Learning Over Space of Graphs with Neural Networks

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Graphs





Graph Neural Network

- Generalize CNN to graphs
- Permutation equivariant/invariant $f(P^TAP) = P^T f(A)P/f(P^TAP) = f(A)$
- Handles rich node/edge scalar/vector/high-order tensor features
- Train on small graphs, generalize to large graphs





My Research Topics in GNN

Theory

- Expressive power of GNN & Universality [1]
- Convergence and stability [2] (a sequence of graphs)
- Over-Smoothing for GNN [3]
- Hardness of learning combinatorial optimization problems with GNN (ongoing)

Applications

- Graph coarsening [4] (large graph \rightarrow small graph)
- Molecule modeling [5] (small graph \rightarrow large graph)

[1] Equivariant Subgraph Aggregation Networks

- [2] Convergence of Invariant Graph Networks
- [3] A Note on Over-Smoothing for Graph Neural Networks
- [4] Graph Coarsening with Neural Networks

[5] Generative Coarse-Graining of Molecular Conformations

Convergence of Invariant Graph Networks

Chen Cai & Yusu Wang

Arxiv 2022, under submission $\{\{1,2\},\{3,6\},\{4\},\{5\}\}$





Convergence in Deep Learning

- Increase width: Neural Tangent Kernel
- Increase depth: Neural ODE
 - Increase input size? Convergence of graph neural network!



 $f(x) = \sum \frac{d}{d\theta} f_{\theta}(x) \frac{d}{d\theta} f_{\theta}(y)$



Setup & Existing work

- Model
 - graphon $W: [0,1]^2 \rightarrow [0,1]$
 - edge probability discrete model
 - edge weight continuous model



Connect nodes 3 and 4 with probability $W(x_3, x_4)$.

- Mainly study spectral GNN, which has limited expressive power
- What about more powerful GNN?



Study the convergence of Invariant Graph Networks (IGN) under 1) edge probability discrete model and 2) edge weight continuous model



Invariant Graph Network (IGN)

- $F = h \circ L^{(T)} \circ \sigma \cdots \circ \sigma \circ L^{(1)}$
- GNN needs to be permutation equivaraint
- Characterize *linear permutation equivariant* functions
- 15 functions for $\mathbb{R}^{n^2} \to \mathbb{R}^{n^2}$

Theorem [Maron et al 2018]: The space of linear permutation equivariant functions $\mathbb{R}^{n^l} \to \mathbb{R}^{n^m}$ is of dimension bell(l+m) (number of partitions of set $\{1, 2, ..., l+m\}$



Invariant Graph Network (IGN)

- $F = h \circ L^{(T)} \circ \sigma \cdots \circ \sigma \circ L^{(1)}$
- Depending on order of intermediate tensor, we have 2-IGN and *k*-IGN
- 2-IGN:
 - Can approximate Message Passing neural network (MPNN)
 - At least as powerful as 1-WL (Weisfeiler-Leman Algorithm)
- k-IGN
 - As k increase, k-IGN reaches universality



Operations	Discrete	Continuous	Partitions
1-2: The identity and transpose operations	T(A) = A $T(A) = A^T$	T(W) = W $T(W) = W^T$	$\{\{1,3\},\{2,4\}\}$ $\{\{1,4\},\{2,3\}\}$
3: The diag operation	$T(A) = \text{Diag}(\text{Diag}^*(A))$	$T(W)(u,v) = W(u,v)I_{u=v}$	$\{\{1, 2, 3, 4\}\}$
4-6: Average of rows replicated on rows/ columns/ diagonal	$T(A) = \frac{1}{n} A 1 1^{T}$ $T(A) = \frac{1}{n} 1 (A 1)^{T}$ $T(A) = \frac{1}{n} \text{Diag}(A 1)$	$T(W)(u, *) = \int W(u, v) dv$ $T(W)(*, u) = \int W(u, v) dv$ $T(W)(u, v) = I_{u=v} \int W(u, v') dv'$	$ \begin{array}{l} \{\{1,4\},\{2\},\{3\}\} \\ \{\{1,3\},\{2\},\{4\}\} \\ \{\{1,3,4\},\{2\}\} \end{array} \end{array} \\$
7-9: Average of columns replicated on rows/ columns/ diagonal	$T(A) = \frac{1}{n} A^T 1 1^T$ $T(A) = \frac{1}{n} 1 (A^T 1)^T$ $T(A) = \frac{1}{n} \text{Diag}(A^T 1).$	$T(W)(*,v) = \int W(u,v)du$ $T(W)(v,*) = \int W(u,v)du$ $T(W)(u,v) = I_{u=v} \int W(u',v)du'$	$ \begin{array}{c} \{\{1\},\{2,4\},\{3\}\}\\ \{\{1\},\{2,3\},\{4\}\}\\ \{\{1\},\{2,3,4\}\} \end{array} \\ \end{array}$
10-11: Average of all elements replicated on all matrix/ diagonal	$T(A) = \frac{1}{n^2} (1^T A 1) \cdot 1 1^T$ $T(A) = \frac{1}{n^2} (1^T A 1) \cdot \text{Diag}(1).$	$T(W)(*,*) = \int W(u,v) du dv$ $T(W)(u,v) = I_{u=v} \int W(u',v') du' dv'$	$\{\{1\},\{2\},\{3\},\{4\}\}\\\{\{1\},\{2\},\{3,4\}\}$
12-13: Average of diagonal elements replicated on all matrix/diagonal	$T(A) = \frac{1}{n} (1^T \operatorname{Diag}^*(A)) \cdot 11^T$ $T(A) = \frac{1}{n} (1^T \operatorname{Diag}^*(A)) \cdot \operatorname{Diag}(1)$	$T(W)(*,*) = \int I_{u=v} W(u,v) du dv$ $T(W)(u,v) = I_{u=v} \int W(u',u') du'$	$\{\{1,2\},\{3\},\{4\}\}\\\{\{1,2\},\{3,4\}\}$
14-15: Replicate diagonal elements on rows/columns	$T(A) = \text{Diag}^*(A)1^T$ $T(A) = 1\text{Diag}^*(A)^T$	$T(W)(u,v)=W(u,u)\ T(W)(u,v)=W(v,v)$	$\{\{1,2,4\},\{3\}\}\\\{\{1,2,3\},\{4\}\}$



2-IGN

- Analysis of basis elements one by one
- Spectral norm of some elements is unbounded
- Introducing "partition norm"

Definition (partition norm): The partition norm of 2-tensor $A \in \mathbb{R}^{n^2}$ is defined as $||A||_{pn} \coloneqq \left(\frac{Diag^*(A)}{\sqrt{n}}, \frac{||A||_2}{n}\right)$. The continuous analog of the partition-norm for graphon $W \in \mathcal{W}$ is defined as $||W||_{pn} \coloneqq (\sqrt{\int W^2(u, u) du}, \sqrt{\int W^2(u, v) du dv})$

$$\forall i \in [15], ||T_i(A)||_{pn} \le ||A||_{pn}$$



Space of linear (permutation) equivariant maps

- from *l*-tensor to *m*-tensor
- dimension is bell(l+m)

 $\{\{1,2\},\{3,6\},\{4\},\{5\}\}$





Figure 1: Five possible "slices" of a 3-tensor, corresponding to bell(3) = 5 paritions of [3]. From left to right: a) $\{\{1,2\},\{3\}\}$ b) $\{\{1\},\{2,3\}\}$ c) $\{\{1,3\},\{2\}\}$ d) $\{\{1\},\{2\},\{3\}\}$ e) $\{\{1,2,3\}\}$.



Edge Weight Continuous Model





Edge Probability Discrete Model

 $RMSE_{II}(\phi_c(W), \phi_d(A_{n \times n}))$

- *U* is the sampling data
- S_U is the sampling operator
- Comparison in the discrete space
- More natural and more challenging







Negative Result

Informal Theorem (negative result) [Cai & Wang, 2022] Under mild assumptions on W, given any IGN architecture, there exists a set of parameter θ such that the convergence of IGN_{θ} to $cIGN_{\theta}$ is not possible, i.e., $RMSE_U(\phi_c([W, Diag(X)]), \phi_d([A_n, Diag(\widetilde{X_n})]))$ does not converge to 0 as n goes to infinity, where A_n is 0-1 matrix.



Edge Probability Estimation



Does $RMSE_U(\phi_c(W), \phi_d(\widehat{W_{n \times n}})$ converges to 0 in probability?



Convergence After Edge Smoothing

Informal Theorem (convergence of IGN-small) [Cai & Wang, 2022] Assume AS 1-4 and let $\widehat{W_{n \times n}}$ be the estimated edge probability that satisfies $\frac{1}{n} \| W - \widehat{W} \|_2$ converges to 0 in probability. Let Φ_c , Φ_d be continuous and discrete IGN-small. Then $RMSE_U(\phi_c([W, Diag(X)]), \phi_d([\widehat{W_{n \times n}}, Diag(\widetilde{X_n})])$ converges to 0 in probability.

- Proof leverages
 - Statistical guarantee of edge smoothing
 - Property of basis elements of *k*-IGN
 - Standard algebraic manipulation
 - Property of sampling operator

$$\operatorname{RMSE}_{U}(\Phi_{c}(W), \Phi_{d}(\widehat{W}_{n \times n})) = \|S_{U}\Phi_{c}(W) - \frac{1}{\sqrt{n}}\Phi_{d}(\widehat{W}_{n \times n})\| \\ \leq \underbrace{\|S_{U}\Phi_{c}(W) - S_{U}\Phi_{c}(\widetilde{W_{n}})\|}_{\text{First term: discrization error}} + \underbrace{\|S_{U}\Phi_{c}(\widetilde{W_{n}}) - \Phi_{d}S_{U}(\widetilde{W_{n}})\|}_{\text{Second term: sampling error}} + \underbrace{\|\Phi_{d}S_{U}(\widetilde{W_{n}}) - \frac{1}{\sqrt{n}}\Phi_{d}(\widehat{W}_{n \times n})\|}_{\text{(8)}}$$

Third term: estimation error



IGN-small

• A subset of IGN

Definition (IGN-small): Let $\widetilde{W_{n,E}}$ be a graphon with "chessboard pattern", i.e., it is a piecewise constant graphon where each block is of the same size. Similarly, define $\widetilde{X_{n,E}}$ as the 1D analog. IGN-small denotes a subset of IGN that satisfies $S_n \phi_c([\widetilde{W_{n,E}}, Diag(\widetilde{X_{n,E}})]) = \phi_c S_n([\widetilde{W_{n,E}}, Diag(\widetilde{X_{n,E}})])$





IGN-small Can Approximate SGNN Arbitrarily Well

- Spectral GNN (SGNN) $z_j^{(l+1)} = \rho(\sum_{i=1}^{d_l} h_{ij}^{(l)}(L) z_i^{(l)} + b_j^{(l)} 1_n)$
- Main GNN considered in convergence literature
- Proof idea:
 - It suffice to approximate Lx
 - 2-IGN basis functions can compute *L* and do matrix-vector multiplication





Experiments





Summary

A novel interpretation of basis of the space of equivariant maps in *k*-IGN

Edge weight continuous model:

- Convergence of 2-IGN and *k*-IGN
- For both deterministic and random sampling

Edge probability discrete model

- Negative result in general
- Convergence of IGN-small after edge probability estimation
- IGN-small approximates spectral GNN arbitrarily well

Graph Coarsening with Neural Networks

Chen Cai, Dingkang Wang, Yusu Wang

ICLR 2021





Graph Coarsening: Motivation

- Make a small graph out of a large graph while preserving some properties
- Fundamental operation
- Useful for visualization, scientific computing, and other downstream tasks
- Edge sparsification algorithm (Spielman & Teng)





Agenda & Key Questions

- What properties are we trying to preserve?
 - Spectral property
 - Need to define operators on original and coarse graph (double weighted Laplacian)
- Edge weight optimization
 - Most algorithms do not optimize edge weights
 - Observation: optimizing edge weights brings significant improvements
- How to assign edge weights (GNN)
 - Subgraph regression
 - Good generalization





Graph Coarsening

- You can not preserve everything in general. So what properties are you considering?
- Spectral property!

 $\begin{array}{c} \mathcal{U} \\ G \stackrel{\mathcal{U}}{\leftrightarrows} \widehat{G} \\ \mathcal{P} \end{array}$

• Define projection/lift operator; operator of interest; and their properties



Laplace Operator

- Laplacian on graphs: L = D W
- Normalized Laplacian: $\mathcal{L} = D^{-1/2}LD^{-1/2}$
- Discrete analog of Laplace operator
- Used in spectral thoery, diffusion process, image processing...



How to Measure the Quality?

- Compare $\mathcal{F}(\mathcal{O}_G, f)$ and $\mathcal{F}(\mathcal{O}_{\hat{G}}, \hat{f})$
- \mathcal{F} can be quadratic form $x^T L x$ or Rayleigh quotient $\frac{x^T L x}{x^T x}$
- \mathcal{O}_G , $\mathcal{O}_{\widehat{G}}$ are the Laplace operators
- *f* is graph signal such as the eigenvector of graph Laplacian



Example

$$\mathcal{P} = P = \begin{bmatrix} 1/3 & 1/3 & 1/3 & 0 & 0 & 0 \\ 0 & 0 & 0 & 1/3 & 1/3 & 1/3 \end{bmatrix} \quad \mathcal{U} = P^+ = \begin{bmatrix} 1 & 0 \\ 1 & 0 \\ 1 & 0 \\ 0 & 1 \\ 0 & 1 \\ 0 & 1 \end{bmatrix}$$

Proposition A.2. For any vector $\hat{x} \in \mathbb{R}^n$, we have that $Q_{\hat{L}}(\hat{x}) = Q_L(P^+\hat{x})$. In other words, set $x := P^+\hat{x}$ as the lift of \hat{x} in \mathbb{R}^N , then $\hat{x}^T\hat{L}\hat{x} = x^TLx$.

Proof.
$$\mathsf{Q}_L(\mathcal{U}\hat{x}) = (\mathcal{U}\hat{x})^T L \mathcal{U}\hat{x} = \hat{x}(P^+)^T L P^+ \hat{x}^T = \hat{x}^T \widehat{L}\hat{x} = \mathsf{Q}_{\widehat{L}}(\hat{x})$$



 \Box



Invariants under Lift

Quantity \mathcal{F} of interest	\mathcal{O}_G	Projection \mathcal{P}	Lift ${\cal U}$	$\mathcal{O}_{\widehat{G}}$	Invariant under \mathcal{U}
Quadratic form Q	L	P	P^+	Combinatorial Laplace \widehat{L}	$Q_L(\mathcal{U}\hat{x}) = Q_{\widehat{L}}(\hat{x})$
Rayleigh quotient R	L	$\Gamma^{-1/2}(P^+)^T$	$P^+\Gamma^{-1/2}$	Doubly-weighted Laplace \widehat{L}	$R_L(\mathcal{U}\hat{x}) = R_{\widehat{L}}(\hat{x})$
Quadratic form Q	\mathcal{L}	$\widehat{D}^{1/2}PD^{-1/2}$	$D^{1/2}(P^+)\widehat{D}^{-1/2}$	Normalized Laplace $\widehat{\mathcal{L}}$	$Q_{\mathcal{L}}(\mathcal{U}\hat{x}) = Q_{\widehat{\mathcal{L}}}(\hat{x})$

Key Observation

- Existing coarsening algorithm does not optimize for edge weight
- Theory: iterative algorithm with convergence property
- Practice: nearly identical eigenvalues alignment after optimization
- So let's learn the edge weight
 - cvx: slow and does not generalize
 - neural network: suboptimal but generalize







Graph cOarsening RefinemEnt Network (GOREN)





Model Details

- Simple feature based on node degree
- Graph Isomorphism Network (GIN)
- Generic optimization (Adam with constant learning rate)
- No bells and whistles



Experiment: Proof of Concept

		J ICuucuit		apprying	GOREN.
Dataset	Affinity	Algebraic Distance	Heavy Edge	Local var (edges)	Local var (neigh.)
Airfoil	91.7%	88.2%	86.1%	43.2%	73.6%
Minnesota	49.8%	57.2%	30.1%	5.50%	1.60%
Yeast	49.7%	51.3%	37.4%	27.9%	21.1%
Bunny	84.7%	69.1%	61.2%	19.3%	81.6%

Table 2: The error reduction after applying GOREN.

Experiments

- Extensive experiments on synthetic graphs and real networks
- Synthetic graphs from common generative models
- Real networks: shape meshes; citation networks; largest one has 89k nodes

Table 3: Loss: quadratic loss. Laplacian: combinatorial Laplacian for both original and coarse graphs. Each entry x(y) is: x = loss w/o learning, and y = improvement percentage.

	Dataset	BL	Affinity	Algebraic Distance	Heavy Edge	Local var (edges)	Local var (neigh.)
د	BA	0.44 (16.1%)	0.44 (4.4%)	0.68 (4.3%)	0.61 (3.6%)	0.21 (14.1%)	0.18 (72.7%)
neti	ER	0.36 (1.1%)	0.52 (0.8%)	0.35 (0.4%)	0.36 (0.2%)	0.18 (1.2%)	0.02 (7.4%)
yntl	GEO	0.71 (87.3%)	0.20 (57.8%)	0.24 (31.4%)	0.55 (80.4%)	0.10 (59.6%)	0.27 (65.0%)
S	WS	0.45 (62.9%)	0.09 (82.1%)	0.09 (60.6%)	0.52 (51.8%)	0.09 (69.9%)	0.11 (84.2%)
	CS	0.39 (40.0%)	0.21 (29.8%)	0.17 (26.4%)	0.14 (20.9%)	0.06 (36.9%)	0.0 (59.0%)
Real	Flickr	0.25 (10.2%)	0.25 (5.0%)	0.19 (6.4%)	0.26 (5.6%)	0.11 (11.2%)	0.07 (21.8%)
	Physics	0.40 (47.4%)	0.37 (42.4%)	0.32 (49.7%)	0.14 (28.0%)	0.15 (60.3%)	0.0 (-0.3%)
	PubMed	0.30 (23.4%)	0.13 (10.5%)	0.12 (15.9%)	0.24 (10.8%)	0.06 (11.8%)	0.01 (36.4%)
	Shape	0.23 (91.4%)	0.08 (89.8%)	0.06 (82.2%)	0.17 (88.2%)	0.04 (80.2%)	0.08 (79.4%)



Experiment: Generalization

- Generalize to graph from same generative model
- Train on small subgraph, generalize to much large (25x) graphs
- Works for different objective functions

Table 4: Loss: quadratic loss. Laplacian: normalized Laplacian for original and coarse graphs. Each entry x(y) is: x = loss w/o learning, and y = improvement percentage.

	Dataset	BL	Affinity	Algebraic Distance	Heavy Edge	Local var (edges)	Local var (neigh.)
	BA	0.13 (76.2%)	0.14 (45.0%)	0.15 (51.8%)	0.15 (46.6%)	0.14 (55.3%)	0.06 (57.2%)
leti	ER	0.10 (82.2%)	0.10 (83.9%)	0.09 (79.3%)	0.09 (78.8%)	0.06 (64.6%)	0.06 (75.4%)
yntl	GEO	0.04 (52.8%)	0.01 (12.4%)	0.01 (27.0%)	0.03 (56.3%)	0.01 (-145.1%)	0.02 (-9.7%)
S.	WS	0.05 (83.3%)	0.01 (-1.7%)	0.01 (38.6%)	0.05 (50.3%)	0.01 (40.9%)	0.01 (10.8%)
	CS	0.08 (58.0%)	0.06 (37.2%)	0.04 (12.8%)	0.05 (41.5%)	0.02 (16.8%)	0.01 (50.4%)
Real	Flickr	0.08 (-31.9%)	0.06 (-27.6%)	0.06 (-67.2%)	0.07 (-73.8%)	0.02 (-440.1%)	0.02 (-43.9%)
	Physics	0.07 (47.9%)	0.06 (40.1%)	0.04 (17.4%)	0.04 (61.4%)	0.02 (-23.3%)	0.01 (35.6%)
	PubMed	0.05 (47.8%)	0.05 (35.0%)	0.05 (41.1%)	0.12 (46.8%)	0.03 (-66.4%)	0.01 (-118.0%)
	Shape	0.02 (84.4%)	0.01 (67.7%)	0.01 (58.4%)	0.02 (87.4%)	0.0 (13.3%)	0.01 (43.8%)



Experiments: non-differentiable objective

- The eigenvalue alignment is non-differentiable w.r.t weights
- Use Rayleigh quotient as a proxy
- More challenging

Table 5: Loss: Eigenerror. Laplacian: combinatorial Laplacian for original graphs and doublyweighted Laplacian for coarse ones. Each entry x(y) is: x = loss w/o learning, and y = improve $ment percentage. <math>\dagger$ stands for out of memory.

	Dataset	BL	Affinity	Algebraic Distance	Heavy Edge	Local var (edges)	Local var (neigh.)
J	BA	0.36 (7.1%)	0.17 (8.2%)	0.22 (6.5%)	0.22 (4.7%)	0.11 (21.1%)	0.17 (-15.9%)
leti	ER	0.61 (0.5%)	0.70 (1.0%)	0.35 (0.6%)	0.36 (0.2%)	0.19 (1.2%)	0.02 (0.8%)
yntl	GEO	1.72 (50.3%)	0.16 (89.4%)	0.18 (91.2%)	0.45 (84.9%)	0.08 (55.6%)	0.20 (86.8%)
S	WS	1.59 (43.9%)	0.11 (88.2%)	0.11 (83.9%)	0.58 (23.5%)	0.10 (88.2%)	0.12 (79.7%)
	CS	1.10 (18.0%)	0.55 (49.8%)	0.33 (60.6%)	0.42 (44.5%)	0.21 (75.2%)	0.0 (-154.2%)
Real	Flickr	0.57 (55.7%)	†	0.33 (20.2%)	0.31 (55.0%)	0.11 (67.6%)	0.07 (60.3%)
	Physics	1.06 (21.7%)	0.58 (67.1%)	0.33 (69.5%)	0.35 (64.6%)	0.20 (79.0%)	0.0 (-377.9%)
	PubMed	1.25 (7.1%)	0.50 (15.5%)	0.51 (12.3%)	1.19 (-110.1%)	0.35 (-8.8%)	0.02 (60.4%)
	Shape	2.07 (67.7%)	0.24 (93.3%)	0.17 (90.9%)	0.49 (93.0%)	0.11 (84.2%)	0.20 (90.7%)

Generative Coarse-Graining of Molecular Conformations

Wujie Wang, Minkai Xu, **Chen Cai**, Benjamin Kurt Miller, Tess Smidt, Yusu Wang, Jian Tang, Rafael Gomez-Bombarelli

Arxiv 2022, under submission



Generative Coarse-Graining of Molecular Conformations

- Coarse-Graining: speed up molecule dynamics (MD) simulation
- Generate novel molecule configurations
- Super resolution for geometric graphs
- Rotation equivariant & handle vector (type 1) features





Framework

- Variational autoencoder framework
- Fix coarse graining map
- O(3) equivariant graph encoder & decoder
- Test on 2 systems: alanine dipeptide and chignolin





Results





Results





Future Directions

- Characterize expressive power of IGN-small
- Can IGN converges after edge smoothing?
- Investigating the convergence of GNN in the manifold setting
- Hardness result of learning combinatorial optimization with GNN



Thank you!