## Beyond Sparse Graphs: Graph Transformers

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CS598: Deep Learning with Graphs, 2024 Fall

https://ulab-uiuc.github.io/CS598/

#### Logistics: Updated Submission Task

- 1 DDL: The deadline for the submission task is Nov 21 (Thu), 11:59 PM
   CT. Please plan the progress of your project reasonably.
  - We will kick off the peer-review session right after the submission. We will also give instructions on review and response on Nov 22 (Fri).
  - The fall break begins from Nov 23 (Sat). Enjoy your break after submitting your paper:)
- **2 Length:** We expect a minimum length of **6 pages** in ICLR 2025 format for the **draft submission**.
  - For the draft version, you are expected to include at least sections such as related work, methods, and experiment settings.
  - We will use the OpenReview to receive submissions, which will be announced on Canvas by this weekend.

#### Logistics: Updated Submission Task

- 3 Grading: The submission task counts towards 15% (writing) + 15% (implementation) = 30% of your final grade.
  - For the 15% of writing, only 5% is determined by the draft version (due on Nov 21) and 10% is determined by the final version (due on Dec 8).
  - The 15% of implementation is determined by the code you provide for the final version (due on Dec 8).
  - You can revise your draft version during the review and response as well as the presentation stage based on others' feedback.
  - However, we encourage you to complete as much as possible for your submission to receive more comprehensive feedback.

#### Logistics: Updated Schedule

12	Nov 13 Wed	No class	Paper Writing		
	Nov 15 Fri	GNN applications: graph mining (remote)	Paper Writing		Assignment 4, due on Nov 17
13	Nov 20 Wed	GNN applications: science	Paper Writing		Submission task, due on Nov 21 (only draft required)
	Nov 22 Fri	Conclusion	Review & Response	Review & response task, out	
14	Nov 27 Wed	No class (fall break)	Review & Response		
	Nov 29 Fri	No class (fall break)	Review & Response		

- No class and office hour on Nov 13 (Wed)
- Remote session on Nov 15 (Fri)
  - Zoon link will be announced on Canvas and Slack.

#### Logistics: Coding Homework

#### Assignment 3 due

- Please submit your code and written answers to Canvas.
- The submission deadline is Nov 3 (Sun) 11:59 PM, CT.

#### Assignment 4 out

- Assignment will be released on Canvas today.
- Implement graph transformers
- Submit your code and written answers downloaded from Colab to Canvas by Nov 17 (Sun) 11:59 PM, CT.

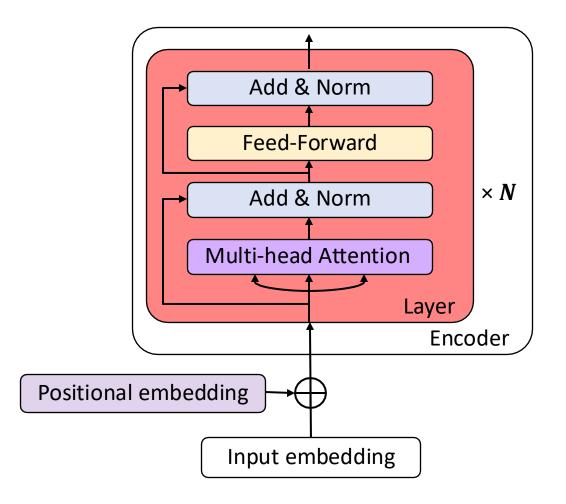
#### Today's Lecture

- Graph attention is closely related to transformers
- Graph learning techniques can make transformers more efficient
- Transformer can inspire GNN architectures

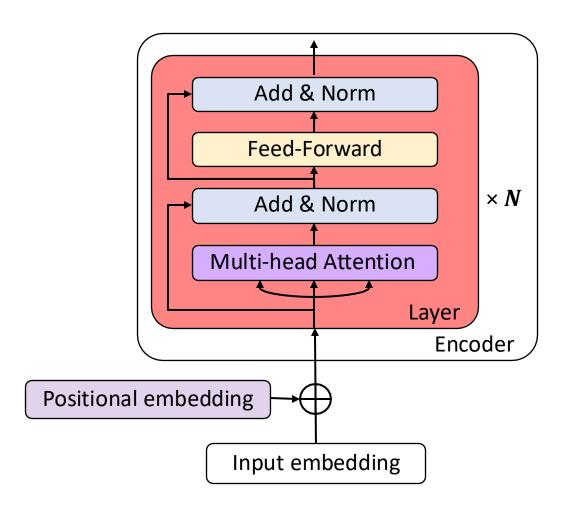
Beyond Sparse Graphs: Graph Transformers

Self-Attention and Transformers

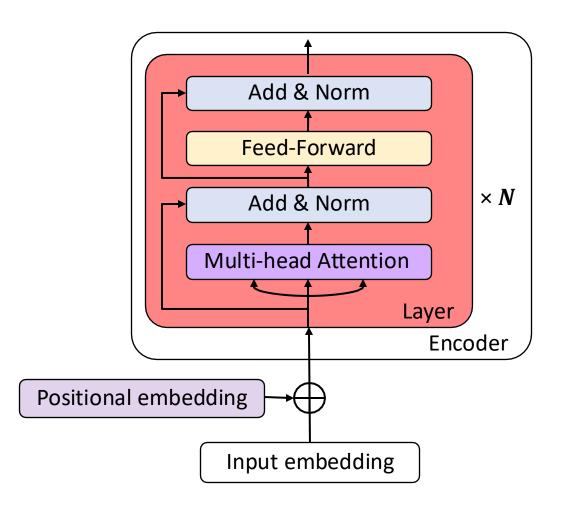
- Original paper: Attention is all you need [Vaswani et al., 2017].
- Key component: Multi-head self-attention
- Other components of a transformer layer: layer normalization, skip connection, position- wise feed-forward layer (FFN, or MLP)

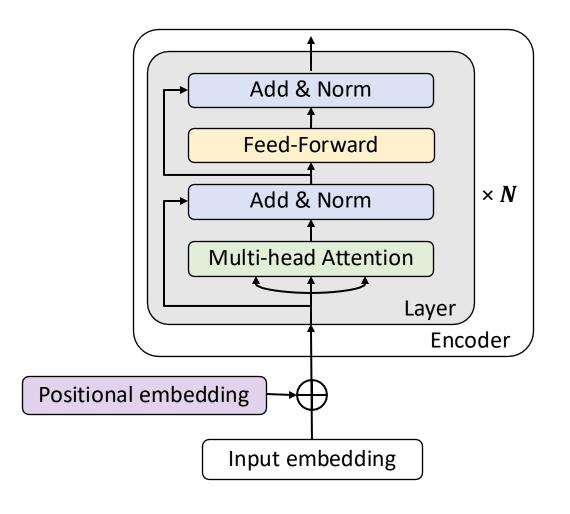


- Model usage: Pre-training followed by fine- tuning. The transferred model can be:
  - Encoder-only (e.g BERT)
    - Many-to-one classification / regression
    - Sentiment classification, document classification ...
    - Word / Sentence embeddings for downstream tasks (e.g. recommender system)
  - Encoder-Decoder (e.g <u>BART</u>)
  - Decoder-only (e.g GPT)



- Model usage: Pre-training followed by fine- tuning. The transfered model can be:
  - Encoder-only (e.g BERT)
  - Encoder-Decoder (e.g <u>BART</u>)
    - Many-to-many use cases
    - Summarization, translation, style transfer ...
  - Decoder-only (e.g OpenAI GPT)
    - One-to-many use cases
    - Image / text / code generation, dialogue systems ...
    - GPT-3/4 based <u>apps</u>





**Design choices** of transformers: (there are many papers on this topic for those interested in transformer architectures)

Absolute/relative position, equivariant embedding (for graph)

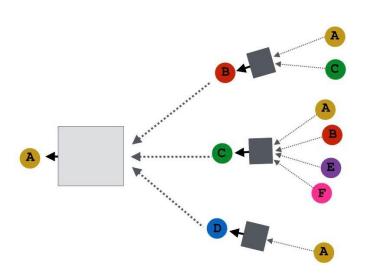
Sparse attention, low-rank attention, attention with prior, KV cache compression...

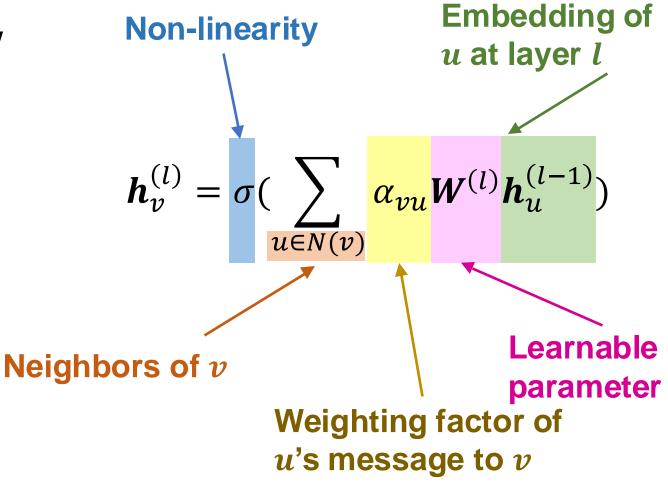
Placement, substitutes, normalization-free

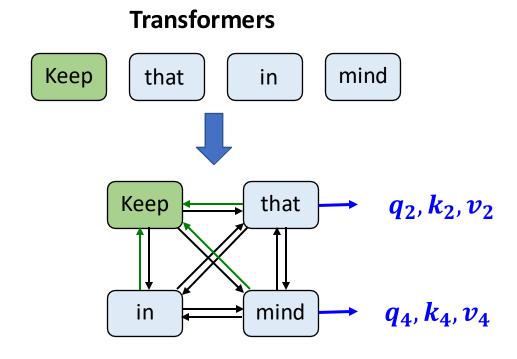
Cross-block connections, recurrence/hierarchy, other architecture

#### Recap: Graph Attention Mechanism

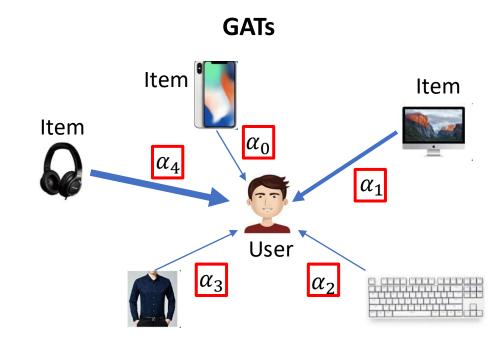
Message Aggregation: Review







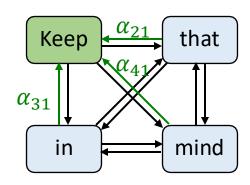
Step 1 Mapping: Each node feature  $x_i$  is projected to  $q_i$ ,  $k_i$ ,  $v_i$ .



Message computing: transform information of neighbor node to a message.

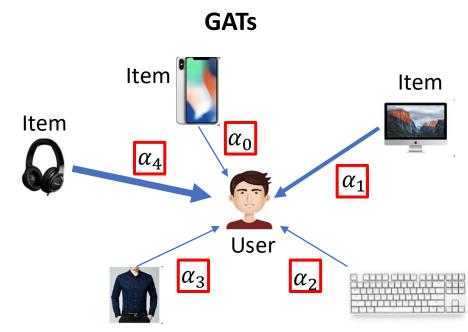
$$m_u^{(l)} = \pmb{W}^{(l)} \pmb{h}_u^{(l-1)}$$
 ,  $u \in N_v$ 

#### **Transformers**



**Step 2 Attention**: Calculate the edge weights using  $q_i$ ,  $k_j$  of the two endpoints node i and node j as  $e_{ij} = \frac{q_i^T k_j}{\sqrt{d}}$ , then normalizing it by neighbors of node i,

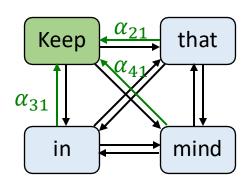
$$\alpha_{ij} = \operatorname{softmax}_i(e_{ij}) = \frac{\exp(e_{ij})}{\sum_{k \in N_i} \exp(e_{ik})}$$



**Attention** computation: calculate the importance of neighbors

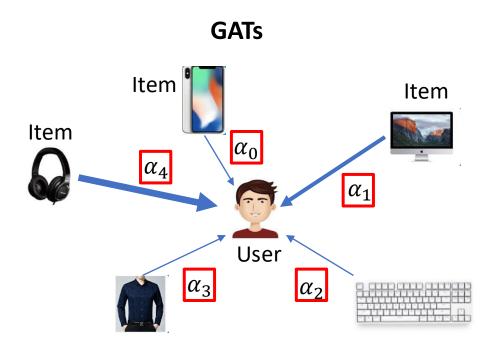
$$\alpha_{vu} = att(\boldsymbol{h}_v^{(l-1)}, \boldsymbol{h}_u^{(l-1)})$$

#### **Transformers**



**Step 3 Update**: Update each node feature according to its neighbors as

$$x_i' = \sum_{k \in N_i} \alpha_{ij} x_j$$



Aggregate message: aggregate messages from neighbor nodes

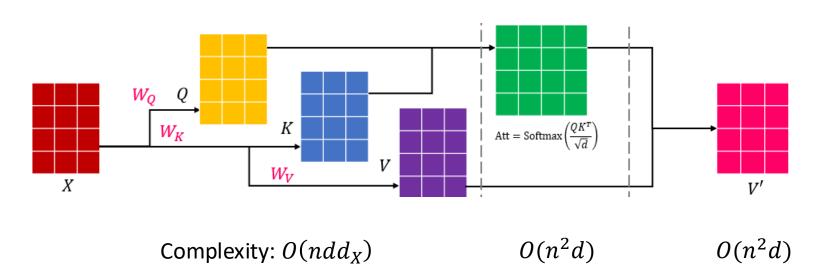
$$\boldsymbol{h}_{v}^{(l)} = \sigma(\sum_{u \in N(v)} \alpha_{vu} \boldsymbol{m}_{u}^{(l)})$$

- Summary: Comparison of Self-attention (SA) and Graph Attention
   Networks (GAT)
  - Step ① Mapping
    - **SA**: **different** weights for q, k, v.  $q = w_q x, k = w_k x, v = w_v x$ .
    - GAT: shared weights for q, k, v. q = wx, k = wx, v = wx.
  - Step 2 Attention: SA uses dot-product attention, while (the original)
     GAT uses concatenation with MLP
    - Dot-product:  $e_{ij} = \frac{q_i^T k_j}{\sqrt{d}}$ .
    - Concat:  $e_{ij} = act(W[q_i \parallel k_j])$ , where is a weight vector and act is the activation function like LeakyReLU

- The above computations do not require the assumption of the complete graph.
  - We assume full connectivity, mostly because we do not want to miss any potential token correlations.
- Self-attention can be easily adapted to graph-structured input data where the token correlations are given by the adjacency matrix, by replacing the complete graph with the input graph.
  - Self-Att(X) = Softmax( $\frac{(W_k X)(W_q X)^T}{\sqrt{d}}$   $\bigcirc$   $A_G \bigcirc W_E E)V$ .
  - $A_G$  is the adjacency matrix of graph E is the edge weights of the graph is any.
- The complexity is no longer  $O(n^2d)$  but is linear to the edge number O(E).

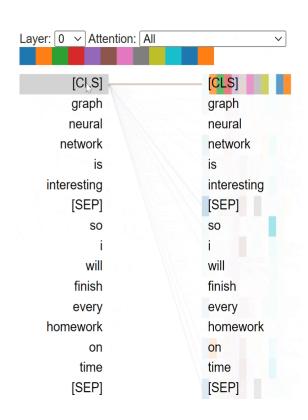
## Sparse Transformers for Efficiency

- Conventional Transformers cannot scale to long sequences due to  $O(n^2)$  complexity from the full-attention
  - The  $QK^T$  matrix multiplication, Softmax(), AttV value updates all consume  $n^2$  time and memory.



## Sparse Transformers for Efficiency

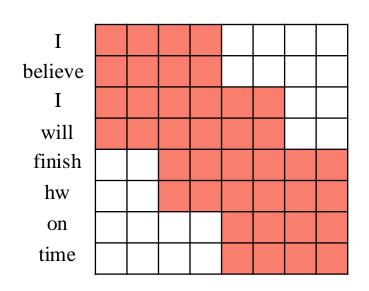
- Observation 1: Although every attention is calculated, most of them are close to 0, the resulting attention maps are usually sparse.
- Observation 2: non-zero attention mostly appear between the node and its local neighbors. (local attention).
- Observation 3: some key words like "so" almost attend to every token in the sentence. (global attention)
- Can we simplify self-attention (full-attention) using graph?



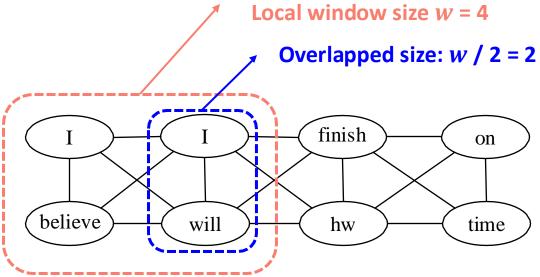
Try yourself! https://github.com/jessevig/bertviz

#### Sparse Transformers: Longformer

 Applying overlapped local window attention to approximate the fullattention, only calculating attentions shaded in red



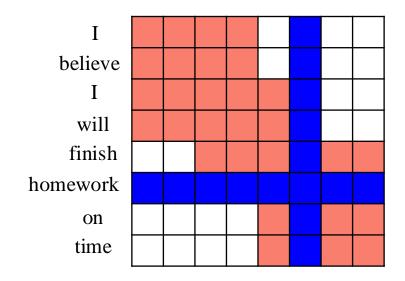
Masked Attention Pattern (adjacency matrix)



Associated graph structure

## Sparse Transformers: Longformer

 Longformer is based on the assumption that adjacent words have stronger correlations

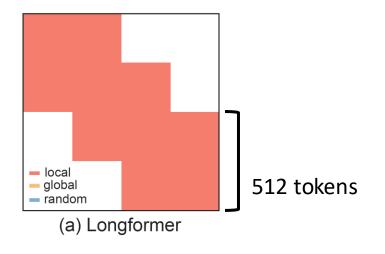


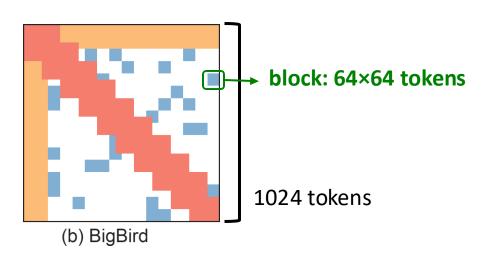
Masked Attention Pattern (adjacency matrix)

- Local window is overlapped in half to enable cross- window attention (to ensure the graph is connected so that every pair of tokens can attend by stacking layers).
- Global attention is further introduced for specific downstream task
  - Select a subset of random tokens as global tokens
  - Use special token such as beginning-of-sentence token
- Complexity is now O(nw) compared to  $O(n^2)$ .
- Longformer can handle long sequences like 4096 tokens, by specifying local window size to be 512

#### Sparse Transformers — BigBird

- BigBird model further introduces Random Attention to better approximate the full- attention.
- The smallest unit in BigBird is called a block (64 adjacent tokens)
- "Blockifying" is used to accelerate the sparse attention computation





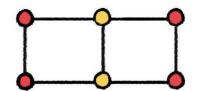
# Beyond Sparse Graphs: Graph Transformers Graph Transformers

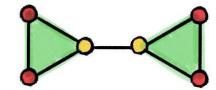
#### Graph Transformers: Overview

- Motivation of Graph Transformers
- Challenges for Building Graph Transformers
- Encodings: Positional & Structural
  - Laplacian Positional Encoding
  - Random Walk Structural Encoding
- Token Construction
- Forward Propagation
- Empirical Verification

#### Message Passing Drawbacks

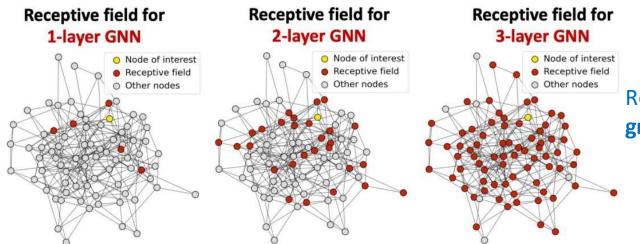
Expressiveness: 1-order Message passing GNNs (MPNN) have limited expressiveness (at most as powerful as 1-WL test)





Non-isomorphic graphs that cannot be distinguished by MPNN

 Over-smoothing: node features tend to converge to the same value with the increasing number of message passing layers



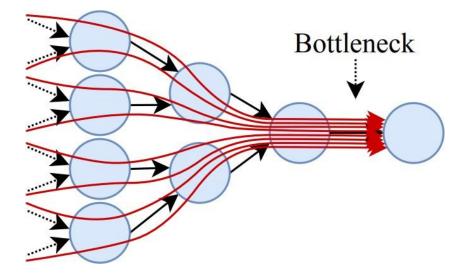
Receptive field quickly covers the entire graph as the number of layers increases

#### Message Passing Drawbacks

 Over-squashing: In tasks relying on long-distance interactions, an exponentially-growing amount of information from distant nodes is squashed into a fixed-size vector.

Message Passing Layers cannot capture long-range dependencies

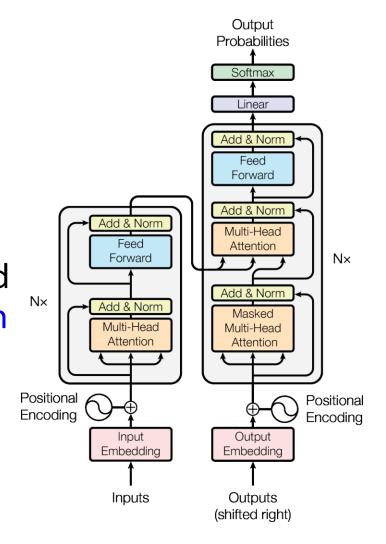
effectively.



The bottleneck of graph neural networks

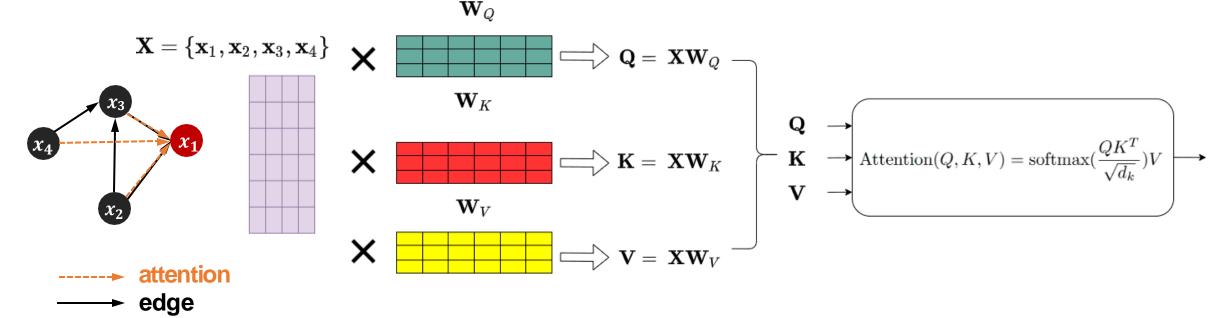
#### Motivation of Graph Transformer

- Transformer is powerful in modelling sequential data, such as natural language, speech, computer vision.
- Transformer enables long-range connections as all tokens attend to each other
- Motivation: Can Transformer architectures be used to model graphs and improve graph representation learning?
  - Expressiveness
  - Over-smoothing
  - Over-squashing (long-range)



### Attention in Graph Transformers

Naïve full attention on node set:

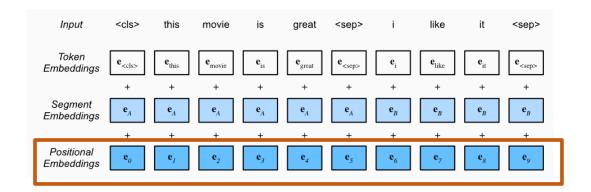


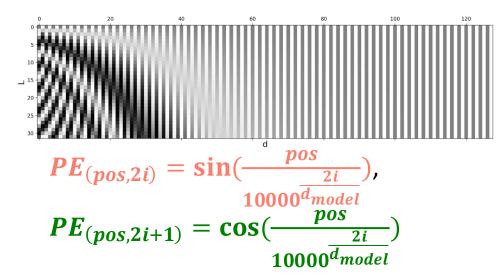
Naturally capture long-range dependencies

#### Challenges for Graph Transformers

Language has natural sequential order, while graphs are permutation

invariant to node ordering.

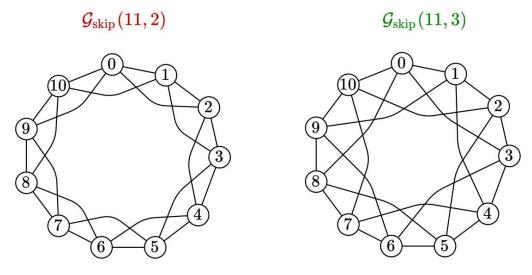




- Positional Encoding for sequential input fails to identify nodes in a graph
- How to better indicate the position of the node in a graph ⇒
   Positional Encoding (PE)

#### Challenges for Graph Transformers

- Message passing GNNs suffer from limited expressiveness (1-WL test)
- Message passing GNNs cannot capture local structure information sufficiently.
- How to better incorporate neighborhood information in graph transformers ⇒ Structural Encoding (SE)

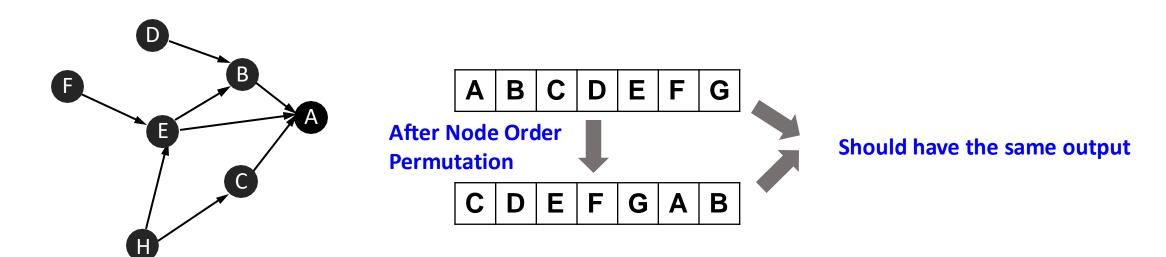


**Circular Skip Links (CSL) Graphs** 

- Message passing GNNs fail to distinguish Circular Skip Links (CSL) graph pair
- Structural Encoding (which captures local substructure) can distinguish graph pairs

#### Why traditional PE fails?

- Graphs do not have a natural node ordering like sequences.
- Permutation equivariance should be preserved by positional encoding.



No natural node ordering within a graph

#### Differences between PE and SE

#### Positional Encodings (PE)

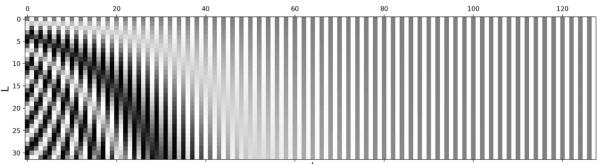
- Provide an embedding of the position of a given node within the graph
- Assumption: when two nodes are close to each other within a graph or subgraph, their PE should also be close.
- Recall: Positional-aware GNN. In practice: pair-wise shortest path distance

#### Structural Encodings (SE)

- Provide an embedding of the structure of neighborhoods or subgraphs to help increase the expressiveness and the generalizability of GNNs
- Assumption: when two nodes share similar subgraphs, or when two graphs are similar, their SE should also be close.
- Recall: Identity-aware GNN. Next: Laplacian & Random walk

### Why Sin/Cos as Positional Encoding

The positional encoding for sequential input:



$$PE_{(pos,2i)} = \sin(\frac{pos}{\frac{2i}{10000^{\frac{2i}{d_{model}}}}}),$$

$$PE_{(pos,2i+1)} = \cos(\frac{pos}{\frac{2i}{10000^{\frac{2i}{d_{model}}}}})$$

$$10000^{\frac{2i}{d_{model}}})$$

- Question: Why we use sin/cos functions as positional encoding?
- In Euclidean space, sin/cos functions are the eigenfunctions of the Laplacian operator f, i.e.,  $Lf = \lambda f$  with some  $\lambda$ .

Definition of Laplacian Operator:

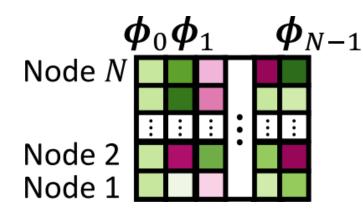
$$Lf = \operatorname{div}(\nabla f)$$

#### Laplacian in Graph Domain

 In graph domain, the eigenvectors of the graph Laplacian naturally encode the structural information of the given graph

$$L = I - D^{-\frac{1}{2}}AD^{-\frac{1}{2}} = U^{T}\Lambda U$$

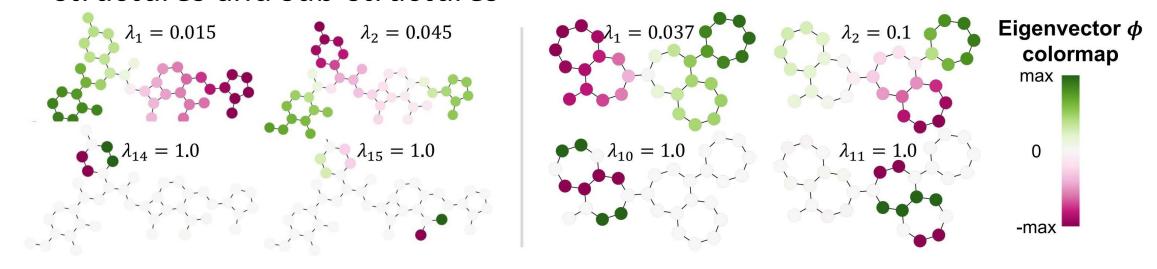
•  $U = [\phi_0, ..., \phi_{N-1}]^T$ , where  $\phi_i$  indicates the *i*-th eigenvector.



Each column represents an eigenvector One row per node.

#### Eigenvectors Reflect Graph Substructures

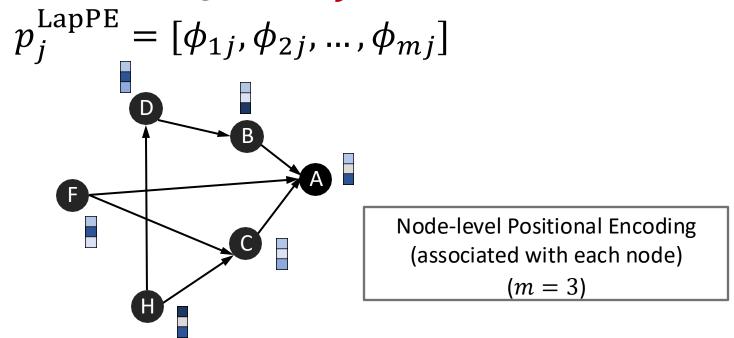
 Eigenvectors can be used to discriminate between different graph structures and sub-structures



The low-frequency eigenvectors  $\phi_1$ ,  $\phi_2$  are spread across the graph The high-frequency eigenvectors  $\phi_i$  (i>10) resonate in local structures

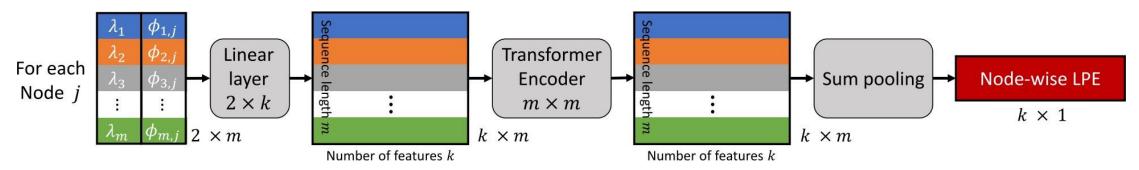
#### Laplacian Positional Encoding

- Use Laplacian eigenvectors as node positional encoding (usually select m eigenvectors with m-lowest eigenvalues)
- The Laplacian positional Encoding for the j-th node:



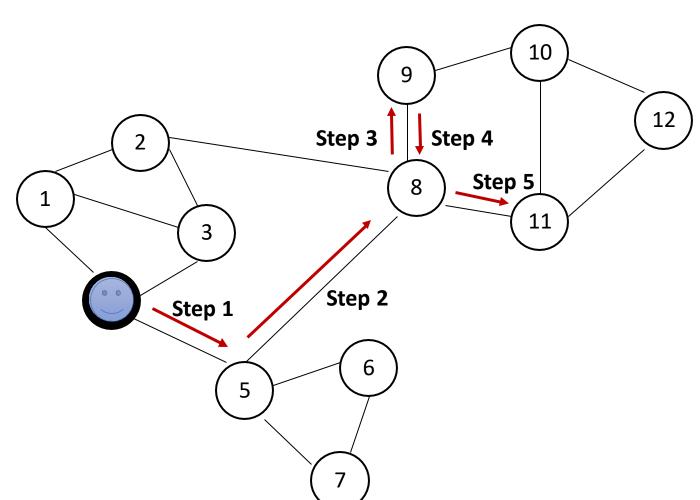
# Laplacian Positional Encoding

- Advance version:
  - concatenate with the corresponding eigenvalues
  - learn the potential positional encoding by neural networks



LPE: Learned Positional Encoding

#### Random Walk



- Given a graph and a starting point, we select a neighbor of it at random
- Move to this neighbor
- Select a neighbor of this point at random and move to it.
- The (random) sequence of points visited this way is a random walk on the graph.

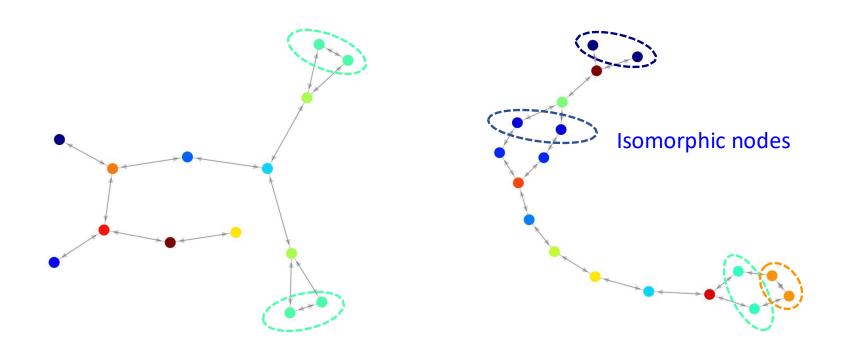
### Random Walk Encoding

- RW =  $AD^{-1}$  is the **random walk operator**. A is the adjacency matrix, D is the degree matrix.
- Random Walk Encoding (RWE) for the i-th node is defined with k-steps of random walk as

$$p_i^{RWE} = \left[ RW_{ii}, RW_{ii}^2, \dots, RW_{ii}^k \right] \in \mathbb{R}^k$$

- RWE encodes the landing probability of a node to itself in 1 to kk steps of random walk  $\Rightarrow$  meaningful higher-order structure information!
- Note: RWE is a Structural Encoding.
- Question:
  - What happens when k increases? (Higher-order neighborhood is considered)
  - What happens to the RWE if a node is densely connected to its neighborhood?

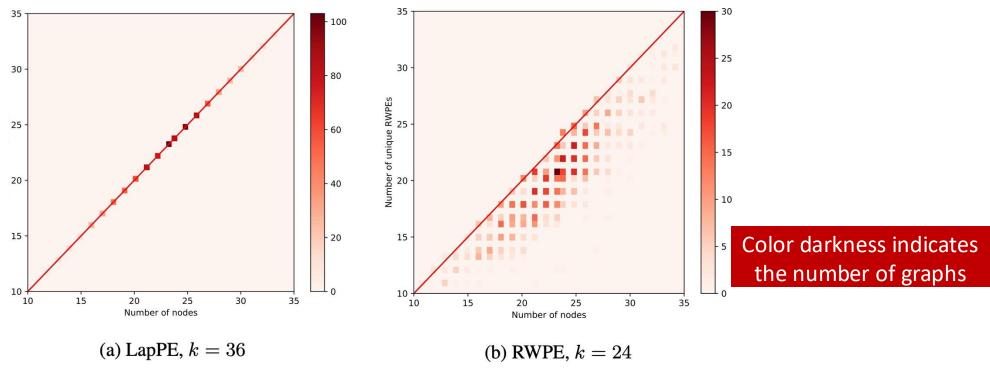
### Random Walk Encoding Visualization



- **Different node color** represents a unique RWE vector with k=24
- The nodes with the same color / RWE are isomorphic in the graph, i.e. their k-hop structural neighborhoods are the same!

# Comparison between RW and Laplacian

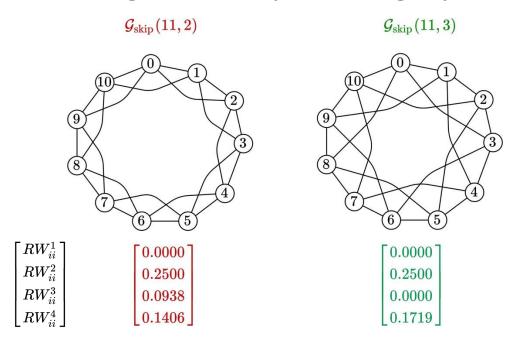
LapPE and RWE on ZINC validation set:



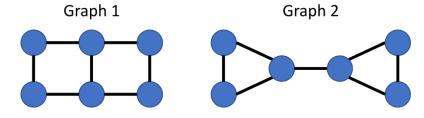
- Laplacian PE guarantees unique node representations better (an injective mapping)
- With RWE, most graphs have a large number of nodes with unique positional encoding

### Laplacian & RW Improves Expressiveness

 Positional Encoding can distinguish graph pairs that cannot be correctly distinguished by Message-passing GNNs (1-WL algorithm)





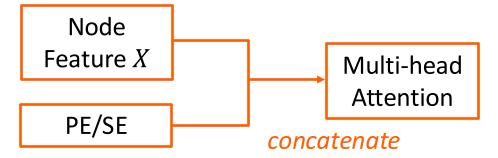


Eigenvalues of Graph 1	Eigenvalues of Graph 2		
0	0		
1	0.438		
2	3		
3	3		
3	3		
5	4.562		

non-isomorphic graphs that can be distinguished by their eigenvalues but not by Message Passing GNNs

### How to inject PE/SE

- Concatenate with node/edge/graph features before Attention layers
  - Example: SAN, GPS. Note: add may lead to dimension mismatch



- Inject PE/SE with attention score
  - Example: GraphiT

PosAttention
$$(Q, V, K_r)$$
 = normalize  $\left(\exp\left(\frac{QQ^T}{\sqrt{d_{out}}}\right) \odot K_r\right), V \in \mathbb{R}^{n \times d_{out}}$ 

Graph kernel, where  $K_r(i, j)$  encodes relative position between node i and j

### How to inject PE/SE

Inject local PE/SE with node inputs and treat relative PE/SE as

additional attention bias

Example: Graphormer

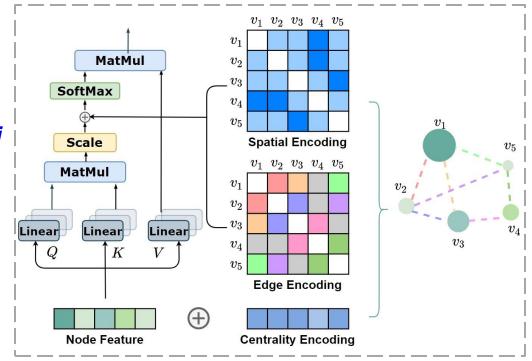
Attention:  $e_{ij} = \frac{(h_i W_q)(h_j W_k)^T}{\sqrt{d}} + b_{\phi(v_i, v_j)} + c_{ij}$ 

**Spatial Encoding:** 

Shortest path between  $v_i, v_j$ 

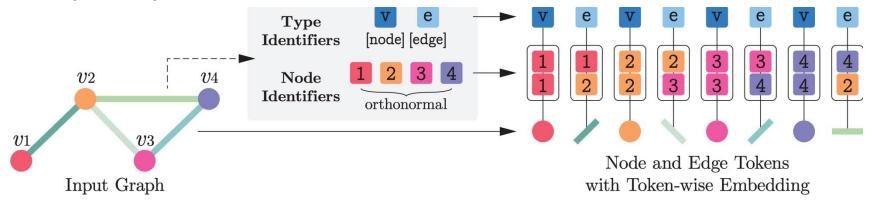
**Edge Encoding:** 

Average all edge features along the shortest path between  $v_i, v_j, c_{ij} = \frac{1}{N} \sum_{e \in SP(i,j)} x_e w_e$ 



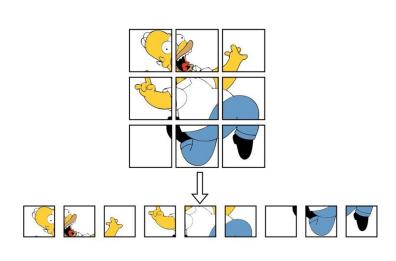
### How about Tokens in Transformer?

- Using nodes-only as input tokens is the most common approach
  - The complexity is  $O(N^2)$  (conventional graph transformers with full attention)
- Use nodes and edges as input tokens (Examples: EGT, TokenGT)
  - Model higher-oder node-edge and edge-edge interactions ⇒ stronger expressiveness
  - The complexity is  $O(N + E)^2$

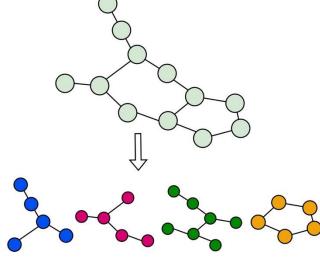


#### Token Construction

- Use subgraphs as tokens (Example: CoarFormer, MLP-Mixer)
  - A natural generalization of ViT to graph domain
  - Significantly reduces the computational complexity
  - Enable graph transformers to scale to large graphs





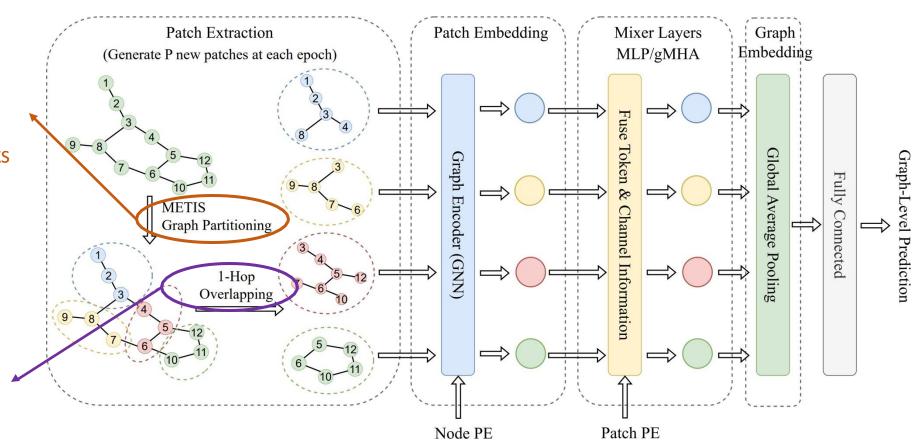


#### MLP-Mixer Architecture

#### **METIS:**

- graph partitioning algorithm
- # intra-cluster links is much higher than inter-cluster links

- Involve all 1-hop neighbors to capture important edge information
- e.g., the cutting edges

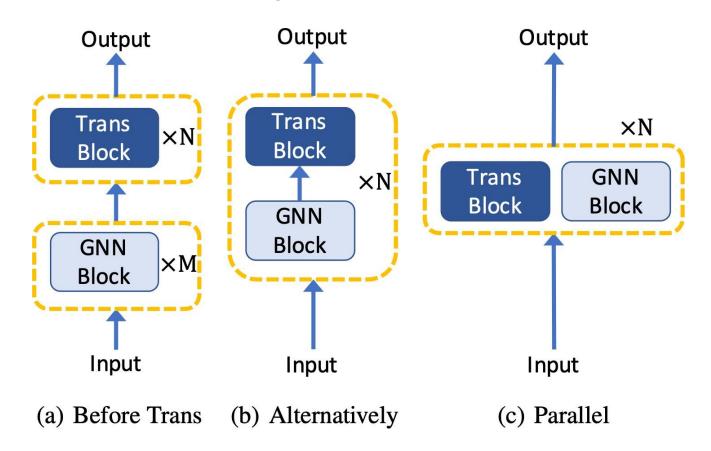


Patch PE counts the number of connecting edges between cluster  $\mathcal{V}_i$  and cluster  $\mathcal{V}_j$ 

$$A_{ij}^P = |\mathcal{V}_i \cap \mathcal{V}_j|$$

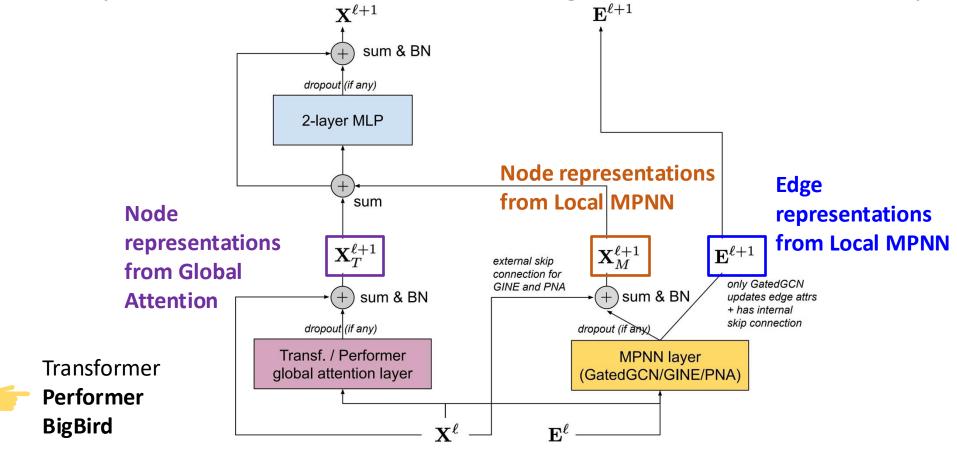
### Forward Propagation

GNNs can be used as auxiliary modules with transformer architectures



### General, Powerful, Scalable (GPS) layers

GPS Layer combines local MPNN and global attention blocks parallelly



### Empirical Verification (Expressiveness)

Model	Easy EDGES	Medium TRIANGLES-SMALL TRIANGLES-LARGE		Hard CSL	
-	2-way Accuracy ↑	10-way Accuracy ↑	10-way Accuracy ↑	10-way Accuracy ↑	
GIN Transformer	<b>98.11</b> ±1.78 55.84 ±0.32	71.53 ±0.94 12.08 ±0.31	33.54 ±0.30 10.01 ±0.04	10.00 ±0.00 10.00 ±0.00	
Transformer (LapPE)       98.00 ±1.03         Transformer (RWSE)       97.11 ±1.73         Graphormer       97.67 ±0.97		78.29 ±0.25 <b>99.40</b> ±0.10 <b>99.09</b> ±0.31	10.64 ±2.94 <b>54.76</b> ± <b>7.24</b> 42.34 ±6.48	100.00 ±0.00 100.00 ±0.00 90.00 ±0.00	
<b>EDGES</b> : Predict if an edge connects two nodes in the graph		TRIANGLES: count the number of triangles in the graph LARGE: train/val graphs are much smaller than test graphs		Circular Skip Links Graphs	

- Graph Transformers with structural bias generally perform well on all three tasks with a few exceptions.
- The shortest-path encoding in Graphormer distinguishes 9 out of the 10 classes correctly in CSL dataset
- All graph transformers generalize poorly to larger triangle dataset ⇒ still suffer from limited expressiveness

# Empirical Verification (Oversmoothing)

Benchmarking on six graph datasets that especially suffer from the over-smoothing issue of GNNs:

Model (PE/SE type)	Actor	CORNELL	TEXAS	Wisconsin	CHAMELEON	SQUIRREL
Geom-GCN [Pei et al., 2020]	31.59 ±1.15	60.54 ±3.67	64.51 ±3.66	66.76 ±2.72	60.00 ±2.81	38.15 ±0.92
GCN (no PE/SE)	33.92 ±0.63	53.78 ±3.07	65.95 ±3.67	66.67 ±2.63	43.14 ±1.33	30.70 ±1.17
GCN (LapPE)	34.30 ±1.12	56.22 ±2.65	65.95 ±3.67	66.47 ±1.37	43.53 ±1.45	30.80 ±1.38
GCN (RWSE)	33.69 ±1.07	53.78 ±4.09	62.97 ±3.21	69.41 ±2.66	43.84 ±1.68	31.77 ±0.65
GCN (DEG)	33.99 ±0.91	53.51 ±2.65	66.76 ±2.72	67.26 ±1.53	46.36 ±2.07	34.50 ±0.87
GPS <sup>GCN+Transformer</sup> (LapPE)	37.68 ±0.52	66.22 ±3.87	75.41 ±1.46	74.71 ±2.97	48.57 ±1.02	35.58 ±0.58
GPS <sup>GCN+Transformer</sup> (RWSE)	36.95 ±0.65	65.14 ±5.73	73.51 ±2.65	<b>78.04</b> ±2.88	47.57 ±0.90	34.78 ±1.21
GPS <sup>GCN+Transformer</sup> (DEG)	36.91 ±0.56	64.05 ±2.43	73.51 ±3.59	75.49 ±4.23	52.59 ±1.81	42.24 ±1.09
Transformer (LapPE) Transformer (RWSE) Transformer (DEG)	38.43 ±0.87	69.46 ±1.73	77.84 ±1.08	76.08 ±1.92	49.69 ±1.11	35.77 ±0.50
	38.13 ±0.63	70.81 ±2.02	77.57 ±1.24	80.20 ±2.23	49.45 ±1.34	35.35 ±0.75
	37.39 ±0.50	71.89 ±2.48	77.30 ±1.32	79.80 ±0.90	56.18 ±0.83	<b>43.64</b> ± <b>0.6</b> 5
Graphormer (DEG only)	36.91 ±0.85	68.38 ±1.73	76.76 ±1.79	77.06 ±1.97	54.08 ±2.35	43.20 ±0.82
Graphormer (DEG, attn. bias)	36.69 ±0.70	68.38 ±1.73	76.22 ±2.36	77.65 ±2.00	53.84 ±2.32	43.75 ±0.59

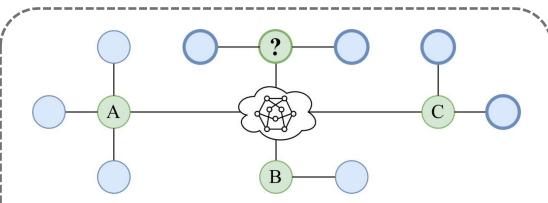
- Geom-GCN is specialized for oversmoothing issue
- PE/SE have minimal effect on GCN's performance
- Global attention of a transformer empirically facilitates more successful information propagation

**Transformer**: disabling the local GCN in GPS layers

**DEG**: using node degree as positional encoding

# Empirical Verification (Long-range Dependencies)

- GNNs poorly capture long-range dependencies
- Neighbors-Match synthetic dataset

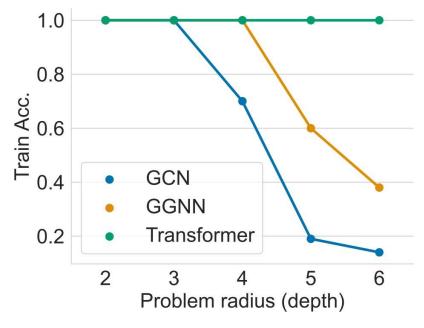


A: three blue neighbors; A tree graph of depth d

B: one blue neighbors;  $d \uparrow$ , more challenging

C: two blue neighbors;

Require long-range information to predict the target



Graph Transformers have better ability to model long-range dependencies and help to circumvent the over-squashing issue.

### Summary

- Graph Transformer helps to improve the expressiveness, alleviate oversmoothing and over-squashing issues.
- Challenges for graph transformer: positional encoding, structure encoding, scalability.
- Two typical encodings for positions and structures: LapPE and RWE
- Better PE/SE improves expressiveness.
- Token construction: node-only, node and edge, subgraph (a solution to extremely large-scale graphs)
- GNNs can be used as auxiliary modules with transformer architectures.