# LAGRANGIAN PROPAGATION GRAPH NEURAL NETWORKS

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December 4, 2020

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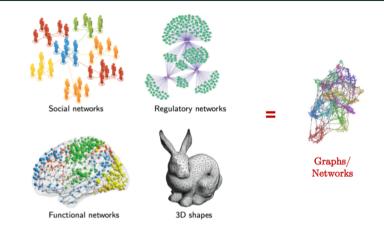
https://sailab.diism.unisi.it

https://mtiezzi.github.io/

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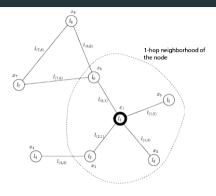


#### LEARNING IN STRUCTURED DOMAINS



• Non-Euclidean (graph or manifold-structured) data such as social networks, molecular graphs and 3D point clouds in computer vision

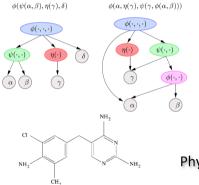
#### **GRAPH STRUCTURED DATA**



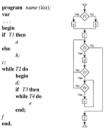
- Graph G = (V, E), where V is a finite set of *nodes* and  $E \subseteq V \times V$  collects the *arcs*
- $l_i$  node *i* features,  $l_{(i,j)}$  arc (i, j) features (both optional)
- Structures allowing to represent relationships
- GOAL Learn a mapping  $f: V \to \mathcal{Y}$  predicting some graph property (at node/graph level)

 $\tau(G)$ 

#### On the truth of logic statements



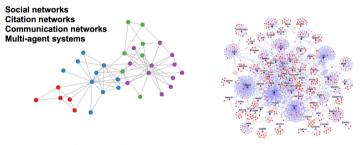
### **Program behavior**



#### Physicochemical behavior

 $\tau(G, n)$ 

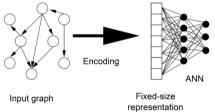
Social nets here we need to make prediction at node level!



Karate club network

#### Protein Interaction Network

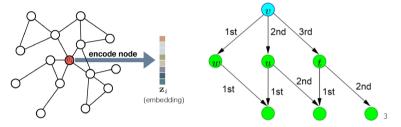
- Traditional machine learning approaches assume to deal with flat data
- Flat representations relying on summary graph statistics, kernel functions, graph traversals procedures etc.
- Pre-processing step, using hand-engineered statistics to extract structural information into simpler encodings



· Limited approaches - loosing useful information, not able to adapt during learning

#### **EMBEDDING A GRAPH**

• Map a graph to a real valued vector<sup>12</sup> – concatenate node features, following an order derived from the connection topology



Not well defined for any category of graph – it holds for Directed Ordered Acyclic Graphs
 (DOAGs), does not hold for generic cyclic graphs

<sup>1</sup>Bryan Perozzi, Rami Al-Rfou, and Steven Skiena. "Deepwalk: Online learning of social representations". In: Proceedings of the 20th ACM SIGKDD international conference on Knowledge discovery and data mining. 2014, pp. 701–710.

<sup>2</sup>Aditya Grover and Jure Leskovec. "node2vec: Scalable feature learning for networks". In: Proceedings of the 22nd ACM SIGKDD international conference on Knowledge discovery and data mining. 2016, pp. 855–864.

<sup>3</sup>Figure credit to William L. Hamilton

The Graph Neural Network Model

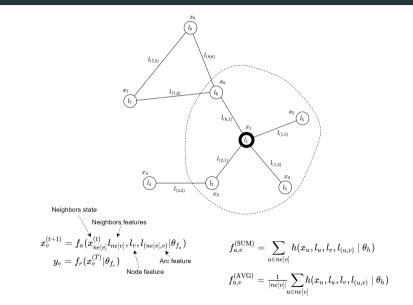
- Introduced by Scarselli et al.4 in 2005
- No need of a preprocessing embedding step
- No limitation on the graph type (more general w.r.t Recursive nets<sup>5</sup>)
- Neural networks exploited to learn how to encode nodes of a graph for a given task
- Take into account information local to each node and the whole graph topology
- The learning process requires, for each epoch, an iterative diffusion mechanism up to convergence to a stable fixed point

<sup>&</sup>lt;sup>4</sup> Franco Scarselli et al. "Graph neural networks for ranking web pages". In: *The 2005 IEEE/WIC/ACM International Conference on Web Intelligence* (WI'05). IEEE. 2005, pp. 666–672.

<sup>&</sup>lt;sup>5</sup> Paolo Frasconi, Marco Gori, and Alessandro Sperduti. "A general framework for adaptive processing of data structures". In: IEEE transactions on Neural Networks 9.5 (1998), pp. 768–786.

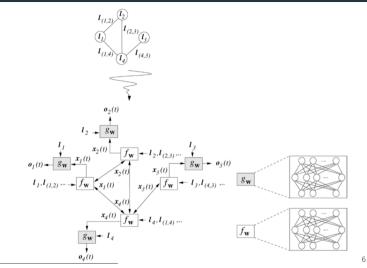
- GNNs apply a two-phase computation on each graph G = (V, E)
- Encoding (aggregate) phase compute a state vector  $x_v$  for each node in V by (iteratively) combining the states of neighboring nodes (i.e. nodes  $u, v \in V$  that are connected by an arc  $(u, v) \in E$ ) exploiting the state transition function  $f_w$
- Output (readout) phase the final latent representations encoded by the states stored in each node are exploited to compute the model output exploiting the output function  $g_w$

#### TRANSITION AND OUTPUT FUNCTIONS



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### **GRAPH ENCODING**



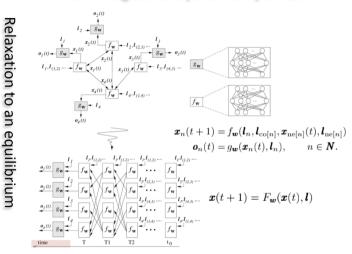
<sup>6</sup>Figure credit to Scarselli et al.

- The recursive application of the state transition function  $f_w()$  on the graph nodes yields a diffusion mechanism, whose range depends on T
- In the original GNN model<sup>7</sup> the convergence procedure is executed until convergence of the state representation, i.e. until  $x_n^{(t)} \simeq x_n^{(t-1)}, v \in V$ .
- Corresponds to the computation of the *fixed point* of  $f_w()$  on the input graph.
- To guarantee the convergence of this phase, the transition function is required to be a contraction map Banach Fixed Point Theorem

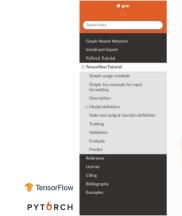
<sup>&</sup>lt;sup>7</sup> Franco Scarselli et al. "The graph neural network model". In: IEEE Transactions on Neural Networks 20.1 (2008), pp. 61–80.

#### **REACHING EQUILIBRIUM**

How we get the equilibrium points?



### http://sailab.diism.unisi.it/gnn/

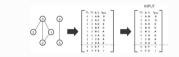


#### Input data

As described in Matrix-based implementation, the computations are based on the arcs in the input graphs. Hence, inputs to the model must be specified as an ordered edge list.

In particular, for each edge, this structure ( inp ) must contain:

- · the id of the child node (used to gather its state)
- · the father and child node labels
- · the edge label (if available)



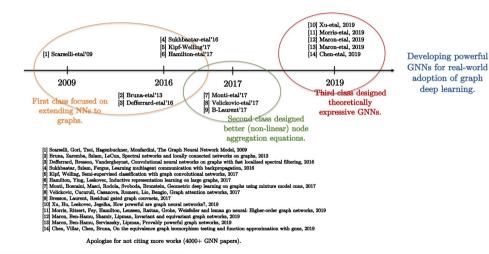
#### Note

We provide a novel utility to compose this kind of input, given a description of the graph dataset in an E-N format. See section EN Input.

#### ArcNode

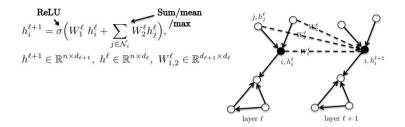
In order to aggregate the state per node, a matrix multiplication with an edge-node matrix is performed. The matrix encodes which arcs affect a certain node (see Matrix-based implementation). This matrix (arcside) is sparse, to save memory.

<sup>8</sup>Alberto Rossi et al. "Inductive–transductive learning with graph neural networks". In: IAPR Workshop on Artificial Neural Networks in Pattern Recognition. Springer. 2018, pp. 201–212.



<sup>9</sup>Figure credit to Xavier Bresson

#### **GRAPH CONVOLUTIONAL NETWORK**



· First Order Model Message passing scheme written in matrix form

$$H^{\ell+1} = \sigma(H^{\ell}W_0^{\ell} + D^{-\frac{1}{2}}AD^{-\frac{1}{2}}H^{\ell}W_1^{\ell})$$
(1)

- $D^{-\frac{1}{2}}AD^{-\frac{1}{2}}$  is the normalized adjacency matrix
- $H^0$  is the matrix of input node features
- $H^{\ell}$  is the matrix of states at the  $\ell$ -layer, computed aggregating the node from layer below
- Layered structure depth foster aggregation

Describe the models under a common framework - MPNN<sup>10</sup>

- · Minimal requirements to design a message passing node aggregation function:
  - Permutation invariance
  - Independent on neighborhood size (1-hop)
  - Exploit same aggregation function among the nodes (gain generalization)
  - Linear complexity on the Edges

#### **MPNN**

$$\begin{split} m_{i \leftarrow j}^{(\ell)} &= \mathsf{MSG}_{\ell} \left( x_i^{(\ell-1)}, x_j^{(\ell-1)}, l_i, \ l_j, a_{i \leftarrow j} \right) \\ x_i^{(\ell)} &= \mathsf{UP}_{\ell} \Big( \sum_{v_j \in \mathcal{N}_i^*} m_{i \leftarrow j}^{(\ell)} \Big) \end{split}$$

<sup>&</sup>lt;sup>10</sup>Justin Gilmer et al. "Neural message passing for quantum chemistry". In: *arXiv preprint arXiv:1704.01212* (2017).

- In the aggregation phase, every neighbor contributes equally
- Models
  - GCN<sup>11</sup>
  - GraphSAGE<sup>12</sup>
- Every direction is treated in the same way

<sup>&</sup>lt;sup>11</sup>Thomas N Kipf and Max Welling. "Semi-supervised classification with graph convolutional networks". In: *arXiv preprint arXiv:1609.02907* (2016). <sup>12</sup>Will Hamilton, Zhitao Ying, and Jure Leskovec. "Inductive representation learning on large graphs". In: *Advances in neural information processing systems*. 2017, pp. 1024–1034.

#### ANISOTROPIC GCN

- · Gaining a directional structure
  - Adding Edge Features if available<sup>13</sup>
  - · Learn anisotropy to treat neighbors differently
    - Graph Attention Networks<sup>14</sup>
    - MoNet<sup>15</sup>

 $h_i^{\ell+1} = \sigma \Big( W_1^\ell \ h_i^\ell + \sum_{j \in \mathcal{N}_i} \eta_{ij}^\ell W_2^\ell h_j^\ell \Big), \ h^{\ell+1} \in \mathbb{R}^{n \times d_{\ell+1}}, \ h^\ell \in \mathbb{R}^{n \times d_\ell}, \ W_{1,2}^\ell \in \mathbb{R}^{d_{\ell+1} \times d_\ell},$ 



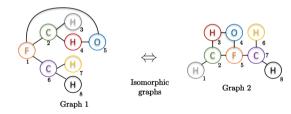
<sup>13</sup>Scarselli et al., "The graph neural network model"; Gilmer et al., "Neural message passing for quantum chemistry".

<sup>14</sup>Petar Veličković et al. "Graph attention networks". In: arXiv preprint arXiv:1710.10903 (2017).

<sup>&</sup>lt;sup>15</sup>Federico Monti et al. "Geometric deep learning on graphs and manifolds using mixture model cnns". In: Proceedings of the IEEE Conference on Computer Vision and Pattern Recognition. 2017, pp. 5115–5124.

Theoretically Expressive GNNs

- Study expressivity power of GNNs through isomorphism
- Two graph are isomorphic if topologically equivalent
  - There exist a node index permutation preserving adjacencies
- The Weisfeler-Lehman test<sup>16</sup> guarantee that two graphs are not isomorphic
  - Not sufficient to guarantee isomorphism



<sup>&</sup>lt;sup>16</sup>Boris Weisfeiler and Andrei A Lehman. "A reduction of a graph to a canonical form and an algebra arising during this reduction". In: *Nauchno-Technicheskaya Informatsia* 2.9 (1968), pp. 12–16.

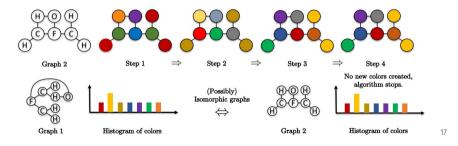
- Multiset: set that allows multiple instances for its elements
- Defining a coloring function  $f_{WL}$  that given a node and its neighborhood, hashes a color:

$$c_{i}^{(t+1)} = f_{WL}(c_{i}^{t}, \{c_{j}^{t}\}_{j \in \mathcal{N}_{i}})$$
(2)

 $\cdot$   $f_{WL}$  must be defined on multiset and map different inputs to different ouputs - injective



- Iteratively apply the coloring function  $f_{WL}$  until color convergence
- Graph represented by an histogram
  - + if histogram is different  $\rightarrow$  non-isomorphic
  - + if same histogram  $\rightarrow$  not sufficient condition for isomorphism



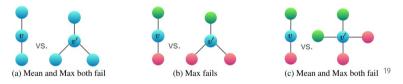
<sup>17</sup>Figure credit to Xavier Bresson

#### **GRAPH ISOMORPHISM NETWORK**

- Design a GNN able to distinguish non-isomorphic graphs GIN<sup>18</sup>
  - same representational power of WL test

$$f_{i}^{(t+1)} = f_{WL}(c_{i}^{t}, \{c_{j}^{t}\}_{j \in \mathcal{N}_{i}})$$
(3)

• Use an injective aggregation function  $\rightarrow$  Sum



С

- Mean captures the proportion/distribution of elements of a given type
- Max ignores multiplicities (reduces the multiset to a simple set).

<sup>&</sup>lt;sup>18</sup>Keyulu Xu et al. "How powerful are graph neural networks?" In: arXiv preprint arXiv:1810.00826 (2018).
<sup>19</sup>Figure credit to Keyulu Xu et al.

#### **GRAPH ISOMORPHISM NETWORK**

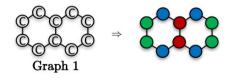
- Design a GNN able to distinguish non-isomorphic graphs GIN<sup>20</sup>
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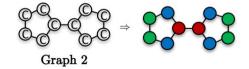
$$c_{i}^{(t+1)} = f_{WL}(c_{i}^{t}, \{c_{j}^{t}\}_{j \in \mathcal{N}_{i}})$$
(4)

• Use an injective aggregation function

$$h_i^{\ell+1} = f_{\text{GIN}} \left( h_i^{\ell}, \{ h_j^{\ell} \}_{j \in \mathcal{N}_i} \right) = \text{MLP}^{\ell} \left( (1 + \varepsilon) h_i^{\ell} + \sum_{j \in \mathcal{N}_i} h_j^{\ell} \right)$$

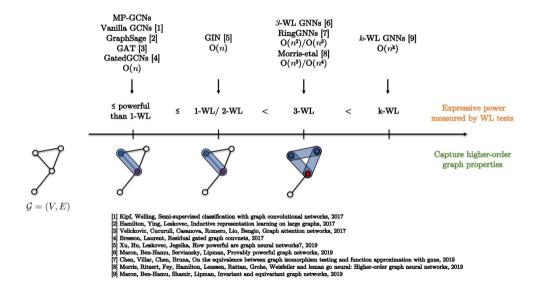
Cons – WL test is not a sufficient condition and can fail to distinguish non-isomorphic graphs





<sup>&</sup>lt;sup>20</sup>Xu et al., "How powerful are graph neural networks?"

#### MORE EXPRESSIVE MODELS - K-WL AND BEYOND



#### OTHER TRENDS AND APPLICATIONS

- Benchmarking GNNs<sup>21</sup> evaluate GNNs under same experimental setting<sup>22</sup> GRU+ TOOK
- Scale to bigger graphs<sup>23</sup> and real-world tasks (physics, mobility prediction, COVID-19 forecasting<sup>24</sup>)



<sup>21</sup>Vijay Prakash Dwivedi et al. "Benchmarking graph neural networks". In: *arXiv preprint arXiv:2003.00982* (2020).

<sup>22</sup>Federico Errica et al. "A fair comparison of graph neural networks for graph classification". In: arXiv preprint arXiv:1912.09893 (2019).

<sup>23</sup>Aleksandar Bojchevski et al. "Scaling graph neural networks with approximate pagerank". In: Proceedings of the 26th ACM SIGKDD International Conference on Knowledge Discovery & Data Mining. 2020, pp. 2464–2473.

<sup>24</sup>Amol Kapoor et al. "Examining covid-19 forecasting using spatio-temporal graph neural networks". In: arXiv preprint arXiv:2007.03113 (2020).

CC Spektral

## A Lagrangian Approach to Information diffusion in GNNs LP-GNNs

Matteo Tiezzi, Giuseppe Marra, Stefano Melacci, Marco Maggini, Marco Gori Recent debate on capabilities and expressive power of message-passing graph neural networks (MPNN).

#### **MPNN**

$$\begin{split} m_{i \leftarrow j}^{(\ell)} &= \mathsf{MSG}_{\ell} \left( x_i^{(\ell-1)}, x_j^{(\ell-1)}, l_i, l_j, a_{i \leftarrow j} \right) \\ x_i^{(\ell)} &= \mathsf{UP}_{\ell} \Big( \sum_{v_j \in \mathcal{N}_i^*} m_{i \leftarrow j}^{(\ell)} \Big) \end{split}$$

In these models, layerwise feature extraction fosters message propagation:

- Pros<sup>25</sup> Turing universal if their capacity (width \* depth) is large enough
- Cons<sup>26</sup> Many layers will wash away node features information

<sup>&</sup>lt;sup>25</sup>Andreas Loukas. "What graph neural networks cannot learn: depth vs width". In: International Conference on Learning Representations. 2019.
<sup>26</sup>Qimai Li, Zhichao Han, and Xiao-Ming Wu. "Deeper insights into graph convolutional networks for semi-supervised learning". In: Thirty-Second AAAI Conference on Artificial Intelligence. 2018.

By Scarselli et al. – a more general message passing process on graphs:

#### GNN

$$\begin{aligned} x_{v}^{(t+1)} &= f_{a}(x_{ne[v]}^{(t)}, l_{ne[v]}, l_{v}, a_{v \leftarrow ne[v]}) \\ y_{v} &= f_{r}(x_{v}^{(T)}) \end{aligned}$$

Node update is repeated until convergence of the state representation, i.e. until  $x_v^{(T)} \simeq x_v^{(T-1)}, v \in V$ . Hence,  $f_a$  reaches its fixed point, satisfying the constraint:

$$\forall v \in V, x_v = f_{a,v} .$$

- Pros Diffusion mechanism involving all the graph, not only a k-hop neighborhood (k layers).
- Cons Epoch wise ad-hoc iterative convergence and BackProp.

- · Avoid the explicit iterative computation of the fixed point.
- Cast the learning problem as constrained optimization.
- Add free variables  $x_v$  (to be optimized) corresponding to the node states.

Problem

$$\min_{\Theta_{f_a},\theta_{f_r},X} \quad \sum_{v \in S} L(f_r(x_v), y_v)$$

subject to 
$$\mathcal{G}(x_v - f_{a,v}) = 0, \quad \forall v \in V$$

With  $\mathcal{G}(0) = 0$ . Enforce the constraint satisfaction – express relationship between each node and its neighborhood.

Model evolution:

- Introduce a set of K states for each node  $v \in V$ , organized into K layers,  $\{x_{v,k}, k = 0, \dots, K-1\}$ .
- Node states as additional input to the upper layer state transition function  $f_a^k$ .

$$\mathcal{G}(X_{v,k} - f_{a,v}^k) = 0, \quad \forall v \in V, \ \forall k \in [0, K-1]$$

#### CONSTRAINTS TOLERANCE - $\mathcal{G}$ FUNCTION

$$\mathcal{G}(a) = lin - \epsilon(a) := \max\{a, \varepsilon\} - \max\{-a, \varepsilon\} = / ,$$
  
$$\mathcal{G}(a) = abs - \epsilon(a) := \max\{|a| - \varepsilon, 0\} = / .$$

**Table 1:** The considered variants of the  $\mathcal{G}$  function. By introducing  $\epsilon$ -insensitive constraint satisfaction, we can inject into our hard-optimization scheme a controlled amount (i.e.  $\epsilon$ ) of unsatisfaction tolerance.

	lin	lin-e	abs	$abs-\epsilon$	squared
G(a)	а	$\max(a,\epsilon) - \max(-a,\epsilon)$	a	$\max( a  - \epsilon, 0)$	a <sup>2</sup>
Unilateral	$\times$	×	$\checkmark$	$\checkmark$	$\checkmark$
$\epsilon$ -insensitive	$\times$	$\checkmark$	×	$\checkmark$	×

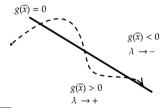
- Stabilize the learning process
- Improved generalization and tolerance to noise

We tackle the constrained problem introducing the Lagrangian

$$\mathcal{L}(\theta_{f_a}, \theta_{f_r}, X, \Lambda) = \sum_{v \in S} \left[ L(f_r(x_v), y_v) + \sum_{k=0}^{K-1} \lambda_v^k \mathcal{G}(x_v - f_{a,v}) \right]$$

and then looking for saddle points of this function, in a gradient ascent-descent scheme<sup>27</sup>.

$$\min_{\Theta_{f_a},\theta_{f_r},X} \max_{\Lambda} \ \mathcal{L}(\Theta_{f_a},\theta_{f_r},X,\Lambda)$$



<sup>&</sup>lt;sup>27</sup>John C Platt and Alan H Barr. "Constrained differential optimization". In: Neural Information Processing Systems. 1988, pp. 612–621.

- Jointly optimize the model weights and the state representations without the need of separate ad-hoc optimization stages.
- Diffuse information layerwise by gradually enforcing the convergence of the state transition function to a fixed point (by virtue of the constraints).
- LP-GNNs<sup>28</sup> strictly split deep feature extraction from the diffusion mechanism.
- Our scheme can be plugged into all SOTA models, leveraging powerfull aggregation functions empowered by diffusion over the graph.

<sup>&</sup>lt;sup>28</sup>Matteo Tiezzi et al. "A Lagrangian Approach to Information Propagation in Graph Neural Networks". In: vol. 325. Giacomo, Giuseppe De. IOS Press, 2020, pp. 1539–1546. URL: https://doi.org/10.3233/FAIA200262.

#### **EXPERIMENTS – SUBGRAPH MATCHING AND CLIQUE DETECTION**



Table 2: Accuracies on the artificial datasets, for the proposed model (Lagrangian Propagation GNN - LP-GNN) and the standard GNN model for different settings.

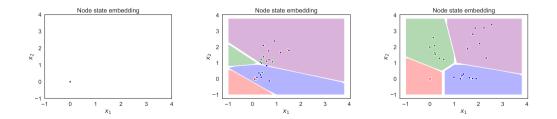
Model			Subgraph		Clique	
	G	ε	Acc(avg)	Acc(std)	Acc(avg)	Acc(std)
LP-GNN -	abs	0.00 0.01 0.10	96.25 <b>96.30</b> 95.80	0.96 0.87 0.85	88.80 88.75 85.88	4.82 5.03 4.13
	lin	0.00 0.01 0.10	95.94 95.94 95.80	0.91 0.91 0.85	84.61 85.21 85.14	2.49 0.54 2.17
	squared	-	96.17	1.01	93.07	2.18
GNN	-	-	95.86	0.64	91.86	1.12

Table 3: Average and standard deviation of the classification accuracy on the graph classification benchmarks, evaluated on the test set, for different GNN models.

Datasets	IMDB-B	IMDB-M	MUTAG	PROT.	PTC	NCI1
# graphs	1000	1500	188	1113	344	4110
# classes	2	3	2	2	2	2
Avg # nodes	19.8	13.0	17.9	39.1	25.5	29.8
DCNN	49.1	33.5	67.0	61.3	56.6	62.6
PatchySan	$71.0 \pm 2.2$	$45.2 \pm 2.8$	$92.6\pm$ 4.2	75.9 ± 2.8	$60.0 \pm 4.8$	$78.6 \pm 1.9$
DGCNN	70.0	47.8	85.8	75.5	58.6	74.4
AWE	74.5 ± 5.9	$51.5 \pm 3.6$	$87.9 \pm 9.8$	-	-	-
GRAPHSAGE	$72.3 \pm 5.3$	$50.9 \pm 2.2$	$85.1 \pm 7.6$	75.9 ± 3.2	63.9 ± 7.7	$77.7 \pm 1.5$
GIN	$75.1 \pm 5.1$	$52.3\pm2.8$	$89.4 \pm 5.6$	$76.2 \pm 2.8$	$64.6 \pm 7.0$	$82.7 \pm 1.7$
GNN	$60.9 \pm 5.7$	$41.1 \pm 3.8$	$88.8 \pm 11.5$	$76.4 \pm 4.4$	$61.2 \pm 8.5$	$51.5 \pm 2.6$
LP-GNN-SINGLE	$71.2 \pm 4.7$	46.6 ± 3.7	90.5 ± 7.0	$77.1 \pm 4.3$	$64.4 \pm 5.9$	$68.4 \pm 2.1$
LP-GNN-MULTI	$\textbf{76.2} \pm \textbf{3.2}$	$51.1\pm2.1$	$\textbf{92.2} \pm 5.6$	$\textbf{77.5} \pm 5.2$	$\textbf{67.9} \pm \textbf{7.2}$	$74.9\pm2.4$

#### ADDITIONAL EXPERIMENTS - STATE EVOLUTION IN FEATURELESS DATA

- Completely removed node-attached features from the Karate Club dataset, in order to exploit only topological properties.
- No dependence on node features  $(l_v^0)$ , the states are continuous representations of topological features of the nodes in the graph.



#### ADDITIONAL EXPERIMENTS - DEPTH VS DIFFUSION

- GCN-like models need to stack multiple layers to achieve information diffusion.
- Some tasks suffice a shallow representation of the nodes, but still need a diffusion process to take place.
- LP-GNN naturally model this diffusion, without the need of deep architectures: the diffusion process is independent of the depth of the network.

Table 4: Average test accuracy on the IMDB-B dataset for LP-GNN and GIN model with state layers  $K \in [1, 5]$ .

Model	Nu	mber of s	State Lay	ers
Model	1	2	3	5
GIN <sup>29</sup>	52	72.6	72.7	75.1
LP-GNN	71.2	73.7	73.9	76.2

<sup>&</sup>lt;sup>29</sup>Keyulu Xu et al. "How Powerful are Graph Neural Networks?" In: International Conference on Learning Representations. 2018.

### Thank you for listening!

A Lagrangian Approach to Information Propagation in Graph Neural Networks

LPGNN-Single (ECAI 2020): https://arxiv.org/abs/2002.07684
Technical report - Deep LPGNN: https://arxiv.org/abs/2005.02392
GNN framework (TF) : https://github.com/sailab-code/gnn
GNN framework (PyTorch) : https://github.com/mtiezzi/torch\_gnn
GNN documentation: http://sailab.diism.unisi.it/gnn
LP-GNNs repository: https://github.com/mtiezzi/lpgnn

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### References

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