Graph Neural Networks

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Outline

- What is a Geometrical Deep Learning
- Types of GNNS, their architecture
- Application of GNN on molecular data

Object detection and Instance segmentation





All of the previous approaches are so-called Euclidean

WHAT DOES NON EUCLIDEAN GEOMETRY MEAN??



All of the previous approaches and data are so-called Euclidean

- The data lies in some multidimensional linear vector space
- The distance between two points is a straight line and has a distance metric



But there are data representations that do not follow the Euclidean vector space representation



The main concern here – the need for local distance preservation



- Manifold = local Euclidean distance relations
- But the global Euclidean distances aren't fulfilled
- Problems: curse of dimensionality
 - Too hard to learn such such complex shape
 - Exponentially many examples
 - Many layers of standard linear FC layers
- Machine learning alternative approaches
 - Try dimension reduction: 3D -> 2D
 - Not all manifolds can be reduced to lower dimensions!



All of the previously learned Deep Learning concepts are not easily applicable to non-Euclidean data



- Since we cannot efficiently represent the data in vector space without the loss of information
- We need to define some new operations to operate in this non-Euclidean space
- To put it shortly: "We want to use the topology as input as well"



• This is the domain of *Geometrical Deep Learning*

Graph Neural Networks (GNNs):

How to deal with non-Euclidean graphs?

First - we will define the framework for our upcoming



Second - we define the type of tasks that we want to solve



https://www.datacamp.com/tutorial/comprehensive-introduction-graph-neural-networks-gnns-tutorial

Graph Neural Networks (GNNs):

Recurrent GNN approach

General recurrent algorithm on Graphs (information diffusion/message passing)

$$\vec{h}_{v}^{(t)} = \sum_{u \in N(v)} f\left(\vec{x}_{v}, \vec{x}_{v,u}, \vec{x}_{u}, \vec{h}_{u}^{(t-1)}\right) \qquad \forall v: \vec{h}_{v}^{(0)} = randomly$$

$$\vec{h}_{uv}^{(t)} = f\left(\vec{x}_{u}, \vec{x}_{uv}, \sum_{w \in N(u)/v} \vec{h}_{wu}^{(t-1)}\right) \qquad \vec{h}_{uv}^{(0)} = \vec{0} \qquad (\text{It can be applied to edge feature messages also})$$

- Regardless of number of neighbors aggregate (collect) their hidden states
- Run until equilibrium (convergence)
- F(.) satisfy conditions of contraction (convergence)
 - Before Neural Networks (Label propagation):
 - Vector of classification probabilities per node
 - Simple recurrent update algorithm

 $f(t+1) = \alpha S f(t) + (1-\alpha)Y$ S = adjacency matrix Y = initial states of nodes $\alpha \in (0, 1)$

- General recurrent algorithm on Graphs (information diffusion/message passing)
- **Label propagation** = recurrent information diffusion algorithm



https://medium.com/@mohammadsharique.cse/a-classical-graph-neural-network-gnn-graphs-tell-storiesb80152a725d9

Recurrent Graph Neural Network (RecGNN) from General recurrent algorithm

$$\vec{h_v^{(t)}} = \sum_{u \in N(v)} f(\vec{x_v}, \vec{x_{v,u}^{e}}, \vec{x_u}, \vec{h_u^{(t-1)}}, W) \quad \forall v : \vec{h_v^{(0)}} = randomly$$

- Instead of probabilities = label output per node, use a feature vector
- Try to incorporate some weights and non-linearities in F(.) function:
 - W in our case is the weight matrix
 - Sigmoid/tanh/Softmax can be applied as the activation/output functions
 - Can have multiple weight matrices combined in layers
 - Should have specific regularization and normalization terms to satisfy convergence
- Training:
 - 1) Run the recurrent chain until convergence
 - 2) Use back-propagation on final converged output to update W
 - 3) Repeat

Recurrent Graph Neural Network (RecGNN)

$$\vec{h_v^{(t)}} = F(W_1 h_v^{(t-1)} + \sum_{u \in N(v)} W_2 h_u^{(t-1)})$$

F =activation function = sigmoid / tanh / ReLU / ...

- Single layer instead of constants
- Can be generalized to multiple layers
- Weights are shared across time iterations



https://dmol.pub/dl/gnn.html

Recurrent Graph Neural Network (RecGNN), Training process



https://blog.twitter.com/engineering/en_us/topics/insights/2022/graph-machine-learning-with-missing-node-features

Recurrent Graph Neural Network (RecGNN), Training process



https://medium.com/stanford-cs224w/wikinet-an-experiment-in-recurrent-graph-neural-networks-3f149676fbf3

Recurrent Graph Neural Network (RecGNN)

$$\vec{h_v^{(t)}} = GRU\left(\vec{h_u^{(t-1)}}, \sum_{u \in N(v)} W \vec{h_u^{(t-1)}}\right)$$

- Gated RecGNN instead of convergence just do a fixed number of different linear layers
- More parameters, more memory and computation requirement
- Less time to run, no need for global convergence guarantees/constraints



https://www.researchgate.net/figure/The-architecture-of-a-multi-layer-gated-recurrent-neural-network_fig5_330723201

Recurrent Graph Neural Network (RecGNN)

$$\vec{h_v^{(t)}} = GRU(\vec{h_u^{(t-1)}}, \sum_{u \in N(v)} W \vec{h_u^{(t-1)}})$$

• **Gated RecGNN** – instead of convergence just do a fixed number of different linear layers



https://towardsdatascience.com/illustrated-guide-to-lstms-and-gru-s-a-step-by-step-explanation-44e9eb85bf21

Graph Neural Networks (GNNs): Convolution GNNs

Convolution Neural Network (CNN) on image data (Spatial-based)

$$X * g_{\theta}^{l} = Y$$
 $y_{ij} = \sigma \left(\sum_{m}^{b} \sum_{n}^{d} w_{mn}^{l} x_{i+m,j+n} + b_{ij}^{l} \right)$

- Locality, Shift invariance, highly reduce parameter count
- Need to generalize this approach to graphs
 - Since graphs have different number of neighbors
- There exists two approaches to it:
 - 1) Spectral-based Convolution Neural Networks
 - 2) Spatial-based Convolution Neural Networks



https://www.analyticssteps.com/blogs/convolutional-neural-network-cnn-graphical-visualization-code-explanation

Convolution on signal analysis (Spectral-based)

$$(f*g)(s,t) = \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} f(s,t)g(s-x,t-y)dxdy \quad \in O(|f||g|)$$



2) Do simple element-wise multiplication



3) Convert back to image space

1) First convert to Frequency Space Fourier Transform (FT) $F^{-1}F(f*g) = F^{-1}(F(f) \odot F(f)) \in O(|f||\log f|)$

Convolution Graph Neural Network (ConvGNN), Spectral-based approach

Labeled graph	Degree matrix						
	0 3 0 0 0 0						
2	0 0 2 0 0 0						
3	0 0 0 3 0 0						
(4)(6)	0 0 0 0 3 0						
0 0	0 0 0 0 0 2						
Adjacency matrix	Laplacian matrix						
[0 1 0 0 0 0]							
1 0 1 0 1 0							
0 1 0 1 0 1							

- $L = I_n D^{-1/2} A D^{-1/2}$ D = Degree matrix A = Adjacency matrix I_n = Identity matrix
- Assume undirected graphs only
- L = real, symmetric, semi-definite (all eigenvalues are >= 0)
- Has a property of Eigen decomposition
 - Diagonalization in orthonormal space

https://www.researchgate.net/figure/Example-of-degree-adjacency-and-Laplacian-matrices-for-an-undirected-graph_fig3_362345733

Convolution Graph Neural Network (ConvGNN), Spectral-based approach

Lat	Degree matrix													
							1	0	0	0	0	0]		
/	~	($\widehat{1}$				0	3	0	0	0	0		
2							0	0	2	0	0	0		
$(3) \qquad (2)$							0	0	0	3	0	0		
(4)(6)							0	0	0	0	3	0		
	<u> </u>		0				0	0	0	0	0	2		
Adjacency matrix					Laplacian matrix									
ΓO 1	0	0	0	07		[1	-1	L	0	0		0	0]	
1 0	1	0	1	0		-1	3		-1	0		-1	0	
0 1	0	1	0	0		0	-1		2	-1		0	0	
	1	0	1	1		0	0		_1	3		_1	_1	
	1	0	1			0	0		-1	5		-1	-1	
0 1	0	1	0			0	-,		0	-1		3	-1	
0 0	0	1	1	0]		0	0		0	$^{-1}$		-1	2	

 $L = U \Lambda U^T$ U = orthonormal matrix $\Lambda = \text{Diagonal matrix}, \lambda_i \ge 0$

• This orthonormal space is exactly the Spectral Space!

$$F(\vec{x}) = U^T \vec{x}$$
$$F^{-1}(\vec{x}) = U \vec{x}$$

Convolution Graph Neural Network (ConvGNN), Spectral-based approach



 $\vec{x} * g_{\theta} = F^{-1}(F(\vec{x}) \odot F(g_{\theta})) = UU^T \vec{x} \odot U^T g_{\theta} = U \operatorname{diag}(U^T g_{\theta}) U^T \vec{x}$

https://theaisummer.com/graph-convolutional-networks/

Convolution Graph Neural Network (ConvGNN), Spectral-based approach

$$\begin{split} H_{:,j}^{(k)} &= \sigma \bigl(\sum_{i=0}^{f_{\text{in}}} U \Theta_{i,j}^{k} U^{T} H_{:,i}^{(k-1)} \bigr) \quad j = 1,2,..,f_{\text{out}} \\ \Theta &= diag \bigl(U^{T} g_{\theta} \bigr) \\ H^{(0)} &= X, \quad H^{(k)} \in \mathbb{R}^{f_{\text{out}} \times N}, \quad H^{(k-1)} \in \mathbb{R}^{f_{\text{in}} \times N} \end{split}$$

• So, we are apply the same kernel across the feature axis

Graph Signal (feature matrix)



Convolution Graph Neural Network (ConvGNN), Spectral-based approach

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Craph Signal

• But:

- After every change to structure train all over
- Convolution not local, a global sliding window
- Eigen-decomposition is O(n^3)
- Not practical, just a theory.....

Graph Signal (feature matrix)



Convolution Graph Neural Network (ConvGNN), Spectral-based approach

- Chebyshev Spectral CNN (ChebNet):
 - If Laplacian is sparse, can decompose it
 - Use decomposition by Chebyshev polynomials instead of Eigen
 - No need for O(n^3), but only approximately for O(n)
 - Further layers are reduced even to O(1)

- Graph Convolution Network (GCN, 2018):
 - Use even more approximation
 - Same principle as computing first elements of Taylor series
 - Adding up to K is exact value, compute only i=0, i=1
 - First successful Spectral-based ConvGNN
- Both methods are still unusable for directed or changeable graphs



Convolution Graph Neural Network (ConvGNN), Spatial-based approach Neural Network for Graphs (NN4G)

- Finally, the same approach as in standard ConvNN, by applying a sliding window
- Different number of neighbors per node is solved by Aggregation

$$\vec{h}_{v}^{(k)} = f(W^{(k)^{T}}\vec{x}_{v} + \sum_{u \in N(v)} \Theta^{(k)^{T}}\vec{h}_{u}^{(k-1)})$$
$$H_{v}^{(k)} = f(XW^{(k)} + AH^{(k-1)}\Theta^{(k)^{T}})$$
$$\vec{h}_{v}^{(0)} = \vec{0}$$
$$f = \text{activation function}$$

- Efficient to compute
- Can be applied to directed graphs
- Can change a graph as long as nodes are the same/shared

Convolution Graph Neural Network (ConvGNN), Spatial-based approach Neural Network for Graphs (NN4G)

- Finally, the same approach as in standard ConvNN, by applying a sliding window
- Different number of neighbors per node is solved by **Aggregation**

$$\vec{h_{v}^{(k)}} = f(W^{(k)^{T}}\vec{x_{v}} - \sum_{u \in N(v)} \Theta^{(k)^{T}}\vec{h}_{u}^{(k-1)})$$
$$H_{v}^{(k)} = f(XW^{(k)} + AH^{(\kappa-1)}\Theta^{(\kappa)})$$
$$\vec{h_{v}^{(0)}} = \vec{0}$$

Convolution Graph Neural Network (ConvGNN), Spatial-based approach Neural Network for Graphs (NN4G)

- Finally, the same approach as in standard ConvNN, by applying a sliding window
- Different number of neighbors per node is solved by **Aggregation**
- Can also enhance introduce Skip connection (ResNet)

$$\vec{h_{v}^{(k)}} = f\left(W^{(k)^{T}}\vec{x_{v}} + \sum_{p=1}^{k}\sum_{u \in N(v)} \Theta^{(p)^{T}}\vec{h}_{u}^{(p-1)}\right)$$

$$\vec{H_{v}^{(k)}} = f\left(XW^{(k)} + \sum_{p=1}^{k}AH^{(p-1)}\Theta^{(p)^{T}}\right)^{\text{Without Skip Connection}}$$

$$\vec{h_{v}^{(0)}} = \vec{0}$$

$$\vec{u_{v}^{(l)}} = \vec{0}$$

https://www.pluralsight.com/guides/introduction-to-resnet

Main path

- Shortcut added before non-linearity (ReLU) to the main path

- Stack these Residual blocks to form much deeper neural network

Convolution Graph Neural Network (ConvGNN), Spatial-based approach Message Passing Neural Network (MPNN)

- Generalizes all of preivous Spatial-based ConvGNNs (Not really, a lot of extensions afterward)
- Same mechanism as in RecGNNs, but implemented as **Spatial Graph Convolution** layer

$$h_{v}^{(k)} = U_{k} (\vec{h}_{v}^{(k-1)} + \sum_{u \in N(v)} M_{k} (\vec{h}_{v}^{(k-1)}, \vec{h}_{u}^{(k-1)}, \vec{x}_{uv}^{e}))$$
$$\vec{h}_{v}^{(0)} = \vec{0}$$

Particular implementations are then choosing the U_k and M_k
Graph Attention Network (GAT)

$$\begin{aligned} \mathbf{h}_{v}^{(k)} &= \sigma(\sum_{u \in \mathcal{N}(v) \cup v} \alpha_{vu}^{(k)} \mathbf{W}^{(k)} \mathbf{h}_{u}^{(k-1)}) \\ \alpha_{vu}^{(k)} &= softmax(g(\mathbf{a}^{T}[\mathbf{W}^{(k)} \mathbf{h}_{v}^{(k-1)} || \mathbf{W}^{(k)} \mathbf{h}_{u}^{(k-1)}) \end{aligned}$$



(b) GAT [43] implicitly captures the weight a_{ij} via an end-to-end neural network architecture, so that more important nodes receive larger weights.

Convolution Graph Neural Network (ConvGNN), Spatial-based approach

But isn't the **MPNN** ConvGNN the same as Gated RecGNN?



- Rec-GNN apply the same set of weights until a criterion is met, whereas Conv-GNNs apply different weights at each iteration
- So, the index (k) means layers in ConvGNN, whereas in Gated RecGNN it is a time/iteration!

https://www.researchgate.net/figure/Difference-between-recurrent-Rec-GNN-and-convolution-Conv-GNN-based-graph-neural_fig2_347681450



(a) A ConvGNN with multiple graph convolutional layers. A graph convolutional layer encapsulates each node's hidden representation by aggregating feature information from its neighbors. After feature aggregation, a non-linear transformation is applied to the resulted outputs. By stacking multiple layers, the final hidden representation of each node receives messages from a further neighborhood.

- Convolution Graph Neural Network (ConvGNN), Spatial-based approach Message Passing Neural Network (MPNN)
- Generalizes all of the Spatial-based ConvGNNs
- 1) **Readout** function to convert multiple node features into single vector for non-graph output

$$\dot{h}_G = R(\dot{h}_v^{(K)} | v \in G)$$

- 2) **Pooling** function to reduce the number of nodes in a graph convert to subgraph
 - Convert feature matrices by matrix S S function can either be a deterministic algorithm or a trainable layer

S = S(A, X) $H_{\text{pooled}} = S^T H$ $A_{\text{pooled}} = S^T A S$



(b) A ConvGNN with pooling and readout layers for graph classification [21]. A graph convolutional layer is followed by a pooling layer to coarsen a graph into sub-graphs so that node representations on coarsened graphs represent higher graph-level representations. A readout layer summarizes the final graph representation by taking the sum/mean of hidden representations of sub-graphs.

Graph Neural Networks (GNNs):

Graph Autoencoders

But what about the topology inference?

- Previous approaches were targeting the node/edge/vector feature extraction from a graph and used topology as a feature.
- But what about topology prediction/generation?
- Use latent space and AutoEncoders to do it!



- Standard AutoEncoders in Deep Learning
- When the task is given as a generative one e.g. to operate with something between given training examples
 - To create meaningful sentences from words
 - To generate images that combine concepts from training samples
- Instead of trying to accomplish it with complex mapping input to output, we introduce:
 - The latent space of embeddings (remember vector embedding logic?)





https://www.researchgate.net/figure/Basic-architecture-of-a-single-layer-autoencoder-made-of-an-encoder-goingfrom-the-input_fig3_33038461 https://medium.com/@krithigkrish/from-words-to-vectors-decoding-the-intuition-behind-word-embedding-5a4f83fbf920

Apply AutoEncoders to Graph data

Deep Neural Network for Graph Representations (DNGR)



Apply AutoEncoders to Graph data

Structural Deep Network Embedding (SDNE)

- Stack multiple layers
- More complex latent space



https://medium.com/@evertongomede/unveiling-the-power-of-stacked-autoencoders-675de2ce4273

Apply AutoEncoders to Graph data

Variational Autoencoders

- Generalize the AutoEncoders
- What optimal loss function to use
- What type of noise to introduce
- Learn distribution too!
 - Not only the noise
 - Can generate new samples



https://medium.com/@rushikesh.shende/autoencoders-variational-autoencoders-vae-and-%CE%B2-vae-ceba9998773d

GNNs: How to deal with non-Euclidean graphs? Graph AutoEncoders (GAEs)

- But what if I want to combine features and topology?
- Let us start with the most successful feature extraction architecture, ConvGNNs
- Use AutoEncoders to it to combine features and topology

$$Z_{\text{in}} = encoder(X, A) = G_{\text{conv}}(f(G_{\text{conv}}(A, X; \Theta_1)); \Theta_2)$$

$$\stackrel{\text{1 latent vector per node! But compute all at once with matrices}}{\widetilde{A}_{u,v}} = decoder(\vec{z}_u, \vec{z}_v) = \sigma(\vec{z}_u^T \vec{z}_v)$$

Graph Variational AutoEncoders (GVAs)

- But what if I want to combine features and topology?
- Let us start with the most successful feature extraction architecture, ConvGNNs
- Use Variational AutoEncoders to learn the distribution of features + topology
 - Introduce the loss that compute the distribution-wise error, not only sample-wise (Kullback-Leibler divergence)

$$L = E_{q(\mathbf{Z}|\mathbf{X},\mathbf{A})} [\log p(\mathbf{A}|\mathbf{Z})] - KL[q(\mathbf{Z}|\mathbf{X},\mathbf{A})||p(\mathbf{Z})]$$

$$P(Z) = \text{Gaussian prior} = \prod N(\vec{z}_i|0,I)$$

$$P(A|Z) = \text{Noise likelihood} = \prod p(A_{ij}|Z) = \sigma(\vec{z_i}^T \vec{z_j})$$

$$q(Z|X,A) = \text{Empirical learned distribution} = \prod q(z_i|A,X) = N(z_i|mu_i,\sigma_i \cdot I)$$

- Other usages: Robustness
 - Adversarially Regularized Variational Graph Autoencoder (ARVGA) Use generator to try to train to distinguish between fake and real samples

But what about different size graph generation?

Deep Generative Model of Graphs (DeepGMG)

- Generate a graph sequentially
- Start by one node and perform
- Use a RecGNN to do it
 - Classify as 0/1 output



- Alternatively:
 - Variational GAE (GraphVAE)



Figure 1. Depiction of the steps taken during the generation process.

https://arxiv.org/pdf/1803.03324.pdf

Molecular mapping in chemistry

- Given a set of pair {(pAct1, pAct2)} graphs, we define a known chemical reaction/transition from one molecule to another by a single change
- Such transformation improves some phys/chem properties, represented by some value (For example effectiveness on target disease or activity in certain environment)
- Task given some other molecule pActX, generate an improved molecule
- MMPA previous approach, use all know pairs to learn some general transformation rules
- GNN approach see this problem as graph-to-graph mapping
 - Analogy from machine translation: Paraphrase of one sentence to a better one: "buy sandwich cheese" ->

"I'd like to buy some sandwich with cheese"



pAct1

pAct2

Fig. 1. Example of a matched molecular pair (MMP).

Molecular mapping in chemistry



- Scaffold a family of molecules share the same core structure
- Intuitive example:

A and G in DNA are from the same purine family



Molecular mapping in chemistry



Molecular mapping in chemistry



- Use Graph Attention Network and Gated RecGNN
 - Traverse the tree in DFS manner
 - For every visit do a binary classification by GRU
 - If 1 split and expand node
- Use MPNN, Spatial-based ConvGNN
 - Use Decoded Junction Tree feature vectors
 - For every possible molecular graph compute its score by MPNN
 - Output the probabilities of all possible molecular graphs

Molecular mapping in chemistry

Method		QED		DRD2				
Wiethou	Success	Diversity	Novelty	Success	Diversity	Novelty		
MMPA	32.9%	0.236	99.9%	46.4%	0.275	99.9%		
JT-VAE	8.8%	-	-	3.4%	-	-		
GCPN	9.4%	0.216	100%	4.4%	0.152	100%		
VSeq2Seq	58.5%	0.331	99.6%	75.9%	0.176	79.7%		
VJTNN	59.9%	0.373	98.3%	77.8%	0.156	83.4%		
VJTNN+GAN	60.6%	0.376	99.0%	78.4%	0.162	82.7%		

Papers used:

[A Comprehensive Survey on Graph Neural Networks] https://arxiv.org/pdf/1901.00596.pdf [Geometric deep learning: going beyond Euclidean data] https://arxiv.org/pdf/1611.08097.pdf [Deep recurrent graph neural networks] https://www.research.unipd.it/handle/11577/3366866 [Learning Multimodal Graph-to-Graph Translation for Molecular Optimization] https://openreview.net/pdf?id=B1xJAsA5F7 [Understanding Pooling in Graph Neural Networks] https://arxiv.org/pdf/2110.05292.pdf

Additional materials used:

https://www.youtube.com/watch?v=2KRAOZIULzw https://dataroots.io/blog/a-gentle-introduction-to-geometric https://cw.fel.cvut.cz/b221/courses/b4m33dzo/start