# Supervised Community Detection with Line Graph Neural Networks

Chen, Li, and Bruna ICLR 2019

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## Outline

### Introduction

- 2 Power Graph Neural Networks
- 3 Line Graphs and Non-Backtracking Operator

### Loss Function



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#### 4 Loss Function



## **Community Detection**



Class of node classification tasks that attempt to discover a clustered, segmented structure within a graph.

- Given: input graph G = (V, E)
- **Goal:** partition V into C groups. I.e. classify each node into one of C classes:  $y : V \to \{1, C\}$
- We assume that a training set {(G<sub>t</sub>, y<sub>t</sub>)}<sub>t≤T</sub> is given, which we use to learn a model ŷ = Φ(G, θ) trained by minimizing

$$L( heta) = rac{1}{T} \sum_{t \leq T} \ell(\Phi(G_t, heta), y_t) \; .$$

- 2 Power Graph Neural Networks
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### 4 Loss Function



Given vertices matrix  $x \in \mathbb{R}^{|V| \times b}$ , we consider the following graph intrinsic linear operators that act locally on x

- adjacency operator A is the linear map given by the adjacency matrix A<sub>i,j</sub> = 1 iff (i,j) ∈ E.
- degree operator is the linear map  $D: F \mapsto DF$  where  $(Dx)_i := deg(i) \cdot x_i$ , D(x) = diag(A1)x
- power graph adjacency operator  $A_j = \min(1, A^{2^j})$  encodes  $2^j$ -hop neighborhoods into a binary graph
  - *J*-th powers of *A* encode *J*-hop neighborhoods of each node, and allow us to combine and aggregate local information at different scales

## Graph Neural Networks Using a Family of Graph Operators

Given a family of operators  $\mathcal{F}_{A}^{J} = \{I, D, A, A_{(2)}, \dots, A_{(J)}\}$  on graph G, we define a multiscale GNN for each  $i \in V$ :

$$z^{(k+1)} = \sigma \left( \sum_{O_i \in \mathcal{F}_A^J} O_i x^{(k)} \theta_i \right)$$
(1)  
$$\overline{z}^{(k+1)} = \sum_{O_i \in \mathcal{F}_A^J} O_i x^{(k)} \theta_i$$
(2)  
$$x^{(k+1)} = \left[ z^{(k+1)}, \overline{z}^{(k+1)} \right] \in \mathbb{R}^{|V| \times b_{k+1}}$$
(3)

where  $\theta_j \in \mathbb{R}^{b_k imes rac{b_{k+1}}{2}}$  are trainable parameters, and  $\sigma$  is a ReLU

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- Previous methods (Krzakala et al., 2013) showed an improvement on spectral methods for community detection by using the *non-backtracking operator*
- This operator is defined over the edges of the graph and allows a directed flow of information even when the original graph is undirected

## Line Graphs

- The line graph  $L(G) = (V_L, E_L)$  is the graph representing the edge adjacency structure of undirected graph G = (V, E)
- Vertices  $V_L$  of L(G) are the **ordered edges** in E:  $V_L = \{(i \rightarrow j); (i,j) \in E\} \cup \{(j \rightarrow i); (i,j) \in E\}$ , so  $|V_L| = 2|E|$



## Non-Backtracking Operator

The non-backtracking operator on the line graph is represented by
 B ∈ ℝ<sup>2|E|×2|E|</sup> encoding the edge adjacency structure. Two nodes in L(G)
 are connected if:



Enables the propagation of directed information through the graph

- A natural extension of the GNN architecture is thus to consider a second GNN defined on L(G), generated by the corresponding non-backtracking operators  $B_{(i)}$  and degree  $D_B = \text{diag}(B\mathbf{1})$
- This defines *edge features* that are diffused and updated according to the edge adjacency of *G*

## GNN on Line Graphs with Non-Backtracking Operator

- Given graph operators  $\mathcal{F}_A = \{I, D, A, A_{(2)}, \dots, A_{(J)}\}$  and line graph operators  $\mathcal{F}_B = \{I_B, D_B, B, B_{(2)}, \dots, B_{(J)}\}$
- Edge and node features are combined at each layer using edge indicator matrices  $\operatorname{Pm}, \operatorname{Pd} \in \{0, 1\}^{|V| \times 2|E|}$ , defined as  $\operatorname{Pm}_{i,(i \to j)} = 1$ ,  $\operatorname{Pd}_{j,(i \to j)} = 1$ ,  $\operatorname{Pd}_{j,(i \to j)} = -1$  and 0 otherwise.  $\mathcal{F}_{AB} = \{\operatorname{Pm}, \operatorname{Pd}\}$

$$x^{(k+1)} = \sigma \left[ \sum_{O_i \in \mathcal{F}_A} O_i x^{(k)} \theta_i + \sum_{O'_j \in \mathcal{F}_{AB}} O'_j y^{(k)} \theta'_i \right]$$
(4)  
$$y^{(k+1)} = \sigma \left[ \sum_{O''_i \in \mathcal{F}_B} O''_i y^{(k)} \theta''_i + \sum_{O'_j \in \mathcal{F}_{AB}} (O'_j)^T x^{(k+1)} \theta''_j \right]$$
(5)

where  $\theta_i, \theta'_i, \theta''_i \in \mathbb{R}^{b_k \times b_{k+1}}$  and  $\theta''_i \in \mathbb{R}^{b_{k+1} \times b_{k+1}}$  are the learnable parameters.  $x^{(0)} = \deg(A)$  and  $y^{(0)} = \deg(B)$ 

## Line Graph Neural Networks (LGNNs)



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- LGNNs: learning *directed* edge features from an *undirected* graph
- If each node *i* contains two distinct sets of features x<sub>s</sub>(*i*) and x<sub>r</sub>(*i*), the non-backtracking operator constructs edge features from node features while preserving orientation
- GATs (Velickovic et. al.) and other similar models learn directed edge features on undirected graphs using stochastic matrices as adjacencies

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### Loss Function



- Let C = {1,..., C} denote the possible community labelings that each node can take. y ∈ C<sup>V</sup> is the ground truth community structure
- Softmax at each node's output gives the conditional probability that node *i* belongs to community c: o<sub>i,c</sub> = p(y<sub>i</sub> = c |θ, G)
- Since community structure is defined up to global permutations of the labels, we can define a loss function w.r.t a given graph instance as:

$$\ell(\theta) = \inf_{\pi \in S_{\mathcal{C}}} - \sum_{i \in V} \log o_{i,\pi(y_i)} , \qquad (6)$$

where  $S_C$  denotes the permutation group of C elements. This is essentially taking the the cross entropy loss minimized over all possible permutations of  $S_C$ .

- If communities may overlap, we can enlarge  ${\cal C}$  to include subsets of communities and define the permutation group accordingly
- For example, if there are two overlapping communities, we let  $C = \{\{1\}, \{2\}, \{1,2\}\}$  and only allow the permutation between 1 and 2 when computing the loss function

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- We present experiments on synthetic community detection, as well as real-world detection
- Performance measure is the overlap between predicted  $(\hat{y})$  and true labels (y), which quantifies how much better than random guessing a predicted labelling is
  - The overlap is given by  $(\frac{1}{n}\sum_{u} \delta_{y(u),\hat{y}(u)})$  where  $\delta$  is the Kronecker delta function, and the labels are defined up to global permutation

- Random graph model with planted community structure.
- Assign |V| = n nodes to C classes at random with  $y : V \to \{1, C\}$ and draw an edge connecting any two vertices u, v independently at random with probability p if y(v) = y(u), and with probability q otherwise
- The sparse binary case C = 2 when  $p, q \simeq 1/n$  is well understood and provides an initial platform to compare the GNN against provably optimal recovery algorithms

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Figure 3. Binary associative SBM detection (C = 2, p > q). X-axis corresponds to SNR, and Y-axis to overlap between the prediction and the ground truth.

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	train/test	Avg  V	Avg IEI		GNN	LGNN	LGNN-S	GAT	AGMfit
Amazon	805/142	60	161	Avg.	0.97	0.96	0.97	0.95	0.90
				Std. Dev.	0.12	0.13	0.11	0.13	0.13
DBLP	4163/675	26	77	Avg.	0.90	0.90	0.89	0.88	0.79
				Std. Dev.	0.13	0.13	0.13	0.13	0.18
Youtube	20000/1242	93	201	Avg.	0.91	0.92	0.91	0.90	0.59
				Std. Dev.	0.11	0.11	0.11	0.13	0.16

Table 2: Comparison of the node classification accuracy by different models on the three SNAP datasets. Note that the average accuracy was computed graph-wise with each graph weighted by its size, while the standard deviation was computed graph-wise with equal weights among the graphs.

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- Propose modifications to the GNN architecture, which allow it to exploit edge adjacency information, by incorporating the non-backtracking operator of the graph
- Con: didn't justify the use of line graphs and the non-backtracking operator enough
- Con: Assumes fixed number of communities