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Stanford CS224W: Graph Neural Networks

CS224W: Machine Learning with Graphs
Jure Leskovec, Stanford University
http://cs224w.stanford.edu



ANNOUNCEMENTS

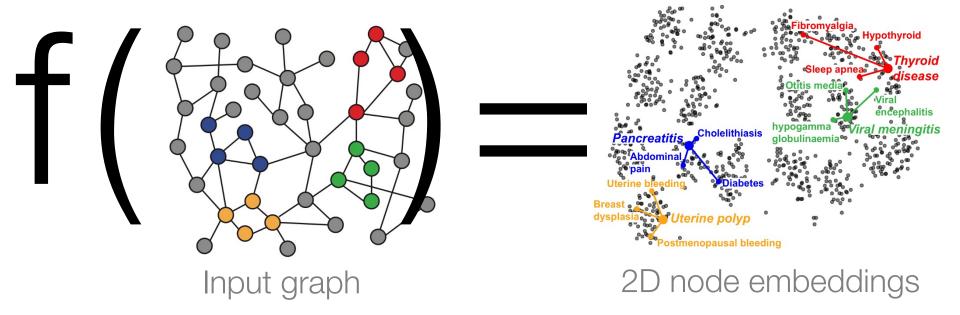
• Next Thursday (10/12): Colab 1 due

CS224W: Machine Learning with Graphs Jure Leskovec, Stanford University http://cs224w.stanford.edu



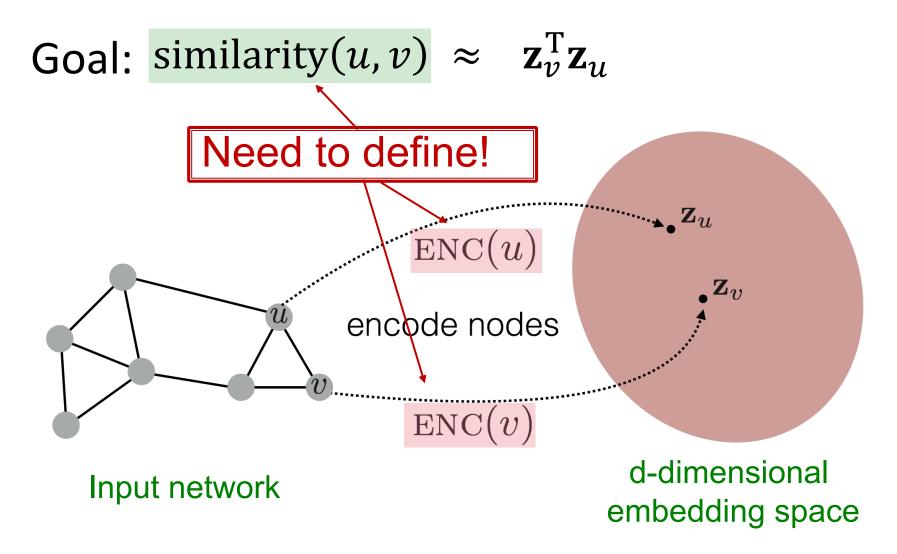
Recap: Node Embeddings

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



How to <u>learn</u> mapping function f?

Recap: Node Embeddings



Recap: Two Key Components

Encoder: Maps each node to a low-dimensional vector

d-dimensional

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

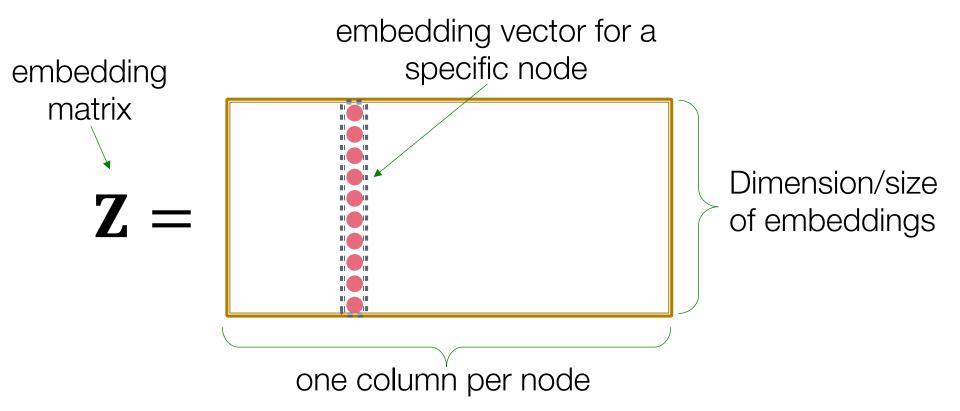
node in the input graph

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

- Limitations of shallow embedding methods:
 - O(|V|d) parameters are needed:
 - No sharing of parameters between nodes
 - Every node has its own unique embedding
 - Inherently "transductive":
 - Cannot generate embeddings for nodes that are not seen during training
 - Do not incorporate node features:
 - Nodes in many graphs have features that we can and should leverage

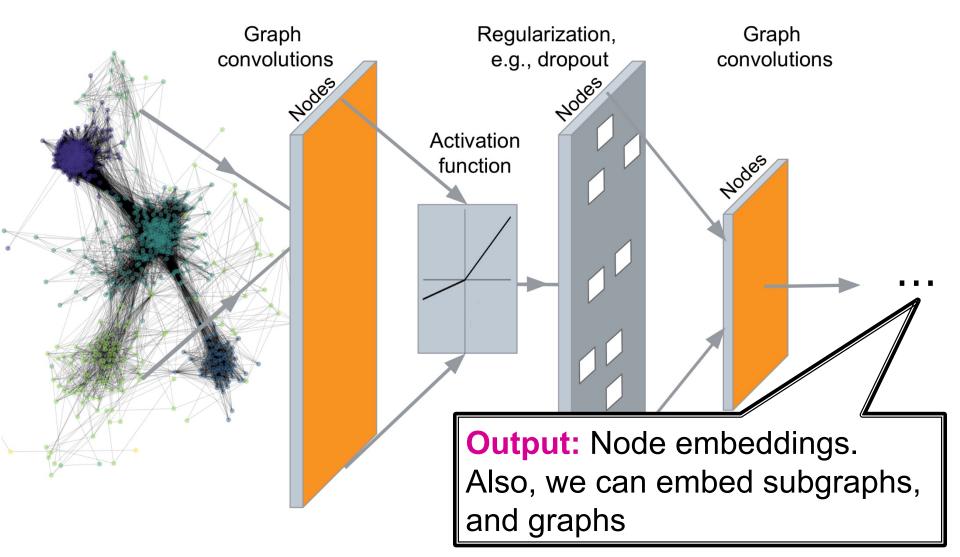
Today: Deep Graph Encoders

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

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

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

Deep Graph Encoders

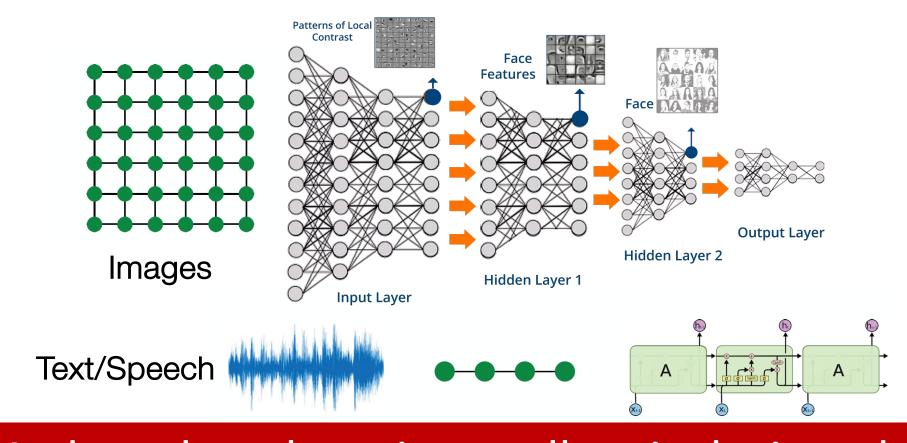


Tasks on Networks

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

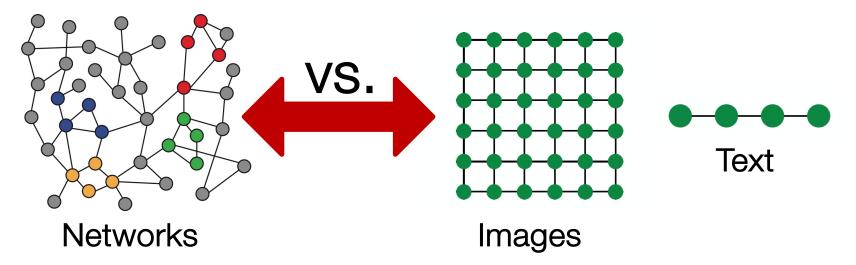


Modern deep learning toolbox is designed for simple sequences & grids

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

Summary: Basics of Deep Learning

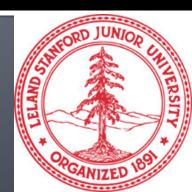
Loss function:

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

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

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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:

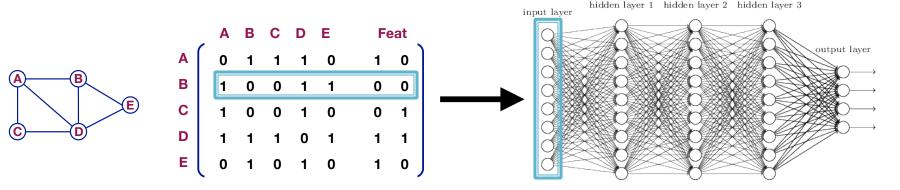
- V is the vertex set
- A is the adjacency matrix (assume binary)
- $X \in \mathbb{R}^{|V| \times m}$ is a matrix of node features
- v: a node in V; N(v): the set of neighbors of v.

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

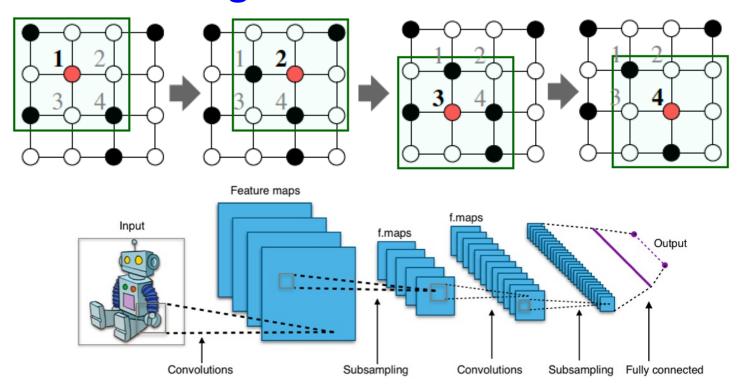
- Join adjacency matrix and features
- Feed them into a deep neural net:



- Issues with this idea:
 - O(|V|) parameters
 - Not applicable to graphs of different sizes
 - Sensitive to node ordering

Idea: Convolutional Networks

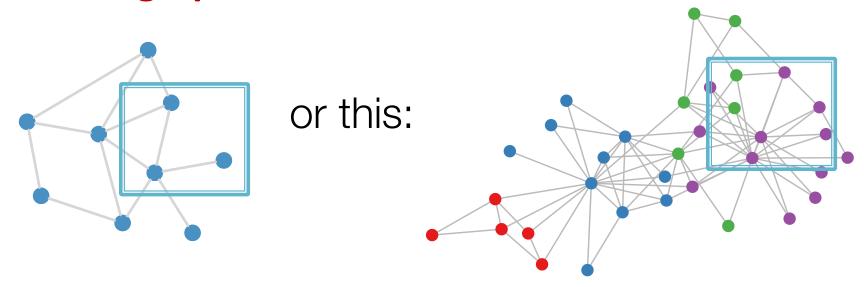
CNN on an image:



Goal is to generalize convolutions beyond simple lattices Leverage node features/attributes (e.g., text, images)

Real-World Graphs

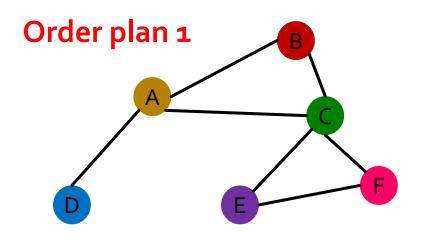
But our graphs look like this:

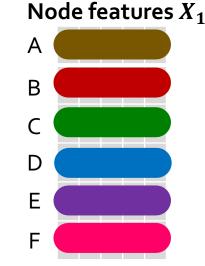


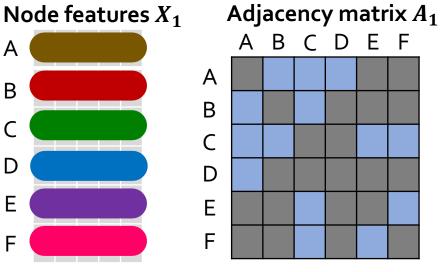
- There is no fixed notion of locality or sliding window on the graph
- Graph is permutation invariant

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

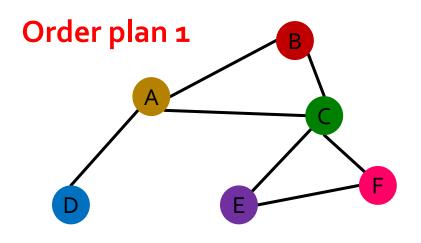
Graph does not have a canonical order of the nodes!

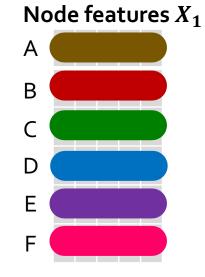


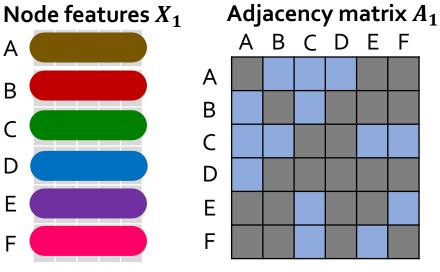


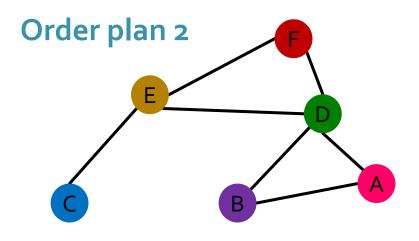


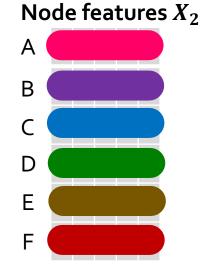
Graph does not have a canonical order of the nodes!

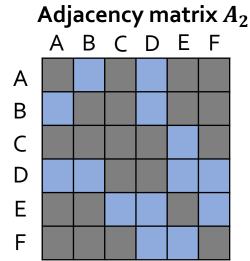




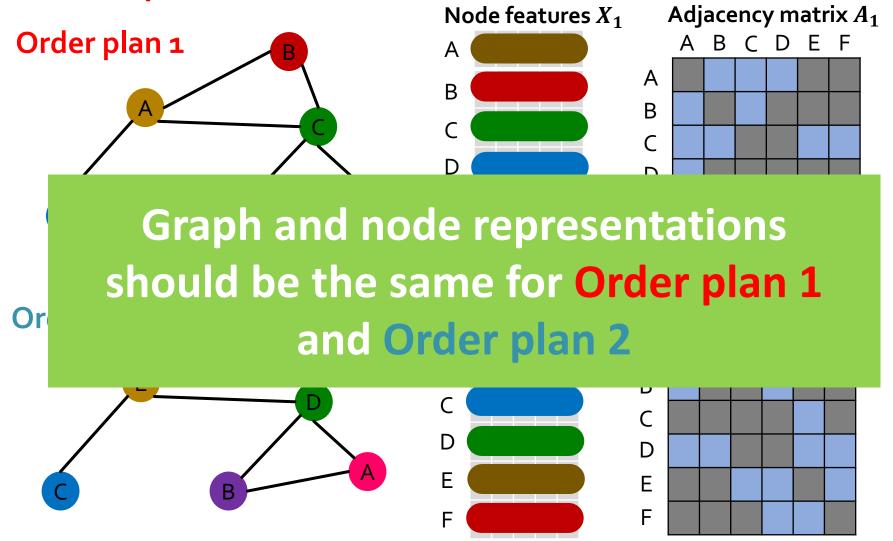








Graph does not have a canonical order of the nodes!



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

In other words, f maps a graph to a d-dim embedding

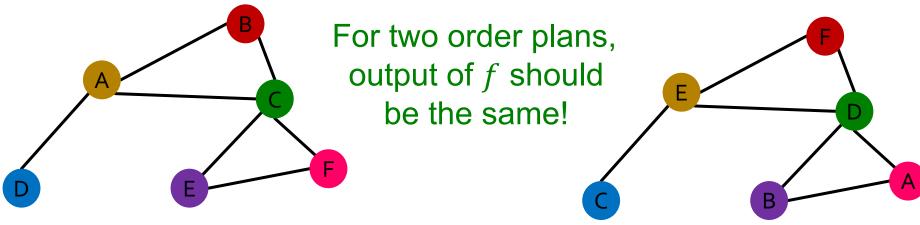
Consider we learn a function f that maps a graph G = (A, X) to a vector \mathbb{R}^d then

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

A is the adjacency matrix X is the node feature matrix

Order plan 1: A_1, X_1

Order plan 2: A_2, X_2



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

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

 A is the adjacency matrix X is the node feature matrix
- Then, if $f(A_i, X_i) = f(A_j, X_j)$ for any order plan i and j, we formally say f is a permutation invariant function. For a graph with |V| nodes, there are |V|! different order plans.

 **m...* each node has a m-dim

! different order plans. $m\ldots$ each node has a m-dim feature vector associated with it.

■ **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.

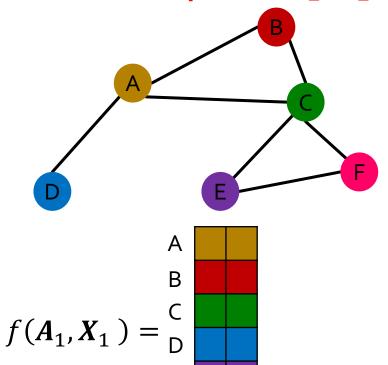
d... output embedding dimensionality of embedding the graph G = (A, X)

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

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

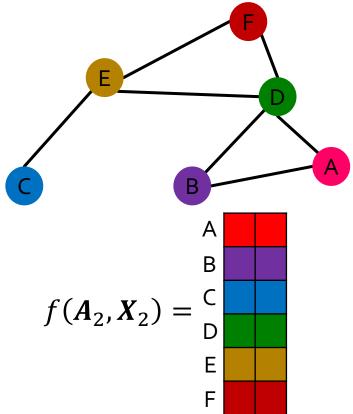
In other words, each node in V is mapped to a d-dim embedding.

Order plan 1: A_1, X_1

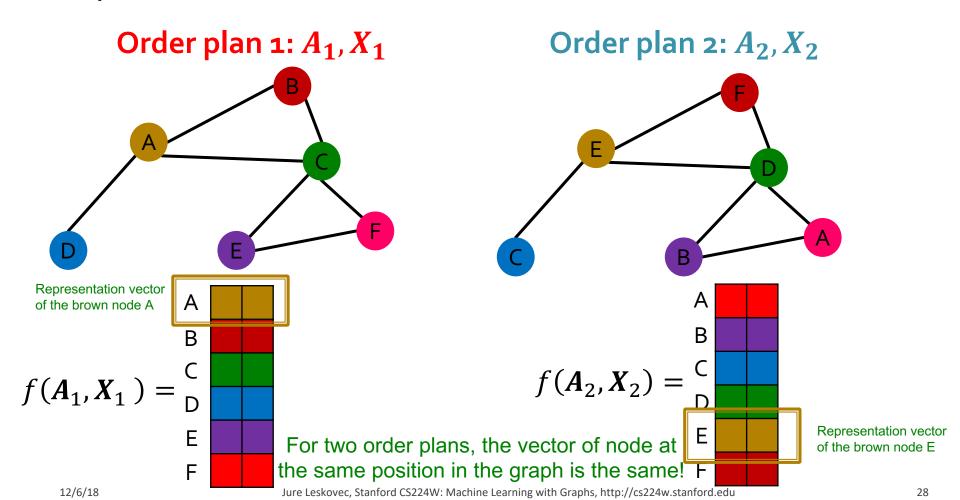


F

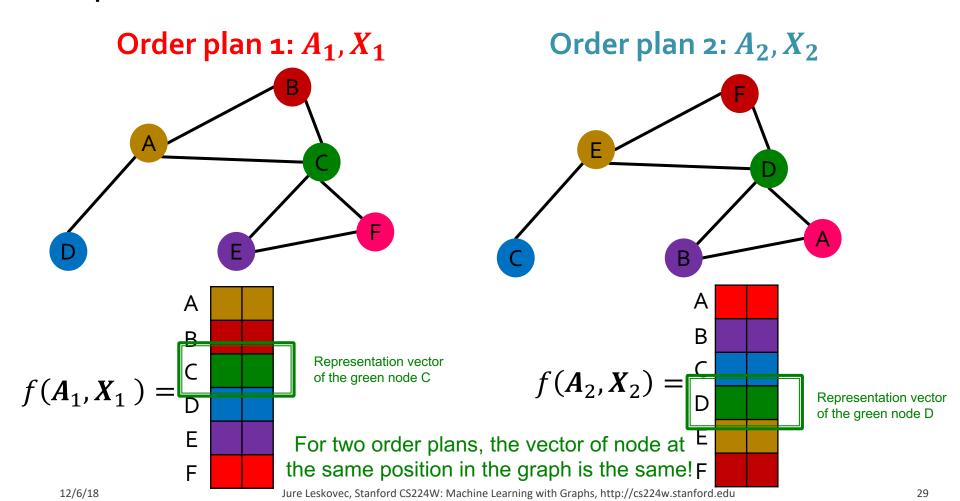
Order plan 2: A_2 , X_2



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



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



For node representation:

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

m... each node has a m-dim feature vector associated with it.

■ **Definition:** For any node function $f: \mathbb{R}^{|V| \times m} \times \mathbb{R}^{|V| \times |V|} \to \mathbb{R}^{|V| \times d}$, f is **permutation**-**equivariant** if $Pf(A, X) = f(PAP^T, PX)$ for any permutation P. f maps each node in V to a d-dim embedding.

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.

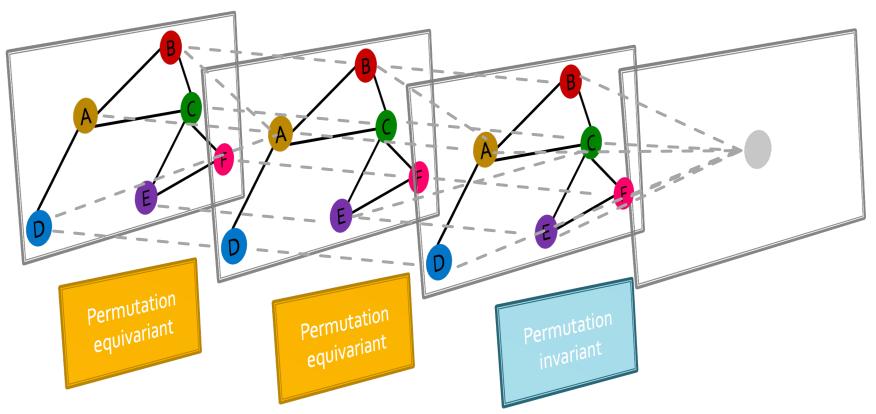
(map a graph to a matrix)

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

Graph Neural Network Overview

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

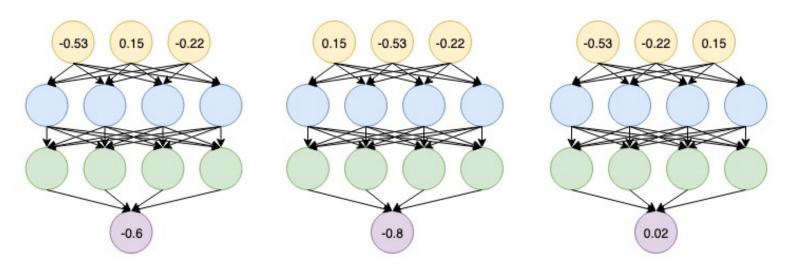


Graph Neural Network Overview

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

No.

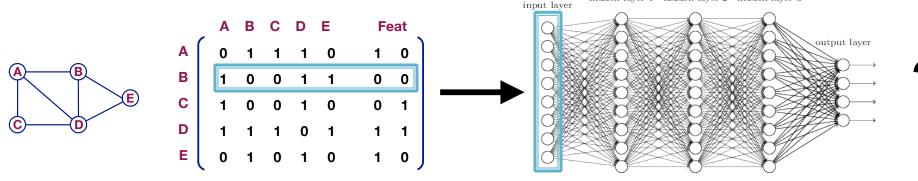
Switching the order of the input leads to different outputs!



Graph Neural Network Overview

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

No.



hidden laver 1 hidden laver 2 hidden laver 3

This explains why the naïve MLP approach fails for graphs!

7

Graph Neural Network Overview

Are any neural network architectures, e.g.,

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



Outline of Today's Lecture

1. Basics of deep learning



2. Deep learning for graphs \checkmark



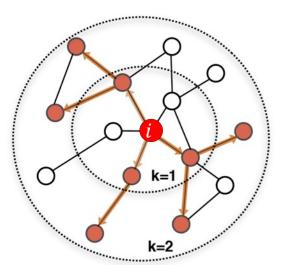
3. Graph Convolutional Networks



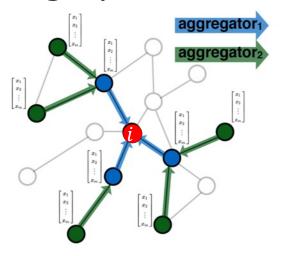
4. GNNs subsume CNNs

Graph Convolutional Networks

Idea: Node's neighborhood defines a computation graph



Determine node computation graph

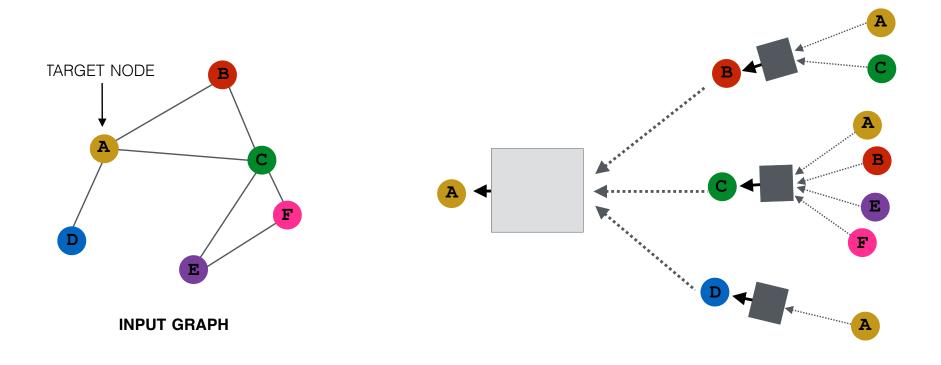


Propagate and transform information

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

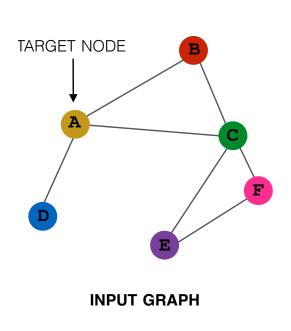
Idea: Aggregate Neighbors

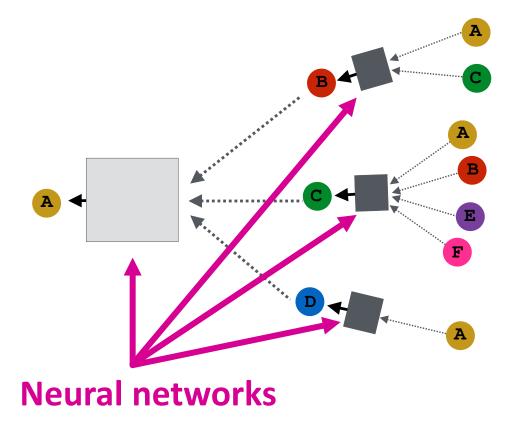
 Key idea: Generate node embeddings based on local network neighborhoods



Idea: Aggregate Neighbors

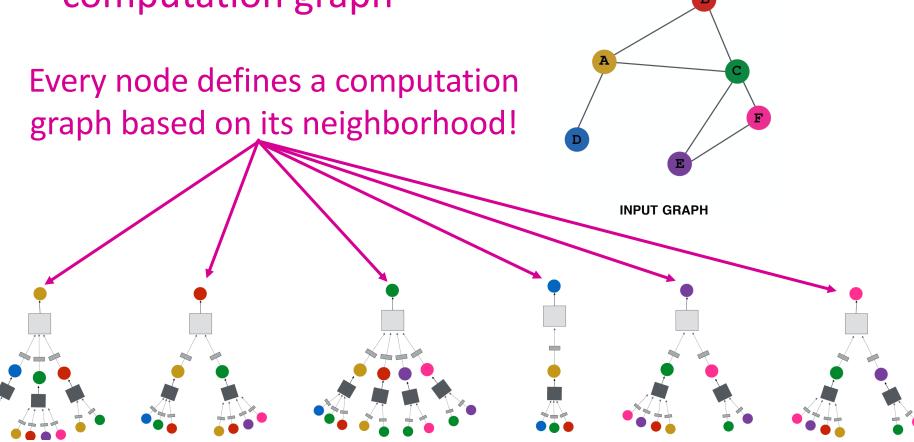
 Intuition: Nodes aggregate information from their neighbors using neural networks





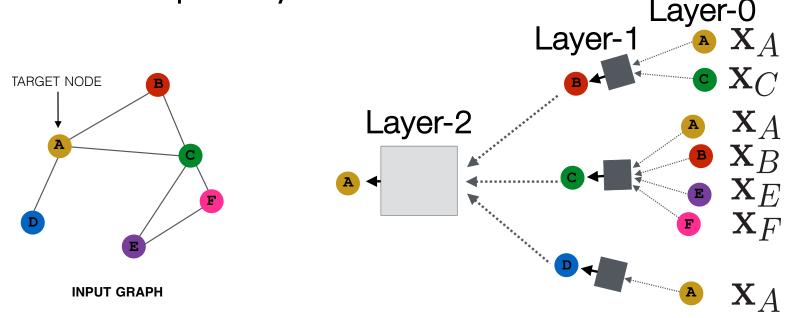
Idea: Aggregate Neighbors

Intuition: Network neighborhood defines a computation graph



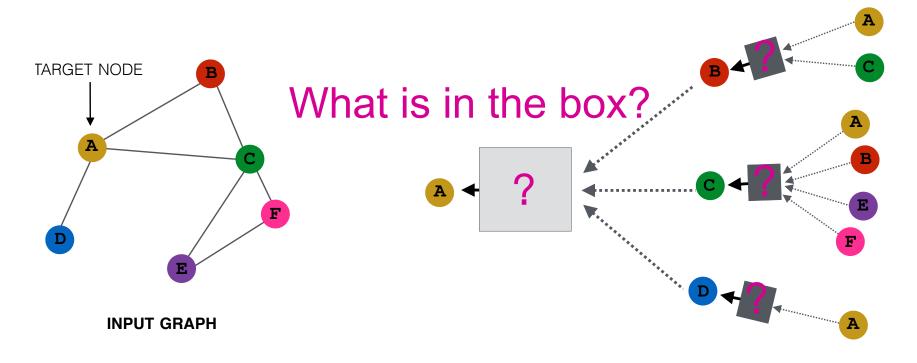
Deep Model: Many Layers

- 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



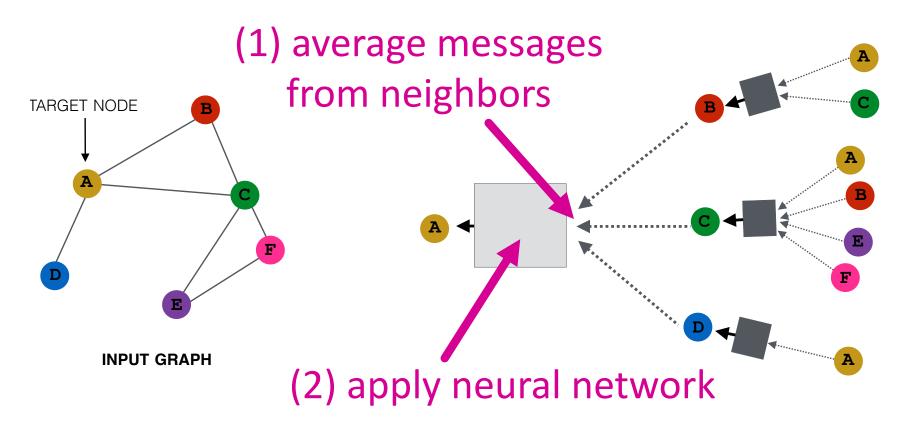
Neighborhood Aggregation

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



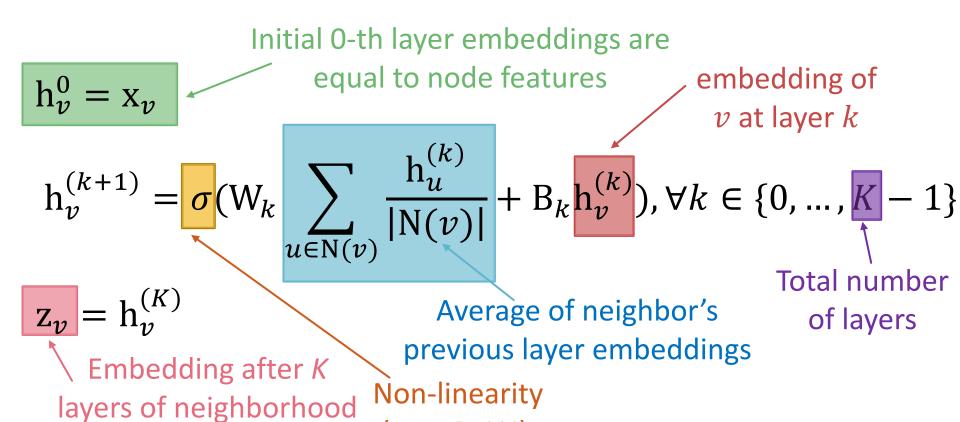
Neighborhood Aggregation

 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



10/7/21

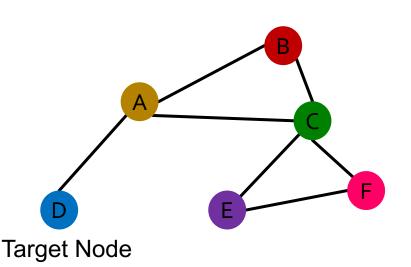
aggregation

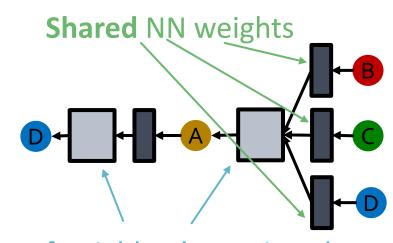
(e.g., ReLU)

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

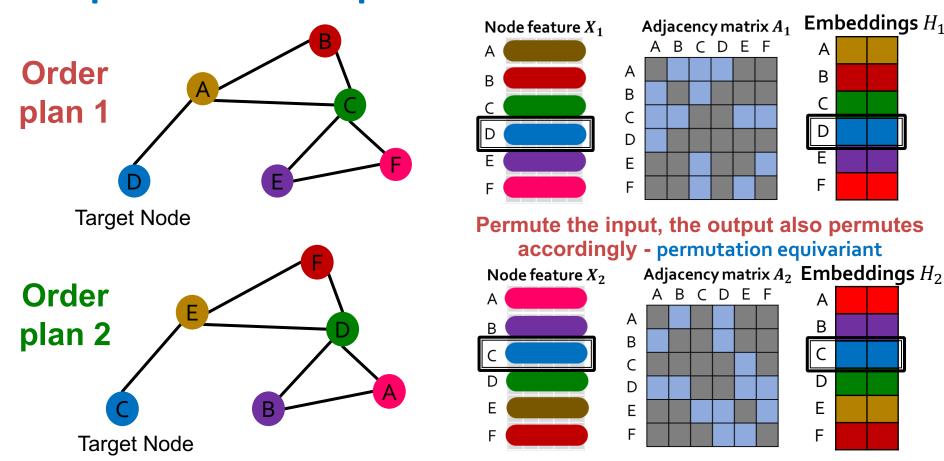




Average of neighbor's previous layer embeddings - **Permutation invariant**

GCN: Invariance and Equivariance

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



Embeddings H_1

D

C

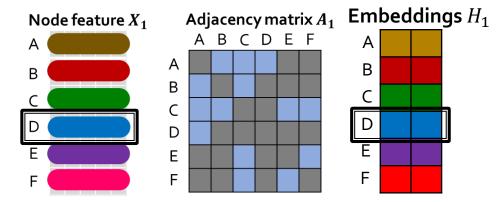
GCN: Invariance and Equivariance

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

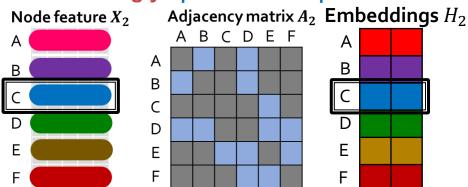
Detailed reasoning:

- 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)

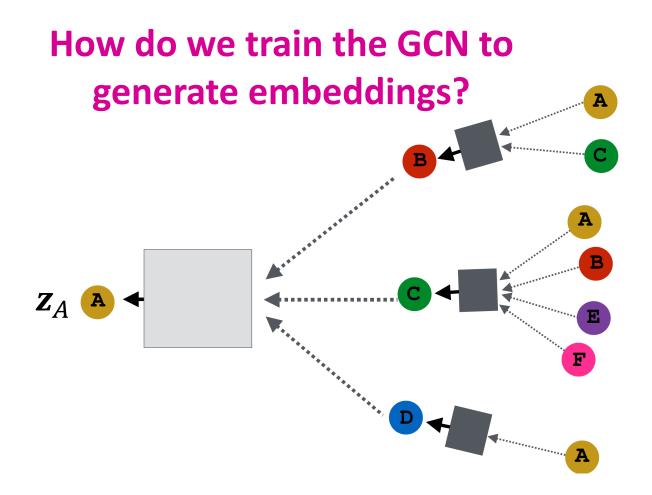
 This is permutation equivariant



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

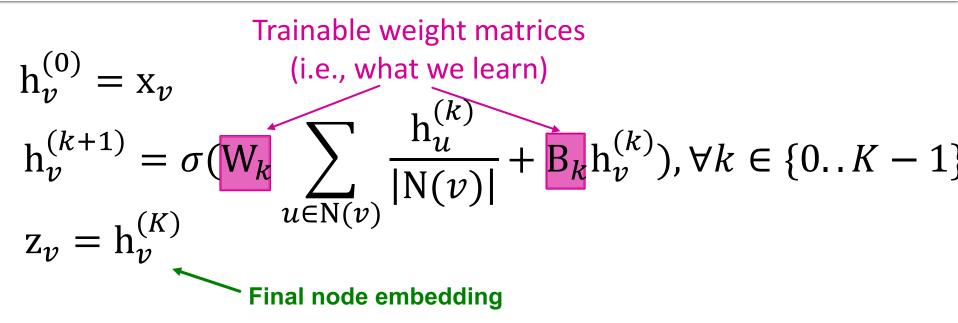


Training the Model



Need to define a loss function on the embeddings.

Model Parameters



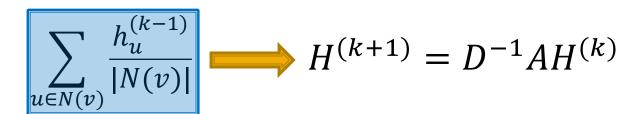
We can feed these embeddings into any loss function and run SGD to train the weight parameters

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

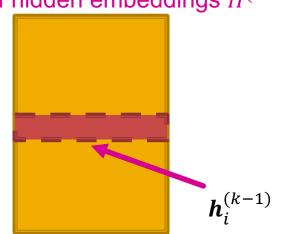
- $\stackrel{\bullet}{\mathbf{W}_{k}}$: weight matrix for neighborhood aggregation
- B_k : weight matrix for transforming hidden vector of self

Matrix Formulation (1)

- Many aggregations can be performed efficiently by (sparse) matrix operations
- Let $H^{(k)} = [h_{1k}^{(k)} ... h_{|V|}^{(k)}]^{T}$ Then: $\sum_{u \in N_n} h_u^{(k)} = A_{v,:} H^{(k)}$
- Let D be diagonal matrix where $D_{v,v} = \text{Deg}(v) = |N(v)|$
 - The inverse of $D: D^{-1}$ is also diagonal: $D_{v,v}^{-1} = 1/|N(v)|$
- Therefore,







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 a simple matrix form,
 when aggregation function is complex

How to Train A GNN

- Node embedding z_v is a function of input graph
- Supervised setting: We want to minimize loss \mathcal{L} : $\min_{\Theta} \mathcal{L}(\boldsymbol{y}, f_{\Theta}(\boldsymbol{z}_v))$
 - y: node label
 - \mathcal{L} could be L2 if y is real number, or cross entropy if y is categorical
- Unsupervised setting:
 - No node label available
 - Use the graph structure as the supervision!

Unsupervised Training

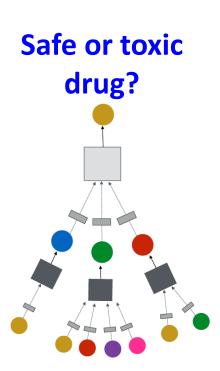
One possible idea: "Similar" nodes have similar embeddings:

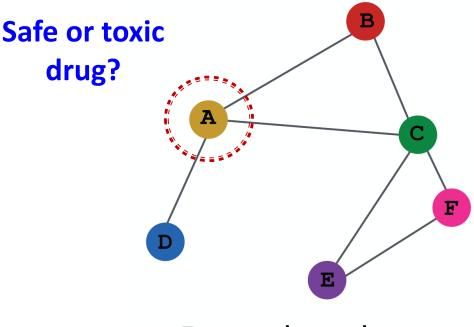
$$\min_{\Theta} \mathcal{L} = \sum_{z_u, z_v} CE(y_{u,v}, DEC(z_u, z_v))$$

- where $y_{u,v} = 1$ when node u and v are similar
- $z_u = f_{\Theta}(u)$ and DEC (\cdot,\cdot) is the dot product
- CE is the cross entropy loss:
 - - y_i and $f_{\Theta}(x)_i$ are the **actual** and **predicted** values of the *i*-th class.
 - Intuition: the lower the loss, the closer the prediction is to one-hot
- Node similarity can be anything from Lecture 2, e.g., a loss based on:
 - Random walks (node2vec, DeepWalk, struc2vec)
 - Matrix factorization

Supervised Training

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



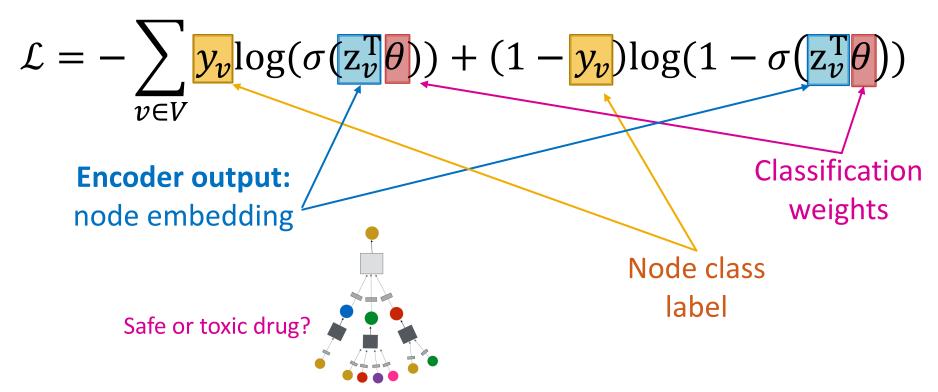


E.g., a drug-drug interaction network

Supervised Training

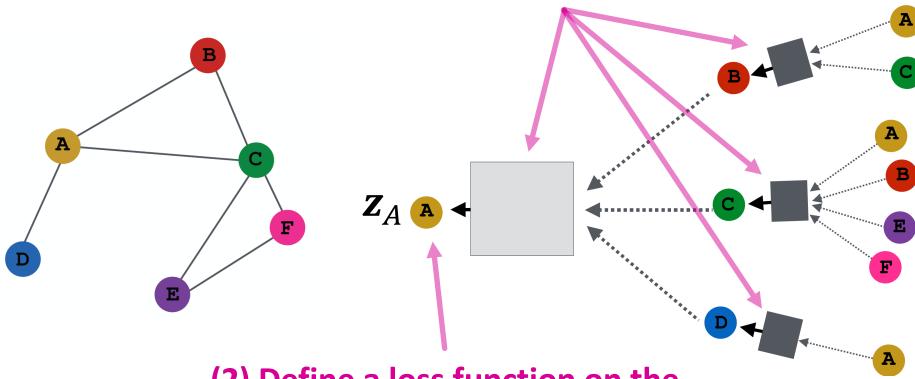
Directly train the model for a supervised task (e.g., node classification)

Use cross entropy loss (Slide 53)



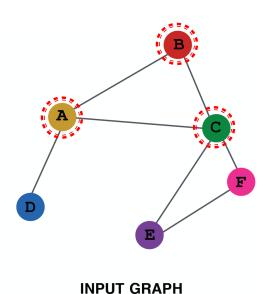
Model Design: Overview

(1) Define a neighborhood aggregation function

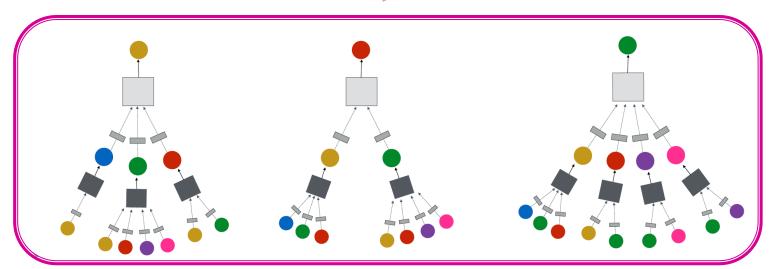


(2) Define a loss function on the embeddings

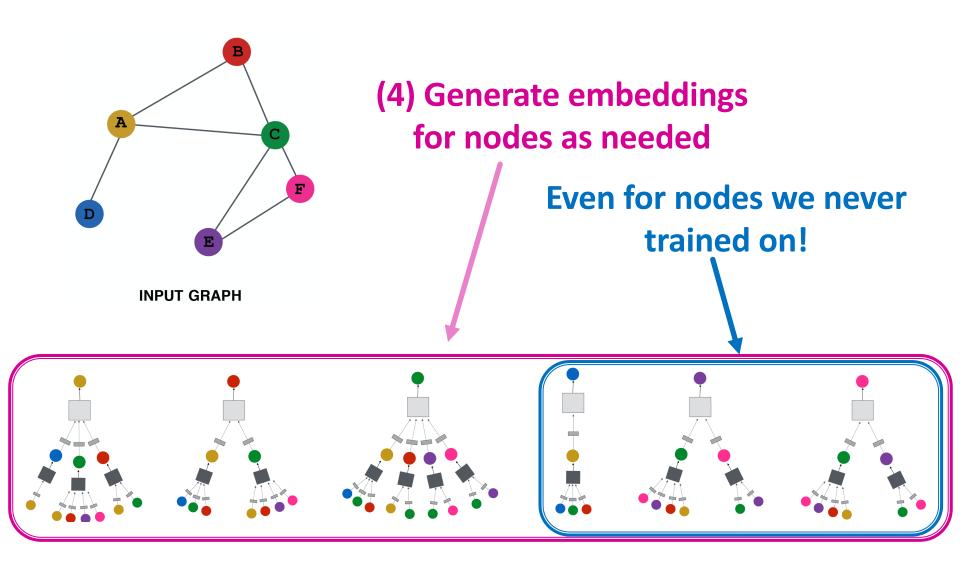
Model Design: Overview



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

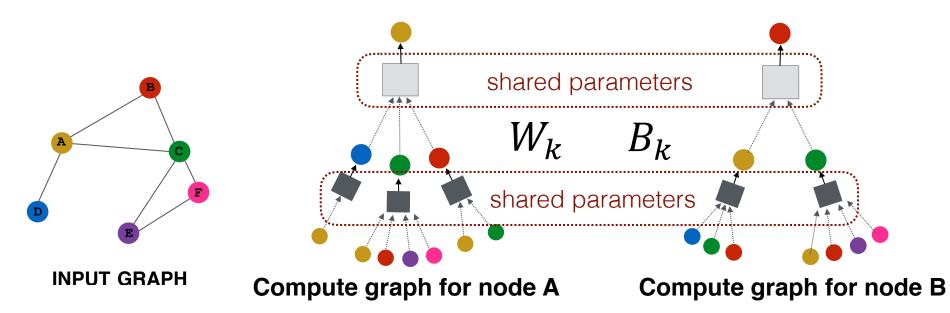


Model Design: Overview

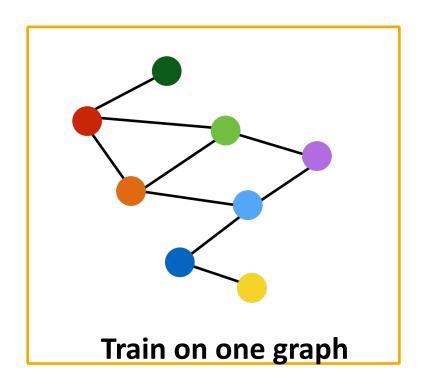


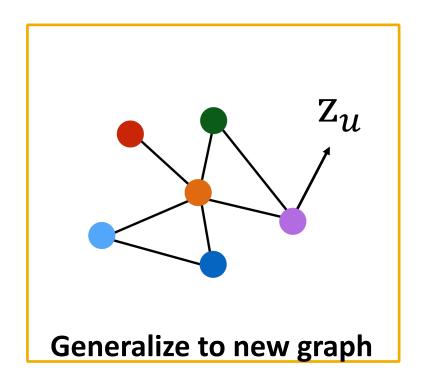
Inductive Capability

- 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!



Inductive Capability: New Graphs

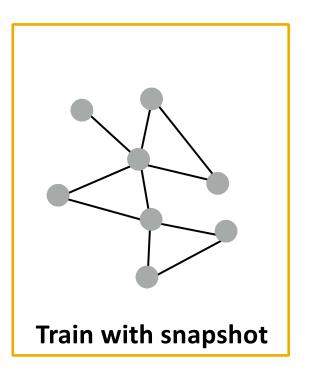


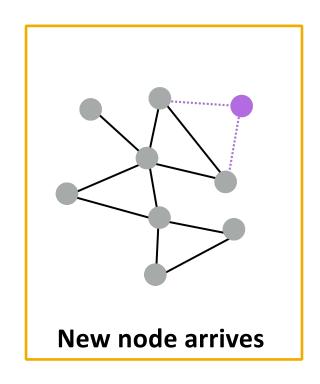


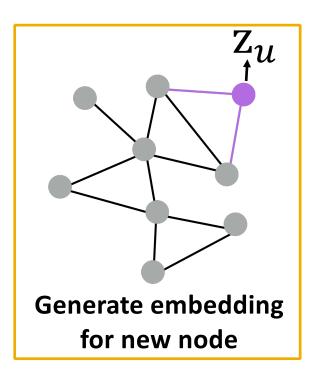
Inductive node embedding — Generalize to entirely unseen graphs

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







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

Outline of Today's Lecture

1. Basics of deep learning



2. Deep learning for graphs \checkmark



3. Graph Convolutional Networks



4. GNNs subsume CNNs

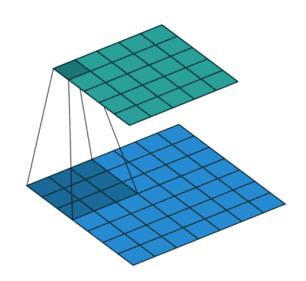


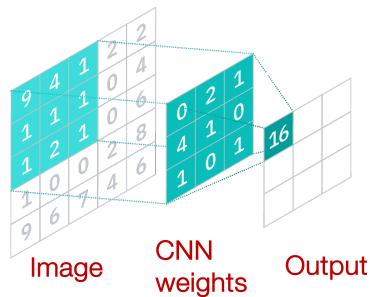
Architecture Comparison

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

Convolutional Neural Network

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



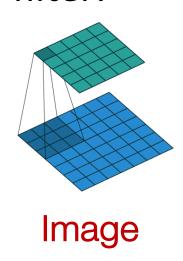


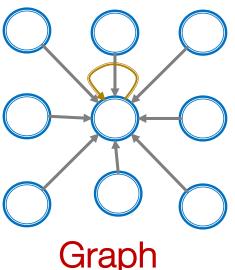
$$\text{CNN formulation: } \mathbf{h}_v^{(l+1)} = \sigma(\sum_{u \in \mathbf{N}(v) \cup \{v\}} \mathbf{W}_l^u \mathbf{h}_u^{(l)}), \quad \forall l \in \{0, \dots, L-1\}$$

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

GNN vs. CNN

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

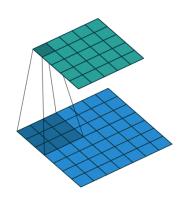




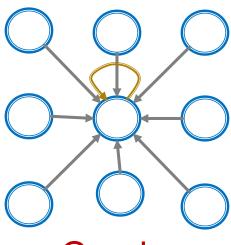
- $\bullet \quad \text{GNN formulation: } \mathbf{h}_v^{(l+1)} = \sigma(\mathbf{W_l} \sum_{u \in \mathbf{N}(v)} \frac{\mathbf{h}_u^{(l)}}{|\mathbf{N}(v)|} + \mathbf{B}_l \mathbf{h}_v^{(l)}), \forall l \in \{0, \dots, L-1\}$
- CNN formulation: (previous slide) $\begin{aligned} \mathbf{h}_v^{(l+1)} &= \sigma(\sum_{u \in \mathbf{N}(v) \cup \{v\}} \mathbf{W}_l^u \mathbf{h}_u^{(l)}), \forall l \in \{0, \dots, L-1\} \\ \mathbf{h}_v^{(l+1)} &= \sigma(\sum_{u \in \mathbf{N}(v)} \mathbf{W}_l^u \mathbf{h}_u^{(l)} + \mathbf{B}_l \mathbf{h}_v^{(l)}), \forall l \in \{0, \dots, L-1\} \end{aligned}$

GNN vs. CNN

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







Graph

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

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

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

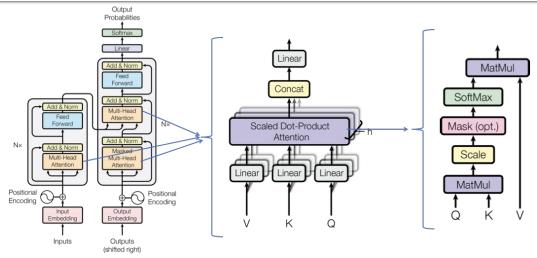
Convolutional neural network (CNN) layer with 3x3 filter:

- CNN can be seen as a special GNN with fixed neighbor size and ordering:
 - 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 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)}

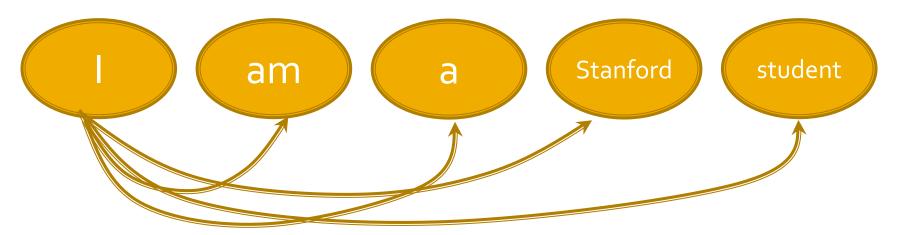
Transformer

Transformer is one of the most popular architectures that achieves great performance in many sequence modeling tasks.



Key component: self-attention

 Every token/word attends to all the other tokens/words via matrix calculation.

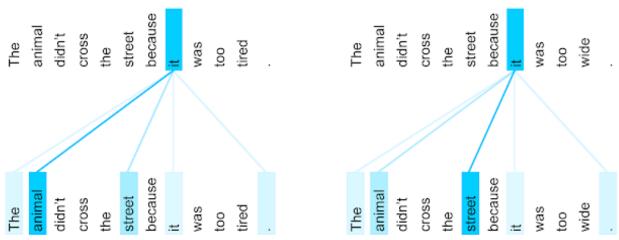


Transformer

A general definition of attention:

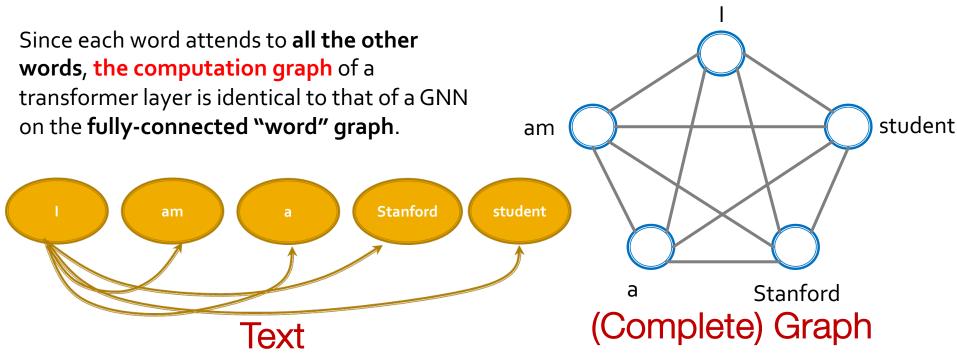
Given a set of vector <u>values</u>, and a vector <u>query</u>, <u>attention</u> is a technique to compute a weighted sum of the values, dependent on the query.

Each token/word has a **value vector** and a **query vector**. The value vector can be seen as the representation of the token/word. We use the query vector to calculate the attention score (weights in the weighted sum).



GNN vs. Transformer

Transformer layer can be seen as a special GNN that runs on a fully-connected "word" graph!



Summary

In this lecture, we introduced

- 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