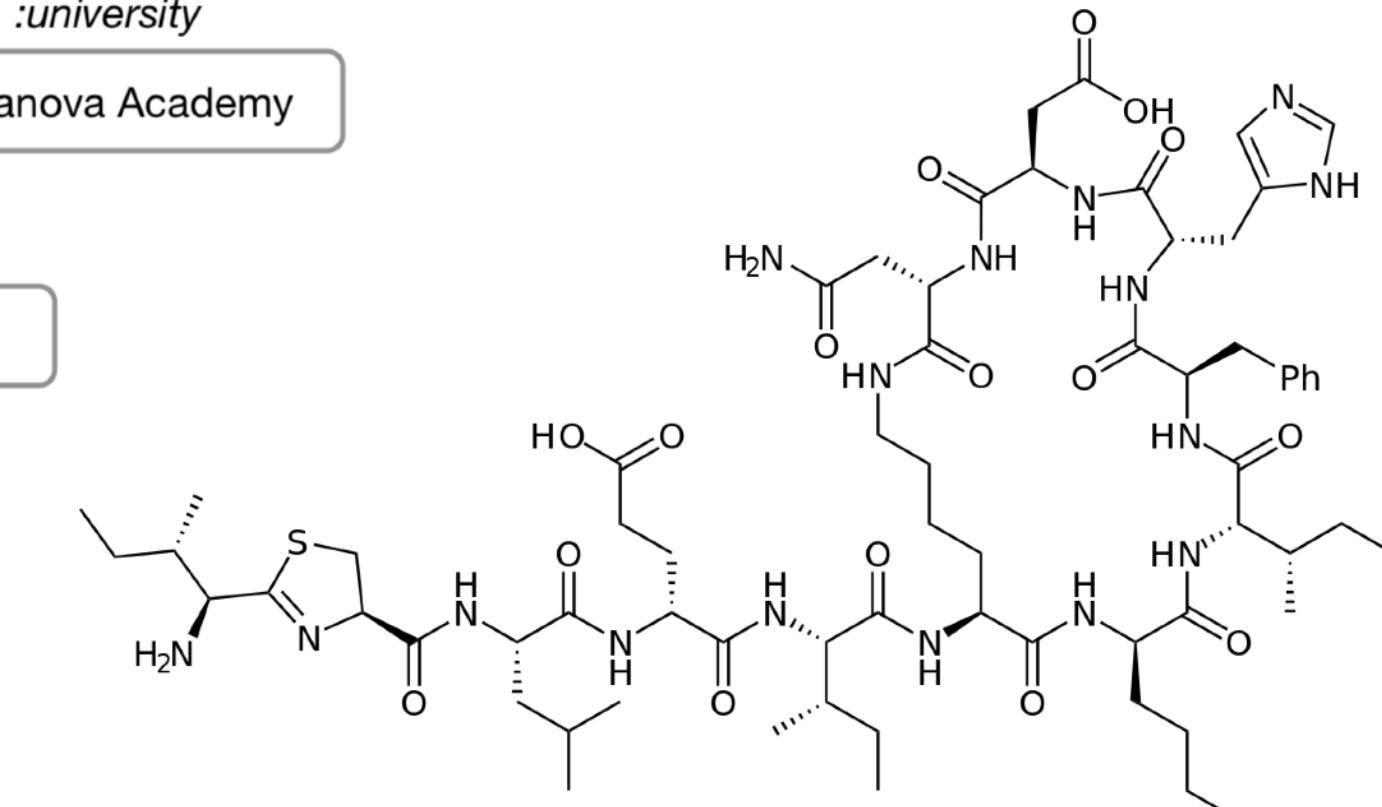
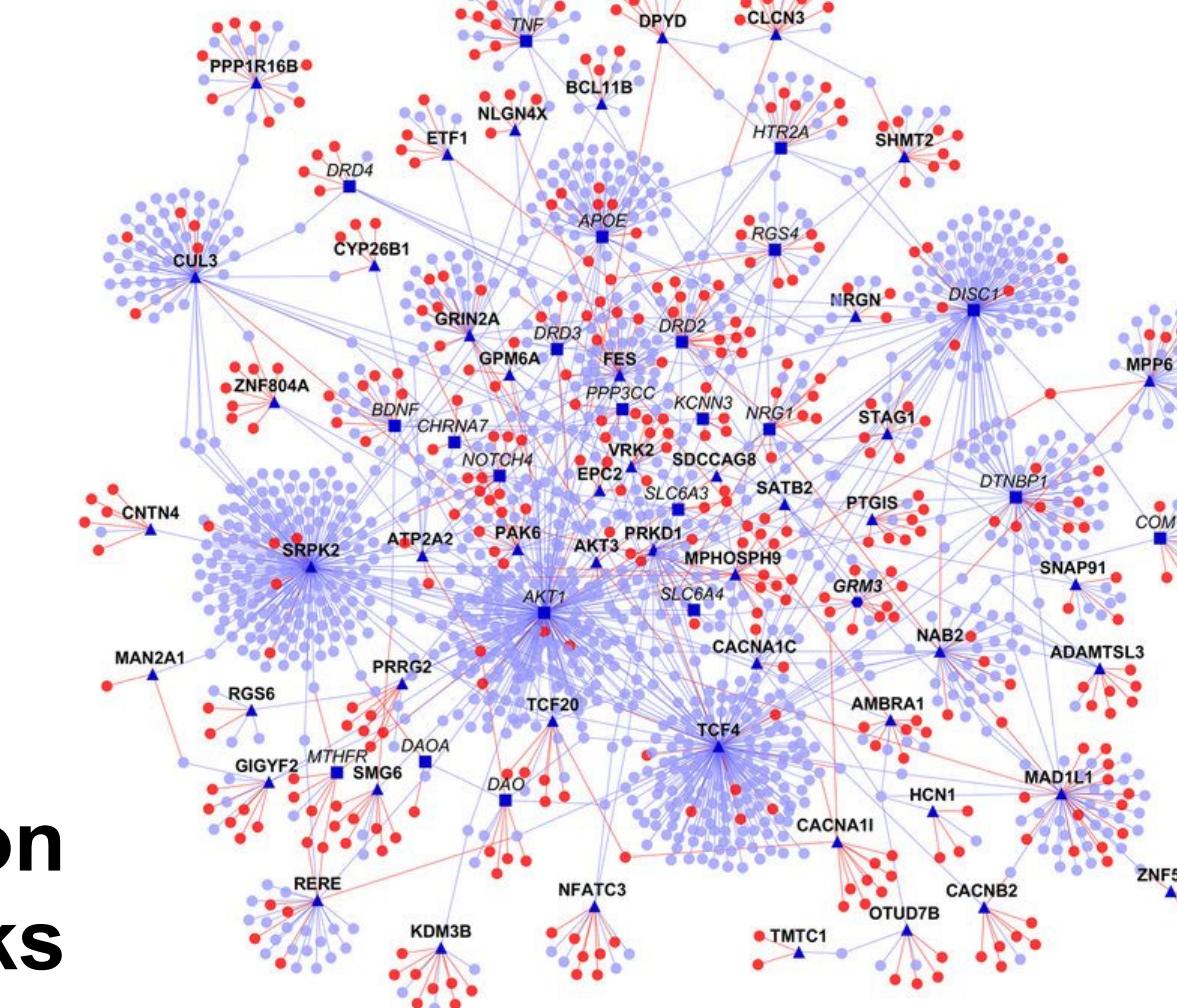
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# Protein interaction networks



# Knowledge graph

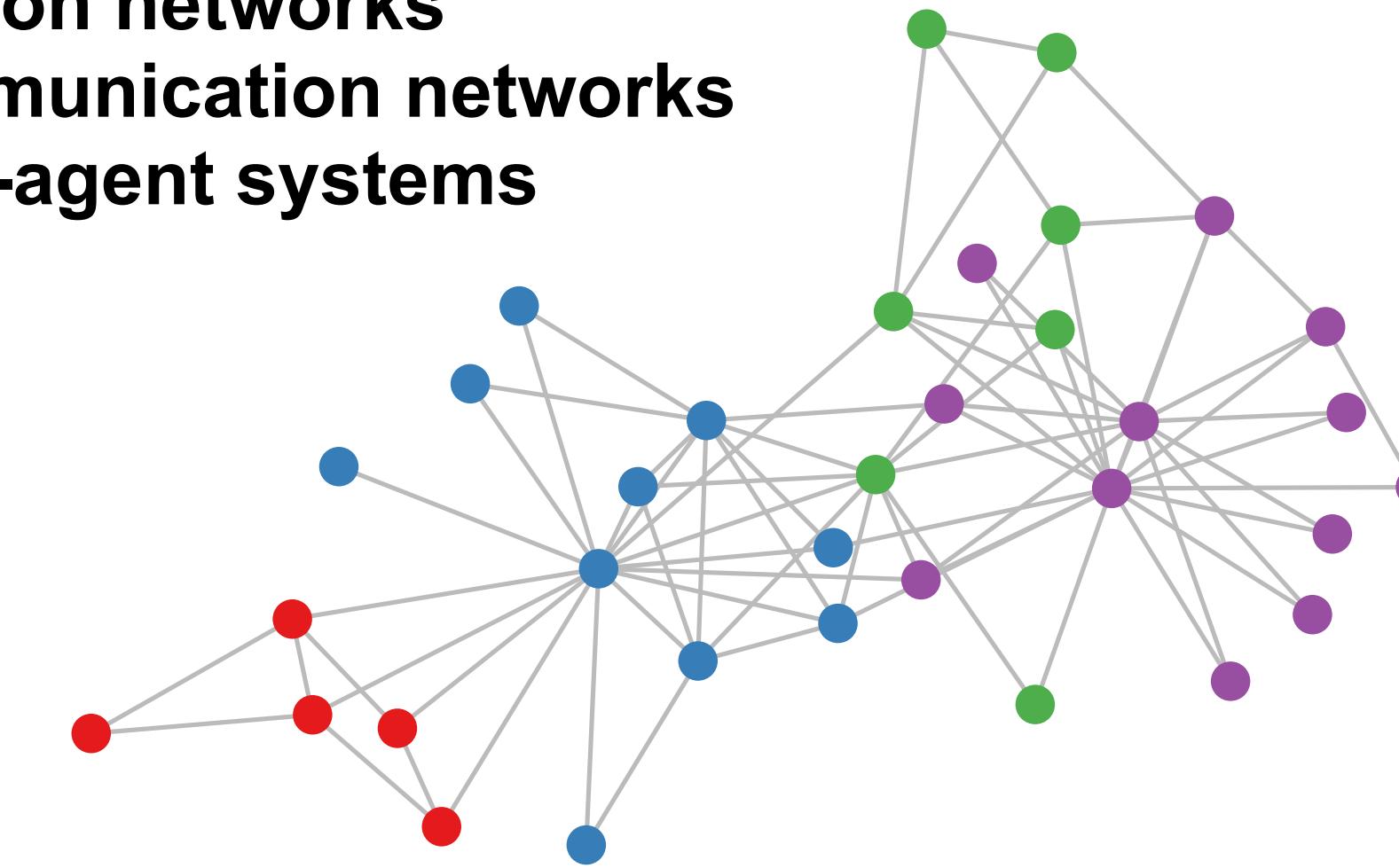


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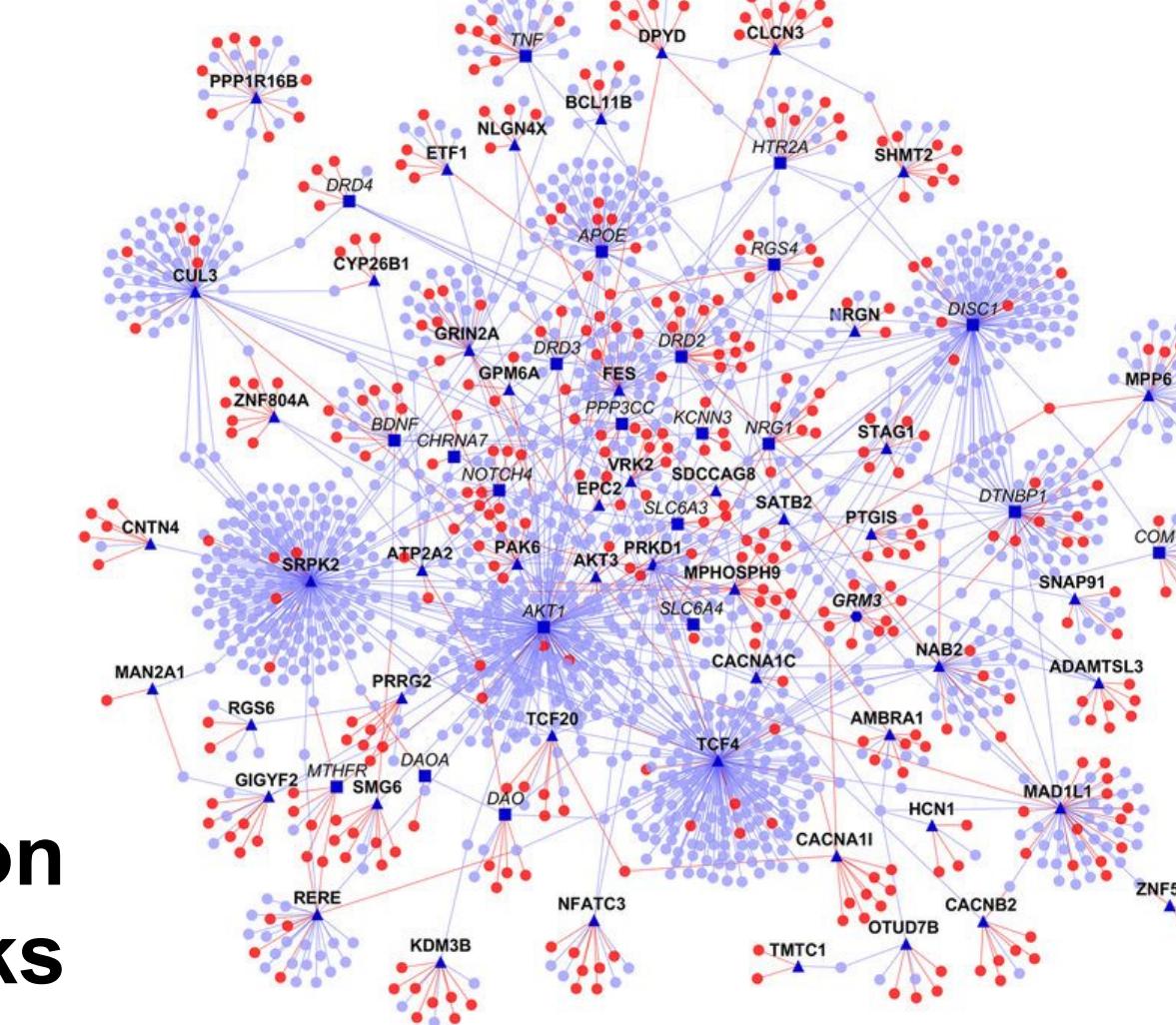
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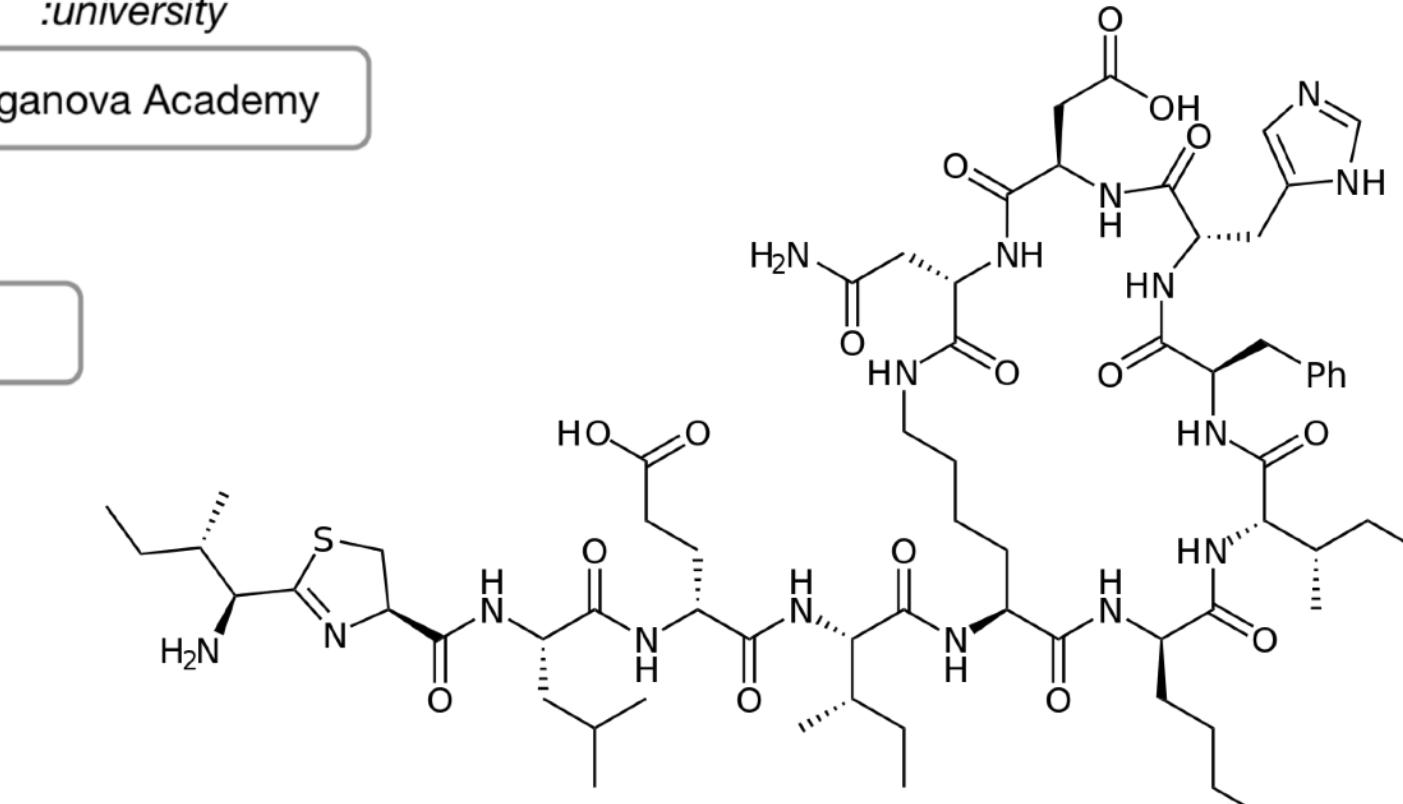
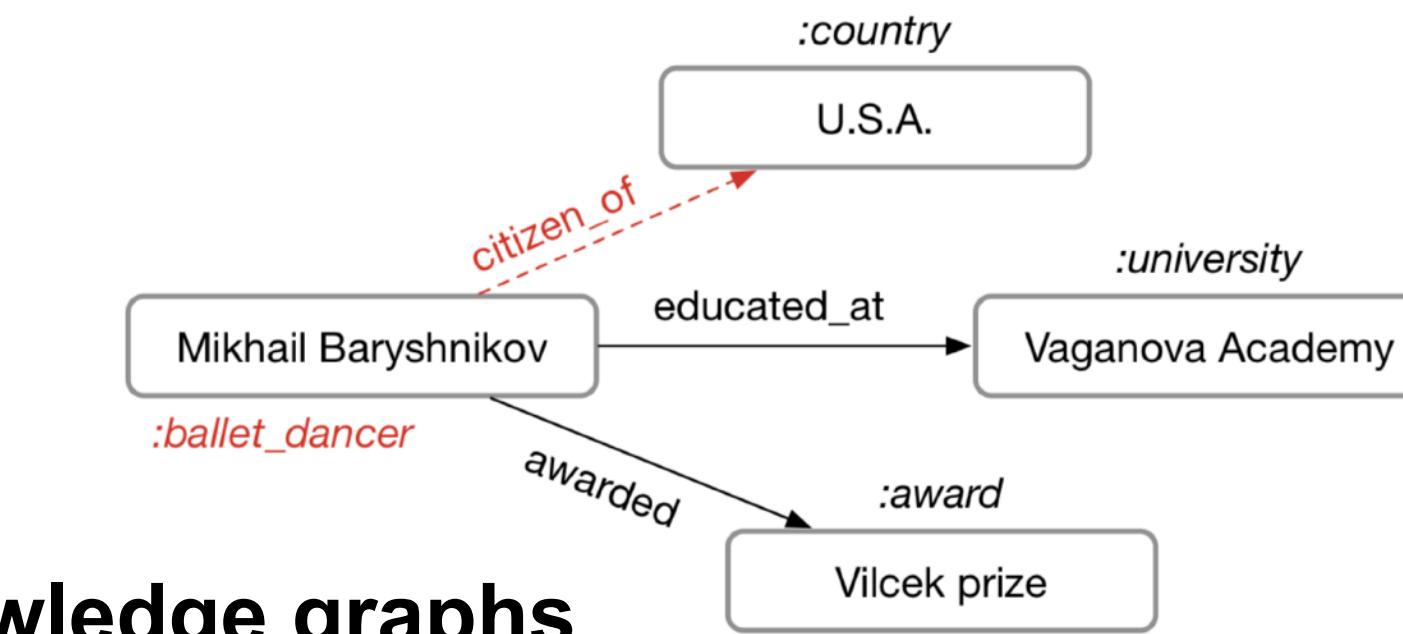
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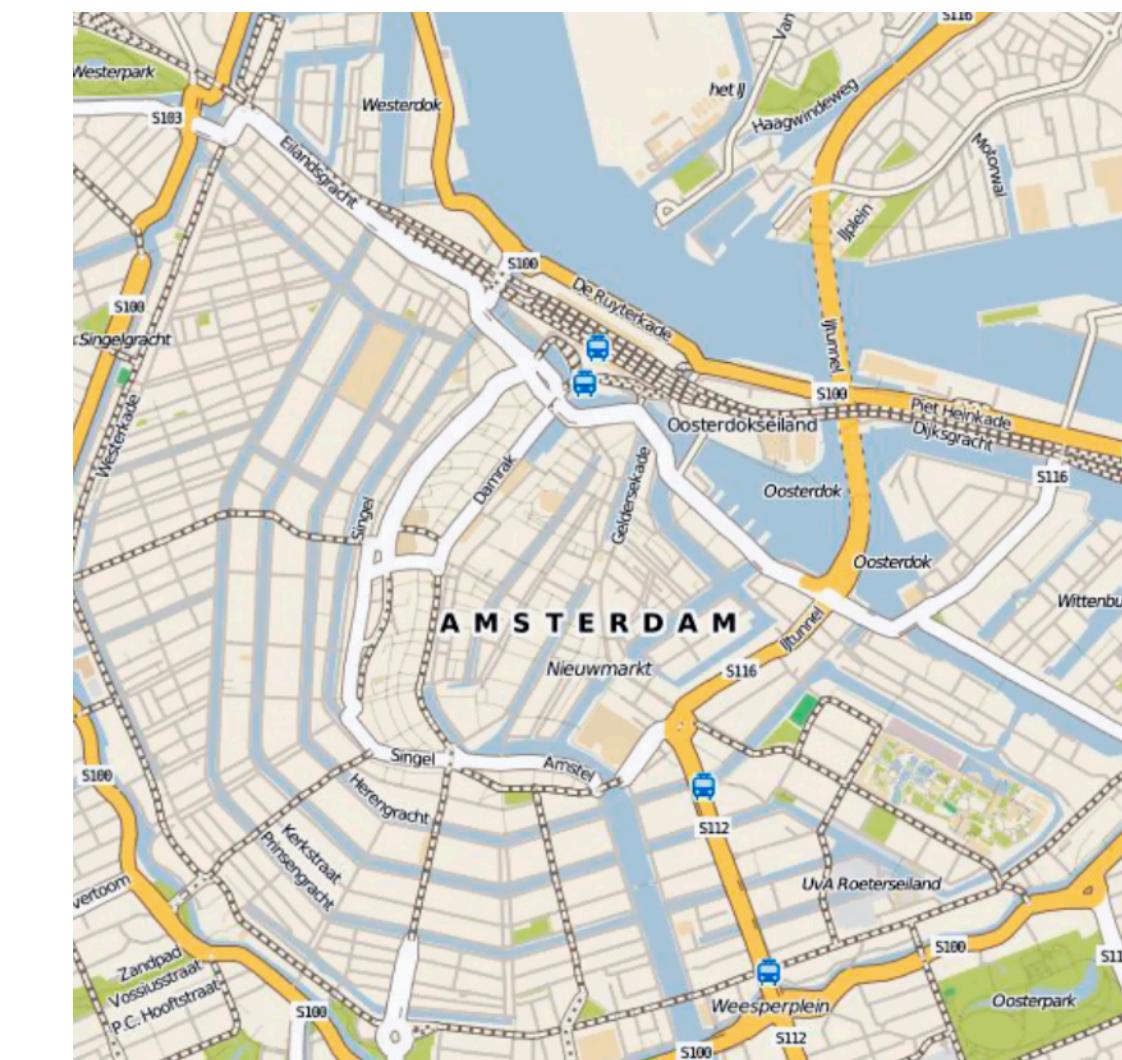
# Protein interaction networks



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# Molecules

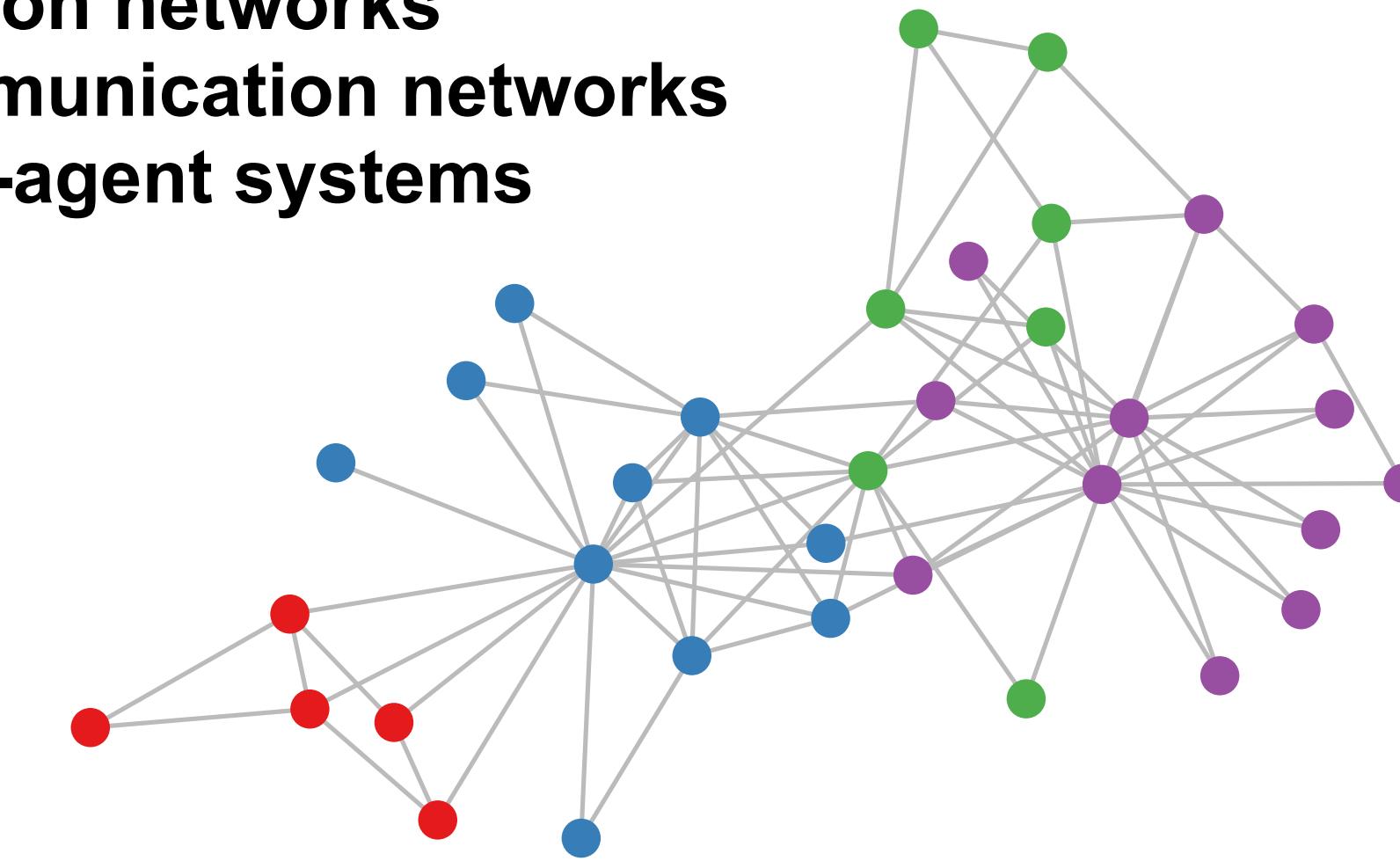


# Road maps

# Graph-structured data

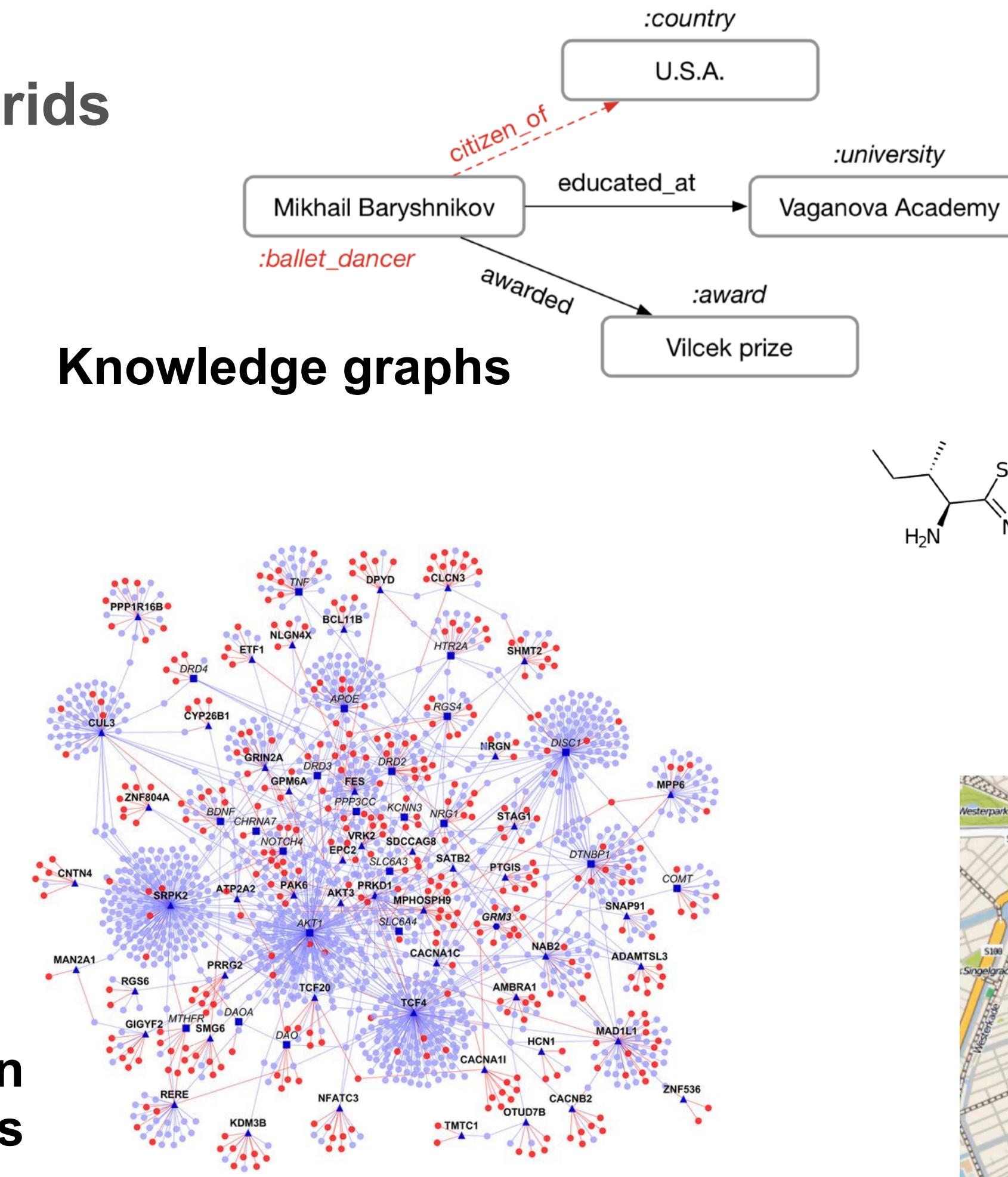
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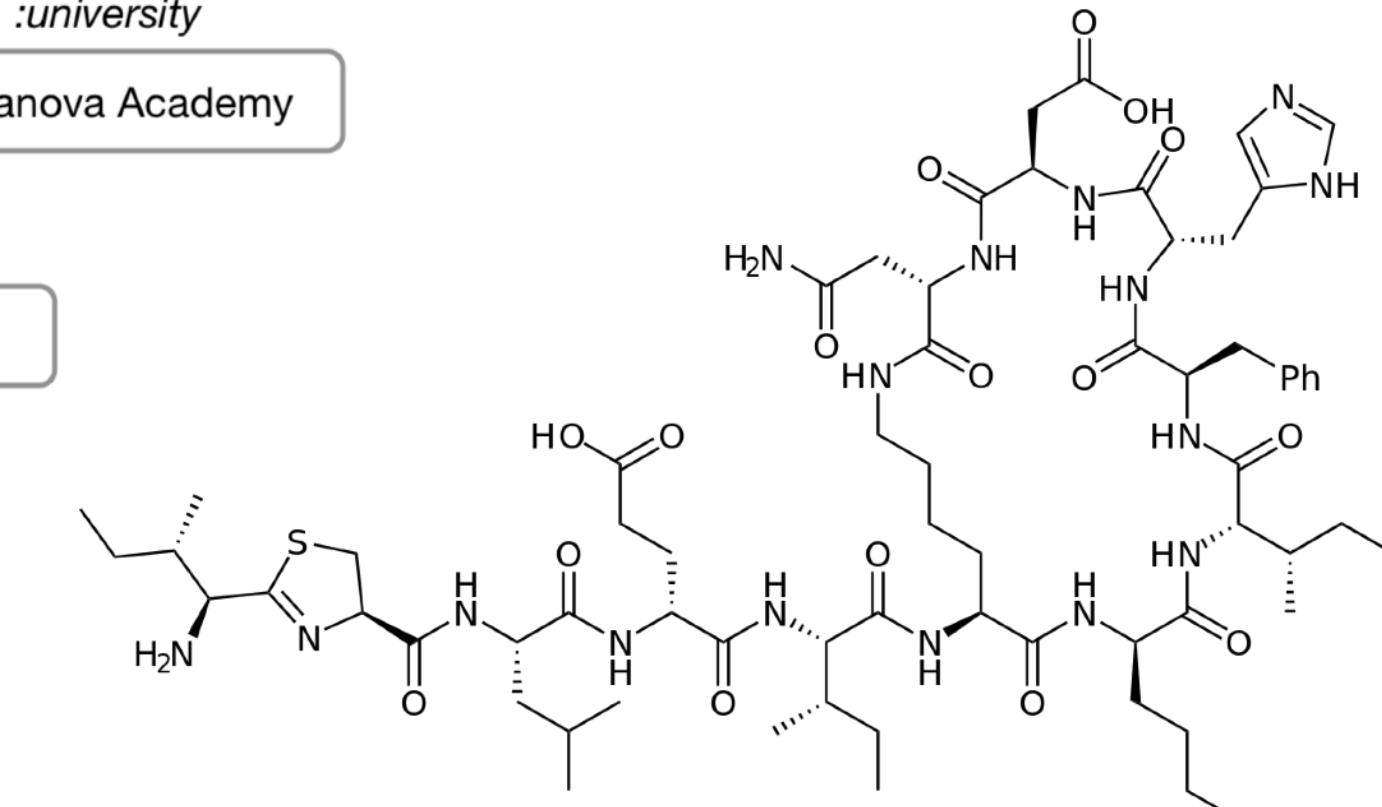


# Protein interaction networks

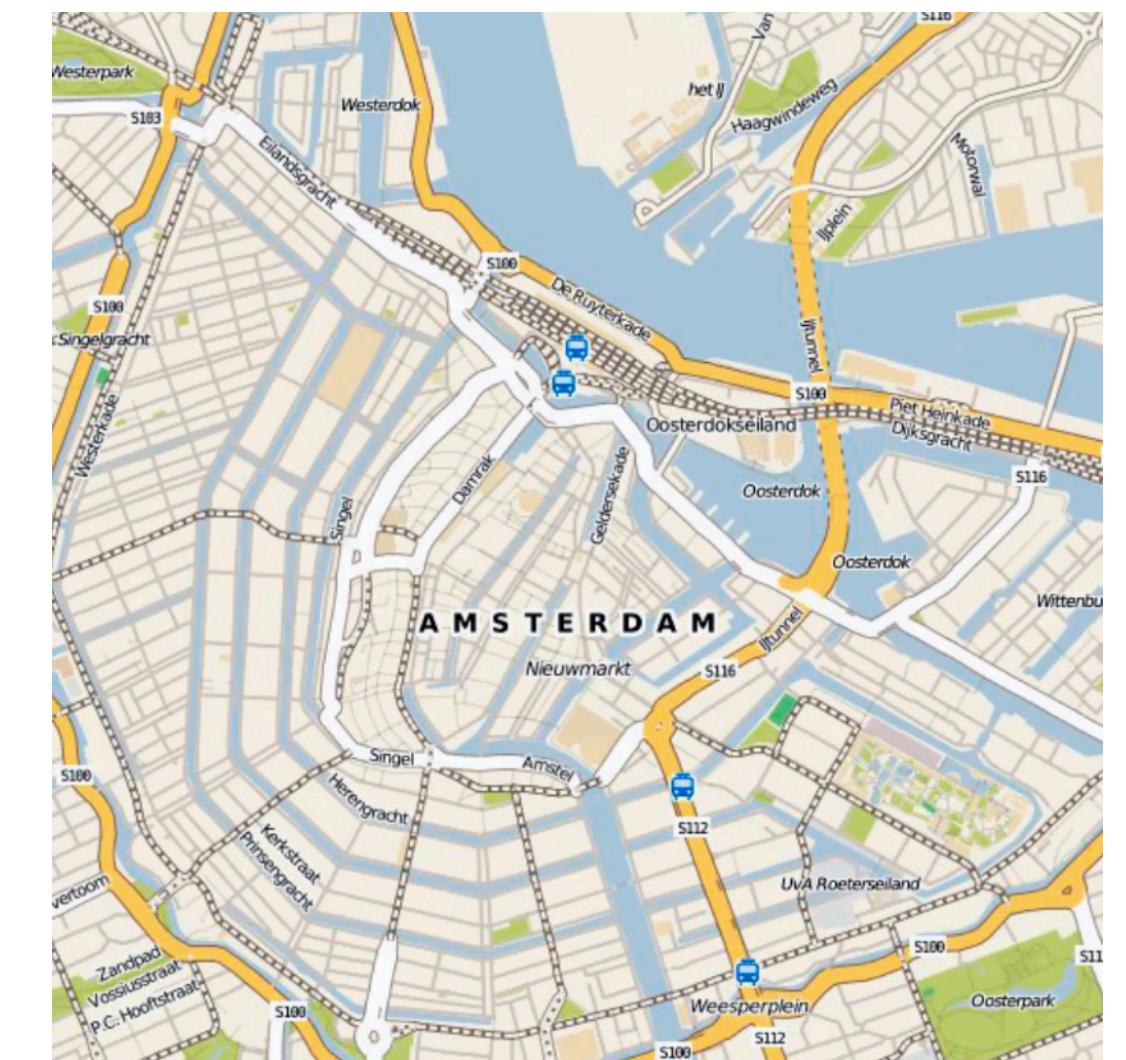
# Standard deep learning architectures like CNNs and RNNs don't work here!



## Knowledge graph



## Molecules



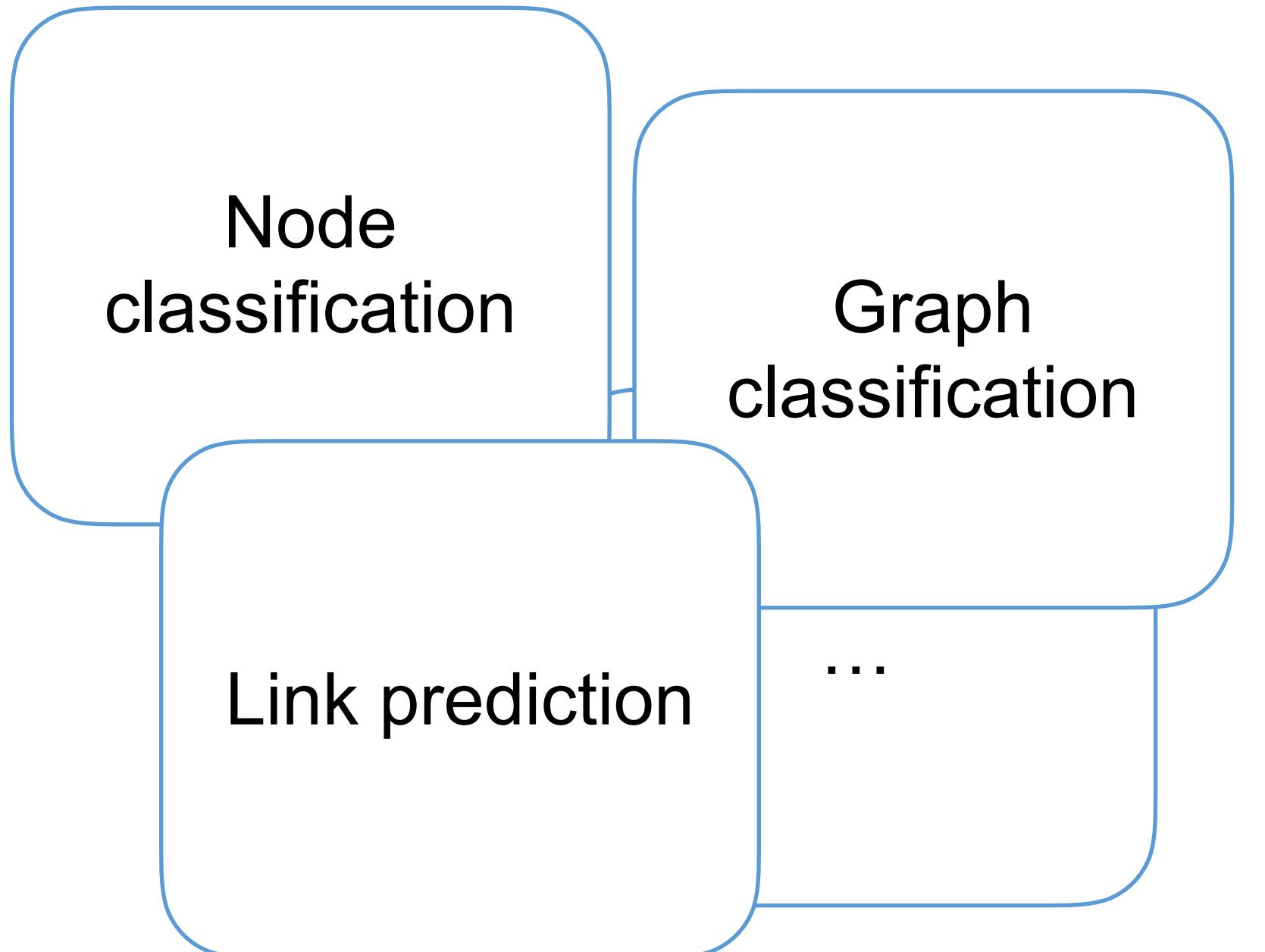
# Road maps

# Talk overview

## 1) Graph neural nets (GNNs):

Introduction & some history

## 2) GNNs for “classical” network problems

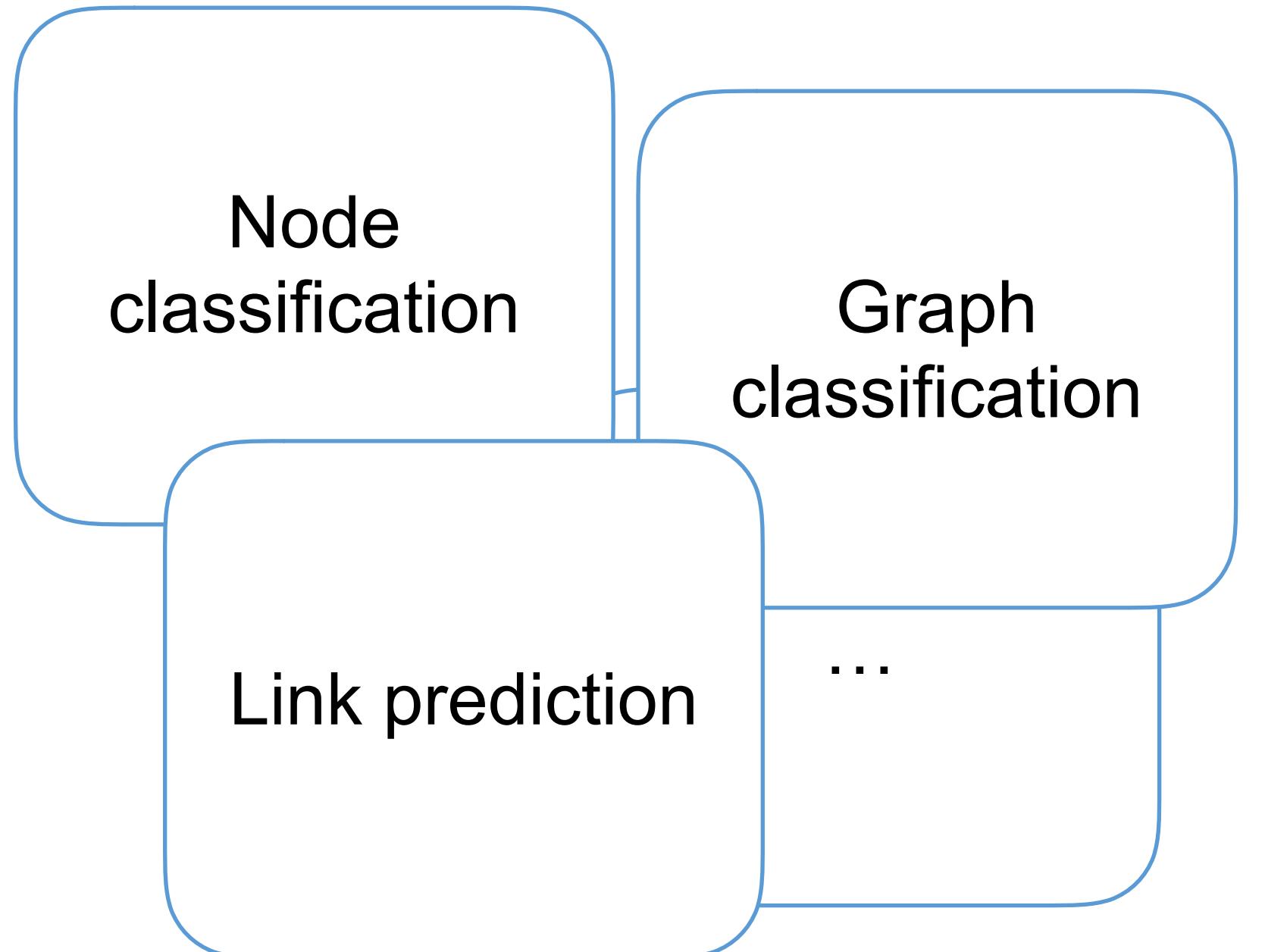


# Talk overview

## 1) Graph neural nets (GNNs):

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## 3) Emerging research directions

Latent graph  
inference

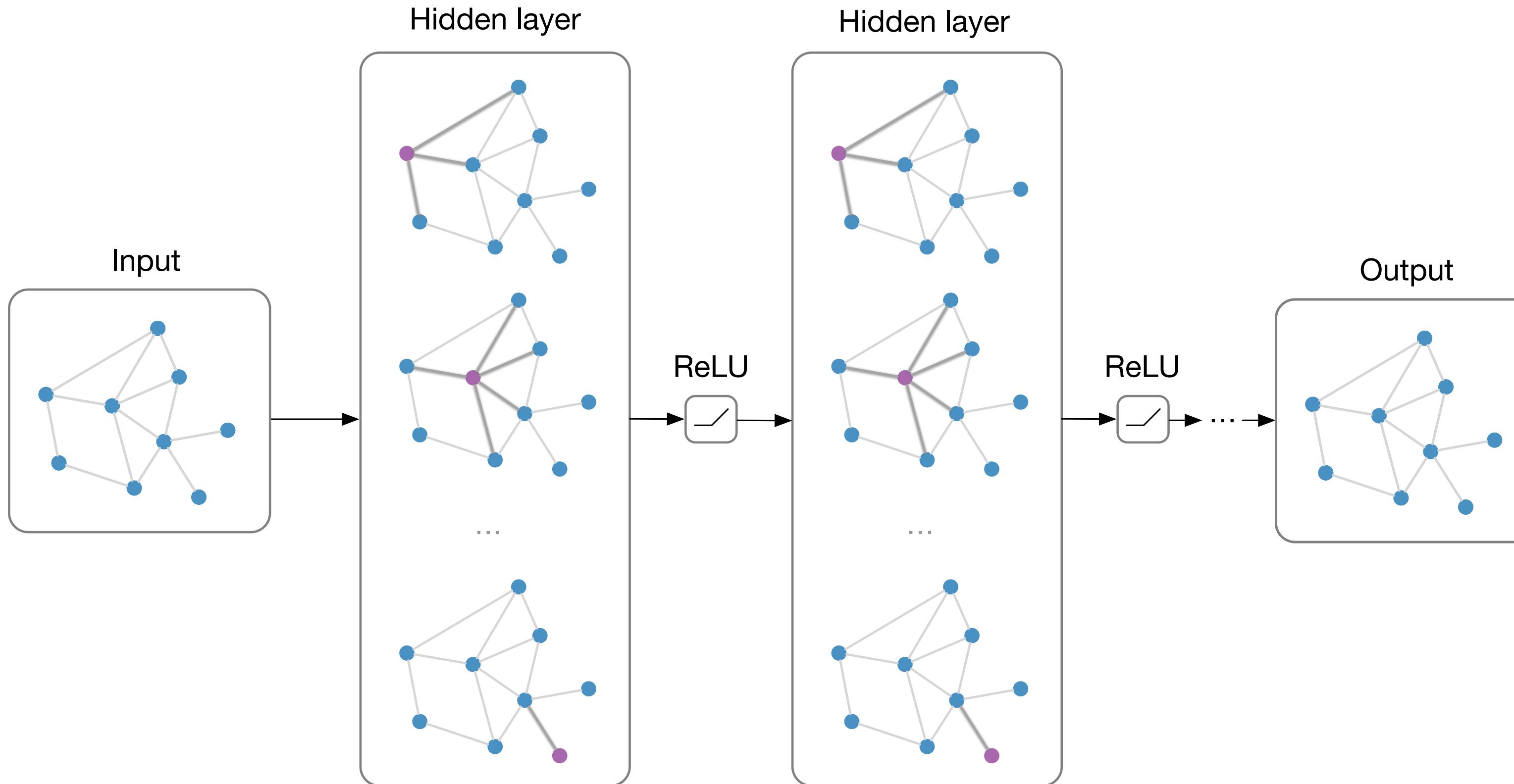
Generative models  
of graphs

### (Potential) applications:

- Interacting systems  
(physics/multi-agent),
- Causal inference
- Program induction,
- Chemical synthesis,

# Graph Neural Networks (GNNs)

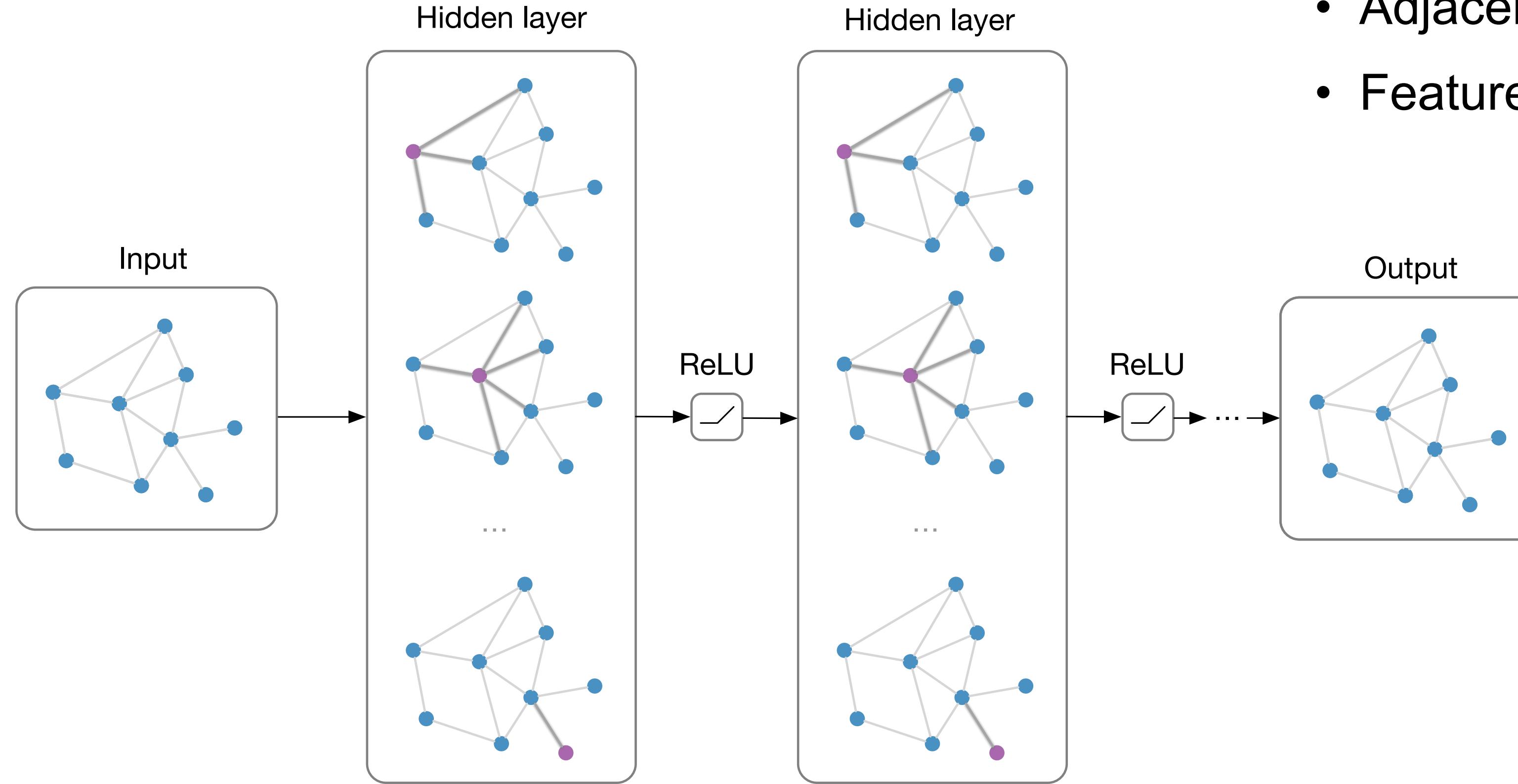
The bigger picture:



**Main idea:** Pass messages between pairs of nodes & agglomerate

# Graph Neural Networks (GNNs)

**The bigger picture:**



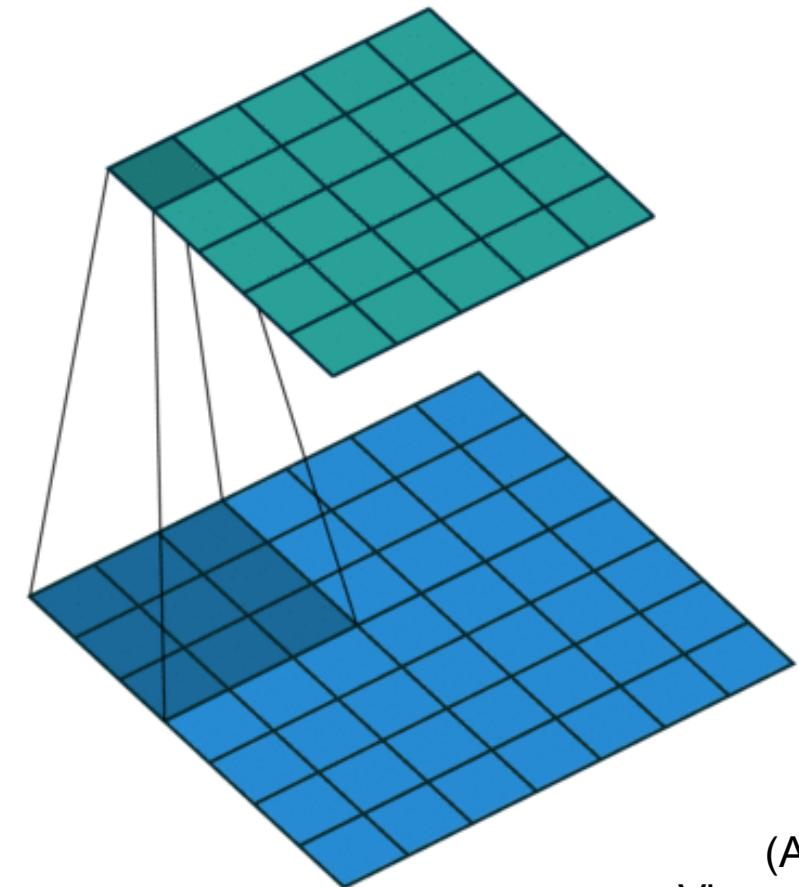
**Notation:**  $\mathcal{G} = (\mathbf{A}, \mathbf{X})$

- Adjacency matrix  $\mathbf{A} \in \mathbb{R}^{N \times N}$
- Feature matrix  $\mathbf{X} \in \mathbb{R}^{N \times F}$

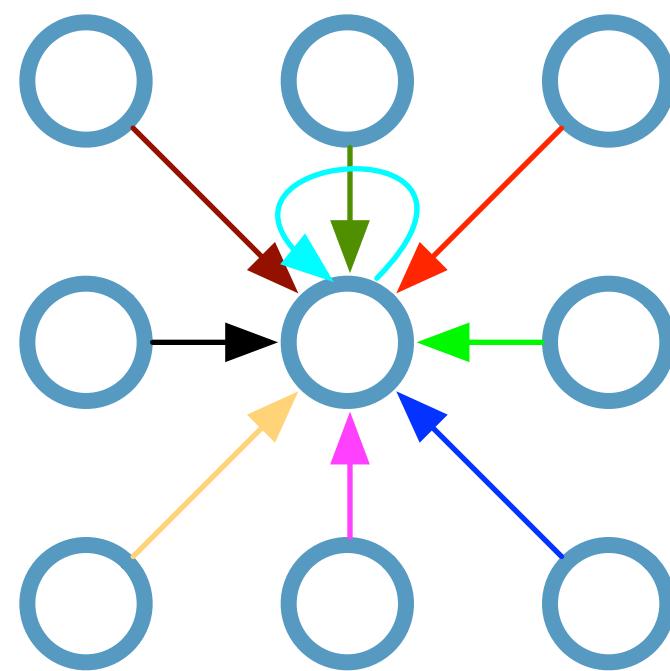
**Main idea:** Pass messages between pairs of nodes & agglomerate

# Recap: Convolutional neural networks (on grids)

**Single CNN layer  
with 3x3 filter:**

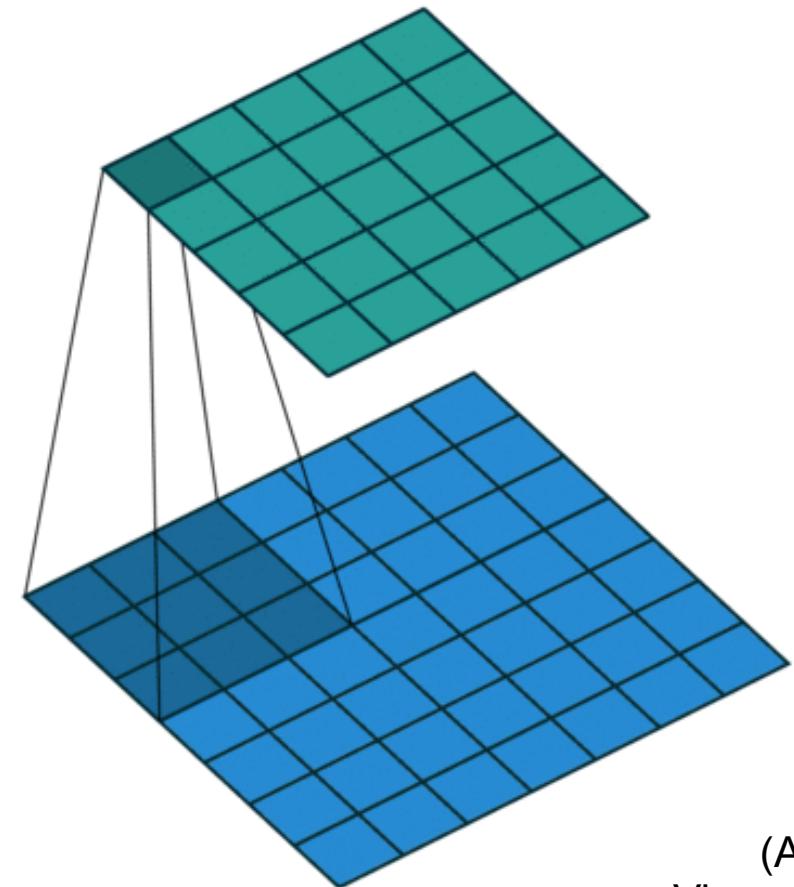


(Animation by  
Vincent Dumoulin)

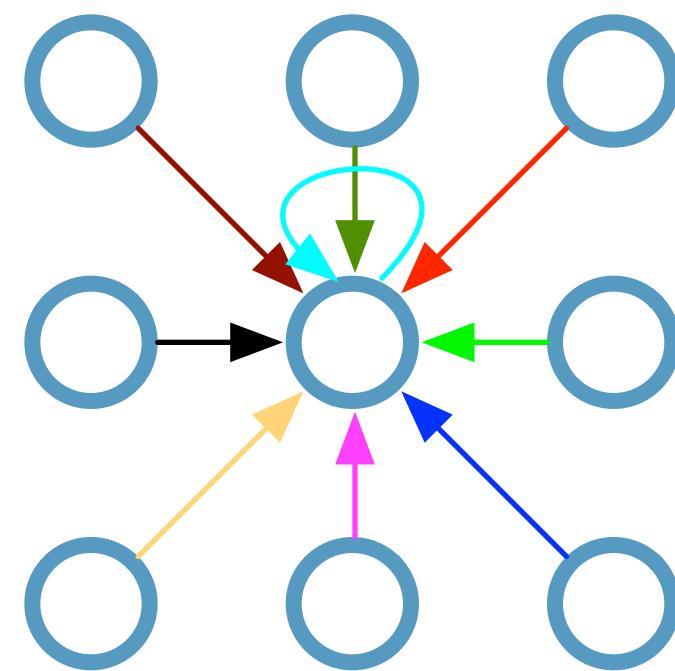


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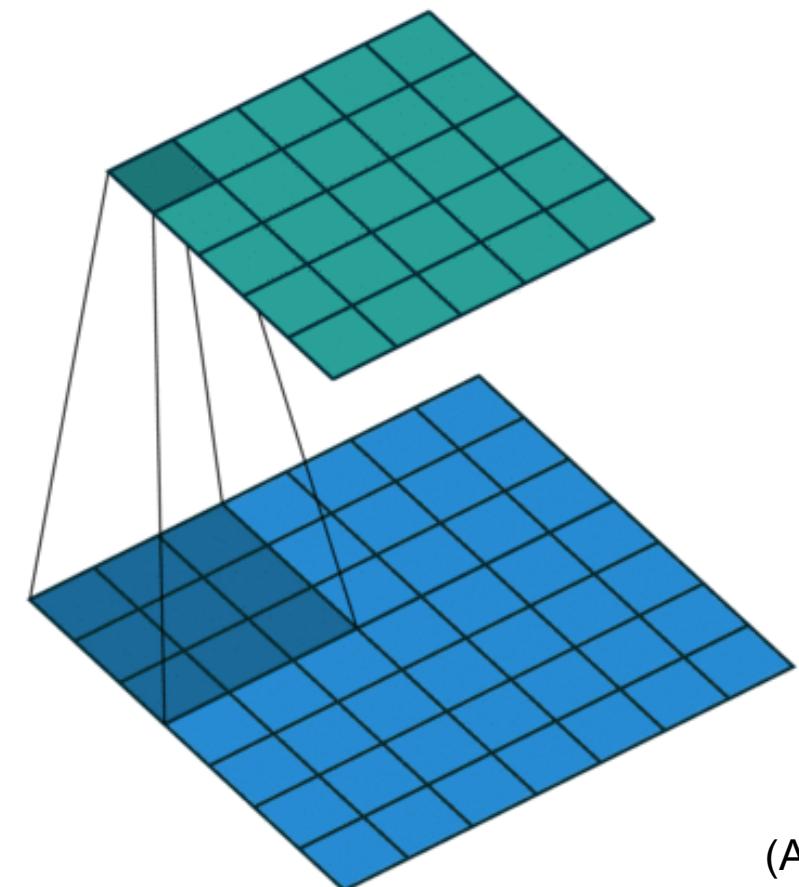


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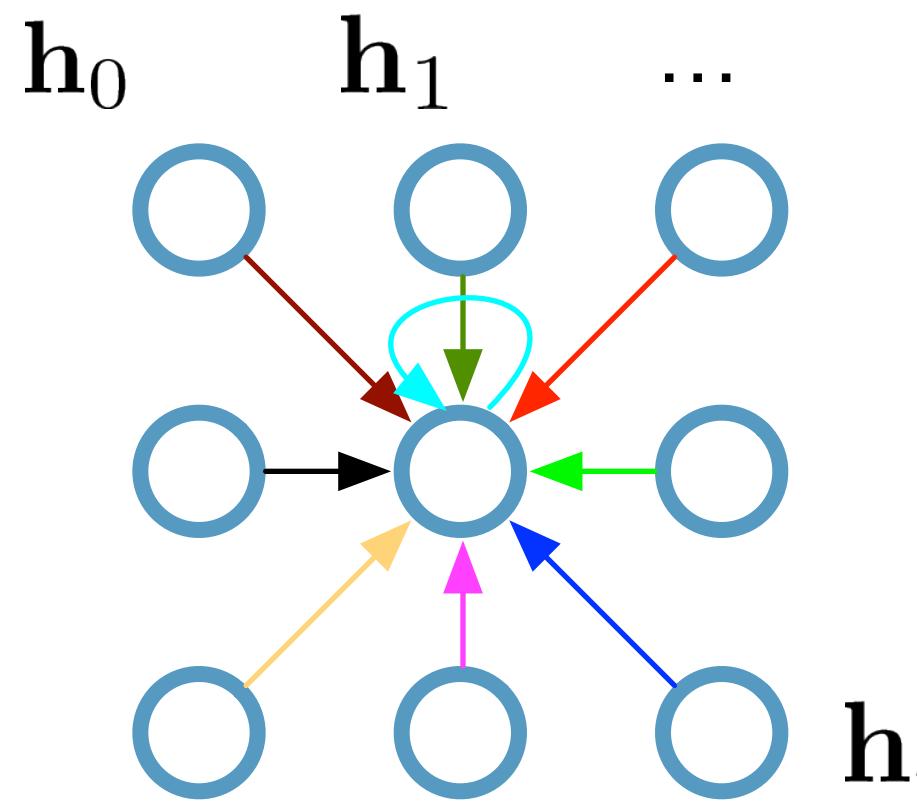


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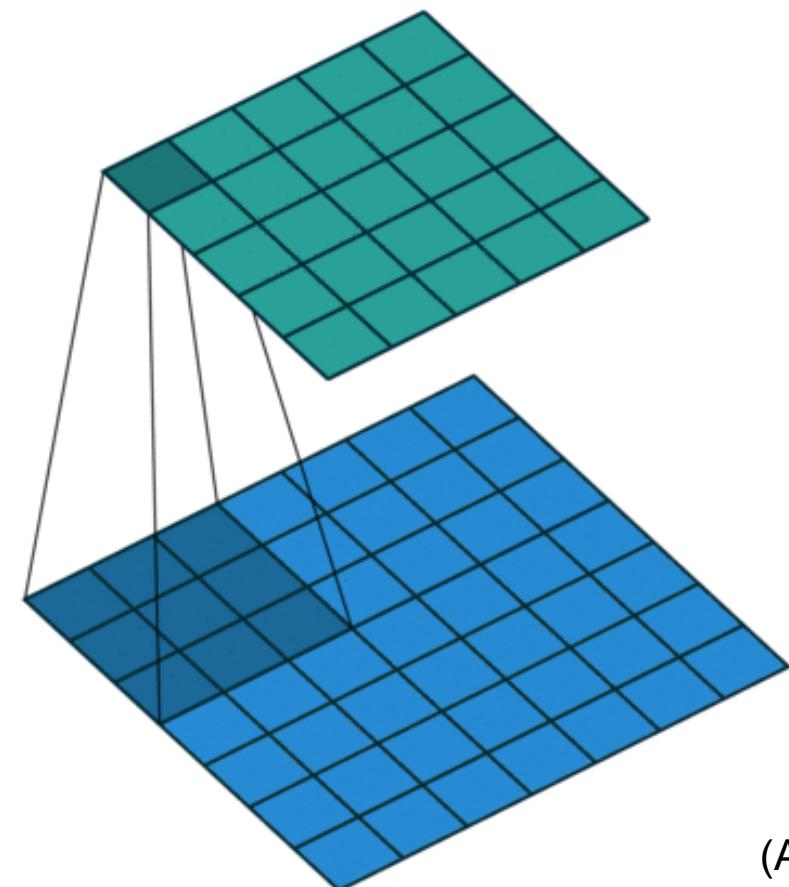


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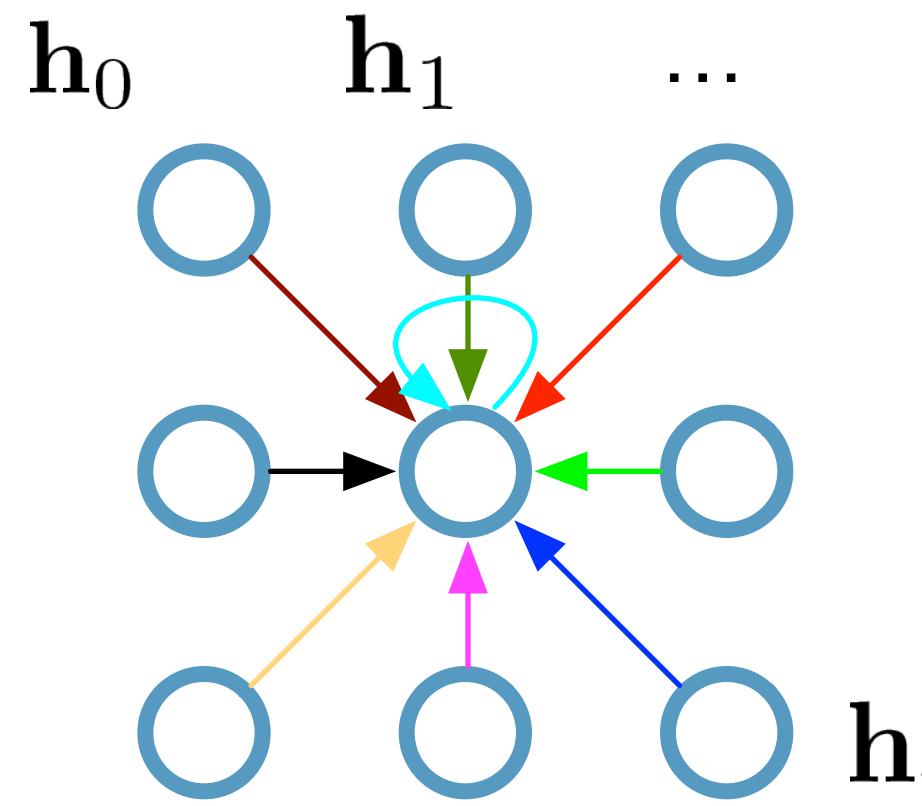


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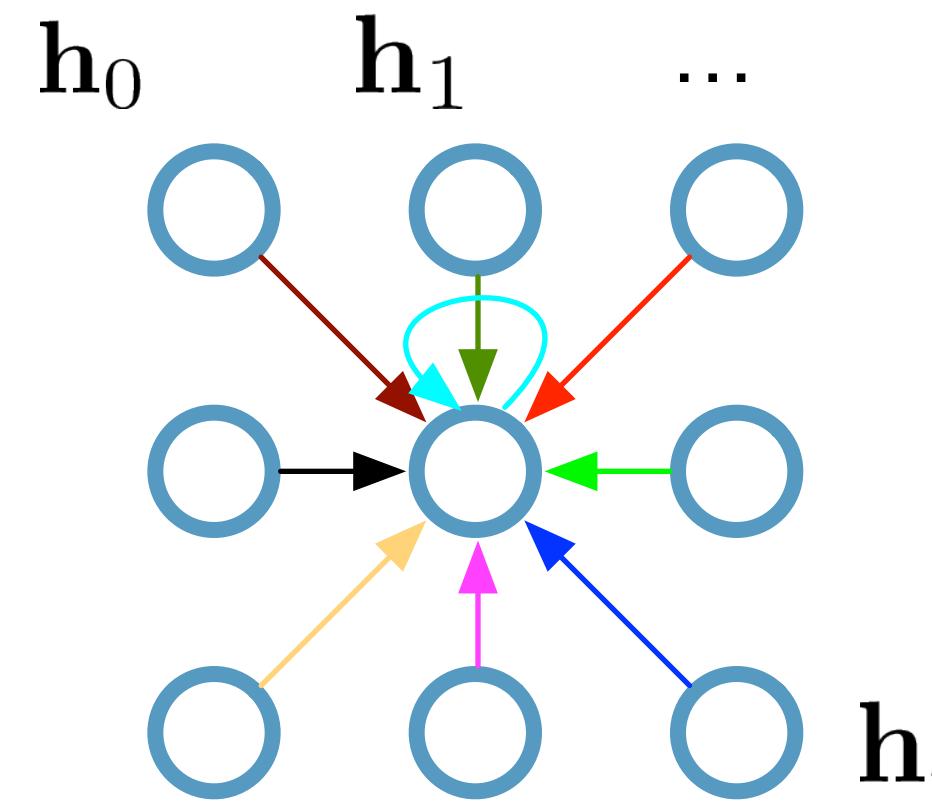
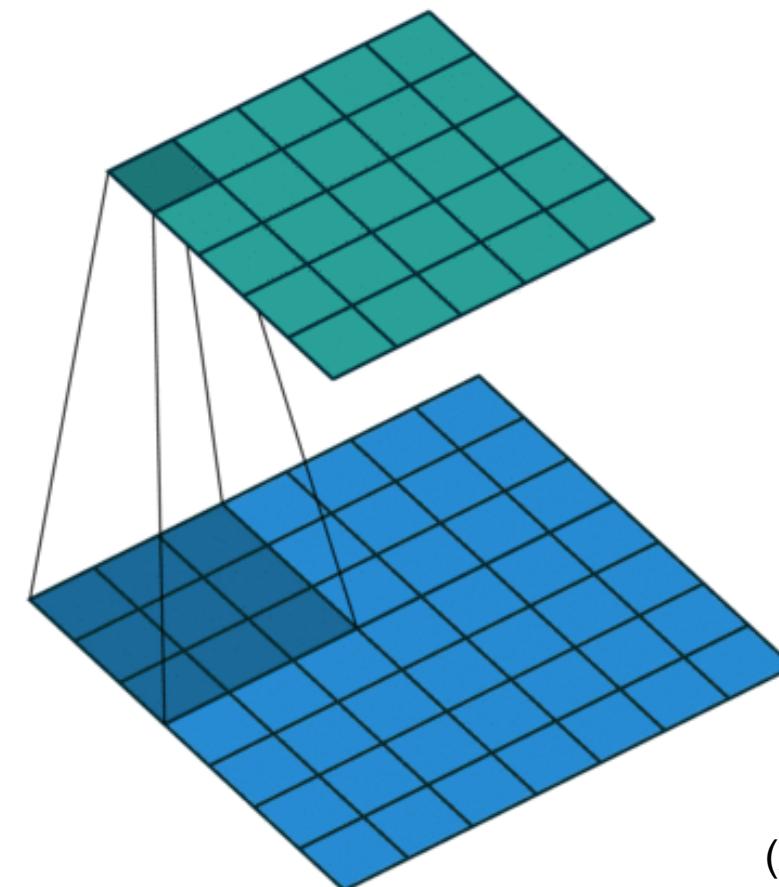
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$\mathbf{h}_i \in \mathbb{R}^F$  are (hidden layer) activations of a pixel/node

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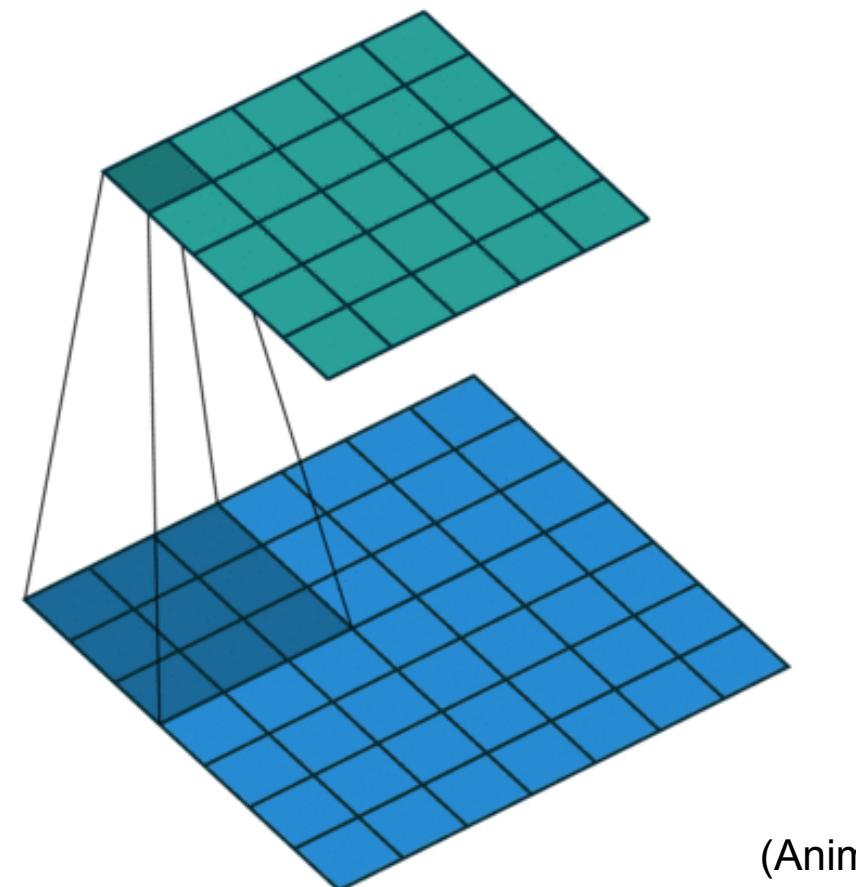
$\mathbf{h}_i \in \mathbb{R}^F$  are (hidden layer) activations of a pixel/node

**Update for a single pixel:**

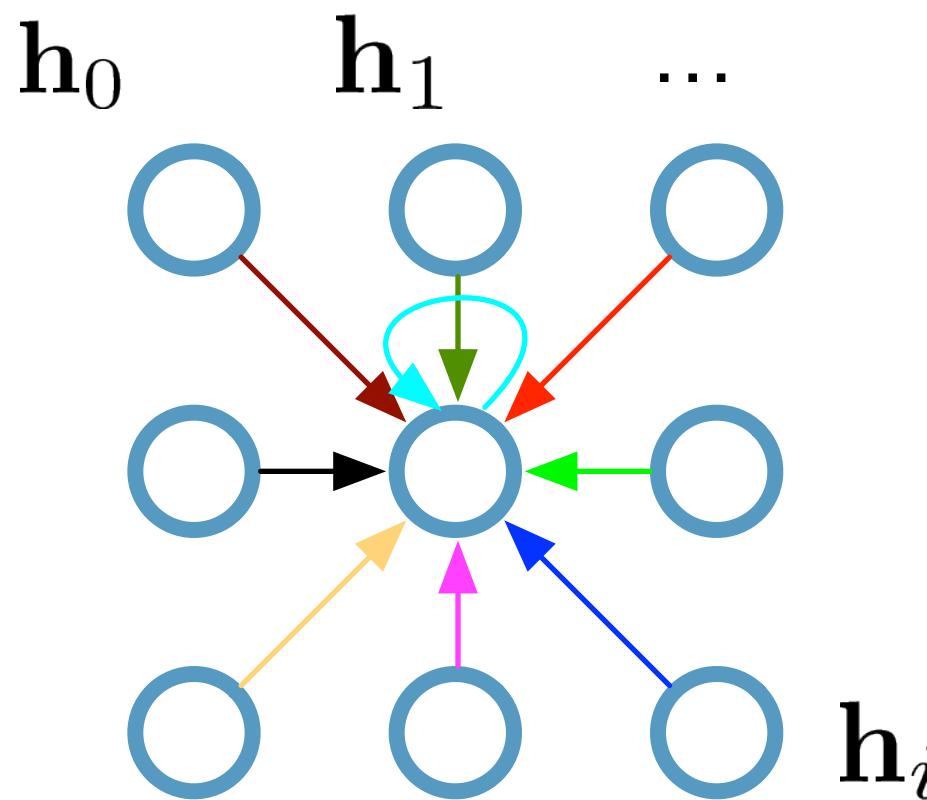
- Transform messages individually  $\mathbf{W}_i \mathbf{h}_i$
- Add everything up  $\sum_i \mathbf{W}_i \mathbf{h}_i$

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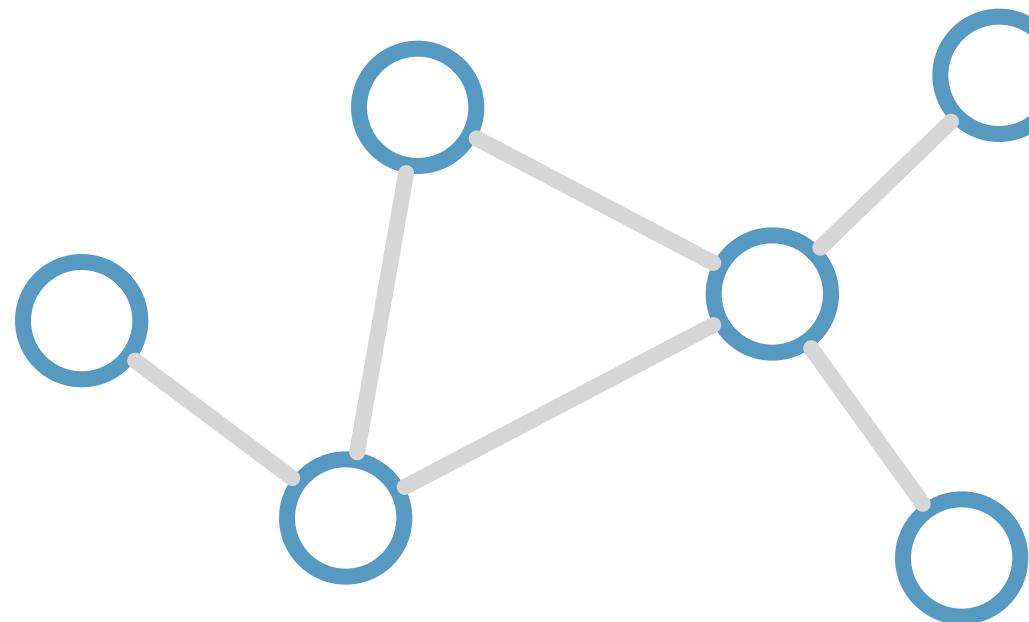
**Full update:**

$$\mathbf{h}_4^{(l+1)} = \sigma \left( \mathbf{W}_0^{(l)} \mathbf{h}_0^{(l)} + \mathbf{W}_1^{(l)} \mathbf{h}_1^{(l)} + \dots + \mathbf{W}_8^{(l)} \mathbf{h}_8^{(l)} \right)$$

# Graph convolutional networks (GCNs)

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

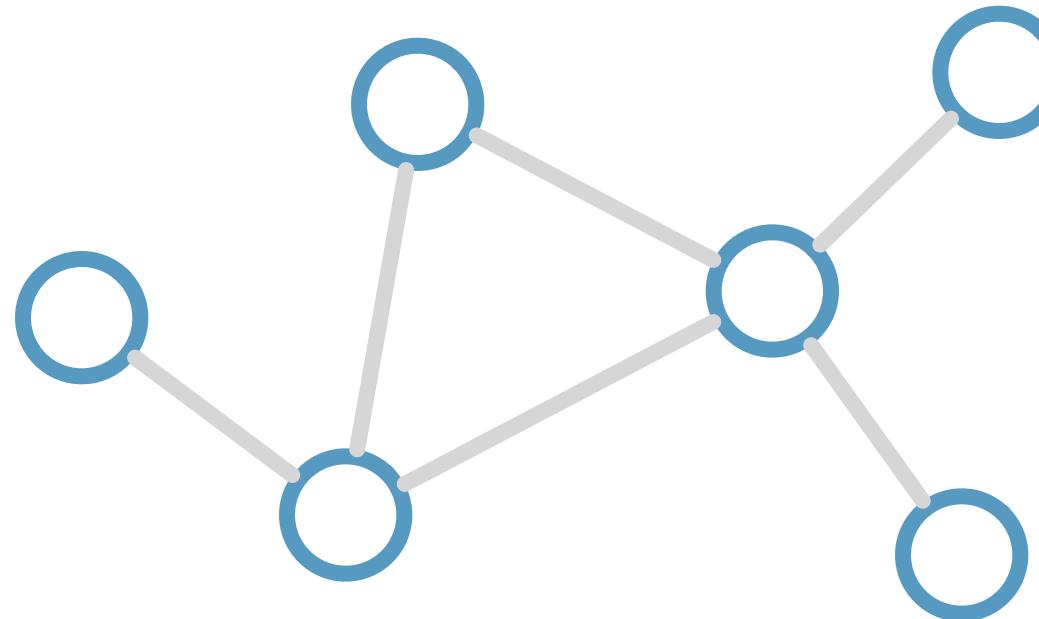
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undirected graph:



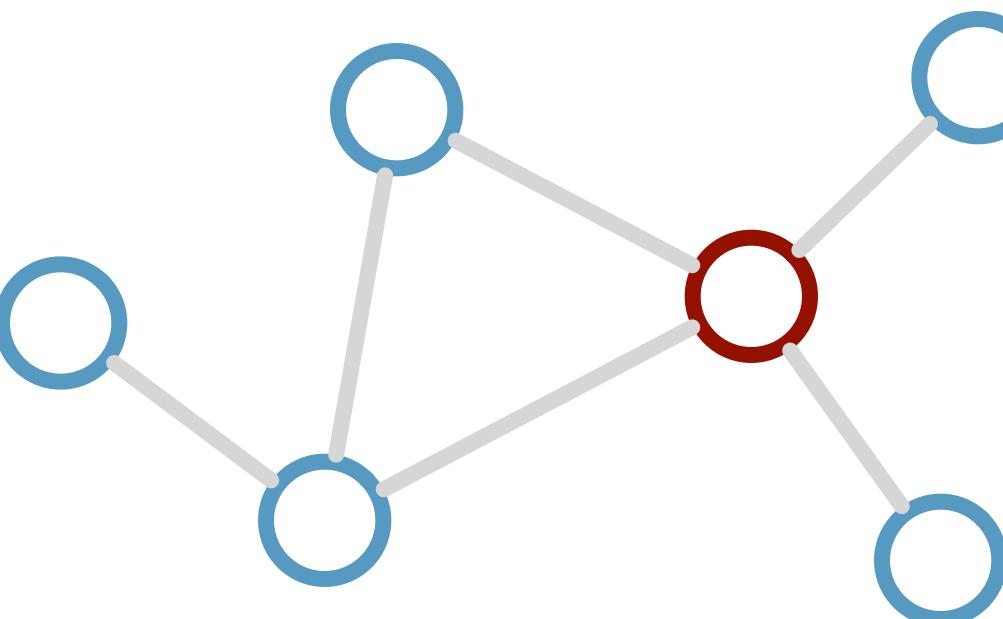
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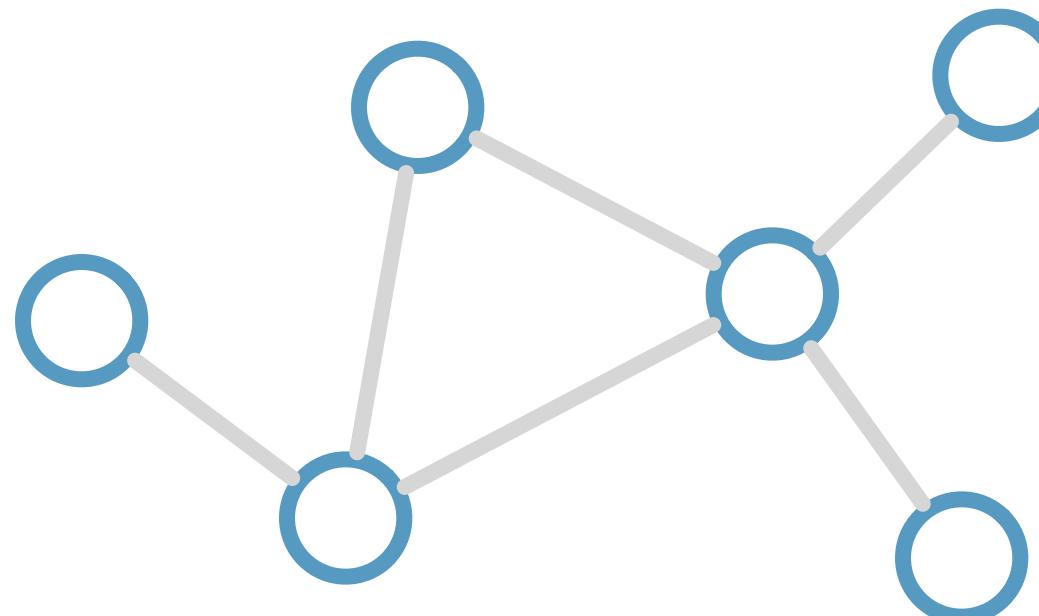
Calculate update  
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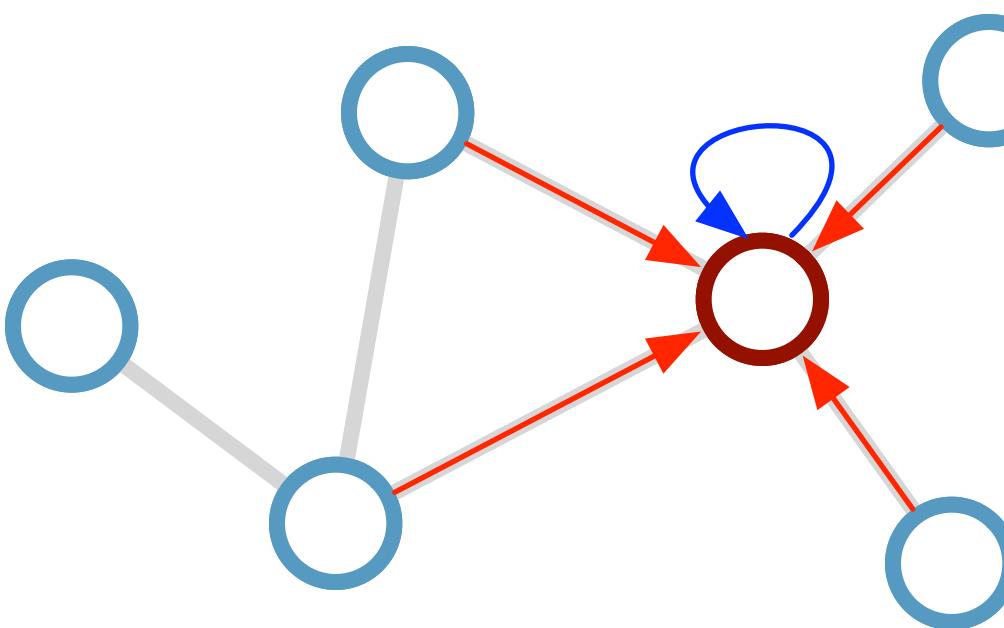
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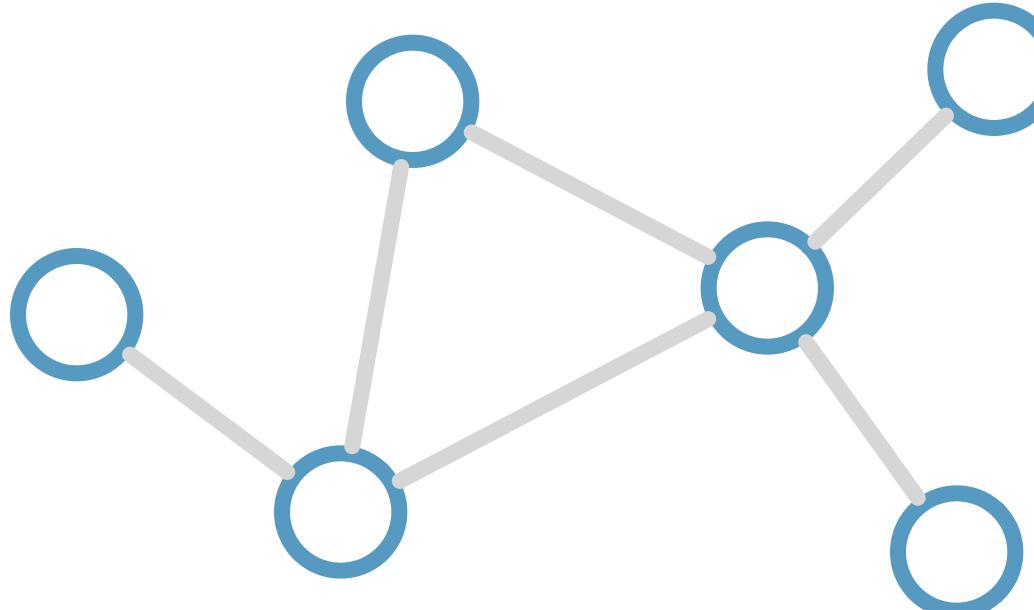
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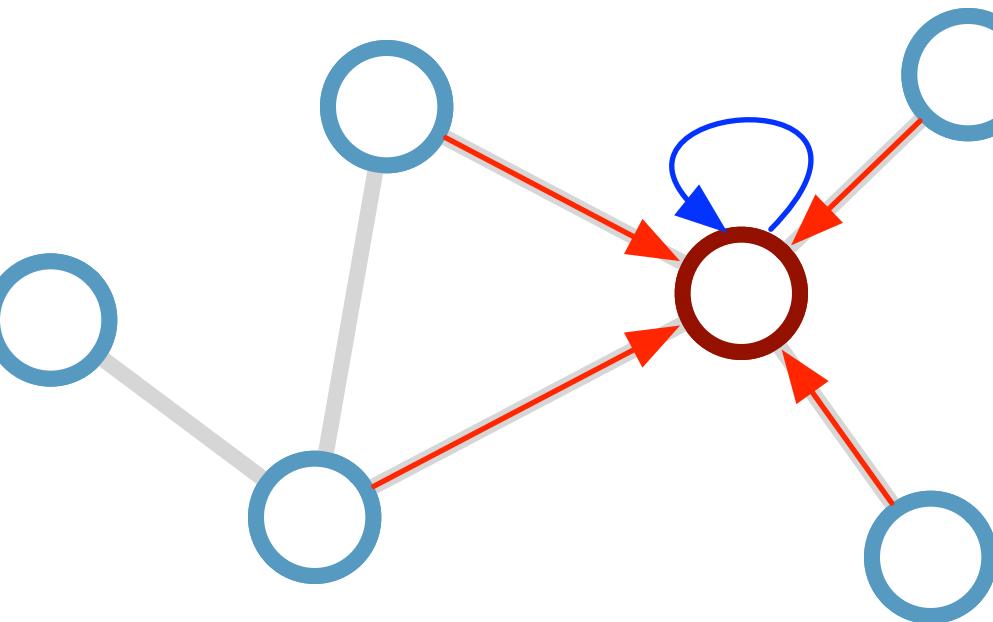
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**Update  
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$$\mathbf{h}_i^{(l+1)} = \sigma \left( \mathbf{h}_i^{(l)} \mathbf{W}_0^{(l)} + \sum_{j \in \mathcal{N}_i} \frac{1}{c_{ij}} \mathbf{h}_j^{(l)} \mathbf{W}_1^{(l)} \right)$$

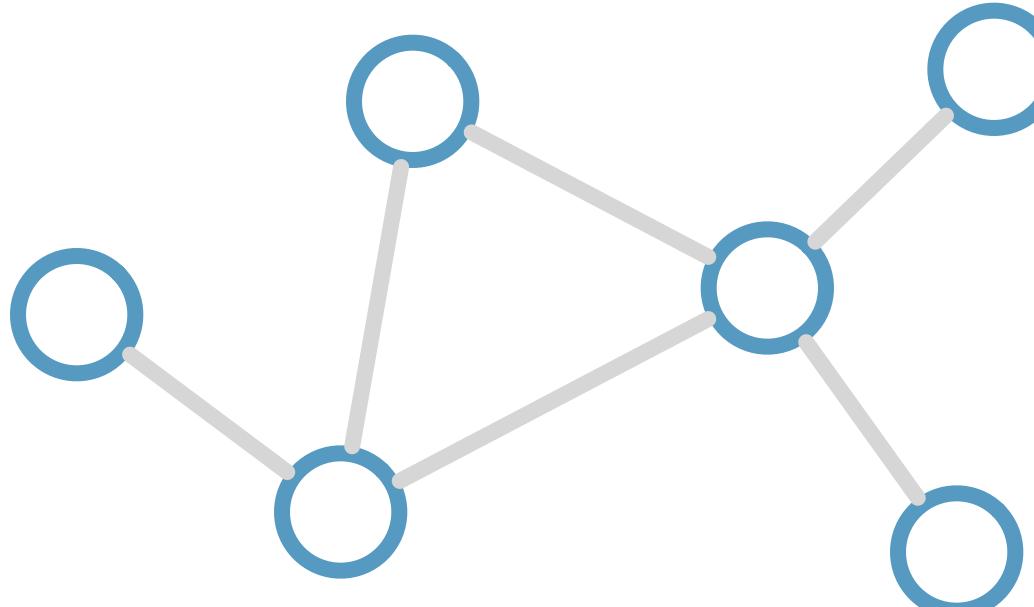
$\mathcal{N}_i$  : neighbor indices

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

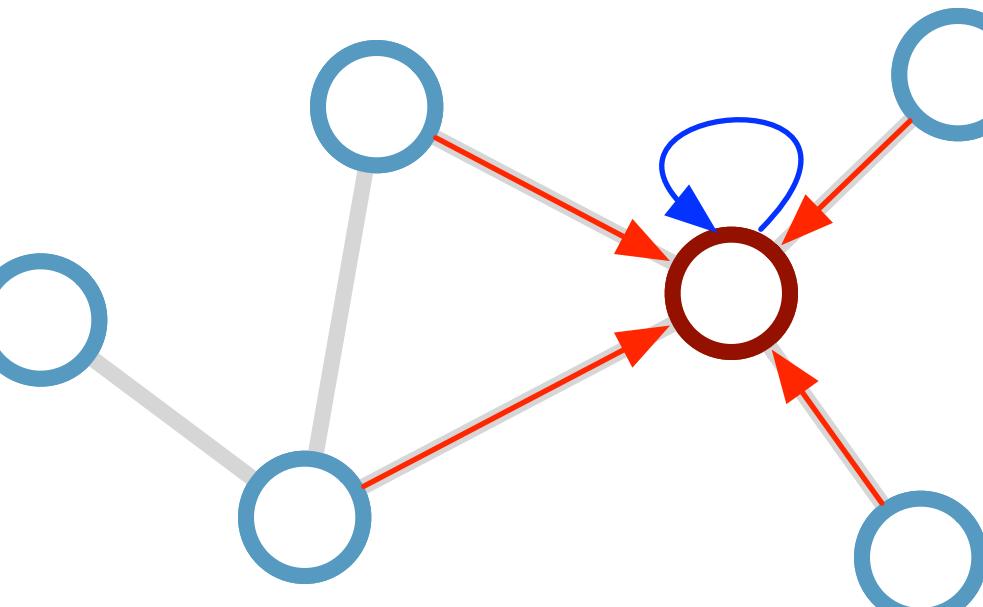
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**Scalability: subsample messages** [Hamilton et al., NIPS 2017]

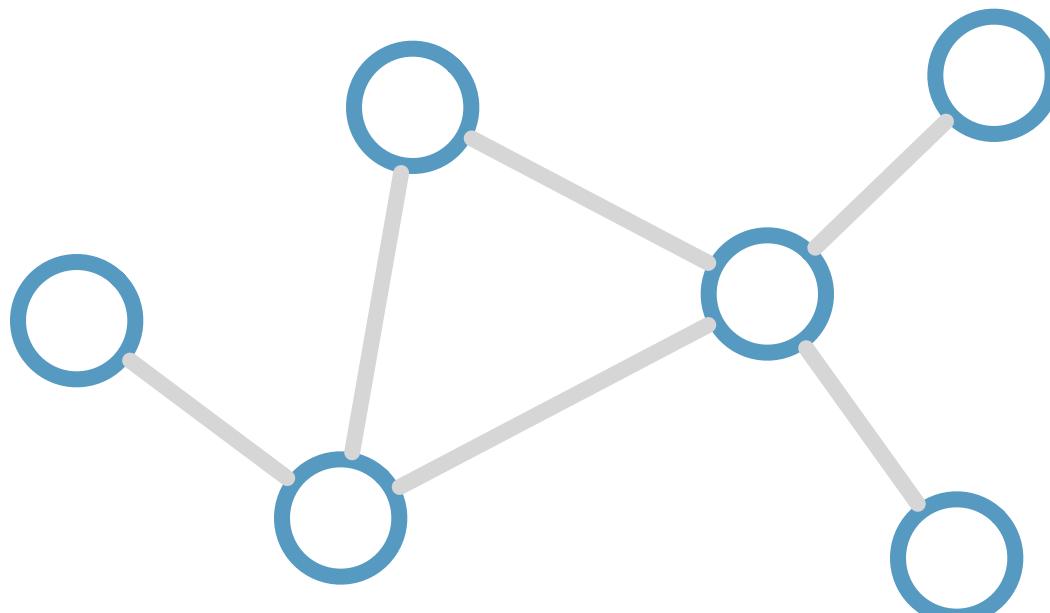
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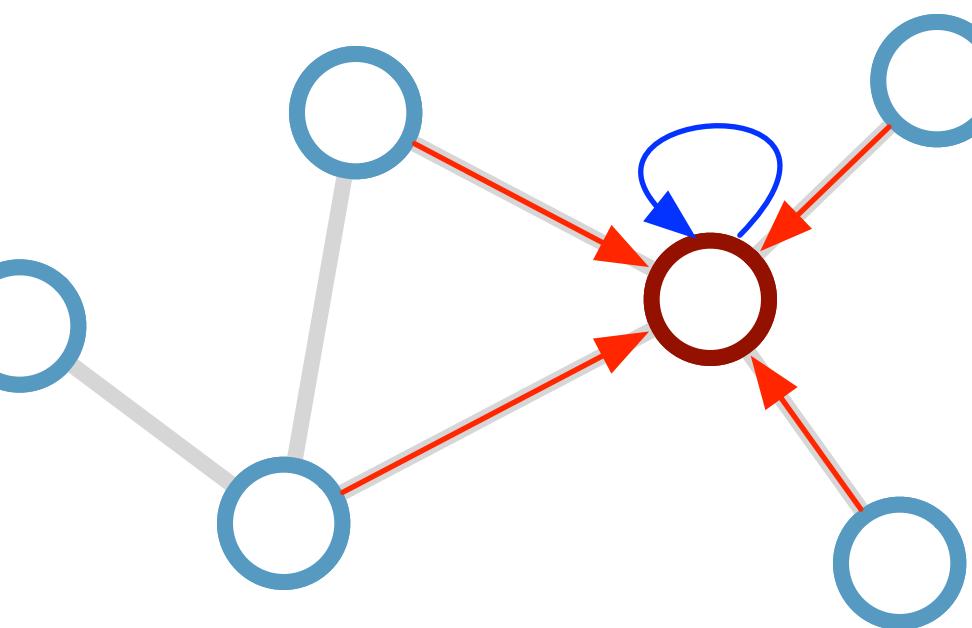
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Consider this  
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Calculate update  
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## Desirable properties:

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

Update  
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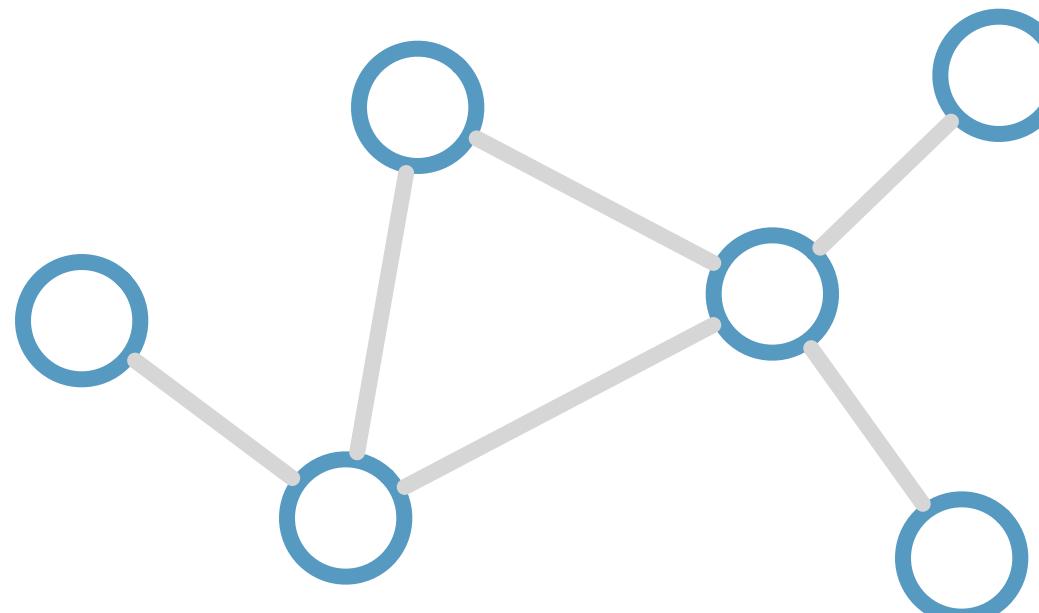
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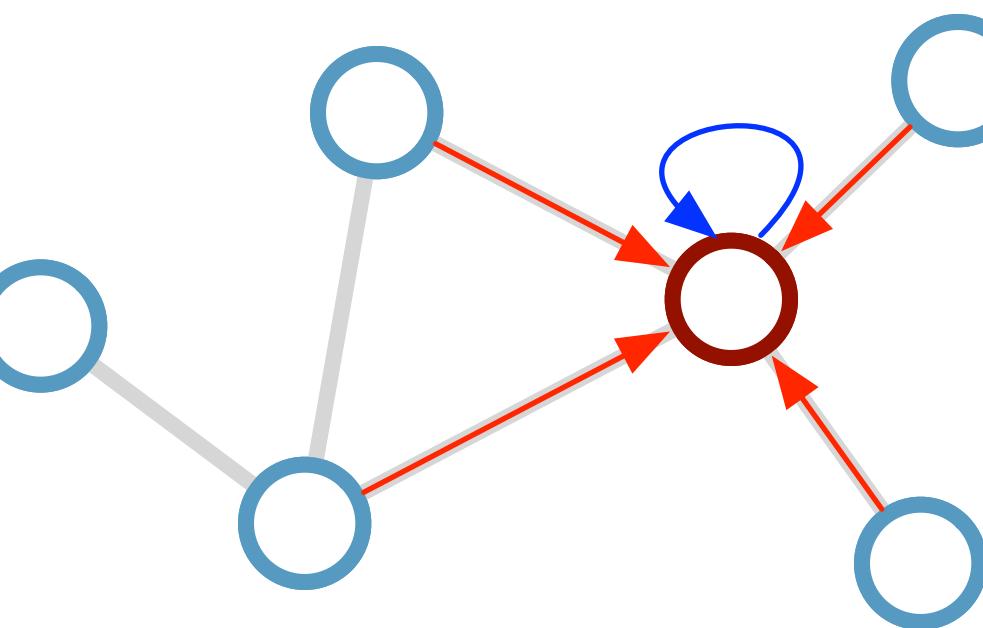
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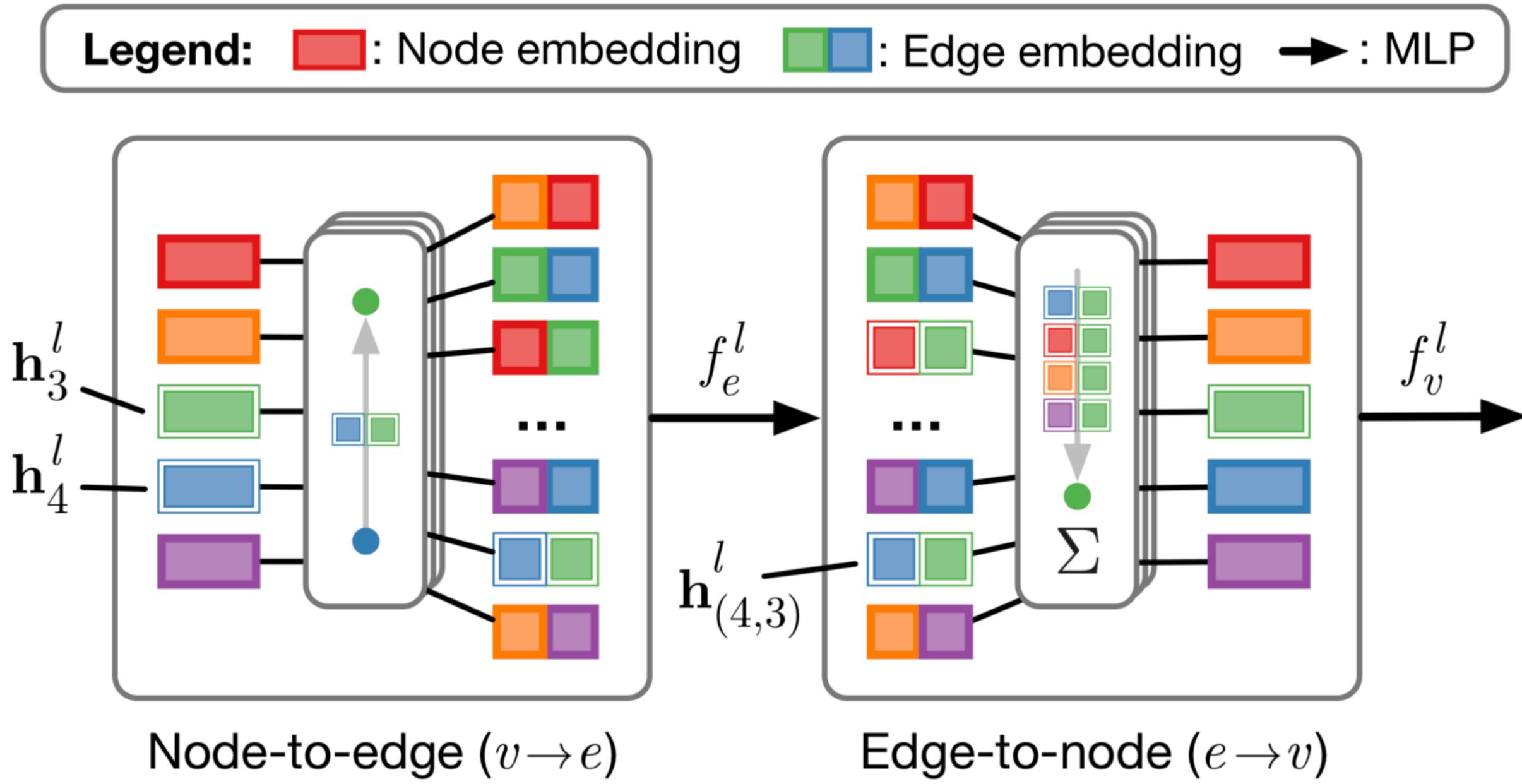
## Limitations:

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

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# GNNs with edge embeddings

Battaglia et al. (NIPS 2016), Gilmer et al. (ICML 2017), Kipf et al. (ICML 2018)

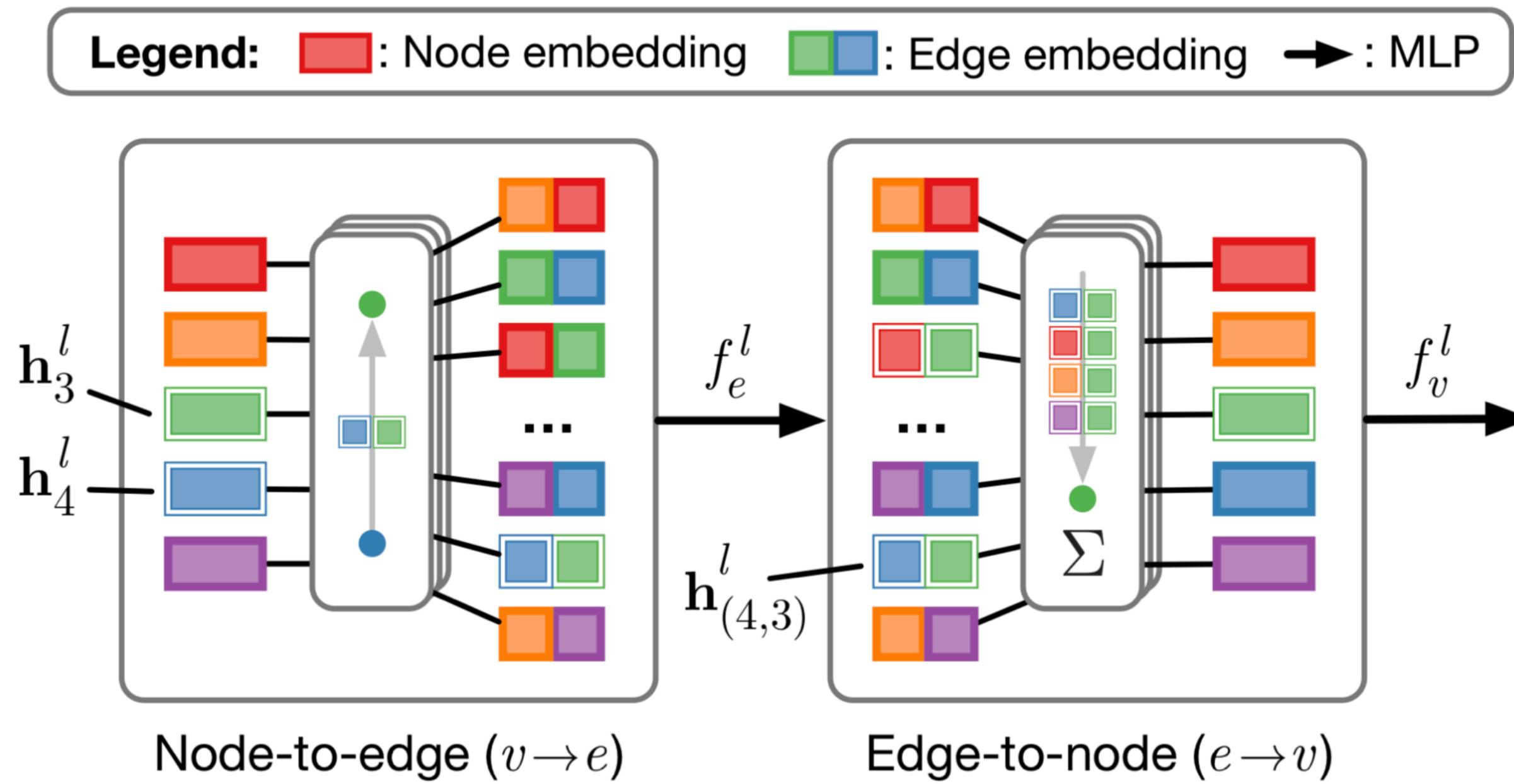


**Formally:**

$$v \rightarrow e : \quad \mathbf{h}_{(i,j)}^l = f_e^l([\mathbf{h}_i^l, \mathbf{h}_j^l, \mathbf{x}_{(i,j)}])$$
$$e \rightarrow v : \quad \mathbf{h}_j^{l+1} = f_v^l([\sum_{i \in \mathcal{N}_j} \mathbf{h}_{(i,j)}^l, \mathbf{x}_j])$$

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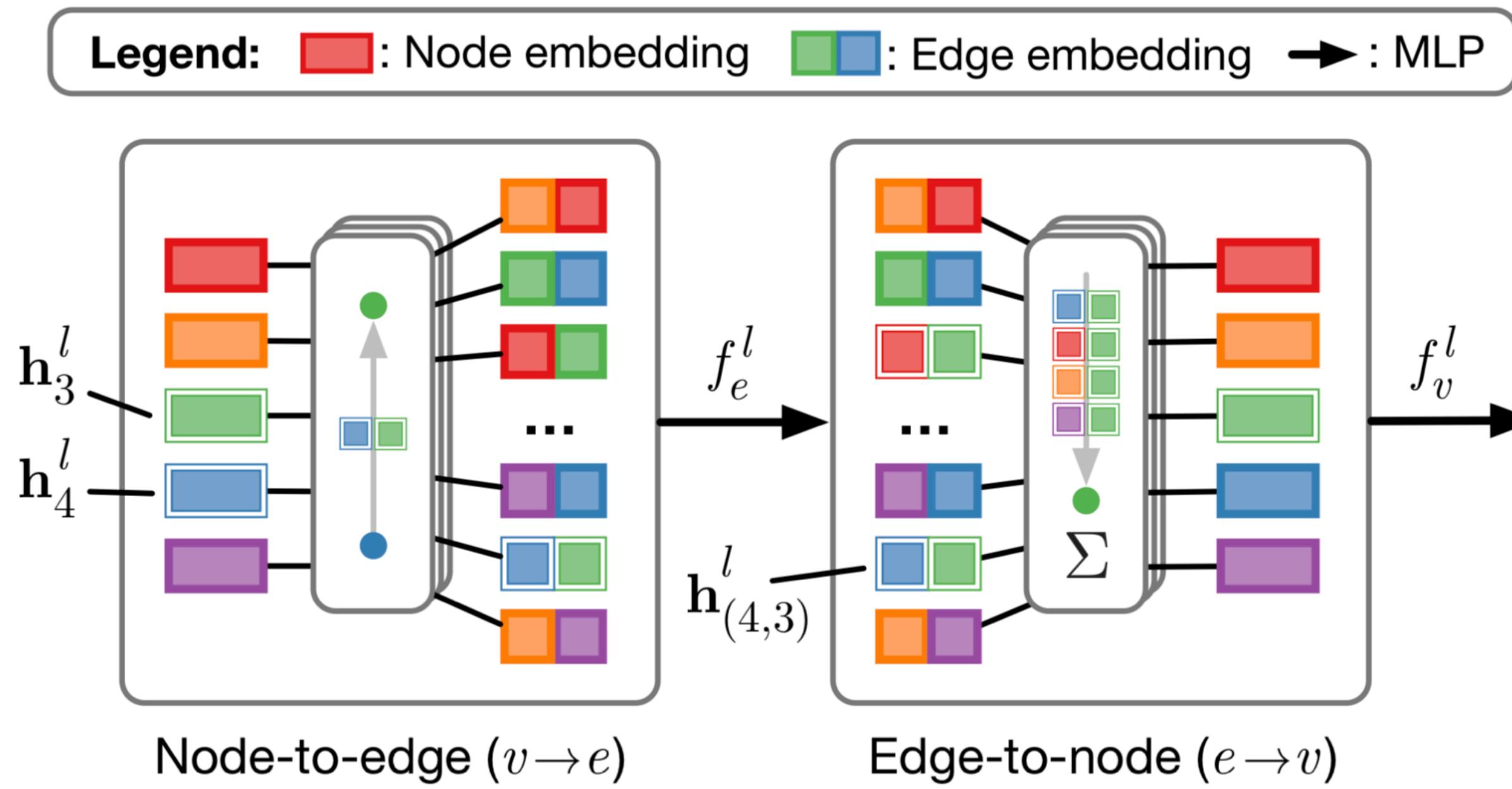
## Pros:

- Supports edge features
- More expressive than GCN
- As general as it gets (?)
- Supports sparse matrix ops

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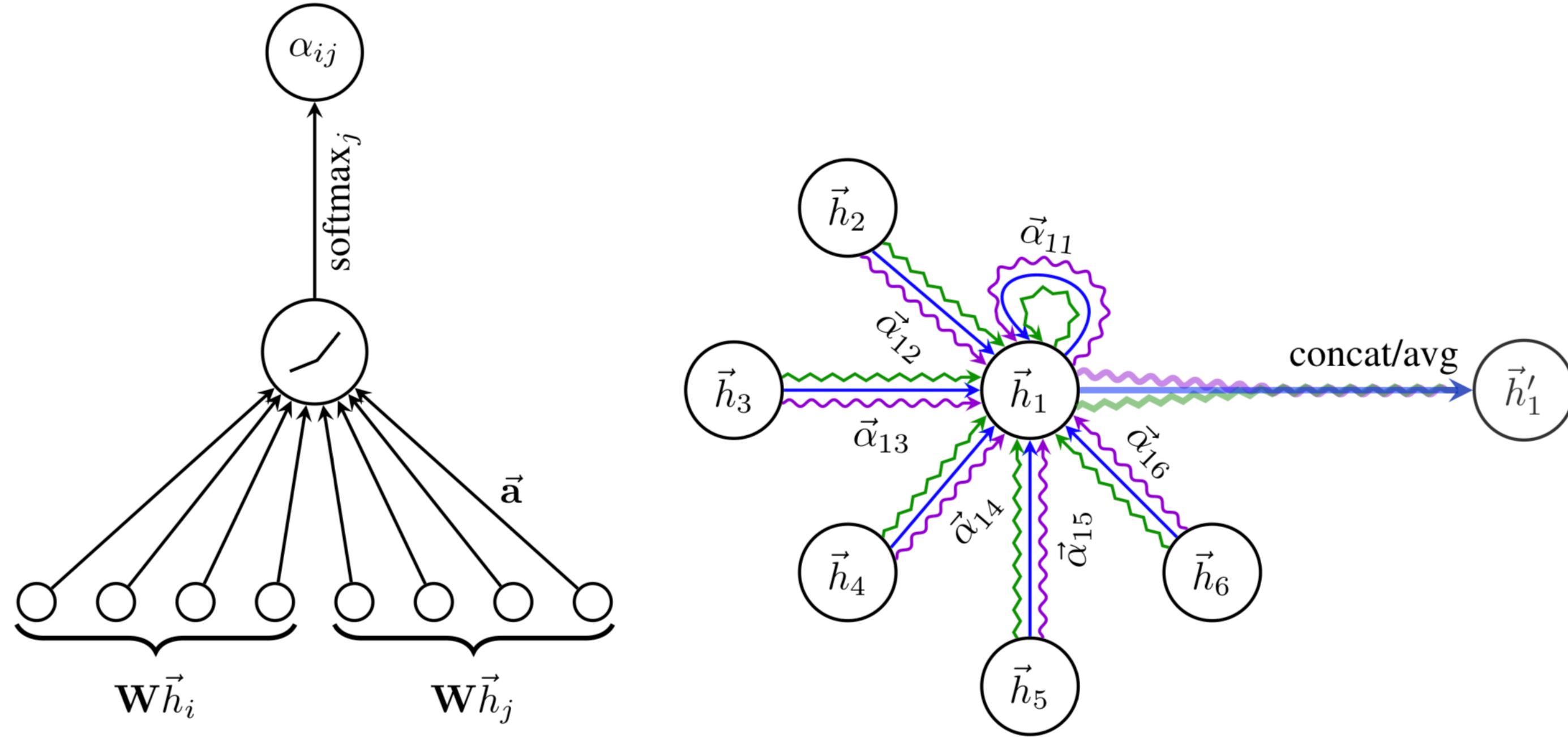
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- Supports sparse matrix ops

## Cons:

- Need to store intermediate edge-based activations
- Difficult to implement with subsampling  
→ In practice limited to small graphs

# Graph neural networks with attention

Monti et al. (CVPR 2017), Hoshen (NIPS 2017), Veličković et al. (ICLR 2018)

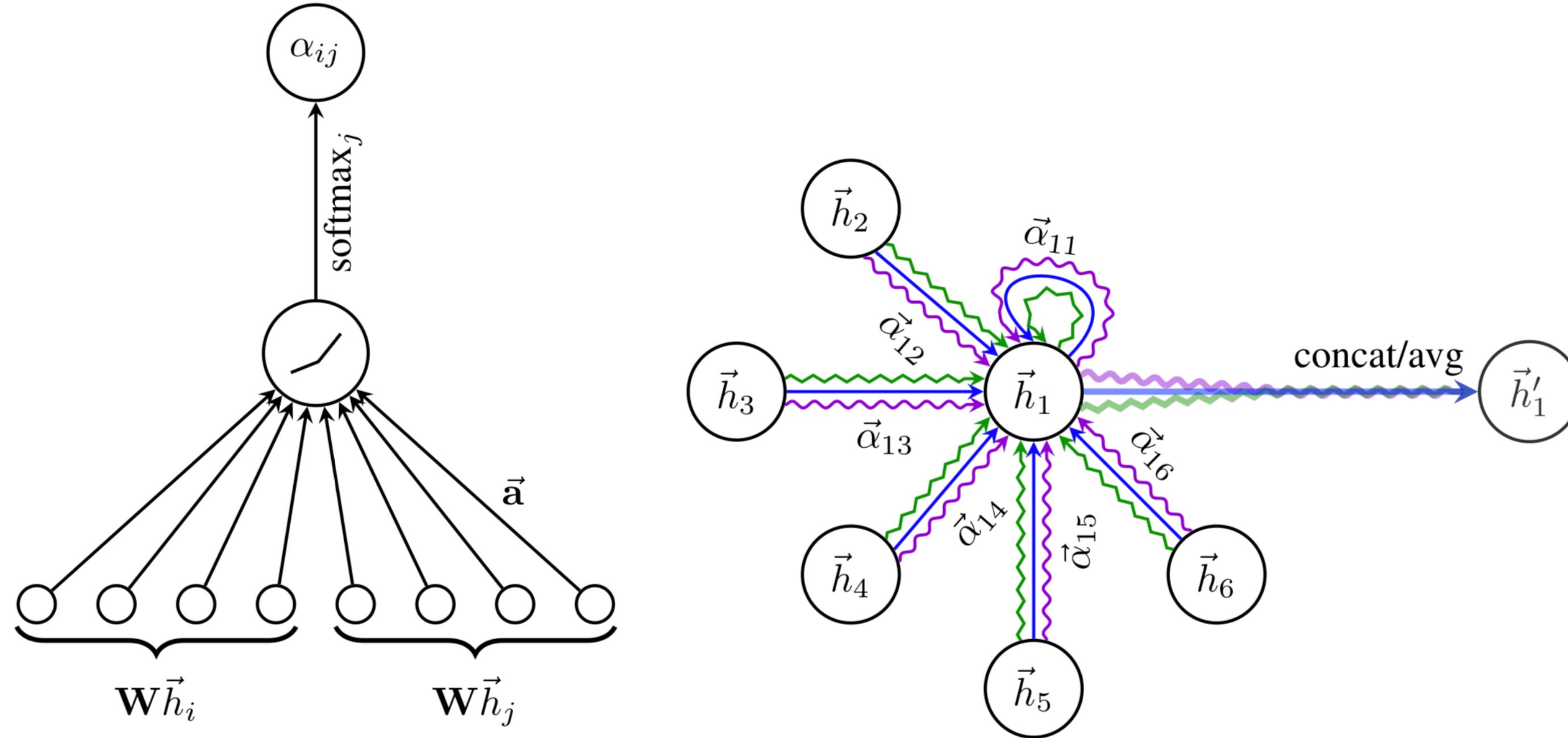


[Figure from Veličković et al. (ICLR 2018)]

$$\vec{h}'_i = \sigma \left( \frac{1}{K} \sum_{k=1}^K \sum_{j \in \mathcal{N}_i} \alpha_{ij}^k \mathbf{W}^k \vec{h}_j \right)$$

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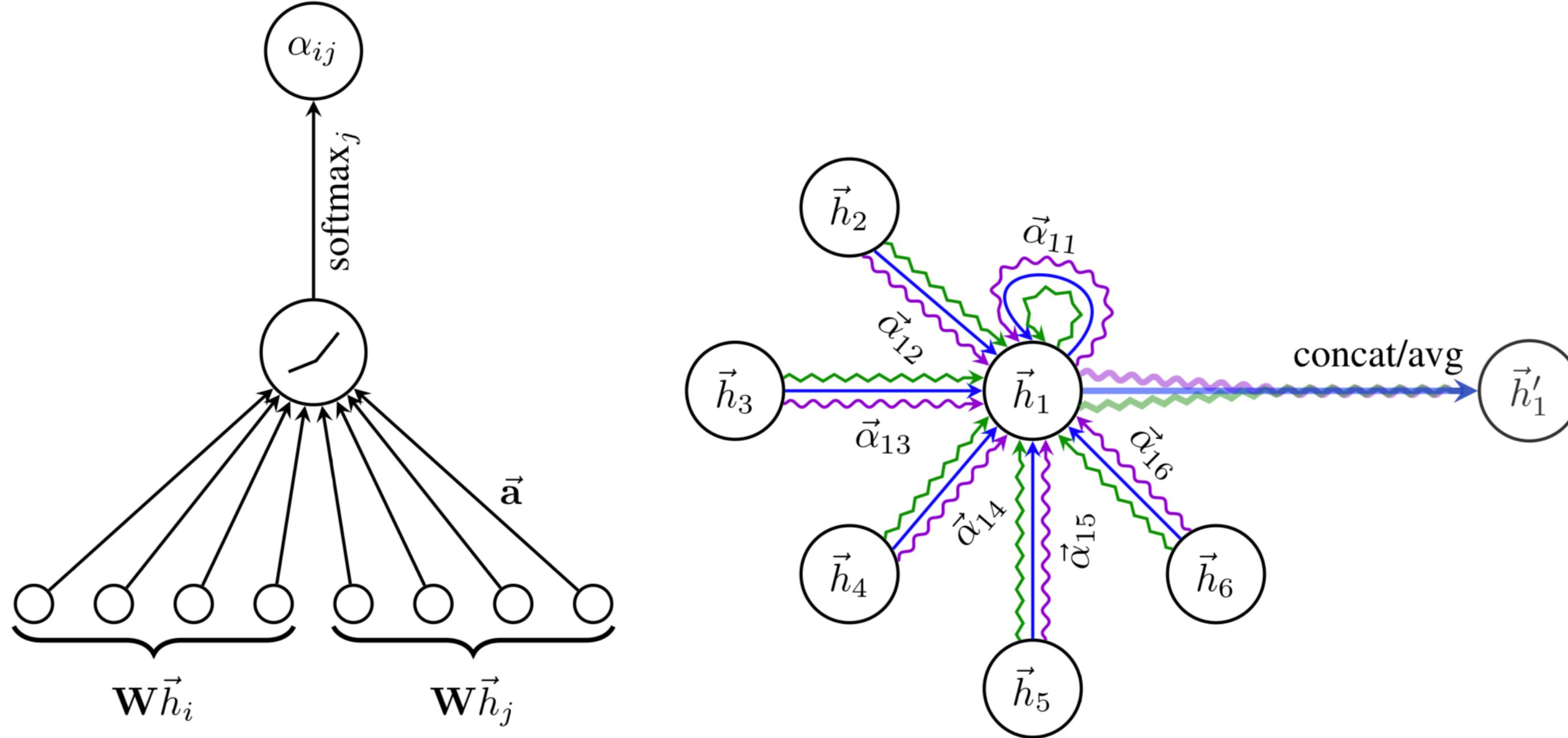
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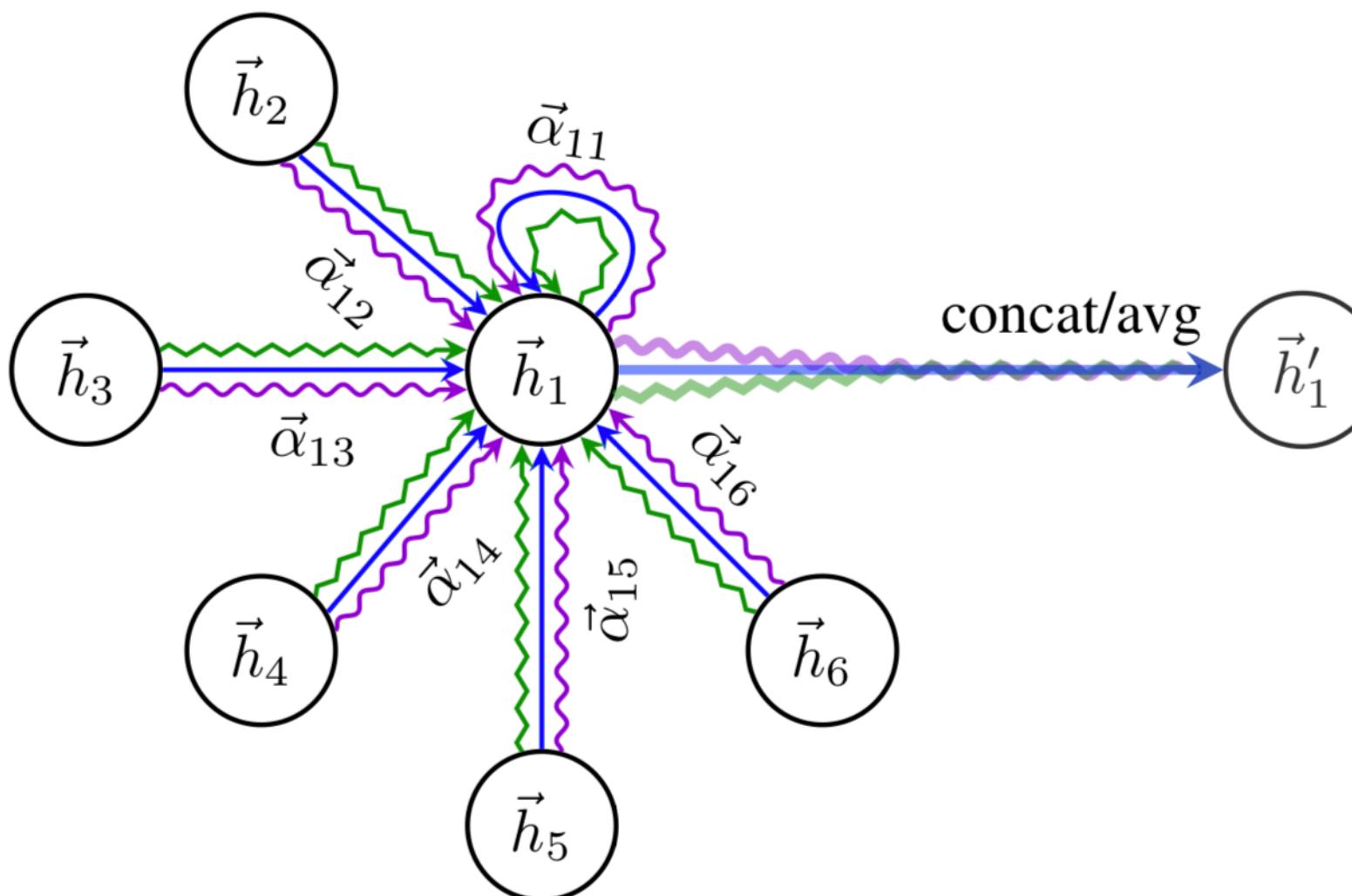
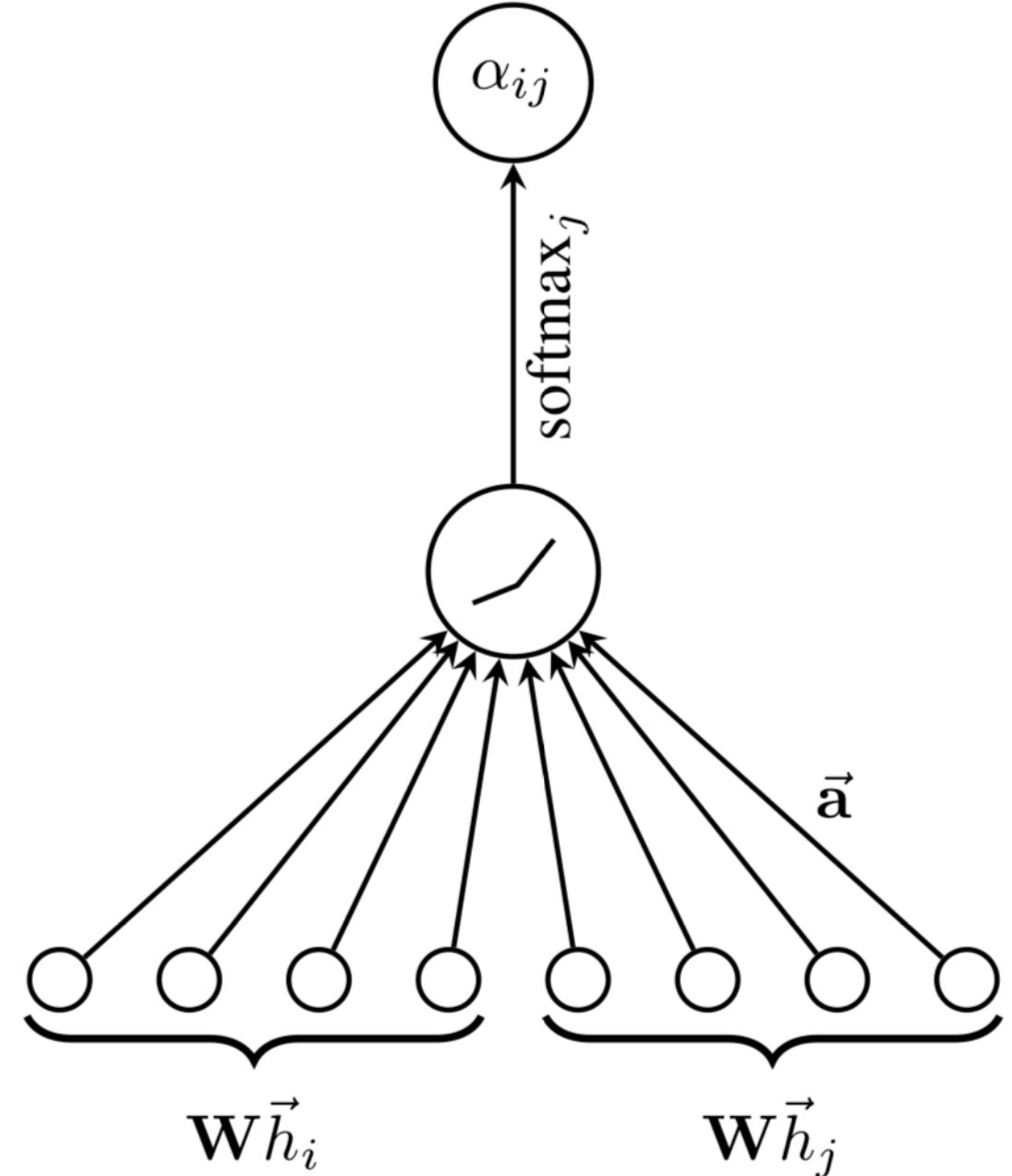
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- No need to store intermediate edge-based activation vectors (when using dot-product attn.)
- Slower than GCNs but faster than GNNs with edge embeddings

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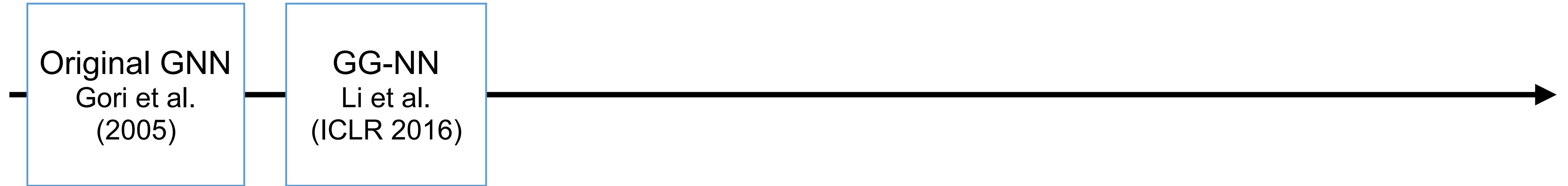
- (Most likely) less expressive than GNNs with edge embeddings
- Can be more difficult to optimize

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# A brief history of graph neural nets

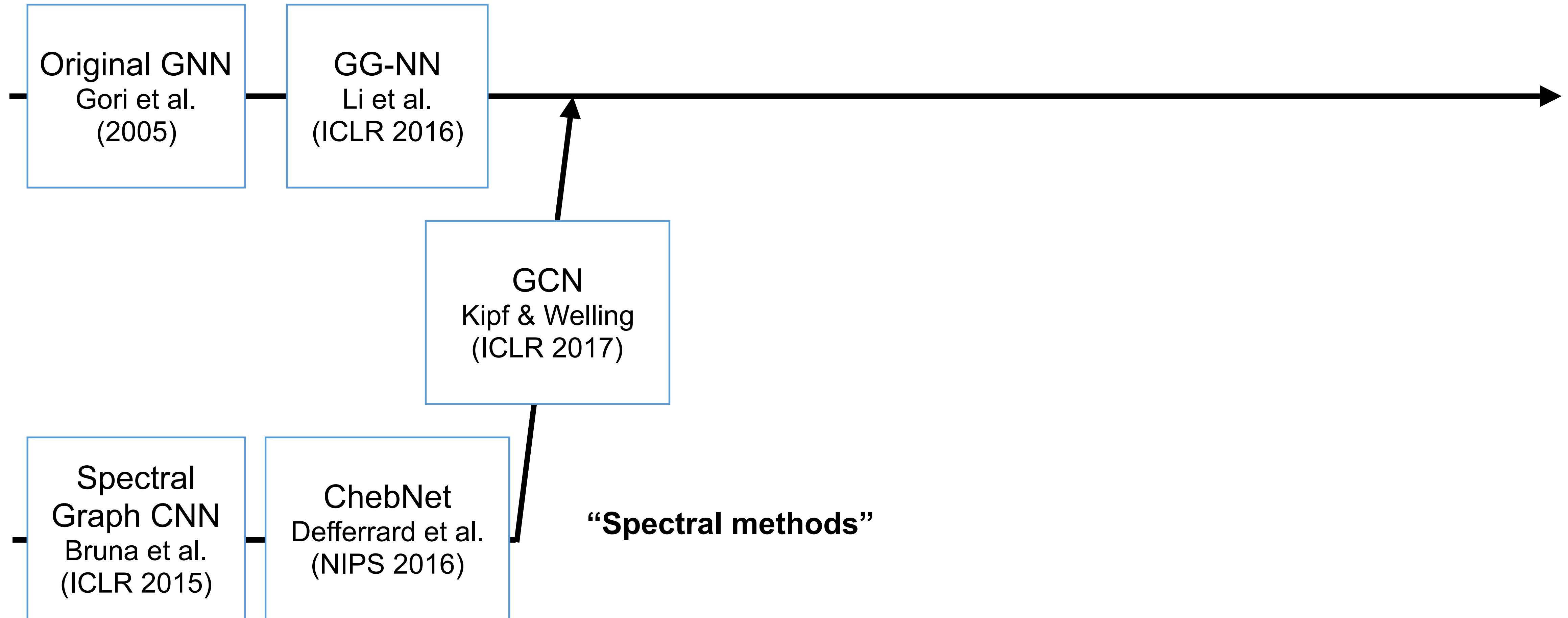
## “Spatial methods”



(slide inspired by Marc Brockschmidt's talk on GNNs)

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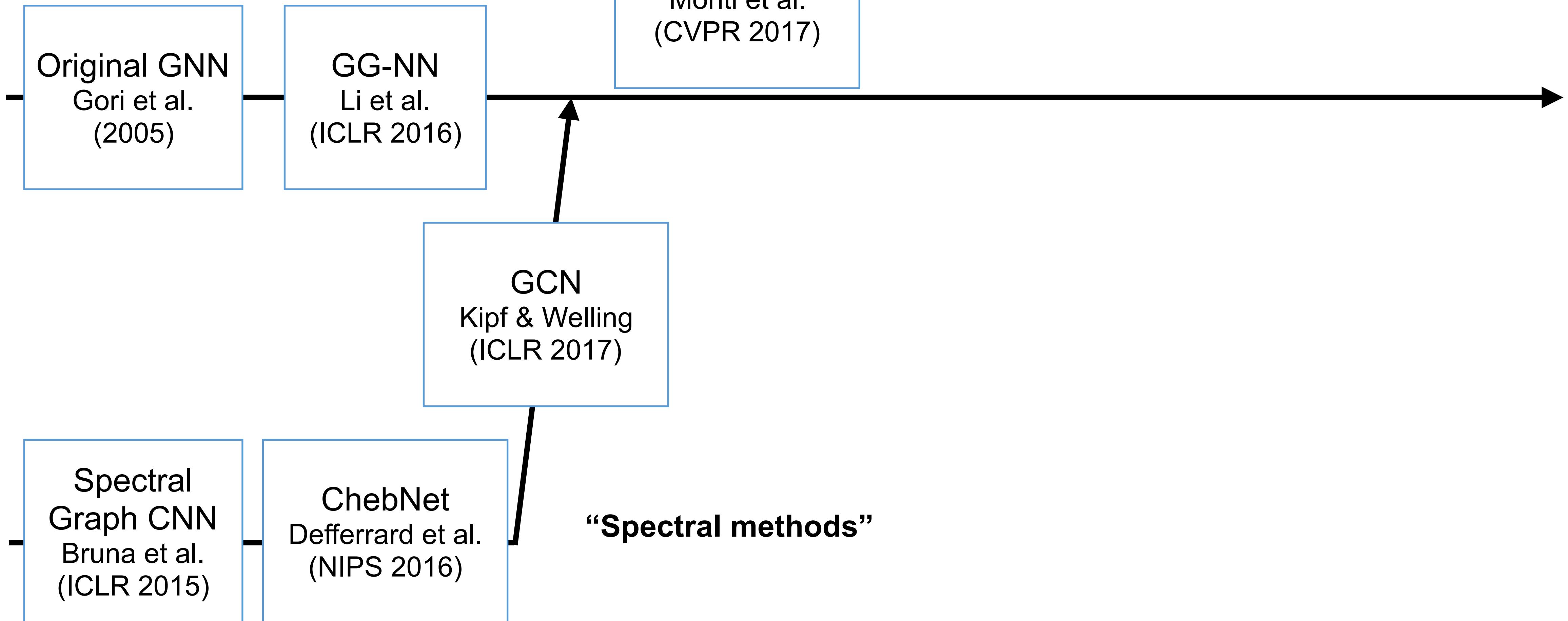
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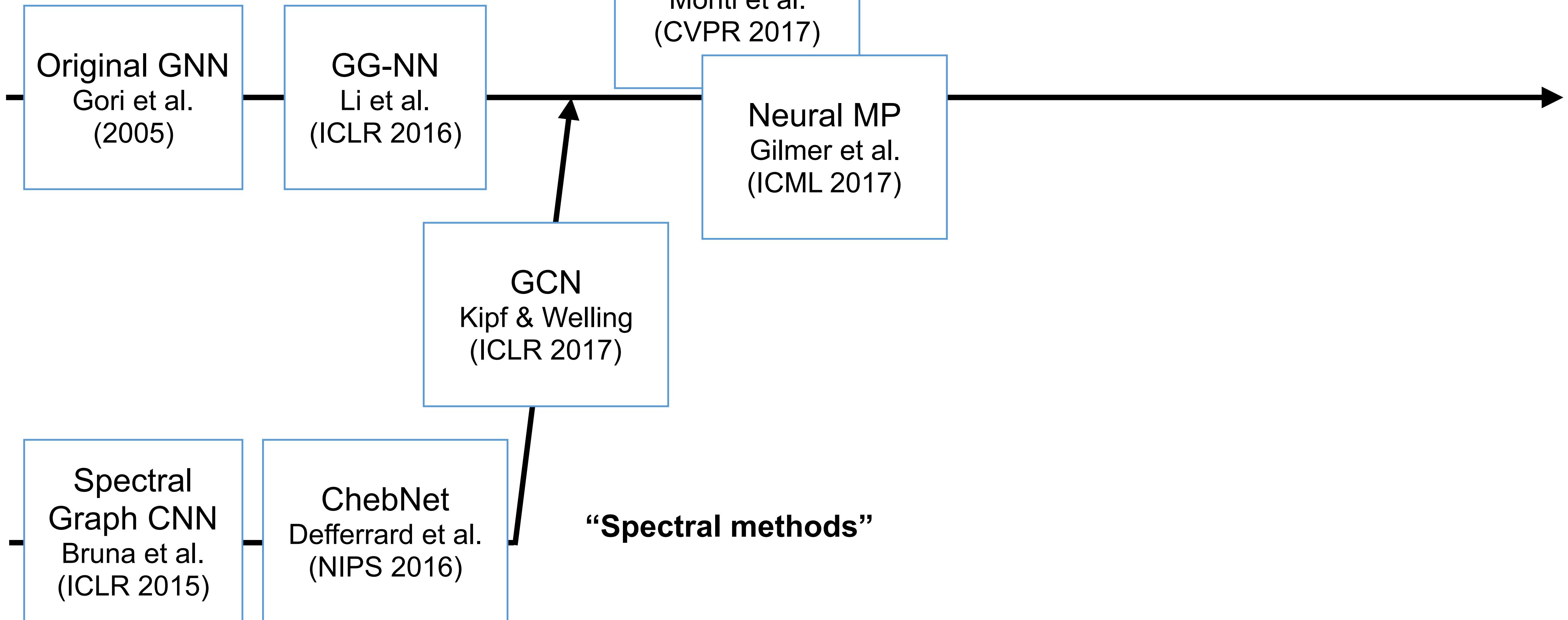
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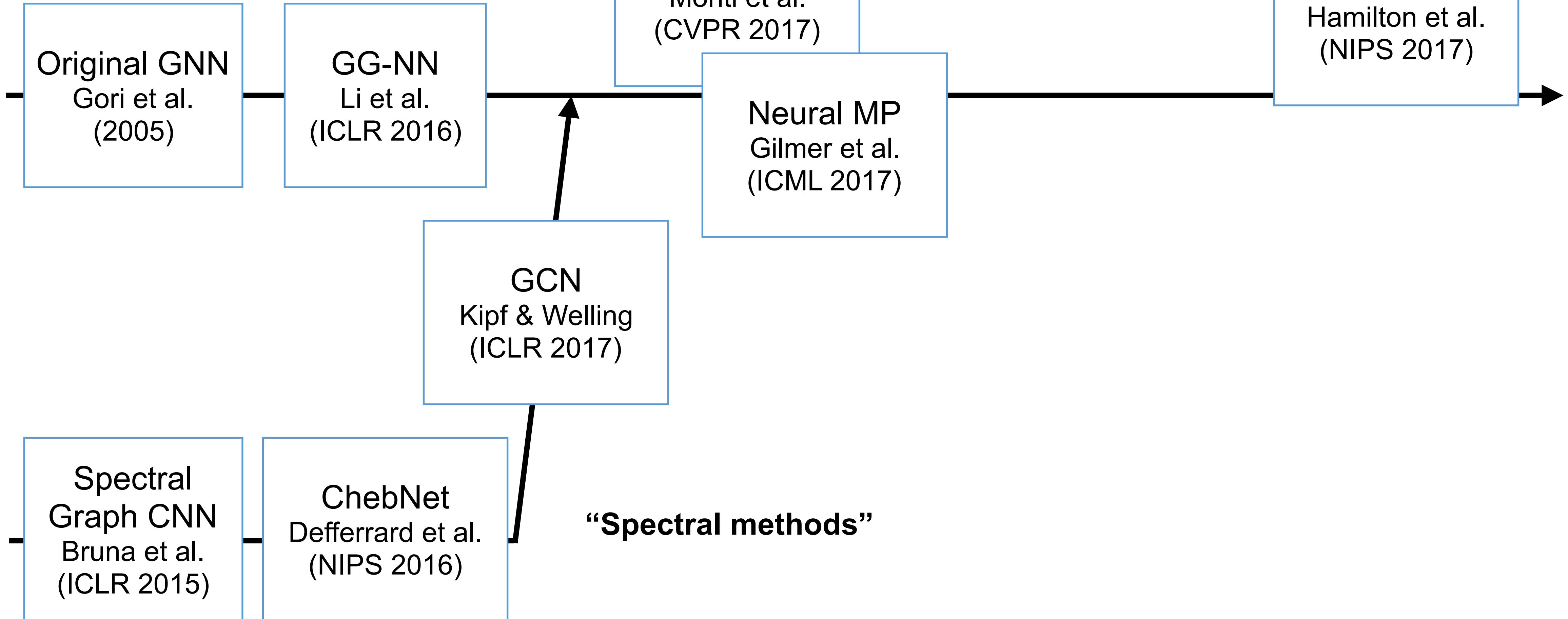
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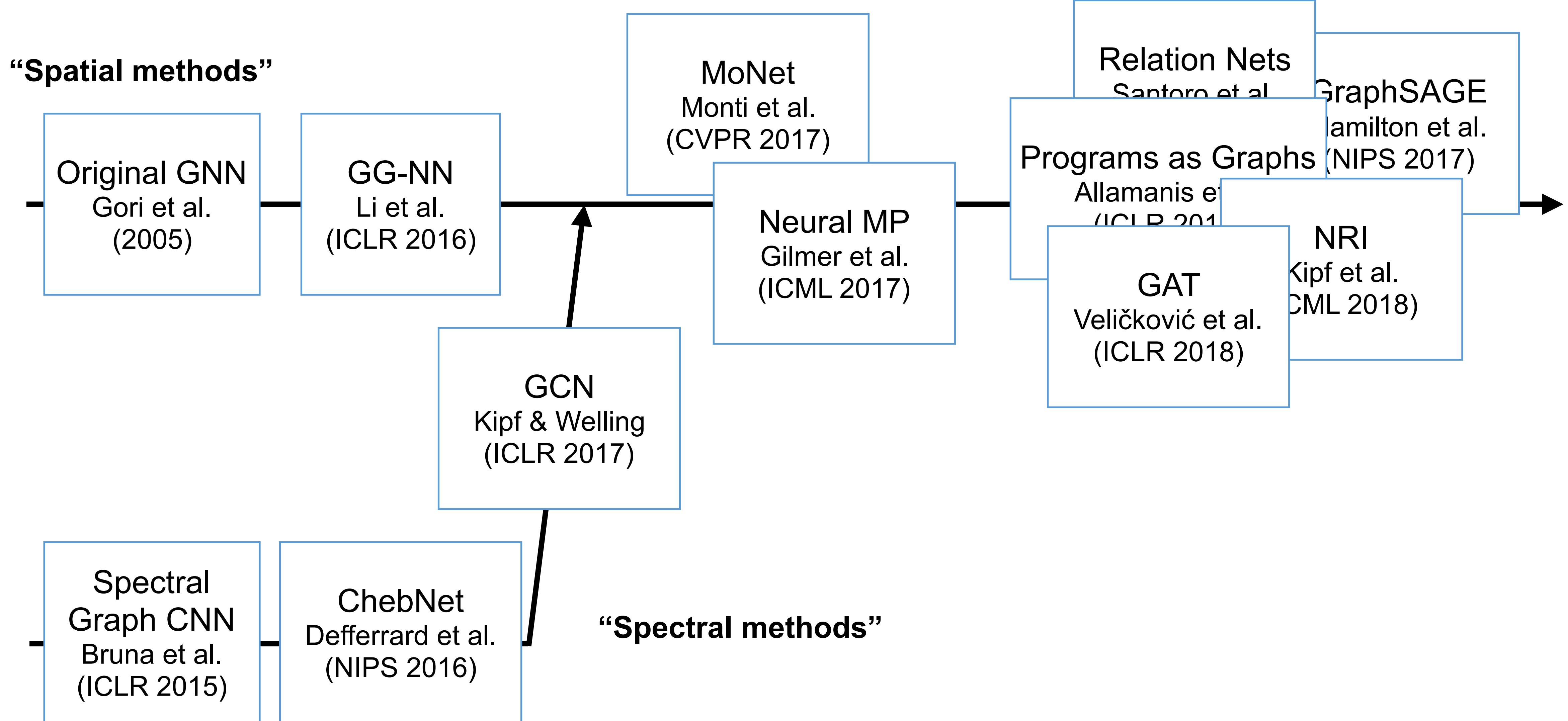
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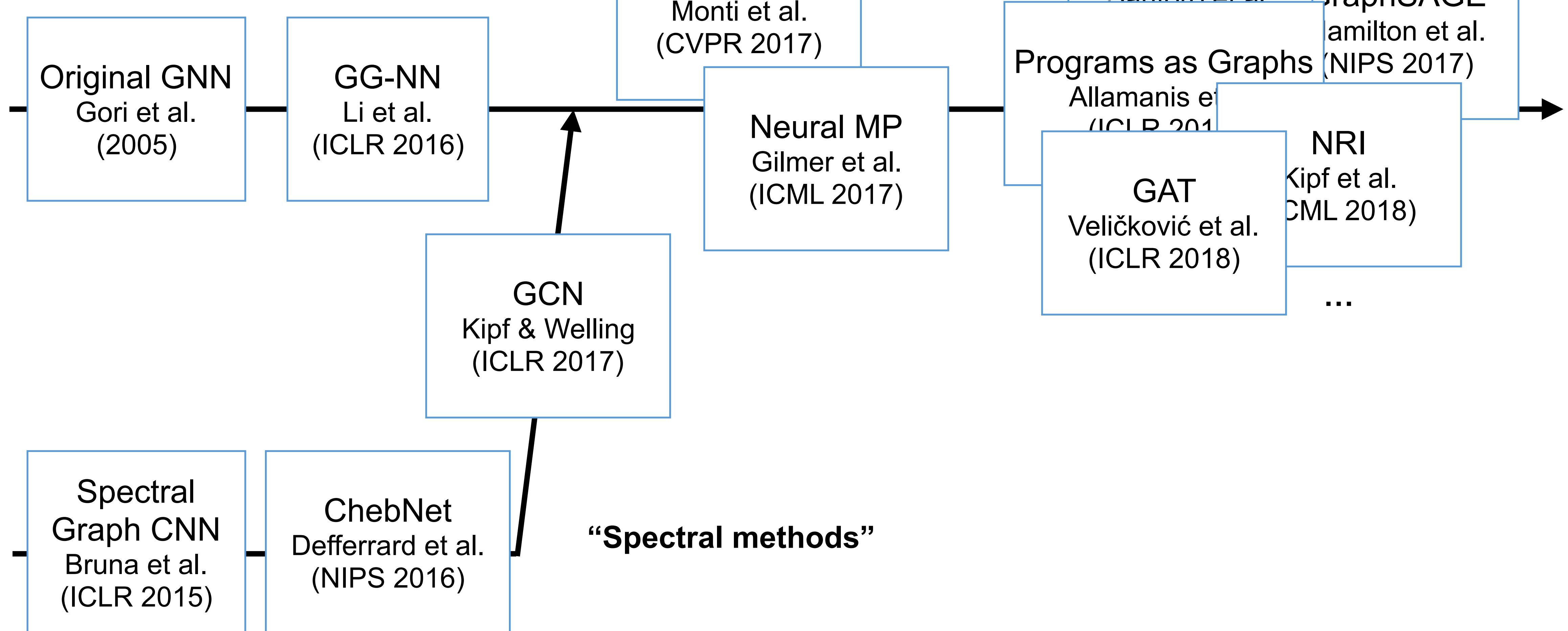
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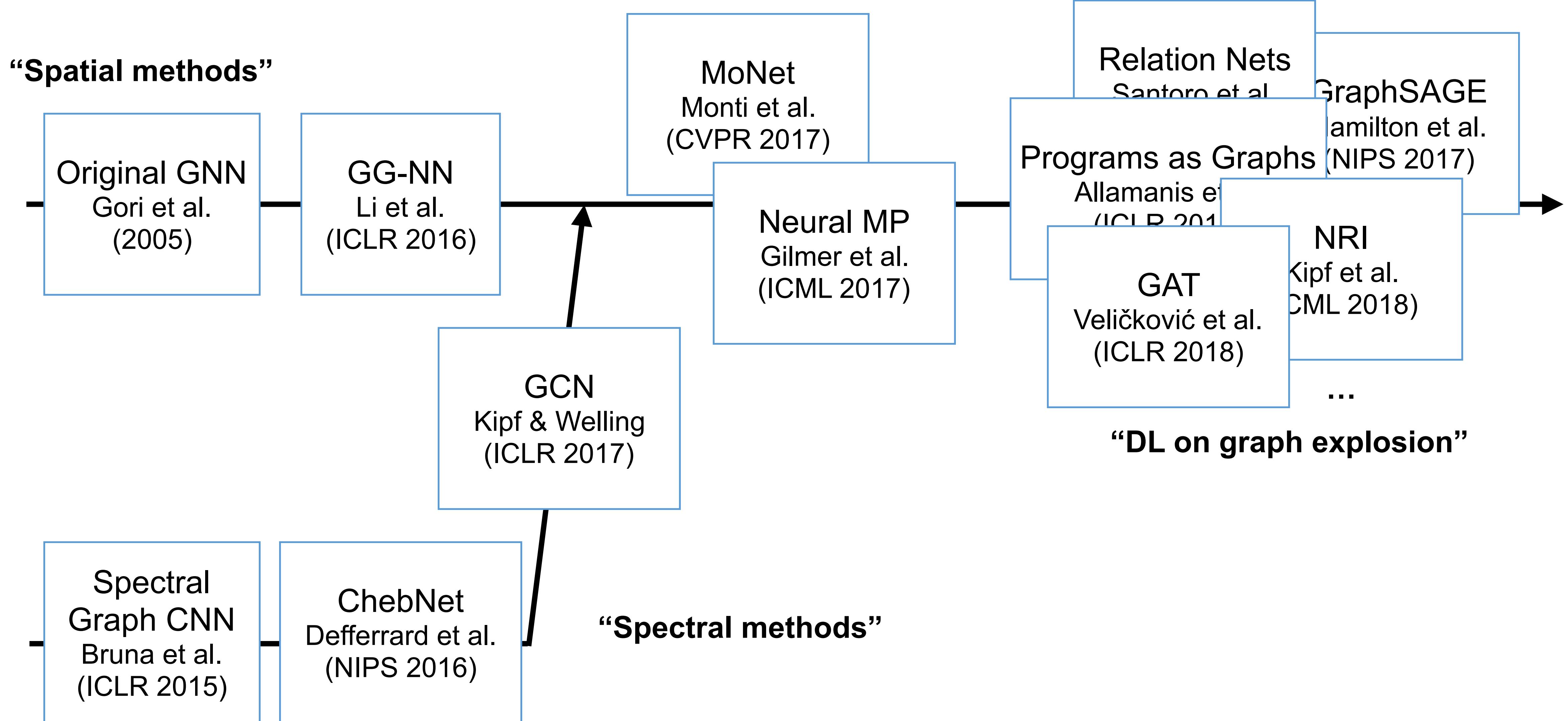
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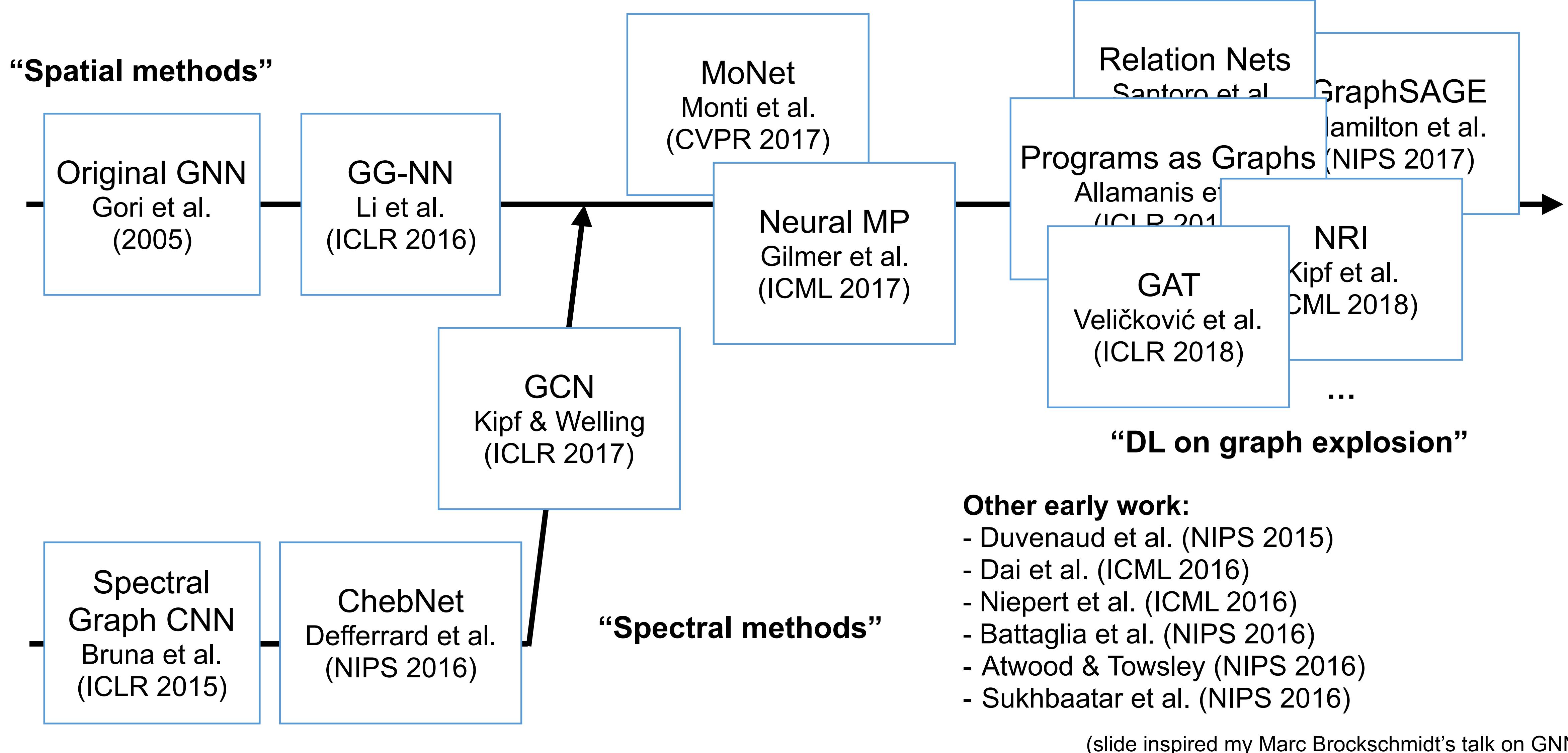
(slide inspired by Marc Brockschmidt's talk on GNNs)

# A brief history of graph neural nets



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# A brief history of graph neural nets



# **Part 2: Application to “classical” network problems**

**Node classification**

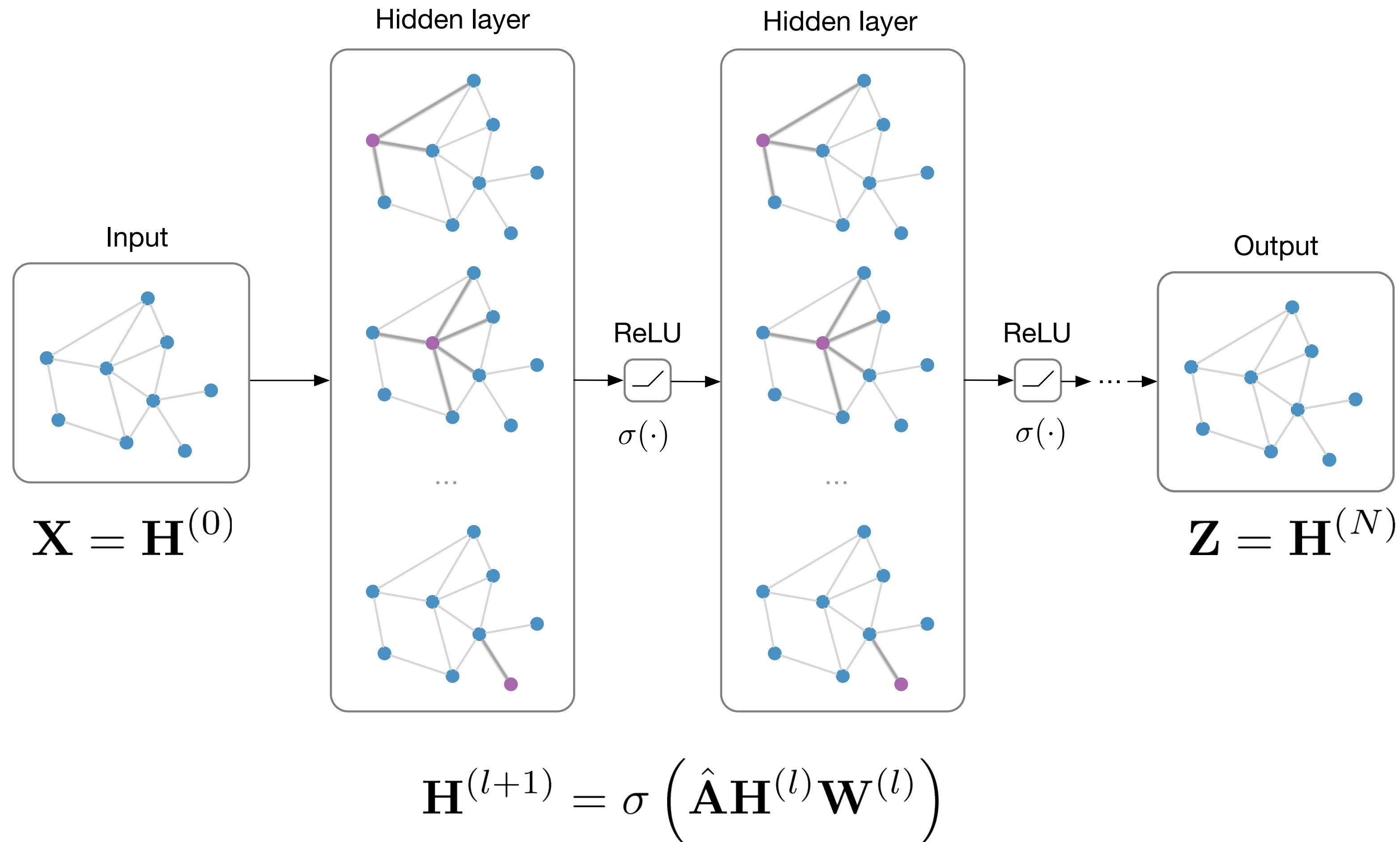
**Graph classification**

**Link prediction**



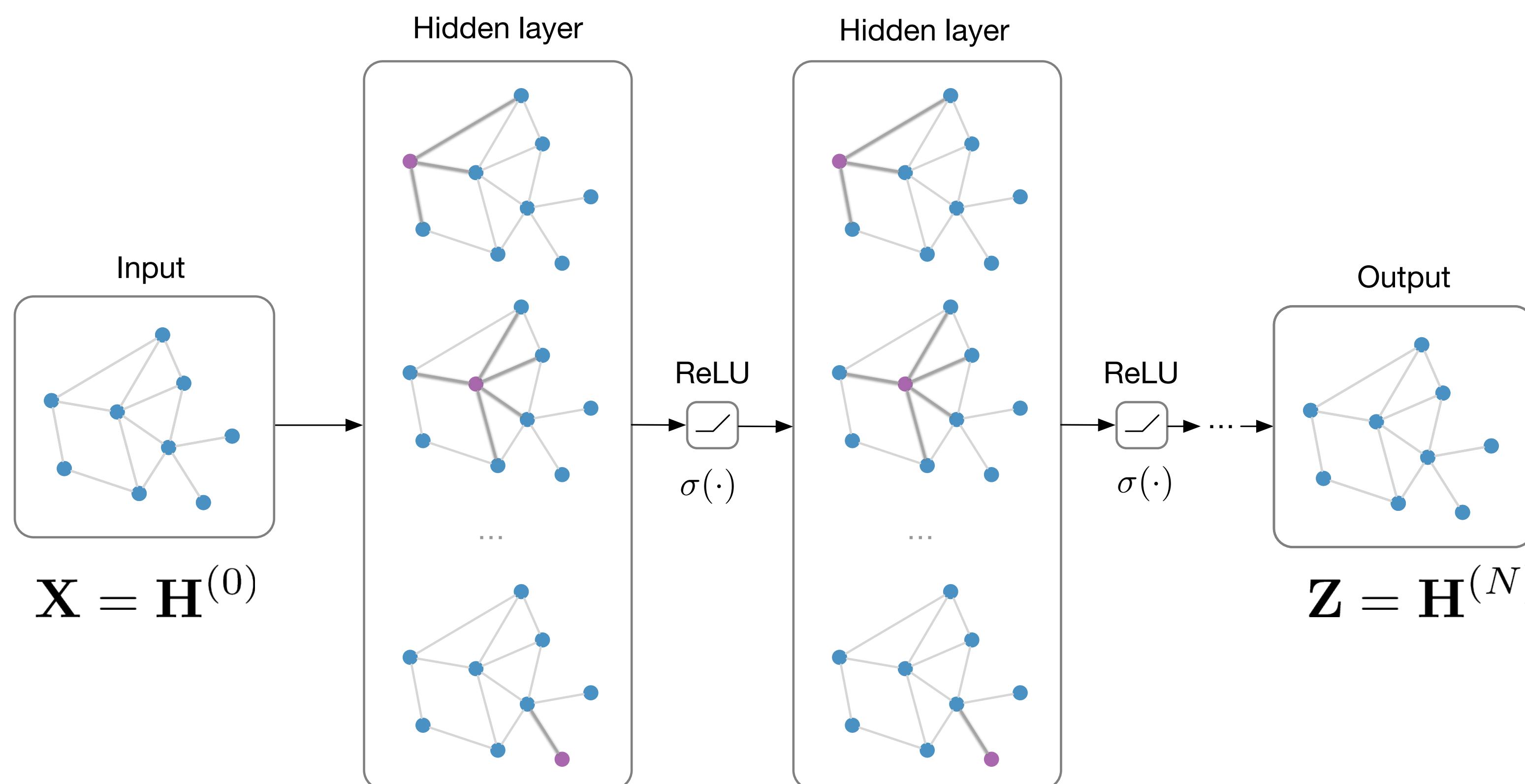
# One fits all: Classification and link prediction with GNNs/GCNs

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



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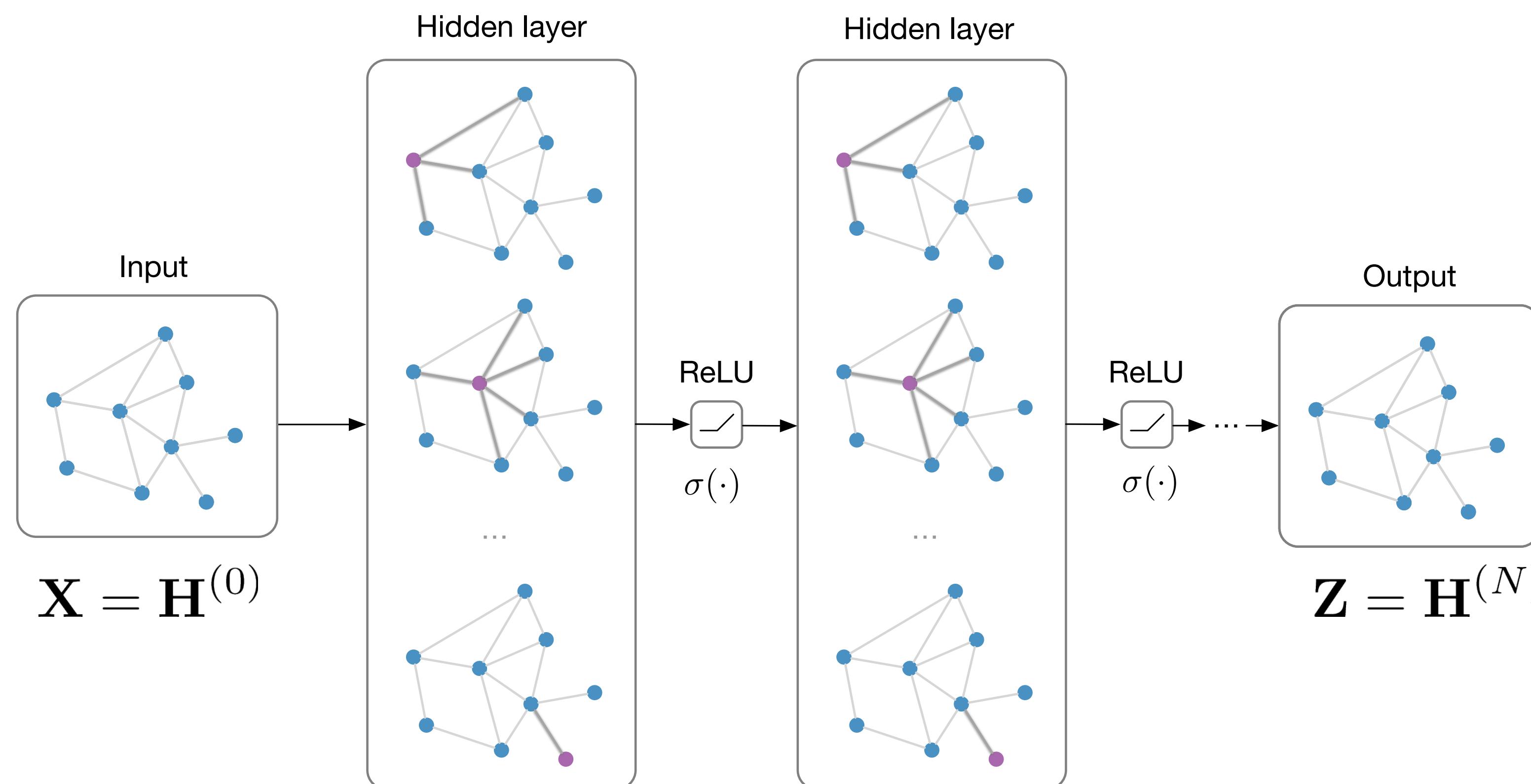


$$\mathbf{H}^{(l+1)} = \sigma \left( \hat{\mathbf{A}} \mathbf{H}^{(l)} \mathbf{W}^{(l)} \right)$$

**Node classification:**  
softmax( $\mathbf{z}_n$ )  
e.g. Kipf & Welling (ICLR 2017)

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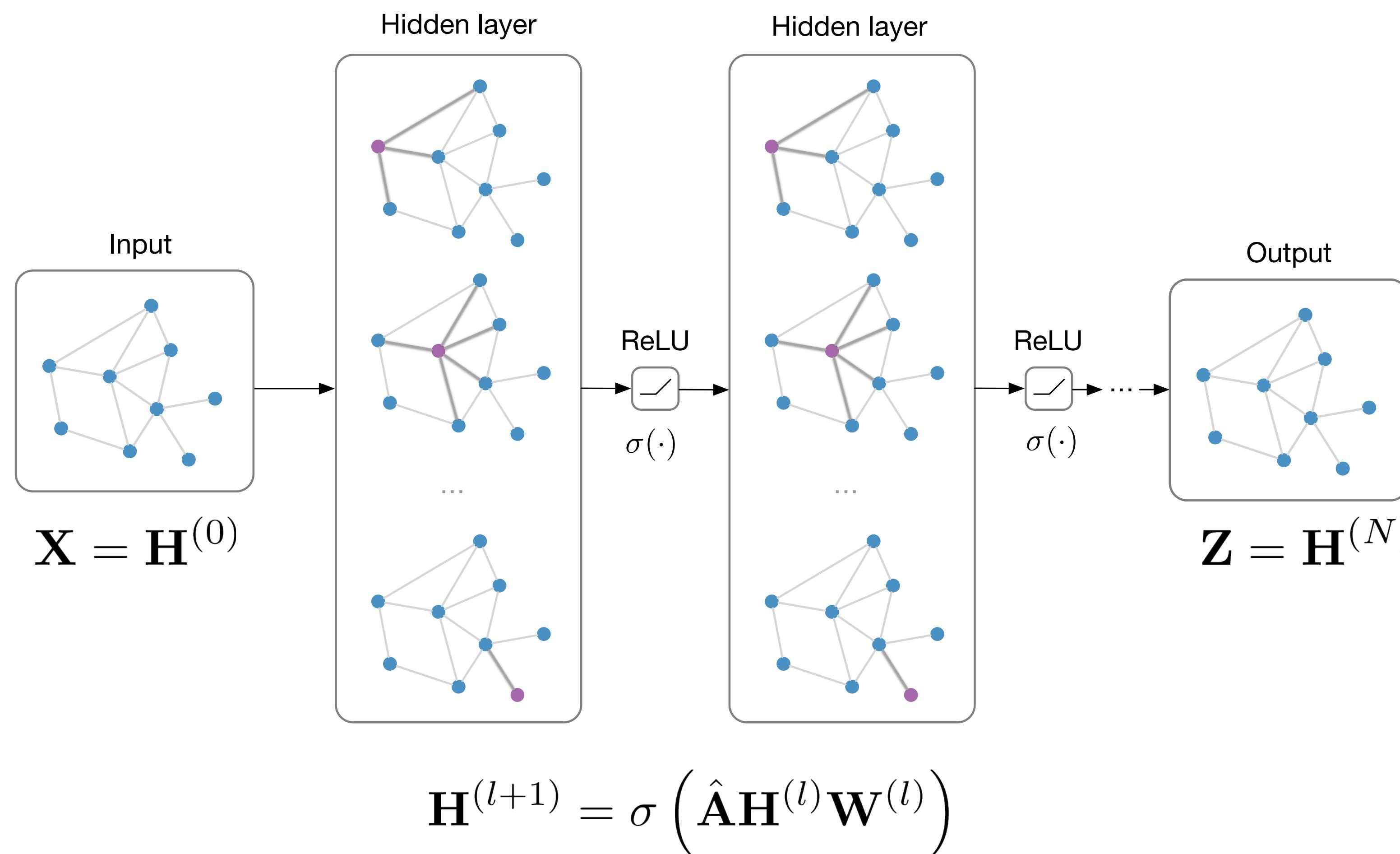
**Graph classification:**

$$\text{softmax}(\sum_n \mathbf{z}_n)$$

e.g. Duvenaud et al. (NIPS 2015)

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**Link prediction:**

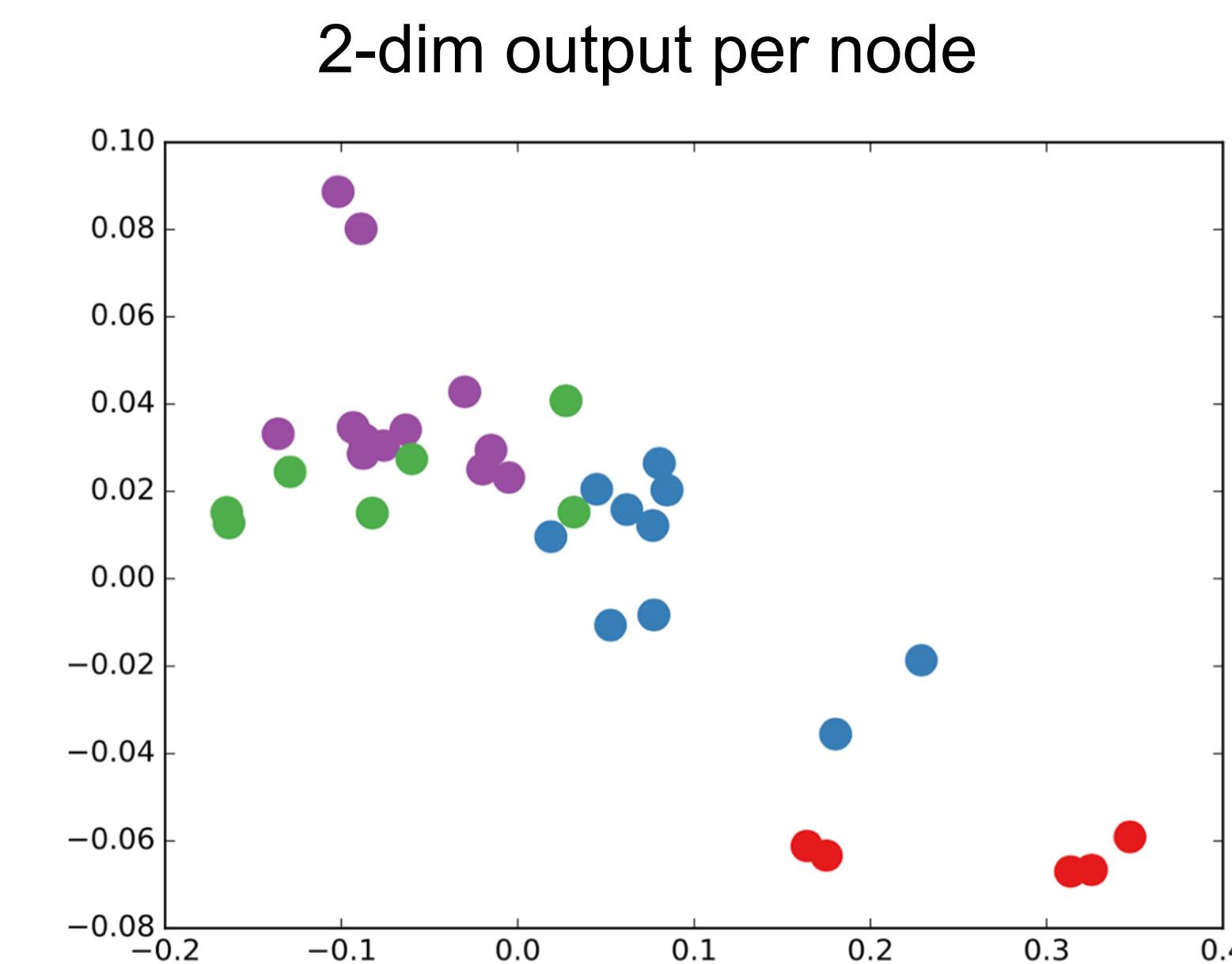
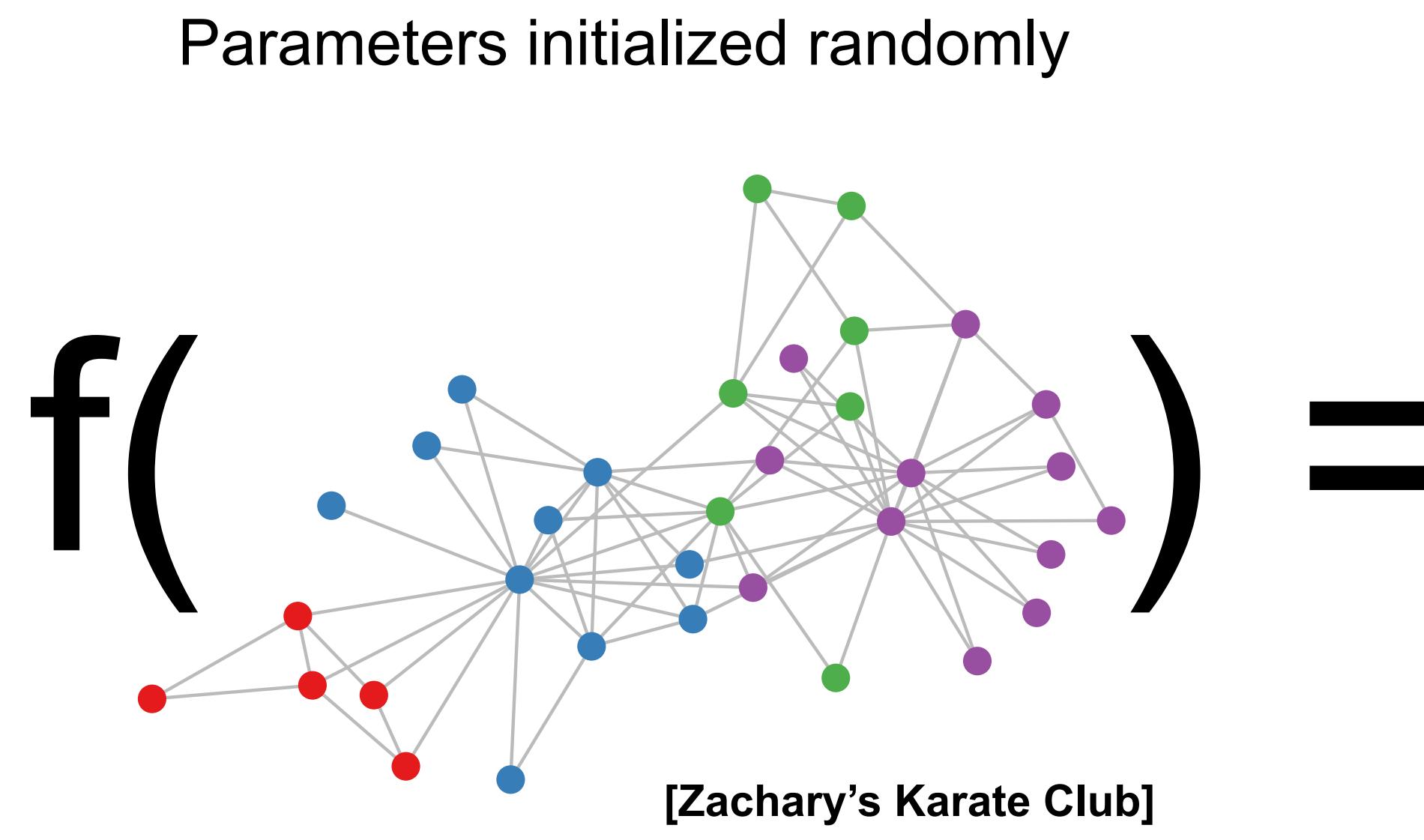
$$p(A_{ij}) = \sigma(\mathbf{z}_i^T \mathbf{z}_j)$$

Kipf & Welling (NIPS BDL 2016)

“Graph Auto-Encoders”

# What do learned representations look like?

Forward pass through **untrained** 3-layer GCN model



# Semi-supervised classification on graphs

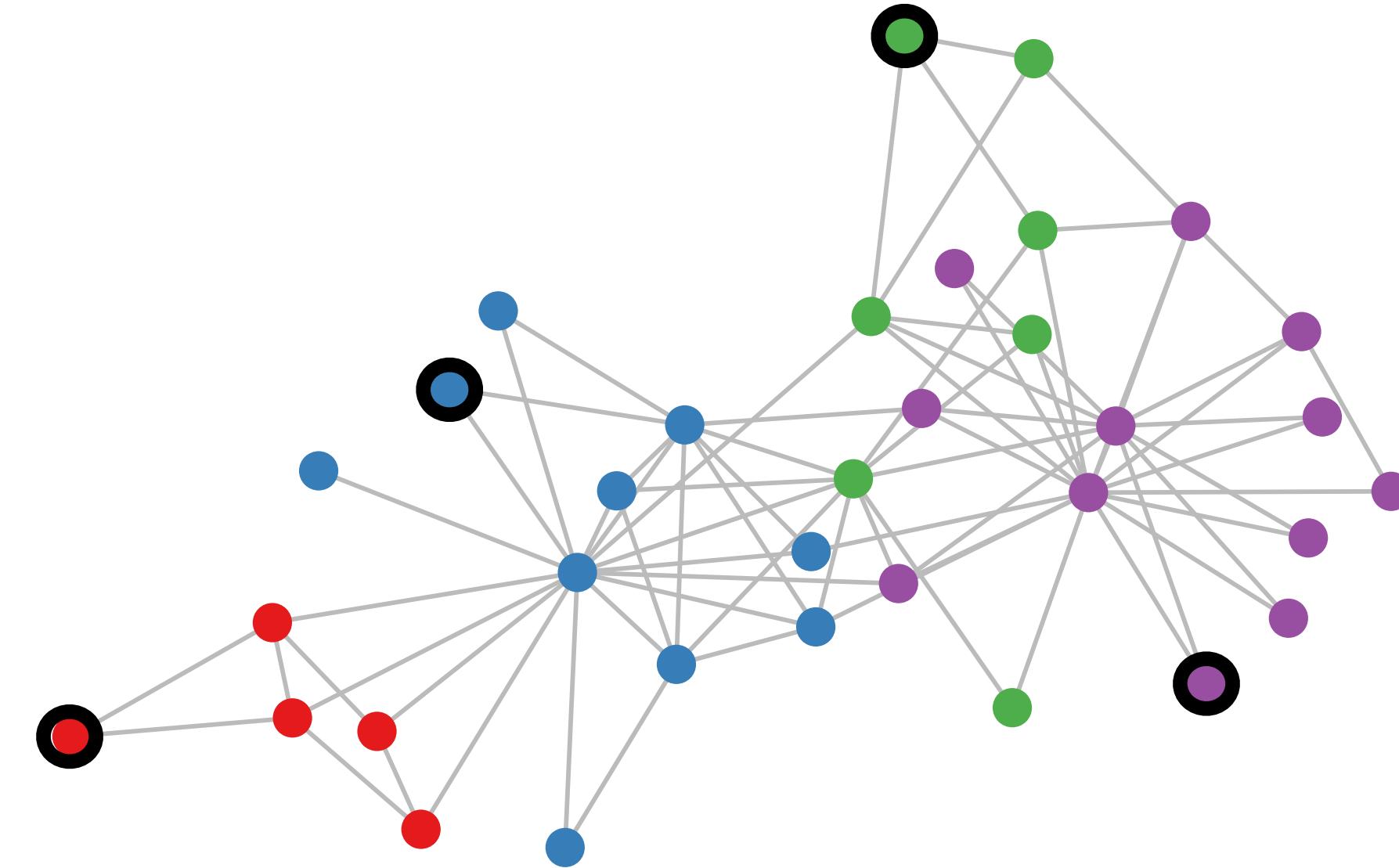
## Setting:

Some nodes are labeled (black circle)

All other nodes are unlabeled

## Task:

Predict node label of unlabeled nodes



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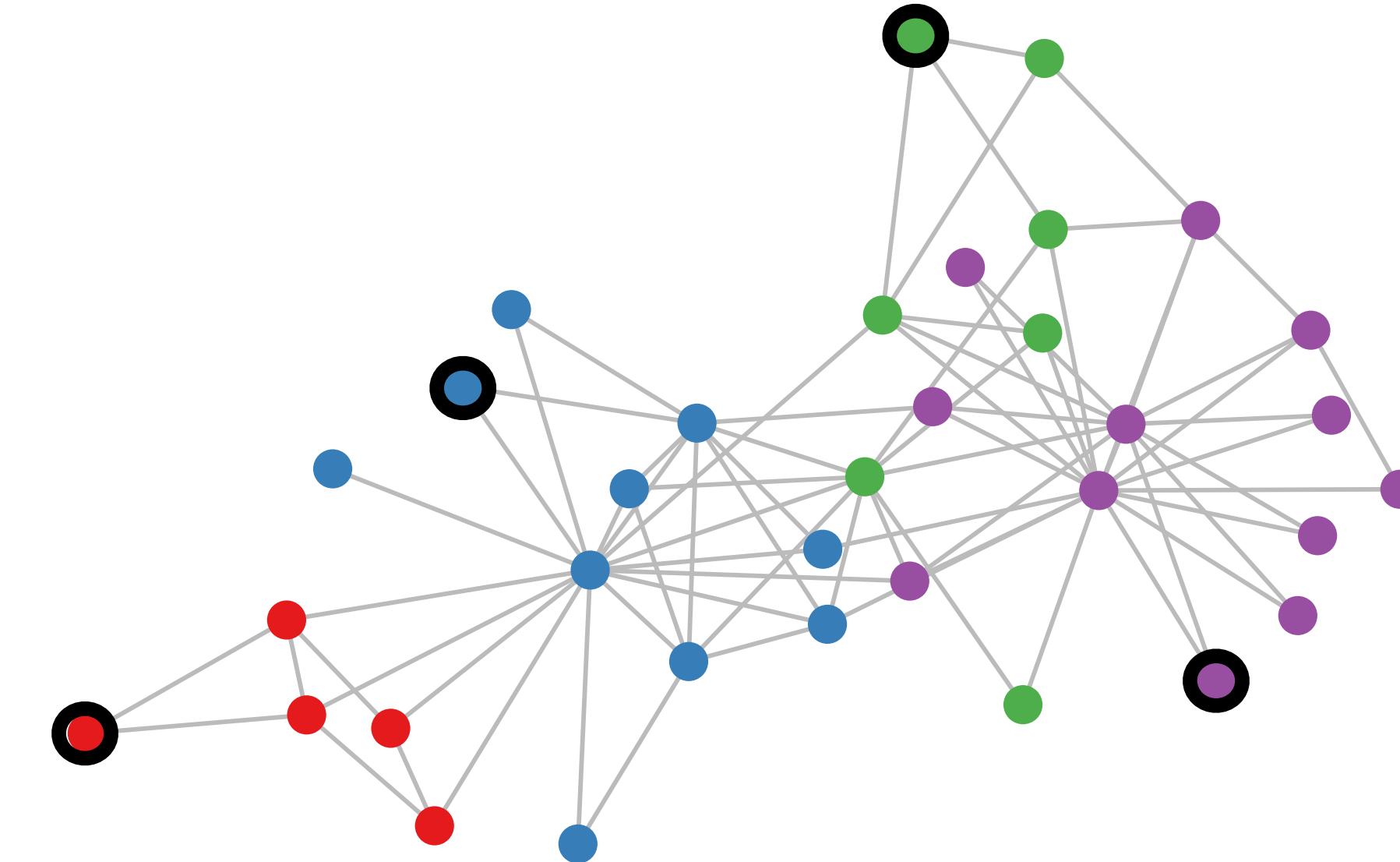
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Evaluate loss on labeled nodes only:

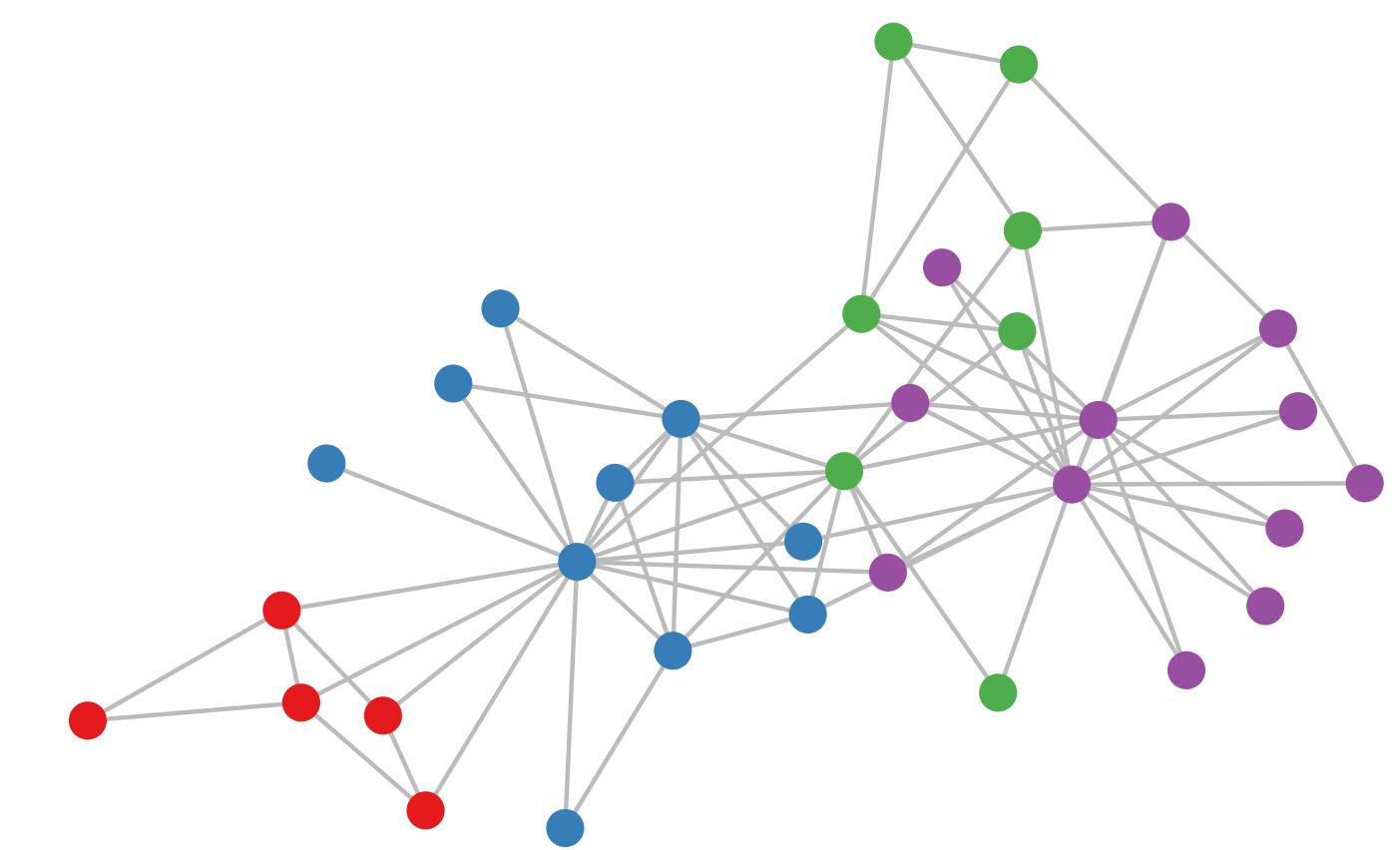
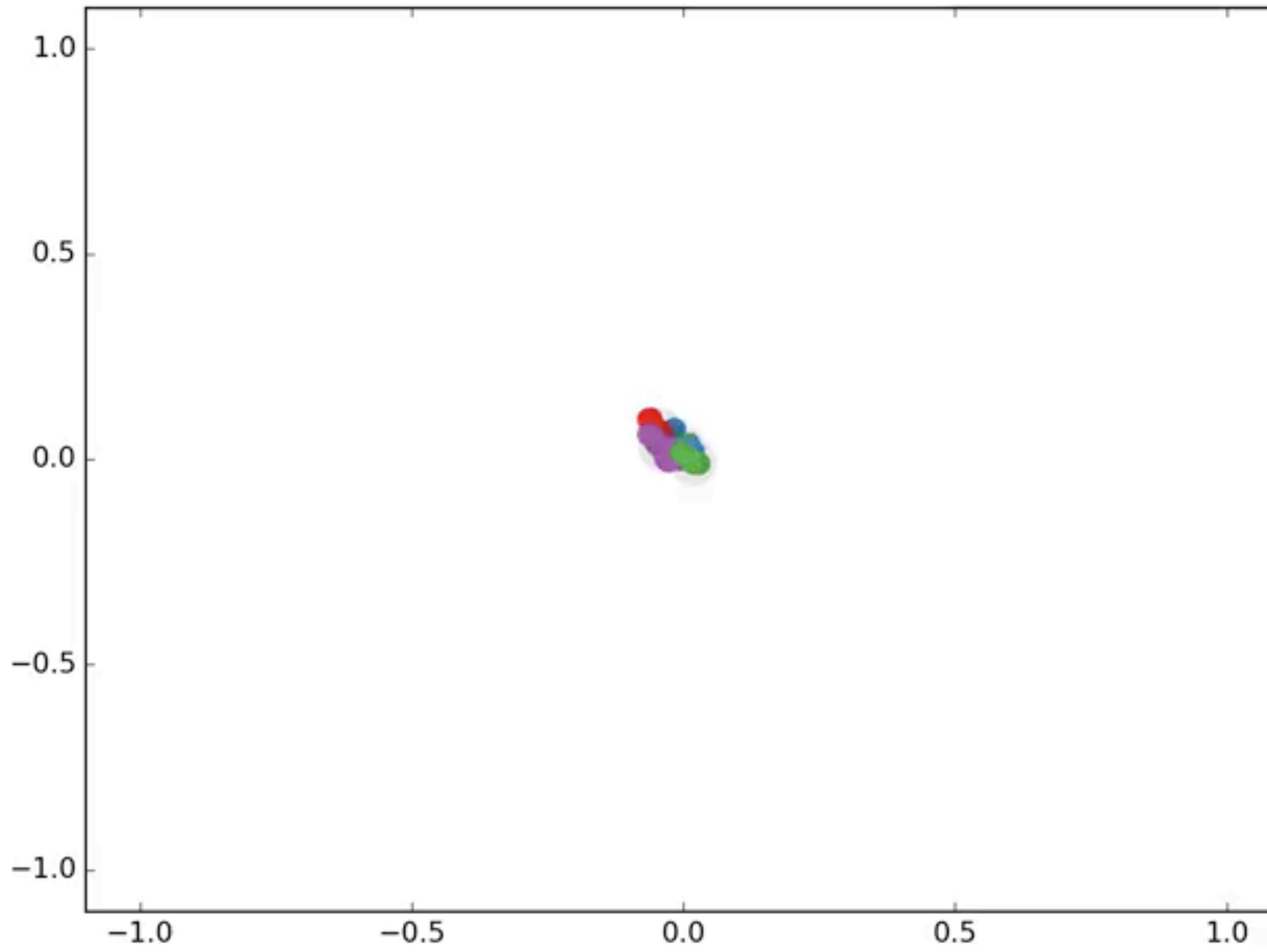
$$\mathcal{L} = - \sum_{l \in \mathcal{Y}_L} \sum_{f=1}^F Y_{lf} \ln Z_{lf}$$

$\mathcal{Y}_L$  set of labeled node indices

$\mathbf{Y}$  label matrix

$\mathbf{Z}$  GCN output (after softmax)

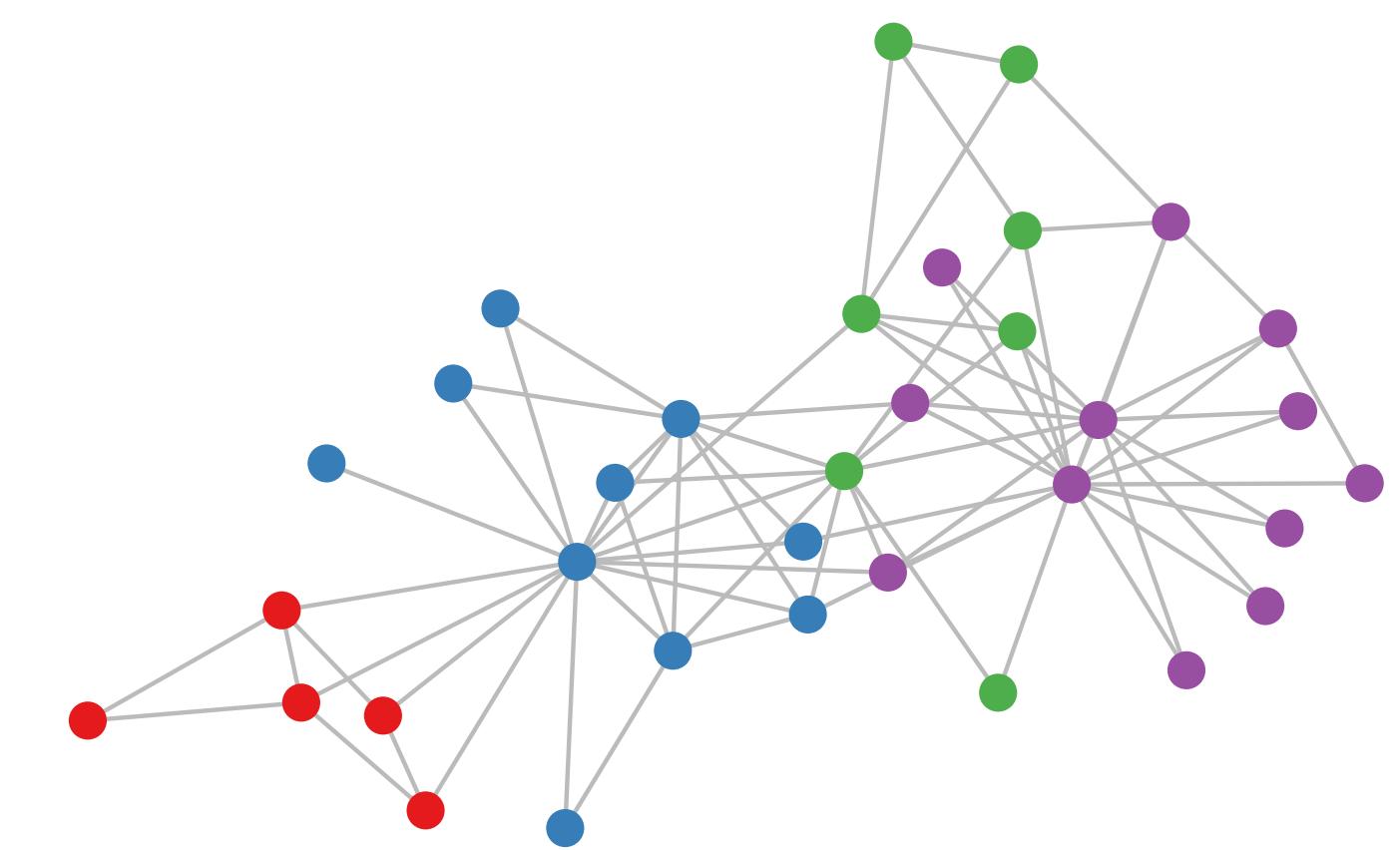
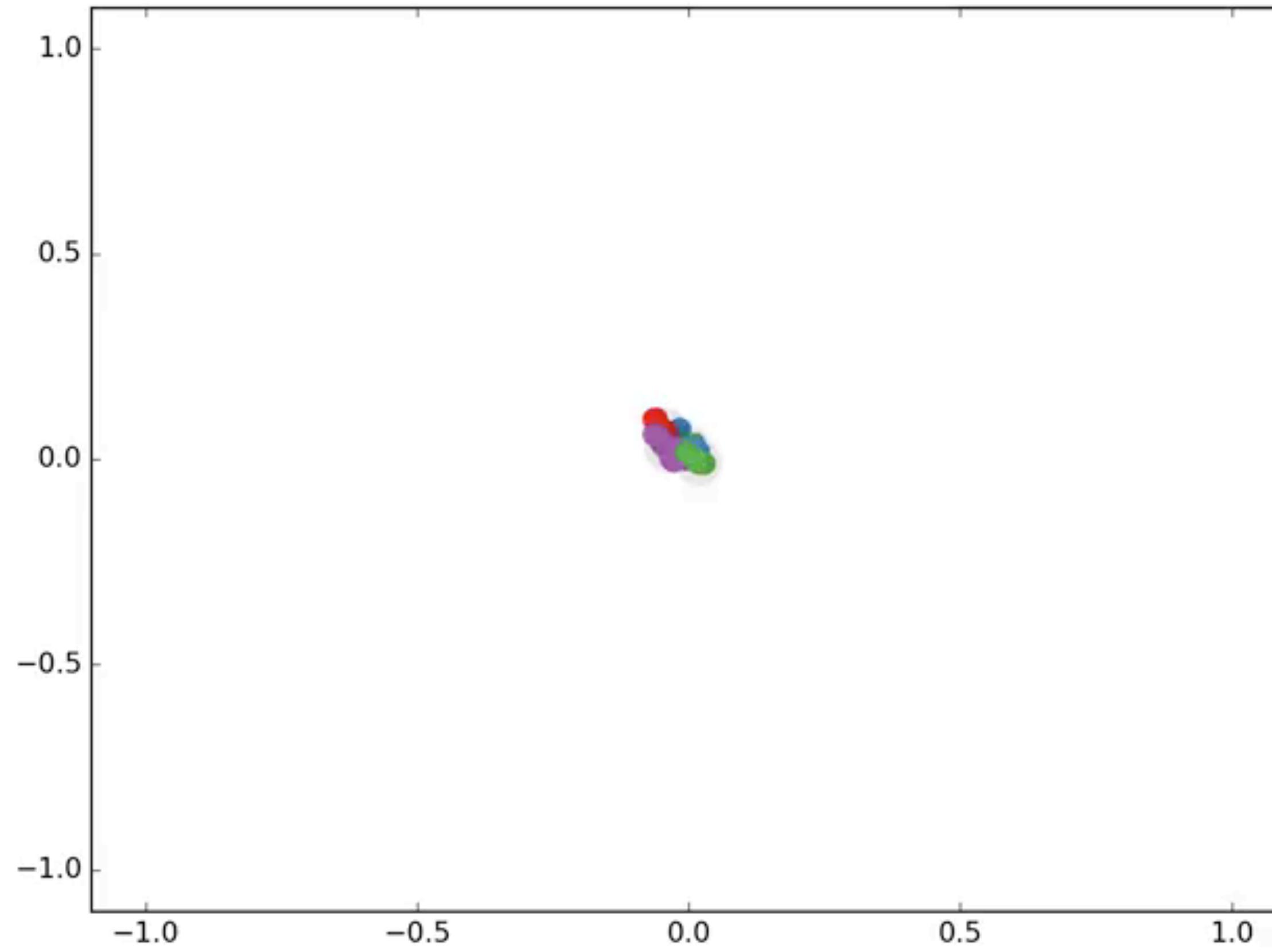
# Toy example (semi-supervised learning)



**Video also available here:**

<http://tkipf.github.io/graph-convolutional-networks>

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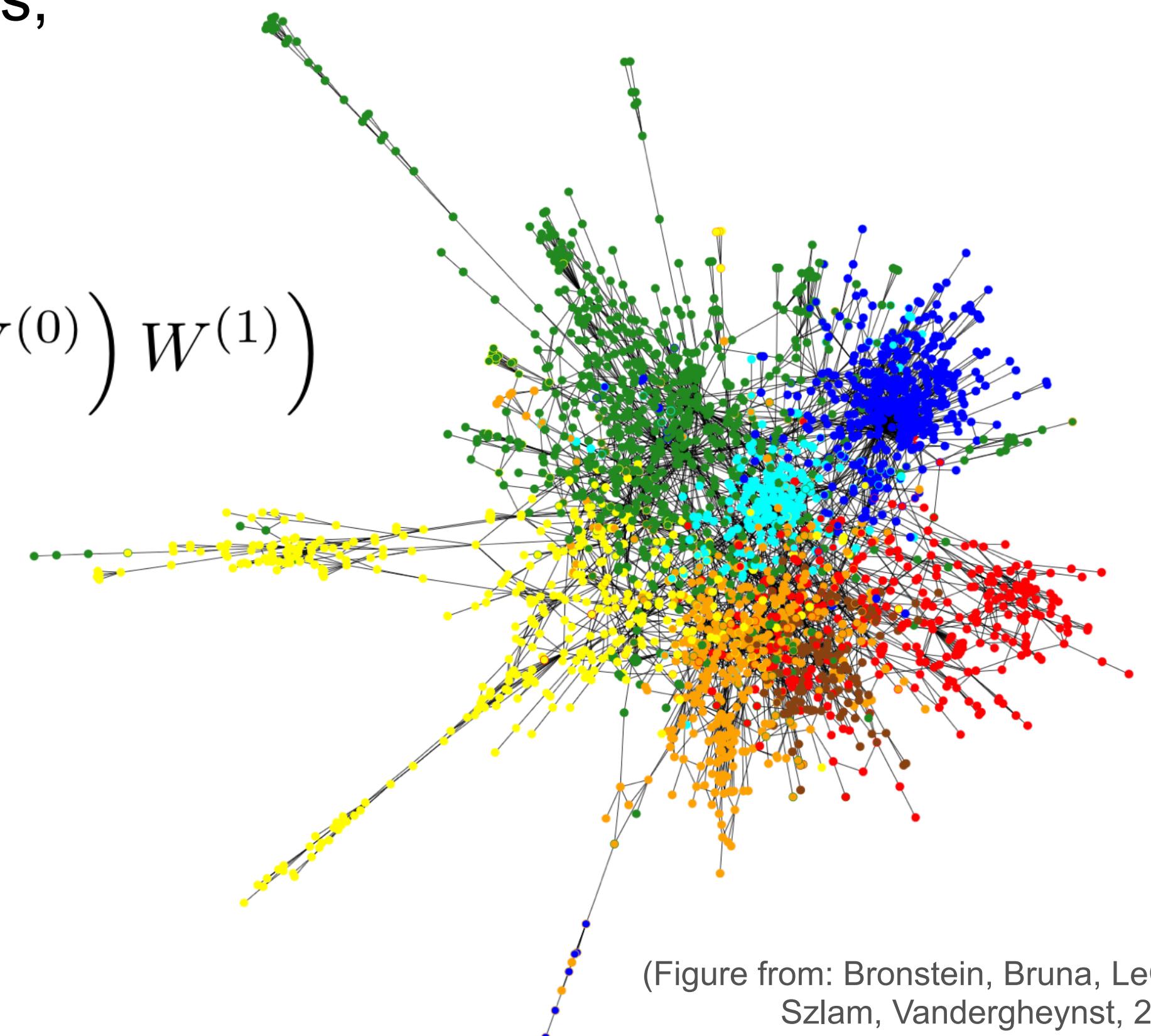
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# Application: Classification on citation networks

**Input:** Citation networks (nodes are papers, edges are citation links,  
optionally bag-of-words features on nodes)

**Target:** Paper category (e.g. stat.ML, cs.LG, ...)

**Model:** 2-layer GCN     $Z = f(X, A) = \text{softmax}\left(\hat{A} \text{ReLU}\left(\hat{A}XW^{(0)}\right) W^{(1)}\right)$



(Figure from: Bronstein, Bruna, LeCun, Szlam, Vandergheynst, 2016)

Kipf & Welling, Semi-Supervised Classification with Graph Convolutional Networks, ICLR 2017

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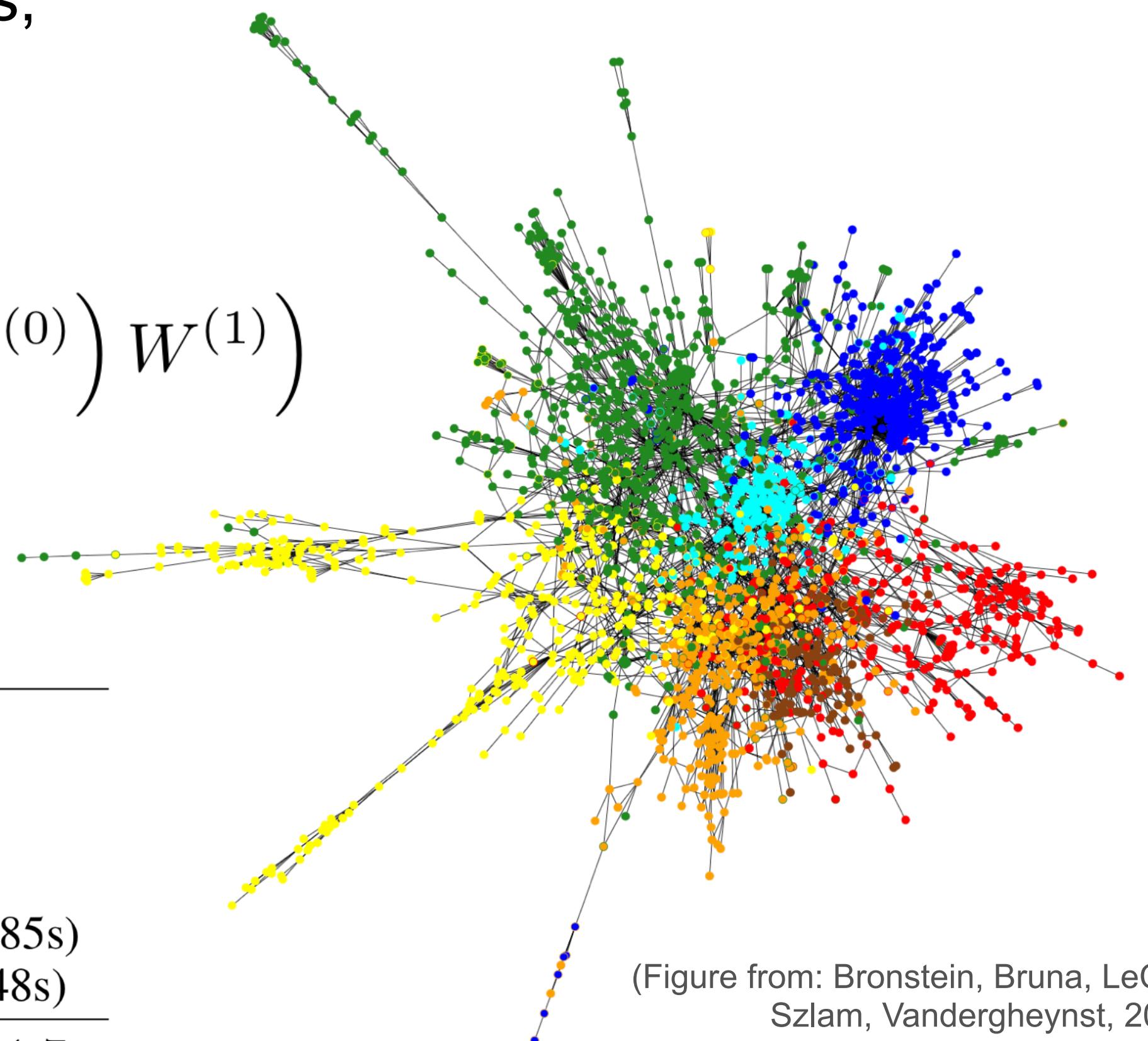
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**Classification results (accuracy)**

Method	Citeseer	Cora	Pubmed	NELL
ManiReg [3]	60.1	59.5	70.7	21.8
SemiEmb [24]	59.6	59.0	71.1	26.7
LP [27]	45.3	68.0	63.0	26.5
DeepWalk [18]	43.2	67.2	65.3	58.1
Planetoid* [25]	64.7 (26s)	75.7 (13s)	77.2 (25s)	61.9 (185s)
<b>GCN (this paper)</b>	<b>70.3 (7s)</b>	<b>81.5 (4s)</b>	<b>79.0 (38s)</b>	<b>66.0 (48s)</b>
GCN (rand. splits)	$67.9 \pm 0.5$	$80.1 \pm 0.5$	$78.9 \pm 0.7$	$58.4 \pm 1.7$

no input features



(Figure from: Bronstein, Bruna, LeCun, Szlam, Vandergheynst, 2016)

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# **Part 3: Emerging research directions for structured deep models**

**Latent graph inference**

**Deep generative models for graphs**

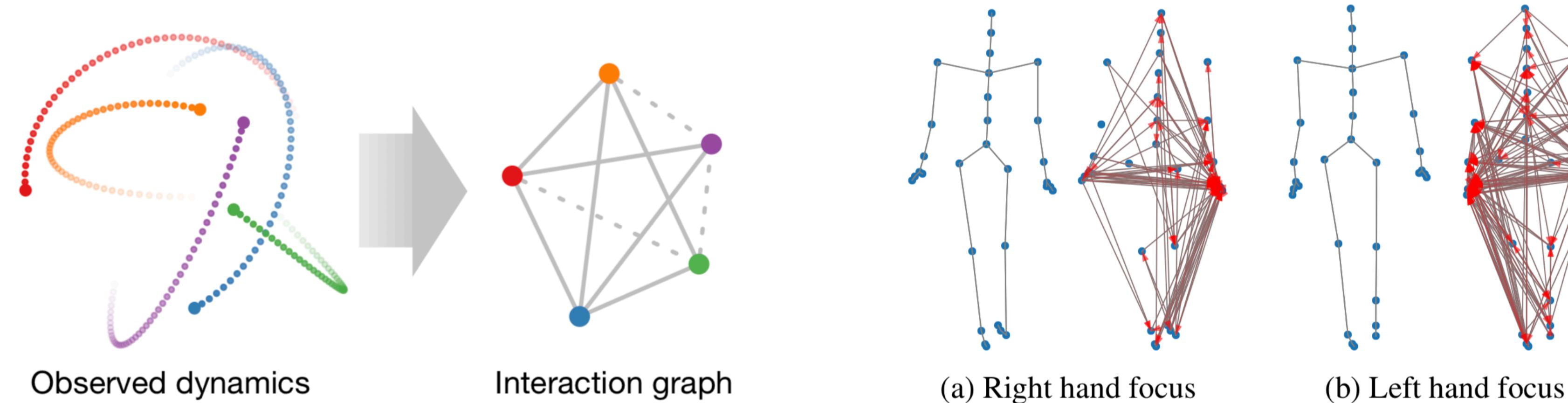
# Latent graph inference

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## Neural Relational Inference for Interacting Systems

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Thomas Kipf<sup>\* 1</sup> Ethan Fetaya<sup>\* 2 3</sup> Kuan-Chieh Wang<sup>2 3</sup> Max Welling<sup>1 4</sup> Richard Zemel<sup>2 3 4</sup>

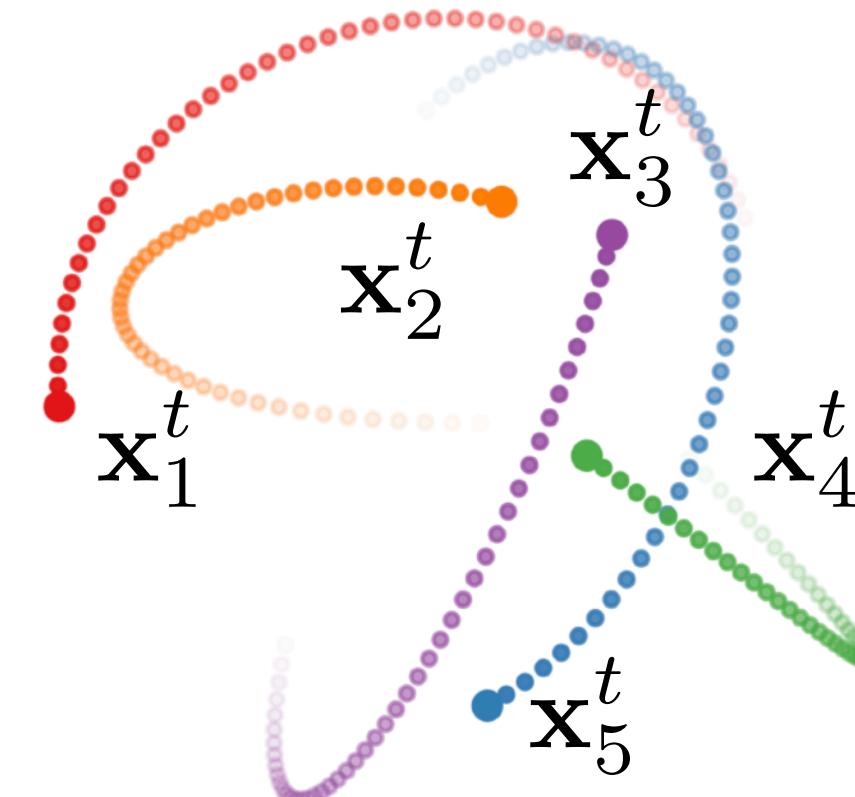


To be presented at ICML 2018!

# Motivation: Learning physical dynamics

Need to model **interactions** and their **effect on dynamics**

**Simple example:**



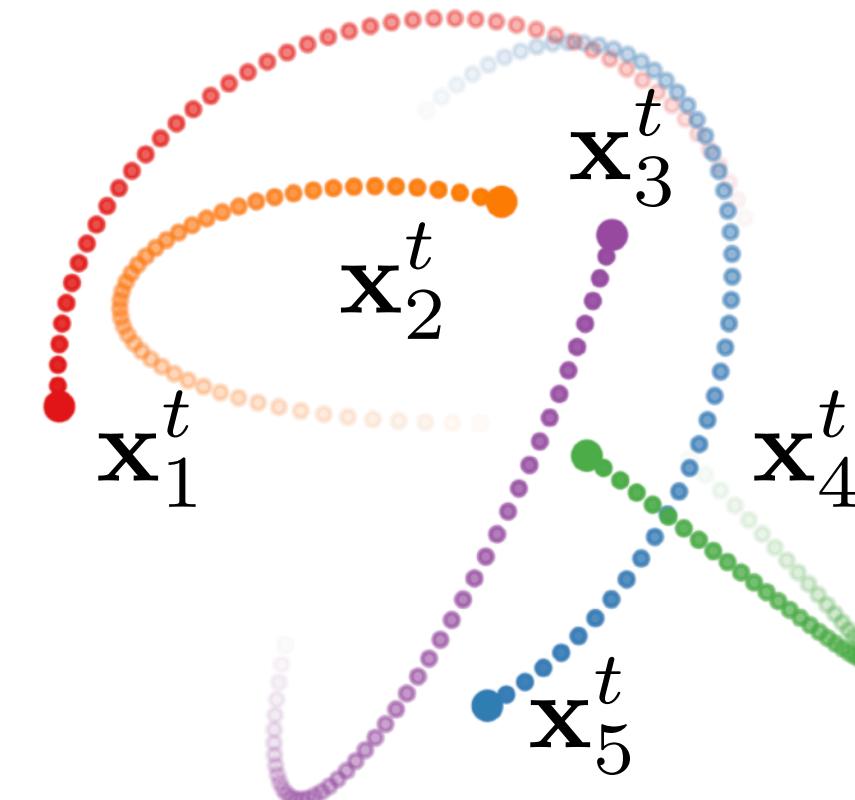
Observed dynamics

- 5 particles + their trajectories  $\mathbf{x}_i^t$
- Concatenate feature vectors
$$\mathbf{x}^t = [\mathbf{x}_1^t, \mathbf{x}_2^t, \dots, \mathbf{x}_5^t]$$
- Feed into neural net
$$\mathbf{x}^{t+1} = \text{MLP}(\mathbf{x}^t) \text{ (or RNN)}$$

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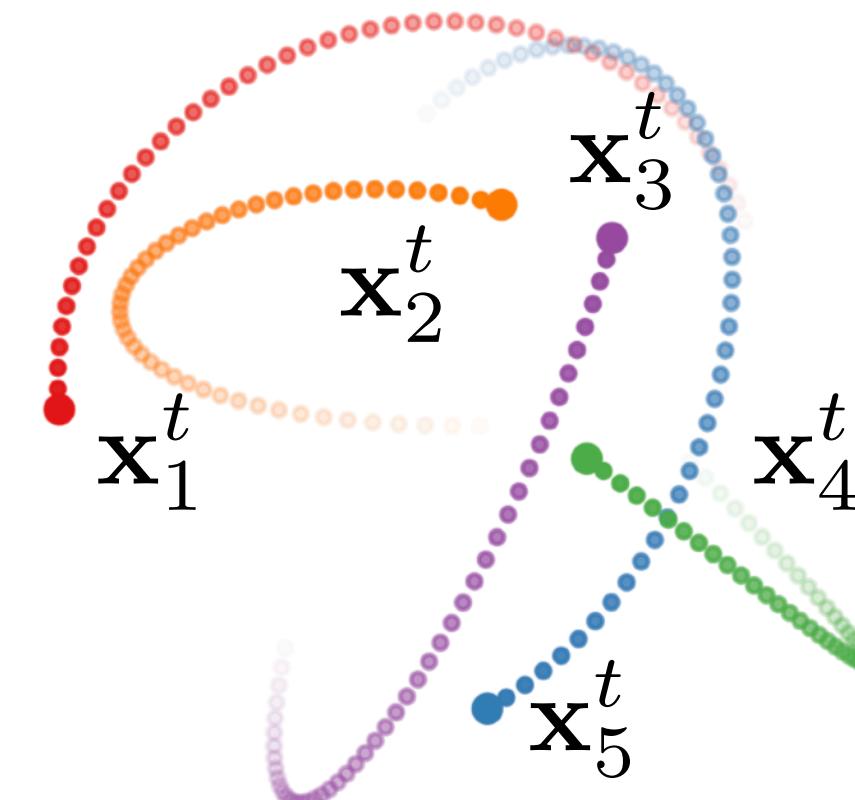
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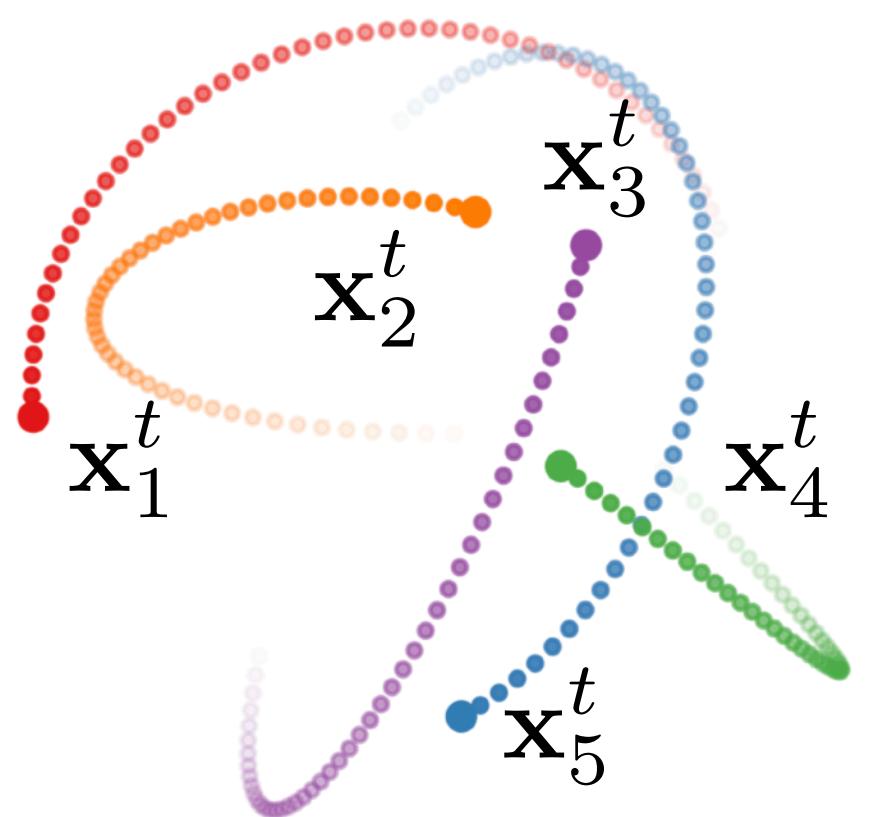
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**Works (somewhat), but we can do a lot better.**

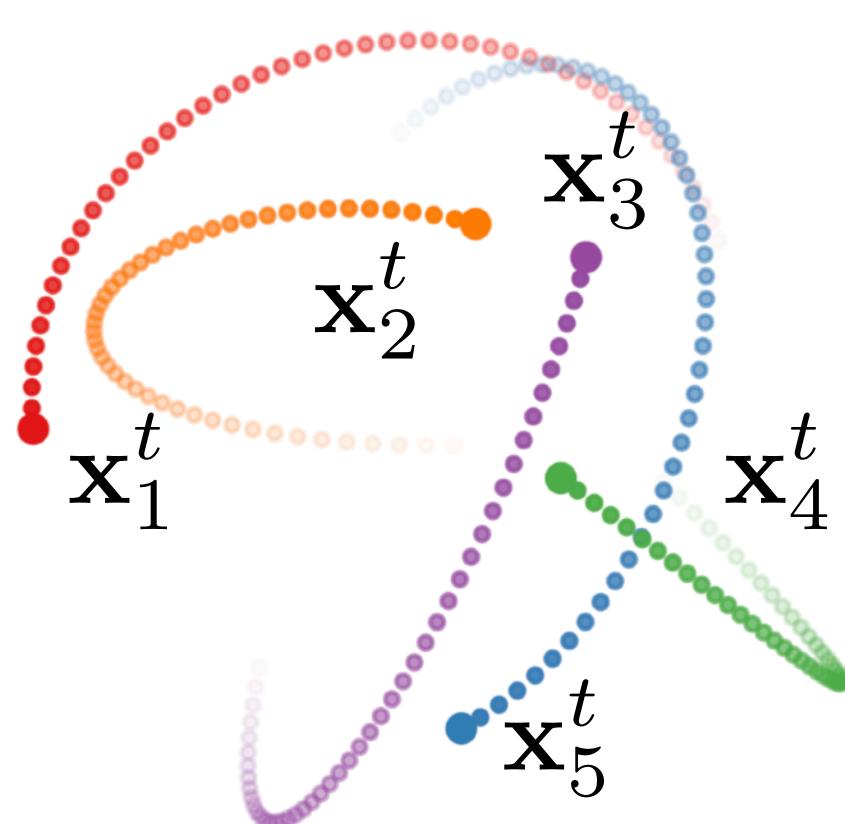
# A naïve model of Intuitive Physics

**Problems:**



Observed dynamics

# A naïve model of Intuitive Physics

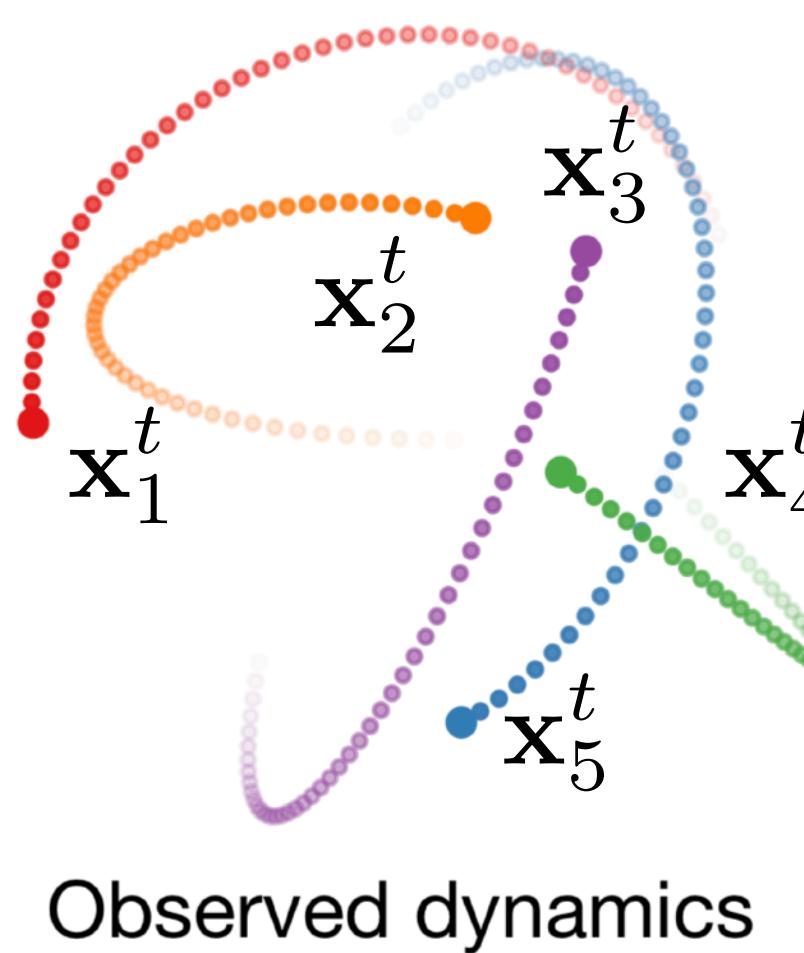


Observed dynamics

## Problems:

- Arbitrary ordering of nodes  
→ Need permutation equivariance

# A naïve model of Intuitive Physics

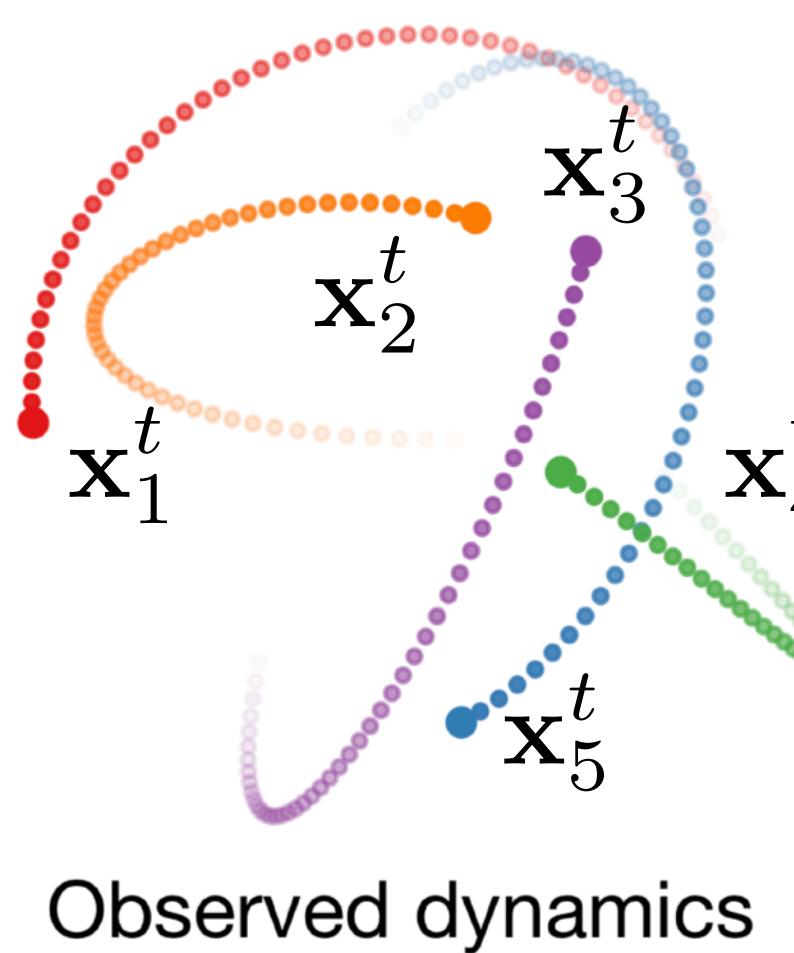


Observed dynamics

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  - For many fundamental physical systems, interactions are **pairwise**

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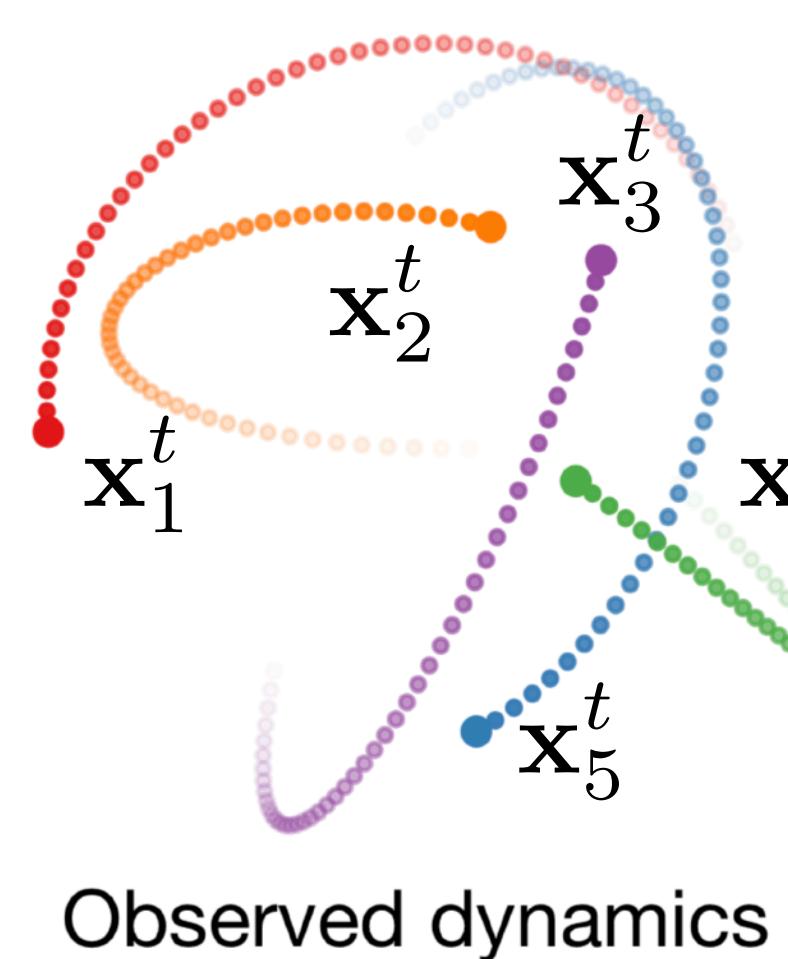
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**Structured neural models to the rescue!**

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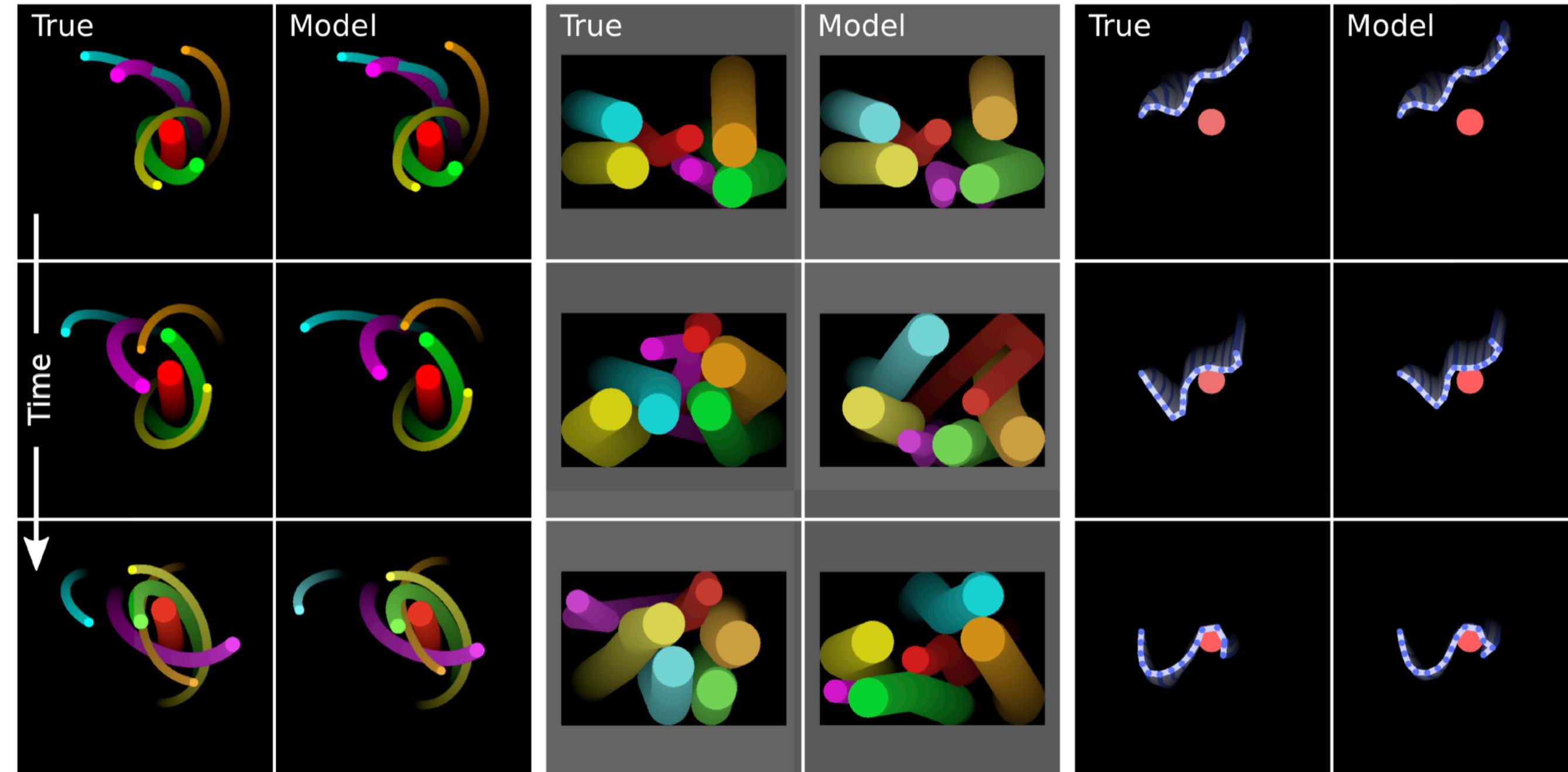
**Structured neural models to the rescue!**

**Graph Neural Networks (GNNs) are an ideal candidate.**

# GNNs for interacting systems

**Using GNNs, we can learn to model physical dynamics of interacting systems with very high precision**

**if** we know about the underlying **structure** of the interactions and their **types** (should there be different types)



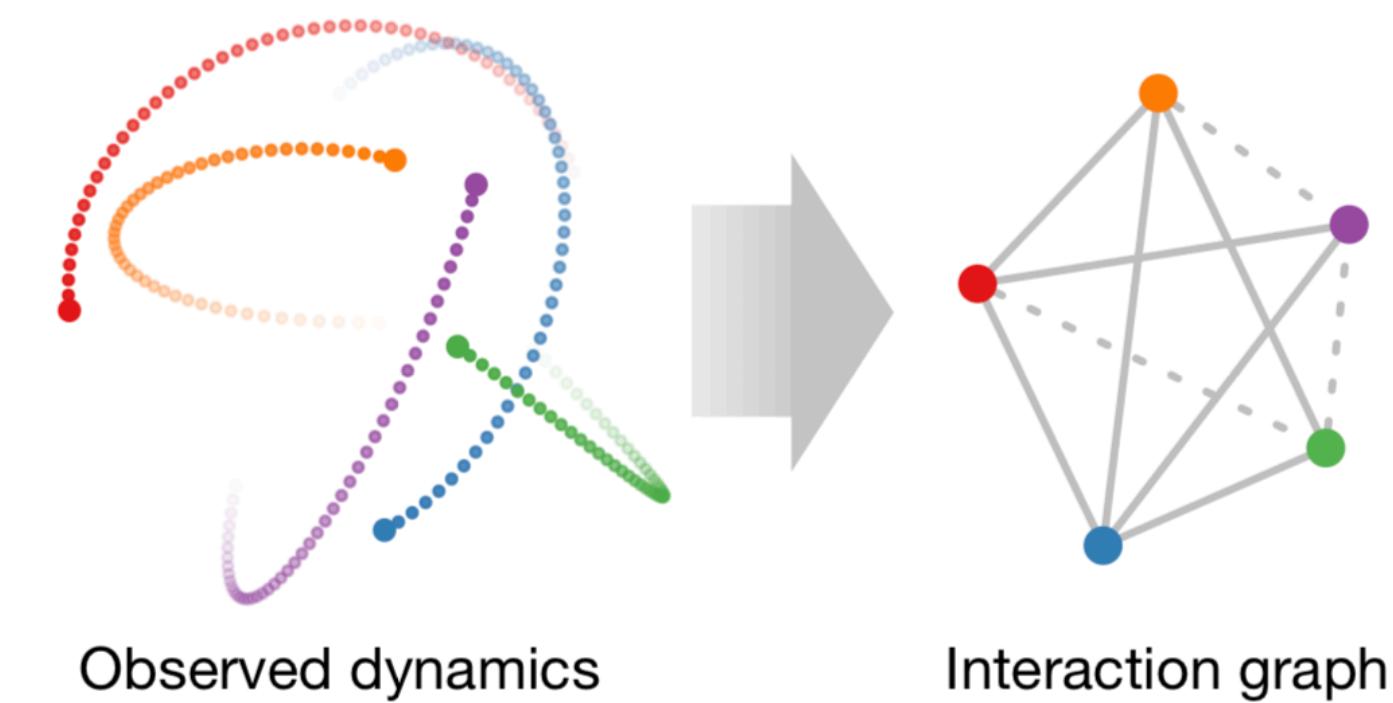
Battaglia et al., (NIPS 2016)

# Neural Relational Inference for Interacting Systems

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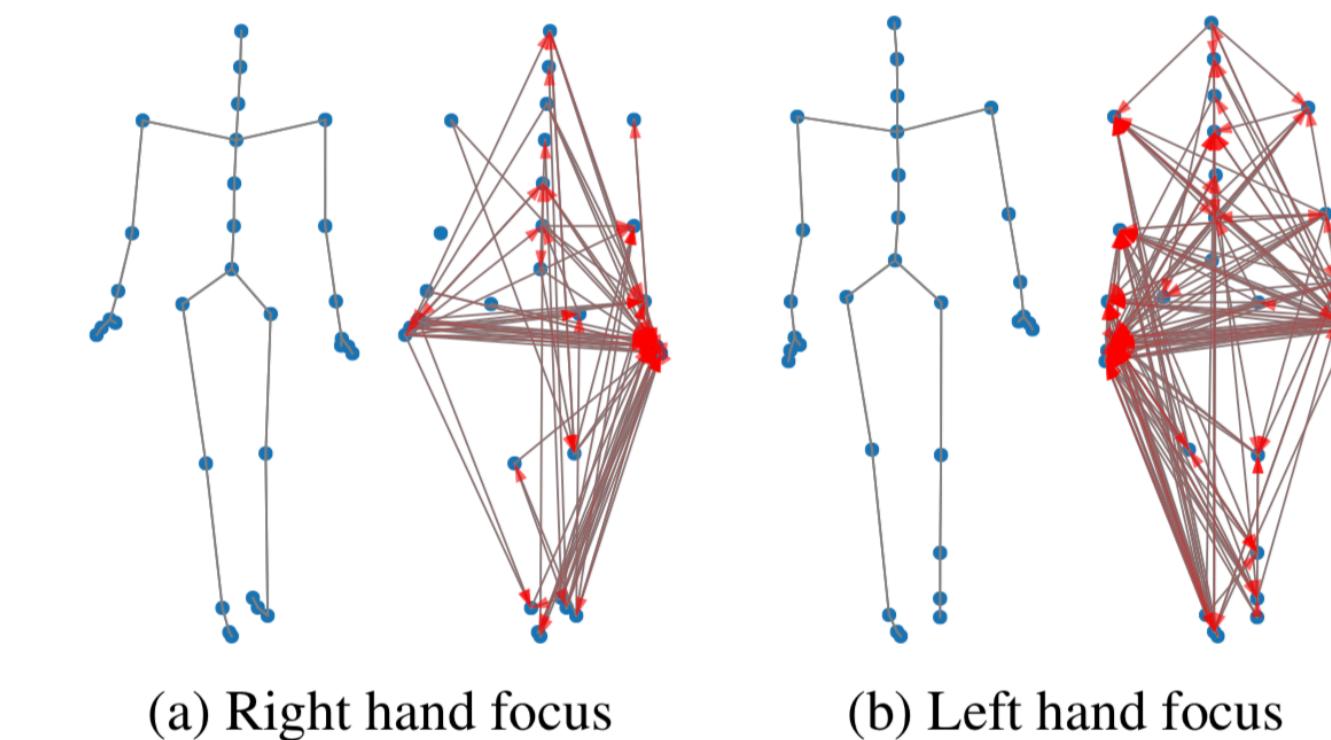
**Our work (ICML 2018):**

1. Learn dynamics of interacting system **without** knowing structure of interactions
2. Infer **latent interaction graph** (plus edge types) using a VAE
3. Applications for **physical systems, motion capture data and multi-agent systems**



Observed dynamics

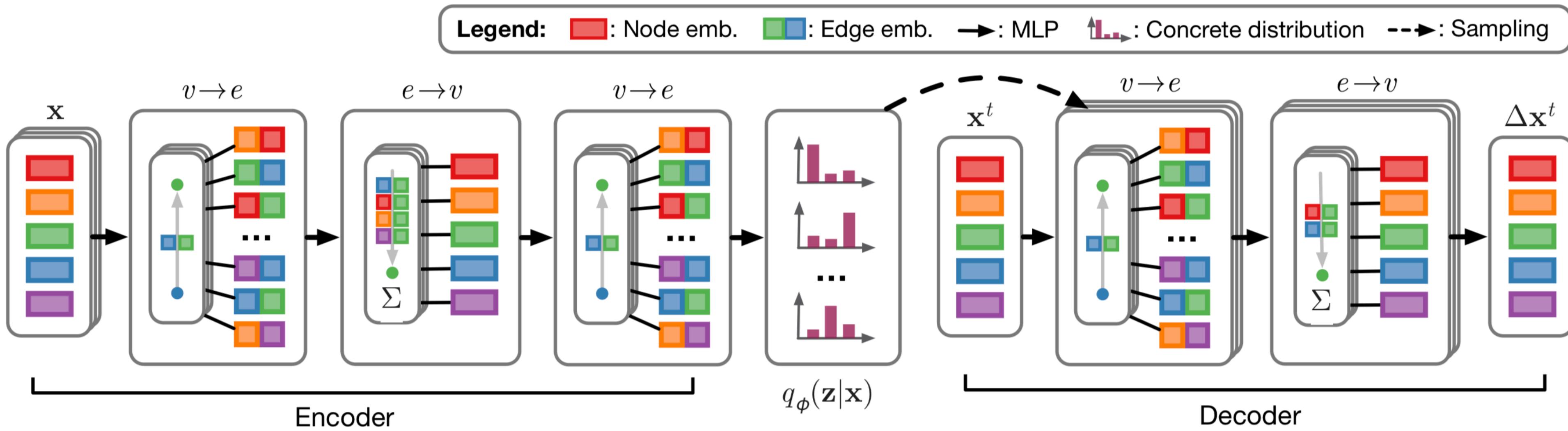
Interaction graph



(a) Right hand focus

(b) Left hand focus

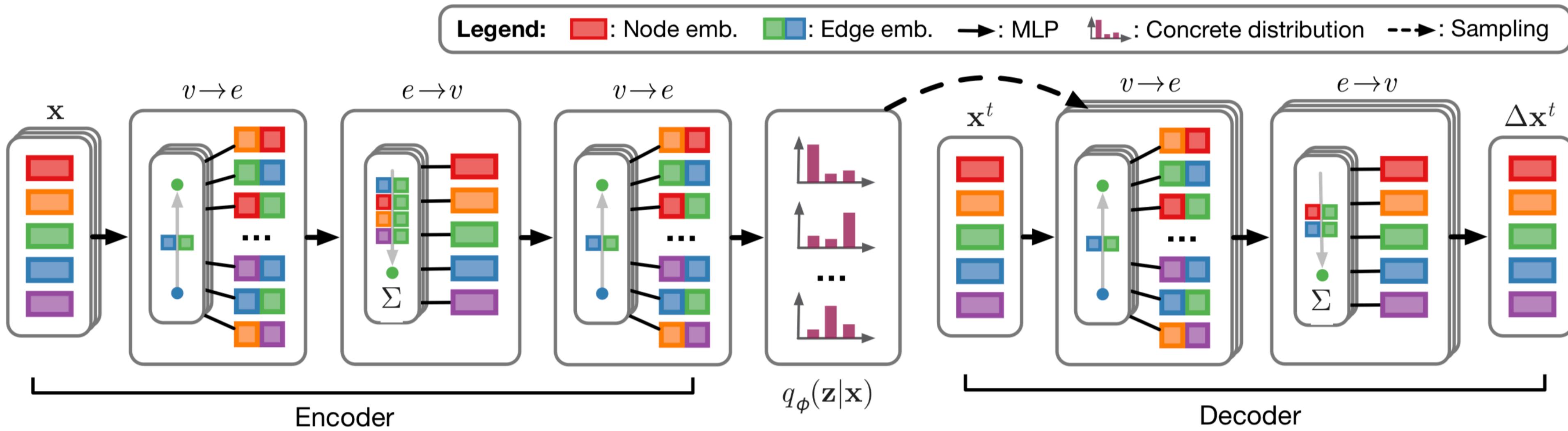
# Neural Relational Inference - Model overview



**Model:** Variational auto-encoder with (discrete) edge types as discrete latent variables

**Encoder and decoder are GNN-based!**

# Neural Relational Inference - Model overview



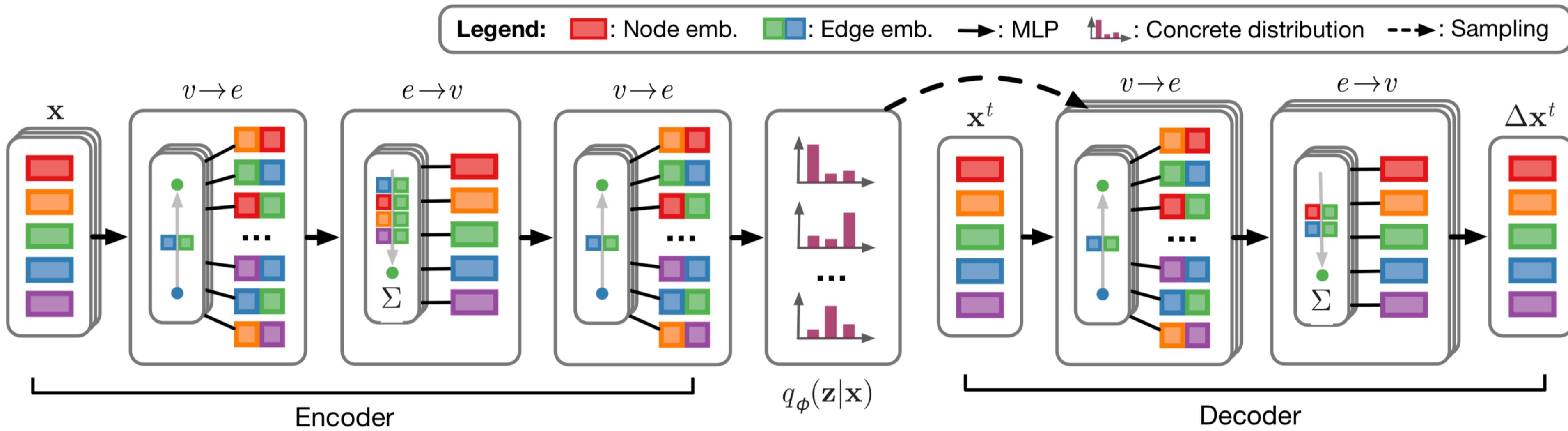
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- Encoder **generates hypothesis** on how the system interacts
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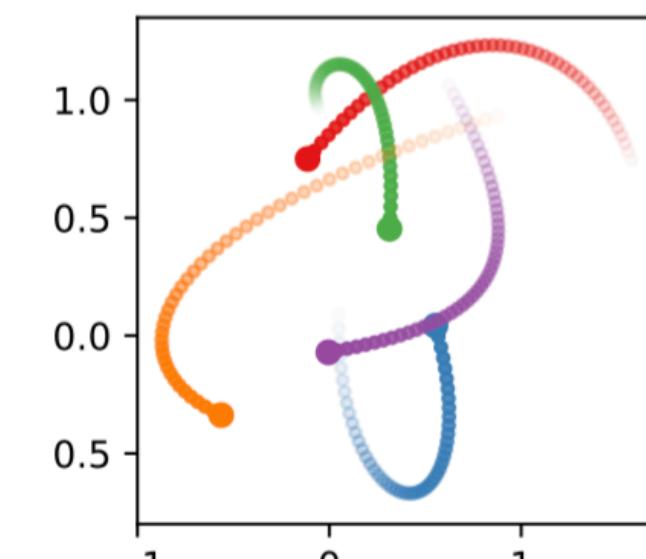
Trained jointly using **Gumbel softmax trick** as straight-through gradient estimator

Yang et al. (ICLR 2017), Maddison et al. (ICLR 2017)

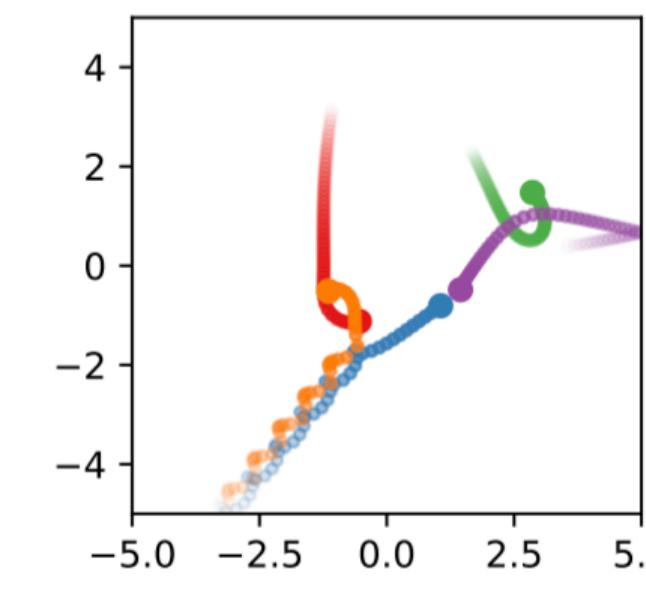
# Learning latent interaction graphs

Table 1. Accuracy (in %) of unsupervised interaction recovery.

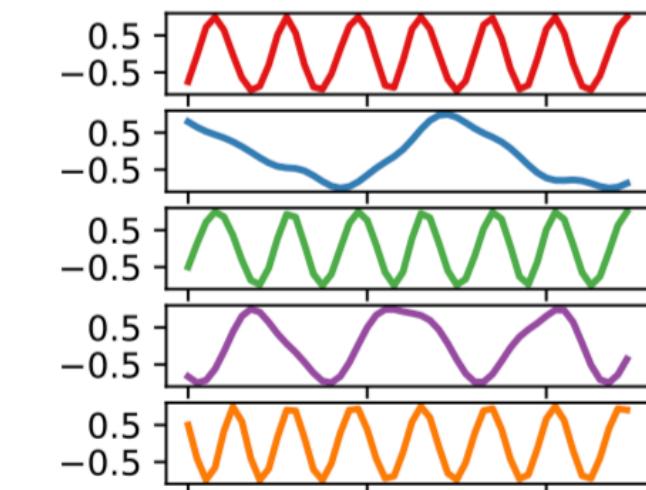
Model	Springs	Charged	Kuramoto
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Corr. (path)	52.4	55.8	62.8
Corr. (LSTM)	55.0	61.8	55.9
NRI (sim.)	<b>99.9</b>	59.1	—
NRI (learned)	<b>99.8</b>	<b>82.6</b>	<b>96.0</b>
Supervised	99.9	96.3	99.8
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Corr. (path)	50.4	51.4	59.3
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NRI (learned)	<b>98.4</b>	<b>71.3</b>	<b>76.2</b>
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Springs (2D)



Charged (2D)

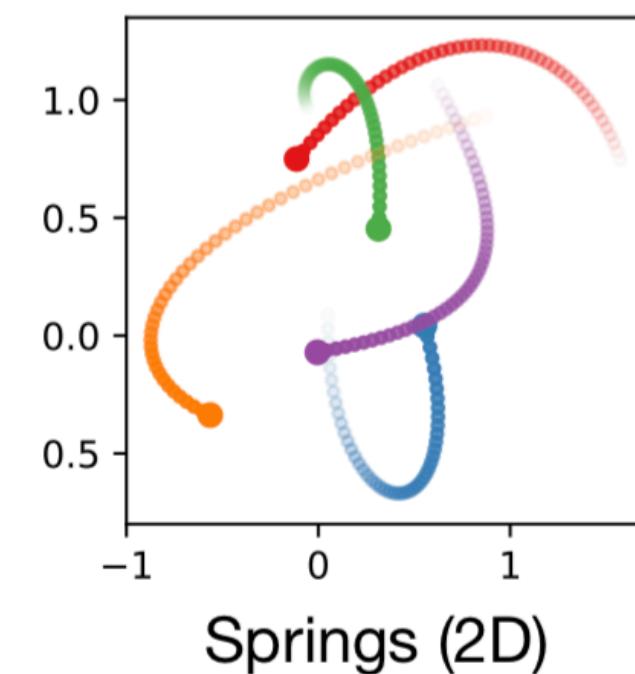


Kuramoto (1D)

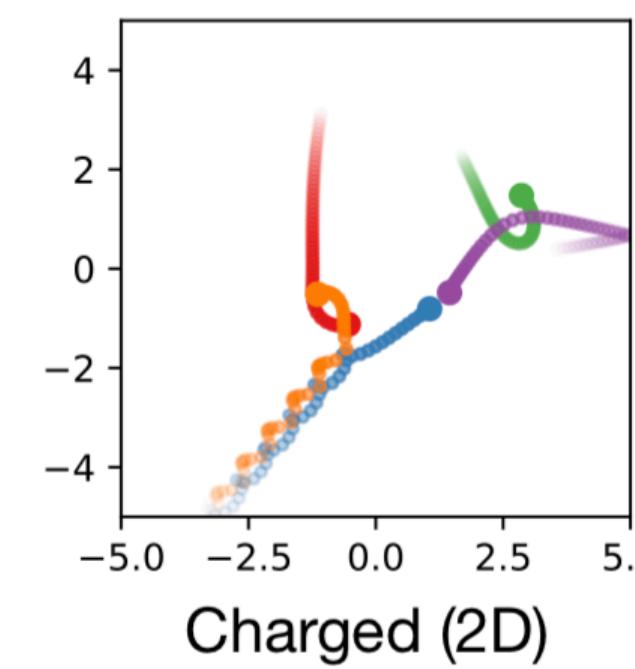
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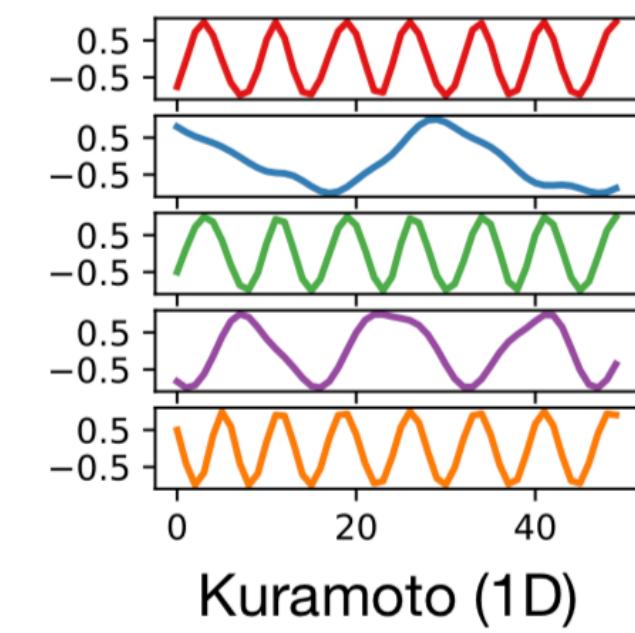
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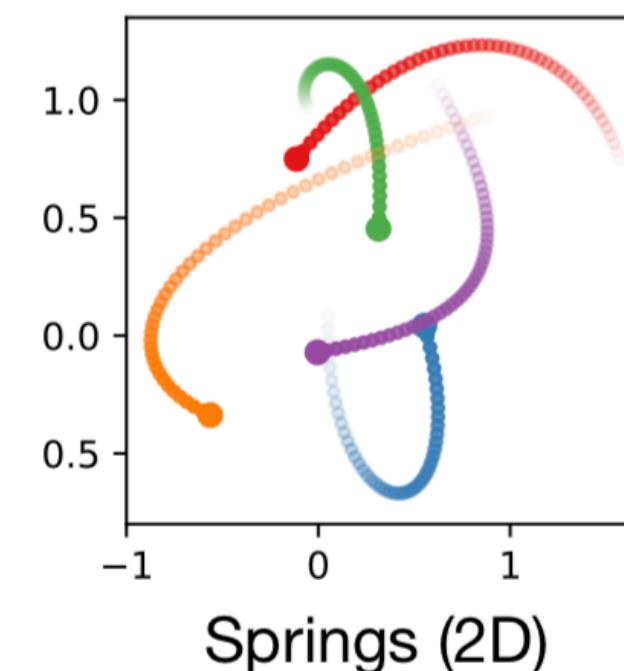
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**NRI can learn to discover  
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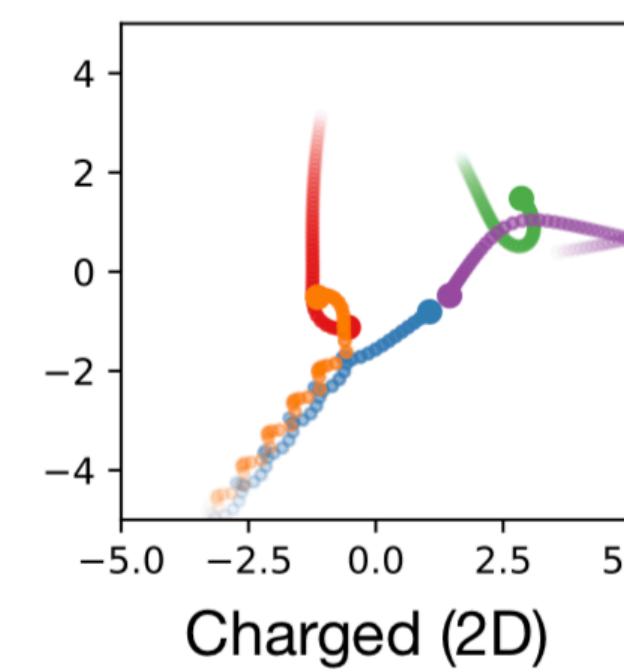
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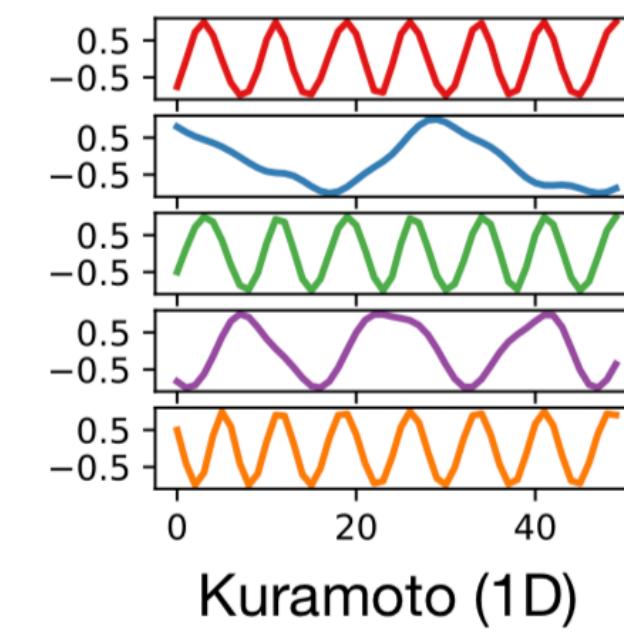
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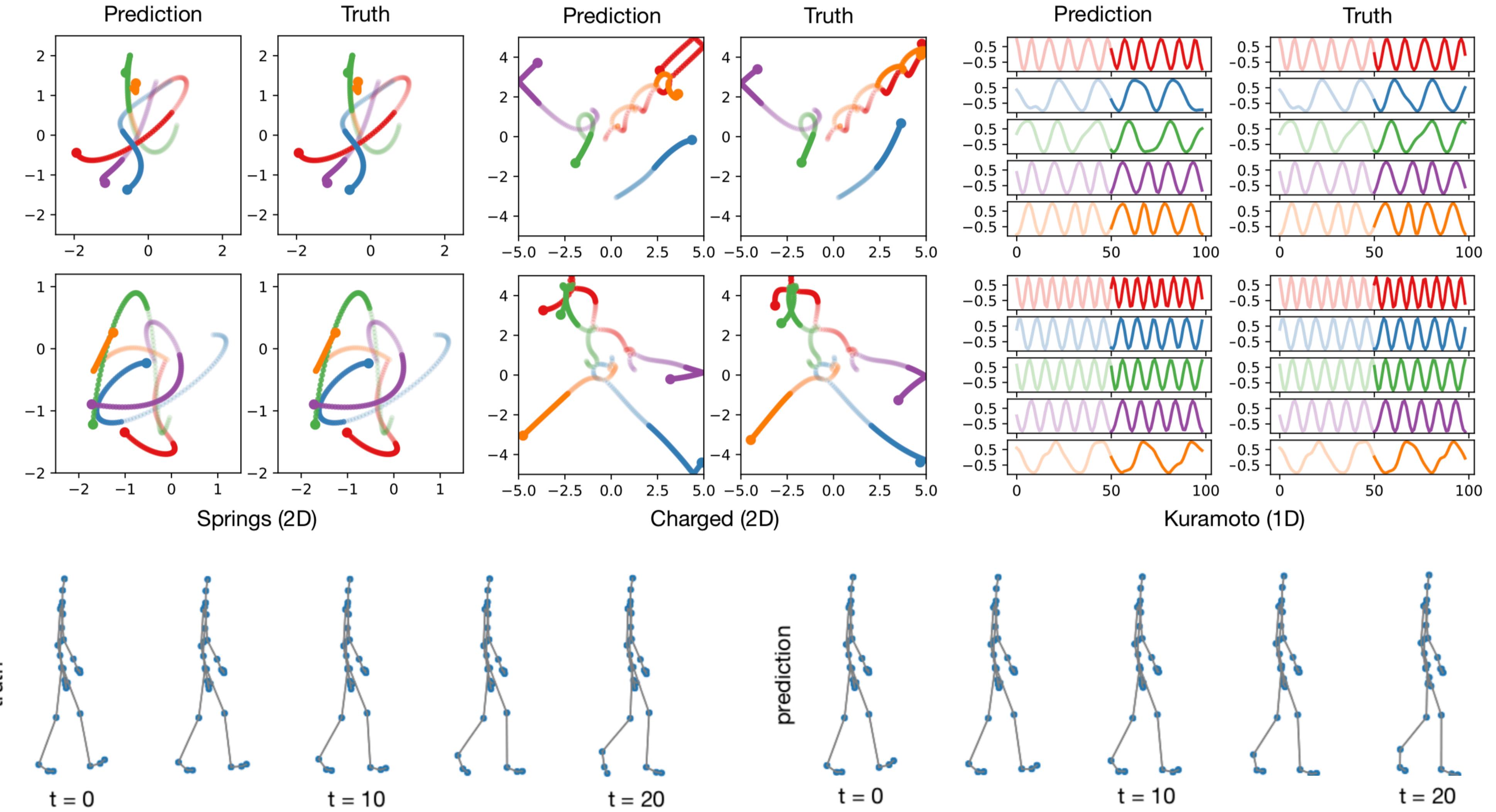
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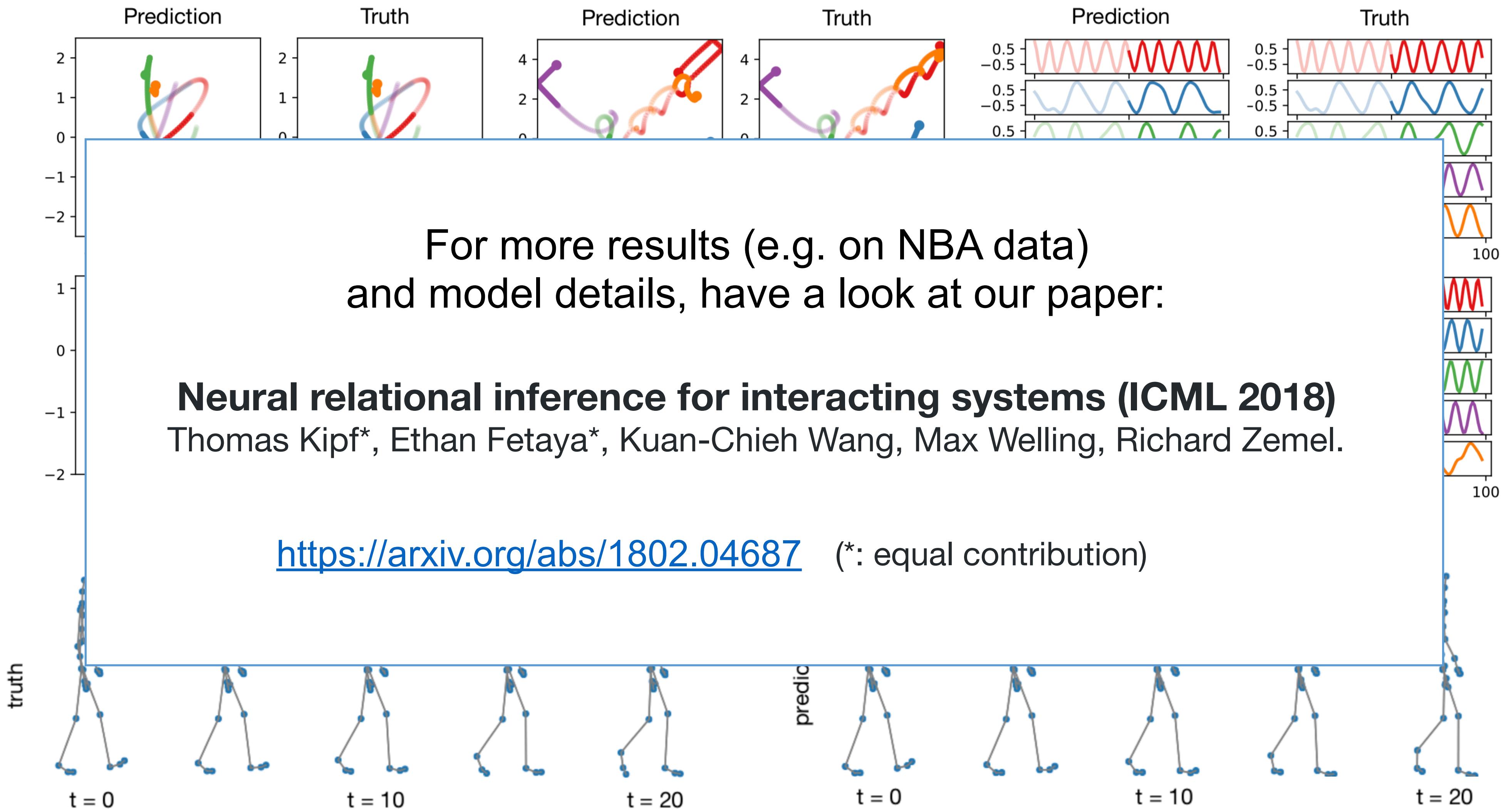
**Potential applications:**

- Inference of causal relations
- Discovering protein interaction networks
- Program induction  
(with programs as graphs)

# Qualitative results



# Qualitative results



# Deep generative models of graphs

## MolGAN: An implicit generative model for small molecular graphs

Nicola De Cao<sup>1</sup> Thomas Kipf<sup>1</sup>

### Abstract

Deep generative models for graph-structured data offer a new angle on the problem of chemical synthesis: by optimizing differentiable models that directly generate molecular graphs, it is possible to side-step expensive search procedures in the discrete and vast space of chemical structures. We introduce MolGAN, an implicit, likelihood-free generative model for small molecular graphs that circumvents the need for expensive graph matching procedures or node ordering heuristics of previous likelihood-based methods. Our method adapts generative adversarial networks (GANs) to operate directly on graph-structured

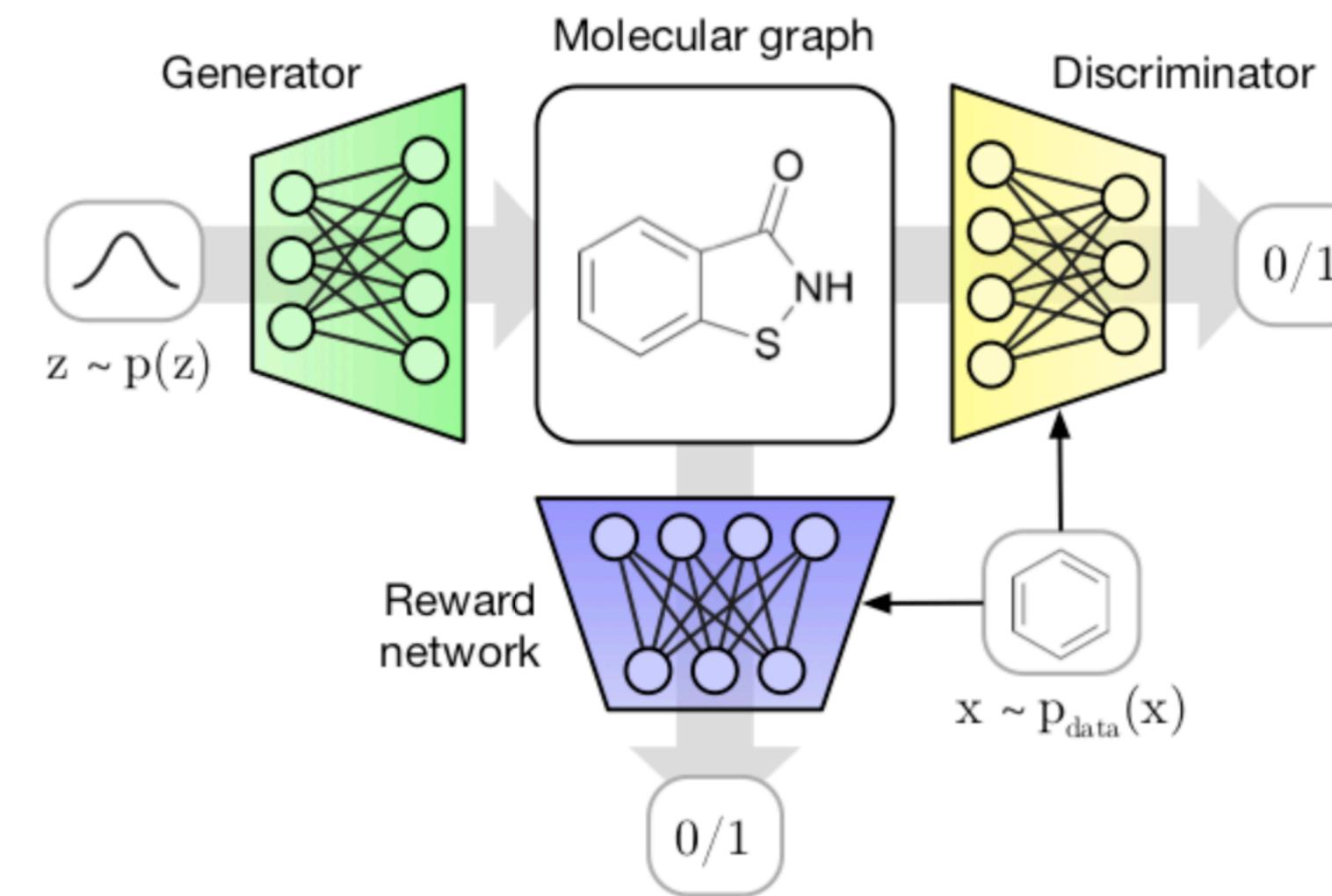


Figure 1. Schema of MolGAN. A vector  $z$  is sampled from a prior



With Nicola De Cao

(Under review at  
ICML TADGM Workshop)

arXiv version:  
<https://arxiv.org/abs/1805.11973>

# Likelihood-based (deep) graph generation

**Version 1:** Generate graph (or predict new links) between known entities

**Graph-based autoencoders:**

- Encoder: GNN/GCN
- Decoder: Pairwise scoring function

$$p(A_{ij}) = f(\mathbf{z}_i, \mathbf{z}_j)$$

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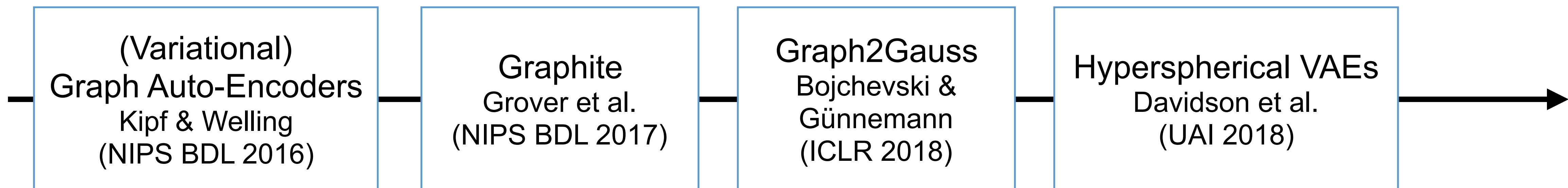
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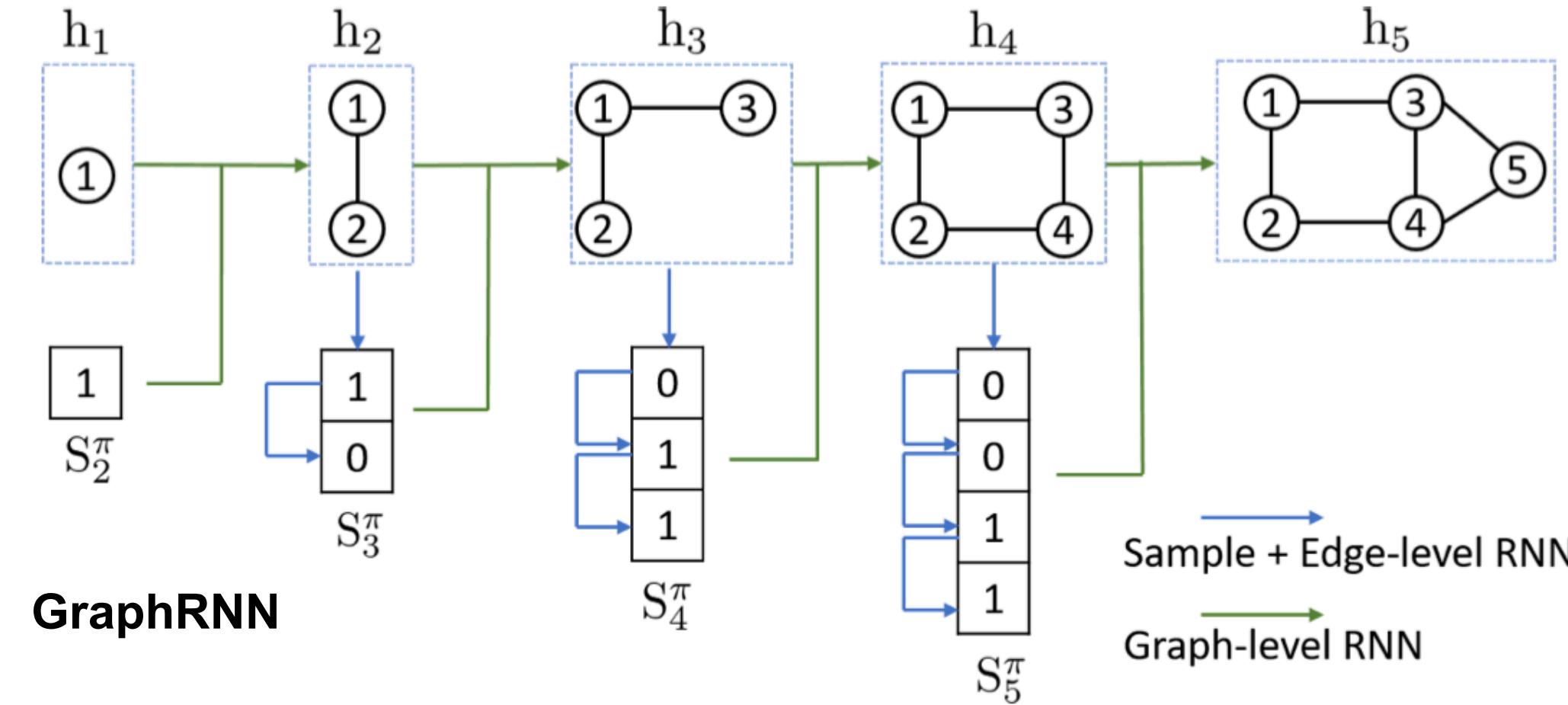
## (Incomplete) History:



# Likelihood-based (deep) graph generation

**Version 2:** Generate graphs from scratch (single embedding vector)

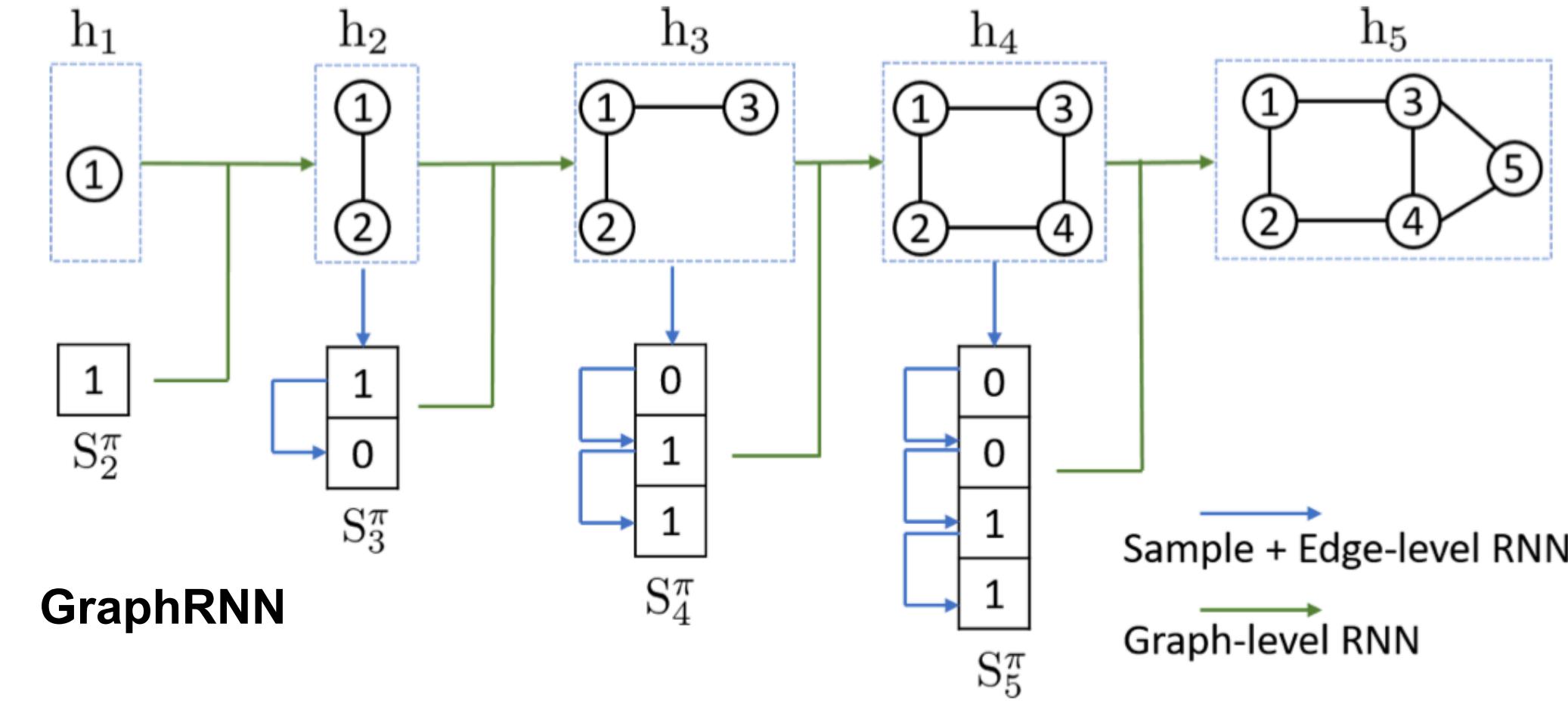
**Sequentially:**



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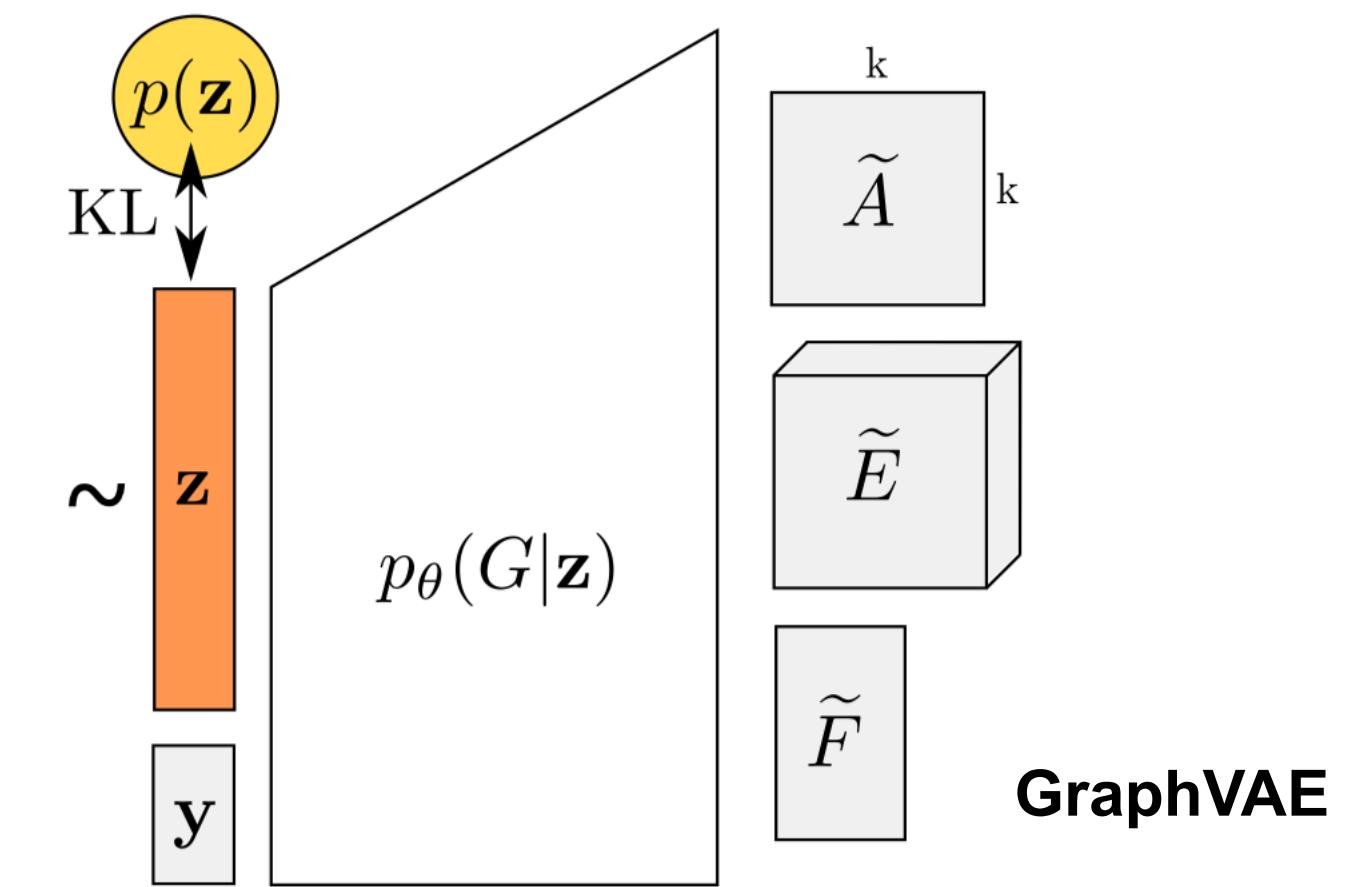
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**Sequentially:**



**GraphRNN**

**Or in a single step:**



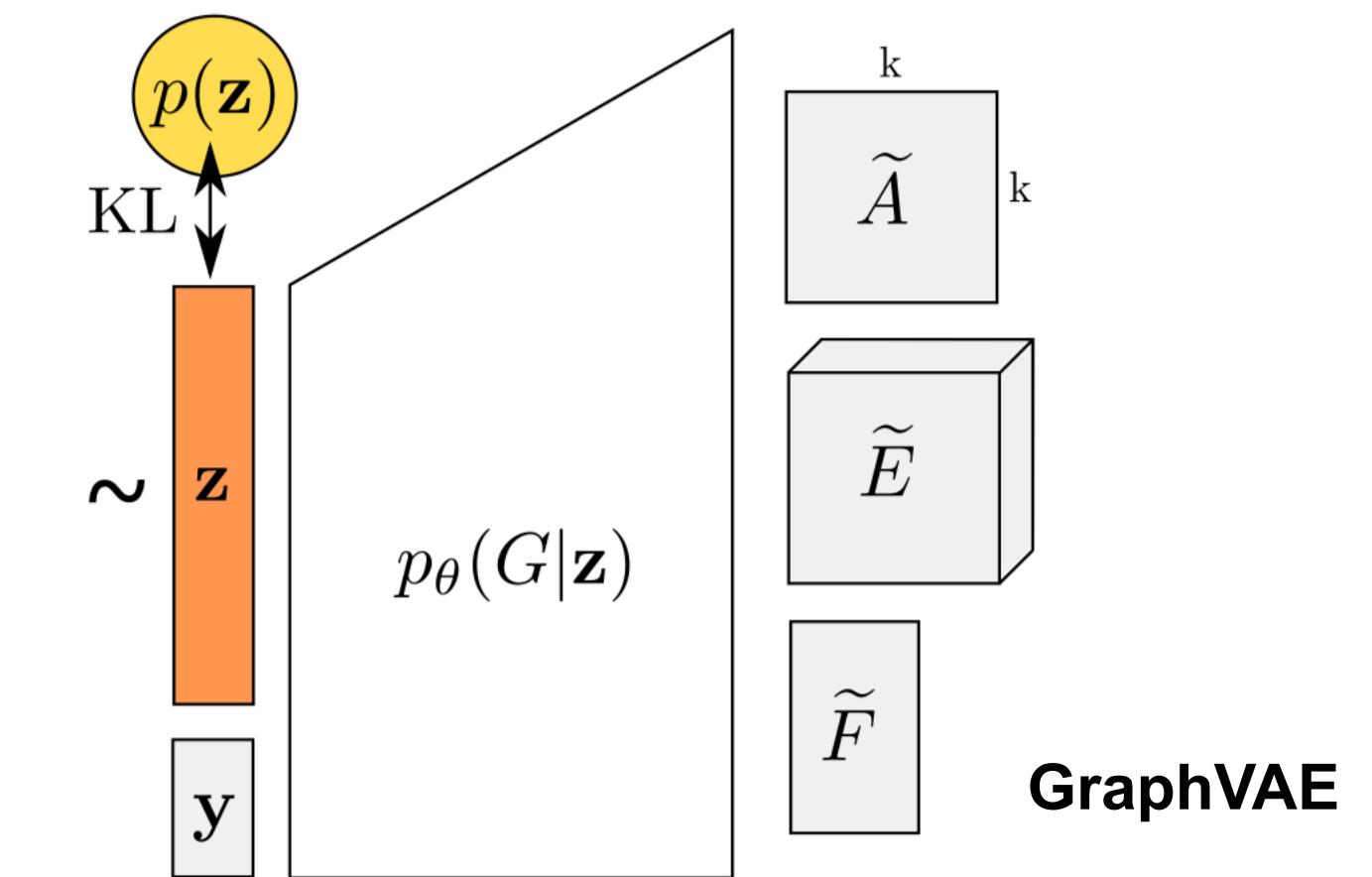
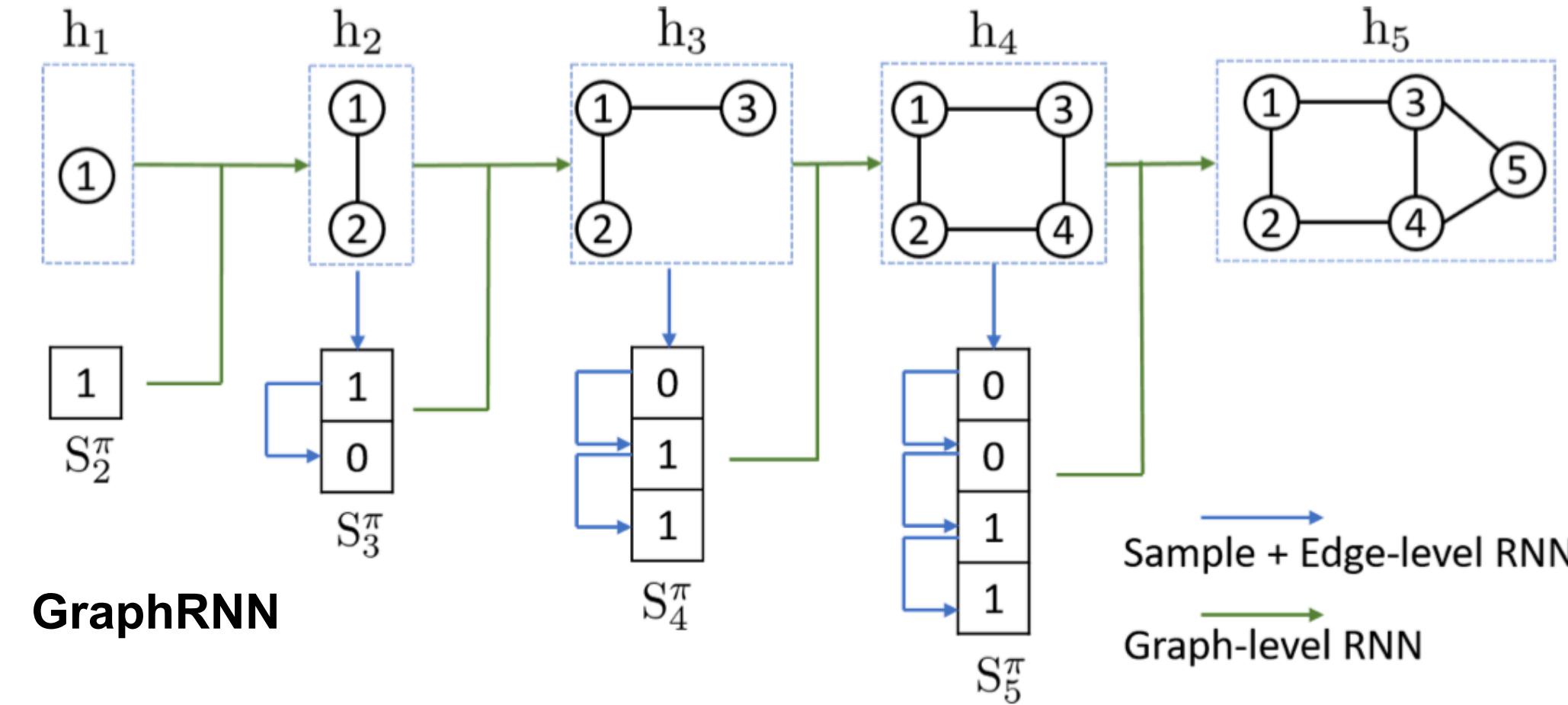
**GraphVAE**

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Learning Graphical  
State Transitions  
Johnson  
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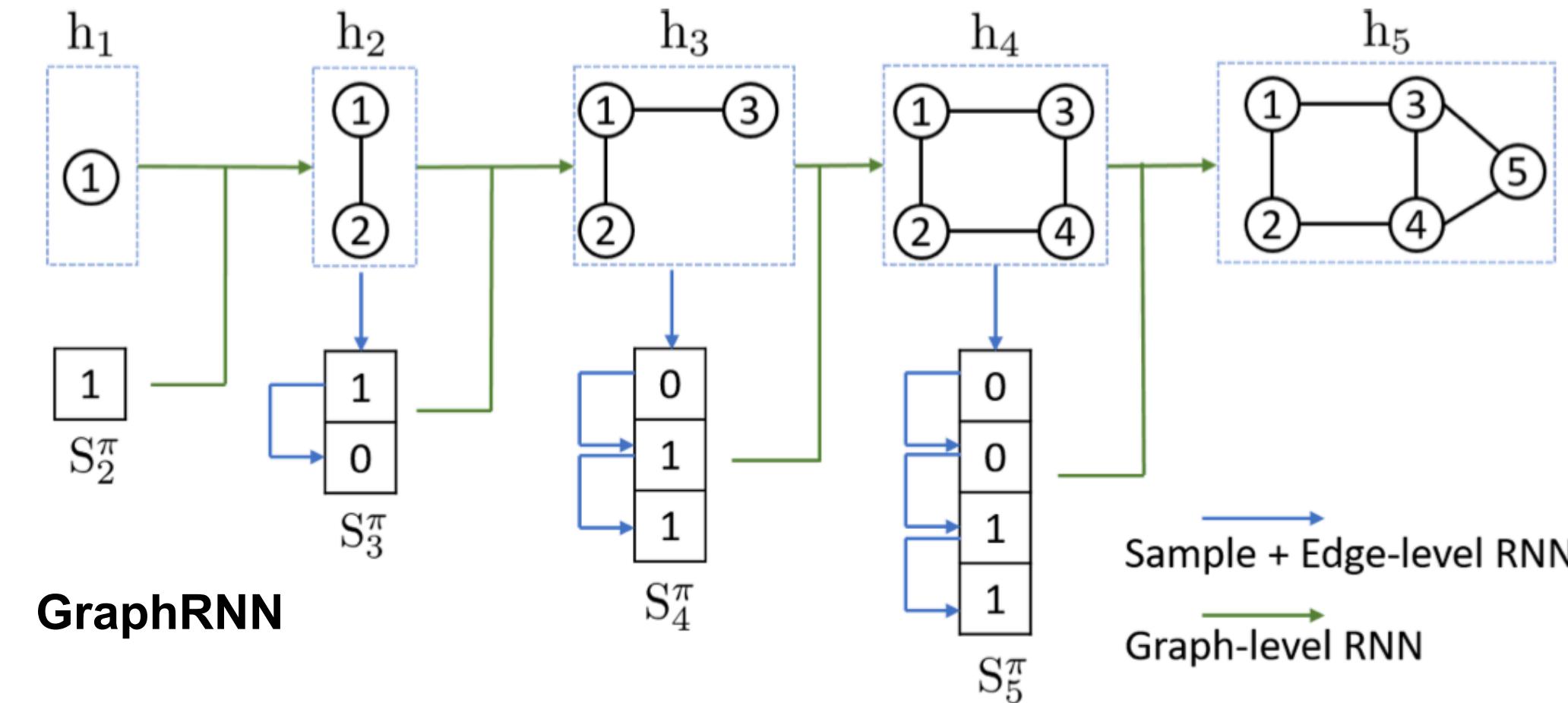
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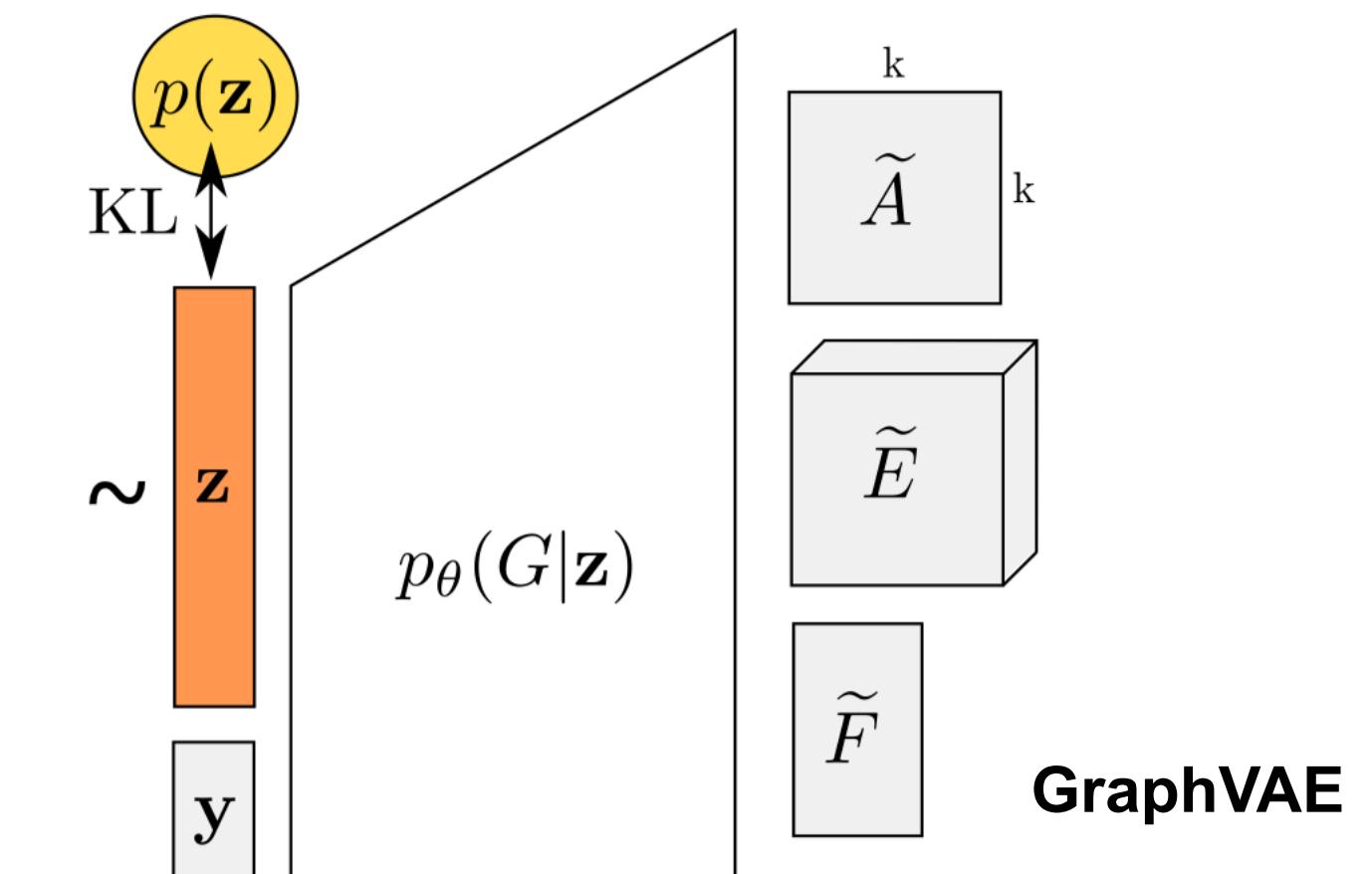
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Both 1-2 times rejected... Seems to be hard to get these ideas published!

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**Problem:**

Need to define some node ordering or  
perform (expensive) graph matching

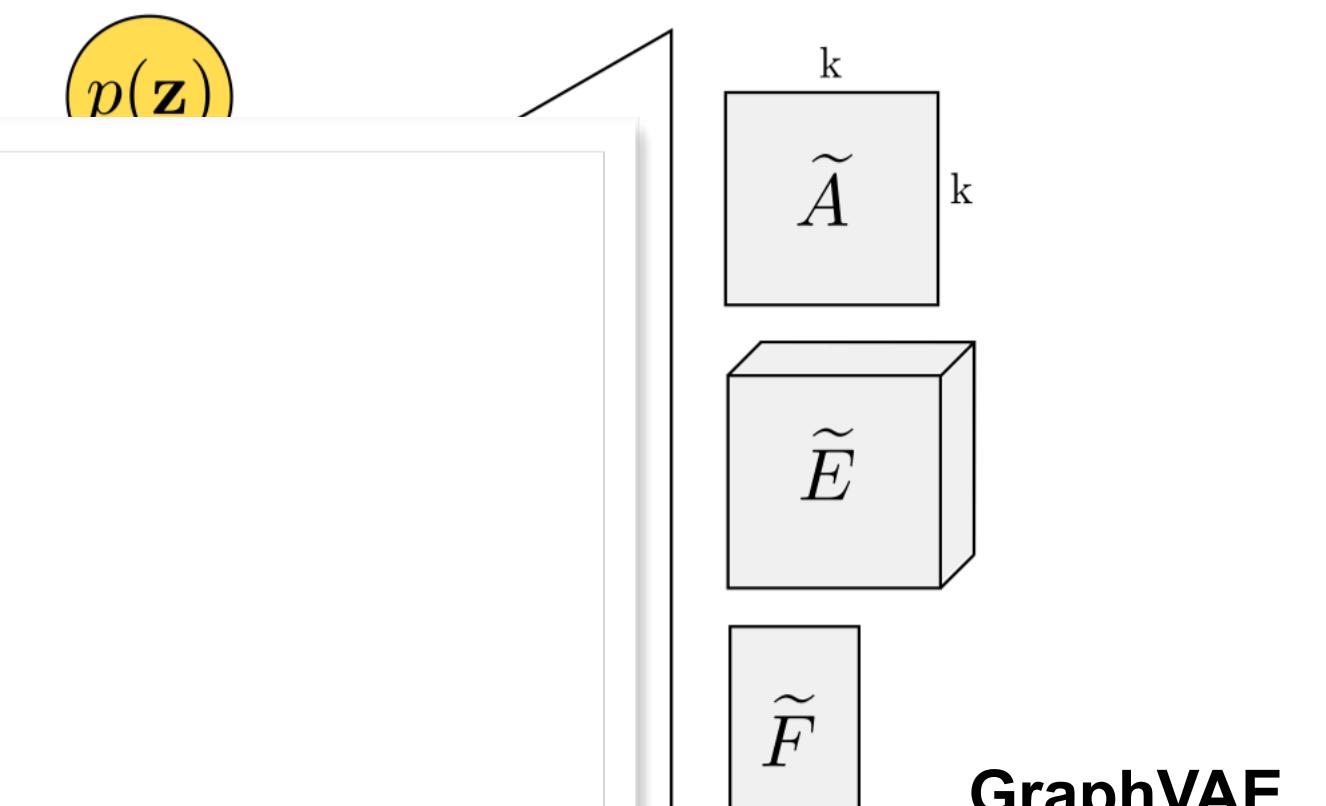
(evaluating all possible permutations is too expensive)

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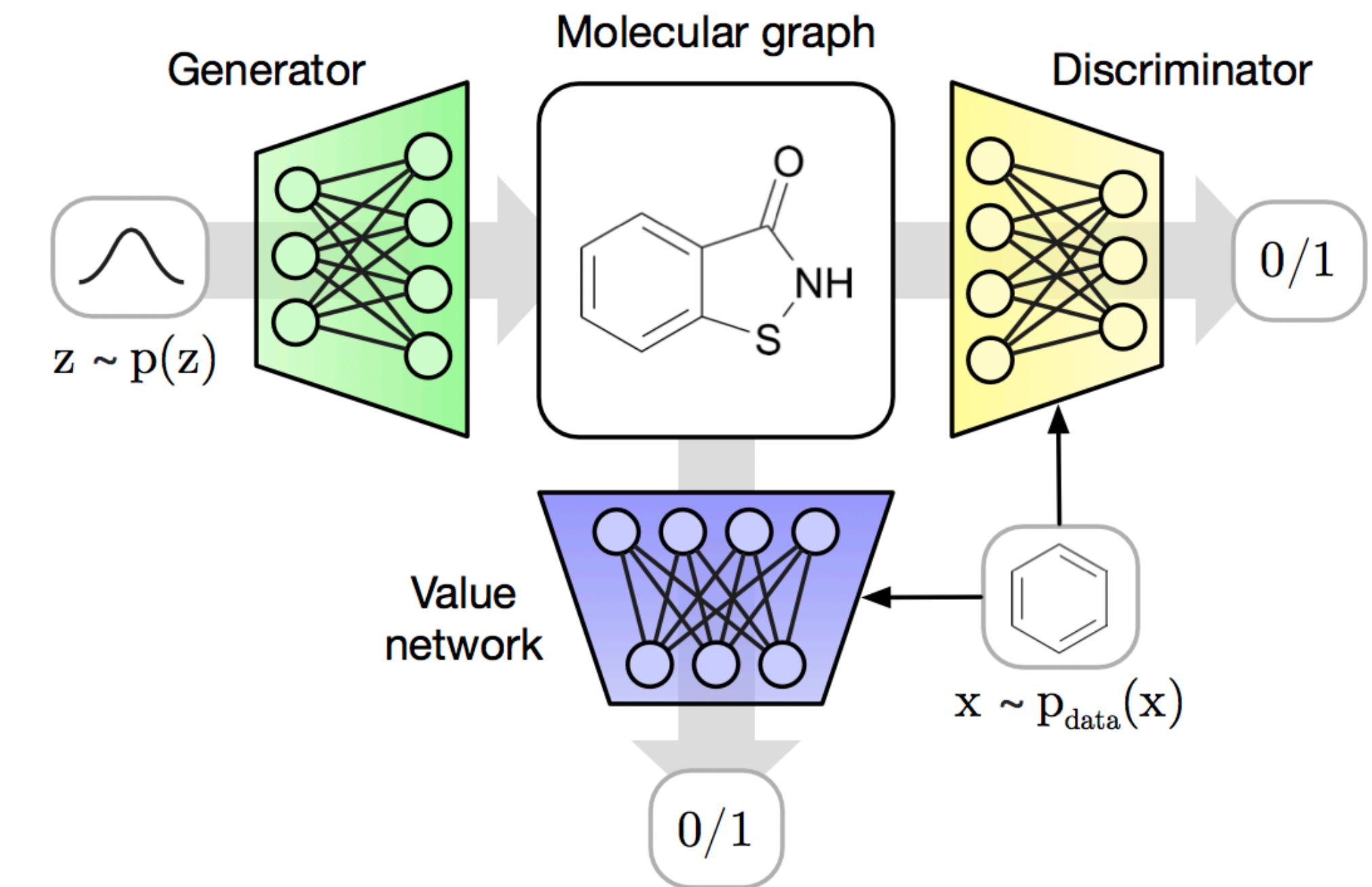
# MolGAN model

**Implicit models** offer promising alternative:  
No graph matching / fixed ordering needed!

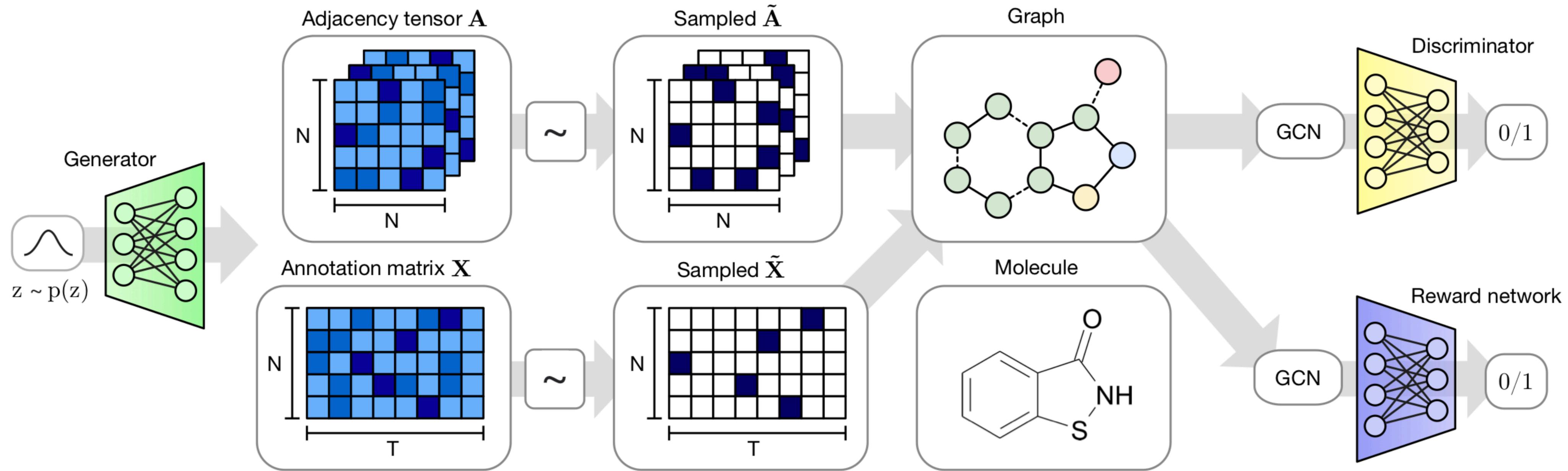
In practice: Use **GANs** and/or **RL**

**MolGAN:**

- Couple graph generator to a **discriminator** and a **reward network**
- Train discriminator via GAN objective
- Train reward net via RL objective
- Generator is trained jointly



# MolGAN model architecture

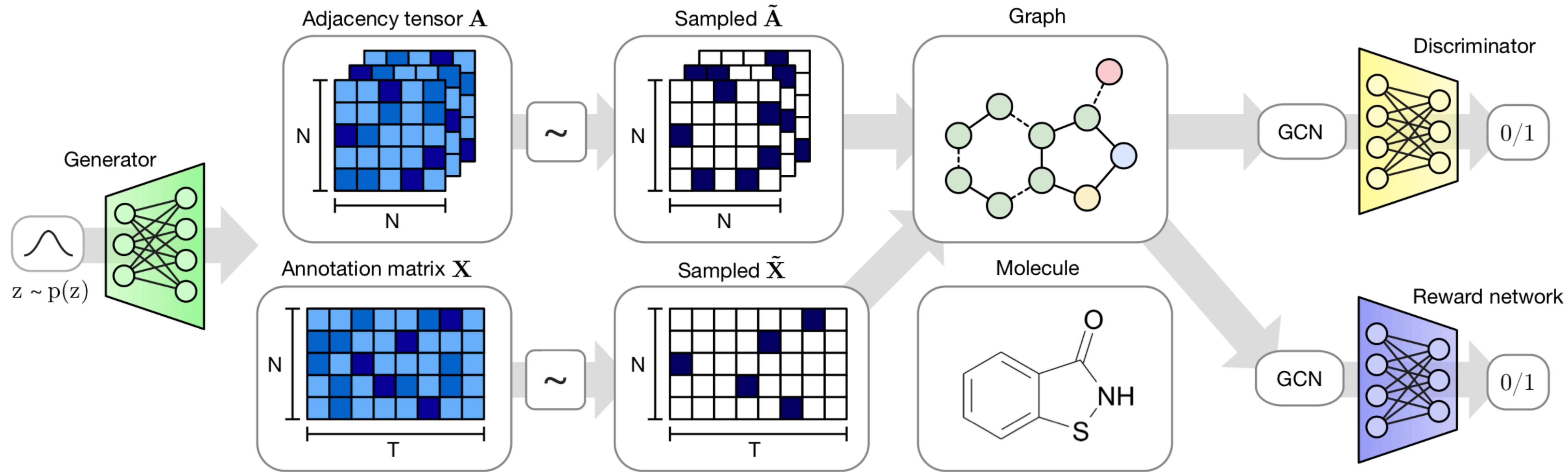


**Generator:** MLP to predict graph at once

**Discriminator / reward net:** GNN/GCN  
(with support for multiple edge types)

$$\begin{cases} \mathbf{h}'^{(\ell+1)}_i = f_s(\mathbf{h}_i^{(\ell)}, \mathbf{x}_i) + \sum_{j=1}^N \sum_{y=1}^Y \frac{A_{ijy}}{|\mathcal{N}_i|} f_y(\mathbf{h}_j^{(\ell)}, \mathbf{x}_i) \\ \mathbf{h}_i^{(\ell+1)} = \tanh(\mathbf{h}'^{(\ell+1)}_i), \end{cases}$$

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+ gated global pooling

Li et al., (ICLR 2016)

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$$\mathbf{h}'_{\mathcal{G}} = \sum_{v \in \mathcal{V}} \sigma(i(\mathbf{h}_v^{(L)}, \mathbf{x}_v)) \odot \tanh(j(\mathbf{h}_v^{(L)}, \mathbf{x}_v))$$

# Chemical synthesis results

ORGAN: GAN-based sequence generation model, Guimaraes et al. (2017)

Objective	Algorithm	Valid (%)	Unique (%)	Time (h)	Diversity	Druglikeness	Synthesizability	Solubility
Druglikeness	ORGAN	88.2	-	-	0.55	0.52	0.32	0.35
	OR(W)GAN	85.0	8.2*	10.06*	0.95	0.60	0.54	0.47
	Naive RL	97.1	-	-	0.80	0.57	0.53	0.50
	MolGAN	99.9	2.0	1.66	0.95	0.61	0.68	0.52
	MolGAN (QM9)	<b>100.0</b>	2.2	4.12	<b>0.97</b>	<b>0.62</b>	0.59	0.53
Synthesizability	ORGAN	96.5	-	-	0.92	0.51	0.83	0.45
	OR(W)GAN	97.6	30.7*	9.60*	<b>1.00</b>	0.20	0.75	0.84
	Naive RL	97.7	-	-	0.96	0.52	0.83	0.46
	MolGAN	99.4	2.1	1.04	0.75	0.52	0.90	0.67
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Solubility	ORGAN	94.7	54.3*	8.65*	0.76	0.50	0.63	0.55
	OR(W)GAN	94.1	20.8*	9.21*	0.90	0.42	0.66	0.54
	Naive RL	92.7	-	-	0.75	0.49	0.70	0.78
	MolGAN	<b>99.8</b>	2.3	0.58	0.97	0.45	0.42	0.86
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Relational reasoning

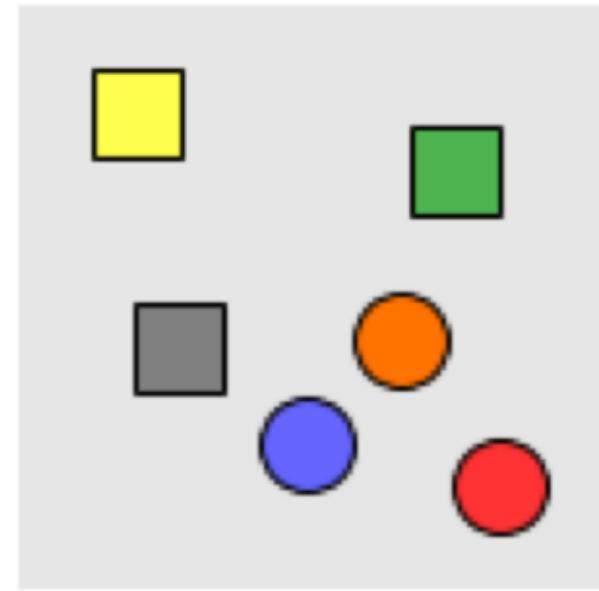


[Santoro et al., NIPS 2017]

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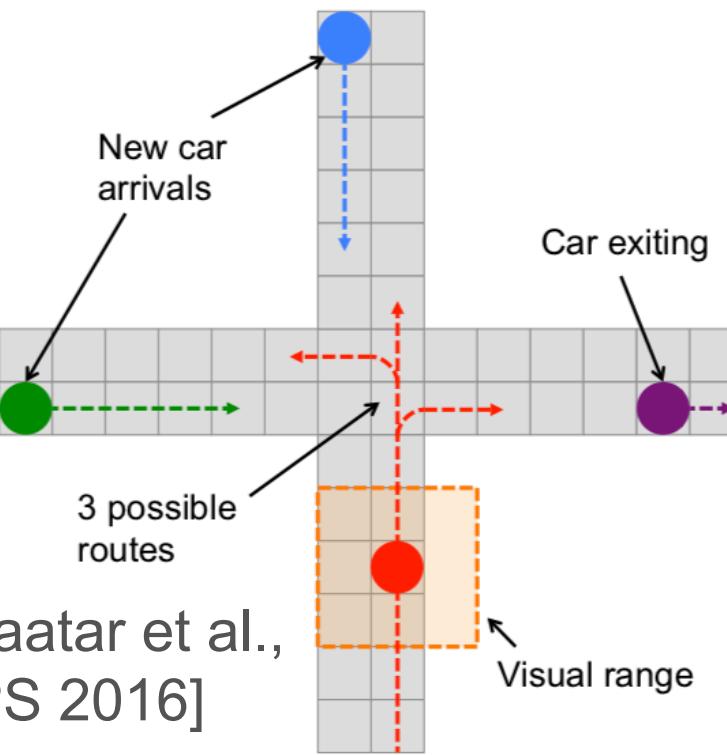
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[Santoro et al., NIPS 2017]

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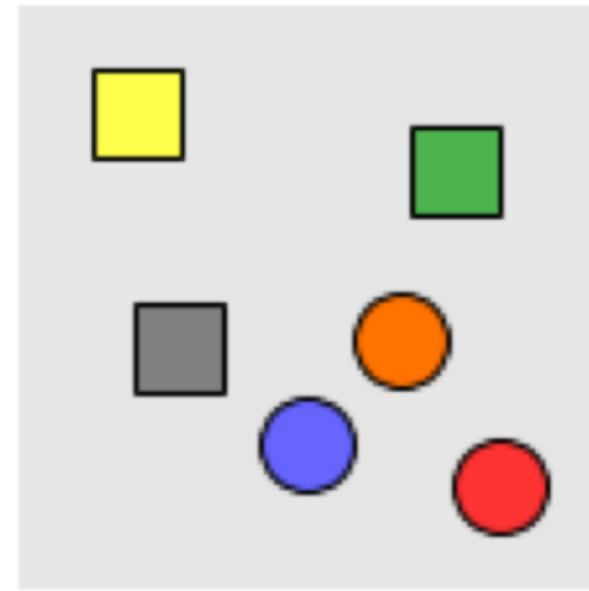


[Sukhbaatar et al.,  
NIPS 2016]

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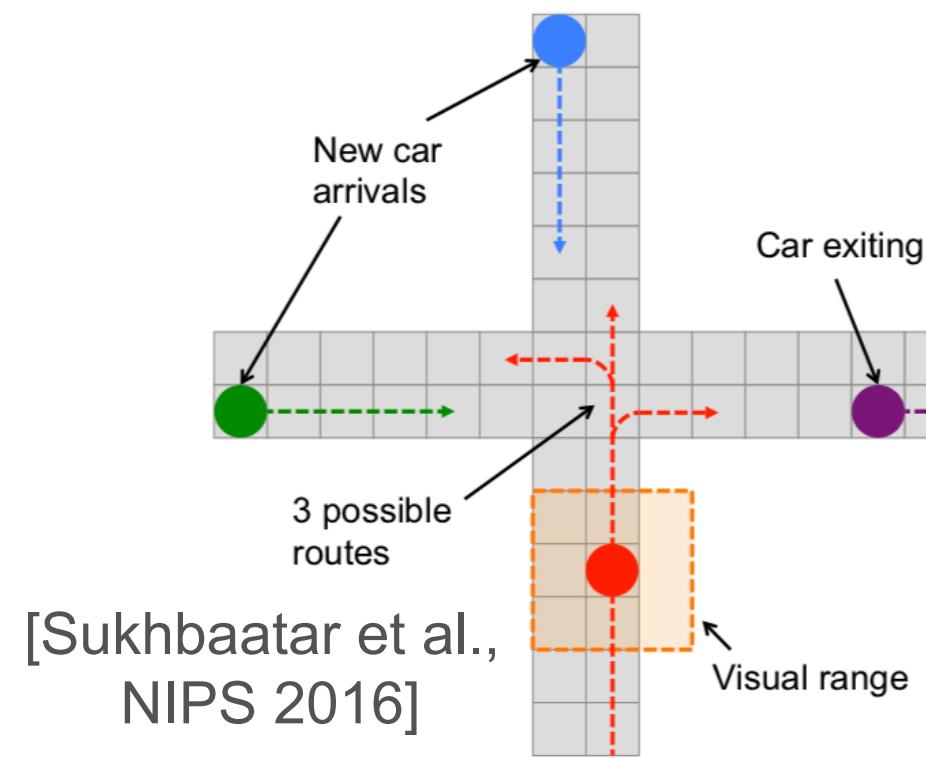
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GCN for recommendation on 16 billion edge graph!



Pinterest



Source pin

[Leskovec lab, Stanford]



SUCCESSFUL  
RECOMMENDATION

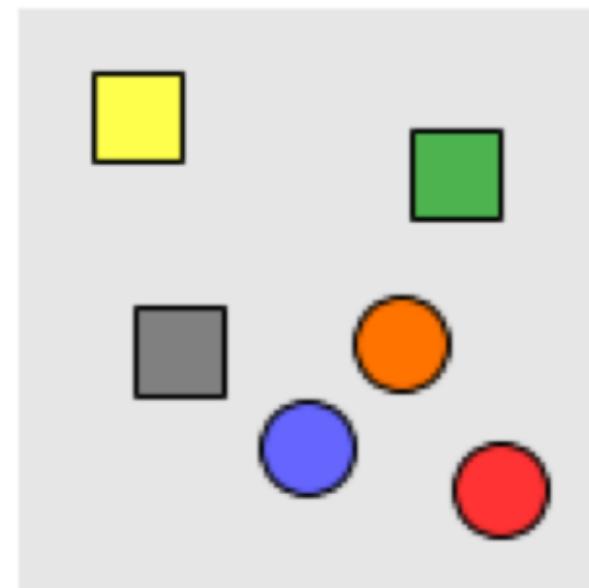


BAD RECOMMENDATION

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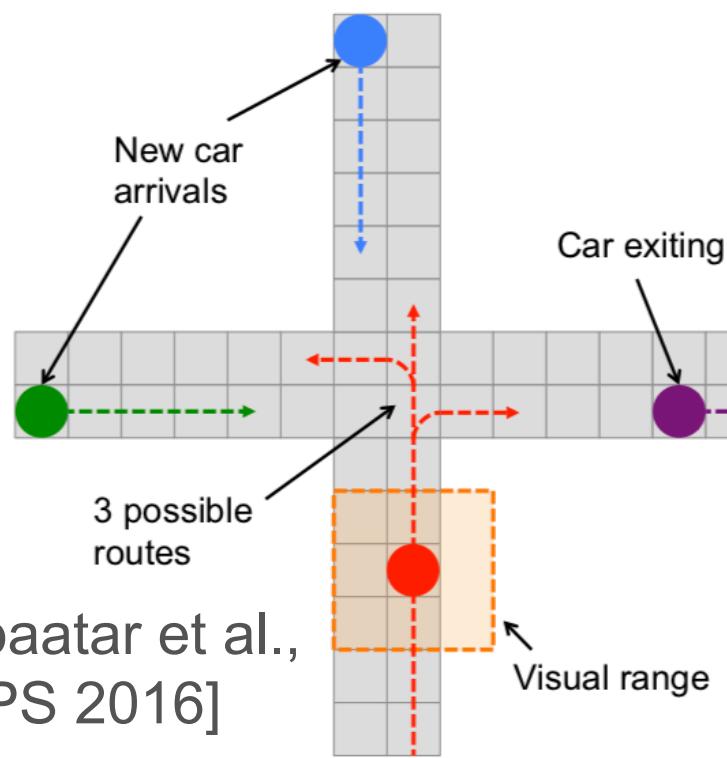
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BAD RECOMMENDATION

## Finding bugs in code

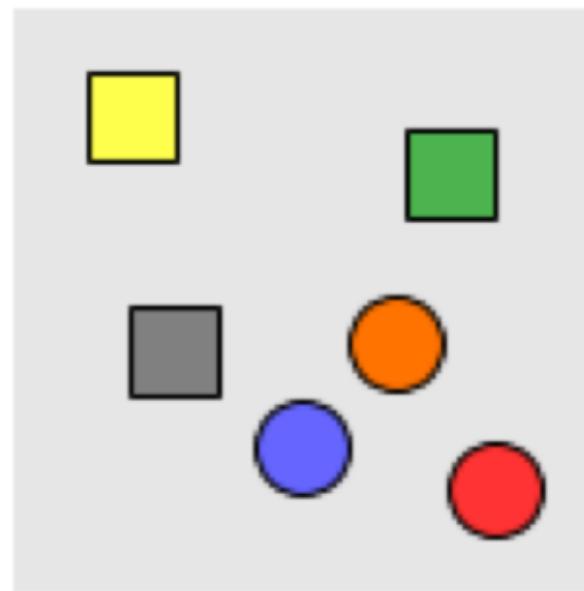
```
public ArraySegment<byte> ReadBytes(int length) {  
    int size = Math.Min(length, _len - _pos);  
    var buffer = EnsureTempBuffer( length );  
    var used = Read(buffer, 0, size);
```

[Allamanis et al., ICLR 2018]

# Conclusions

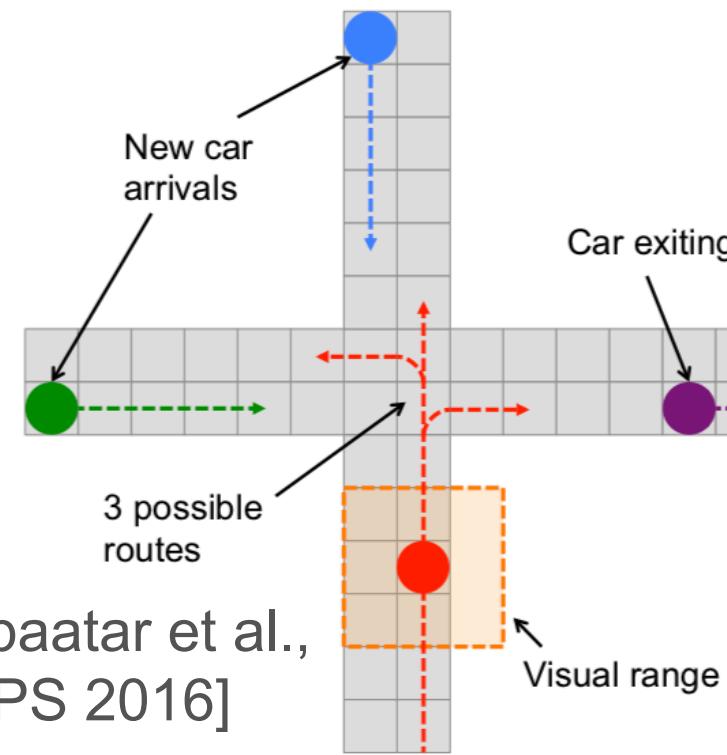
- Deep Learning on graphs works!
- Exciting area; lots of new applications and extensions (hard to catch up):

Relational reasoning



[Santoro et al., NIPS 2017]

Multi-Agent RL



[Sukhbaatar et al.,  
NIPS 2016]

GCN for recommendation on 16 billion edge graph!



Source pin

[Leskovec lab, Stanford]



SUCCESSFUL  
RECOMMENDATION



BAD RECOMMENDATION

## Some open problems:

- Theory
- Scalable, stable generative models
- Learning on large, evolving data
- Multi-modal and cross-modal learning (e.g. sequence2graph etc.)

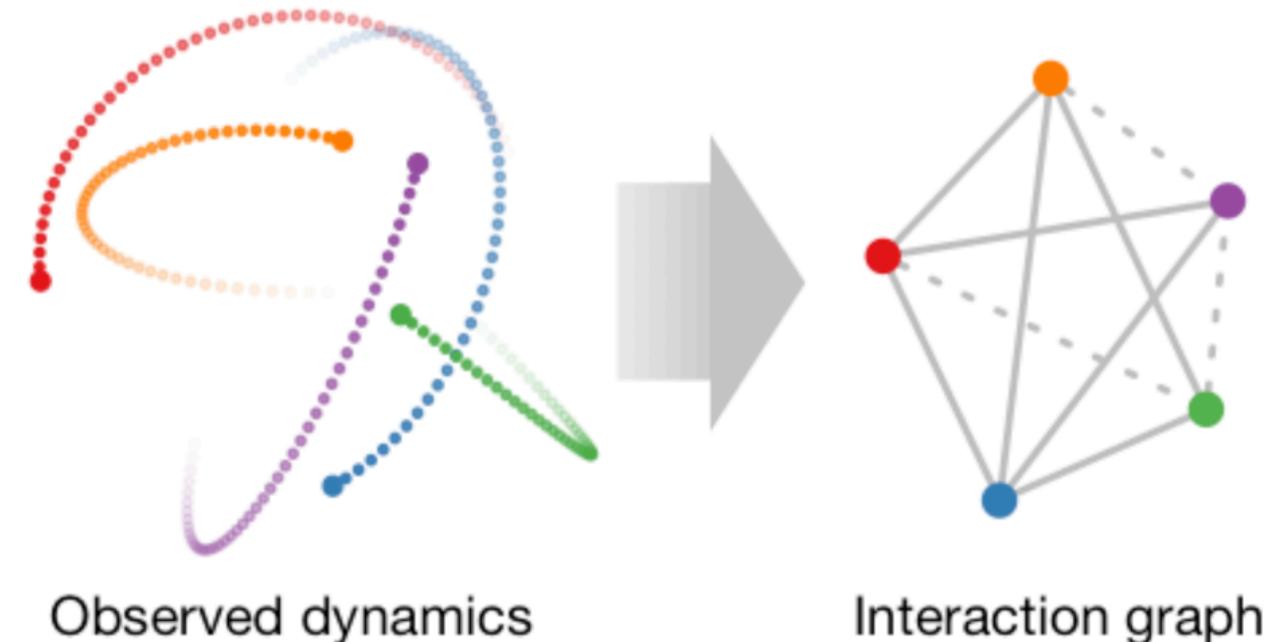
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# Further reading

Have a look at our ICML paper for an overview of recent work in the field:



## Neural relational inference for interacting systems (ICML 2018)

Thomas Kipf\*, Ethan Fetaya\*, Kuan-Chieh Wang, Max Welling, Richard Zemel.

<https://arxiv.org/abs/1802.04687> (\*: equal contribution)

## Code on Github:

<http://github.com/ethanfetaya/nri>

## Other material:

### Blog post on Graph Convolutional Networks:

<http://tkipf.github.io/graph-convolutional-networks>

### GCN code on Github:

<http://github.com/tkipf/gcn>

Get in touch:

- E-Mail: [t.n.kipf@uva.nl](mailto:t.n.kipf@uva.nl)
- Twitter: [@thomaskipf](https://twitter.com/thomaskipf)
- Web: [tkipf.github.io](http://tkipf.github.io)



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