Introduction to Graph Neural Networks

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A graph is a mathematical structure used to represent a set of **objects** and their relationships.

Graph $G = (V, E)$ $V = \{1, 2, 3, 4, 5\}$ $E = \{(1, 2), (1, 3), (2, 4), (3, 4), (2, 5), (4, 5)\}$ Adjacency matrix A:

- an $n \times n$ matrix where n is the number of nodes of the graph
- if the *i*-th and *j*-th node of the graph are connected by an edge, then $\mathbf{A}_{i,j} = 1$, otherwise $\mathbf{A}_{i,j} = 0$

$$
\mathbf{A} = \begin{bmatrix} 0 & 1 & 1 & 0 & 0 \\ 1 & 0 & 0 & 1 & 1 \\ 1 & 0 & 0 & 1 & 0 \\ 0 & 1 & 1 & 0 & 1 \\ 0 & 1 & 0 & 1 & 0 \end{bmatrix}
$$

Machine Learning on Graphs

Graphs are everywhere!!

Molecule Brain network Social network

- Many problems cannot be solved by conventional techniques
	- Need for machine learning algorithms
- **Common learning tasks:**
	- Node-level tasks:
		- node classification
		- node regression
	- Graph-level tasks:
		- **•** graph classification
		- **•** graph regression
	- Other tasks:
		- link prediction
		- **•** community detection

Perform node classification to predict whether a user is fraudster or not [Dou et al., CIKM'20]

Motivation - Molecular Property Prediction

12 targets corresponding to molecular properties: ['mu', 'alpha', 'HOMO', 'LUMO', 'gap', 'R2', 'ZPVE', 'U0', 'U', 'H', 'G', 'Cv']

SMILES: NC1=NCCC(=O)N1 Targets: [2.54 64.1 -0.236 -2.79e-03 2.34e-01 900.7 0.12 -396.0 -396.0 -396.0 -396.0 26.9]

SMILES: CN1CCC(=O)C1=N Targets: [4.218 68.69 -0.224 -0.056 0.168 914.65 0.131 -379.959 -379.951 -379.95 -379.992 27.934]

SMILES: N=C1OC2CC1C(=O)O2 Targets: [4.274 61.94 -0.282 -0.026 0.256 887.402 0.104 -473.876 -473.87 -473.869 -473.907 24.823]

SMILES: C1N2C3C4C5OC13 Targets: [? ? ? ? ?]

Perform graph regression to predict the values of the properties [Gilmer et al., ICML'17]

Can we Solve Node-Level Tasks with Standard Architectures?

- Represent each node by the corresponding row of the adiacency matrix
- Feed the vectors to an MLP

• These vectors explicitly capture only first-order proximity!

Can we Solve Graph-Level Tasks with Standard Architectures?

- We can transform the adjacency matrix into a vector (by concatenating its rows) and feed the vectors to an MLP
- Or treat the adjacency matrix as an image and feed it to a CNN
- Or represent the graph as a sequence of nodes and feed the rows of the adacency matrix to an RNN
- But...

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- Or represent the graph as a sequence of nodes and feed the rows of the adacency matrix to an RNN
- \bullet But...
- **Permutations** of the adjacency matrix (i.e., reorderings of the nodes) represent the same graph
- \bullet Thus, model output needs to be the same for all permutations of the adjacency matrix

Can we Solve Graph-Level Tasks with Standard Architectures?

For example, the next two adjacency matrices represent the same graph

Two graphs G_1 and G_2 are **isomorphic** if there exists a bijection f between their nodes such that there is an edge between nodes v and u in G_1 if and only if there is an edge between nodes $f(v)$ and $f(u)$ in G_2

- Consist of a series of message passing layers
- Within each layer, the representation of each node $\mathbf{h}_v^{(t)}$ is updated based on its previous representation and the representations of its neighbors:

$$
\begin{aligned} \mathbf{m}_v^{(t+1)} &= \mathrm{AGGREGATE}\bigg(\Big\{\!\!\Big\{\mathbf{h}_u^{(t)}\big|u\in\mathcal{N}(v)\Big\}\!\!\Big\}\bigg)\\ \mathbf{h}_v^{(t+1)} &= \mathrm{COMBINE}\Big(\mathbf{h}_v^{(t)},\mathbf{m}_v^{(t+1)}\Big) \end{aligned}
$$

where $\mathcal{N}(v)$ is the set of neighbors of v, and AGGREGATE and COMBINE are message functions and node update functions respectively

- * a node's neighbors have no natural ordering
	- the AGGREGATE function operates over an unordered multiset of vectors \rightarrow must be invariant to permutations of the neighbors
- Representations of last layer $\mathbf{h}_v^{(T)}$ typically followed by one or more fully-connected layers

Example of Message Passing

Each message passing layer of the GCN model [Kipf and Welling, ICLR'17] is defined as follows:

$$
\mathbf{h}_{v}^{(t+1)} = \text{ReLU}\bigg(\mathbf{W}^{(t)}\, \frac{1}{1+d(v)} \mathbf{h}_{v}^{(t)} + \sum_{u \in \mathcal{N}(v)} \mathbf{W}^{(t)}\, \frac{1}{\sqrt{(1+d(v))(1+d(u))}} \mathbf{h}_{u}^{(t)}\bigg)
$$

where $d(v)$ is the degree of node v

In matrix form, the above is equivalent to:

$$
\mathbf{H}^{(t+1)} = \text{ReLU}\left(\hat{\mathbf{A}}\,\mathbf{H}^{(t)}\,\mathbf{W}^{(t)}\right)
$$

where $\hat{\bf A} = \tilde{\bf D}^{-\frac{1}{2}}\,\tilde{\bf A}\,\tilde{\bf D}^{-\frac{1}{2}},\,\tilde{\bf A} = {\bf A} + {\bf I}$ and $\tilde{\bf D}$ is a diagonal matrix such that $\tilde{\textbf{D}}_{ii} = \sum_{j=1}^n \tilde{\textbf{A}}_{ij}$

Example of Message Passing Layer of GCN (1/2)

We compute matrices \tilde{A} and \tilde{D} :

$$
\tilde{\mathbf{A}} = \mathbf{A} + \mathbf{I} = \begin{bmatrix} 1 & 1 & 1 & 0 \\ 1 & 1 & 1 & 1 \\ 1 & 1 & 1 & 0 \\ 0 & 1 & 0 & 1 \end{bmatrix} \qquad \qquad \tilde{\mathbf{D}} = \begin{bmatrix} 3 & 0 & 0 & 0 \\ 0 & 4 & 0 & 0 \\ 0 & 0 & 3 & 0 \\ 0 & 0 & 0 & 2 \end{bmatrix}
$$

And then matrix \hat{A} :

$$
\hat{\mathbf{A}} = \tilde{\mathbf{D}}^{-\frac{1}{2}} \tilde{\mathbf{A}} \tilde{\mathbf{D}}^{-\frac{1}{2}} = \begin{bmatrix} 0.333 & 0.288 & 0.333 & 0 \\ 0.288 & 0.25 & 0.288 & 0.353 \\ 0.333 & 0.288 & 0.333 & 0 \\ 0 & 0.353 & 0 & 0.5 \end{bmatrix}
$$

The parameters of the message passing layer are as follows:

$$
\mathbf{W} = \begin{bmatrix} 1.064 & 0.211 & -0.557 \\ -1.282 & 0.614 & 0.996 \end{bmatrix} \qquad \mathbf{b} = \begin{bmatrix} -1.177 & -0.540 & 1.331 \end{bmatrix}
$$

The representations of the first message passing layer are computed as follows:

$$
\mathbf{H} = \text{ReLU} \Big(\hat{\mathbf{A}} \big(\mathbf{X} \mathbf{W} + \mathbf{b} \big) \Big) = \begin{bmatrix} 0 & 5.024 & 9.466 \\ 0 & 7.859 & 13.588 \\ 0 & 5.024 & 9.466 \\ 0 & 6.971 & 11.281 \end{bmatrix}
$$

- Messages from some neighbors may be more important than messages from others!!
- GAT applies self-attention on the nodes [Veličković et al., ICLR'18]
- For nodes $v_i \in \mathcal{N}(v_i)$, computes attention coefficients that indicate the importance of node v_j 's features to node v_i :

$$
\alpha_{ij}^{(t)} = \frac{\text{exp}\Big(\text{LeakyReLU}\big(\mathbf{a}^\top [\mathbf{W}^{(t)} \mathbf{h}_i^{(t)} || \mathbf{W}^{(t)} \mathbf{h}_j^{(t)}] \big)\Big)}{\sum_{k \in \mathbf{N}_i} \text{exp}\Big(\text{LeakyReLU}\big(\mathbf{a}^\top [\mathbf{W}^{(t)} \mathbf{h}_i^{(t)} || \mathbf{W}^{(t)} \mathbf{h}_k^{(t)}] \big)\Big)}
$$

where $\lfloor \cdot | \rfloor$ denotes concatenation of two vectors and a is a trainable vector

Graph Attention Network (GAT)

Then the representations of the nodes are updated as follows:

$$
\mathbf{h}_i^{(t+1)} = \sigma \Big(\sum_{j \in \mathcal{N}_i} \alpha_{ij}^{(t)} \mathbf{W}^{(t)} \mathbf{h}_j^{(t)}\Big)
$$

In matrix form, the above is equivalent to:

$$
\mathbf{H}^{(t+1)} = \sigma\Big(\big(\mathbf{A} \odot \mathbf{T}^{(t)} \big) \mathbf{H}^{(t)} \mathbf{W}^{(t)} \Big)
$$

where \odot denotes elementwise product and is matrix such that $\mathbf{T}_{ij}^{(t)}=\alpha_{ij}^{(t)}$

More than one attention mechanisms can be employed by concatenating/averaging their respective node representations:

$$
\mathbf{h}_{i}^{(t+1)} = \sigma \Big(\frac{1}{K} \sum_{k=1}^{K} \sum_{j \in \mathcal{N}_i} [\alpha_k^{(t)}]_{ij} \mathbf{W}_k^{(t)} \mathbf{h}_j^{(t)}\Big)
$$

where $\mathcal{a}_k^{(t)}$ $\left[k\atop k\right]_{ij}$ are the attention coefficients computed by the k^{th} attention mechanism, and $\mathbf{W}_k^{(t)}$ is the corresponding weight matrix

Can we use Message Passing Neural Networks to Compute Graph Representations?

We can utilize a **readout function!**

 $\mathsf{Step\ 1}$: Within each message passing layer, the representation of each node $\mathbf{h}_v^{(t)}$ is updated based on its previous representation and the representations of its neighbors:

$$
\mathbf{m}_v^{(t+1)} = \text{AGGREGATE}\bigg(\bigg\{\!\!\left\{\mathbf{h}_u^{(t)}\middle|\boldsymbol{u} \in \mathcal{N}(v)\right\}\!\!\right\}\bigg) \n\mathbf{h}_v^{(t+1)} = \text{COMBINE}\Big(\mathbf{h}_v^{(t)}, \mathbf{m}_v^{(t+1)}\Big)
$$

where $\mathcal{N}(v)$ is the set of neighbors of v, and AGGREGATE and COMBINE are message functions and node update functions respectively

Step 2: The readout step computes a feature vector for the entire graph using some permutation invariant readout function READOUT:

$$
\mathbf{h}_G = \text{READOUT}\bigg(\bigg\{\!\!\{\mathbf{h}_v^{(T)}\big|v \in V\big\}\!\!\}\bigg)
$$

How Can we Build Message Passing Neural Networks for Learning Graph Representations?

- **1** Take a message passing neural network that can produce node representations
- ² Add a readout function to the model. Examples of functions:
	- sum aggerator: computes the sum of the representations of the nodes of the graph

$$
\mathbf{h}_G = \sum_{v \in V} \mathbf{h}_v^{(T)}
$$

mean aggerator: computes the sum of the representations of the nodes of the graph

$$
\mathbf{h}_G = \frac{1}{n} \sum_{v \in V} \mathbf{h}_v^{(T)}
$$

max aggerator: an elementwise max-pooling operation is applied to the representations of the nodes of the graph

$$
\mathbf{h}_G = \max\left(\left\{\mathbf{h}_v^{(T)}\right) \middle| v \in V \right\}\right)
$$

where max denotes the elementwise max operator

The DiffPool model [Ying et al, NIPS'18]:

- **•** learns **hierarchical pooling** analogous to CNNs
- sets of nodes are pooled hierarchically
- soft assignment of nodes to next-level nodes

A different GNN is learned at every level of abstraction

Differentiable Graph Pooling

Each DiffPool layer coarsens the input graph:

$$
\mathbf{X}^{(t+1)} = \mathbf{S}^{(t)}^{\top} \mathbf{Z}^{(t)}
$$

$$
\mathbf{A}^{(t+1)} = \mathbf{S}^{(t)}^{\top} \mathbf{A}^{(t)} \mathbf{S}^{(t)}
$$

where $\mathbf{A}^{(t+1)}$ is the coarsened adjacency matrix, and $\mathbf{X}^{(t+1)}$ is a matrix of embeddings for each node/cluster

- Matrix $\mathbf{S}^{(t)} \in \mathbb{R}^{n_t \times n_{t+1}}$ provides a soft assignment of each node at layer t to a cluster in the next coarsened layer $t + 1$
- The assignment and embedding matrices are generated by two separate message passing neural networks:

$$
\begin{aligned} \mathbf{Z}^{(t)} &= \text{GNN}_\text{embed}^{(t)}(\mathbf{A}^{(t)}, \mathbf{X}^{(t)}) \\ \mathbf{S}^{(t)} &= \text{softmax}\big(\text{GNN}_\text{pool}^{(t)}(\mathbf{A}^{(t)}, \mathbf{X}^{(t)})\big) \end{aligned}
$$

where the softmax function is applied in a row-wise fashion

Example of Coarsening Procedure of DiffPool

$$
\mathbf{A}^{(1)} = \begin{bmatrix} 0 & 1 & 0 & 0 & 0 \\ 1 & 0 & 1 & 0 & 0 \\ 0 & 1 & 0 & 1 & 1 \\ 0 & 0 & 1 & 1 & 0 \end{bmatrix} \quad \mathbf{Z}^{(1)} = \begin{bmatrix} 0.5 & -1.2 \\ 0.3 & -1.4 \\ -0.5 & 0.8 \\ -0.1 & 1.2 \\ -0.8 & 0.6 \end{bmatrix} \quad \mathbf{S}^{(1)} = \begin{bmatrix} 0.9 & 0.1 \\ 0.8 & 0.2 \\ 0.2 & 0.8 \\ 0.1 & 0.9 \\ 0.1 & 0.9 \end{bmatrix}
$$

$$
\mathbf{X}^{(2)} = \mathbf{S}^{(1)\mathbf{\top}} \mathbf{Z}^{(1)} = \begin{bmatrix} 0.5 & -1.86 \\ -1.1 & 1.86 \end{bmatrix} \quad \mathbf{A}^{(2)} = \mathbf{S}^{(1)\mathbf{\top}} \mathbf{A}^{(1)} \mathbf{S}^{(1)} = \begin{bmatrix} 1.86 & 1.64 \\ 1.64 & 4.86 \end{bmatrix}
$$

How Powerful are Message Passing Neural Networks?

Can message passing models map all non-isomorphic graphs to different representations?

How Powerful are Message Passing Neural Networks?

- Can message passing models map all non-isomorphic graphs to different representations?
- Consider the following two graphs:

- All standard message passing models will map G_1 and G_2 to the **same** vector!!
- Those models are at most as powerful as the Weisfeiler-Leman (WL) test of isomorphism [Morris et al., AAAI'19; Xu et al., ICLR'19; Nikolentzos et al., Neural Networks 130]

Which Model is Equally Powerful to the WL Test?

The AGGREGATE, COMBINE and READOUT functions of a message passing model are injective \Rightarrow The model is as powerful as the WL test

The AGGREGATE and READOUT functions operate on multisets of node representations

Question: Are commonly-employed AGGREGATE and READOUT functions injective or not?

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Question: Are commonly-employed AGGREGATE and READOUT functions injective or not?

Turns out that mean and max functions are **not** injective!

On the other hand, sum aggregators can represent injective, in fact, universal functions over multisets

GIN is a message passing neural network that [Xu et al., ICLR'19]:

- models injective multiset functions for the neighborhood and node aggregation
- has the same power as the Weisfeiler-Lehman test

Step 1: GIN updates node representations as follows:

$$
\mathbf{h}_v^{(t+1)} = \text{MLP}^{(t)}\Big(\big(1+\epsilon^{(t)}\big) \mathbf{h}_v^{(t)} + \sum_{u \in \mathcal{N}(v)} \mathbf{h}_u^{(t)} \Big)
$$

where $\epsilon^{(t)}$ is a learnable scalar

Step 2: Utilizes the following graph-level readout function which uses information from all iterations of the model:

$$
\mathbf{h}_G = \sum_{v \in G} \mathbf{h}_v^{(T)}
$$

Why Do We Care About the Expressive Power?

- Non-isomorphic graphs that are not distinguished by a model are mapped to the same feature vector!!
- Therefore, there are cases where the model cannot assign different labels to different graphs
- Consider, for example, the following two chemical compounds

• The above two compounds cannot be distinguished by the WL algorithm GNNs that are not more powerful than WL cannot embed the two compounds into different representations

A very active field of research!

There are models that:

- perform message passing between subsets of nodes (instead of nodes)
	- \bullet k-GNN [Morris et al., AAAI'19]
- extract and process subgraphs
	- k -hop [Nikolentzos et al., Neural Networks 130]
	- node-deleted subgraphs [Cotta et al., NeurIPS'21]
- use extended neighborhoods
	- paths emanating from nodes [Michel et al., ICML'23]
- consider all possible permutations of nodes
	- RelationalPooling [Murphy et al., ICML'19]
	- CLIP [Dasoulas et al., IJCAI'20]
- utilize invariant and equivariant linear layers
	- k -order graph networks [Maron et al., ICLR'19]

Relational Pooling

Idea: increase a model's expressive power by considering all possible permutations of nodes!

- Given graph G consisting of n nodes, let $\mathbf{A} \in \mathbb{R}^{n \times n}$, and $\mathbf{X} \in \mathbb{R}^{n \times d}$ denote the adjacency matrix and matrix of node features of G , respectively
- Then, a representation for the entire graph is produced as follows:

$$
\mathbf{h}_G = \frac{1}{n!} \sum_{\mathbf{P} \in \Pi} f(\mathbf{P} \mathbf{A} \mathbf{P}^\top, \mathbf{P} \mathbf{X})
$$

where Π is the set of $n \times n$ permutation matrices

- Example of an RP model [Murphy et al., ICML'19]:
	- (1) add unique IDs as node features
	- (2) use any message passing GNN model
	- (3) sum over all permutations of IDs

$$
RPGNN\left(\text{S0}\right) = GNN\left(\text{S0}\right) + GNN\left
$$

Subgraph GNNs

Idea: We can decompose a graph into a set of subgraphs and process those subgraphs

• Step 1: Extract subgraphs from a graph and represent the graph as a set of its subgraphs

• Step 2: We can generate a representation for the graph by mapping the set of subgraphs into a vector

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- However, two main challenges arise:
	- **1** How to extract subgraphs from a given graph? \hookrightarrow different models propose different policies
	- 2 How to process sets of subgraphs? \hookrightarrow each subgraph can be mapped into a vector and then, set of vectors mapped into a single representation

How to Extract Subgraphs from a Given Graph?

Different policies can be employed [Bevilacqua et al., ICLR'22]

• Edge-deleted subgraphs

• Node-deleted subgraphs

 \Rightarrow { \bigtriangledown , , , , , , , , , , , , ,

• Ego-networks (rooted)

- Use some message passing GNN model (e.g., GIN) to obtain a vector representation for each subgraph
- Then, use DeepSets to obtain a final representation for entire graph { } , , , , GNN $\{$ \Box , \Box , \Box , \Box , \Box $\}$ \rbrace \rbrace DeepSets $|$

Transformer

Transformer has become a dominant architecture in many domains (e.g., natural language processing, computer vision)

The Transformer architecture consists of a composition of Transformer layers

- Each Transformer layer has two parts:
	- (i) a self-attention module
	- (ii) a position-wise feed-forward network (FFN)
- Let $\mathbf{H}=[\mathbf{h}_1^\top,\ldots,\mathbf{h}_n^\top]^\top\in\mathbb{R}^{n\times d}$ denote the input of self-attention module where d is the hidden dimension and $\mathbf{h}_i \in \mathbb{R}^{1 \times d}$ is the hidden representation at position i
- The input ${\bf H}$ is projected by three matrices ${\bf W}_Q\in\mathbb{R}^{d\times d_K}$, ${\bf W}_K\in\mathbb{R}^{d\times d_K}$ and $\mathbf{W}_V \in \mathbb{R}^{d \times d_V}$ to the corresponding representations $\mathbf{Q}, \mathbf{K}, \mathbf{V}$:

$$
Q = H W_Q, \qquad K = H W_K, \qquad V = H W_V
$$

The self-attention is then calculated as

$$
\mathbf{A} = \frac{\mathbf{Q}\mathbf{K}^\top}{\sqrt{d_K}}
$$

 $\text{Attn}(\mathbf{H}) = \text{softmax}(\mathbf{A}) \mathbf{V}$

Graphormer

- Suppose we trivially apply a Transformer to graph data
- For each node v_i , self-attention only calculates the semantic similarity between v_i and other nodes, without considering the structural information of the graph
- Idea: incorporate structural information of graphs into the model But what type of structural information?

Graphormer

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- For each node v_i , self-attention only calculates the semantic similarity between v_i and other nodes, without considering the structural information of the graph
- Idea: incorporate structural information of graphs into the model But what type of structural information?
- In a graph, different nodes may have different importance, e.g., celebrities are considered to be more influential than the rest of the users in a social network
- Graphormer uses Centrality Encoding to capture the node importance in the graph [Ying et al., NeurIPS'21]:

$$
\mathbf{h}_v^{(0)} = \mathbf{x}_v + \mathbf{z}_{\mathsf{deg}(v)}
$$

where \mathbf{x}_v is the vector of initial node features of v and $\mathbf{z}_{\deg(v)}$ is a learnable embedding vector specified by the degree of v

Graphormer

- Suppose we trivially apply a Transformer to graph data
- For each node v_i , self-attention only calculates the semantic similarity between v_i and other nodes, without considering the structural information of the graph
- **Idea:** incorporate structural information of graphs into the model But what type of structural information?
- In a graph, some nodes are closer to a given node than other nodes
- Graphormer models such structural information as follows [Ying et al., NeurIPS'21]:

$$
\mathbf{A}_{ij} = \frac{(\mathbf{W}_Q \, \mathbf{h}_{v_i})^\top (\mathbf{W}_K \, \mathbf{h}_{v_j})}{\sqrt{d}} + \mathbf{b}_{\phi(v_i, v_j)}
$$

where ϕ is a function that measures the shortest path distance between two nodes

Experiments on two molecular property prediction datasets:

- (i) ZINC-12K dataset
	- a graph regression dataset
	- \bullet consists of $12,000$ molecules
	- the task is to predict the constrained solubility of molecules, an important chemical property for designing generative GNNs for molecules
- (ii) ogbg-molhiv
	- a binary graph classification dataset from the Open Graph Benchmark (OGB)
	- \bullet consists of 41.127 molecules
	- the task is to predict whether a molecule inhibits HIV virus replication or not

All experiments are conducted using available train/val/test splits

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Table: Mean absolute error $(\pm$ standard deviation) of the different methods on the ZINC12K dataset. K denotes the number of employed layers.

Table: ROC-AUC score $(\pm$ standard deviation) of the different methods on the ogbg-molhiv dataset.

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