# Graph Neural Networks Introduction

Iulia Duta

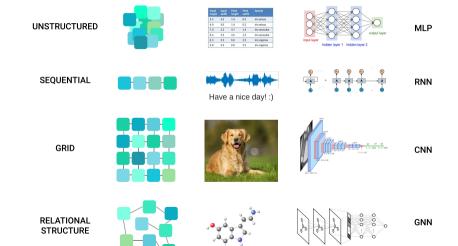
Andrei Nicolicioiu



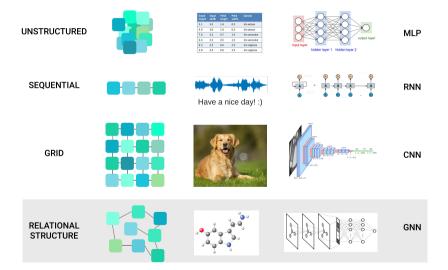
Bitdefender

May 2021

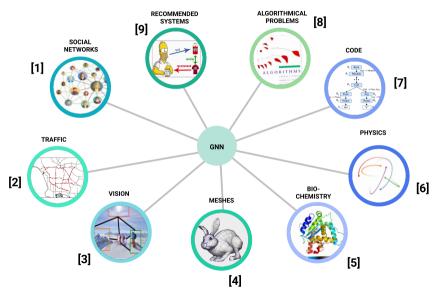
## **Choose your model**



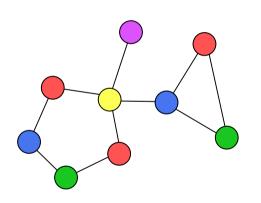
## **Choose your model**



**Tasks** 



## **Data: Graph Structure**

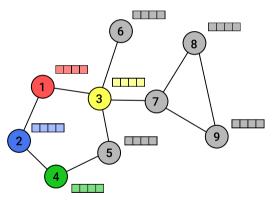


Tasks where we have access or we can create a graph structure.

A graph G is characterized by:

- a set of **nodes**  $X = \{x_i | i \in 1..N\}$
- connected by **edges**  $\mathcal{E} = \{e_{ij}|i, j \in 1..N\}$

## **Data: Graph Structure**



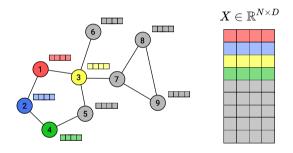
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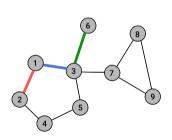
Each node i is characterized by a set of features  $x_i \in \mathbb{R}^D$ 

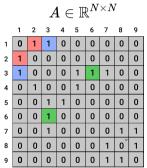
## **Data: Graph Structure - Nodes**



- all the nodes  $x_i \in \mathbb{R}^D$  are stacked into a matrix  $X \in \mathbb{R}^{N \times D}$
- each row corresponds to a node  $x_i \in \mathbb{R}^D$

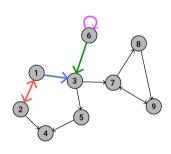
## **Data: Graph Structure - Edges**

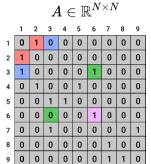




- the edges  $\mathcal{E}$  could be represented by an adjacency matrix  $A \in \mathbb{R}^{N \times N}$
- $a_{ij} \neq 0$  if there is an edge between node i and node j

## **Data: Graph Structure - Edges**

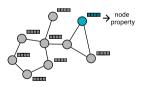




- un-directed graph: adjacency matrix is symmetric
- directed graph: adjacency matrix is **not** symmetric
- $a_{ij} \neq 0$  if there is an edge **from j** to i
- a graph could contain self-loops

#### **GNNs Goal**

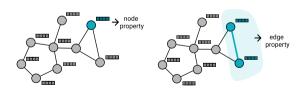
- Based on the node features (X) and the graph structure (A), we want to learn a representation of the graph.
- Depending on the task, the representation could be:
  - 1. node level:  $Y \in \mathbb{R}^{N \times K}$



#### **GNNs Goal**

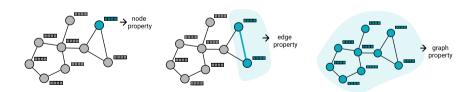
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1. node level:  $Y \in \mathbb{R}^{N \times K}$ 2. edge level:  $Y \in \mathbb{R}^{M \times K}$ 



#### **GNNs Goal**

- Based on the node features (X) and the graph structure (A), we want to learn a representation of the graph.
- Depending on the task, the representation could be:
  - 1. node level:  $Y \in \mathbb{R}^{N \times K}$
  - 2. edge level:  $Y \in \mathbb{R}^{M \times K}$
  - 3. graph level:  $Y \in \mathbb{R}^K$



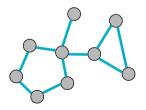
## **Properties: structure**

#### Structure - dependent

the processing should take into account the structure of the graphs

1. the processing should take into account how nodes are connected

#### CONNECTIVTY

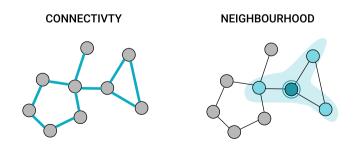


## **Properties: structure**

#### Structure - dependent

the processing should take into account the structure of the graphs

- 1. the processing should take into account how nodes are connected
- 2. a node should be influenced more by its neighbours

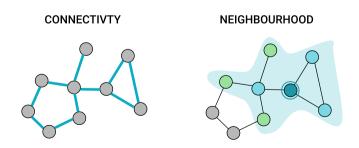


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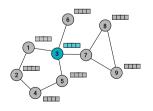


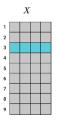
There is no canonical order for the nodes of the graph.

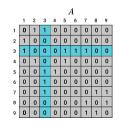
#### **Permutation invariance**

The global output of the graph processing should be invariant to the order of the nodes.

$$f(PX, PAP') = f(X, A)$$







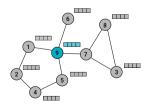


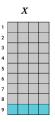
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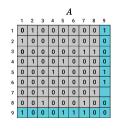
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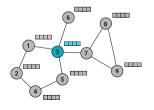


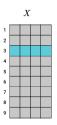
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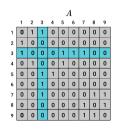
#### **Permutation equivariance**

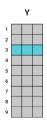
If we permute the input nodes of the graph, the nodes' output should be permuted in the same way.

$$f(PX, PAP') = Pf(X, A)$$







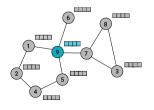


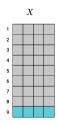
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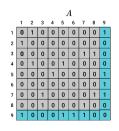
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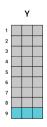
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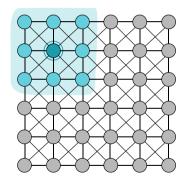
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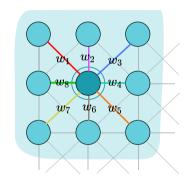








- takes into account a neighbourhood
- the structure is fixed: a grid for 2D Conv or a sequence for 1D Conv
- the model is invariant to translations

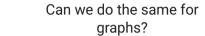


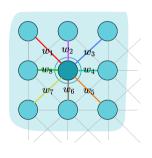
$$y_i = \sum_{j \in \mathcal{N}_i} w_j x_j$$

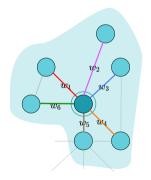
For a convolutional network the neighbourhood is

- fixed: for a K × K convolutional filter we combine exactly K<sup>2</sup> neighbours
- ordered: we can impose a canonical order among neighbours (left, right, up, down)

$$y_i = \sum_{j \in \mathcal{N}_i} w_j x_j$$

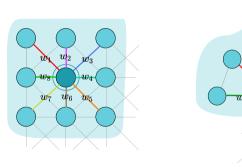






$$y_i = \sum_{j \in \mathcal{N}_i} w_j x_j$$

$$y_i = \sum_{j \in \mathcal{N}_i} |w_j| x_j$$

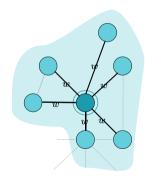


- can't have variable number of weights
- have to establish an order

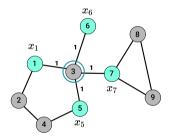


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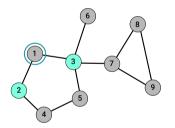
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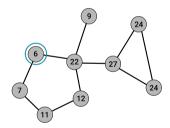


ullet Solution: same w for all nodes

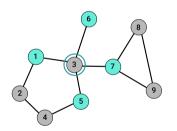


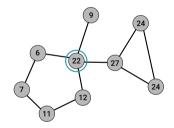
$$y_i = x_i + \sum_{j \in \mathcal{N}_i} x_j$$

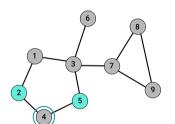


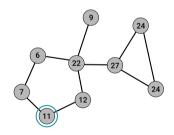


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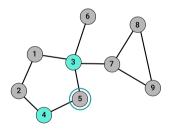


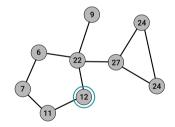




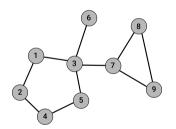


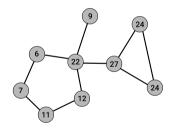
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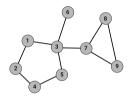


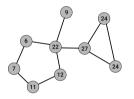
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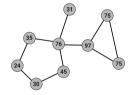




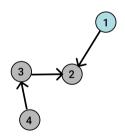
Simple graph propagation (set w=1):  $y_i=x_i+\sum_{j\in\mathcal{N}_i}x_j$ 

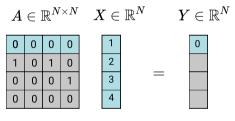


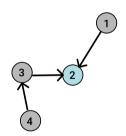


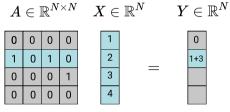


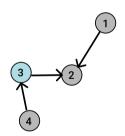
if applied iteratively, it takes into account the structure

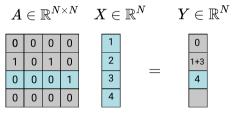


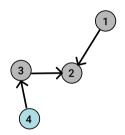


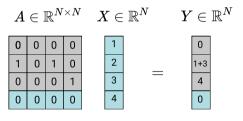




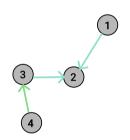


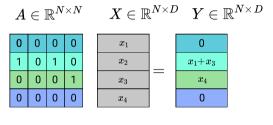






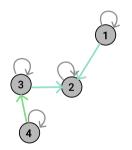
 $y_i = \sum_{j \in \mathcal{N}_i} x_j$  Nodes could have high-dimensional representation  $X \in \mathbb{R}^{N \times D}$ 

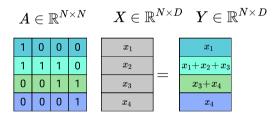




# **Simplest Graph Propagation**

 $y_i = x_i + \sum_{j \in \mathcal{N}_i} x_j$  We should take into account also the current node - self-loops.

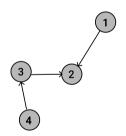


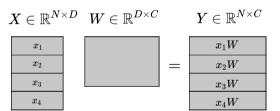


# **Simplest Graph Propagation**

To combine more complex representations:

$$y_i = x_i + \sum_{j \in \mathcal{N}_i} x_j$$
  $\rightarrow$   $y_i = x_i W + \sum_{j \in \mathcal{N}_i} x_j W$ 

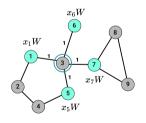




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The operations performed in the graph could be rewritten as:

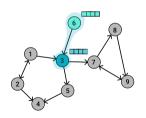
$$Y = AXW$$

Iteratively, for more layers:

$$Y = A\sigma(AXW_1)W_2)$$
 
$$Y = A\sigma...A\sigma(AXW_1)W_2)..W_n$$

#### **Send Function**

- for each pair of 2 connected nodes, create a message

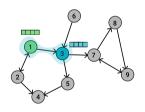


$$m_{ij} = f_{msg}(x_i, x_j) \in \mathbb{R}^C \quad \forall (i, j) \in \mathcal{E}$$

$$m_{3,6}=f_{msg}(lue{lue{lue{a}}}\,,\,lue{lue{lue{a}}}\,)$$

#### **Send Function**

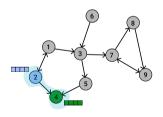
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$$m_{ij} = f_{msg}(x_i, x_j) \in \mathbb{R}^C \quad \forall (i, j) \in \mathcal{E}$$
  $m_{3,6} = f_{msg}(\dots, \dots)$   $m_{3,1} = f_{msg}(\dots, \dots)$ 

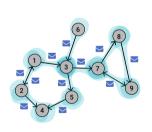
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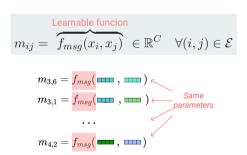
- for each pair of 2 connected nodes, create a message



$$m_{ij} = f_{msg}(x_i, x_j) \in \mathbb{R}^C \quad \forall (i, j) \in \mathcal{E}$$
  $m_{3,6} = f_{msg}(\dots, \dots)$   $m_{3,1} = f_{msg}(\dots, \dots)$   $m_{4,2} = f_{msg}(\dots, \dots)$ 

- $f_{msq}$  is a learnable function (e.g. an MLP)
- its parameters are shared between each pair of nodes

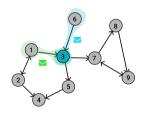




# **GNNs: Message Passing Framework - Aggregation**

#### **Aggregation Function**

For each node i, **aggregate** the incoming messages from all its neighbours.



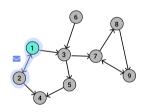
$$h_i = f_{agg}(\{m_{ij}|\forall j \in \mathcal{N}_i\})$$

$$h_3 = f_{agg}(\{ullet , ullet \})$$

# **GNNs: Message Passing Framework - Aggregation**

#### **Aggregation Function**

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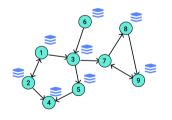


$$h_i = f_{agg}(\{m_{ij}|\forall j \in \mathcal{N}_i\})$$

$$egin{aligned} h_3 &= f_{agg}(\{ullet \, , ullet \}) \ h_1 &= f_{agg}(\{ullet \, \}) \end{aligned}$$

# **GNNs: Message Passing Framework - Aggregation**

- aggregate incoming messages with the function  $f_{agg}$ : eg. sum, mean, max, min
- it should be invariant to the order of the nodes and should allow a variable number of messages

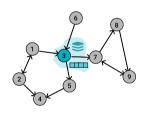


$$h_i = \overbrace{f_{agg}}^{\mathsf{operator}}(\{m_{ij}| orall j \in \mathcal{N}_i\}) \in \mathbb{R}^C$$
 $h_3 = f_{agg}(\{oldsymbol{z}, oldsymbol{z}\})$ 
 $\dots$ 
 $h_1 = f_{agg}(\{oldsymbol{z}\})$ 

# **GNNs: Message Passing Framework - Update**

#### **Update Function**

For each node *i*, **update** its representation using the aggregated message.



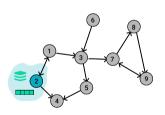
$$\tilde{x}_i = f_{upd}(x_i, h_i)$$

$$ilde{x}_3 = f_{upd}($$
  $extbf{===}$   $, extbf{>=})$ 

# **GNNs: Message Passing Framework - Update**

#### **Update Function**

For each node *i*, **update** its representation using the aggregated message.



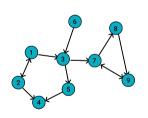
$$\tilde{x}_i = f_{upd}(x_i, h_i)$$

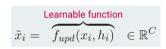
$$ilde{x}_3 = f_{upd}($$
  $extbf{===}$   $,$   $extbf{>=}$   $)$ 

$$ilde{x}_2 = f_{upd}($$
  $extbf{===}$   $, extbf{=})$ 

## **GNNs: Message Passing Framework - Update**

- $f_{upd}$  is a learnable function (e.g. an MLP)
- its parameters are shared between all the nodes



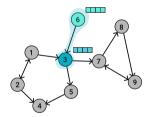


$$ilde{x}_3 = f_{upd}(oxedom{\ldots},igotimes) igotimes_{egin{array}{c} ext{Same} \ ext{parameter} \ ilde{x}_2 = f_{upd}(oxedom{\ldots},igotimes) \ ext{} igotimes_{egin{array}{c} ext{Same} \ ext{parameter} \ ext{parameter} \ ext{} \ ext{}$$

#### **GNNs - Overview**

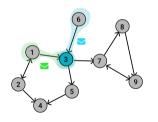
#### 1. Send

$$m_{ij} = f_{msg}(x_i, x_j)$$



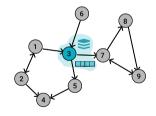
#### 2. Aggregate

$$m_{ij} = f_{msg}(x_i, x_j)$$
  $H_i = f_{agg}(\{m_{ij} | \forall j \in \mathcal{N}_i\})$   $\tilde{x}_i = f_{upd}(x_i, H_i)$ 



#### 3. Update

$$\tilde{x}_i = f_{upd}(x_i, H_i)$$



Maccago Daccing

#### **General GNN framework**

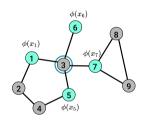
Convolutional GNNs

$$f_{upd}\{x_i, | f_{agg}\{|f_{msg}(x_i, x_j)| | \forall j \in \mathcal{N}_i\} \}$$

Depending on how the 3 functions are instantiated, different architectures could be obtained:

| Convolutional Givins  | Attention GNNS  | Wessage Fassing  |
|---|---|--|
| $f_{upd}(x_i, \bigoplus_{\forall j \in \mathcal{N}_i} {\{\phi(x_j)\}})$ | $f_{upd}(x_i, \bigoplus_{\forall j \in \mathcal{N}_i} \{\alpha(x_i, x_j)\phi(x_j))$ | $f_{upd}(x_i, \bigoplus_{\forall j \in \mathcal{N}_i} {\{\phi(x_i, x_j)\}})$ |

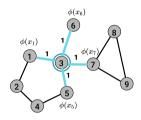
## **Graph Convolutional Network**



$$y_i = f_{upd}(x_i, \bigoplus_{\forall j \in \mathcal{N}_i} \{ \phi(x_j) \})$$

• messages depend only on the source nodes

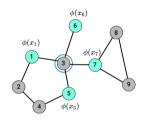
## **Graph Convolutional Network**



$$y_i = f_{upd}(x_i, \bigoplus_{\forall j \in \mathcal{N}_i} \{\phi(x_j)\})$$

- messages depend only on the source nodes
- aggregation function is implemented as a sum/mean operation
- aggregation could be normalized according to the nodes' degree:  $\frac{1}{deq(i)deq(j)}$

## **Graph Attention Network**

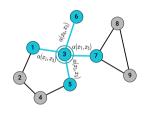


$$y_i = f_{upd}(x_i, \bigoplus_{\forall j \in \mathcal{N}_i} \{\alpha(x_i, x_j) \{ \phi(x_j) \})$$

messages depend only on the source nodes

<sup>[11]</sup> Vaswani et. al. Attention is all you need. NeurIPS 2017

## **Graph Attention Network**



$$y_i = f_{upd}(x_i, \{ \bigoplus_{\forall j \in \mathcal{N}_i} \{\alpha(x_i, x_j) | \phi(x_j) \})$$

- messages depend only on the source nodes
- aggregation function is based on attention mechanism

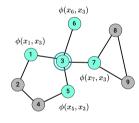
GAT: 
$$\alpha(x_i, x_j) \propto \mathsf{ReLU}(a^T[x_iW_1, x_jW_2])$$
  
Self-Attention:  $\alpha(x_i, x_j) \propto x_iW_1(x_jW_2)^T$ 

• the model is able to learn the desired structure

<sup>[11]</sup> Vaswani et. al. Attention is all you need. NeurIPS 2017

<sup>[12]</sup> Veličković et. al Graph attention networks. ICLR 2018

## **Message Passing Neural Network**



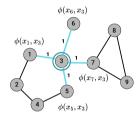
$$y_i = f_{upd}(x_i, \bigoplus_{\forall j \in \mathcal{N}_i} \{ \phi(x_i, x_j) \})$$

- messages depend on both source and destination
- if edge features are available, the message could also take them into account

<sup>[13]</sup> Battaglia et. al. Interaction networks. NeurIPS 2016

<sup>[14]</sup> Gilmer et. al. Neural message passing for quantum chemistry. ICML 2017

## **Message Passing Neural Network**



$$y_i = f_{upd}(x_i, \bigoplus_{\forall j \in \mathcal{N}_i} \{\phi(x_i, x_j)\})$$

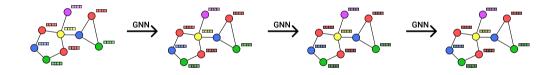
- messages depend on both source and destination
- if edge features are available, the message could also take them into account
- aggregation function is implemented as a sum/mean operation

<sup>[13]</sup> Battaglia et. al. Interaction networks. NeurIPS 2016

<sup>[14]</sup> Gilmer et. al. Neural message passing for quantum chemistry. ICML 2017

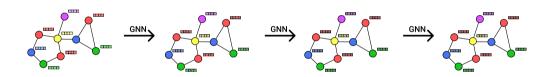
## **Multiple Layers**

• for a more powerful representation, we can stack multiple layers



## **Multiple Layers**

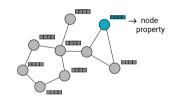
- for a more powerful representation, we can stack multiple layers
- each layer increases the receptive field of each node



#### RECEPTIVE FIELD:



## **Graph Output - Node Level**



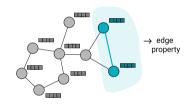
• predict an output  $y_i$  from each node

$$y_i = f_{output}(\tilde{x_i}) \in \mathbb{R}^K$$

 the loss function is applied for each node in the graph

$$\mathcal{L} = \sum_{i \in \mathcal{V}} \mathcal{L}_i(y_i, l_i)$$

## **Graph Output - Edge Level**



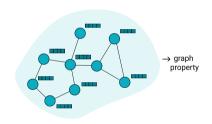
ullet predict an output  $y_{ij}$  from each pair of nodes

$$y_{ij} = f_{output}(\tilde{x}_i, \tilde{x}_j) \in \mathbb{R}^K$$

 the loss function is applied for each edge in the graph

$$\mathcal{L} = \sum_{(i,j)\in\mathcal{E}} \mathcal{L}_i(y_{ij}, l_{ij})$$

## **Graph Output - Graph Level**



predict a single output y for the whole graph

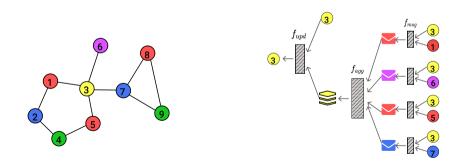
$$y = f_{readout}(\{\tilde{x}_i | \forall i \in \mathcal{V}\}) \in \mathbb{R}^K$$

- f<sub>readout</sub> could be a simple order-invariant aggregator (e.g. sum, mean), or more complex graph pooling mechanisms
- the loss function is applied for each graph in the dataset

$$\mathcal{L} = \mathcal{L}_i(y, l)$$

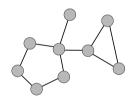
## Learning

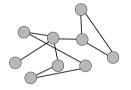
- the output of a GNN for a node i is obtained by applying a sequence of operations on the initial nodes
- all the operations along the sequence should be differentiable

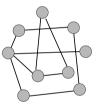


# **Expressive Power of GNNs**

#### How many different graphs are in this image?

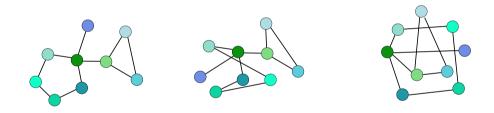






# **Expressive Power of GNNs**

#### How many different graphs are in this image?



Are Graph Neural Networks able to identify this?

## Isomorphism test

#### **Graph isomorphism**

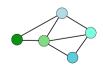
Two graphs are **isomorphic** if and only if there exist a *mapping* from all nodes and all edges of a graph to the other or, more formally, if and only if there exists a permutation matrix P such that  $PA_1P'=A_2$  and  $PX_1=X_2$ .

ISOMORPH



NON - ISOMORPH





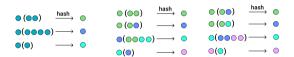
## Isomorphism test

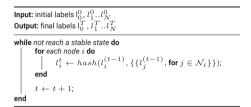
#### **Graph isomorphism**

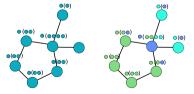
Two graphs are **isomorphic** if and only if there exist a *mapping* from all nodes and all edges of a graph to the other or, more formally, if and only if there exists a permutation matrix P such that  $PA_1P'=A_2$  and  $PX_1=X_2$ .

- no polynomial time algorithm is known to determine if two graphs are isomorphic
- Weisfieler-Lehman Algorithm (WL) is a powerful algorithm for isomorphism testing, but it still has cases when it goes wrong

### **Weisfieler-Lehman Algorithm**







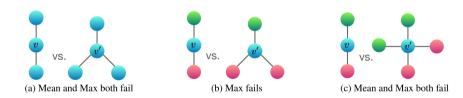




## **Expressive Power of GNNs**

#### **Graphs expressive power** \*

A sufficient number of GNN layers maps any graphs G1 and G2 with input features from a countable universe are as powerful as the 1-WL test if  $f_{upd}$ ,  $f_{agg}$  and  $f_{readout}$  are injective.



<sup>\*[15]:</sup> Xu et. al. How powerful are graph neural networks? ICLR 2019

## **Expressive Power of GNNs**

- Usually there is a trade-off between expressivity and generalization.
- We might want to sacrifice the isomorphism properties to be better aligned to the
  desired task (e.g. use min / max in some tasks) or to be able to learn more easily
  (e.g use attention).

### **GNN Application - Node Level**

#### Traffic forecasting \*

For several road segments, predict the most likely traffic speed in the next H minutes.



#### Graph structure:

For each time step:

- nodes: traffic stations with traffic speed as features
- edges: depend on the location of the stations (e.g distance or topology of the streets)

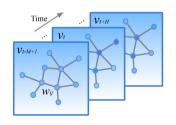
For a time window we will have a series of graphs, one for each time step.

<sup>\*[2]:</sup> Yu et. al. Spatio-temporal graph convolutional networks: A deep learning framework for traffic forecasting. IJCAI 2018

## **GNN Application - Node Level**

#### **Traffic forecasting**

For several road segments, predict the most likely traffic speed in the next H minutes.



#### **Graph model:**

- spatial processing: for each time step, use a simple GCN (AXW) to process the nodes
- temporal processing: aggregate temporal information by using 1D Conv, independently for each node.

Combine: temporal-spatial-temporal + a Conv layer to reduce the temporal dimension. From each node predict the speed for the corresponding station.

### **GNN Application - Node Level**

### **Traffic forecasting**

For several road segments, predict the most likely traffic speed in the next H minutes.



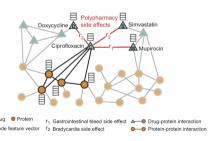
### Why Graph Processing?

- The speed in one place is highly influenced by the traffic condition of near by roads segments.
- The model could better predict the traffic conditions if we take into account the whole roads network.

### **GNN Application - Edge Level**

### **Drug-Drug Interactions** \*

Predict if there are interactions between two drugs when administered simultaneously: can a change occur in the effects of one drug by the presence of another drug?



### Graph structure:

For each time step:

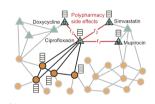
- nodes: the drugs (no features)
- edges: are drawn between two drugs if we have information that those two drugs interact with each other

<sup>\*[5]:</sup> Huang et. al. Skipgnn: predicting molecular interactions with skip-graph networks. Sci Rep 10, 21092 (2020)

# **GNN Application - Edge Level**

### **Drug-Drug Interactions**

Predict if there are interactions between two drugs when administered simultaneously: can a change occur in the effects of one drug by the presence of another drug?



■ Node feature vector 「2 Bradycardia side effect

F₁ Gastrointestinal bleed side effect □ Drug-protein interaction

Protein-protein interaction

### **Graph model:**

- GCNs (AXW) are applied to capture the relations between connected drugs.
- For two target nodes we concatenate their representation and predict the binary classification.

### **GNN Application - Edge Level**

### **Drug-Drug Interactions**

Predict if there are interactions between two drugs when administered simultaneously: can a change occur in the effects of one drug by the presence of another drug?

### Why Graph Processing?

- Motivated by a medical observation: two drugs could be similar (as side effects)
  if they behave in the same way when administered simultaneously with another
  drug.
- The GNN is able to encode the already discovered interactions between drugs and also the behavioral similarity between different drugs.
- The predicted interactions was supported by the medical literature.

### **Action recognition \***

Classify the action in the video. In general, the actions highly depend on the interactions happening in the scene.







Picking up a shoe







Folding a paper

### **Graph structure:**

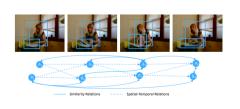
The graph structure is not explicitly provided in this case. One way to build it:

- nodes: objects / entities in the video.
- edges: represent similarity or interactions between objects.

<sup>\*[3]:</sup> Wang and Gupta. Videos as space-time region graphs. ECCV 2018

#### **Action recognition**

Classify the action in the video. In general, the actions highly depend on the interactions happening in the scene.

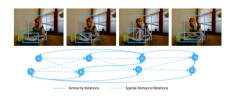


#### **Graph structure:**

- nodes are extracted using a pre-trained object detector
- two types of graphs could be built:
  - similarity graph: edges between all the nodes, regardless of the time step
  - 2. spatial graph: for two time steps (t, t+1) draw an edge if IoU > threshold. Similar for (t, t-1) pairs.

### **Action recognition**

Classify the action in the video.



### **Graph model:**

- a GCN (AXW) is applied for each type of graph structure and the results are fused.
- to obtain a representation at the graph level (for the whole video) we aggregate all the nodes in the graph.

### **Action recognition**

Classify the action in the video.







Picking up a shoe







Folding a paper

### Why Graph Processing?

 the GCNs is able to capture the correlation between objects understanding how they interact with each other and to "track" the objects across the temporal dimension

# **GNN Application - Vision Approaches**

### Other Approaches

• the nodes shouldn't necessary be associated with objects. There are approaches that use pixels or patches as nodes and propagate information between them.

RSTG [16], ViT [17]

 we can dynamically predict the salient regions, for cases when we do not have access to an object detector or we do not know what type of information to store in each node of the graph. [18]

<sup>[16]</sup> Nicolicioiu, Duta, Leordeanu. Recurrent space-time graph neural networks NeurIPS 2019 [17] Dosovitskiy et. al. An Image is Worth 16x16 Words: Transformers for Image Recognition ICLR 2021

<sup>[18]</sup> Duta, Nicolicioiu, and Leordeanu. Dynamic regions graph neural networks for spatio-temporal reasoning. NeurIPS - ORLR Workshop 2020

### **Graph Neural Networks - Resources**

This lecture was influenced by several great resources about Graph Neural Networks. For a more in depth understanding of Graph Neural Networks and other related areas, please take a look:

- Michael Bronstein, Geometric deep learning, from Euclid to drug design
- Petar Veličković, Theoretical Foundations of Graph Neural Networks
- Jure Leskovec, CS224W: Machine Learning with Graphs
- William L. Hamilton, Graph Representation Learning Book
- Razvan Pascanu, GraphNets Lecture at TMLSS (Transylvanian Machine Learning Summer School)
- Michael Bronstein, Graph Deep Learning Blog Deep Learning Blog

# Thank You!

Next week: Graph Neural Networks Part 2

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May 2021

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- [4] Federico Monti, Davide Boscaini, Jonathan Masci, Emanuele Rodola, Jan Svoboda, and Michael M Bronstein. Geometric deep learning on graphs and manifolds using mixture model cnns.
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Bitdefender

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An image is worth 16x16 words: Transformers for image recognition at scale.

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