Deep Graph Networks

INTELLIGENT SYSTEMS FOR PATTERN RECOGNITION (ISPR)

DAVIDE BACCIU – DIPARTIMENTO DI INFORMATICA - UNIVERSITA' DI PISA

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Lecture Outline

- Motivations
- Formalization of the learning task: graph prediction, induction, transduction and generation
- Historical perspective: contractive and contextual models
- A view on modern deep learning for graphs
- Applications & wrap-up



Introduction

Why Graphs?





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Why Graphs?

Context is fundamental for the correct interpretation of information



Graph Structured Data



A Nomenclature Nightmare

Deep learning for graphs

Graph neural networks

CNN for/on graphs

Neural networks for graphs

Deep Graph Networks

Graph CNN

Learning graph/node embedding

Geometric deep learning

Graph Convolutional Networks



Deep Learning with graphs



Predictive Tasks



Transductive tasks



An Hystorical (and Geographical) Perspective

Early neural network approaches to deal with cyclic graphs of varying topology date back to 2005-2009

(Sperduti & Starita, TNN 1997)

A. Micheli, TNN 2009



Contractive - Graph Neural Networks (GNN)



- Extend the Recurrent/Recursive
 Neural Network approach to cyclic graphs
- Handle loops through fixed points
- Impose dynamic weight constraints to yield a contractive state mapping

Scarselli et al, TNN 2009

https://sailab.diism.unisi.it/gnn/



Contextual - Neural Networks for Graphs (NN4G)



- A feedforward approach to process graphs
- Handle loops through layering
- Uses context from frozen earlier
 layers compute the state on the
 node at current layer
- Layerwise training



A. Micheli, TNN 2009

Deep Graph Networks



Encode vertices and the graph itself into a vector space by means of an adaptive (learnable) mapping

Use the learned encodings to solve predictive and explorative tasks



A Survey of Recent Approaches

- Convolutional Neural Networks for Graphs
 - Spectral
 - Spatial
- Contextual Graph Processing
 - Contextual Graph Convolutions
 - Node embeddings
- Generative approaches



Convolutional Neural Networks for Graphs

How to Perform Convolutions on Graphs?

SPATIAL DOMAIN





SPECTRAL DOMAIN

$$\mathcal{F}(f * g) = \mathcal{F}(f) \times \mathcal{F}(g)$$

Exploit the Convolution Theorem and Fourier analysis to perform convolutions in the spectral domain

Decompose a function f as a combination of vectors e_k from an orthonormal basis



The Spectral Scenario



- Single weighted undirected graph
 - * $w_{ij} > 0$ weight of the i-j edge
- Functions f_i attaching values (i.e. labels/signals x_i) to nodes *i*
- Task: process the signals defined on the graph structure



Spectral Graph Convolution in 1 Slide

 Given a graph G, the eigendecomposition of its Laplacian provides an orthonormal basis U which allow to compute the graph convolution of its node signals f with a filter

$$(\boldsymbol{f} *_{\boldsymbol{G}} \boldsymbol{g}) = \mathcal{F}^{-1} \big(\mathcal{F}(\boldsymbol{f}) \, \mathcal{F}(\boldsymbol{g}) \big) = U \mathbf{W}(\lambda) U^{T} \boldsymbol{f}$$

Convolutional filter **g** in spectral domain

Graph equivalent of the learnable CNN filter matrix **W**

Spectral convolution matrix **W** contains information on the graph Laplacian



A Graph View on (Image) Convolutions



Plus some key assumptions which make it difficult to directly apply them to graphs

- Regular neighborhood
- Existence of a total node ordering



Visual convolutions are graph convolutions on a regular grid

Node Neighborhoods



PATCHY-SAN

Niepert, Ahmed, Kutzkov, ICML 2016

Leverage graph labelling techniques (e.g. Weisfeiler-Lehman) to determine a coherent ordering within the graph and between the graphs



Parametric convolutional filter of size k

 w_1 w_2 w_3 w_4 w_5

Determining a coherent ordering to match nodes to filter parameters in NP complete (graph normalization)



Contextual Graph Processing

Neighborhood Aggregation & Layering



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What is inside of the Box?

A learning model of course (e.g. a neural network) including an aggregation function to handle size-varying neighborhoods





The graph convolutional layer

MLP/Linear $\mathbf{h}_v^{\ell+1} = \phi^{\ell+1} \Big(\mathbf{h}_v^{\ell}, \ \Psi(\{\psi^{\ell+1}(\mathbf{h}_u^{\ell}) \mid u \in \mathcal{N}_v\}) \Big)$ state perm. invariant function Neighborhood Aggregation $\mathbf{h}_{v}^{\ell+1}$ Model $\sigma \left(\mathbf{w}^{\ell+1^{T}} \mathbf{x}_{v} + \sum_{i=0}^{\ell} \sum_{c_{k} \in \mathcal{C}} \sum_{u \in \mathcal{N}_{v}^{c_{k}}} w_{c_{k}}^{i} * \mathbf{h}_{u}^{i} \right)$ NN4G [88] $\sum_{u \in \mathcal{N}_v} MLP^{\ell+1} \Big(\mathbf{x}_u, \mathbf{x}_v, \mathbf{a}_{uv}, \mathbf{h}_u^\ell \Big)$ GNN [104] Variants/extensions: $\sigma \Big(\mathbf{W}^{\ell+1} \mathbf{x}_u + \hat{\mathbf{W}}^{\ell+1} [\mathbf{h}_{u_1}^{\ell}, \dots, \mathbf{h}_{u_{\mathcal{N}_v}}^{\ell}] \Big)$ GraphESN [44] $\sigma \Big(\mathbf{W}^{\ell+1} \sum_{u \in \mathcal{N}(v)} \mathbf{L}_{vu} \mathbf{h}_{u}^{\ell} \Big)$ GCN [72] **Edge-aware convolution** $\sigma \Big(\sum_{u \in \mathcal{N}_v} \alpha_{uv}^{\ell+1} * \mathbf{W}^{\ell+1} \mathbf{h}_u \Big)$ GAT [120] **Attention over neighbors** ECC [111] $\sigma\left(\frac{1}{|\mathcal{N}_v|}\sum_{u\in\mathcal{N}_v}MLP^{\ell+1}(\mathbf{a}_{uv})^T\mathbf{h}_u^\ell\right)$ $\sigma\Big(\sum_{c_k \in \mathcal{C}} \sum_{u \in \mathcal{N}_v^{c_k}} \frac{1}{|\mathcal{N}_v^{c_k}|} \mathbf{W}_{c_k}^{\ell+1} \mathbf{h}_u^{\ell} + \mathbf{W}^{\ell+1} \mathbf{h}_v^{\ell}\Big)$ Laplacian-normalized R-GCN [105] $\sigma \Big(\mathbf{W}^{\ell+1}(\frac{1}{|\mathcal{N}_v|} [\mathbf{h}_v^\ell, \sum_{u \in \mathcal{N}_v} \mathbf{h}_u^\ell]) \Big)$ GraphSAGE [54] $\sum_{i=0}^{\ell} w^{i} * \left(\sum_{c_{k} \in \mathcal{C}} w^{i}_{c_{k}} * \left(\frac{1}{|\mathcal{N}_{c}^{c_{k}}|} \sum_{u \in \mathcal{N}_{u}^{c_{k}}} \mathbf{h}_{u}^{i} \right) \right)$ CGMM^[3]

 $MLP^{\ell+1} \Big((1+\epsilon^{\ell+1}) \mathbf{h}_v^\ell + \sum_{u \in \mathcal{N}_v} \mathbf{h}_u^\ell \Big)$

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GIN [131]

A Message-Passing view on Deep Graph Networks

Algorithm 13.1: Simple message-passing neural network

Input: Undirected graph $\mathcal{G} = (\mathcal{V}, \mathcal{E})$ Initial node embeddings $\{\mathbf{h}_n^{(0)} = \mathbf{x}_n\}$ Aggregate(·) function Update(·, ·) function Output: Final node embeddings $\{\mathbf{h}_n^{(L)}\}$ // Iterative message-passing for $l \in \{0, ..., L - 1\}$ do $| \mathbf{z}_n^{(l)} \leftarrow \text{Aggregate} \left(\left\{ \mathbf{h}_m^{(l)} : m \in \mathcal{N}(n) \right\} \right)$ $\mathbf{h}_n^{(l+1)} \leftarrow \text{Update} \left(\mathbf{h}_n^{(l)}, \mathbf{z}_n^{(l)} \right)$ end for

return $\{\mathbf{h}_n^{(L)}\}$



Different kinds of message-passing updates



Graph Isomorphism Network (a.k.a. sum is better) Xu et al, ICLR 2019

- A study of GNN expressivity w.r.t. WL test of graph isomorphism
- Choice of aggregation functions influences what structures can be recognized
- Propose a simple aggregation and concatenation model

$$egin{aligned} h_v^{(k)} &= ext{MLP}^{(k)} \left((1+\epsilon^{(k)}) \cdot h_v^{(k-1)} + \sum_{u \in \mathcal{N}(v)} h_u^{(k-1)}
ight) \ h_G &= ext{CONCAT}(ext{READOUT} \left(\{h_v^{(k)} | v \in G\}
ight) | k = 0, 1, \cdots, K) \end{aligned}$$



Graph Attention



Using Node Embedding

Aggregate all node embeddings to compute graph level predictions





Deep Graph Networks - The Complete Picture



What About Pooling?

- Standard aggregation operates of predefined node subsets
- Ignore community/hierarchical structure in the graph
- Need graph coarsening (pooling) operators
 - Differentiable
 - Graph theoretical
 - Graph signature

Rex Ying et al, NIPS 2018 Bacciu et al, AAAI 2023



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K-MIS Graph Coarsening

Bacciu et al, AAAI 2023

A proper extension of imagepooling to graphs with theoretical guarantees and scalability

 $k = 0 \quad k = 1 \quad k = 2 \quad k = 3 \quad k = 4$ $(ightness) \quad (row-major) \quad (p = k + 1) \quad (p$



Training the Embedding



Backpropagate from the (graph or node level) error computed from the top layer embeddings to the early layers



Generative Approaches

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Graph Generation

Generate a prediction that is itself a graph





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Graph Variational Autoencoder



Simonovsky, Komodakis, ICLR-WS 2018

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Language-Based Graph Generation



Generate a graph node-by-node and edge-by-edge through a sequential approach

Bacciu, Micheli, Podda, Neurocomputing 2020



Generate Molecules by Fragmentation

- Molecule is scanned in SMILES order
- Find first breakable bond
- Break the molecule at that bond, set aside leftmost fragment
- Proceed recursively on rightmost fragment



- ✓ Order is **deterministic** and the molecule can be reconstructed
- Keep a vocabulary of all possible fragments found in a dataset
- Graphs are transformed into fragment sequences





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Applications

Predicting Properties of Chemical Compounds



Generating Molecules

Podda, Bacciu, Micheli, AISTATS 2020



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Knowledge graphs



A natural way of representing known entities and relationships in a domain

Node/link embeddings are numerical encodings of entities and relationships



Side Effects of Drug Combinations



Analyzing a multimodal graph of interactions

- Drug-drug
- Drug-protein
- Protein-protein





Zitnik, Agrawal, Leskovec, Bioinformatics 2018



Recommendation Systems

...and other kinds of social network analyses

Relational Stock Learning



Point Clouds – Semantic Segmentation



Build point cloud graphs and train semantic class predictors based on vertex embeddings

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Analysis of ICT systems/Blockchains



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Advanced Topics

Unsupervised Graph Embeddings

- Learn unsupervised node and graph embeddings
 - Requiring less supervised labelling
 - Reusing embeddings across multiple tasks
- Mix supervised and unsupervised modules



Contextual Graph Markov Model (CGMM)





Incremental Construction

- 1. Map the graph to the model (base case)
- 2. Perform inference and freeze states
- 3. Add a new layer and use frozen states as observed variables in the graphical model

Go back to step 2



Computing embedding

Finding the most likely state assignment

$$\max_{i} P(y_u | Q_u = i) P(Q_u = i | \mathbf{q}_{\mathcal{N}(u)})$$

The inferred latent states are used as observable variables in subsequent layers

 A fixed-size vector of states frequencies as graph encoding





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CGMM – Depth Matters...

...possibly more than width



Bacciu, Errica, Micheli, JMLR 2020

To infinity and beyond



The Infinite CGMM

- Hierarchical Dirichlet process to sample (potentially) infinitely many hidden states
- Automatically learn the size of node embedding space from data
- Choice of observations' groups determined by neighbors' states
- ✓Batch version for larger datasets



Castellana, Errica, Bacciu, Micheli, ICML 2022

ICGMM – Finer grained control on hidden space



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Graph embedding by learning-free neurons



Deep Reservoirs for Graphs

Gallicchio & Micheli. *AAAI* 2020.



A Dynamical Systems View on Deep Graph Networks



A Dynamical Systems View on Deep Graph Networks



- Node message passing can also be seen as a discretization of a continuous dynamical process
- The graph neural network has as many layers as the length of the unfolded ODE

• Neural (Graph) ODE



Non-Dissipative Propagation

- An intermediate step is fundamental before working with dynamic graphs to obtain a stable and non-dissipative message passing
- The primary challenge in the graph representation learning is capturing and encoding structural information in the learning model
- Exploiting local interactions between nodes might not be enough to learn representative embeddings
 - A specific range of node interactions is required to effectively solve the problem
 - The DGN requires a specific number (possibly large) of layers
 - Over-squashing problem



Non-Dissipative Message Passing

Dissipative effects of

20

layering

N. Layers

- Many-layer networks are needed to capture long range node interactions into representative embeddings
- Leverage the ODE formulation 0 of DGNs to optimize forward and backward message propagation





123 5

10

30

Gravina, Bacciu, Gallicchio, ICLR 2023

Non-Dissipation by Anti-Symmetric Parameterization

Forward Euler discretization of Graph ODE

$$\mathbf{x}_{u}^{\ell} = \mathbf{x}_{u}^{\ell-1} + \epsilon \sigma \left((\mathbf{W} - \mathbf{W}^{T} - \gamma \mathbf{I}) \mathbf{x}_{u}^{\ell-1} + \Phi(\mathbf{X}^{\ell-1}, \mathcal{N}_{u}) + \mathbf{b} \right)$$

Step size Neighborhood aggregator (any standard DGNs)

Anti-symmetric weight matrix allowing stable and non-dissipative behavior of the ODE (eigenvalues of the Jacobian are all imaginary)

activation function, e.g., tanh, relu

Diffusion term that preserves the stability of the discretized system



Learning with Dynamic Graphs



Dynamic Graphs Vs Static DGNs

t = 0



- DGNs cannot be directly applied to all real-life graphs
 - Most real-life graphs are dynamic
 - Majority of DGN approaches assume that the input graph is static
- Ignoring temporal information can make the problem impossible to solve
- Objective: develop methods that are able to exploit both spatial and temporal information



Common Tasks with Dynamic Graphs

- Future link/node prediction
 - Predict at time t + k
- Path classification
 - E.g. predict path congestion
- Event time prediction
 - When an event will occur?
- Imputation





Irregular Graph Streams

Gravina et al, IJCAI 2024



Neural Algorithmic Reasoning - Combining algorithms and neural networks



- + Reusable across tasks
- + Executing on noisy conditions
- Sensitive to shift-of-distribution
- No interpretable operations
- Requires lots of data



Veličković el al, ICRL 2020

- Sensitive to task variation
- Input must match pre-conditions
- + Inherent generalisation
- + Interpretable
- + Theoretical guarantees





Learning Algorithmic Reasoning on Graphs


Example: Ford-Fulkerson, Max-Flow & Min-Cut





Example: Ford-Fulkerson, Max-Flow & Min-Cut





Scaling up way out of distribution



Numeroso, Bacciu, Velickovic, ICLR 2023

Wrap-Up

Software

You can find most of the foundational models in this lecture implemented here





github.com/diningphil/PyDGN



Data (Benchmarks)



Pytorch Geometric and DGL integration
Standardized splits and evaluators + leader-board
Node, link and graph property prediction tasks



- Standardise assessment of existing benchmarks rather than inventing new ones
- Chemical, social, vision, synthetic, bioinformatics (with leader-board)
- Pytorch Geometric and DGL integration



Conclusions

- Deep learning for graphs is a now a consolidated research area
 - DGNs as natural extensions of convolutional and recurrent architectures to graphs
 - A candidate AI model for the integration of symbolic knowledge, numerical data and reasoning
- First wave of works (now almost over?) focusing mainly on
 - Different ways of implementing message passing and aggregation on static graphs
 - Graph reductions and pooling
 - Expressivity properties associated with different aggregation functions
 - Efficiency and efficacy of context creation and propagation
- New wave of works focusing on
 - Dynamic graphs
 - DGNs as dynamical systems and their physical interpretation
 - Learning and aligning with (graph) algorithms
 - Oversmoothing, oversquashing and problems of the sort
- …in other words, plenty of opportunities for thesis work!



Next Lecture

Tomorrow 15/05 h.16.00

- Beyond accuracy: auditing LLMs based on exams designed for humans
- Guest Lecture by Wagner Meira

