

# Graph Neural Networks:

## Introduction to Spectral Graph Convolution

Sangmin Kim

2022.07.15

# Introduction



## 김상민 (Sangmin Kim)

- Data Mining & Quality Analytics Lab
  - ✓ M.S. Student(2021.03 ~)
- Research Interest
  - ✓ Graph Neural Network
  - ✓ Human Pose Estimation
- E-mail: [sanmiz@korea.ac.kr](mailto:sanmiz@korea.ac.kr)

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- Graph Neural Networks
- Graph structure
- Graph data

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- Convolution theorem
- Graph Fourier transform
- Spectral Graph Convolution

## Chapter 3

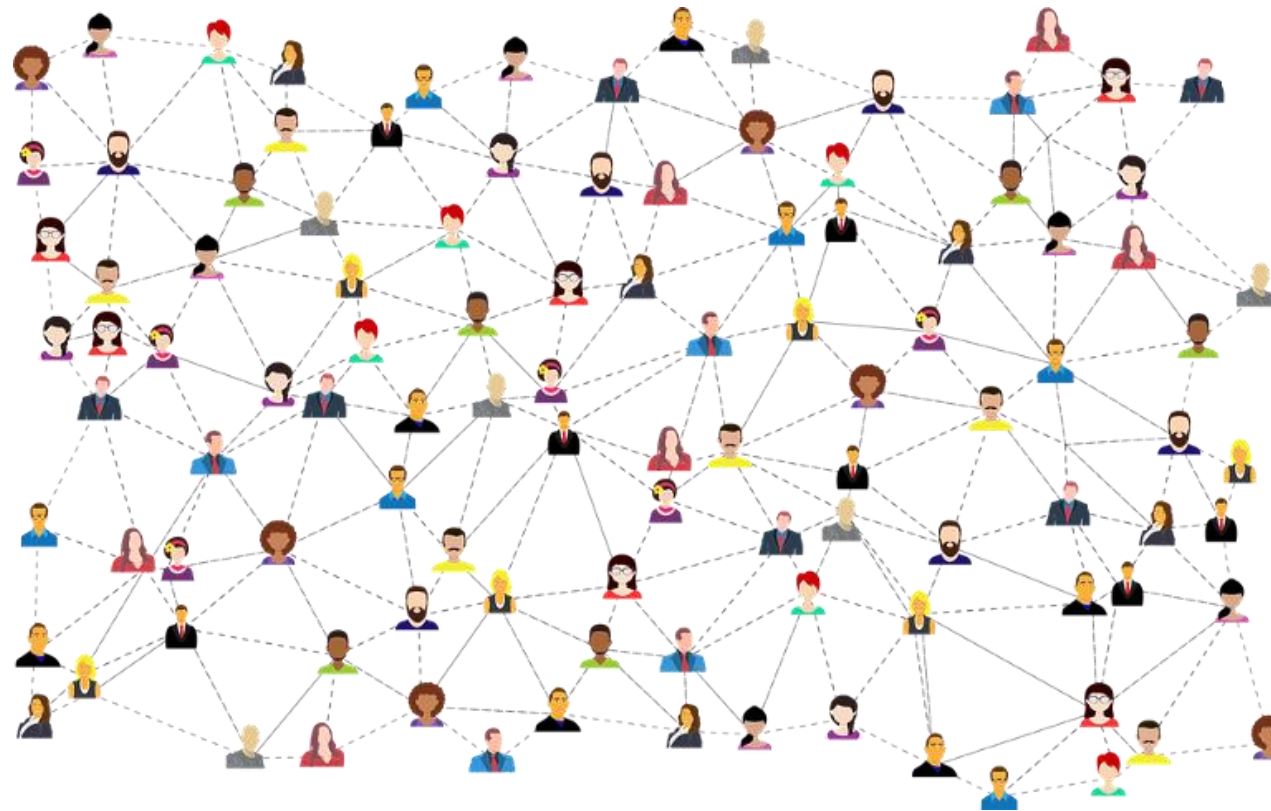
- Spectral Graph CNN (Bruna et al. ICLR 2014)
- ChebNet (Deffner et al. NIPS 2016)
- Simplified ChebNet (Kipf & Welling, ICLR 2017)

# Graph Neural Networks



# Graph Neural Networks

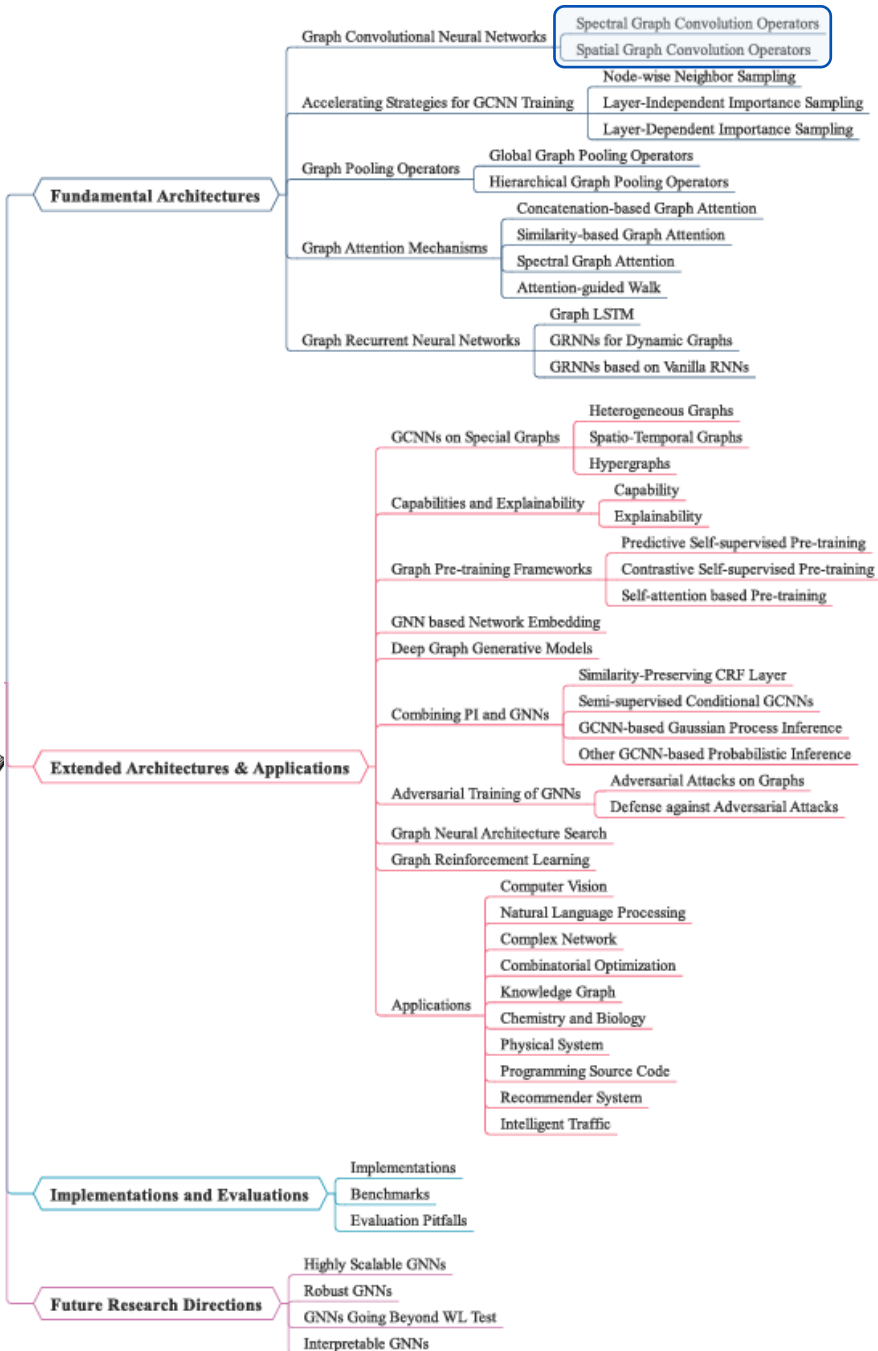
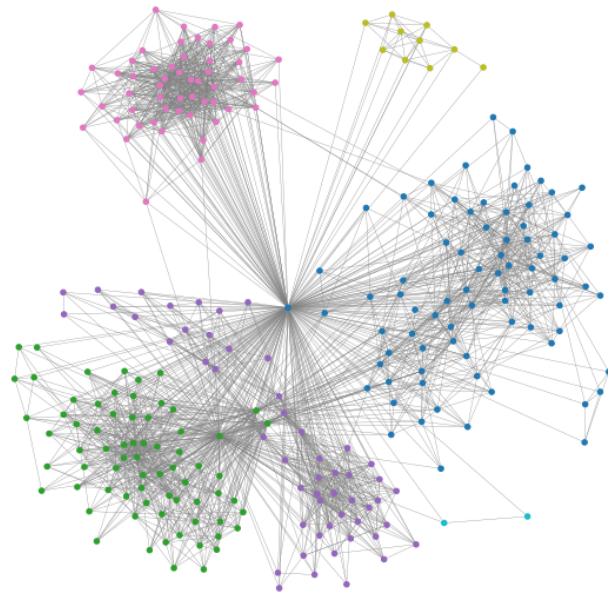
- A type of Neural Network which directly operates on the **Graph structure**
- In Computer Science, a graph is a data structure consisting of **two components, vertices(nodes) and edges**



Graph of social network

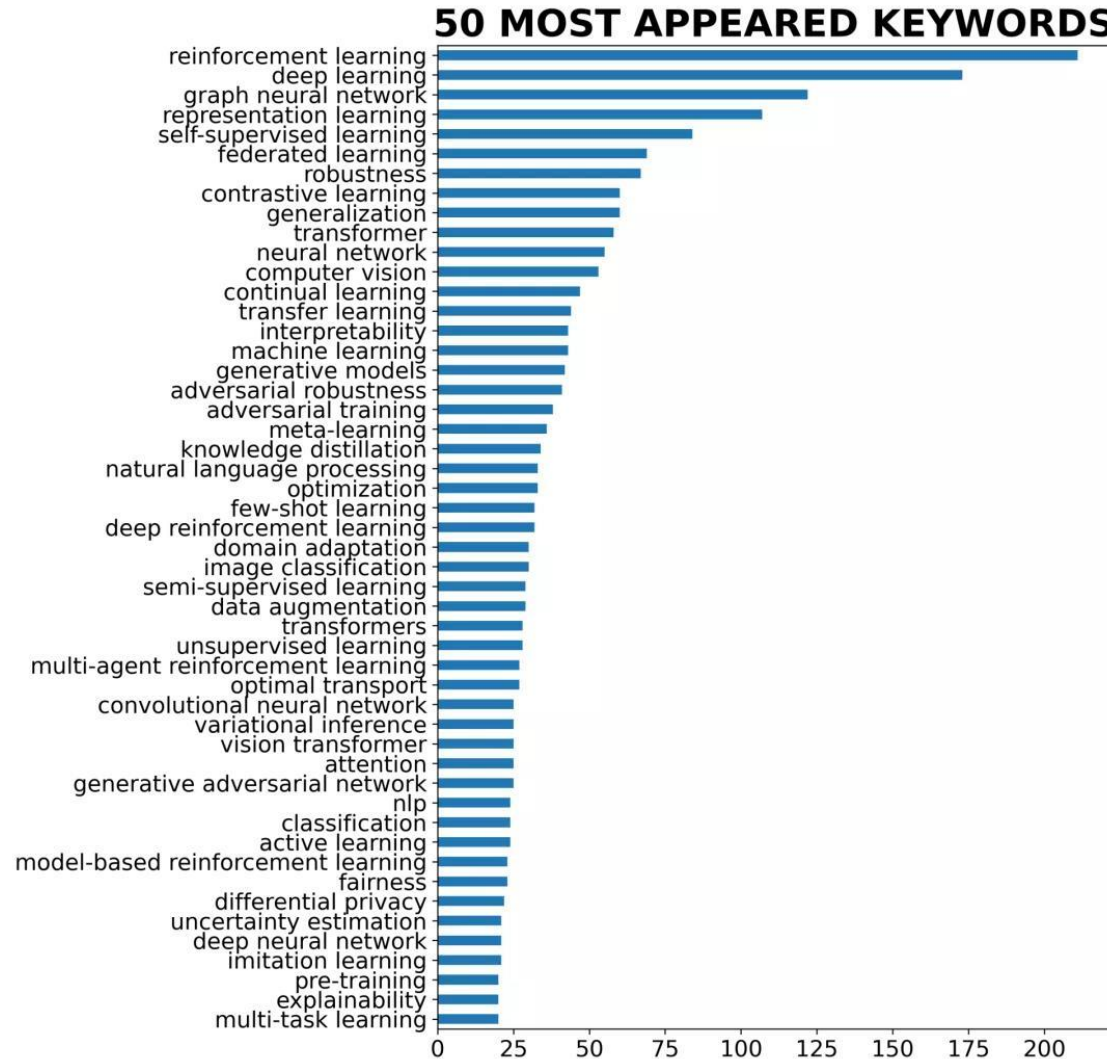
# Graph Neural Networks

## Taxonomy



# Graph Neural Networks

A project ICLR2022-OpenReviewData on GitHub crawled all ICLR 2022 submitted papers(3,407)

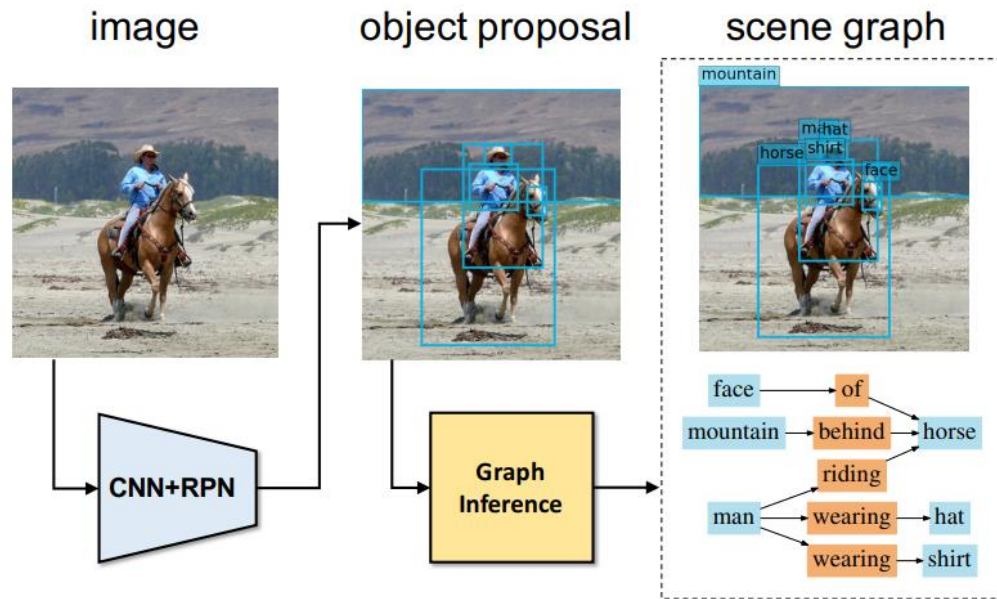






# Graph Neural Networks

- Application
  - GNN in Computer Vision



Scene graph from relationships between objects in image<sup>[1]</sup>

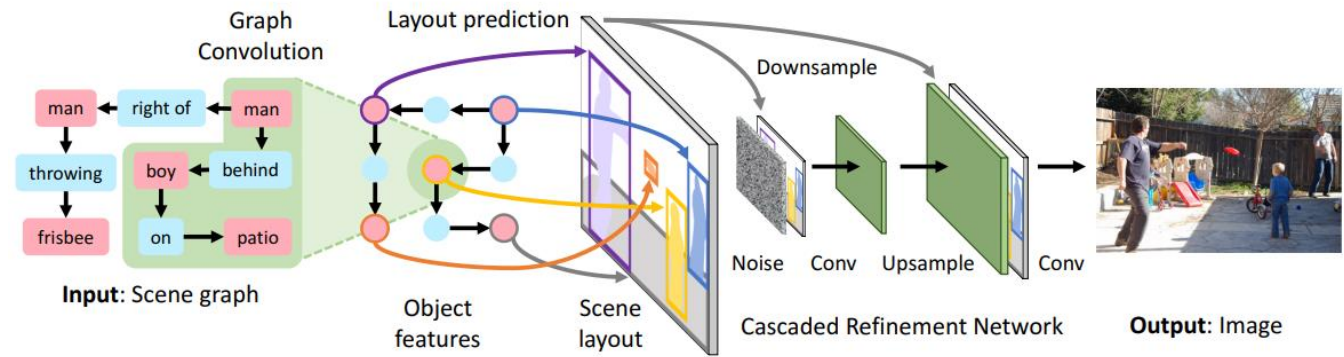
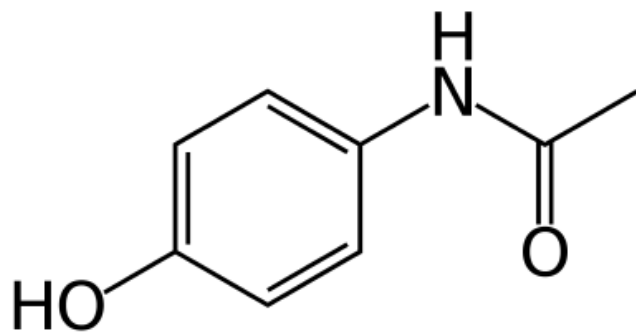
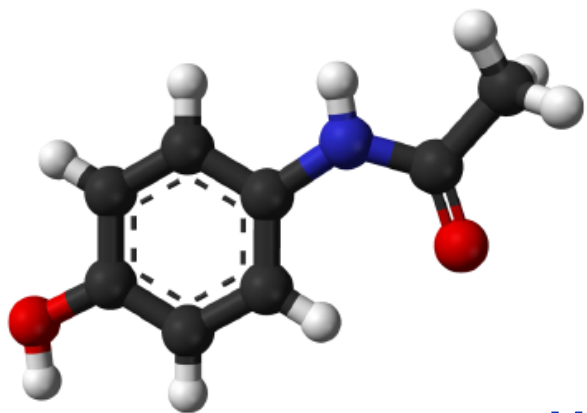


Image generation from a scene graph<sup>[2]</sup>

# Graph Neural Networks

- Application
  - GNN in Biology

Molecule이 효능 있는 약(potent drug)이 될 수 있는지를 예측



Molecule(graph)

Atoms(nodes), Bonds(edges)

Atom type, charge, bond type(features)



Inhibist E.coli?

E.coli (대장균) 박테리아가 살수 있는 약인지를 이진 분류

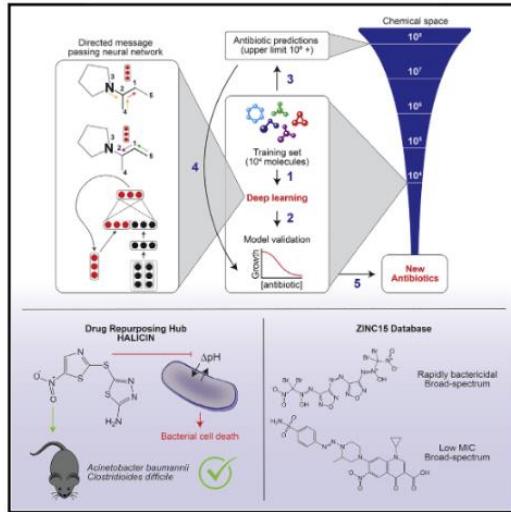
# Graph Neural Networks

- Application
  - GNN in Biology

## Cell

### A Deep Learning Approach to Antibiotic Discovery

#### Graphical Abstract



#### Authors

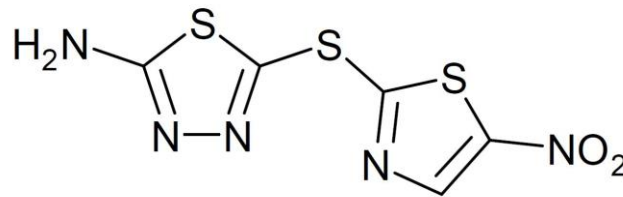
Jonathan M. Stokes, Kevin Yang, Kyle Swanson, ..., Tommi S. Jaakkola, Regina Barzilay, James J. Collins

#### Correspondence

regina@csail.mit.edu (R.B.), jimjc@mit.edu (J.J.C.)

#### In Brief

A trained deep neural network predicts antibiotic activity in molecules that are structurally different from known antibiotics, among which Halicin exhibits efficacy against broad-spectrum bacterial infections in mice.



Halicin

#### Highlights

- A deep learning model is trained to predict antibiotics based on structure
- Halicin is predicted as an antibacterial molecule from the Drug Repurposing Hub
- Halicin shows broad-spectrum antibiotic activities in mice
- More antibiotics with distinct structures are predicted from the ZINC15 database

## Powerful antibiotics discovered using AI

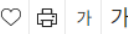
Machine learning spots molecules that work even against ‘untreatable’ strains of bacteria.

Jo Marchant

### AI로 내성균 잡는 강력 항생제 발견

유익한 박테리아는 죽지 않게 최적화 방법 모색

2020.02.21 11:34 | 김병희 객원기자



미국 매사추세츠공대(MIT) 연구팀이 기계-학습 알고리즘을 사용해 항생제 내성균을 죽일 수 있는 강력한 새로운 항생제를 발견했다.

실험실 테스트에서 이 새 항생제는 기존의 모든 항생제에 내성을 보이는 몇몇 세균들을 포함해, 전 세계에서 문제가 되고 있는 병원성 박테리아를 모두 사멸시킨 것으로 나타났다.

이 항생제는 두 종류의 생쥐 모델에서 일으킨 감염도 모두 제거했다.

연구팀은 1억 개 이상의 화합물을 며칠 만에 선별할 수 있는 컴퓨터 모델을 고안해, 기존 항생제와는 전혀 다른 기전으로 박테리아를 죽일 수 있는 잠재적인 항생제들을 선별해 내는 성과를 올렸다.

이 연구는 생명과학저널 ‘셀(Cell)’ 20일 자에 발표됐다.

MIT 의공학 및 의과학 연구소(IMES) 제임스 콜린스( James Collins) 석좌교수(의공학, 의과학, 생물공학)는 “인공지능을 이용해 새 시대의 항생제 발견을 선도할 수 있는 플랫폼을 개발하고 싶었다”고 말하고, “우리가 고안한 접근법으로 지금까지 발견된 항생제 중 가장 강력하고 놀라운 분자를 찾아냈다”고 밝혔다. 11

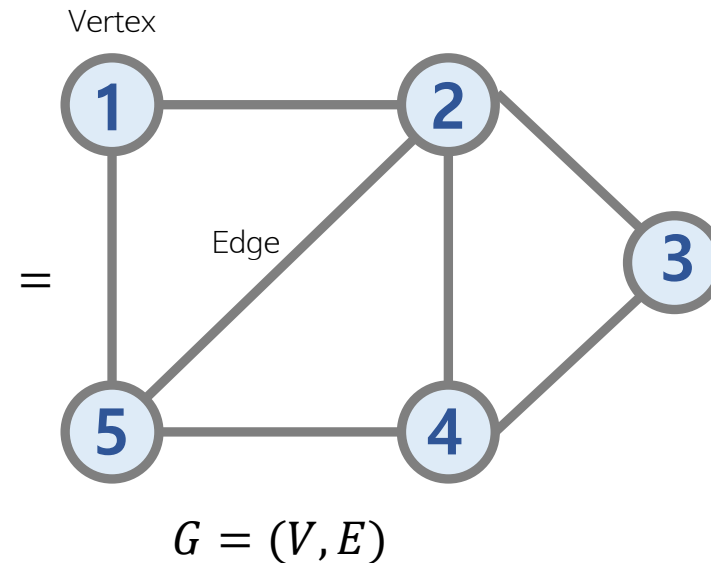
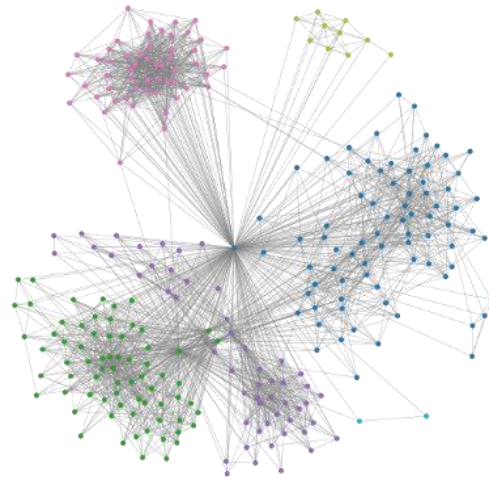
## Chapter 1

# Graph structure



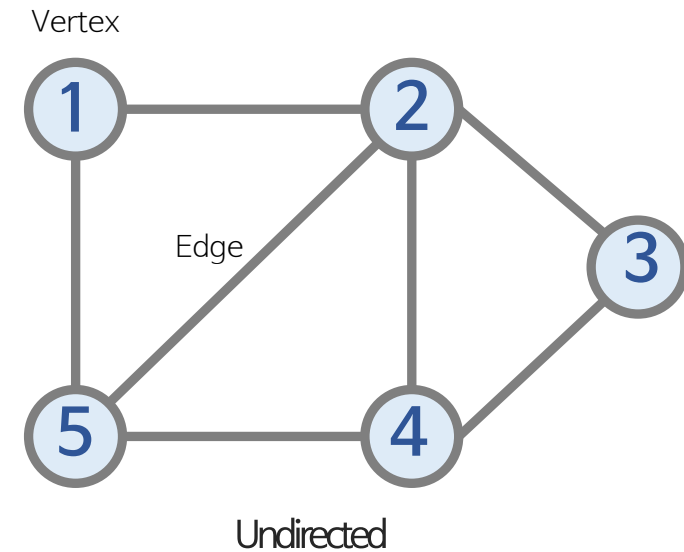
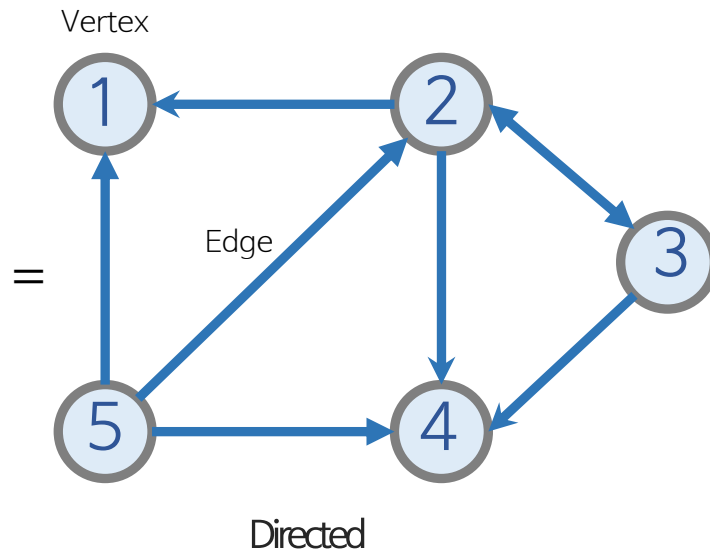
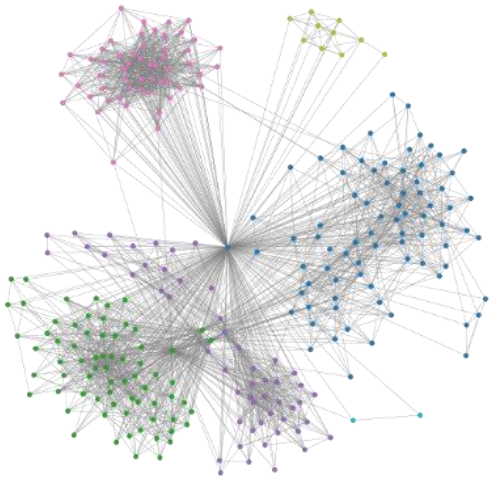
# Graph structure

- Graph  $G$  are defined by:
  - Vertices  $V$ (node)
  - Edges  $E$ :
    - Directed/ undirected
    - Weighted/ unweighted
  - Adjacency matrix  $A$ :  $n \times n$ 으로 표현,  $\{1,0\}$



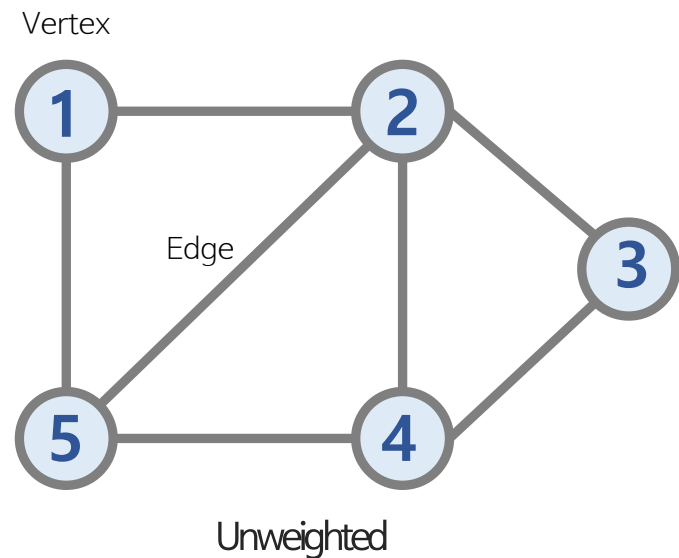
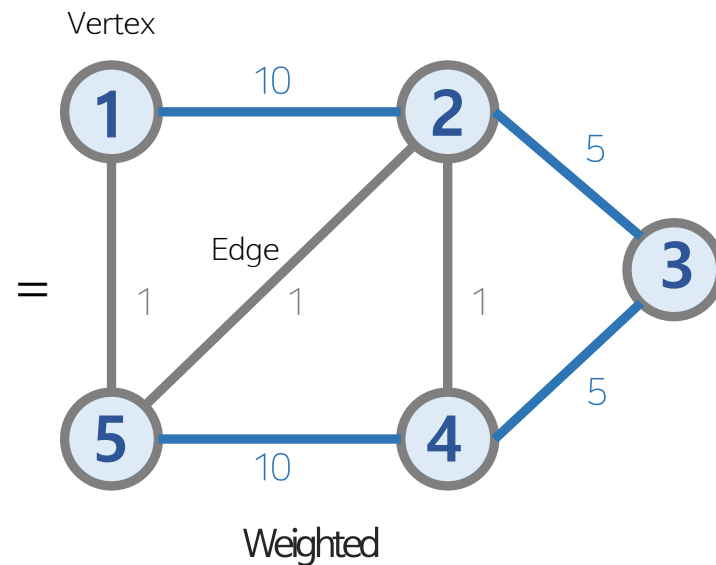
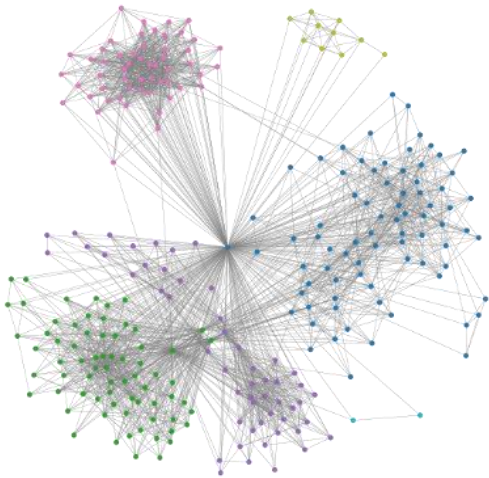
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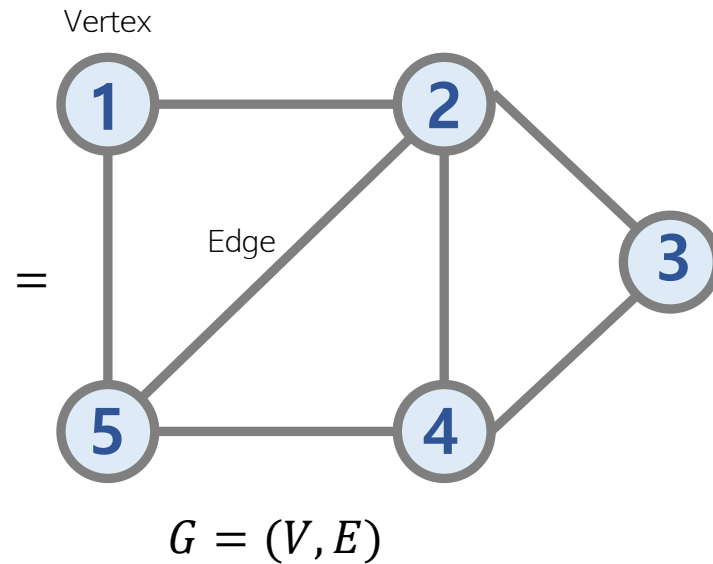
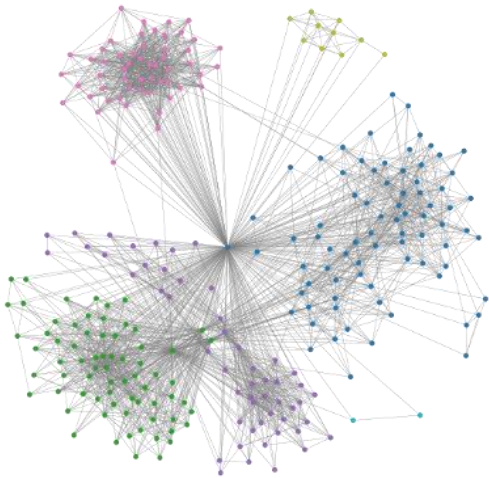
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$A \in R^{n \times n}$

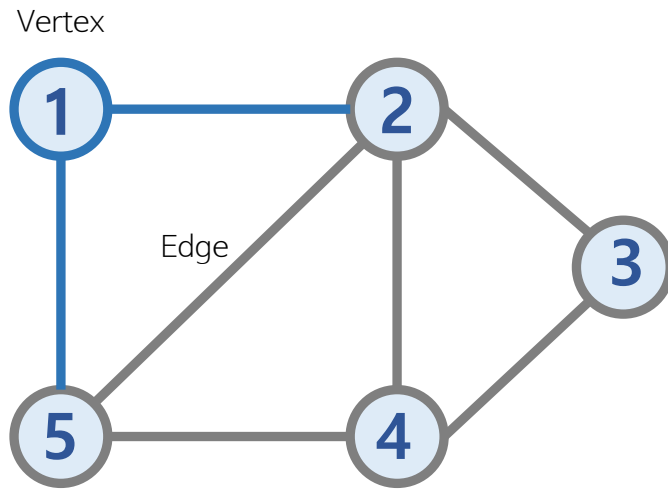
0	1	0	0	1
1	0	1	1	1
0	1	0	1	0
0	1	1	0	1
1	1	0	1	0

Adjacency Matrix

# Graph structure

- Degree matrix

- Degree는 각 node에 연결된 edge의 수
  - 따라서, Adjacency matrix의 행의 합과 동일



$$A \in R^{n \times n}$$

0	1	0	0	1
1	0	1	1	1
0	1	0	1	0
0	1	1	0	1
1	1	0	1	0

Adjacency Matrix

$$\sum_j A_{ij}$$

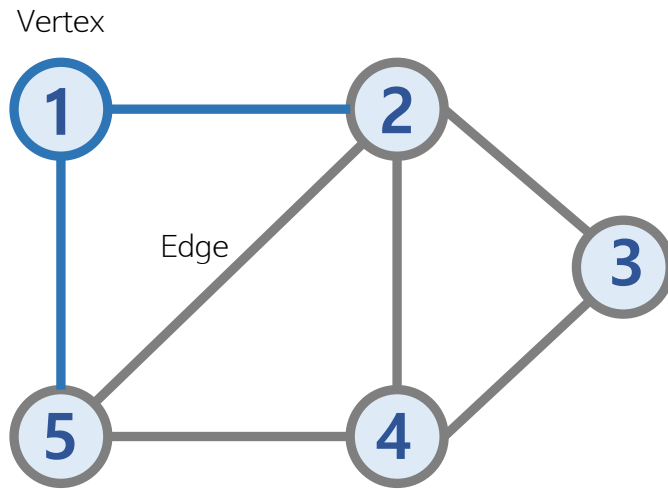
2
4
2
3
3

Degree

# Graph structure

## ▪ Degree matrix

- Degree는 각 node에 연결된 edge의 수
  - 따라서, Adjacency matrix의 row sum 값과 동일
- 대각 행렬에 degree 값으로 구성되며, 나머지 값은 0



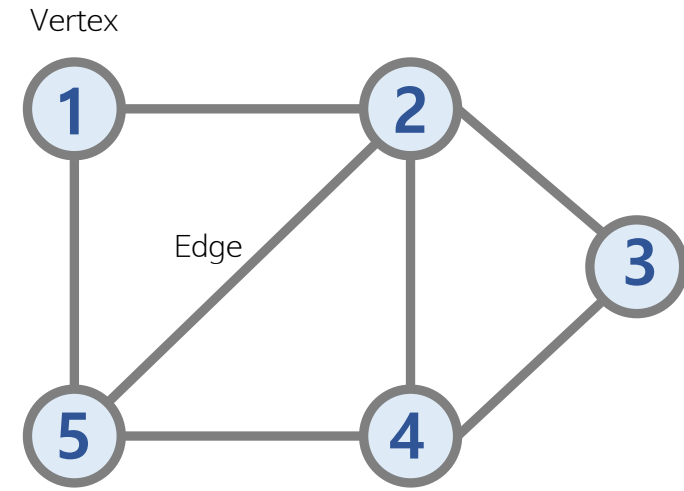
$$D_{ii} = \sum_j A_{ij} \quad D \in R^{n \times n}$$

2	0	0	0	0
0	4	0	0	0
0	0	2	0	0
0	0	0	3	0
0	0	0	0	3

Degree Matrix

# Graph structure

- Laplacian matrix
  - Degree matrix - Adjacency matrix



$$D_{ii} = \sum_j A_{ij} \quad D \in R^{n \times n}$$

2	0	0	0	0
0	4	0	0	0
0	0	2	0	0
0	0	0	3	0
0	0	0	0	3

Degree Matrix

$$A \in R^{n \times n}$$

0	1	0	0	1
1	0	1	1	1
0	1	0	1	0
0	1	1	0	1
1	1	0	1	0

Adjacency Matrix

$$L = D - A \quad L \in R^{n \times n}$$

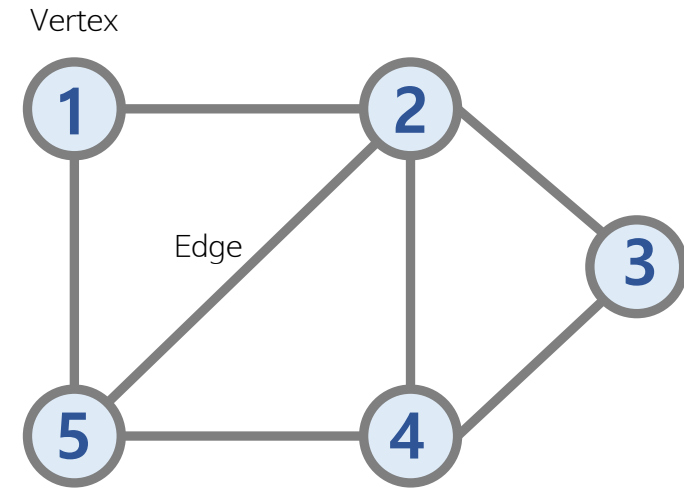
2	-1	0	0	-1
-1	4	-1	-1	-1
0	-1	2	-1	0
0	-1	-1	3	-1
-1	-1	0	-1	3

Laplacian Matrix

Degree 정보  
 이웃 vertex와의 관계 정보

# Graph structure

- Laplacian matrix
  - Degree matrix - Adjacency matrix
  - 중심 node와 이웃 node 사이의 관계 정보



$$L = D - A \quad L \in R^{n \times n}$$

$[x_1, x_2, x_3, x_4, x_5] \times$

2	-1	0	0	-1
-1	4	-1	-1	-1
0	-1	2	-1	0
0	-1	-1	3	-1
-1	-1	0	-1	3

Laplacian Matrix

$$= -x_1 + 4x_2 - x_3 - x_4 - x_5$$

$$= (x_2 - x_1) + (x_2 - x_3) + (x_2 - x_3) + (x_2 - x_4) + (x_2 - x_5)$$

중심 node와 이웃 node 사이의 관계 정보 파악

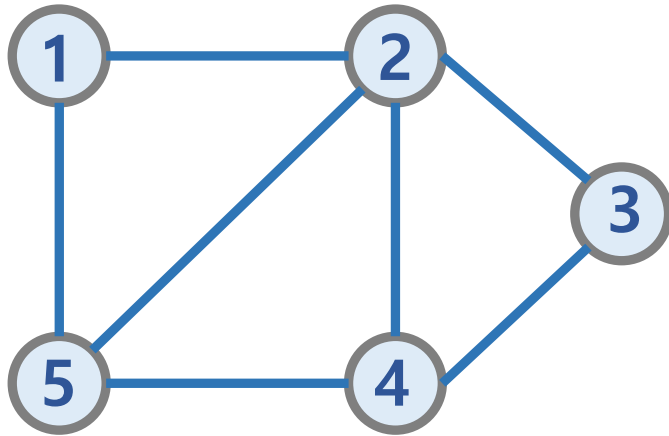




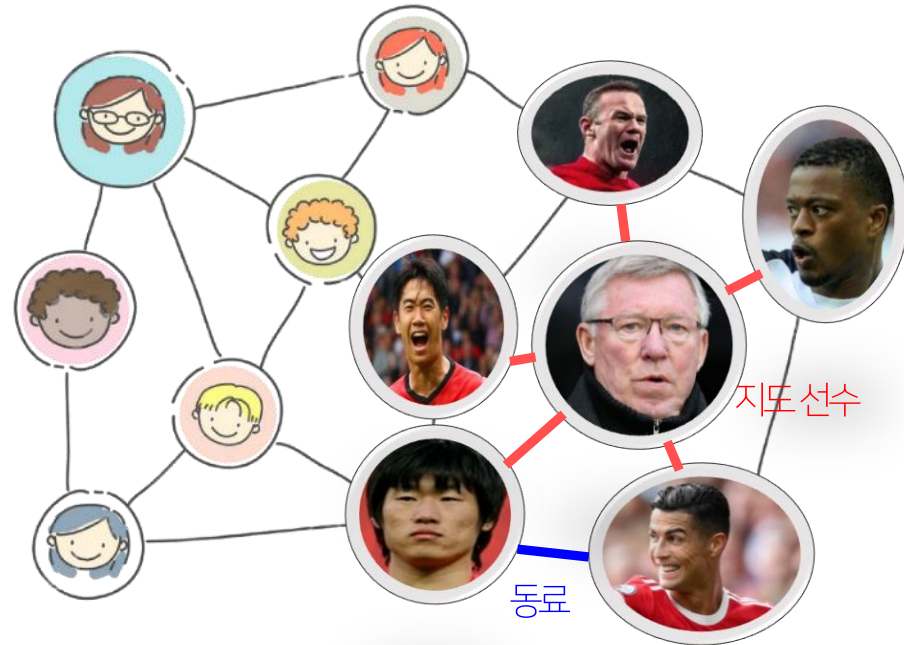
# Graph domain

## ▪ Task

- Graph prediction
- Edge prediction (=link prediction)
  - Recommendation system
- Node prediction



Edge prediction



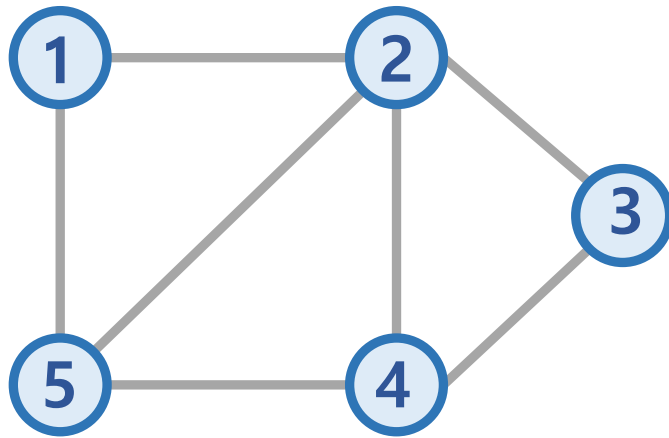
Relationship

# Graph domain

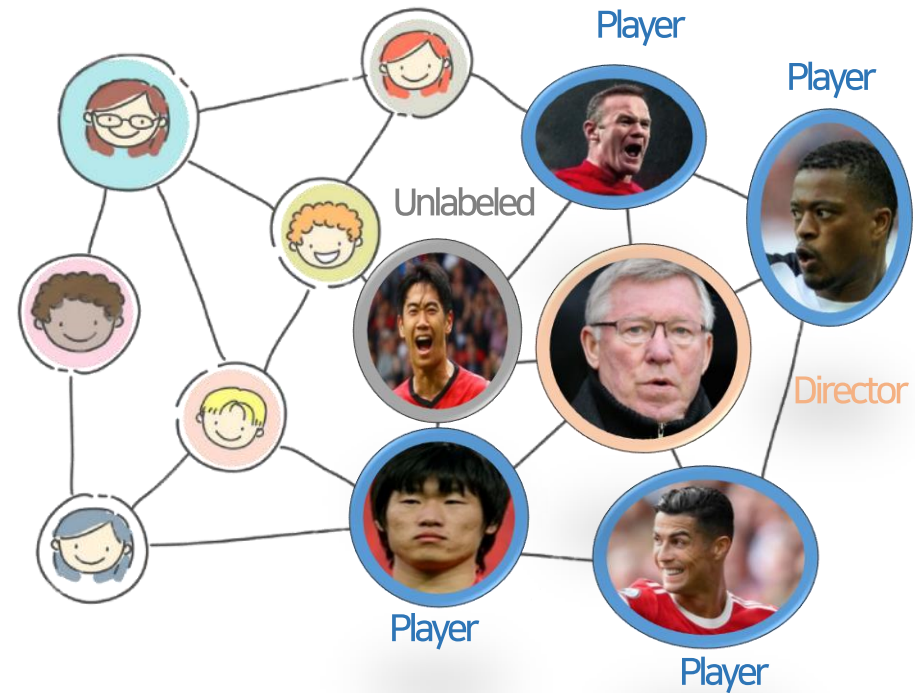
## ▪ Task

- Graph prediction
- Edge prediction
- **Node prediction**

➤ A typical application of GNN is node classification



Node prediction



Current status

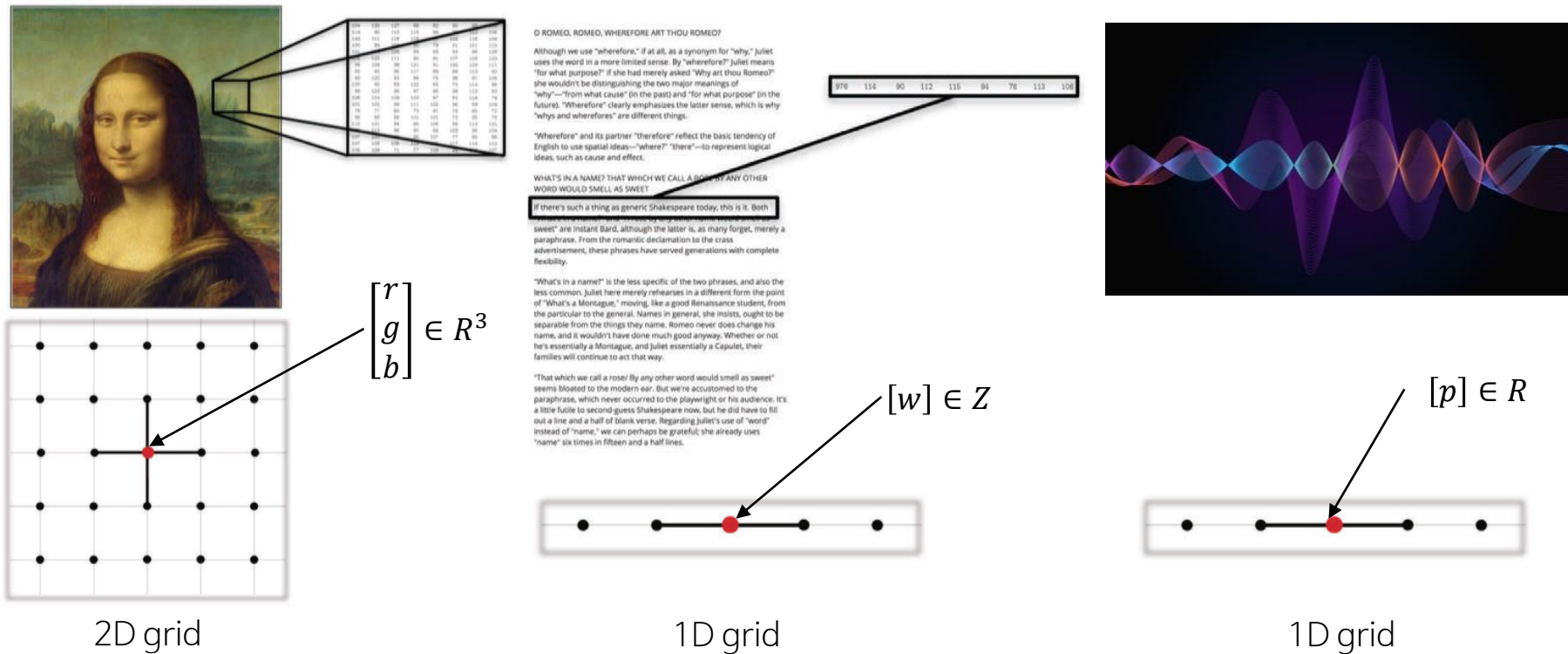
## Chapter 1

# Graph data

# Graph data

- Data structure

- Image, volume, video 데이터는 2D, 3D Euclidean domains (grids) 으로 표현
- Sentence, word, speech 데이터는 1D Euclidean domains (grids) 으로 표현

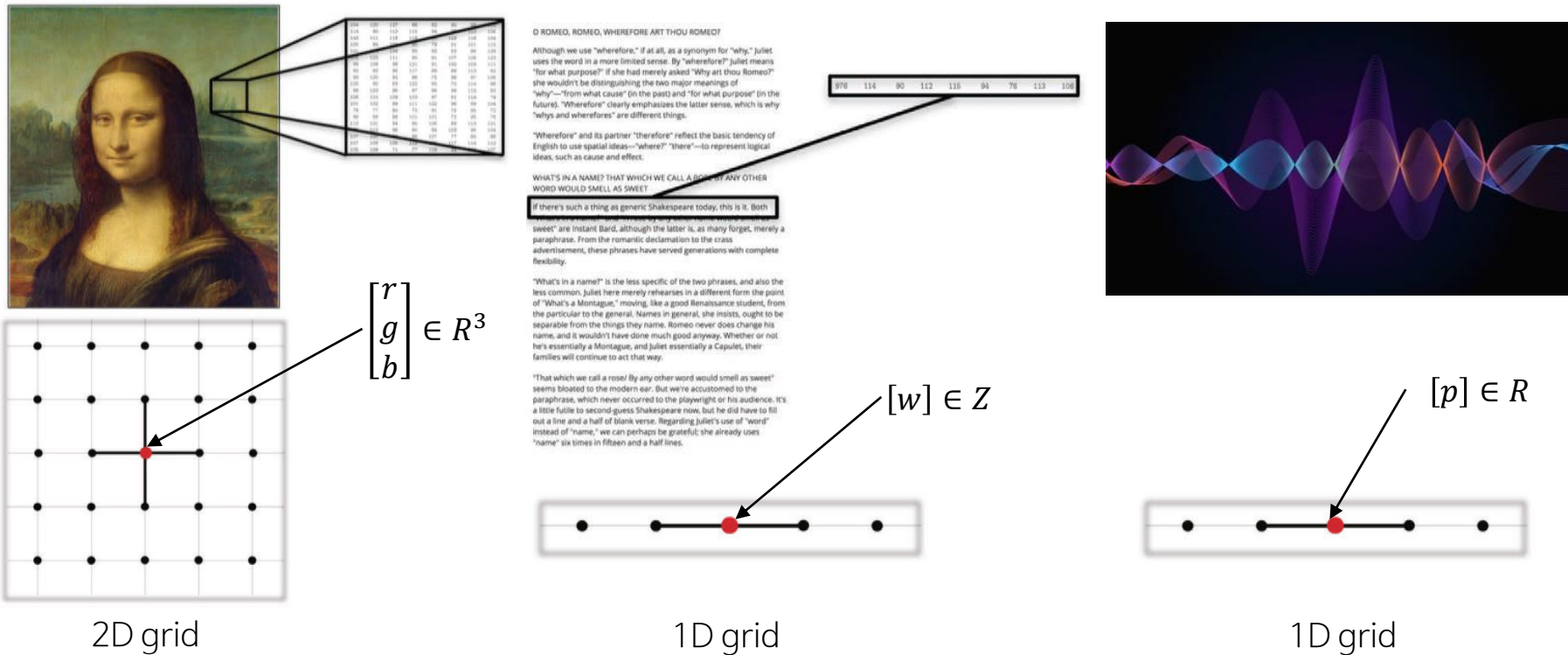


# Graph data

- Data structure

- Image, volume, video 데이터는 2D, 3D Euclidean domains (grids)으로 표현
- Sentence, word, speech 데이터는 1D Euclidean domains (grids)으로 표현

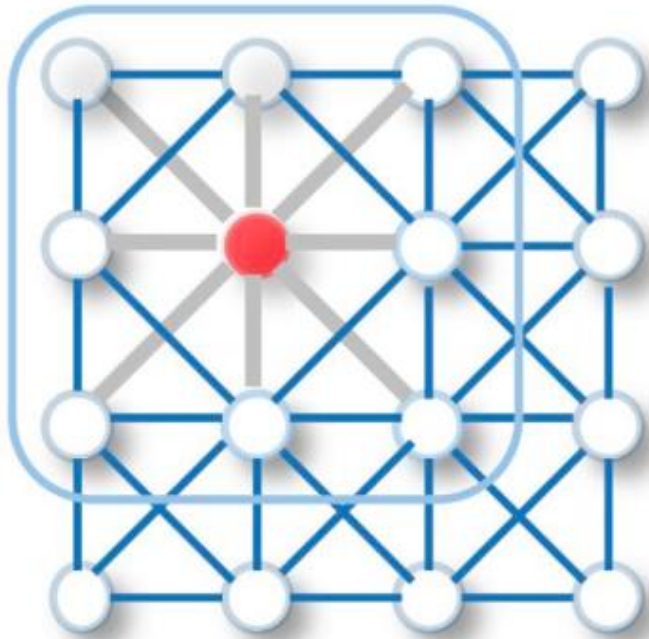
규칙적인 공간 구조로 표현 가능하기 때문에 ConvNets 연산 가능 (convolution, pooling)



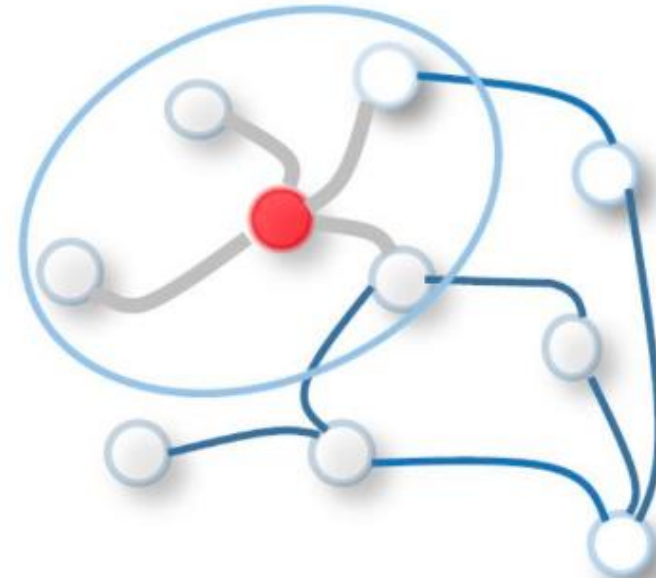
# Graph data

- Convolution

**CNN  $\approx$  GNN?**



2D-Convolution

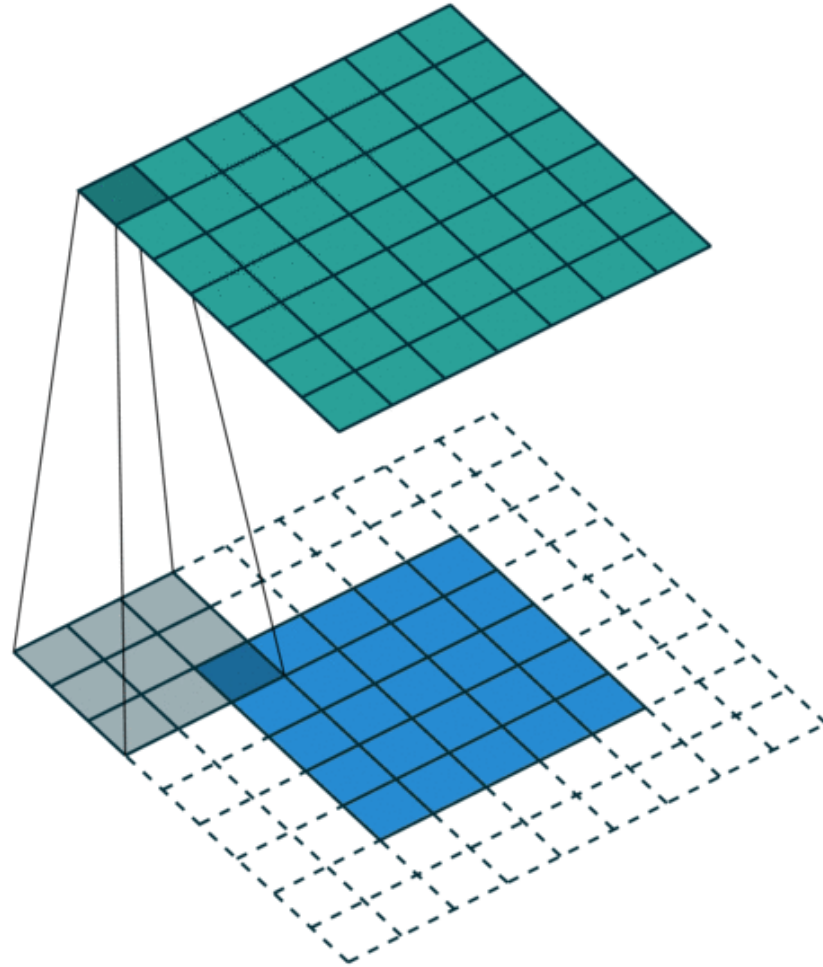


Graph Convolution



# Convolution

- Template matching

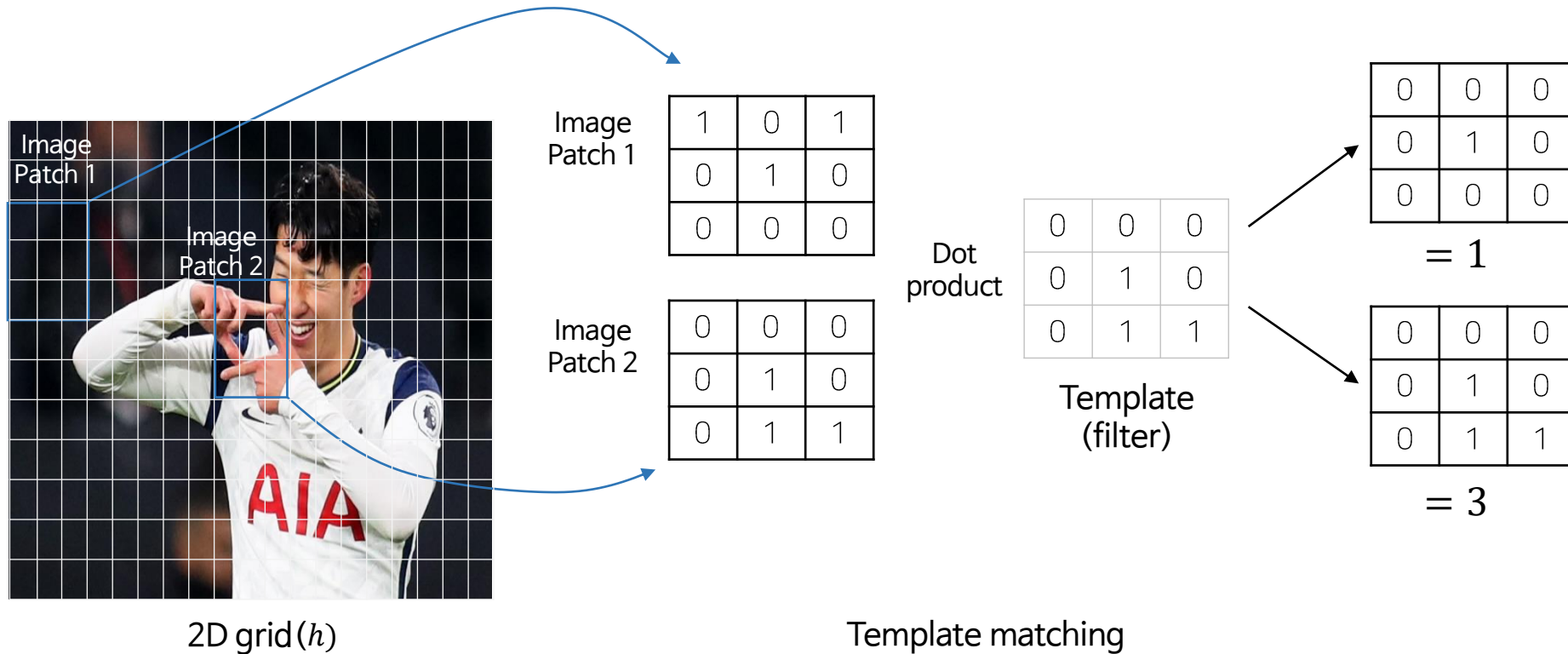




# Convolution

- Template matching

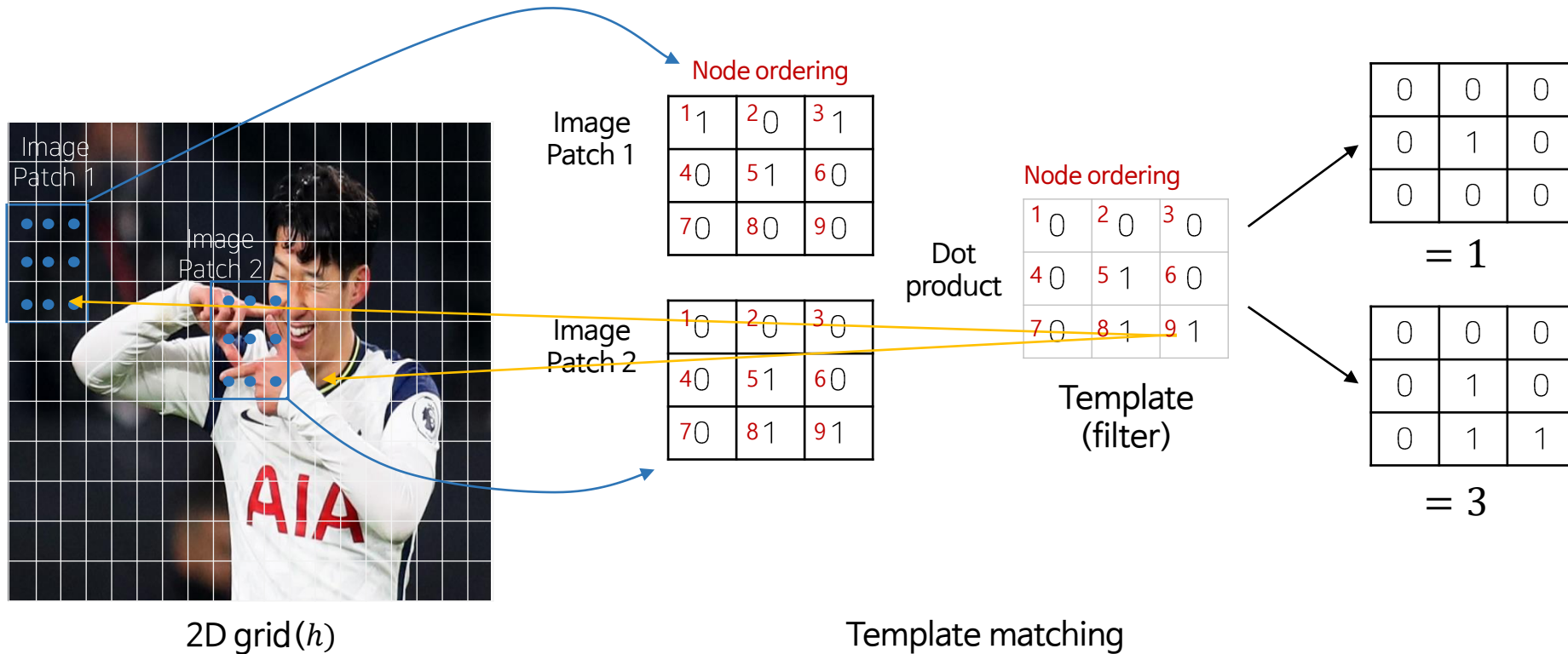
- Convolution(=correlation) as comparing a template (the filter) with each local image patch
- Correlation measures similarity between the filter and each local image region



# Convolution

- Template matching

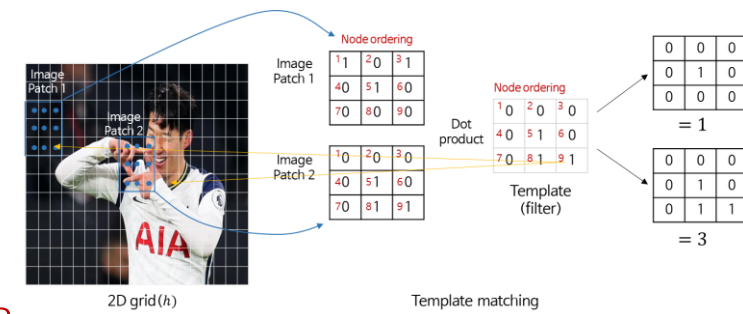
- Same node ordering: template 내 노드 위치는 변하지 않기 때문에 template 내 노드의 동일한 정보를 image patch에 매칭



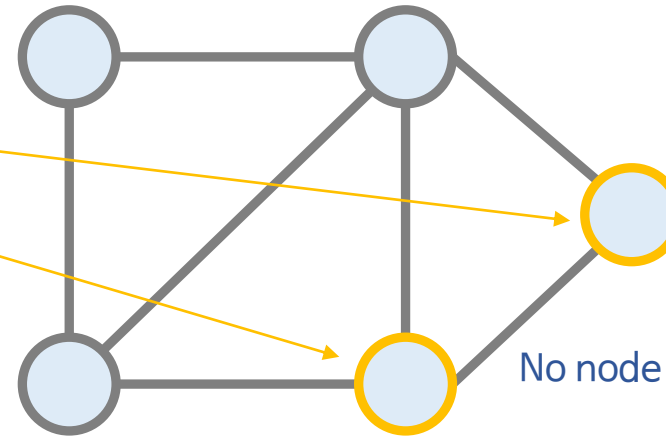
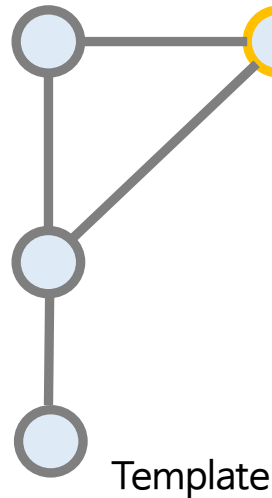
# Graph convolution

- Template matching for graphs?

- No node ordering: node에 position(index)가 없다면, graph data에 어떻게 template matching?



Node indices do not match the same information



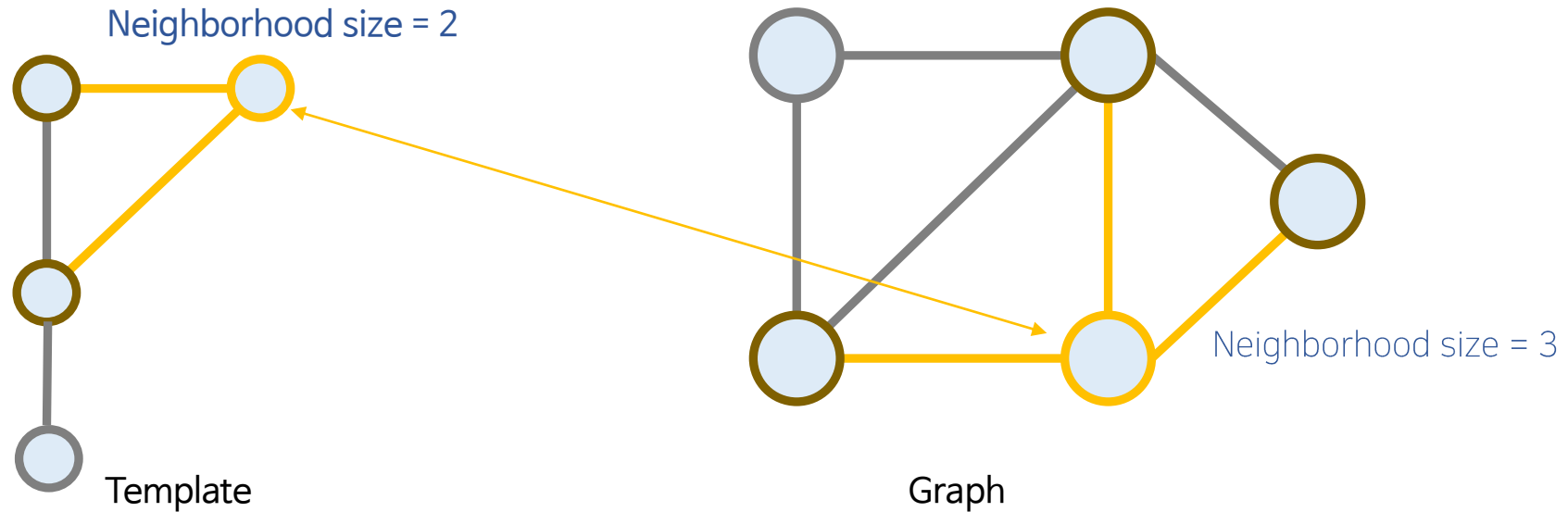
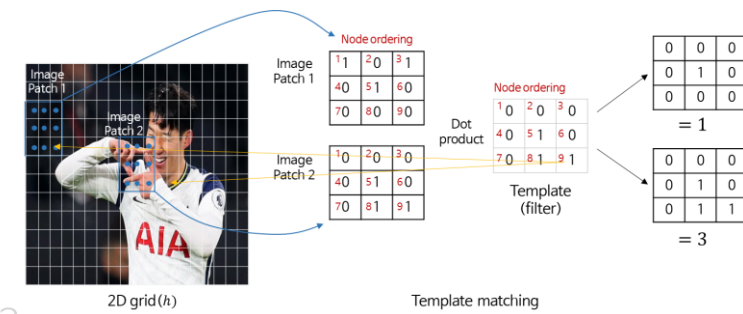
No node ordering on graphs

Graph

# Graph convolution

- Template matching for graphs?

- No node ordering: node에 position(index)가 없을 때, graph data에 어떻게 template matching?
- Heterogeneous neighborhood: node별 이웃의 수가 다를 때, 어떻게 template matching?



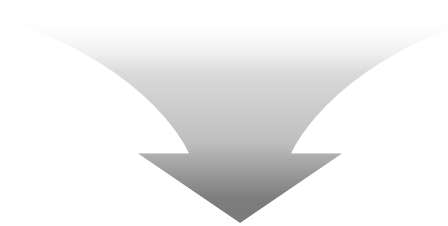
# How to define graph convolution?

# How to define graph convolution?

- **Convolution theorem**

- Fourier transform of the convolution of two functions is the pointwise product of their Fourier transforms

$$\mathcal{F}(w * h) = \mathcal{F}(w) \odot \mathcal{F}(h)$$



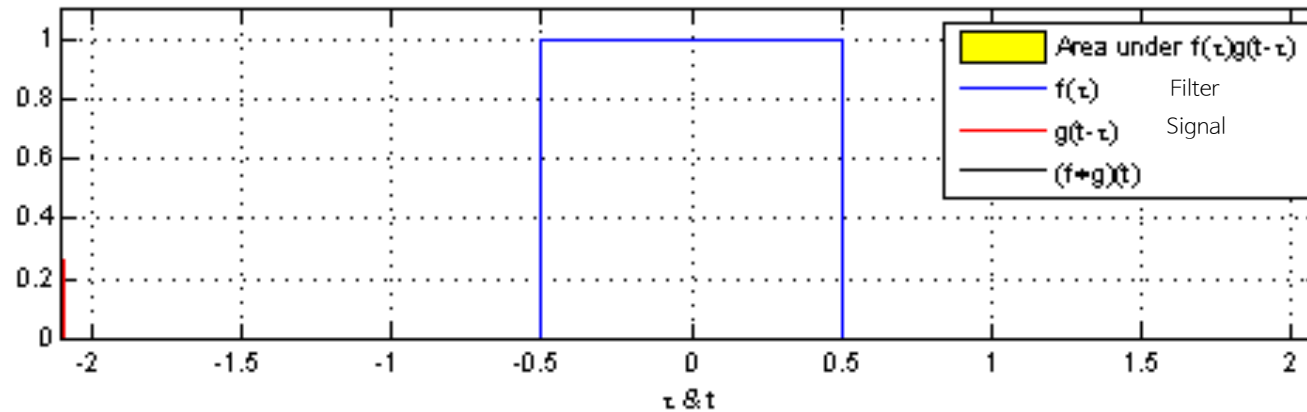
$$w * h = \mathcal{F}^{-1}(\mathcal{F}(w) \odot \mathcal{F}(h))$$

“Convolution in spatial (time) domain is equivalent to multiplication in Fourier domain”

# How to define graph convolution?

- **Convolution theorem**

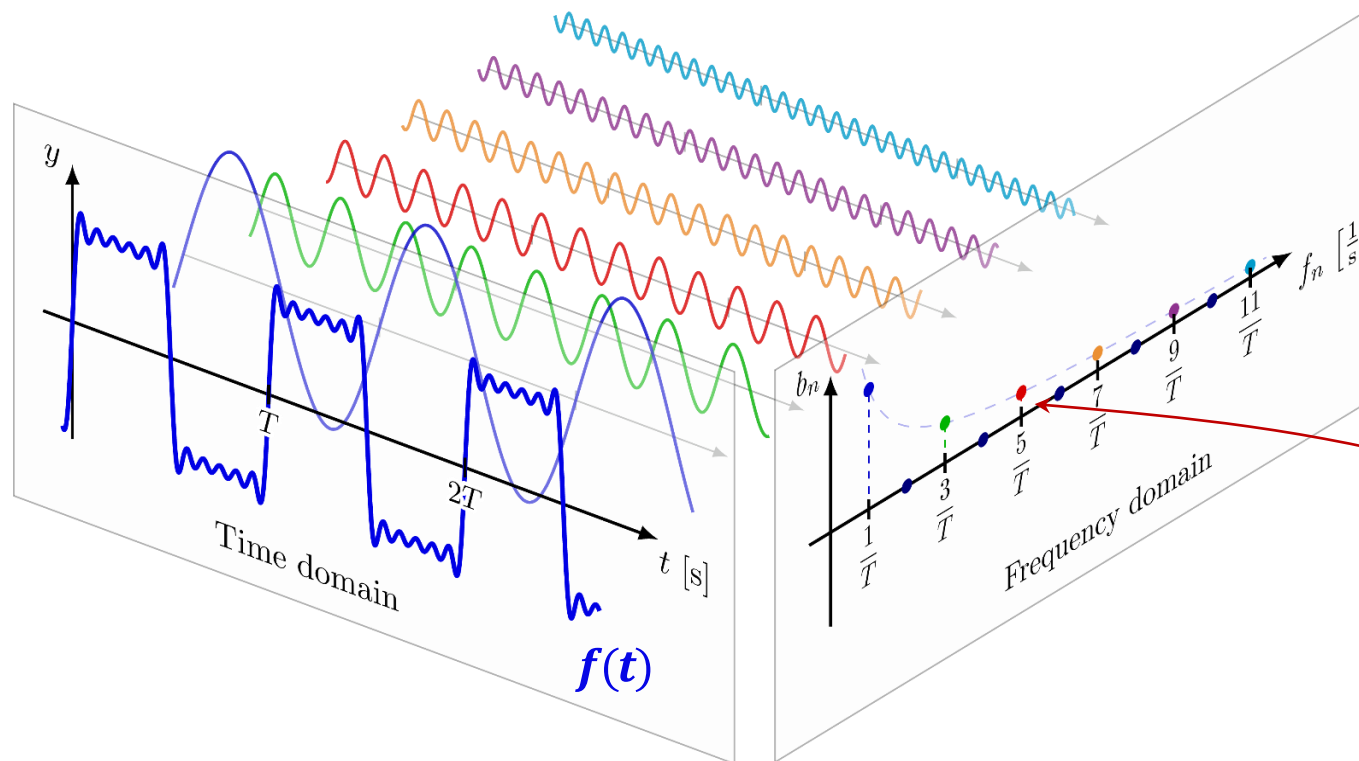
- Fourier transform of the convolution of two functions is the pointwise product of their Fourier transforms



# How to define graph convolution?

- Fourier transform

- 임의의 입력 신호(signal)를 다양한 주파수(frequency)를 갖는 주기함수들의 합으로 분해하여 표현
- 푸리에 변환에 사용하는 주기함수는 sin, cos 삼각함수
- 푸리에 변환은 고주파부터 저주파까지 다양한 주파수까지 다양한 주파수 대역의 sin, cos 삼각함수들로 원본 신호를 분해하는 것



Fourier transform

$$\hat{f}(\xi) = \int_{\mathbb{R}} f(t) e^{-2\pi i \xi t} dt$$

Inverse Fourier transform

$$f(x) = \int_{\mathbb{R}} \hat{f}(\xi) e^{2\pi i \xi t} d\xi$$

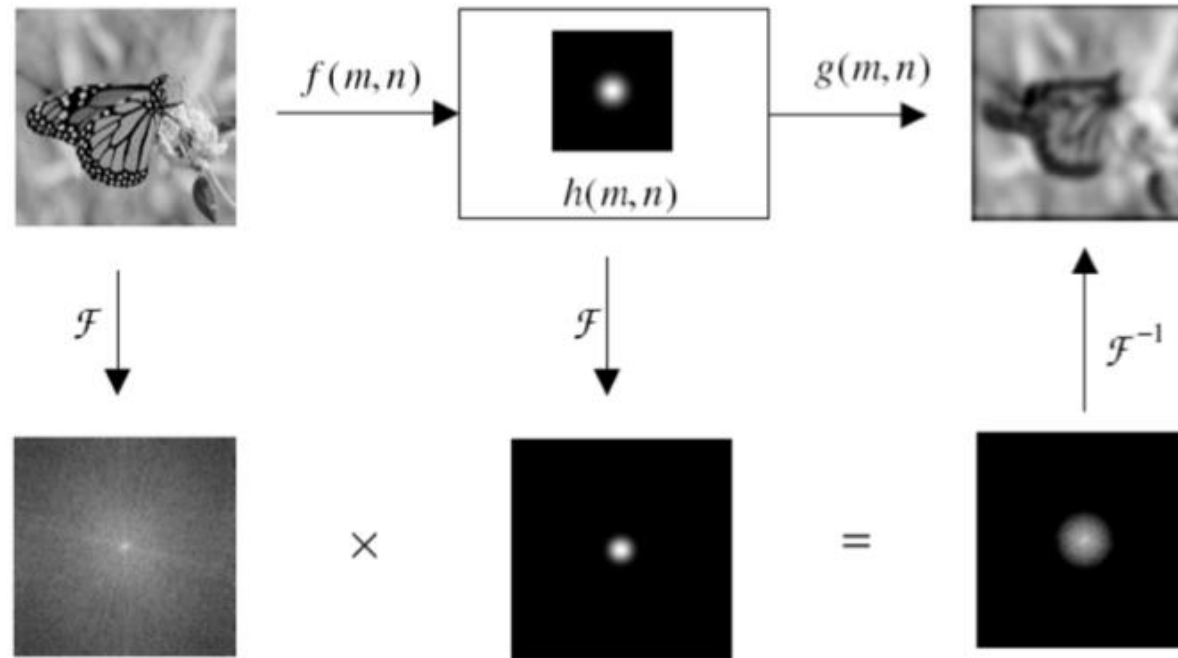
Frequency



# How to define graph convolution?

- Fourier transform

- 입력 신호: 이미지에서는 공간축(spatial)에 대해 정의된 신호이며, 전파, 음성 신호에서는 시간축(time)에 대해 정의
- 영상처리 분야에서는 spatial domain에서 frequency domain으로의 변환, 통신 분야에서는 time domain에서 frequency domain으로 변환

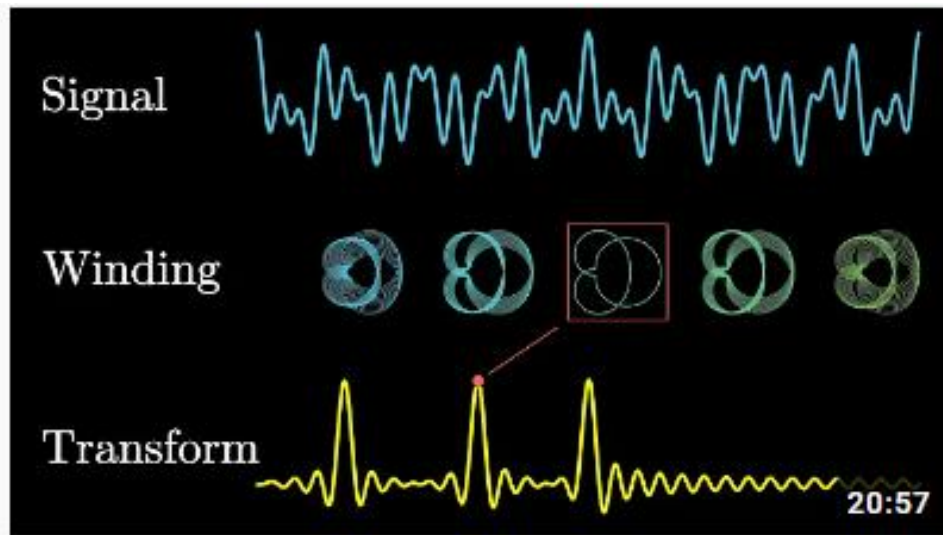


$$w * h = \mathcal{F}^{-1}(\mathcal{F}(w) \odot \mathcal{F}(h))$$

# How to define graph convolution?

- Fourier transform
  - 푸리에 변환에 대한 직관적인 이해 및 수식 및 다양한 종류의 푸리에 변환에 대해서 아래 영상 참고

But what is the Fourier Transform? A visual introduction.



**종료**


## Handling Signal Data with Fourier Transform


DMQA Open Seminar


---


Changhyun Kim  
Department of Industrial and Management Engineering  
Korea University  
June 10, 2022

**Handling Signal Data with Fourier Transform**

발표자:  김창현

 2022년 6월 10일

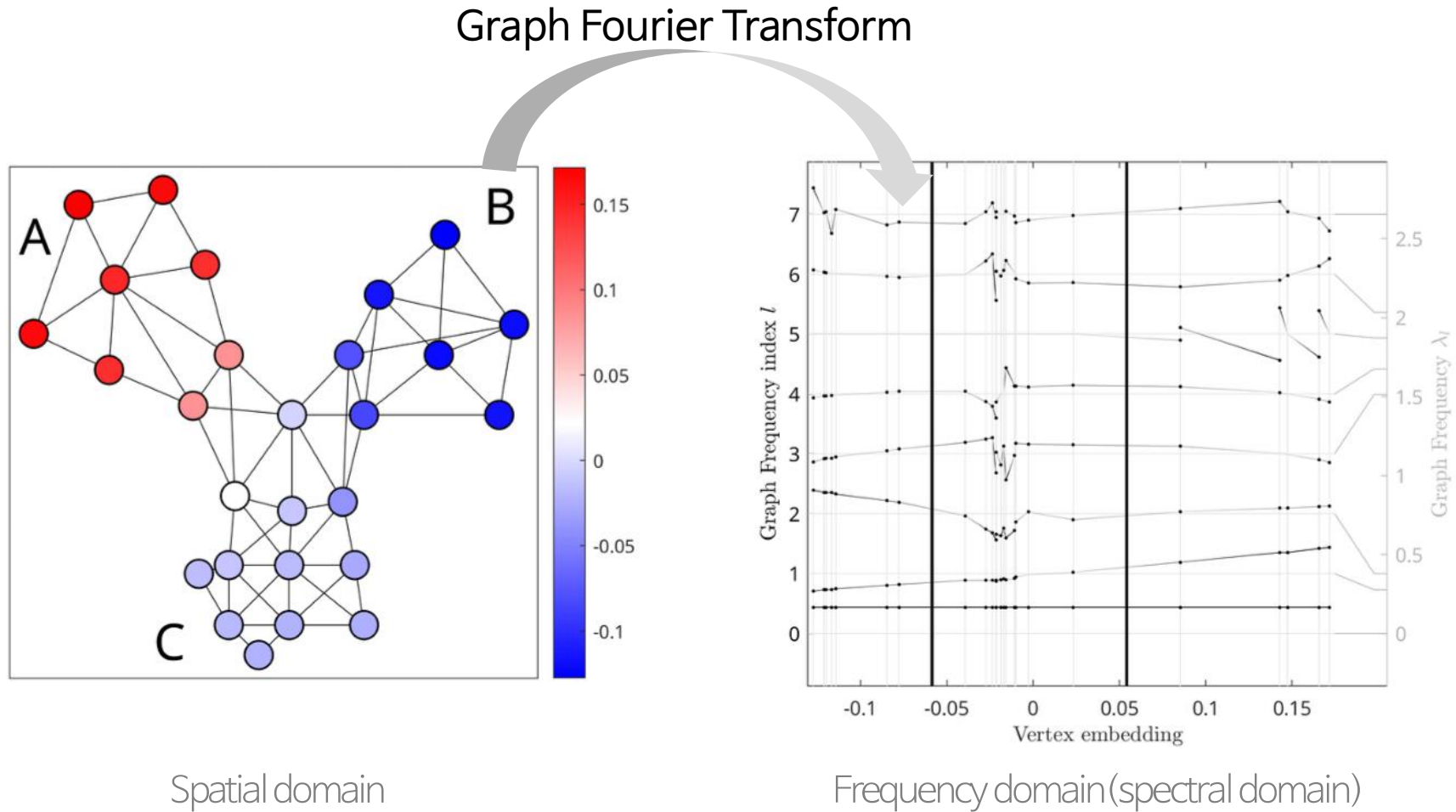
 오후 1시 ~

 온라인 비디오 시청 (YouTube)

[세미나 정보 보기 →](#)

# How to define graph convolution?

- Graph Fourier transform



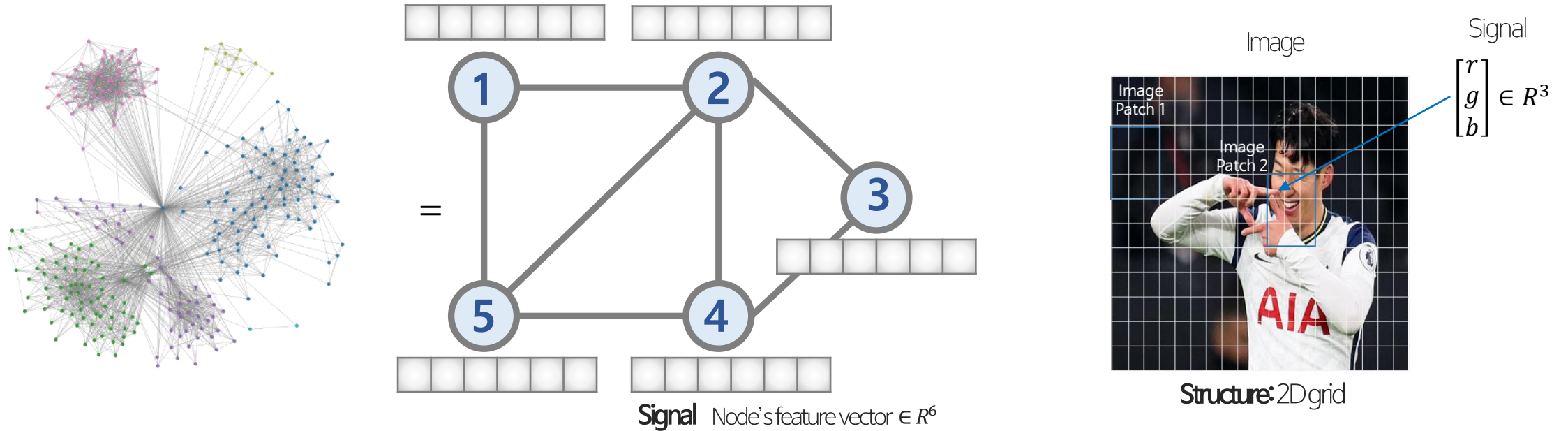
# How to define Fourier transforms for graphs?

$$w * h = \mathcal{F}^{-1}(\mathcal{F}(w) \odot \mathcal{F}(h))$$

# How to define Fourier transforms for graphs?

- Fourier transform
  - 임의의 입력 신호(signal)를 다양한 주파수(frequency)를 갖는 주기함수들의 합으로 분해하여 표현

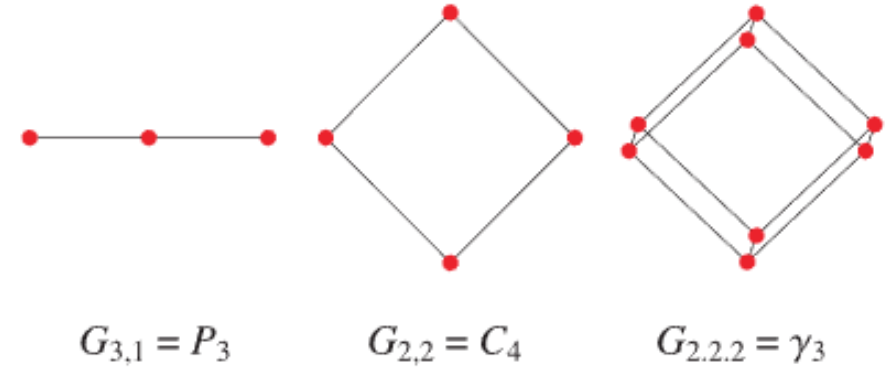
입력 신호(signal): Node features



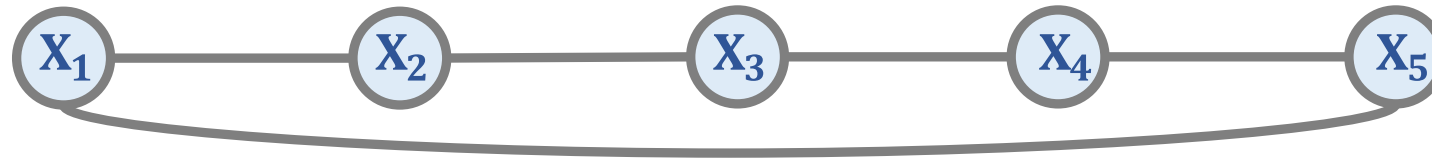
# How to define Fourier transforms for graphs?

- Rethinking the **convolution on sequences**
  - Image *cyclical grid graph*, and *Convolution* over it

$$w * h = \mathcal{F}^{-1}(\mathcal{F}(w) \odot \mathcal{F}(h))$$



A generalized grid graph, also known as an  $n$ -dimensional lattice graph (e.g., Acharya and Gill 1981)

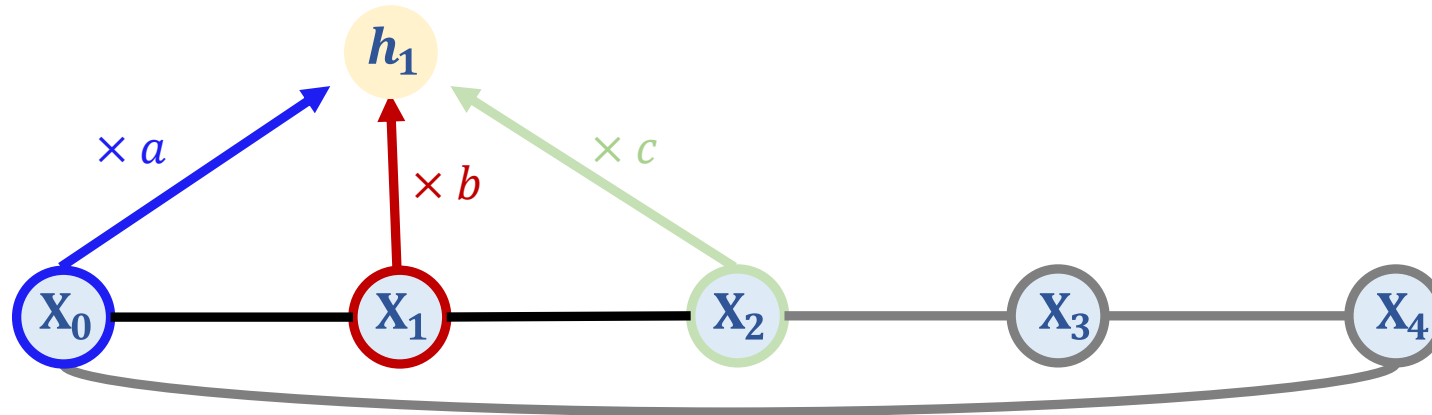


*\* for easier handling of boundary conditions*

$$w * h = \mathcal{F}^{-1}(\mathcal{F}(w) \odot \mathcal{F}(h))$$

## How to define Fourier transforms for graphs?

- Rethinking the **convolution on sequences**
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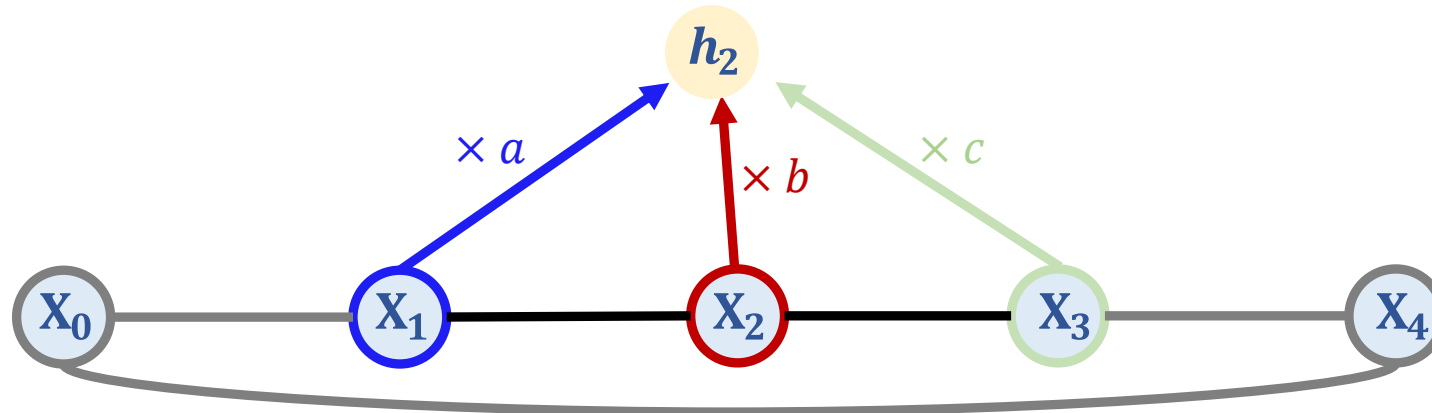


\* for easier handling of boundary conditions

$$w * h = \mathcal{F}^{-1}(\mathcal{F}(w) \odot \mathcal{F}(h))$$

## How to define Fourier transforms for graphs?

- Rethinking the **convolution on sequences**
  - Image *cyclical grid graph*, and *Convolution* over it



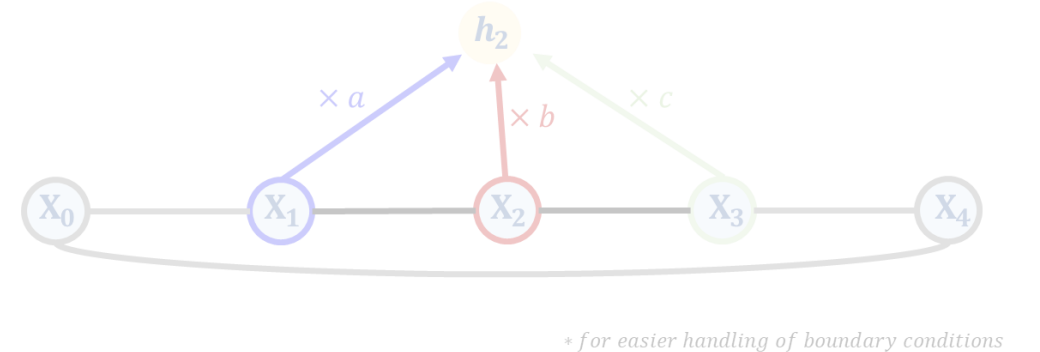
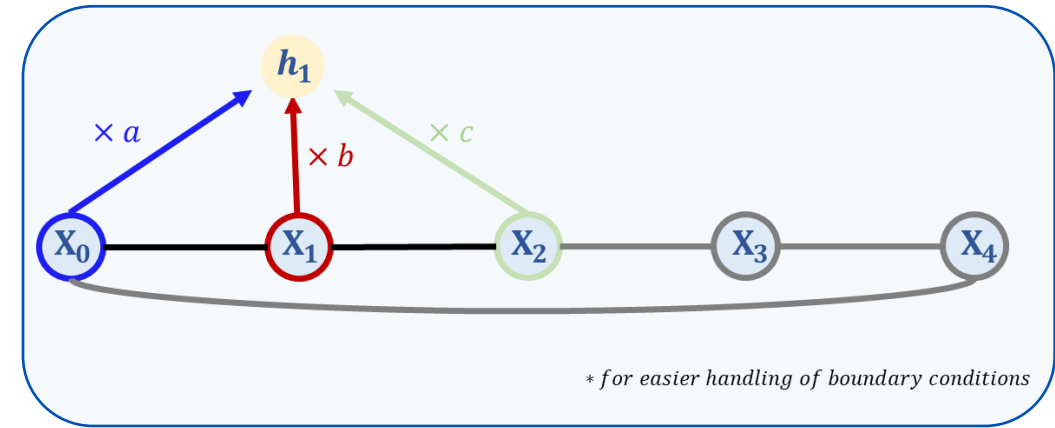
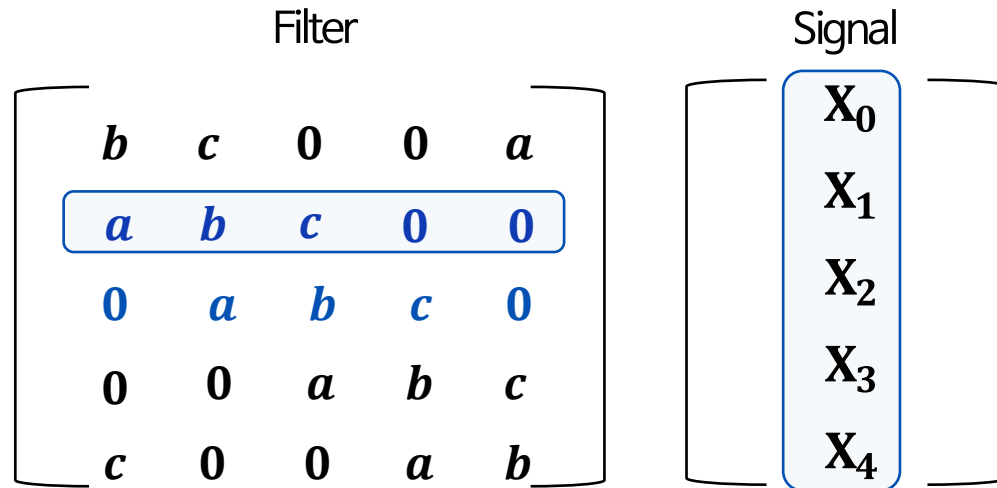
*\* for easier handling of boundary conditions*



$$w * h = \mathcal{F}^{-1}(\mathcal{F}(w) \odot \mathcal{F}(h))$$

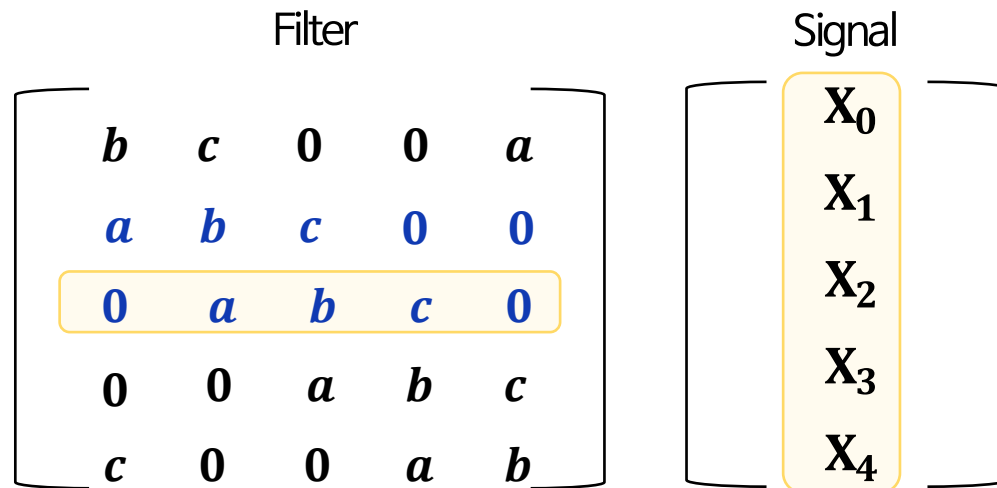
## How to define Fourier transforms for graphs?

- Rethinking the **convolution on sequences**
  - Image *cyclical grid graph*, and *Convolution* over it

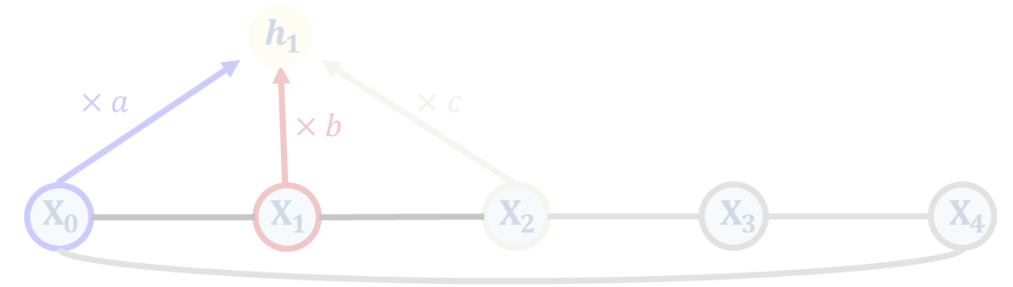


# How to define Fourier transforms for graphs?

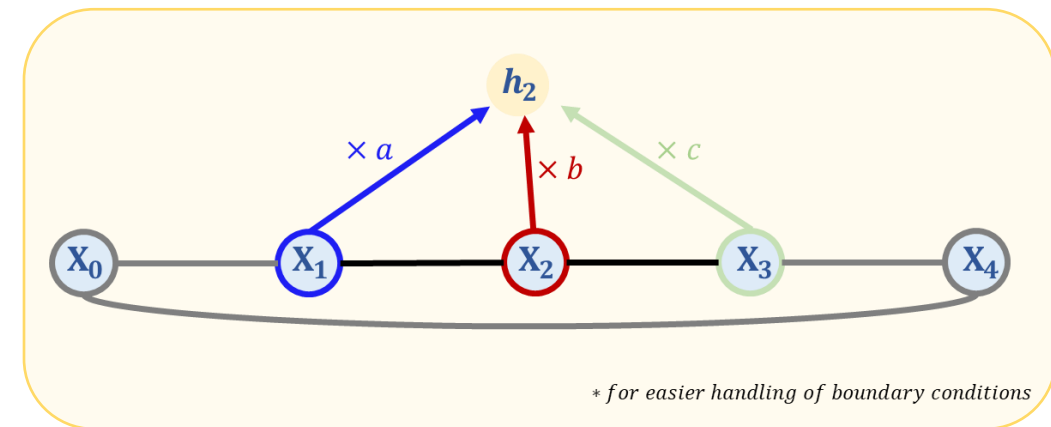
- Rethinking the **convolution on sequences**
  - Image *cyclical grid graph*, and *Convolution* over it



$$w * h = \mathcal{F}^{-1}(\mathcal{F}(w) \odot \mathcal{F}(h))$$



\* for easier handling of boundary conditions

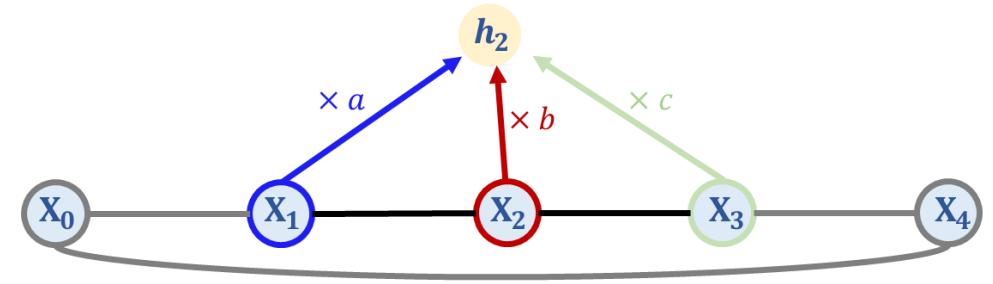


\* for easier handling of boundary conditions

# How to define Fourier transforms for graphs?

- Rethinking the **convolution on sequences**
  - Image *cyclical grid graph*, and *Convolution* over it
  - Define a *circulant matrix*  $C([b, c, 0, 0, \dots, 0, a])$ ,  $H = f(X) = CX$

$$w * h = \mathcal{F}^{-1}(\mathcal{F}(w) \odot \mathcal{F}(h))$$



\* for easier handling of boundary conditions

Circulant matrix(회전행렬):  
 $C([b, c, 0, 0, \dots, 0, a])$

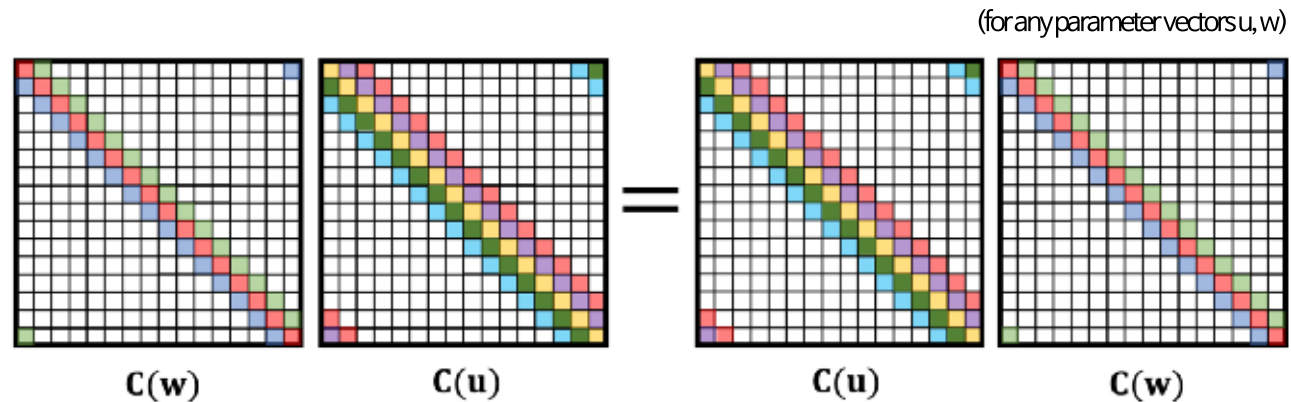
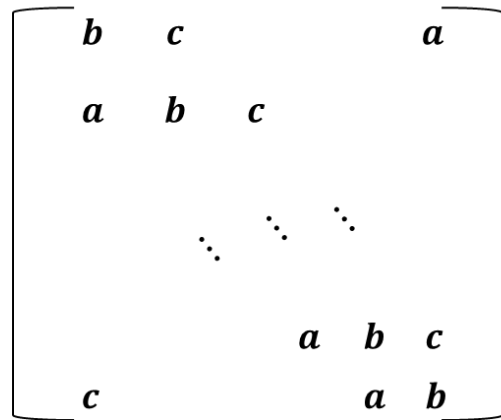
$$f(X) = \begin{bmatrix} b & c & & & a \\ a & b & c & & \\ & & \ddots & \ddots & \\ & & & a & b & c \\ c & & & a & b \end{bmatrix} \begin{bmatrix} X_0 \\ X_1 \\ \vdots \\ X_{n-2} \\ X_{n-1} \end{bmatrix}$$

$$w * h = \mathcal{F}^{-1}(\mathcal{F}(w) \odot \mathcal{F}(h))$$

## How to define Fourier transforms for graphs?

- Rethinking the **convolution on sequences**
  - Circulant matrices commute! (교환법칙 성립)

Circulant matrix:  $C([b, c, 0, 0, \dots, 0, a])$



“Convolution 연산은 commutative 연산이다  $x * w = w * x$ ”

# How to define Fourier transforms for graphs?

- Rethinking the **convolution on sequences**
  - Circulant matrices commute! (교환법칙 성립)
  - Commuting matrices are jointly diagonalizable (대각화 가능)

$$w * h = \mathcal{F}^{-1}(\mathcal{F}(w) \odot \mathcal{F}(h))$$

$$AX = \lambda X$$

Eigenvectors (고유벡터)      Eigenvalues (고유값)

(eigenvalues는 다를수있다)

“**AB = BA 일 때, A와 B는 동일한 eigenvectors를 가진다**”



“**모든 circulant matrices는 교환 법칙을 만족하기 때문에 동일한 eigenvectors를 가진다**”

$$w * h = \mathcal{F}^{-1}(\mathcal{F}(w) \odot \mathcal{F}(h))$$

## How to define Fourier transforms for graphs?

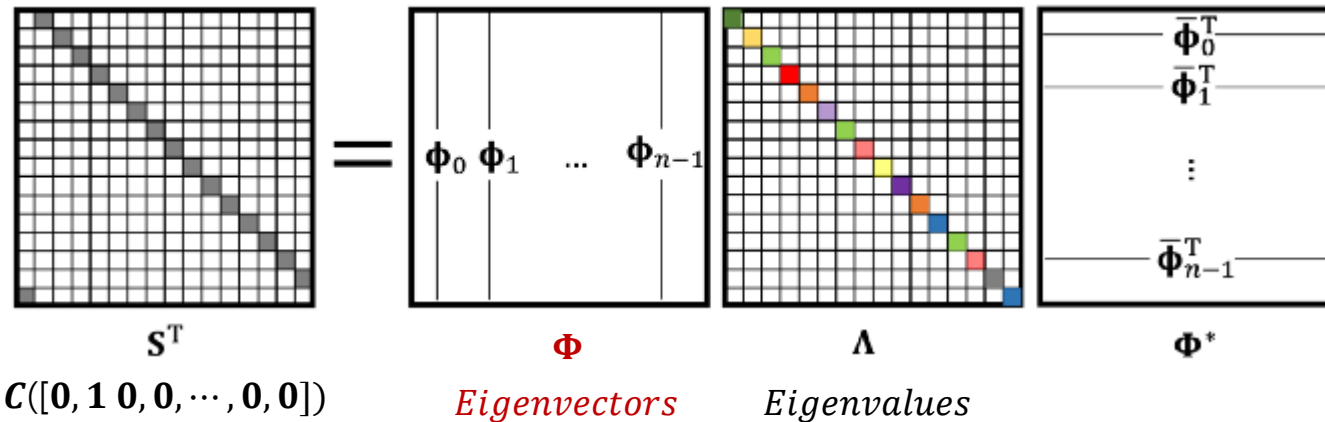
- Rethinking the **convolution on sequences**
  - Circulant matrices commute! (교환법칙 성립)
  - Commuting matrices are jointly diagonalizable(대각화 가능)

$$AX = \lambda X$$

↑ Eigenvectors (고유벡터)
 ↑ Eigenvalues (고유값)

(eigenvalues는 다를 수 있다)

“모든 circulant matrices는 교환 법칙을 만족하기 때문에 **동일한 eigenvectors**를 가진다”



- ✓ 오른쪽으로 1만큼 이동(translation)
- ✓ Circulant matrix & orthogonal matrix ( $S \cdot S^T = I$ )

# How to define Fourier transforms for graphs?

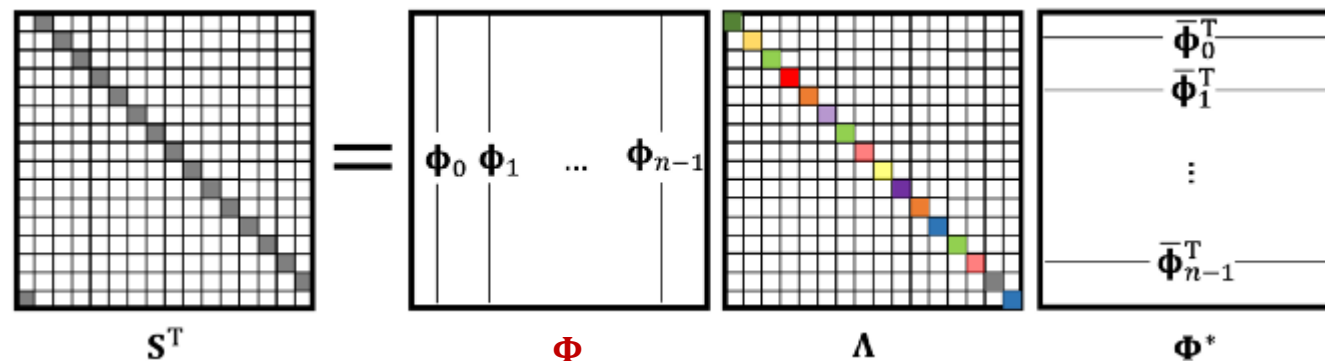
- Rethinking the **convolution on sequences**
  - Circulant matrices commute! (교환법칙 성립)
  - Commuting matrices are jointly diagonalizable (대각화 가능)

$$w * h = \mathcal{F}^{-1}(\mathcal{F}(w) \odot \mathcal{F}(h))$$

$$AX = \lambda X$$

↑ Eigenvectors (고유벡터)
 ↑ Eigenvalues (고유값)

“모든 circulant matrices의 eigenvectors는 discrete fourier basis와 동일하다”



Shift matrix:  $C([0, 1, 0, 0, \dots, 0, 0])$     **Eigenvectors**    Eigenvalues

- ✓ 오른쪽으로 1만큼 이동 (translation)
- ✓ Circulant matrix & orthogonal matrix ( $S \cdot S^T = I$ )

$$\Phi = [e^{(0)} \ e^{(1)} \ e^{(2)} \ \dots \ e^{(n-1)}]$$

$$e^{(k)} = \begin{bmatrix} w_n^{0 \cdot k} \\ w_n^{1 \cdot k} \\ w_n^{2 \cdot k} \\ \vdots \\ w_n^{(n-1) \cdot k} \end{bmatrix}, \quad w_n = e^{\frac{2\pi i}{n}}$$

“Discrete Fourier basis”

Shift = Translation

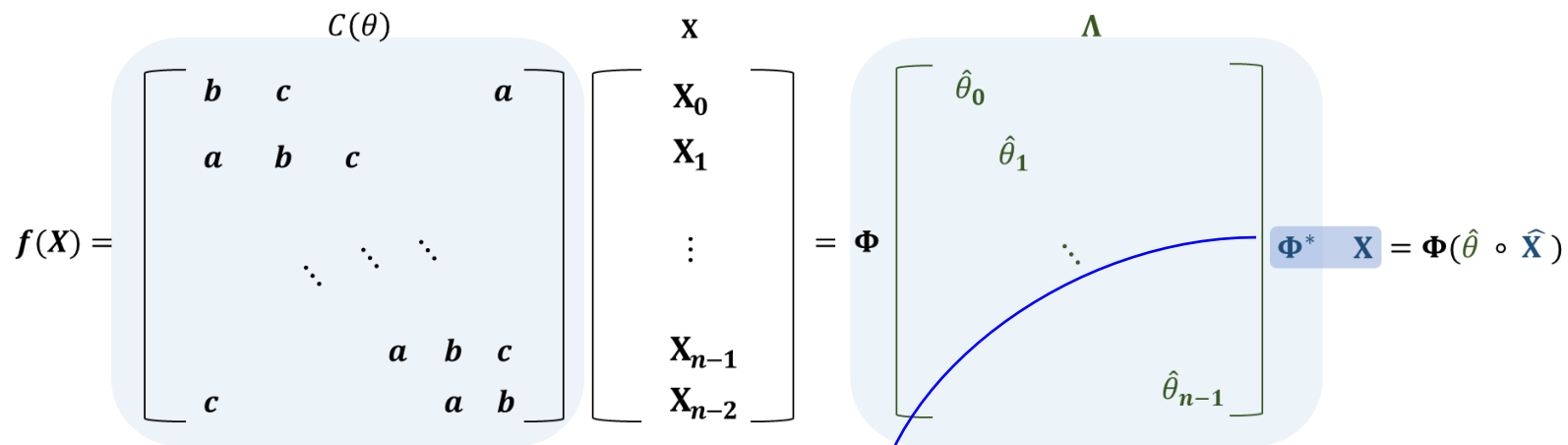
Fourier functions form an orthonormal basis



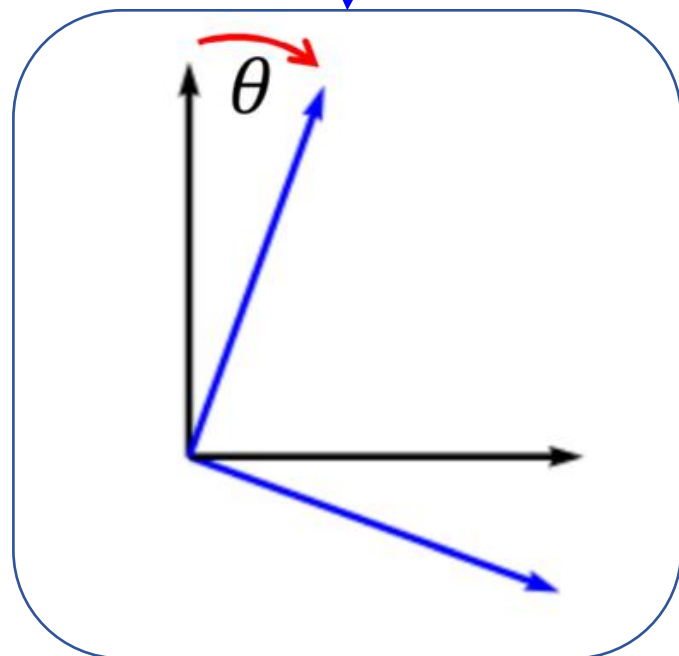


# Fourier Transformation == Change of Basis

$$w * h = \mathcal{F}^{-1}(\mathcal{F}(w) \odot \mathcal{F}(h))$$



$$\mathcal{F}(h) = \Phi^* h$$



# Spectral Graph Convolution

$$w * h = \mathcal{F}^{-1}(\mathcal{F}(w) \odot \mathcal{F}(h))$$

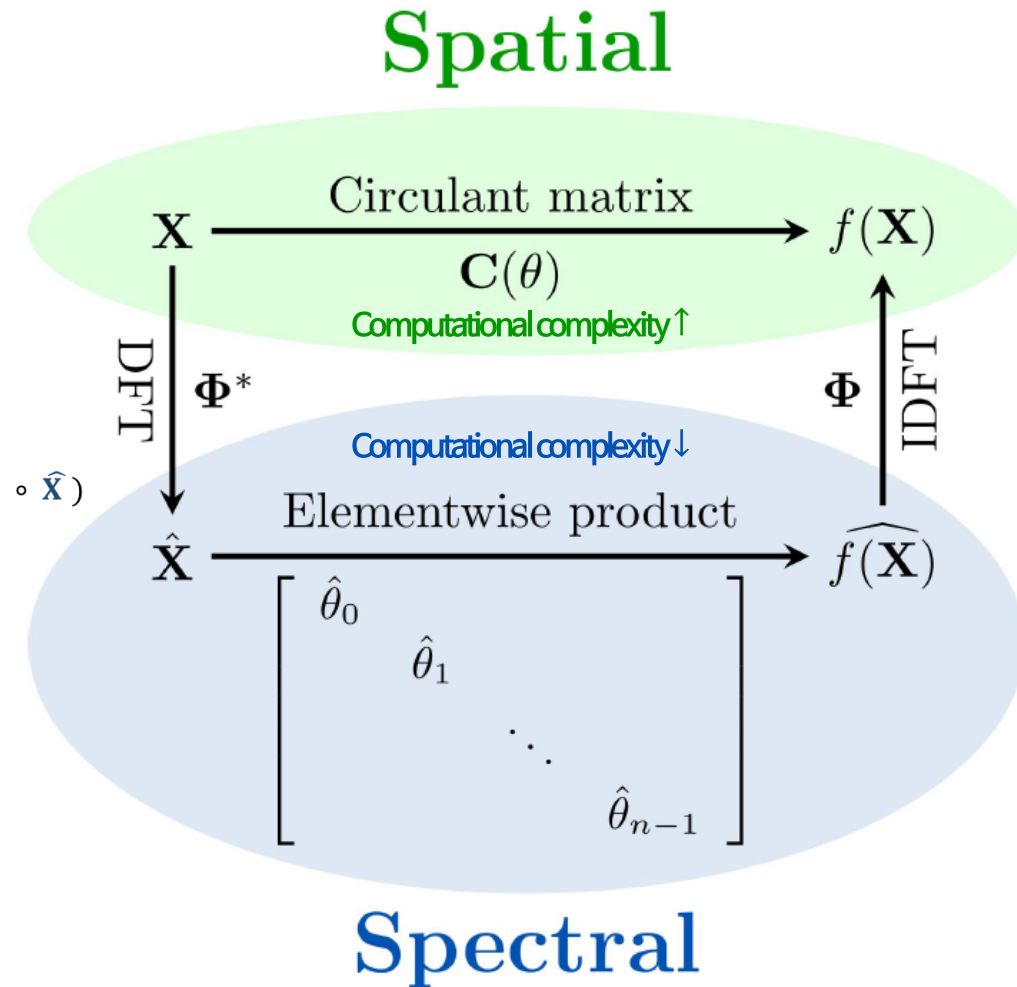
## What we have covered so far

- Discrete Fourier Transform(DFT) & Convolution theorem
  - $\Phi$ : Discrete Fourier basis
  - $\hat{\theta}$ : Learning parameters

$$f(\mathbf{X}) = \begin{bmatrix} b & c & & a \\ a & b & c & \\ & \ddots & \ddots & \ddots \\ & & a & b & c \\ c & & & a & b \end{bmatrix} \begin{bmatrix} \mathbf{X}_0 \\ \mathbf{X}_1 \\ \vdots \\ \mathbf{X}_{n-1} \\ \mathbf{X}_{n-2} \end{bmatrix} = \Phi \begin{bmatrix} \hat{\theta}_0 \\ \hat{\theta}_1 \\ \vdots \\ \hat{\theta}_{n-1} \end{bmatrix}$$

Learning parameters

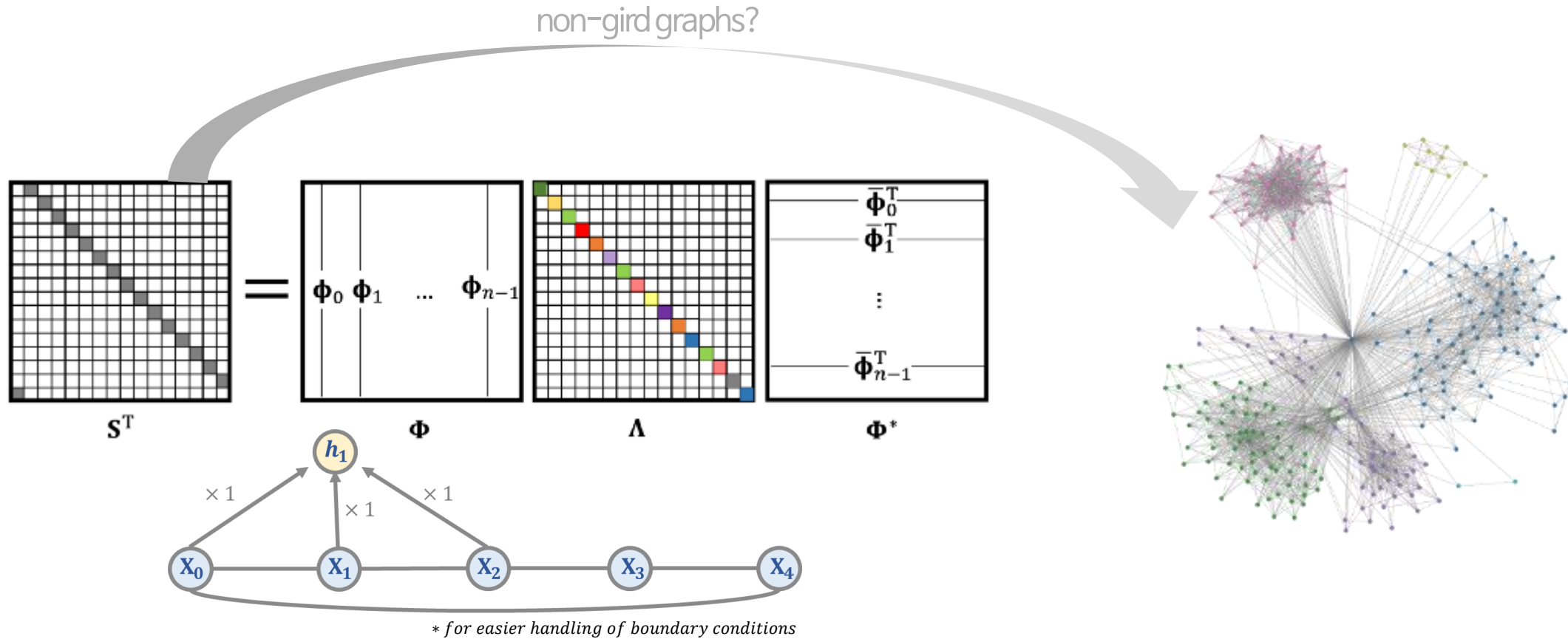
$$\Phi^* \mathbf{X} = \Phi(\hat{\theta} \circ \hat{\mathbf{X}})$$



$$w * h = \mathcal{F}^{-1}(\mathcal{F}(w) \odot \mathcal{F}(h))$$

# What about graphs?

- Beyond circulants

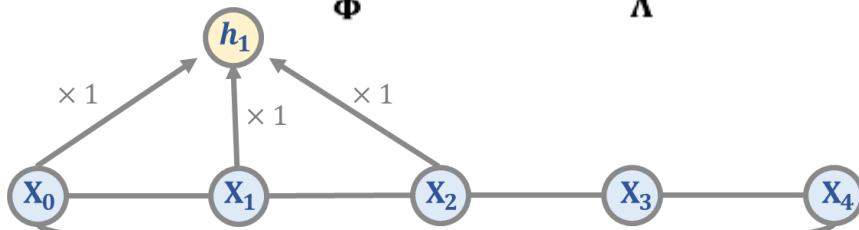
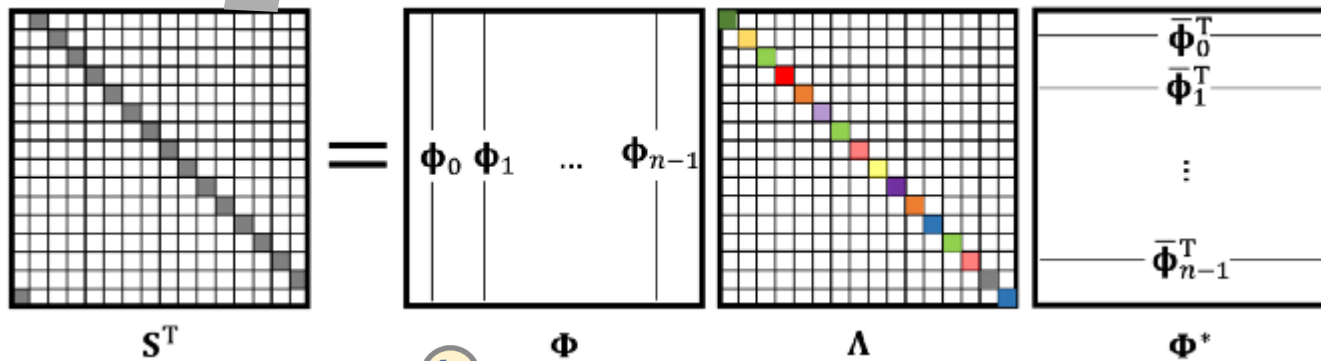


$$w * h = \mathcal{F}^{-1}(\mathcal{F}(w) \odot \mathcal{F}(h))$$

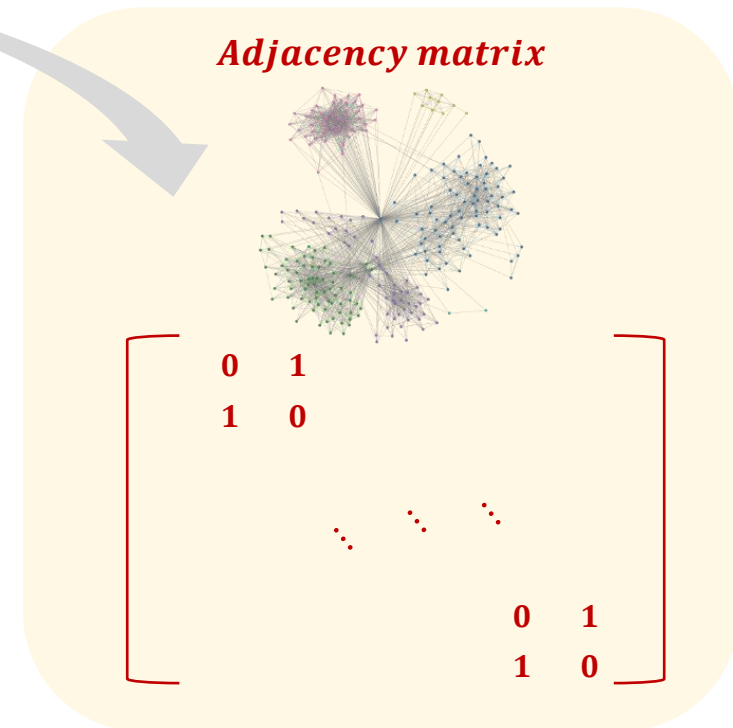
## What about graphs?

- Beyond circulants
  - 마찬가지로,  $\Phi$ , “graph Fourier basis” 만 알 수 있다면, eigenvalues를 학습 가능!
  - graph별 adjacency matrix 다르기 때문에 각각의 graph에 대한  $\Phi$ 가 존재

Generalization to non-girds!



\* for easier handling of boundary conditions



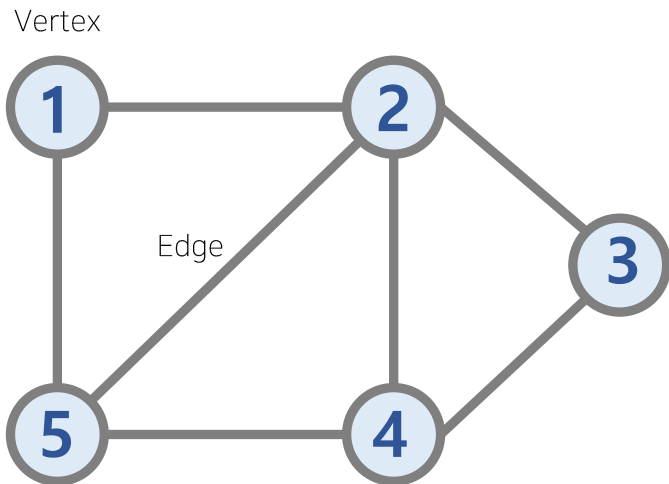
$$w * h = \mathcal{F}^{-1}(\mathcal{F}(w) \odot \mathcal{F}(h))$$

# What about graphs?

## Graph Laplacian matrix

- Undirected graphs, L is:
  - Symmetric ( $L^T = L$ )
  - Positive semi-definite ( $x^T L x \geq 0$  for all  $x \in \mathbb{R}^{|V|}$ )

$$\Rightarrow \text{eigendecomposable! } L = \Phi \Lambda \Phi^*, \Phi \Phi^* = I$$



### Adjacency matrix

$$A \in \mathbb{R}^{n \times n}$$

0	1	0	0	1
1	0	1	1	1
0	1	0	1	0
0	1	1	0	1
1	1	0	1	0

Adjacency가 eigendecompose가 안될 수도 있다!  
Adjacency의 모든 특징을 담으면서 수학적으로 더 편리함!

### Laplacian matrix

$$L = D - A \quad L \in \mathbb{R}^{n \times n}$$

$[x_1, x_2, x_3, x_4, x_5] \times$

2	-1	0	0	-1
-1	4	-1	-1	-1
0	-1	2	-1	0
0	-1	-1	3	-1
-1	-1	0	-1	3

$$= -x_1 + 4x_2 - x_3 - x_4 - x_5$$

$$= (x_2 - x_1) + (x_2 - x_3) + (x_2 - x_3) + (x_2 - x_4) + (x_2 - x_5)$$

중심 node와 이웃 node 사이의 관계 정보 파악

$$w * h = \mathcal{F}^{-1}(\mathcal{F}(w) \odot \mathcal{F}(h))$$

# What about graphs?

## Graph Laplacian matrix

- Undirected graphs, L is:
  - Symmetric ( $L^T = L$ )
  - Positive semi-definite ( $x^T L x \geq 0$  for all  $x \in \mathbb{R}^{|V|}$ )

$$\Rightarrow \text{eigendecomposable! } \mathbf{L} = \mathbf{\Phi} \mathbf{\Lambda} \mathbf{\Phi}^* \quad , \quad \mathbf{\Phi} \mathbf{\Phi}^* = \mathbf{I} \quad , \quad \mathbf{\Phi} = [\phi_0, \phi_1, \dots, \phi_{n-1}]$$

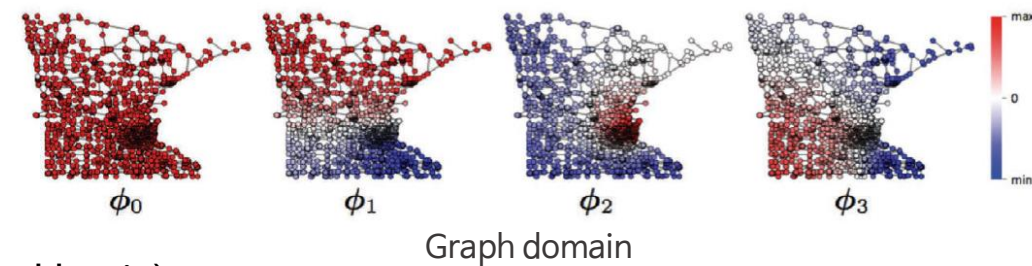
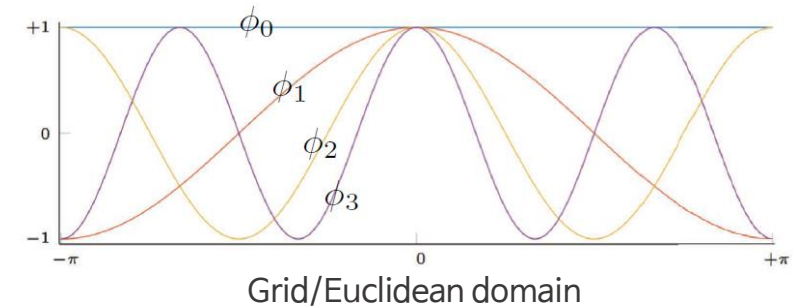
### Eigen – decomposition of graph Laplacian

Lap eigenvalues/Spectrum:

$$\mathbf{L} = \mathbf{\Phi} \mathbf{\Lambda} \mathbf{\Phi}^*$$

$(n \times n)$        $\mathbf{\Lambda} (n \times n)$        $\mathbf{\Phi}^*$   
 $\hat{\theta}_0$        $\hat{\theta}_1$        $\hat{\theta}_{n-1}$   
 Lap eigenvectors/  
 Fourier functions (orthonormal basis)

### Fourier functions



### Spectral graph clustering [1]

$$w * h = \mathcal{F}^{-1}(\mathcal{F}(w) \odot \mathcal{F}(h))$$

## What about graphs?

### Graph Laplacian matrix

- Undirected graphs,  $L$  is:
  - Symmetric ( $L^T = L$ )
  - Positive semi-definite ( $x^T L x \geq 0$  for all  $x \in \mathbb{R}^{|V|}$ )

$\Rightarrow$  eigendecomposable!  $L = \Phi \Lambda \Phi^*$ ,  $\Phi \Phi^* = I$ ,  $\Phi = [\phi_0, \phi_1, \dots, \phi_{n-1}]$

#### Eigen-decomposition of graph Laplacian

Lap eigenvalues/Spectrum:

$$L = \Phi \Lambda(n \times n) \Phi^*$$

Lap eigenvectors/  
Fourier functions (orthonormal basis)

Unnormalized Laplacian  $L = D - A$

Normalized Laplacian

$$\begin{aligned} D^{-1/2} L D^{-1/2} &= D^{-1/2} (D - A) D^{-1/2} \\ &= D^{-1/2} (D^{1/2} - A D^{-1/2}) \\ &= D^{-1/2} (D^{1/2} - A D^{-1/2}) \\ &= I - D^{-1/2} A D^{-1/2} \end{aligned}$$



# Graph Convolution

- Spectral convolution

$\mathcal{F}(X) = \Phi^* X$ : fourier transform

$\odot$  : Pointwise product

$$\hat{w} = \begin{bmatrix} \hat{w}(\lambda_0) \\ \vdots \\ \hat{w}(\lambda_{n-1}) \end{bmatrix}$$

$(n \times 1)$

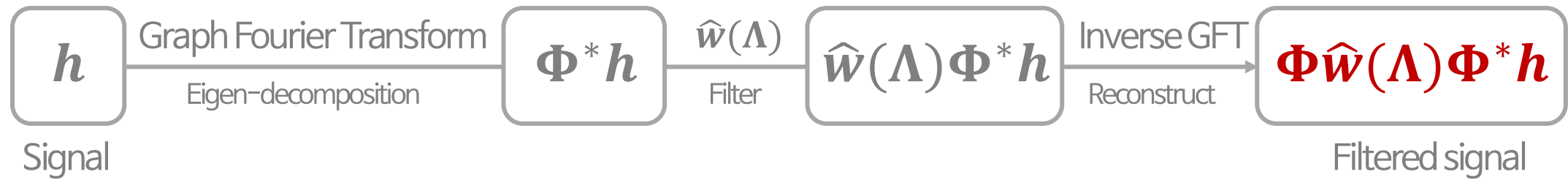
$$\hat{w}(\Lambda) = \text{diag}(\hat{w}) = \begin{bmatrix} \hat{w}(\lambda_0) & \dots & 0 \\ \vdots & \ddots & \vdots \\ 0 & \dots & \hat{w}(\lambda_{n-1}) \end{bmatrix}$$

$(n \times n)$

$$\begin{aligned}
 & \text{filter/kernel } \mathbf{w} * \text{signal } h \text{ on graph} = \mathcal{F}^{-1}(\mathcal{F}(\mathbf{w}) \odot \mathcal{F}(h)) \text{ Graph Fourier transform} \\
 & \mathbf{w} * \mathbf{h} = \mathcal{F}^{-1}(\mathcal{F}(\mathbf{w}) \odot \mathcal{F}(h)) \\
 & \mathbf{w} \quad \mathbf{h} \quad \mathbf{\Phi} \quad \mathbf{\Phi}^* \mathbf{w} = \hat{\mathbf{w}} \quad \mathbf{\Phi}^* \mathbf{h} \\
 & (n \times n) \quad (n \times n) \quad (n \times 1) \quad (n \times 1) \quad (n \times n) \quad (n \times 1) \\
 & \text{learning parameters/filter} \\
 & = \mathbf{\Phi}(\hat{\mathbf{w}} \odot \mathbf{\Phi}^* \mathbf{h}) \\
 & (n \times n) \quad (n \times 1) \quad (n \times 1) \\
 & = \mathbf{\Phi} \hat{\mathbf{w}}(\Lambda) \mathbf{\Phi}^* \mathbf{h} \\
 & (n \times n) \quad (n \times n) \quad (n \times 1)
 \end{aligned}$$

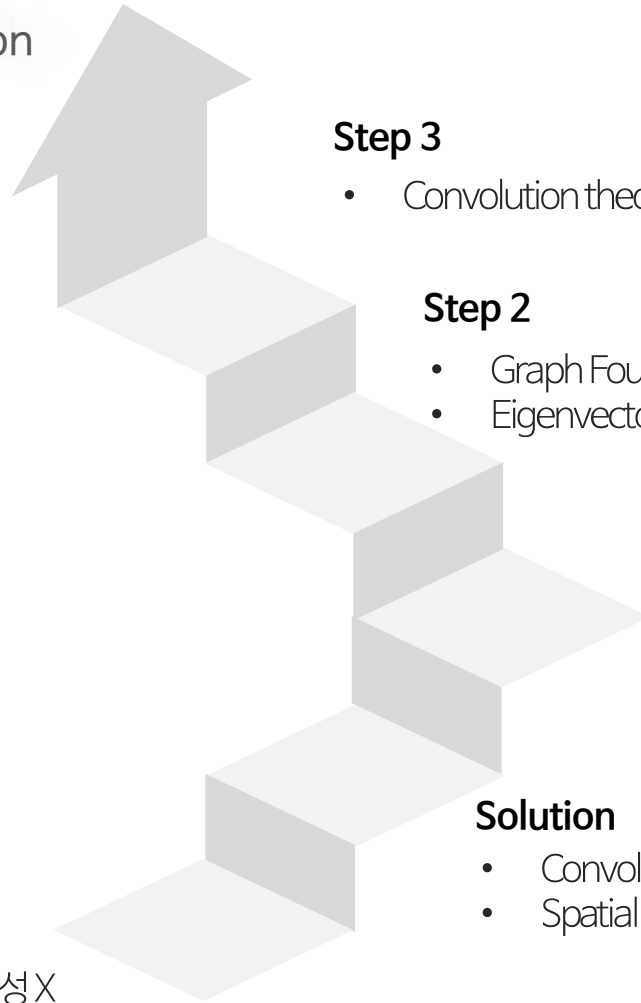
# Graph Convolution

- Spectral convolution



# Summary

## Graph Convolution



### Step 3

- Convolution theorem on graph signal (spectral graph convolution)

### Step 2

- Graph Fourier transform
- Eigenvector of Laplacian matrix = Graph Fourier basis

### Step 1

- Fourier transform
- Eigenvector of circulant matrix = Fourier basis

### Solution

- Convolution theorem
- Spatial domain이 아닌 spectral domain에서 convolution 수행

### Problem

- Graph data는 grid 형태로 구성 X
- 따라서, Convolution(template matching) 연산 X

# Spectral Graph Convolution Networks

# Spectral Graph Convolution Networks

Spectral filtering

Spectral/Spatial filtering

Spatial filtering

Published as a conference paper at ICLR 2017

## Spectral Networks and Deep Locally Connected Networks on Graphs

**Joan Bruna**  
New York University  
bruna@cims.nyu.edu

**Wojciech Zaremba**  
New York University  
woj.zaremba@gmail.com

**Arthur Szlam**  
The City College of New York  
aszlam@ccny.cuny.edu

**Yann LeCun**  
New York University  
yann@cs.nyu.edu

### Abstract

Convolutional Neural Networks are extremely efficient architectures in image and audio recognition tasks, thanks to their ability to exploit the local translational invariance of signal classes over their domain. In this paper we consider possible generalizations of CNNs to signals defined on more general domains without the action of a translation group. In particular, we propose two constructions, one based upon a hierarchical clustering of the domain, and another based on the spectrum of the graph Laplacian. We show through experiments that for low-dimensional graphs it is possible to learn convolutional layers with a number of parameters independent of the input size, resulting in efficient deep architectures.

## Convolutional Neural Networks on Graphs with Fast Localized Spectral Filtering

**Michaël Defferrard**   **Xavier Bresson**   **Pierre Vandergheynst**  
EPFL, Lausanne, Switzerland  
{michael.defferrard,xavier.bresson,pierre.vandergheynst}@epfl.ch

### Abstract

In this work, we are interested in generalizing convolutional neural networks (CNNs) from low-dimensional regular grids, where image, video and speech are represented, to high-dimensional irregular domains, such as social networks, brain connectomes or words' embedding, represented by graphs. We present a formulation of CNNs in the context of spectral graph theory, which provides the necessary mathematical background and efficient numerical schemes to design fast localized convolutional filters on graphs. Importantly, the proposed technique offers the same linear computational complexity and constant learning complexity as classical CNNs, while being universal to any graph structure. Experiments on MNIST and 20NEWS demonstrate the ability of this novel deep learning system to learn local, stationary, and compositional features on graphs.

## SEMI-SUPERVISED CLASSIFICATION WITH GRAPH CONVOLUTIONAL NETWORKS

**Thomas N. Kipf**  
University of Amsterdam  
T.N.Kipf@uva.nl

**Max Welling**  
University of Amsterdam  
Canadian Institute for Advanced Research (CIFAR)  
M.Welling@uva.nl

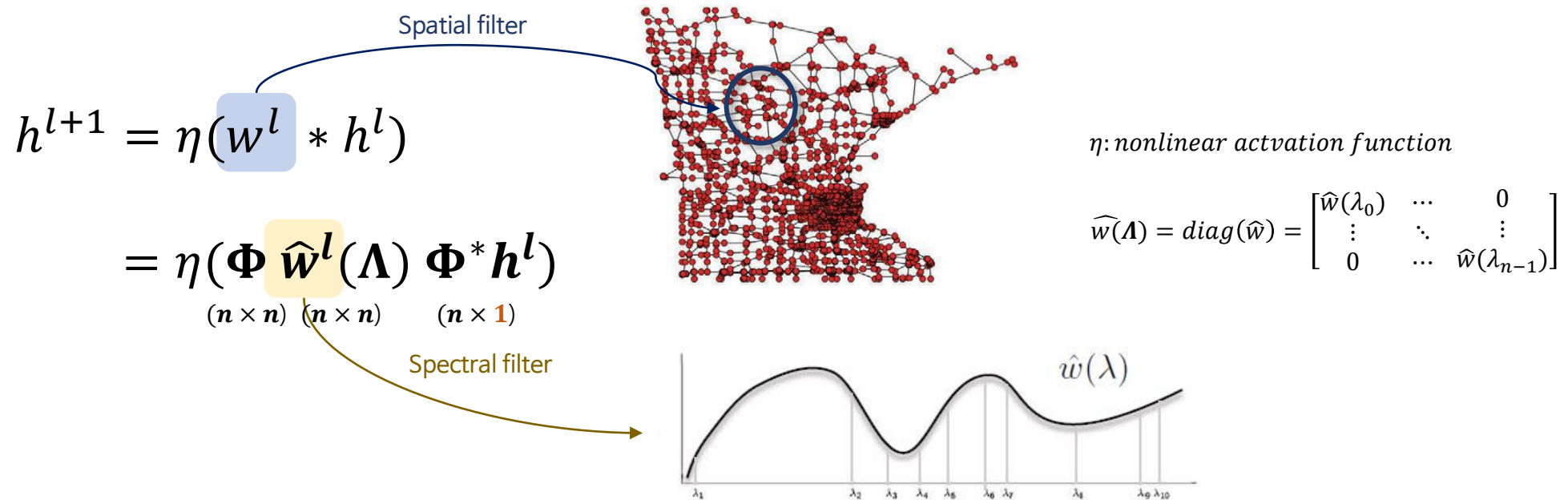
### ABSTRACT

We present a scalable approach for semi-supervised learning on graph-structured data that is based on an efficient variant of convolutional neural networks which operate directly on graphs. We motivate the choice of our convolutional architecture via a localized first-order approximation of spectral graph convolutions. Our model scales linearly in the number of graph edges and learns hidden layer representations that encode both local graph structure and features of nodes. In a number of experiments on citation networks and on a knowledge graph dataset we demonstrate that our approach outperforms related methods by a significant margin.

# Spectral GCN [1]

- Implementation

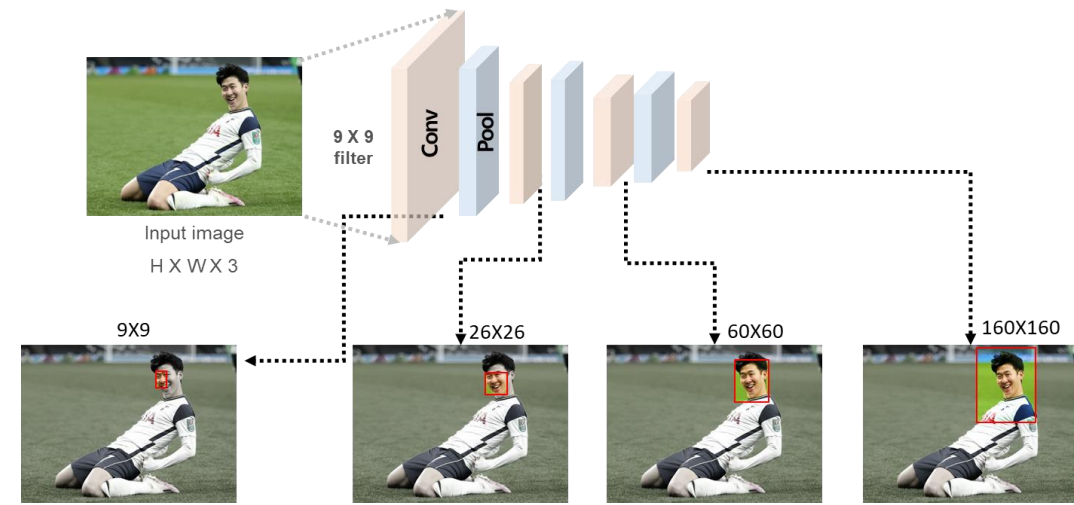
$$w * h = \mathcal{F}^{-1}(\mathcal{F}(w) \odot \mathcal{F}(h))$$



# Spectral GCN [1]

- Limitation:

- 1) No guarantee of spatial localization of filters



Multi-scale feature

$$h^{l+1} = \eta(w^l * h^l)$$

Spatial filter

$$= \eta(\Phi \hat{w}^l(\Lambda) \Phi^* h^l)$$

Spectral filter

$(n \times n)$     $(n \times n)$     $(n \times 1)$

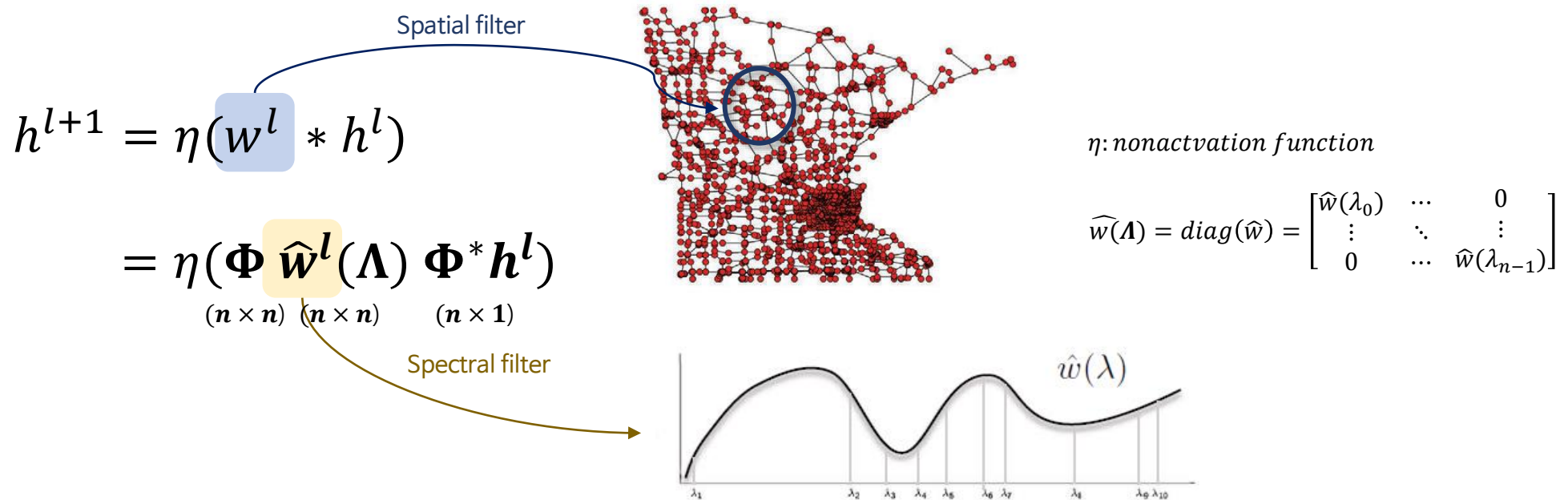
$\eta$ : nonactivation function

$$\hat{w}(\Lambda) = \text{diag}(\hat{w}) = \begin{bmatrix} \hat{w}(\lambda_0) & \dots & 0 \\ \vdots & \ddots & \vdots \\ 0 & \dots & \hat{w}(\lambda_{n-1}) \end{bmatrix}$$

# Spectral GCN [1]

- Limitation:

- 1) No guarantee of spatial localization of filters
- 2) 하나의 layer에서  $\mathcal{O}(n)$  parameters 학습 ( $\hat{w}(\lambda_0), \dots, \hat{w}(\lambda_{n-1})$ )
- 3)  $\mathcal{O}(n^2)$  learning complexity (Fourier transform with full matrix  $\Phi$ )





# ChebNet<sup>[1]</sup>


- Less Computation!
  - $\mathcal{O}(n^2)$  complexity: direct use of Laplacian eigenvectors,  $\Phi(n \times n)$

$$\mathcal{O}(w * h) = \mathcal{O}\left(\underbrace{\Phi \widehat{w}^l(\Lambda) \Phi^*}_{\substack{(n \times n) \\ \text{Full matrix}}} h^l\right) = \mathcal{O}(n^2)$$

# ChebNet<sup>[1]</sup>

- Less Computation!
  - $\mathcal{O}(n^2)$  complexity: direct use of Laplacian eigenvectors,  $\Phi(n \times n)$ 
    - Eigen-decomposition을 하지 않고, 학습할 수 없을까?

$$w * h = \Phi \hat{w}(\Lambda) \Phi^* h$$


$$\hat{w}(\Lambda) = \sum_{k=0}^{K-1} \theta_k \Lambda^k$$

Polynomial parameterization!

# ChebNet<sup>[1]</sup>

- Less Computation!
  - $\mathcal{O}(n^2)$  complexity: direct use of Laplacian eigenvectors,  $\Phi(n \times n)$ 
    - Eigen-decomposition을 하지 않고, 학습할 수 없을까?

$$\begin{aligned}w * h &= \Phi \hat{w}(\Lambda) \Phi^* h \\ &= \Phi \left( \sum_{k=0}^{K-1} \theta_k \Lambda^k \right) \Phi^* h \\ &= \sum_{k=0}^{K-1} \theta_k \Phi \Lambda^k \Phi^* h \\ &= \sum_{k=0}^{K-1} \theta_k L^k h\end{aligned}$$

**No eigen-decomposition!**

$$L = \Phi \Lambda \Phi^*$$

$$L^2 = \Phi \Lambda \Phi^* \Phi \Lambda \Phi^* = \Phi \Lambda \Lambda \Phi^* = \Phi \Lambda^2 \Phi^*$$

$$L^k = \Phi \Lambda^k \Phi^* \quad \begin{array}{l} \Phi: \text{Eigenvectors of } L \\ \text{(orthonormal b.c. } L \text{ is symmetric PSD)} \end{array}$$

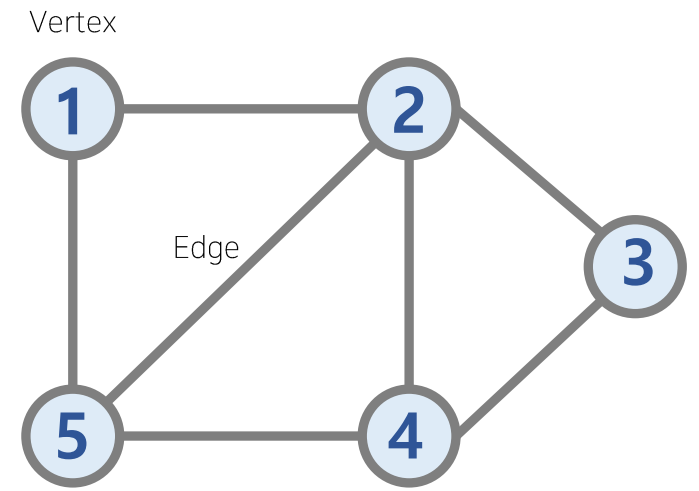
$\theta_k: \mathcal{O}(1)$  trainable parameters per layer

$\mathcal{O}(\text{Edge} \cdot K \text{ times}) = \mathcal{O}(n)$  for sparse (real - world) graphs

# ChebNet<sup>[1]</sup>

## Localization

- Kth-order polynomials filter는 정확히 k-hop만큼 localize 한다!
- Spectral domain이 아닌 Spatial domain! (no eigen-decomposition of Laplacian)



$K=3$

$$\sum_{k=0}^{K-1} \theta_k L^k h = \theta_0 * \begin{bmatrix} h^{(1)} \\ \vdots \\ h^{(5)} \end{bmatrix} + \theta_1 * \begin{bmatrix} 2 & -1 & 0 & 0 & -1 \\ -1 & 4 & -1 & -1 & -1 \\ 0 & -1 & 2 & -1 & 0 \\ 0 & -1 & -1 & 3 & -1 \\ -1 & -1 & 0 & -1 & 3 \end{bmatrix} \begin{bmatrix} h^{(1)} \\ \vdots \\ h^{(5)} \end{bmatrix} + \theta_2 * \begin{bmatrix} 6 & -5 & 1 & 2 & -4 \\ -5 & 20 & -5 & -5 & -5 \\ 1 & -5 & 6 & -4 & 2 \\ 2 & -5 & -4 & 12 & -5 \\ -4 & -5 & 2 & -5 & 12 \end{bmatrix} \begin{bmatrix} h^{(1)} \\ \vdots \\ h^{(5)} \end{bmatrix}$$

1 - hop neighbors

2	-1	0	0	-1
-1	4	-1	-1	-1
0	-1	2	-1	0
0	-1	-1	3	-1
-1	-1	0	-1	3

$$\begin{bmatrix} h^{(1)} \\ \vdots \\ h^{(5)} \end{bmatrix} + \theta_2 * \begin{bmatrix} 6 & -5 & 1 & 2 & -4 \\ -5 & 20 & -5 & -5 & -5 \\ 1 & -5 & 6 & -4 & 2 \\ 2 & -5 & -4 & 12 & -5 \\ -4 & -5 & 2 & -5 & 12 \end{bmatrix} \begin{bmatrix} h^{(1)} \\ \vdots \\ h^{(5)} \end{bmatrix}$$

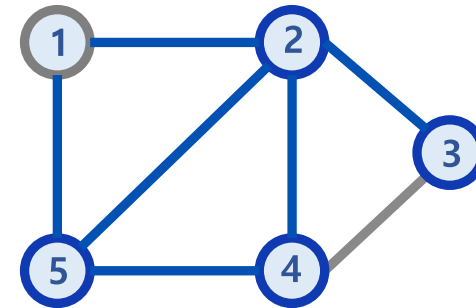
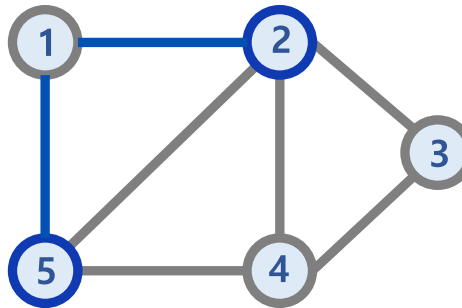
2 - hop neighbors

6	-5	1	2	-4
-5	20	-5	-5	-5
1	-5	6	-4	2
2	-5	-4	12	-5
-4	-5	2	-5	12

$$\begin{bmatrix} h^{(1)} \\ \vdots \\ h^{(5)} \end{bmatrix}$$

$$w * h = \Phi \widehat{w}(\Lambda) \Phi^* h$$

$$\widehat{w}(\Lambda) = \text{diag}(\widehat{w}) = \begin{bmatrix} \widehat{w}(\lambda_0) & \dots & 0 \\ \vdots & \ddots & \vdots \\ 0 & \dots & \widehat{w}(\lambda_{n-1}) \end{bmatrix}$$



# ChebNet<sup>[1]</sup>

## ▪ Chebyshev expansion

- Monomials basis are unstable under coefficients perturbation (최적화하기 어려움)  
→ Chebyshev polynomials for recursive (재귀) formulation!

$$\sum_{k=0}^{K-1} \theta_k x^k = \theta_0 + \theta_1 x + \theta_2 x^2 + \theta_3 x^3 + \dots$$

High-order polynomial has non-orthogonal basis  $1, x, x^2, x^3, \dots$

Unstable under perturbation of coefficients

Chebyshev polynomials  
for recursive formulation

$$T_0(x) = 1 \quad T_1(x) = x \quad T_k(x) = 2xT_{k-1}(x) - T_{k-2}(x)$$

$-1 \leq T_k(x) \leq 1$  for  $x \in [-1, 1]$

$$\sum_{k=0}^{K-1} \theta_k T_k(x) = \theta_0 + \theta_1 x + \theta_2 T_2(x) + \theta_3 T_3(x) + \dots$$

Chebyshev polynomials  $\{T_k(x)\}$ : orthogonal basis

**Stable** under coefficients perturbation

# ChebNet<sup>[1]</sup>

## ▪ Chebyshev expansion

- Monomials basis are unstable under coefficients perturbation (최적화하기 어려움)  
→ Chebyshev polynomials for recursive (재귀) formulation!

Chebyshev polynomials for recursive formulation:

$$T_0(x) = 1 \quad T_1(x) = x \quad T_k(x) = 2xT_{k-1}(x) - T_{k-2}(x)$$

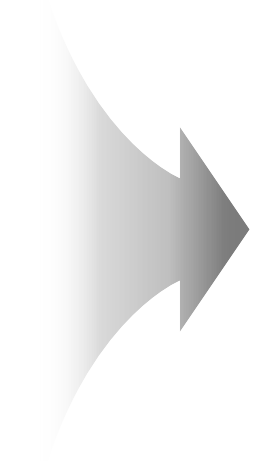
$$\sum_{k=0}^{K-1} \theta_k T_k(x) = \theta_0 + \theta_1 x + \theta_2 T_2(x) + \theta_3 T_3(x) + \dots$$

$-1 \leq T_k(x) \leq 1$  for  $x \in [-1,1]$

Chebyshev polynomials  $\{T_k(x)\}$ : orthogonal basis

$$w * h = \Phi \hat{w}(\Lambda) \Phi^* h = \sum_{k=0}^{K-1} \theta_k L^k h$$

$L^0, L^1, L^2, L^3, \dots$  High-order polynomial has non-orthogonal basis



$$\sum_{k=0}^{K-1} \theta_k T_k(\tilde{L}) h$$

$-1 \leq T_k(\tilde{L}) \leq 1$  for  $\tilde{L} \in [-1,1]$

Eigenvalues of  $L \in [0, \lambda_{max}]$

$$\tilde{L} = \frac{2L}{\lambda_{max}} - I \text{ (rescaled } L)$$

## ChebNet<sup>[1]</sup>

- Implementation

Spectral GCN

$$\begin{aligned}h^{l+1} &= \eta(w^l * h^l) \\ &= \eta(\Phi \hat{w}^l(\Lambda) \Phi^* h^l)\end{aligned}$$

$$\begin{aligned}h^{l+1} &= \eta(w^l * h^l) \\ &= \eta(\hat{w}^l(\tilde{L}) h^l) \\ &= \eta\left(\sum_{k=0}^{K-1} w_k^l T_k(\tilde{L}) h^l\right)\end{aligned}$$

$$-1 \leq T_k(\tilde{L}) \leq 1 \text{ for } \tilde{L} \in [-1, 1]$$

Eigenvalues of  $L \in [0, \lambda_{max}]$

$$\tilde{L} = \frac{2L}{\lambda_{max}} - I \text{ (rescaled } L)$$

# Simplified ChebNet<sup>[1]</sup> (Vanilla GCNs)

- Vanilla GCNs is a simplification of ChebNets.

Suppose  $K=2$

$$\begin{aligned} h^{l+1} &= \eta(w^l * h^l) = \eta\left(\sum_{k=0}^{K-1} w_k^l T_k(\tilde{L})h^l\right) \\ &= \eta((w_0^l T_0(\tilde{L}) + w_1^l T_1(\tilde{L}))h^l) \\ &= \eta((w_0^l + w_1^l \tilde{L})h^l) \end{aligned}$$

Constrain  $w^l = w_0^l = -w_1^l$      $\lambda_{max}=2$

$$= \eta((w^l - w^l(L - I))h^l) \quad \tilde{L} = L - I$$

$$\begin{aligned} &= \eta(w^l(2I - L)h^l) \\ &= \eta(w^l(I + D^{-\frac{1}{2}}AD^{-\frac{1}{2}})h^l) \end{aligned}$$

$L = I - D^{-\frac{1}{2}}AD^{-\frac{1}{2}}$   
(normalized Laplacian)

$$-1 \leq T_k(\tilde{L}) \leq 1 \text{ for } \tilde{L} \in [-1,1]$$

$$T_0(\tilde{L}) = I$$

Eigenvalues of  $L \in [0, \lambda_{max}]$

$$T_1(\tilde{L}) = \tilde{L}$$

$$\tilde{L} = \frac{2L}{\lambda_{max}} - I \text{ (rescaled } L)$$

$$T_k(\tilde{L}) = 2\tilde{L}T_{k-1}(\tilde{L}) - T_{k-2}(\tilde{L})$$

## Renormalization trick

$$\tilde{A} = A + I, \quad \tilde{D}_{ii} = \sum_j \tilde{A}_{ij}$$

(Add self-loop to graphs)

$$\begin{aligned} &= \eta(w^l(I + D^{-\frac{1}{2}}AD^{-\frac{1}{2}})h^l) \\ &= \eta(w^l(\tilde{D}^{-\frac{1}{2}}\tilde{A}\tilde{D}^{-\frac{1}{2}})h^l) \end{aligned}$$

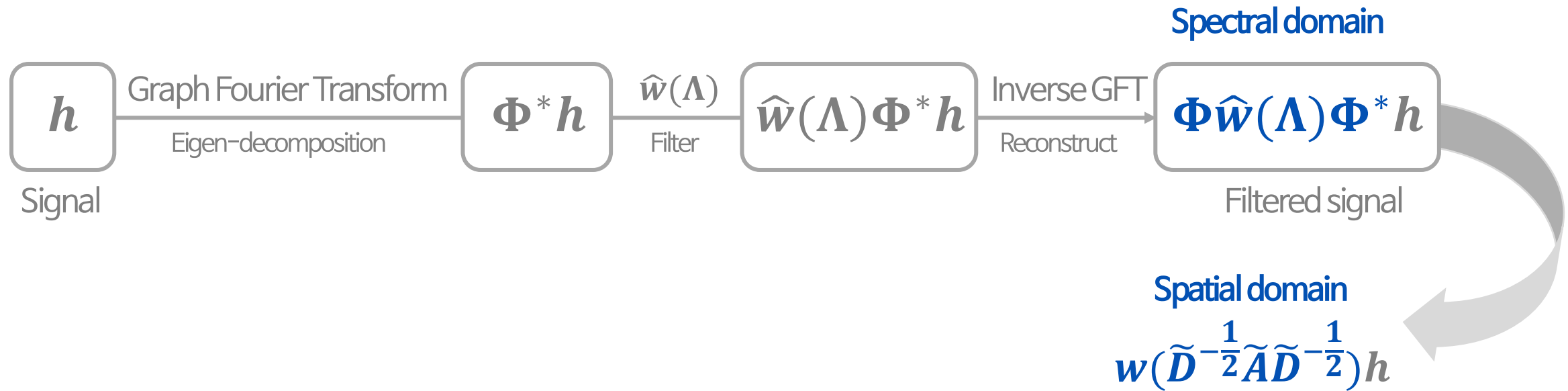
$I + D^{-\frac{1}{2}}AD^{-\frac{1}{2}}$   
↓  
 $\tilde{D}^{-\frac{1}{2}}\tilde{A}\tilde{D}^{-\frac{1}{2}}$

Problem: Operator with largest eigenvalue in  $[0,2]$  may cause divergence



# Graph Convolution

- From Spectral domain to Spatial domain

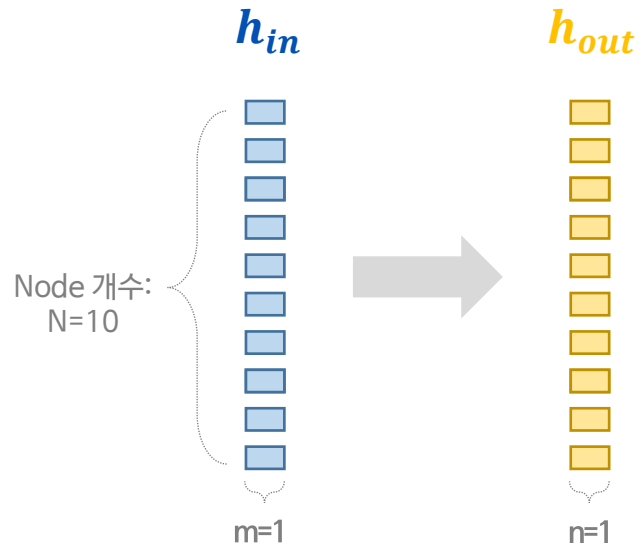


# Simplified ChebNet<sup>[1]</sup> (Vanilla GCNs)

Single channel

$$h_{out} = \eta(\mathbf{w} \underbrace{(\tilde{\mathbf{D}}^{-\frac{1}{2}} \tilde{\mathbf{A}} \tilde{\mathbf{D}}^{-\frac{1}{2}})}_{\text{고정된 값}} h_{in})$$

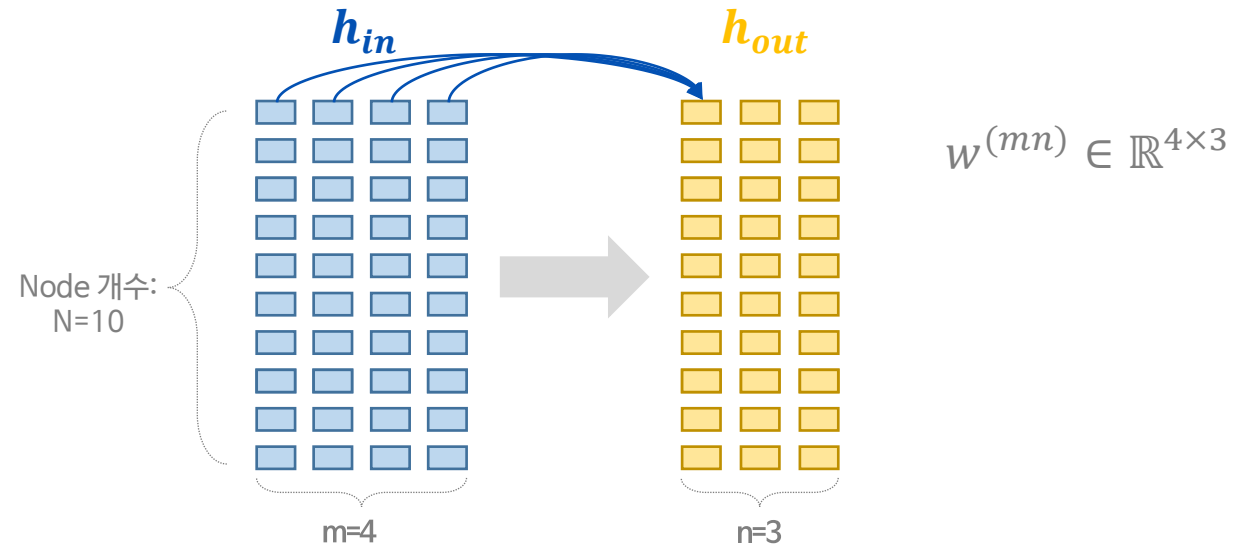
(10 × 1)                      (10 × 10)    (10 × 1)



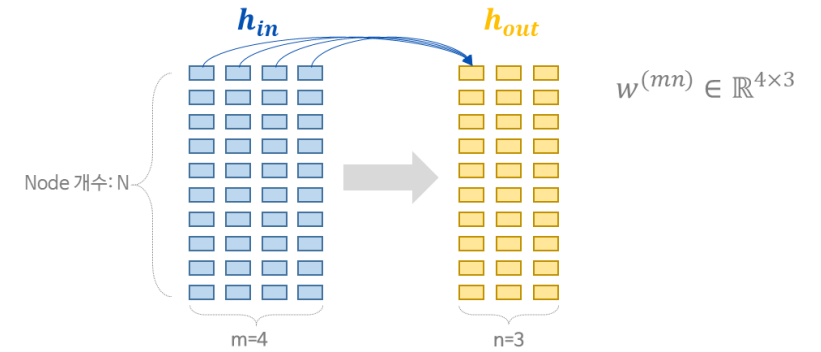
Multiple channel

$$h_{out} = \eta(\mathbf{w}^{(mn)} \underbrace{(\tilde{\mathbf{D}}^{-\frac{1}{2}} \tilde{\mathbf{A}} \tilde{\mathbf{D}}^{-\frac{1}{2}})}_{\text{고정된 값}} h_{in}^m)$$

(10 × 3)                      (4 × 3)                      (10 × 10)    (10 × 4)



# Simplified ChebNet<sup>[1]</sup> (Vanilla GCNs)



Multiple channel

$$\begin{matrix}
 h_{out} & = & \eta & (w^{(mn)} & (\tilde{D}^{-\frac{1}{2}} \tilde{A} \tilde{D}^{-\frac{1}{2}}) & h_{in}^m) & \longrightarrow & h_{out} & = & \eta & ((\tilde{D}^{-\frac{1}{2}} \tilde{A} \tilde{D}^{-\frac{1}{2}}) h_{in}^m w^{(mn)}) \\
 (N \times n) & & & (m \times n) & (N \times N) & (N \times m) & & (N \times n) & & & (N \times N) & (N \times m) & (m \times n)
 \end{matrix}$$

2-layered neural network structure

Renormalization trick:  $\hat{A} = \tilde{D}^{-\frac{1}{2}} \tilde{A} \tilde{D}^{-\frac{1}{2}}$ ,  $\tilde{A} = (A + I_N)$

$$\mathbf{Z} = \mathbf{f}(\mathbf{X}, \mathbf{A}) = \mathbf{softmax}(\hat{\mathbf{A}} \mathbf{Relu}(\hat{\mathbf{A}} \mathbf{X} \mathbf{W}^{(0)}) \mathbf{W}^{(1)})$$

# Summary of Spectral GCN

## Spectral GCN(2014)

NN기반 Spectral graph-based 최초의 방법론  
Filter를 학습 가능한 파라미터로 대체

## ChebNet(2016)

Filter에 Chebyshev expansion을 적용해 학습  
해야 할 파라미터와 계산 복잡도 감소  
Eigen-decomposition 생략

## Simplified ChebNet(2017)

ChebyNet을 간소화하여 2-hop neighbors 고려  
안정적인 학습을 위해 Self-loop 추가한 Renormalization trick을 제안

...

## Spectral filtering

- 1) Spectral Graph CNN (Bruna et al. ICLR 2014)
- 2) Spline GCN (Henaff et al. arXiv 2015)
- 3) ChebNet(Defferrard et al. NIPS 2016)
- 4) Simplified ChebNet(Kipf & Welling, ICLR 2017)

## Spatial filtering

- 1) Simplified ChebNet (Kipf & Welling, ICLR 2017)
- 2) GraphSage (Hamilton et al. NIPS 2017)
- 3) MPNN (Glimmer et al. ICML 2017)
- 4) GAT (Veličković et al. ICLR 2018)

# Conclusion

## Chapter 1

- Graph Neural Networks
- Graph structure
- Graph data

### Graph Convolution

#### Problem

- Graph data는 grid 형태로 구성 X
- 따라서, Convolution(template matching) 연산 X

#### Solution

- Convolution theorem
- Spatial domain이 아닌 spectral domain에서 convolution 수행

#### Step 1

- Fourier transform
- Eigenvector of circulant matrix = Fourier basis

#### Step 2

- Graph Fourier transform
- Eigenvector of Laplacian matrix = Graph Fourier basis

#### Step 3

- Convolution theorem on graph signal (spectral graph convolution)

## Chapter 2

- Convolution theorem
- Graph Fourier transform
- Spectral Graph Convolution

## Chapter 3

- Spectral Graph CNN (Bruna et al. ICLR 2014)
- ChebNet (Defferrard et al. NIPS 2016)
- Simplified ChebNet (Kipf & Welling, ICLR 2017)

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...



“Graphs are the most important discrete models in the world!”  
G. Strang (MIT)

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[http://yunshengb.com/wp-content/uploads/2017/10/10202017\\_GC\\_N\\_Presentation-1.pdf](http://yunshengb.com/wp-content/uploads/2017/10/10202017_GC_N_Presentation-1.pdf) (UCLA ML Seminar Fall 2017, Yunsheng Bai)

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Thank you

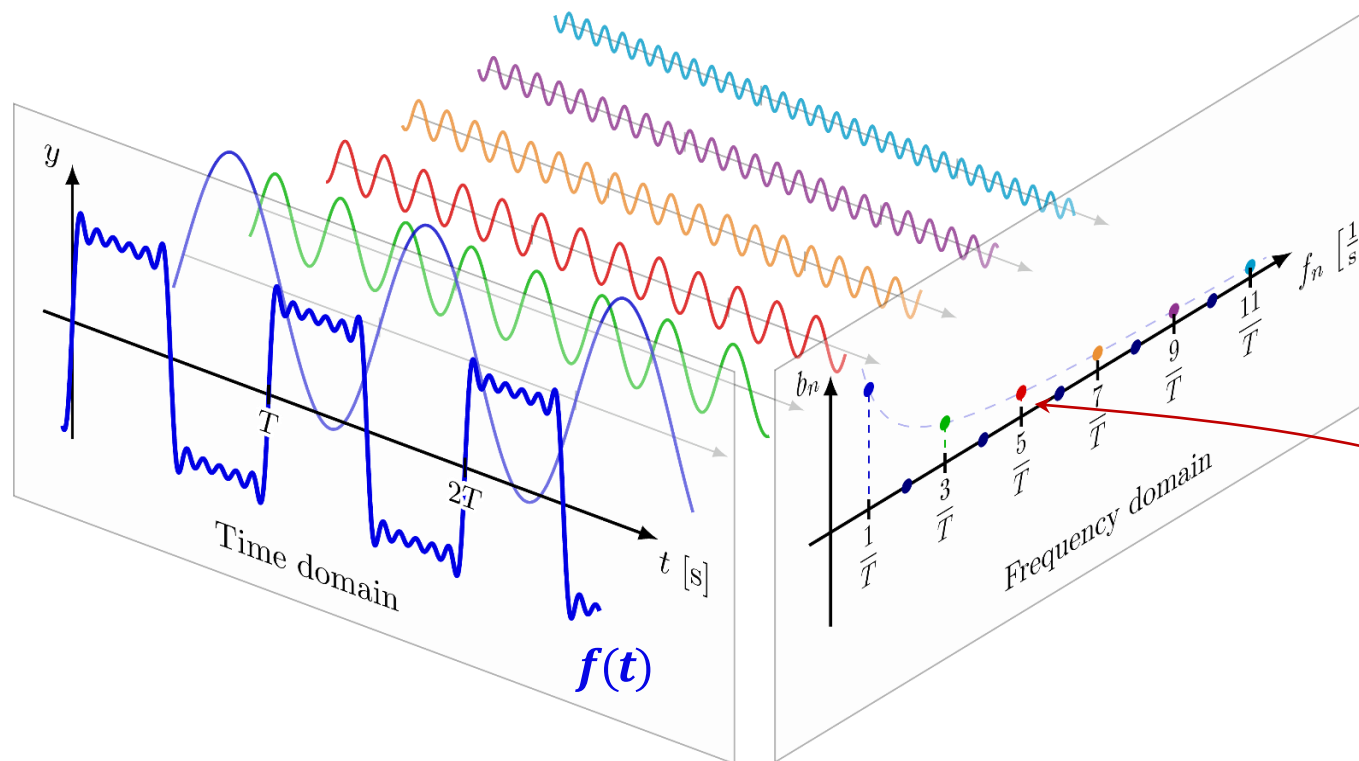


# How to define Fourier transforms for graphs?

# How to define Fourier transforms for graphs?

- Fourier transform

- 임의의 입력 신호(signal)를 다양한 주파수(frequency)를 갖는 주기함수들의 합으로 분해하여 표현
- 푸리에 변환에 사용하는 주기함수는 sin, cos 삼각함수
- 푸리에 변환은 고주파부터 저주파까지 다양한 주파수까지 다양한 주파수 대역의 sin, cos 삼각함수들로 원본 신호를 분해하는 것



Fourier transform

$$\hat{f}(\xi) = \int_{\mathbb{R}} f(t) e^{-2\pi i \xi t} dt$$

Inverse Fourier transform

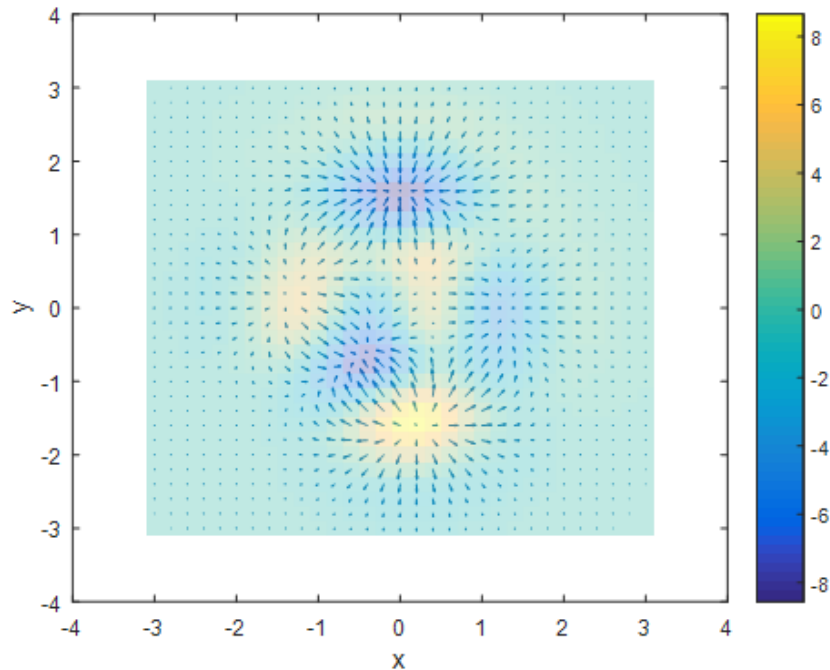
$$f(x) = \int_{\mathbb{R}} \hat{f}(\xi) e^{2\pi i \xi t} d\xi$$

Frequency

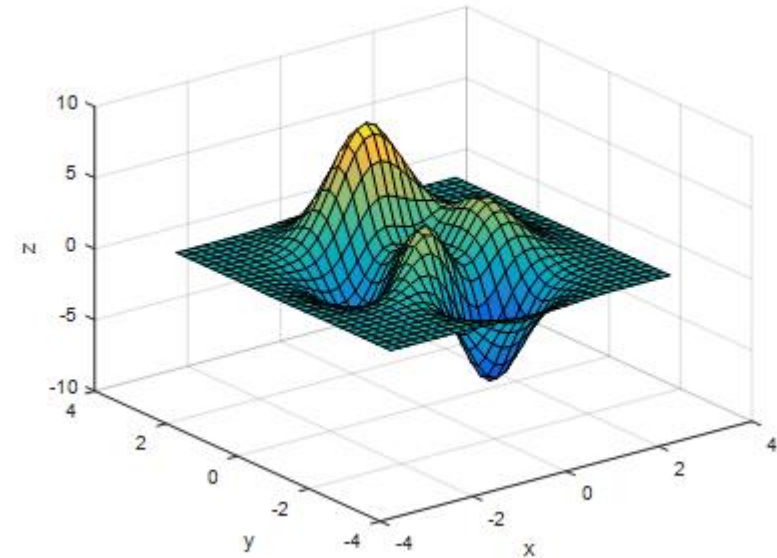
# How to define Fourier transforms for graphs?

- Laplace operator
  - 벡터 기울기의 발산(divergence)을 뜻하며, 함수의 높고 낮음을 표시

$$\Delta f = \nabla \cdot \nabla f = \nabla^2 f$$



Divergence



Scalar 함수

How to define Fourier transforms for graphs?

$$f(x) = \int_{\mathbb{R}} \hat{f}(\xi) \overset{\text{Frequency}}{e^{2\pi i \xi t}} d\xi$$

## Complex Exponentials form an Orthonormal basis

$$e^{i\frac{2\pi k}{N}n} = \cos\left(\frac{2\pi k}{N}n\right) + i * \sin\left(\frac{2\pi k}{N}n\right)$$

$$N = 4, k = 0, e_0 = 1, n = 4: [1, 1, 1, 1]$$

$$N = 4, k = 1, e_1 = \cos\left(\frac{\pi}{2}n\right) + i * \sin\left(\frac{\pi}{2}n\right), n = 4: [1, i, -1, -i]$$

$$N = 4, k = 2, e_2 = \cos(\pi n) + i * \sin(\pi n), n = 4: [1, -1, 1, -1]$$

$$N = 4, k = 3, e_3 = \cos\left(\frac{3\pi}{2}n\right) + i * \sin\left(\frac{3\pi}{2}n\right), n = 4: [1, -i, -1, i]$$

N=4 means any signal  $x = [x_0, x_1, x_2, x_3]$  can be expanded as a sum of these 4 bases scaled,  
i.e  $x = x_0 e_0 + x_1 e_1 + x_2 e_2 + x_3 e_3$

How to define Fourier transforms for graphs?

$$f(x) = \int_{\mathbb{R}} \hat{f}(\xi) \overset{\text{Frequency}}{e^{2\pi i \xi t}} d\xi$$

Complex Exponentials form an Orthonormal basis

$$\text{Check: } \langle e_0, e_1 \rangle = [1, 1, 1, 1] * [1, i, -1, -i]^T = 1 + i - 1 - i = 0$$

$$\text{Check: } \langle e_2, e_3 \rangle = [1, -1, 1, -1] * [1, -i, -1, i]^T = 1 + i - 1 - i = 0$$

$$\langle e^{i\frac{2\pi k_1}{N}n}, e^{i\frac{2\pi k_2}{N}n} \rangle = 0 \text{ when } k_1 \neq k_2 \text{ and } \left| e^{i\frac{2\pi k}{N}n} \right| = 1 \forall k \in \mathbb{Z}$$

$\rightarrow \left\{ e^{i\frac{2\pi k}{N}n} \right\}$  forms an orthonormal basis

# How to define Fourier transforms for graphs?

- 1) Essentially, find **a set of Fourier bases so that a graph signal can be decomposed**
- 2) Do not want to use complex exponentials
  - Complex exponentials involve complex numbers and do NOT involve the link structure of the graph
- 3) How to find **a set of vectors which are orthonormal to each other and related to the graph structure?**

# How to define Fourier transforms for graphs?

## Complex Exponentials are eigenfunctions

$$\Delta(e^{2\pi i \xi t}) = \frac{\partial^2}{\partial t^2} \boxed{e^{2\pi i \xi t}} = \boxed{-(2\pi \xi)^2} \boxed{e^{2\pi i \xi t}}$$

Eigenfunction                  Eigenvalue

(연산자) X (함수) = (상수) X (함수)

$$Af = \lambda f$$

Eigenfunction (고유함수)                  Eigenvalue (고유값)

$e^{2\pi i \xi t}$  (complex exponentials): 1차원 Laplacian 연산의 eigenfunction

“Fourier transform은 Laplacian operator  $\Delta$ 의 eigenfunction들의 합을 분해하는 변환”

Frequency 성분

# How to define Fourier transforms for graphs?

The classical Fourier transform is the expansion of a function  $f$  in terms of the complex exponentials, which are the eigenfunctions of the **one-dimensional Laplace operator**

$$x_n = \frac{1}{N} \sum_{k=0}^{N-1} X_k e^{i\frac{2\pi k}{N}n}$$

Analogously, we can define the graph Fourier transform of a function  $f$  on the vertices of  $G$  as the expansion of  $f$  in terms of the eigenvectors of the **graph Laplacian**

$$x_n = \frac{1}{N} \sum_{k=0}^{N-1} X_k e^{i\frac{2\pi k}{N}n}$$

Eigenfunctions of the graph Laplacian matrix



How to define Fourier transforms for graphs?

$$\Delta(e^{2\pi i \xi t}) = \frac{\partial^2}{\partial t^2} e^{2\pi i \xi t} = -(2\pi \xi)^2 e^{2\pi i \xi t}$$

Eigenfunction      Eigenvalue

“Fourier transform은 Laplacian operator  $\Delta$ 의 eigenfunctions의 합을 분해하는 변환”



“Graph Fourier transform은 graph Laplacian의 eigenvectors의 합을 분해하는 변환”

# How to define Fourier transforms for graphs?

## Are Laplacian Eigenvectors Orthonormal?

Check:

$$\text{eig}\left(\begin{pmatrix} 2 & -1 & 0 & 0 & -1 & 0 \\ -1 & 3 & -1 & 0 & -1 & 0 \\ 0 & -1 & 2 & -1 & 0 & 0 \\ 0 & 0 & -1 & 3 & -1 & -1 \\ -1 & -1 & 0 & -1 & 3 & 0 \\ 0 & 0 & 0 & -1 & 0 & 1 \end{pmatrix}\right) = \begin{matrix} -0.4082 & -0.4149 & -0.5053 & -0.2887 & -0.5670 & 0.0323 \\ -0.4082 & -0.3094 & 0.0403 & -0.2887 & 0.6581 & 0.4685 \\ -0.4082 & -0.0692 & 0.7590 & -0.2887 & -0.2051 & -0.3564 \\ -0.4082 & 0.2209 & 0.2007 & 0.5774 & -0.3084 & 0.5620 \\ -0.4082 & -0.2209 & -0.2007 & 0.5774 & 0.3084 & -0.5620 \\ -0.4082 & 0.7935 & -0.2940 & -0.2887 & 0.1140 & -0.1444 \end{matrix}$$

$$[-0.4082 \quad -0.4082 \quad -0.4082 \quad -0.4082 \quad -0.4082 \quad -0.4082]^*$$

$$[-0.4149 \quad -0.3094 \quad -0.0692 \quad 0.2209 \quad -0.2209 \quad 0.7935]^T =$$

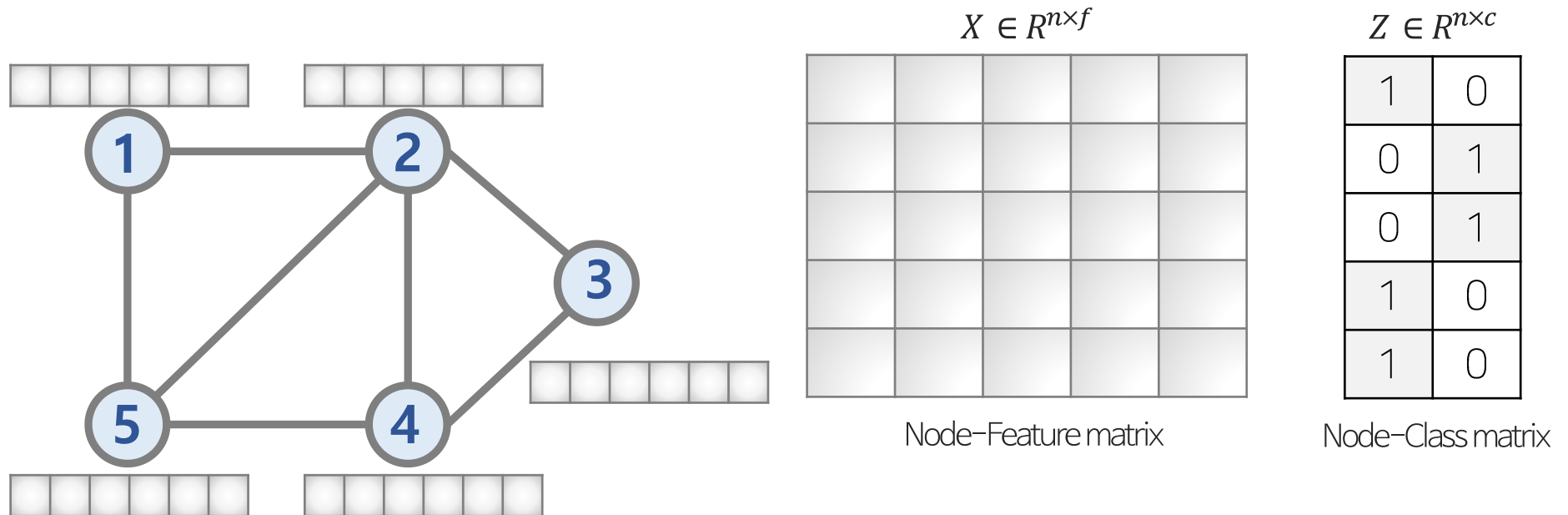
$$9.7145e-17 = 0 \text{ :)}$$

# Simplified ChebNet (Vanilla GCNs)

# Simplified ChebNet<sup>[1]</sup> (Vanilla GCNs)

Input & Output

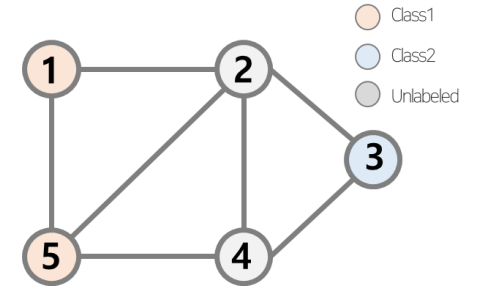
Feature extraction 대상은 node에 대한 정보 → “Node-feature matrix”



# Simplified ChebNet<sup>[1]</sup> (Vanilla GCNs)

Renormalization trick:  $\hat{A} = \tilde{D}^{-\frac{1}{2}} \tilde{A} \tilde{D}^{-\frac{1}{2}}$ ,  $\tilde{A} = (A + I_N)$

Layer 1



Cross entropy Loss:  $L = - \sum_{i \in Y_L} \sum_{c=1}^C Y_{ic} \ln(Z_{ic})$

**$Z = f(X, A) = \text{softmax}(\hat{A} \text{Relu}(\hat{A} X W^{(0)}) W^{(1)})$**

Activation map

2-layered neural network structure

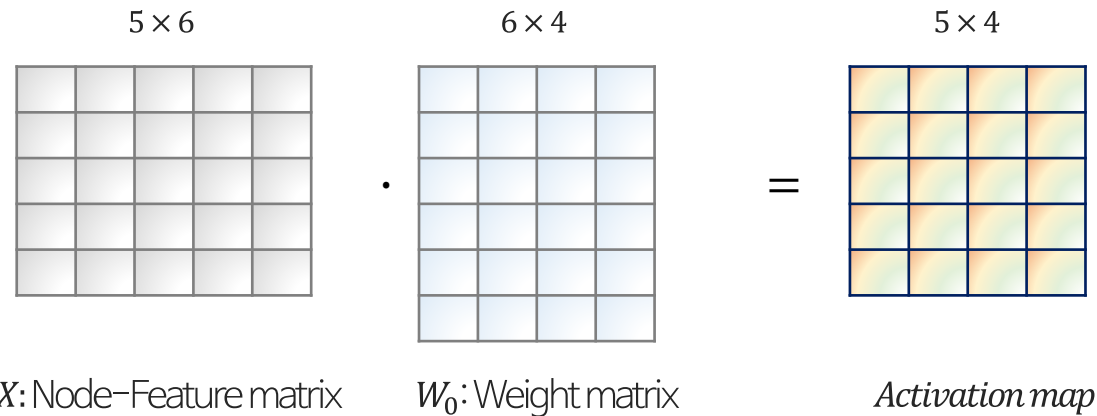
X : Node-feature matrix

A : Adjacency matrix

Z : Output

I : Identity matrix

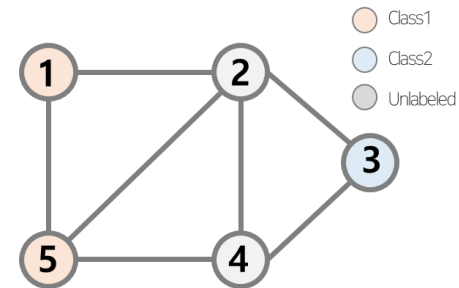
D : Degree matrix



# Simplified ChebNet<sup>[1]</sup> (Vanilla GCNs)

Renormalization trick:  $\hat{A} = \tilde{D}^{-\frac{1}{2}} \tilde{A} \tilde{D}^{-\frac{1}{2}}$ ,  $\tilde{A} = (A + I_N)$

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Activation map

2-layered neural network structure

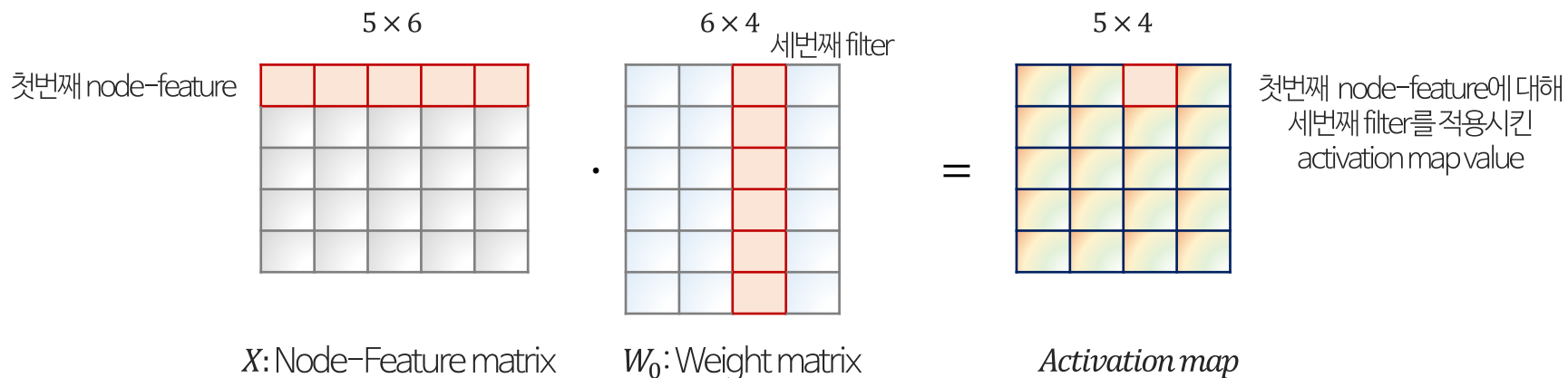
X : Node-feature matrix

A : Adjacency matrix

Z : Output

I : Identity matrix

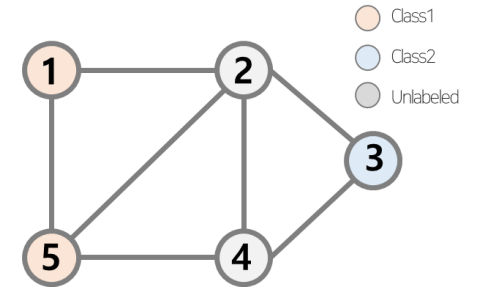
D : Degree matrix



# Simplified ChebNet<sup>[1]</sup> (Vanilla GCNs)

Renormalization trick:  $\hat{A} = \tilde{D}^{-\frac{1}{2}} \tilde{A} \tilde{D}^{-\frac{1}{2}}$ ,  $\tilde{A} = (A + I_N)$

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2-layered neural network structure

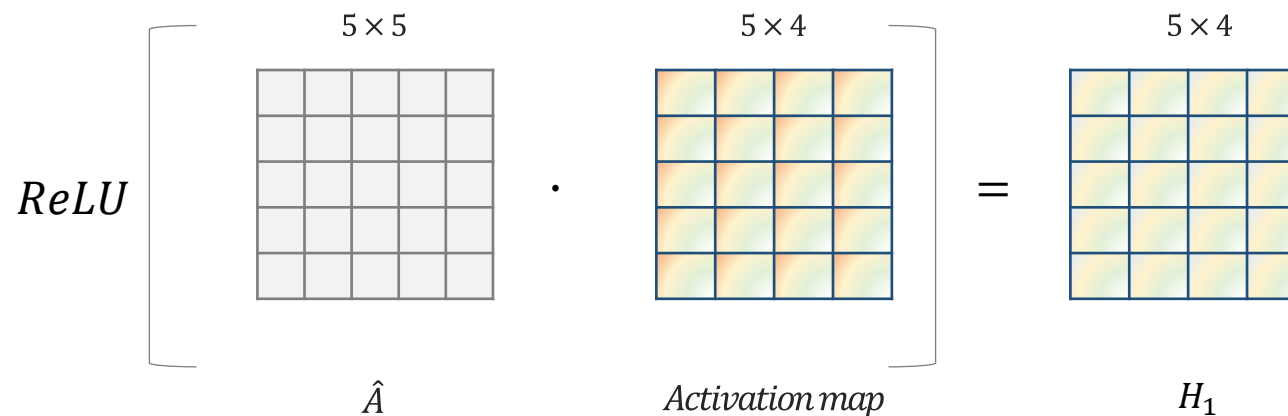
$X$ : Node-feature matrix

$A$ : Adjacency matrix

$Z$ : Output

$I$ : Identity matrix

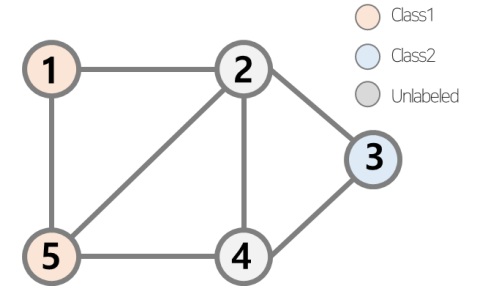
$D$ : Degree matrix



# Simplified ChebNet<sup>[1]</sup> (Vanilla GCNs)

Renormalization trick:  $\hat{A} = \tilde{D}^{-\frac{1}{2}} \tilde{A} \tilde{D}^{-\frac{1}{2}}$ ,  $\tilde{A} = (A + I_N)$

Layer 2



Cross entropy Loss:  $L = - \sum_{i \in V_L} \sum_{c=1}^C Y_{ic} \ln(Z_{ic})$

$$\mathbf{Z} = f(\mathbf{X}, \mathbf{A}) = \mathbf{softmax}(\hat{\mathbf{A}} \mathbf{Relu}(\hat{\mathbf{A}} \mathbf{X} \mathbf{W}^{(0)})) \mathbf{W}^{(1)}$$

2-layered neural network structure

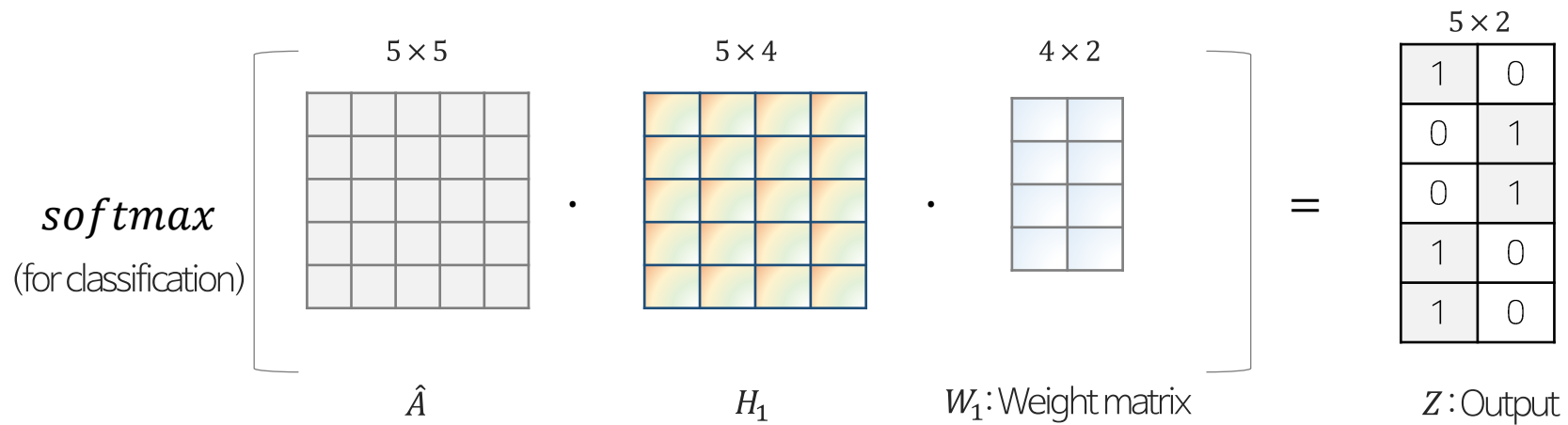
$\mathbf{X}$ : Node-feature matrix

$\mathbf{A}$ : Adjacency matrix

$\mathbf{Z}$ : Output

$\mathbf{I}$ : Identity matrix

$\mathbf{D}$ : Degree matrix





$$\text{Renormalization trick: } \hat{A} = \tilde{D}^{-\frac{1}{2}} \tilde{A} \tilde{D}^{-\frac{1}{2}}, \tilde{A} = (A + I_N)$$

# Simplified ChebNet<sup>[1]</sup> (Vanilla GCNs)

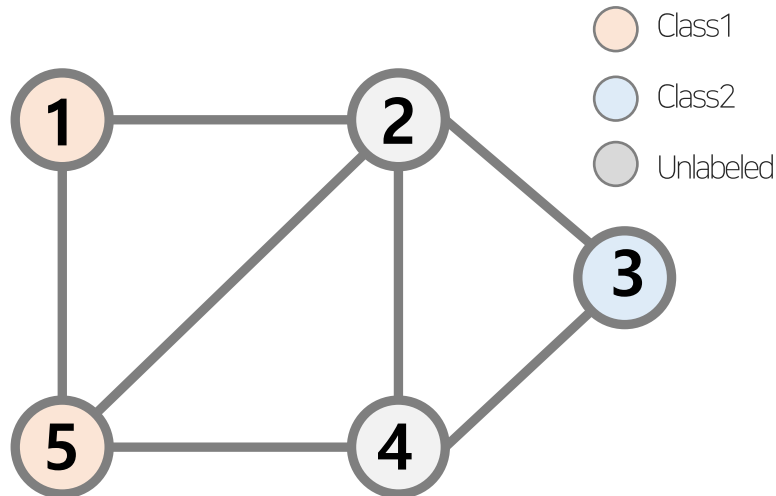
Loss function

$$L = -\sum_{l \in Y_L} \sum_{c=1}^C Y_{lc} \ln(Z_{lc}) \rightarrow \text{“Cross-entropy error over all labeled data”}$$

$$\mathbf{Z} = \mathbf{f}(\mathbf{X}, \mathbf{A}) = \text{softmax}(\hat{\mathbf{A}} \text{Relu}(\hat{\mathbf{A}} \mathbf{X} \mathbf{W}^{(0)})) \mathbf{W}^{(1)}$$

$X$ : Node-feature matrix  
 $A$ : Adjacency matrix  
 $Z$ : Output

2-layered neural network structure



$$Y_L \in R^{n_L \times c}$$

1	0
0	1
1	0

Ground truth

$$Z \in R^{n \times c}$$

1	0
0	1
0	1
1	0
1	0

Output

# Simplified ChebNet<sup>[1]</sup> (Vanilla GCNs)

## Results

### Dataset:

- Citation network: 각 node는 문서, edge는 citation link, labeled rate는 총 node 중 training set에 있는 label이 있는 node의 비율
- NELL: Knowledge graph로 부터 추출된 bipartite graph(이분 그래프), 특정 entity과 그사이의 relation을 node로 표현

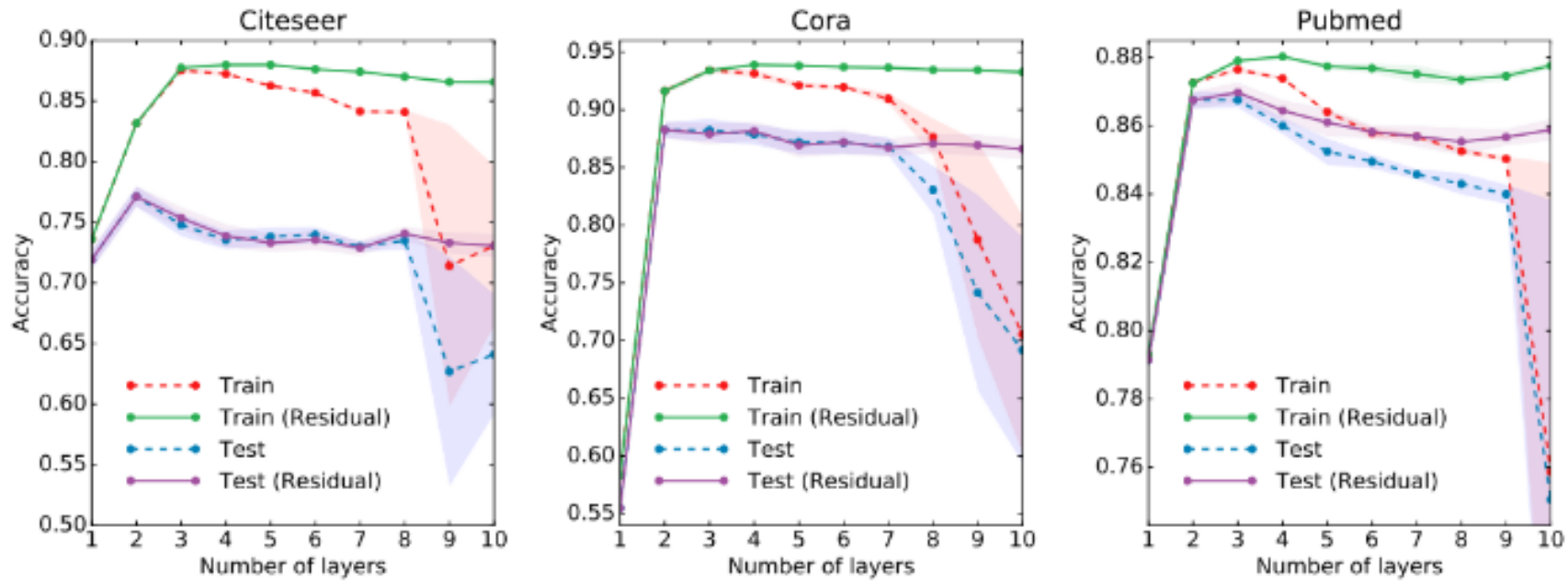
Dataset	Type	Nodes	Edges	Classes	Features	Label rate	Method	Citeseer	Cora	Pubmed	NELL
Citeseer	Citation network	3,327	4,732	6	3,703	0.036	ManiReg [3]	60.1	59.5	70.7	21.8
Cora	Citation network	2,708	5,429	7	1,433	0.052	SemiEmb [28]	59.6	59.0	71.1	26.7
Pubmed	Citation network	19,717	44,338	3	500	0.003	LP [32]	45.3	68.0	63.0	26.5
NELL	Knowledge graph	65,755	266,144	210	5,414	0.001	DeepWalk [22]	43.2	67.2	65.3	58.1
							ICA [18]	69.1	75.1	73.9	23.1
							Planetoid* [29]	64.7 (26s)	75.7 (13s)	77.2 (25s)	61.9 (185s)
							<b>GCN (this paper)</b>	<b>70.3 (7s)</b>	<b>81.5 (4s)</b>	<b>79.0 (38s)</b>	<b>66.0 (48s)</b>
							GCN (rand. splits)	67.9 ± 0.5	80.1 ± 0.5	78.9 ± 0.7	58.4 ± 1.7

# Simplified ChebNet<sup>[1]</sup> (Vanilla GCNs)

## Results

- Optimal number of layers:

- Convolution layer 수를 1-10까지 늘려가며 실험한 결과, 2-3개 layer 사용했을 때 가장 우수한 결과



# Simplified ChebNet<sup>[1]</sup> (Vanilla GCNs)

## ▪ Limitation

- **Memory requirement:**
  - Full-batch gradient descent 방식을 이용하여, dataset 크기가 커질수록 memory 요구량 증가
  - 따라서, mini-batch gradient descent 방법이 필요, K개 layer인 경우 mini-batch에 포함된 노드들의 K번째 이웃 노드들 또한 메모리 저장되어야 하는 점을 고려
- **Node feature만 사용, Edge feature(node relation)을 고려하지 않음**
  - Undirected graph에만 적용 가능