

## Interpreting and Unifying Graph Neural Networks with An Optimization Framework

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## **Graph Neural Networks**



## The propagation mechanism is the most fundamental part of GNNs.

[1] T. N. Kipf, and M. Welling. Semi-supervised Classification with Graph Convolutional Networks. ICLR 2017.
 [2] Felix Wu et al. 2019. Simplifying Graph Convolutional Networks. ICML 2017
 [3] Johannes Klicpera wt al. Predict then Propagate: Graph Neural Networks meet Personalized PageRank. ICLR 2019.

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## The Propagation Process

$$\mathbf{Z} = \mathbf{PROPAGATE}(\mathbf{X}; \mathcal{G}; K) = \left\langle \mathbf{Trans} \left( \mathbf{Agg} \{ \mathcal{G}; \mathbf{Z}^{(k-1)} \} \right) \right\rangle_{K}$$



$$\mathbf{Z} = \mathbf{PROPAGATE}(\mathbf{X}; \mathcal{G}; K) = \left\langle \mathbf{Agg} \{ \mathcal{G}; \mathbf{Z}^{(k-1)} \} \right\rangle_{K}$$



• 
$$Agg\{\mathcal{G}; \mathbf{Z}^{(k-1)}\}$$
 •  $Trans(\cdot)$  •  $\langle \rangle_K$ 

## Rethinking the Propagation

- Is there a unified framework that essentially governs the propagation mechanisms of different GNNs? If so, what is it?
- Can it bring new insights for new GNNs designing?

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## **The Unified Framework**

## **The Unified Optimization Framework**

$$O = \min_{\mathbf{Z}} \left\{ \underbrace{\zeta \| \mathbf{F}_{1} \mathbf{Z} - \mathbf{F}_{2} \mathbf{H} \|_{F}^{2}}_{O_{fit}} + \underbrace{\xi tr(\mathbf{Z}^{T} \tilde{\mathbf{L}} \mathbf{Z})}_{O_{reg}} \right\}.$$
Flexible Feature Fitting Term
Flexible Graph Convolutional Kernels
$$\mathbf{F}_{1}, \mathbf{F}_{2} \rightarrow \mathbf{I}, \widehat{\mathbf{A}}, \widetilde{\mathbf{L}}$$

$$\zeta = 0 \quad \text{or} \quad \zeta = 1$$

$$\bigvee \{ \xi \text{ is a non-negative coefficient} \\ O_{reg} = \underbrace{\xi}_{2} \sum_{i,j}^{n} \widehat{\mathbf{A}}_{i,j} \| \mathbf{Z}_{i} - \mathbf{Z}_{j} \|^{2} = \xi tr(\mathbf{Z}^{T} \tilde{\mathbf{L}} \mathbf{Z}).$$

## **Interpreting PPNP and APPNP.**

01 **PPNP** 

$$\mathbf{Z} = \mathbf{PROPAGATE}(\mathbf{X}; \mathcal{G}; \infty)_{ppnp}$$

$$= \alpha \left( \mathbf{I} - (1 - \alpha) \tilde{\mathbf{A}} \right)^{-1} \mathbf{H}, \quad and \quad \mathbf{H} = f_{\theta}(\mathbf{X}),$$

### 02 APPNP

 $\mathbf{Z} = \mathbf{PROPAGATE}(\mathbf{X}; \mathcal{G}; K)_{appnp}$ 

$$= \left\langle (1-\alpha)\hat{\tilde{\mathbf{A}}}\mathbf{Z}^{(k-1)} + \alpha \mathbf{H} \right\rangle_{K}, \quad and \quad \mathbf{Z}^{(0)} = \mathbf{H} = f_{\theta}(\mathbf{X}).$$

THEOREM 3.3. With  $\mathbf{F}_1 = \mathbf{F}_2 = \mathbf{I}, \zeta = 1, \xi = 1/\alpha - 1, \alpha \in (0, 1]$ in Eq. (3), the propagation process of PPNP/APPNP optimizes the following objective:  $O = \min_{\mathbf{Z}} \{ \|\mathbf{Z} - \mathbf{H}\|_F^2 + \xi tr(\mathbf{Z}^T \tilde{\mathbf{L}} \mathbf{Z}) \},$ (15)

where  $H = f_{\theta}(X)$ .

Proof.

$$\frac{\partial \left\{ \|\mathbf{Z} - \mathbf{H}\|_{F}^{2} + \xi tr(\mathbf{Z}^{T}\tilde{\mathbf{L}}\mathbf{Z}) \right\}}{\partial \mathbf{Z}} = 0 \implies \mathbf{Z} - \mathbf{H} + \xi \tilde{\mathbf{L}}\mathbf{Z} = 0.$$
<sup>(16)</sup>
$$\mathbf{Z} = \left\{ \mathbf{I} + (1/\alpha - 1)(\mathbf{I} - \hat{\tilde{\mathbf{A}}}) \right\}^{-1} \mathbf{H} = \alpha \left( \mathbf{I} - (1 - \alpha)\hat{\tilde{\mathbf{A}}} \right)^{-1} \mathbf{H},$$
<sup>(18)</sup>

## **Interpreting GCN and SGC.**

01 GCN

 $\mathbf{Z} = \mathbf{PROPAGATE}(\mathbf{X}; \mathcal{G}; K)_{gcn}$ 

 $= \hat{\tilde{\mathbf{A}}} \sigma(\cdots \sigma(\hat{\tilde{\mathbf{A}}} \mathbf{X} \mathbf{W}^{(0)}) \cdots) \mathbf{W}^{(K-1)}.$ 

### 02 **SGC**

 $\mathbf{Z} = \mathbf{PROPAGATE}(\mathbf{X}; \mathcal{G}; K)_{sgc}$ 

 $= \hat{\tilde{\mathbf{A}}} \cdots \hat{\tilde{\mathbf{A}}} \mathbf{X} \mathbf{W}^{(0)} \cdots \mathbf{W}^{(K-1)} = \hat{\tilde{\mathbf{A}}}^K \mathbf{X} \mathbf{W}^*,$ 

THEOREM 3.1. With  $\zeta = 0$  and  $\xi = 1$  in Eq. (3), the propagation process of SGC/GCN optimizes the following graph regularization term:

$$O = \min_{\mathbf{Z}} \left\{ tr(\mathbf{Z}^T \tilde{\mathbf{L}} \mathbf{Z}) \right\},\tag{7}$$

where Z is initialized as  $XW^*$ .

## Interpreting GC Operation.

**GC** operation

$$\mathbf{Z} = \mathbf{PROPAGATE}(\mathbf{X}; \mathcal{G}; 1)_{gc} = \hat{\mathbf{A}}\mathbf{X}\mathbf{W}.$$

THEOREM 3.2. With  $F_1 = F_2 = I$ ,  $\zeta = 1$ ,  $\xi = 1$  in Eq. (3), the 1layer GC operation optimizes the following objective under first-order approximation:

$$O = \min_{\boldsymbol{Z}} \left\{ \left\| \boldsymbol{Z} - \boldsymbol{H} \right\|_{F}^{2} + tr(\boldsymbol{Z}^{T} \, \tilde{\boldsymbol{L}} \boldsymbol{Z}) \right\},$$
(12)

where H = XW is the linear transformation on feature, W is a trainable weight matrix.

tions.

## Interpreting JKNet.

**JKNet** 

 $\mathbf{Z} = \mathbf{PROPAGATE}(\mathbf{X}; \mathcal{G}; K)_{JKNet}$ 

$$= \alpha_1 \hat{\tilde{\mathbf{A}}} \mathbf{X} \mathbf{W}^* + \alpha_2 \hat{\tilde{\mathbf{A}}}^2 \mathbf{X} \mathbf{W}^* + \dots + \alpha_K \hat{\tilde{\mathbf{A}}}^K \mathbf{X} \mathbf{W}^*$$
$$= \sum_{k=1}^K \alpha_k \hat{\tilde{\mathbf{A}}}^k \mathbf{X} \mathbf{W}^*,$$

THEOREM 3.4. With  $\mathbf{F}_1 = \mathbf{I}$ ,  $\mathbf{F}_2 = \tilde{\mathbf{A}}$ ,  $\zeta = 1$ , and  $\xi \in (0, \infty)$  in Eq. (3), the propagation process of JKNet optimizes the following objective:  $O = \min_{\mathbf{Z}} \left\{ \left\| \mathbf{Z} - \hat{\mathbf{A}} \mathbf{H} \right\|_F^2 + \xi tr(\mathbf{Z}^T \tilde{\mathbf{L}} \mathbf{Z}) \right\},$ (20) here  $\mathbf{H} = \mathbf{X} \mathbf{W}^*$  is the linear feature transformation after simplifica-

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## **Interpreting DAGNN**.

02 DAGNN

$$Z = PROPAGATE(X; \mathcal{G}; K)_{DAGNN}$$
  
=  $s_0 H + s_1 \hat{\tilde{A}} H + s_2 \hat{\tilde{A}}^2 H + \dots + s_K \hat{\tilde{A}}^K H$   
=  $\sum_{k=0}^{K} s_k \hat{\tilde{A}}^k H$ , and  $H = f_{\theta}(X)$ .

THEOREM 3.5. With  $F_1 = F_2 = I$ ,  $\zeta = 1$  and  $\xi \in (0, \infty)$  in Eq. (3), the propagation process of DAGNN optimizes the following objective:

$$O = \min_{\boldsymbol{Z}} \left\{ \left\| \boldsymbol{Z} - \boldsymbol{H} \right\|_{F}^{2} + \xi tr(\boldsymbol{Z}^{T} \, \tilde{\boldsymbol{L}} \boldsymbol{Z}) \right\},$$
(26)

where  $H = f_{\theta}(X)$  is the non-linear transformation on feature matrix, the retainment scores  $s_0, s_1, \dots, s_K$  are approximated by  $\xi \in (0, \infty)$ .

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## **Overall Correspondences.**

Model	Characteristic	Propagation Mechanism	Corresponding Objective	
GCN/SGC [13]	K-layer graph convolutions	$\mathbf{Z} = \hat{\tilde{\mathbf{A}}}^K \mathbf{X} \mathbf{W}^*$	$O = \min_{\mathbf{Z}} \left\{ tr(\mathbf{Z}^T \tilde{\mathbf{L}} \mathbf{Z}) \right\}, \mathbf{Z}^{(0)} = \mathbf{X} \mathbf{W}^*$	
GC Operation [13]	1-layer graph convolution	$\mathbf{Z} = \hat{\tilde{\mathbf{A}}} \mathbf{X} \mathbf{W}$	$O = \min_{\mathbf{Z}} \{ \ \mathbf{Z} - \mathbf{H}\ _{F}^{2} + tr(\mathbf{Z}^{T}\tilde{\mathbf{L}}\mathbf{Z}) \}, \mathbf{H} = \mathbf{X}\mathbf{W}, (first-order)$	
PPNP/APPNP [14]	Personalized pagerank	$\mathbf{H} = f_{\theta}(\mathbf{X}),  \begin{cases} \mathbf{PPNP:}  \mathbf{Z} = \alpha \left( \mathbf{I} - (1 - \alpha) \hat{\tilde{\mathbf{A}}} \right)^{-1} \mathbf{H} \\ \mathbf{APPNP:}  \mathbf{Z} = \left\langle (1 - \alpha) \hat{\tilde{\mathbf{A}}} \mathbf{Z}^{(k-1)} + \alpha \mathbf{H} \right\rangle_{K}, \mathbf{Z}^{(0)} = \mathbf{H} \end{cases}$	$O = \min_{\mathbf{Z}} \left\{ \left\  \mathbf{Z} - \mathbf{H} \right\ _{F}^{2} + (1/\alpha - 1)tr(\mathbf{Z}^{T}\tilde{\mathbf{L}}\mathbf{Z}) \right\}$	
<b>JKNet</b> [38]	Jumping to the last layer	$\mathbf{Z} = \sum_{k=1}^{K} \alpha_k \hat{\tilde{\mathbf{A}}}^k \mathbf{X} \mathbf{W}^*$	$O = \min_{\mathbf{Z}} \left\{ \left\  \mathbf{Z} - \hat{\tilde{\mathbf{A}}} \mathbf{H} \right\ _{F}^{2} + \xi tr(\mathbf{Z}^{T} \tilde{\mathbf{L}} \mathbf{Z}) \right\}, \mathbf{H} = \mathbf{X} \mathbf{W}^{*}$	
<b>DAGNN</b> [17]	Adaptively incorporating different layers	$\mathbf{H} = f_{\theta}(\mathbf{X}),  \mathbf{Z} = \sum_{k=0}^{K} s_k \hat{\mathbf{A}}^k \mathbf{H}$	$O = \min_{\mathbf{Z}} \left\{ \left\  \mathbf{Z} - \mathbf{H} \right\ _{F}^{2} + \xi tr(\mathbf{Z}^{T} \tilde{\mathbf{L}} \mathbf{Z}) \right\}$	

## **Discussion**.

**Understanding relationships** between different GNNs is much easier.

The unified framework opens up **new insights** for designing novel GNNs.

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# New GNNs Design

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#### **GNN-LF: GNN with Low-pass Filtering Kernel** $\bigstar$



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## **GNN-HF: GNN with High-pass Filtering Kernel**





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# Experiments

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## **Datasets**.

Dataset	Classes	Nodes	Edges	Features	Train/Val/Test
Cora	7	2708	5429	1433	140/500/1000
Citeseer	6	3327	4732	3703	120/500/1000
Pubmed	3	19717	44338	500	60/500/1000
ACM	3	3025	13128	1870	60/500/1000
Wiki-CS	10	11701	216123	300	200/500/1000
<b>MS</b> Academic	15	18333	81894	6805	300/500/1000

## Metrics.

## ACC ± uncertainties

## BaseLines.

**Traditional graph learning methods** 

MLP, LP

- Spectral methods
  ChebNet, GCN
- **D3** Spatial methods
  - SGC, GAT, GraphSAGE, PPNP
- **Deep GNN methods**

JKNet, APPNP, IncepGCN

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### **Node Classification**

Model	Dataset						
Model	Cora	Citeseer	Pubmed	ACM	Wiki-CS	MS Academic	
MLP	57.79±0.11	$61.20 \pm 0.08$	73.23±0.05	77.39±0.11	$65.66 \pm 0.20$	87.79±0.42	
LP	$71.50 \pm 0.00$	$50.80 \pm 0.00$	$72.70 \pm 0.00$	$63.30 \pm 0.00$	$34.90 \pm 0.00$	$74.10 \pm 0.00$	
ChebNet	79.92±0.18	$70.90 \pm 0.37$	$76.98 \pm 0.16$	79.53±1.24	63.24±1.43	$90.76 \pm 0.73$	
GAT	82.48±0.31	$72.08 \pm 0.41$	79.08±0.22	88.24±0.38	$74.27 \pm 0.63$	$91.58 \pm 0.25$	
GraphSAGE	82.14±0.25	$71.80 \pm 0.36$	$79.20 \pm 0.27$	87.57±0.65	$73.17 \pm 0.41$	$91.53 \pm 0.15$	
IncepGCN	81.94±0.94	69.66±0.29	$78.88 \pm 0.35$	87.75±0.61	$60.54 \pm 1.06$	$75.45 \pm 0.49$	
GCN	82.41±0.25	$70.72 \pm 0.36$	79.40±0.15	88.38±0.51	71.97±0.51	92.17±0.11	
SGC	81.90±0.23	$72.21 \pm 0.22$	$78.30 \pm 0.14$	87.56±0.34	$72.43 \pm 0.28$	88.35±0.36	
PPNP	83.34±0.20	$71.73 \pm 0.30$	80.06±0.20	89.12±0.17	$74.53 \pm 0.36$	$92.27 \pm 0.23$	
APPNP	83.32±0.42	$71.67 \pm 0.48$	80.05±0.27	89.04±0.21	$74.30 \pm 0.50$	$92.25 \pm 0.18$	
JKNet	81.19±0.49	$70.69 \pm 0.88$	$78.60 \pm 0.25$	88.11±0.36	60.90±0.92	$87.26 \pm 0.23$	
GNN-LF-closed	83.70±0.14	$71.98 \pm 0.33$	80.34±0.18	89.43±0.20	75.50±0.56	92.79±0.15	
<b>GNN-LF-iter</b>	83.53±0.24	$71.92 \pm 0.24$	80.33±0.20	89.37±0.40	$75.35 \pm 0.24$	$92.69 \pm 0.20$	
<b>GNN-HF-closed</b>	83.96±0.22	72.30±0.28	80.41±0.25	89.46±0.30	74.92±0.45	92.47±0.23	
<b>GNN-HF-iter</b>	83.79±0.29	$72.03 \pm 0.36$	80.54±0.25	89.59±0.31	$74.90 \pm 0.37$	$92.51 \pm 0.16$	

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## Propagation Depth Analysis



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### Model Analysis



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## **A unified optimization framework.**

We propose a unified objective optimization framework and theoretically prove that this framework is able to unify a series of GNNs propagation mechanisms.

## **A new insight for designing GNNs.**

Within the proposed optimization framework, we design two novel deep GNNs with flexible low-frequency and highfrequency filters which can well alleviate over-smoothing.

## **Extensive experiments verify the feasibility.**

Our extensive experiments clearly show that the proposed two GNNs outperform the state-of-the-art methods. This further verifies the feasibility for designing GNNs under the unified framework.



## Resources





公众号:北邮GAMMA Lab

公众号: 图与推荐



论文链接: <u>https://arxiv.org/pdf/2101.11859.pdf</u>

石川老师主页: <u>http://shichuan.org/</u>



## Thanks! Q&A