## Day 4: Introduction to Graph Neural Networks

François Drielsma

(with Kazu and Aashwin)
drielsma@slac.stanford.edu

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## Day 4 Lecture

## Outline

1. Graph Neural Networks (GNNs): what are they good for?

- Motivation behind the creation of GNNs
- Introduction to graphs, graph-structured data
- Presentation of typical tasks on graphs

2. GNN feature learning: how does information flow in graphs ?

- Graph convolutions
- Message passing
- Graph pooling operations

3. GNN examples: what are common GNN architectures ?
A. Classifying people in a social network with a GCN + Tutorial
B. Particle clustering with MetaLayers + Tutorial
C. Protein graph classification with with DiffPool + Tutorial
4. Conclusions

## Motivation

Machine Learning: learning a transformation from data (classification, regression, etc.) Inductive bias: assumptions about the model in a learning process (very good read)

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- Computationally cheap



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- Virtually no inductive bias
- Arbitrarily infinite freedom
- No by-design overfitting prevention
- Computationally expensive for deep nets



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Convolutional Neural Networks: freedom of MLPs but locality and translation invariance - Inductive biases:

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- State-of-the-art in Computer Vision, exclusively for data on a grid



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Recurrent Neural Network: freedom of MLPs but with locality and temporal invariance

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Spectrogram



## Motivation

What if the data is structured but is neither spatially nor temporally ordered ?


Social network: people and relationships

## Graphs

## Definition

Graphs generalize concept of locality to arbitrarily-ordered data

- A set of nodes, $\left\{\boldsymbol{v}_{\boldsymbol{i}}\right\}_{i=1}^{N_{v}}$ (e.g. person in social network, paper in an arXiv, etc.)
- A set of edges, $\left\{\boldsymbol{e}_{\boldsymbol{k}}\right\}_{k=1}^{N_{e}}$ (e.g. friendship in social network, citation, etc.)
- A global state, $\boldsymbol{u}$, associated with one realization of the data (full network, full arXiv, etc.)



## Attributes



## Graphs

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Edges: correlations (jets)
(*) Nodes: particles
Edges: parentage or superstructure

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## Particle classification

- Nodes: particles
- Edges: parentage
- Identify particle type ( $p, e, \gamma, \mu, \pi$ )


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- Nodes: objects in scene
- Edges: all-to-all
- Is object $A$ the same shape as B ? Is it bigger ?



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## Enzyme classification

- Nodes: AA structures
- Edges: spatial proximity
- What is the purpose of this enzyme (protein) ?

Label $=0$
Label $=1$

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## Interaction classification

- Nodes: particles
- Edges: parentage
- What class of interaction is this?



## Graph Convolutional Network $\mid$ Analogy

To perform the aforementioned tasks, the graph needs to develop embeddings, i.e. map the input features to a space in which the task can be performed.

The basic operation for CNNs is the convolution layer

- Aggregate a the pixel features within some distance by multiplying it by shared filter
- Formally: $\boldsymbol{x}_{i, j}^{(l+1)}=\sigma\left(\sum_{k \in \mathcal{N}(i)} \boldsymbol{w}_{j, k} \boldsymbol{x}_{k, j}^{(l)}\right)$
with $x_{i, j}^{(l)}$ the $j^{\text {th }}$ feature of pixel $i$ at layer $l$ and $w_{j, k}$ the $k^{t h}$ cell of filter $j$



## Graph Convolutional Network $\mid$ Introduction

Graph Convolutional Networks (GCNs) are an early implementation of GNNs which take:

- An $\left(N, N_{v}\right)$ matrix, $V$, of node features
- An $(N, N)$ adjacency matrix, $A$, only used for neighborhood aggregation NB: The adjacency matrix is a dense formulation of edges, in which $A_{i j}=1$ if the corresponding edge $e_{\left\{k \mid i=s_{k}, j=r_{k}\right\}}$ exists in the graph, $A_{i j}=0$ otherwise



## Graph Convolutional Network $\mid$ Aggregation

GNNs don't have regular neighborhoods, but why not use the adjacency matrix?

$$
\begin{equation*}
h_{i}^{(l+1)}=\sigma\left(\sum_{j=1}^{N} A_{i, j} h_{j}^{(l)} W^{(l)}\right), \quad \text { or } \quad H^{(l+1)}=\sigma\left(A H^{(l)} W^{(l)}\right), \tag{1}
\end{equation*}
$$

where $\sigma$ is an activation function, $W^{(l)}$ is an $\left(N_{v}^{(l-1)}, N_{v}^{(l)}\right)$ weight matrix shared across all nodes (similar to to the convolution filters of CNNs).

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Two caveats:

- $A$ must contain self-loops (otherwise no self-preservation): $\hat{A}=A+I$
- The nodes with more connections (higher degree) have larger features. That is not desirable, so divide by degree matrix $\hat{D}$ of $\hat{A}$.

$$
\begin{equation*}
h_{i}^{(l+1)}=\sigma\left(\frac{1}{\hat{d}_{i}} \sum_{j=1}^{N} \hat{A}_{i, j} h_{j}^{(l)} W^{(l)}\right), \quad \text { or } \quad H^{(l+1)}=\sigma\left(\hat{D}^{-1} \hat{A} H^{(l)} W^{(l)}\right) \tag{2}
\end{equation*}
$$

## Graph Neural Networks

The GCN neighborhood aggregation method, while elegant in its one-to-one similarity with pixel convolutions in CNN, is inherently limited:

- It does not support edge-specific features
- It does not support explicit graph-specific features
- It does not support other neighborhood aggregation strategies than a simple sum
$\rightarrow$ How can we build features with a graph in all its complexity ?


## Graph Neural Networks

The most general for GNNs is called message passing

(a) Edge update

(b) Node update

(c) Global update

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1. Edge update: fold adjacent node features and global features into an edge $\boldsymbol{e}_{k}^{\prime}=\phi_{e}\left(\boldsymbol{e}_{k}, \boldsymbol{v}_{r_{k}}, \boldsymbol{v}_{s_{k}}, \boldsymbol{u}\right)$, with $\phi_{e}$ a learnable function

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3. Global update: fold all node and edge features to update the global state $\boldsymbol{u}^{\prime}=\phi_{u}\left(\rho_{e, u}\left(E^{\prime}\right), \rho_{v, u}\left(V^{\prime}\right), \boldsymbol{u}\right)$, with $\phi_{u}$ a learnable function, $E^{\prime}=\left\{\boldsymbol{e}_{k}\right\}_{k=1}^{N_{e}}$ and $E^{\prime}=\left\{\boldsymbol{v}_{i}\right\}_{i=1}^{N_{v}}$

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## Graph Neural Networks

The basic operation for GNNs is called neighborhood aggregation or message passing


$$
m=0
$$

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$m=0$

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$m=3$

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## Graph Neural Networks

| Component | Entities | Relations | Rel. inductive bias | Invariance |
| :--- | :---: | :---: | :---: | :---: |
| Fully connected | Units | All-to-all | Weak | - |
| Convolutional | Grid elements | Local | Locality | Spatial translation |
| Recurrent | Timesteps | Sequential | Sequentiality | Time translation |
| Graph network | Nodes | Edges | Arbitrary | Node, edge permutations |


(a) Fully connected

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- Bonds on a molecule, springs in physical system, etc.
... and sometimes they do not:
- Point clouds, particle clustering, etc.



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- Edges can also dynamically evolve during training


## Graph Neural Networks

## Training regiment

GNNs have the peculiarity of supporting either transductive of inductive inference

- Semi-supervised learning: some of the nodes in the input graph(s) are unlabeled



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GNNs have the peculiarity of supporting either transductive of inductive inference

- Semi-supervised learning: some of the nodes in the input graph(s) are unlabeled
- Supervised learning: all of the nodes in the input graphs(s) are labeled



## Graph Pooling

After developing node (+edge) features, if one wants to infer graph-wide properties, the features must be pooled. The simplest method is single-step aggregation:

- Recall from earlier: $\boldsymbol{u}=\phi_{u}\left(\rho_{e, u}\left(E^{\prime}\right), \rho_{v, u}\left(V^{\prime}\right)\right)$ with $\phi_{u}$ a learnable function, $\rho_{e, u}, \rho_{v, u}$ edge and node feature aggregators, respectively


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Example: PointNet used to classifify 3D shapes (arXiv:1612.00593)


## Graph Pooling

## Hierarchical

Single-step not the SOTA because it only convolves local neighborhood of nodes. As in CNN, one wants to progressively extract more / features. Hierarchical pooling iteratively uses:

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Example 1: PointNet++ for point cloud classification

- Iterative farthest point sampling
- Max-pool grouping over neighborhood of new nodes



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Example 2: DiffPool for arbitrary graph classification

- At each step, let the network learn a $\left(N_{v}^{(l)}, N_{v}^{(l+1)}\right)$ assignment matrix $S^{(l)}$ (w/GNN):

$$
H^{(l+1)}=S^{(l)^{T}} H^{(l)}, \quad A^{(l+1)}=S^{(l)^{T}} A^{(l)} S^{(l)}
$$



## Example A: Social network

Dataset: Zachary's Karate club, famous early (70s) example of a social network problem

- Consists of $N=34$ nodes (individuals), with no node features (no information)
- Has 78 edges, corresponding to pairs of people who talk to each other outside of the club
- The group splits (in this example four ways), who goes with in what group ?

Goal: Some nodes are known, some are unknown, classify unknown nodes (semi-supervised)


## Embedding visualization

## t-SNE

An aside: how to represent point in a feature space of dimension $>3$ ?
The $t$-distributed Stochastic Neighbor Embedding is a transformation which:

1. Computes the similarity between every pair of $N$ points in $d$ dimensions:
$p_{i j}=\frac{p_{j \mid i}+p_{i \mid j}}{2 N}$, with $p_{j \mid i}=\frac{\exp \left(-\left\|\mathbf{x}_{i}-\mathbf{x}_{j}\right\|^{2} / 2 \sigma_{i}^{2}\right)}{\sum_{k \neq i} \exp \left(-\left\|\mathbf{x}_{i}-\mathbf{x}_{k}\right\|^{2} / 2 \sigma_{i}^{2}\right)}$, and $\sigma_{i}$ adpatative to local density

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2. Defines a new set of point, $\left\{\boldsymbol{y}_{i}\right\}_{i=1}^{N}$, in a new, smaller dimensional $d^{\prime}$-space
3. Defines the $t$-distributed (strong tails) similarity of points in the new space as $q_{i j}=\frac{\left(1+\left\|\mathbf{y}_{i}-\mathbf{y}_{j}\right\|^{2}\right)^{-1}}{\sum_{k} \sum_{l \neq k}\left(1+\left\|\mathbf{y}_{k}-\mathbf{y}_{l}\right\|^{2}\right)^{-1}}$

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4. Minimize the KL-divergence (see Kazu day 1) between the two set of similarities using gradient decent (optimization)
$\mathrm{KL}(P \| Q)=\sum_{i \neq j} p_{i j} \log \frac{p_{i j}}{q_{i j}}$

## Embedding visualization

## t-SNE

Fundamentally different approach (albeit much more complex) to PCA:

- PCA maximizes variance in the lower-dimensional space



## Embedding visualization

## t-SNE

Fundamentally different approach (albeit much more complex) to PCA:

- PCA maximizes variance in the lower-dimensional space
- t-SNE preserves data point similarity (close in original space $\rightarrow$ close in lower dimension)



## Karate Club

## Training regiment

These are the steps of the feedforward network:

- Pass the nodes through two GCN layers

1. Increase node features from 1 (blank) to 16
2. Maintain 16 features in the convolution

- Pass the nodes features through a fully connected linear classification layer $(16 \rightarrow 4)$
- Apply the class-wise mean cross-entropy loss on node scores


$$
L=-\frac{1}{N_{c}} \frac{1}{N} \sum_{i} \sum_{c} s_{i, c} \times \ln \left(s_{i, c}\right), \quad s_{i}=\operatorname{softmax}\left(x_{i}\right)
$$

- Apply storchastic gradient decent 300 times

Watch the embeddings before the classification layer evolve: video

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Watch the embeddings before the classification layer evolve: video The GNN learns to separate classes in the feature hyperspace


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Watch the embeddings before the classification layer evolve: video The GNN learns to separate classes in the feature hyperspace Will use this technique for another task in the tutorial!


## Example B: Clustering

Here the goal is to cluster multiple particle traces into superstructures

- Nodes are particles, edges are connections.



## Clustering

## Architecture

Here the goal is to cluster multiple particle traces into superstructures

- Nodes are particles, edges are connections.


Paper: arXiv:2007.01335

## Shower clustering

Network input

## Input:

- Fragmented EM showers



## Shower clustering

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Node features:

- Centroid
- Covariance matrix, PCA
- Start point, direction (PPN)



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Input graph:

- Connect every node with every other node (complete graph)

Network input
SLAC

## Shower clustering

Input:

- Fragmented EM showers

Node features:

- Centroid
- Covariance matrix, PCA
- Start point, direction (PPN)

Input graph:

- Connect every node with every other node (complete graph)

Edge features:

- Displacement vector (+variations)
- Closest points of approach

Network input
St_Ac

## Shower clustering

At each message passing step (MetaLayer: arXiv:1806.01261):

- Edge update

$$
\boldsymbol{e}_{k}^{\prime}=\operatorname{MLP}\left(\boldsymbol{v}_{s_{k}}, \boldsymbol{v}_{r_{k}}, \boldsymbol{e}_{k}\right)
$$

- Node update

$$
\begin{aligned}
& \boldsymbol{m}_{j i}=\operatorname{MLP}\left(\boldsymbol{v}_{j}, \boldsymbol{e}_{\left\{k \mid s_{k}=j, r_{k}=i\right\}}^{\prime}\right) \\
& \boldsymbol{v}_{i}^{\prime}=\operatorname{MLP}\left(\boldsymbol{v}_{i}, \square_{i \in \mathcal{N}(i)} \boldsymbol{m}_{j i}\right)
\end{aligned}
$$

After $n=3$ node+edge updates:

- Edge binary classification

Edge classification
SLIAC

## Shower clustering

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## Target:

- Predict adjacency matrix $A_{i j}=\delta_{g_{i}, g_{j}}$ with $\boldsymbol{g}$ the true partition of the set
- Apply cross-entropy loss


## Edge classification

## Shower clustering

Example



## Shower clustering

The network predicts a score matrix $\boldsymbol{S}$, estimate of the true adjacency matrix $\boldsymbol{A}$

- How to recover a set partition $\hat{\boldsymbol{g}}$ ?


## True partition



## Shower clustering

The network predicts a score matrix $\boldsymbol{S}$, estimate of the true adjacency matrix $\boldsymbol{A}$

## Edge scores

- How to recover a set partition $\hat{\boldsymbol{g}}$ ?



## Shower clustering

The network predicts a score matrix $\boldsymbol{S}$, estimate of the true adjacency matrix $\boldsymbol{A}$

- How to recover a set partition $\hat{\boldsymbol{g}}$ ?

We want the partition $\hat{\boldsymbol{g}}$ that minimizes the CE loss, given $\hat{A}_{i j}=\delta_{\hat{g}_{i}, \hat{g}_{j}}$, e.g.
$L(S \mid g)=-\frac{1}{N_{e}} \sum_{(i, j) \in E} \delta_{g_{i}, g_{j}} \ln \left(s_{i j}\right)+\left(1-\delta_{g_{i}, g_{j}}\right) \ln \left(1-s_{i j}\right)$

## Thresholded graph



$$
L \simeq 3.92
$$

## Shower clustering

## Empty graph

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$G$ is the set of all possible partitions

- Bell number, huge ( $B_{20} \simeq 5 \times 10^{13}$ ), cannot brute force, how to optimize?
- Start with an empty graph

$L \simeq 15.35$


## Shower clustering

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## First edge



- Iteratively attempt to add most likely edges until edge score $<0.5$
$L \simeq 13.15$


## Shower clustering

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## Second edge

$$
L(S \mid g)=-\frac{1}{N_{e}} \sum_{(i, j) \in E} \delta_{g_{i}, g_{j}} \ln \left(s_{i j}\right)+\left(1-\delta_{g_{i}, g_{j}}\right) \ln \left(1-s_{i j}\right)
$$



- Iteratively attempt to add most likely edges until edge score $<0.5$
$L \simeq 10.95$


## Shower clustering

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## Optimized partition

$$
L(S \mid g)=-\frac{1}{N_{e}} \sum_{(i, j) \in E} \delta_{g_{i}, g_{j}} \ln \left(s_{i j}\right)+\left(1-\delta_{g_{i}, g_{j}}\right) \ln \left(1-s_{i j}\right)
$$



- Iteratively attempt to add most likely edges until edge score $<0.5$
$L \simeq 2.13$


## Shower clustering



## Clustering

## Purity $=\frac{1}{N} \sum_{i=1}^{n_{p}} \max _{j}\left|c_{i} \cap t_{j}\right|$

- $c_{i}$ predicted cluster
- $t_{j}$ true cluster with highest count in $c_{i}$

Efficiency $=\frac{1}{N} \sum_{i=0}^{n_{t}} \max _{j}\left|c_{j} \cap t_{i}\right|$

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## Clustering

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Adjusted Rand Index (ARI)

- Measure of overlap of prediction and truth, adjusted for random chance
$\mathrm{RI}=\frac{a+b}{a+b+c+d}$
$\mathrm{ARI}=\frac{R I-E(R I)}{1-E(R I)}$



## Shower clustering

Shower clustering accuracy:



## Shower Clustering

Shower primary accuracy (99.8 \%):



## Interaction Clustering



The shower clustering task can be extended to interaction clustering:

- Interaction group $=$ particles that originate from the same vertex
- Fragment ID $\rightarrow$ Particle ID
- Particle ID $\rightarrow$ Interaction ID

Useful to:

- Separate signal from background
- Resolve pileup


## Interaction Clustering




## Interaction Clustering

Interaction clustering performance:



## GNN Clustering

## Optimization studies

StAc

A lot of work in optimizing the different components of the GNN chain:

- Feature extractor
- Geometric (w/ or w/o PPN)
- CNN




## GNN Clustering

## Optimization studies

$\frac{\square}{\square}=0$

A lot of work in optimizing the different components of the GNN chain:

- Feature extractor
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- Receptive field (graph)
- Complete, Delaunay, MST, kNN



## GNN Clustering

## Optimization studies

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- Architecture
- Node updater
- Number of message passings



## GNN Clustering

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See paper: arXiv:2007.01335


## Example C: Proteins

Dataset: PROTEINS is a dataset of graph-encoded proteins

- There are 1113 graphs, one per protein
- The nodes are secondary structure elements (essentially turns, twists, folds, etc.)
- Edges connect adjacent structures (either in the chain, or in space)

Goal: Predict whether the protein is a enzyme, or not

Label $=1$


Label $=0$


$$
\text { Label = } 1
$$



Label $=0$


## Protein Classification

## Architecture

For this example, there are two main ingredients:

- A 3-layer message passing function: SAGEConv
- $x_{i}^{(l+1)}=W_{1}^{(l)} x_{i}^{(l)}+W_{2}^{(l)} \cdot$ mean $_{j \in \mathcal{N}(i)} x_{j}^{(l)}$
- A linear layer combining the 3 node embeddings into a set of $N_{v}^{\prime}$ features
- $x_{i}^{\prime}=W^{\prime}\left(x_{i}^{(1)}, x_{i}^{(2)}, x_{i}^{(3)}\right)$



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- $x_{i}^{\prime}=W^{\prime}\left(x_{i}^{(1)}, x_{i}^{(2)}, x_{i}^{(3)}\right)$
- Two-layer graph pooling operation: Diffpool
- First, reduce the number of nodes to N/4, then to N/16
- Aggregate the remaining node features to a 1D array
- Reduce to two features (one score for enzyme=NO, one for YES)



## Protein Classification

## Training regiment

Given the 2-channel output of the network:

- The binary cross entropy loss is computed for each score pair:

$$
-\frac{1}{N}\left(s_{0} \ln \left(s_{0}\right)+s_{1} \ln \left(s_{1}\right), \quad\left(s_{0}, s_{1}\right)=\operatorname{softmax}\left(x_{0}^{\prime}, x_{1}^{\prime}\right)\right.
$$

- Update the model weights
- Repeat this for 10 epochs
$\rightarrow$ Let's move to the notebook!


## Conclusions



1. What are Graph Neural Networks (GNNs) good for ?

- Generalize the concept of receptive field in CNNs and succession in RNNs to any structured data
- Infer about objects in an ensemble, but also about their correlations and superstructures

2. How does information flow in a graph ?

- GNNs are Neural Networks with a shared neighborhood
 aggregation rule: message passing
- The adjacency matrix determines information flow
- The message passing rule is extremely flexible... as long as it is learnable!

Thank you for your attention!

