## 1 Model

$$x_{n,t}^{k} = f_{\text{Update}}(f_{\text{Agg}}^{C}(\mathbf{N}_{n,t}^{k-1}), f_{\text{Agg}}^{S}(\mathbf{S}_{n,t}^{k-1}), f_{\text{Agg}}^{T}(x_{n,t-1}^{k-1}, \cdots, x_{n,t-d}^{k-1}), x_{n,t}^{k-1})$$
 (1) Where

 $f_{\mathrm{Agg}}^{C}$  is the county-time step-layer aggregation function.

 $f_{\mathrm{Agg}}^{S^-}$  is the subred dit-layer aggregation function.

 $f_{\text{Agg}}^{T}$  is the temporal aggregation function.

The aggregation functions operate on the preceding iterations messages, from the  $(k-1)^{\rm th}$  step of updates. The temporal aspect of the data is encoded in the parameters to the temporal temporal aggregation function. In this formaulation, there is a single, large graph with a node for each county, at each timestep. The temporal parameters represent the connections between different temporal realizations of a given county. In a sense, each node has a directional connection to d nodes 'in the past'.

## 1.1 $f_{Agg}^C$

The parameters to this function represent the connections for a single county node n at a single timestep t. The set  $\mathbf{N}_{n,t}^{k-1}$  contains the messages from the neighborhood of the county node n at the same timestep, from the preceding round of updates.

A draft approach would be to use **symmetric normalization**, and sum the set of messages, each weighted by the factor  $\frac{1}{\sqrt{N_u*N_u}}$ 

$$f_{\text{Agg}}^{C}(\mathbf{N}_{n,t}^{k-1}) = \sum_{v}^{\mathbf{N}} \left( \frac{x_{v,t}^{k-1}}{\sqrt{N_v * N_n}} \right)$$

This could be improved by the use of 'deep' methods, where a small parameterized function or network could be used to aggregate the messages.

## 1.2 $f_{Agg}^S$

The parameters to this function represent the connections between a single county-node n at a single timestep t and the set of 'static' subreddit nodes. The term static is used to refer to the fact that there is only a single node for a given subreddit, not a node for each timestep.

The set  $\mathbf{S}_{n,t}^{k-1}$  represents the set of messages from all subreddits connected to the county at that timestep, from the preceding iteration of the update function. The message sent by a subreddit is simply a parameter holding its current 'embedding' in some low dimensional space, weighted by the edge weight (actual count value from the counties reddit activity for that timestep). For a subreddit s, its message to node n will be a function:

$$\mathbf{m}_{n,t,s}^k = x_s^{k-1} * g(e_{n,t,s})$$

Where  $x_s^{k-1} \in \mathbb{R}^i$  is the state of the subreddit in the preceding iteration of message passing, and i is the chosen dimension of the embedding space for subreddits. The function g weights this message by the value of the edge between the subreddit and the county node at that timestep,  $e_{n,t,s}$ 

To aggregate these, the **Set Pooling** method would be used, where two MLPs are trained, with one operating directly on subreddit state values, and the second operating on the sum of these.

$$f_{\mathrm{Agg}}^{S}(\mathbf{S}_{n,t}^{k-1}) = \mathrm{MLP}_{\theta}\left(\sum_{s}^{S} \mathrm{MLP}_{\phi}\left(\mathbf{m}_{n,t,s}^{k-1}\right)\right)$$

The weight values for the  $\phi$  MLP would be shared across all subreddits.

## 1.3 $f_{Agg}^T$

This function encodes the temporal history of a specific node, at a specific timestep. The sequence  $x_{n,t-1}^{k-1},\cdots,x_{n,t-d}^{k-1}$  represents the d nodes associated with county n, at the d preceding timesteps.

To handle the sequential nature of this data, the a draft aggregation function could be an LSTM model.

$$f_{\text{Agg}}^T(x_{n,t-1}^{k-1},\cdots,x_{n,t-d}^{k-1}) = \text{LSTM}(x_{n,t-1}^{k-1},\cdots,x_{n,t-d}^{k-1})$$