Learning Topology-Based Graph Representations

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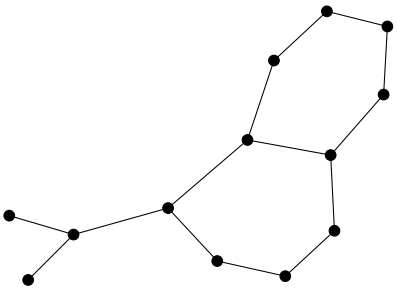
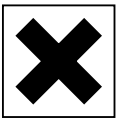
What is graph classification?





Potential labels

How to represent graphs?

- Two graphs G and G' can have a *different* number of vertices.
- Hence, we require a *vectorised representation* $f : \mathcal{G} \to \mathbb{R}^d$ of graphs.
- Such a representation f needs to be *permutation-invariant*.

Digression

The Weisfeiler–Lehman test for graph isomorphism

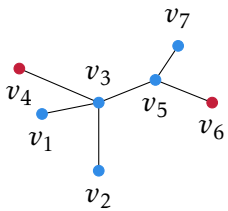
1. *Create* a colour for each node in the graph (based on its label or its degree).
2. *Collect* colours of adjacent nodes in a multiset.
3. *Compress* the colours in the multiset and the node's colour to form a new one.
4. *Continue* this relabelling scheme until the colours are stable.

If the compressed labels of two graphs *diverge*, the graphs are *not* isomorphic!

The other direction is not valid! Non-isomorphic graphs can give rise to coinciding compressed labels.

Weisfeiler–Lehman subtree features

Example for $h = 1$



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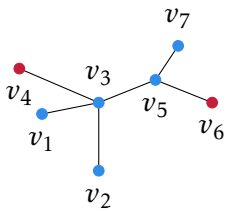
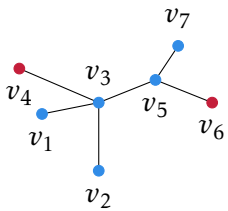


Node	Own label	Adjacent labels
v_1	●	●
v_2	●	●
v_3	●	● ● ● ●
v_4	●	●
v_5	●	● ● ●
v_6	●	●
v_7	●	●

Weisfeiler–Lehman subtree features

Example for $h = 1$



Node	Own label	Adjacent labels	Hashed label
v_1	●	●	●
v_2	●	●	●
v_3	●	● ● ● ●	●
v_4	●	●	●
v_5	●	● ● ●	●
v_6	●	●	●
v_7	●	●	●

Weisfeiler–Lehman subtree features

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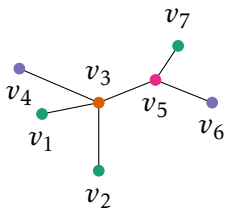

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v_6	●	●	●
v_7	●	●	●

Weisfeiler–Lehman subtree features

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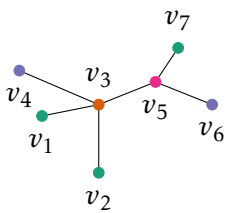


Label	●	●	●	●
Count	3	1	2	1
Feature vector	$\Phi(G) := (3, 1, 2, 1)$			

Weisfeiler–Lehman subtree features

Some properties

- ✯ Efficient calculation for small values of h.
- ✯ Good empirical performance.
- ✯ Extensions for continuous features[1] and topology-aware variants exist.[2]
- ✯ But: *static* aggregation over neighbourhoods!

[1] M. Togninalli†, E. Ghisu†, F. Llinares-López, **B. Rieck** and K. Borgwardt, 'Wasserstein Weisfeiler–Lehman Graph Kernels', *NeurIPS*, vol. 32, 2019, pp. 6436–6446, arXiv: 1906.01277 [cs.LG].

[2] **B. Rieck**†, C. Bock† and K. Borgwardt, 'A Persistent Weisfeiler–Lehman Procedure for Graph Classification', *ICML*, 2019, pp. 5448–5458.

Graph neural networks in a nutshell

Learning better aggregation schemes

- Learn node representations h_v based on aggregated attributes a_v.
- Aggregate them over neighbourhoods.
- Iteration k contains information up to k hops away.
- Repeat procedure K times.

$$a_v^{(k)} := \texttt{aggregate}^{(k)}\left(\left\{h_u^{(k-1)} \mid u \in \mathcal{N}_{\mathrm{G}}(v)\right\}\right)$$

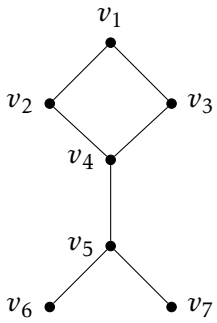
$$h_v^{(k)} := \texttt{combine}^{(k)}\left(h_v^{(k-1)}, a_v^{(k)}\right)$$

$$h_{\mathrm{G}} := \texttt{readout}\left(\left\{h_v^{(K)} \mid v \in \mathcal{V}_{\mathrm{G}}\right\}\right)$$

This terminology follows K. Xu, W. Hu, J. Leskovec and S. Jegelka, 'How Powerful are Graph Neural Networks?', *ICLR*, 2019.

Message passing in graphs

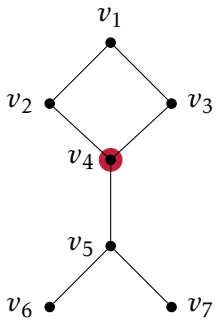
Example



Here, $v_i \in \mathbb{R}^d$ is a d-dimensional attribute vector (use one-hot encoding for labels).

Message passing in graphs

Example



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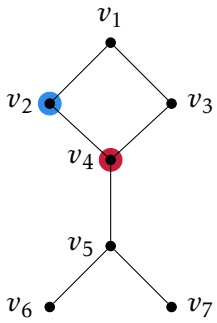

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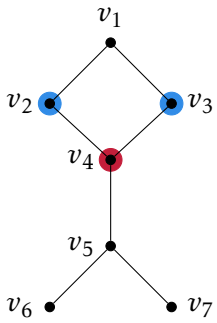

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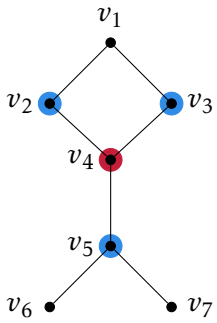

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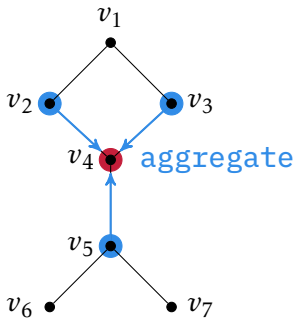

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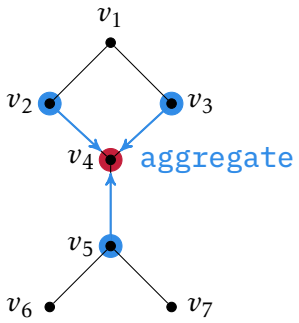


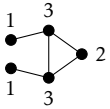
Here, $v_i \in \mathbb{R}^d$ is a d-dimensional attribute vector (use one-hot encoding for labels).

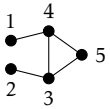
Repeat this process multiple times and update the vertex representations accordingly. Use a `readout` function to obtain a graph-level representation.

Status quo

- Graphs are topological objects.
- But GNNs are *incapable* of recognising certain topological structures!
- What can we gain when imbuing them with knowledge about the topology?

The expressivity of a filtration





We already know how to *learn* a filtration[3], but how can we create a layer that neatly integrates with arbitrary GNNs?

[3] C. D. Hofer, F. Graf, **B. Rieck**, M. Niethammer and R. Kwitt, 'Graph Filtration Learning', *ICML*, 2020, pp. 4314–4323.

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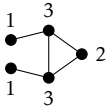
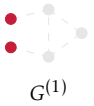
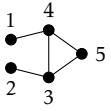




$G^{(1)}$



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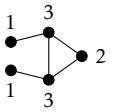

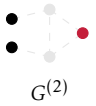

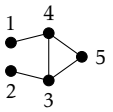

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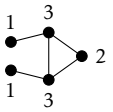

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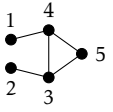

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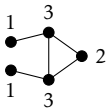

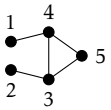

$G^{(4)}$

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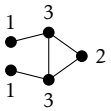

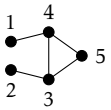

$G^{(5)}$

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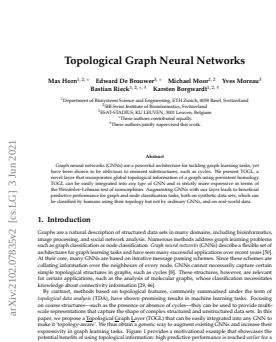
Topological layers for graph classification

TOGL



Max Horn
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Edward De Brouwer
@EdwardOnBrew

Michael Moor
@Michael_D_Moor

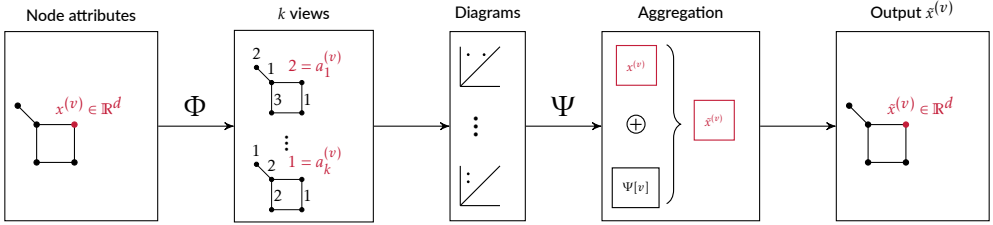
Yves Moreau

Karsten Borgwardt
@kmborgwardt

M. Horn†, E. De Brouwer†, M. Moor, Y. Moreau, **B. Rieck**†‡ and K. Borgwardt‡, 'Topological Graph Neural Networks', Preprint, 2021, arXiv: `2102.07835 [cs.LG]`

Topological graph neural networks

Overview



- Use a node map $\Phi\colon \mathbb{R}^d \to \mathbb{R}^k$ to create k different filtrations of the graph.
- Use a coordinatisation function Ψ to create *compatible* representations of the node attributes.

Expressivity of a GNN

Typical GNN architectures are *no more expressive* than the Weisfeiler–Lehman test for graph isomorphism, commonly abbreviated as WL[1].[4]

Theorem

Persistent homology is *at least* as expressive as WL[1], i.e. if the WL[1] label sequences for two graphs G and G' diverge, there exists an injective filtration f such that the corresponding persistence diagrams $\mathcal{D}_0$ and $\mathcal{D}_0'$ are not equal.

Proof sketch.

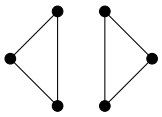
We first show how to construct an appropriate filtration function f from a WL[1] label sequence. Since f is not necessarily injective, we show that there is an injective function $\tilde{f}$ that is arbitrarily close to f and whose corresponding persistence diagrams $\widetilde{\mathcal{D}_0}$, $\widetilde{\mathcal{D}_0'}$ do *not* coincide. ■

[4] K. Xu, W. Hu, J. Leskovec and S. Jegelka, 'How Powerful are Graph Neural Networks?', *ICLR*, 2019.

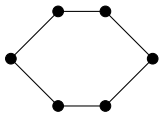
Expressivity of a GNN

There's more!

There are non-isomorphic graphs that WL[1] cannot distinguish, but persistent homology can:



G



G′

We have $\beta_0(\mathrm{G}) = \beta_1(\mathrm{G}) = 2$, because G consists of two connected components and two cycles, whereas $\beta_0(\mathrm{G}') = \beta_1(\mathrm{G}') = 1$ as G' only consists of one connected component and one cycle.

Experiments

- Take GCN architecture with 4 convolutional layers (GCN-4).
- Replace second layer by TOGL.
- Use ‘static’ variant that ‘fakes’ topological calculations as an ablation.

Advantage

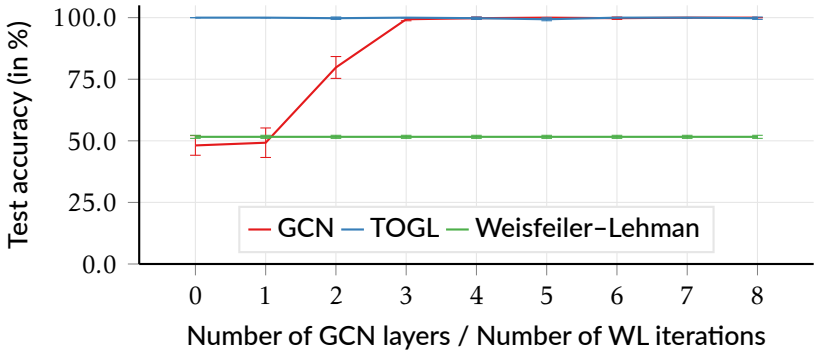
Architectures have approximately the same number of parameters; we are therefore comparing ‘apples and apples.’

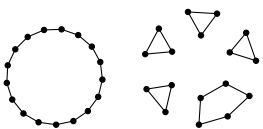
Plan

1. Assess expressivity on synthetic data sets.
2. Assess predictive performance on data sets without node features.
3. Assess predictive performance on benchmark data sets.

Expressivity

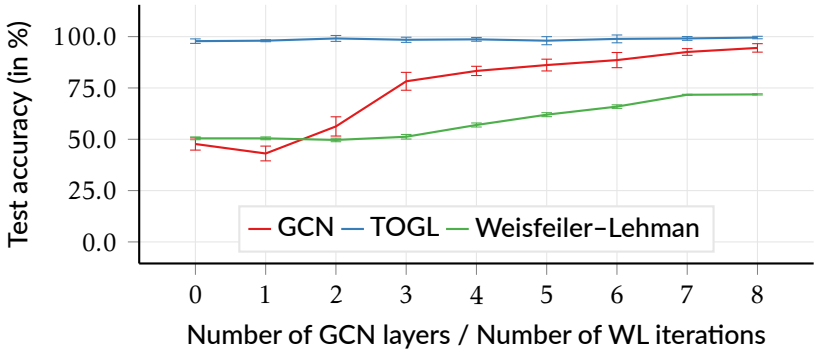
`Cycles` data set

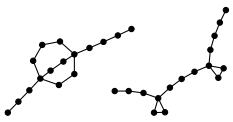




Expressivity

Necklaces data set





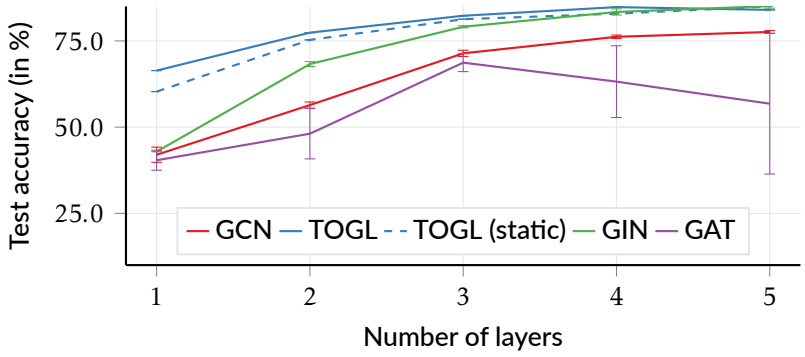
Classifying graphs/nodes based on structural features alone

Existing data sets tend to ‘leak’ information into node attributes, thus decreasing the utility of topological features. Hence, we replaced all node features by random ones.

	Graph classification				*Node classification*	
Method	DD	ENZYMES	MNIST	PROTEINS	Cluster	Pattern
GAT-4	63.3±3.7	21.7±2.9	63.2±10.4	67.5±2.6	16.7±0.0	58.3±8.8
GIN-4	**75.6±2.8**	21.3±6.5	83.4± 0.9	**74.6±3.1**	16.4±0.1	84.8±0.0
GCN-4 (*baseline*)	68.0±3.6	22.0±3.3	76.2± 0.5	68.8±2.8	16.7±0.0	85.6±0.0
TopoGNN-3-1	75.1±2.1	**30.3±6.5**	**84.8± 0.4**	73.8±4.3	**16.8±0.0**	**86.7±0.0**
TopoGNN-3-1 (static)	68.0±2.4	23.7±5.4	82.9± 0.0	71.2±5.1	**16.8±0.0**	85.8±0.0

Performance as a function of the number of layers

MNIST



Classifying benchmark data sets

While we improve baseline classification performance, the best performance is *not* driven by the availability of topological structures!

	Graph classification							*Node classification*	
Method	CIFAR-10	DD	ENZYMES	MNIST	PROTEINS-full	IMDB-B	REDDIT-B	CLUSTER	PATTERN
GAT-4	64.2±0.4	**75.9±3.8**	**68.5±5.2**	95.5±0.2	76.3±2.4	—	—	57.7±0.3	75.8±1.8
GATED-GCN-4	**67.3±0.3**	72.9±2.1	65.7±4.9	97.3±0.1	**76.4±2.9**	—	—	60.4±0.4	84.5±0.1
GIN-4	55.5±1.5	71.9±3.9	65.3±6.8	96.5±0.3	74.1±3.4	72.9±4.7	89.8±2.2	58.4±0.2	85.6
WL	—	77.7±2.0	54.3±0.9	—	73.1±0.5	71.2±0.5	78.0±0.6	—	—
WL-OA	—	77.8±1.2	58.9±0.9	—	73.5±0.9	**74.0±0.7**	87.6±0.3	—	—
GCN-4 (*baseline*)	54.2±1.5	72.8±4.1	65.8±4.6	90.0±0.3	76.1±2.4	68.6±4.9	**92.8±1.7**	57.0±0.9	85.5±0.4
TopoGNN-3-1	61.7±1.0	73.2±4.7	53.0±9.2	**95.5±0.2**	76.0±3.9	72.0±2.3	89.4±2.2	60.4±0.2	**86.6±0.1**
TopoGNN-3-1 (static)	62.1±0.5	71.0±2.8	49.8±7.0	95.4±0.1	75.7±3.6	72.8±5.4	92.1±1.6	**60.5±0.2**	85.6±0.1

Where do we go from here?

- ‘If all you have is a hammer, everything looks like a nail.’ Our data sets may actually *stymie* progress in GNN research because their classification does not necessarily require structural information.
- Nevertheless, higher-order structures (such as cliques) can be crucial in discerning between different graphs.
- Would an integration into GIN architectures be smarter?
- Can we state conditions under which we are *guaranteed to learn* an appropriate filtration function?
- What do we gain from learning a filtration function?

Filtration curves

Filtration Curves for Graph Representation

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ABSTRACT

The two predominant approaches to graph comparison in recent years are based on (i) enumerating matching subgraphs or (ii) comparing neighborhoods of nodes. In this work, we complement these two perspectives with a third way of representing graphs: using *filtration curves* from topological data analysis that capture both edge weight information and global graph structure. Filtration curves are highly efficient to compute and lead to expressive representations of graphs, which we demonstrate on graph classification benchmark datasets. Our work opens the door to a new form of graph representation in data mining.

CCS CONCEPTS

• **Mathematics of computing → Graph algorithms**; • **Computing methodologies → Machine learning approaches**.

KEYWORDS

Graph classification; graph representation

ACM Reference Format:

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1 INTRODUCTION

The search for ways to efficiently compare graphs is one of the classic tasks in data mining. This line of research is based on several decades of work in chemoinformatics, which brought about approaches based on graph isomporphism testing [30, 31], graph edit distances [7, 29], topological descriptors [5, 14], and later, frequent subgraph mining [26]. Over the last two decades, however, two alternative approaches have dominated this field: graph kernels [4, 22] and graph neural networks [37]. While many different flavors of both approaches exist, they are primarily based on (i) either enumerating matching subgraphs in two graphs to determine similarity or (ii) comparing (direct and higher-order) neighborhoods of all pairs of nodes in two graphs. A limitation of the approaches based on (i) is that enumeration approaches have difficulty including edge weight information, which is important in many application domains. A limitation of the approaches based on (ii) is that neighborhoods capture little information about the global structure of a graph, which also matters in many applications. Despite ongoing research to overcome these issues, the literature lacks an efficient-to-compute and powerful graph representation that can take edge weights and global graph structure into account. In this paper, we fill this gap by proposing a curve-based representation of a graph, which we term *filtration curves.*

Filtration curves are inspired by filtrations, a well-known concept from topological data analysis, where they typically occur in the context of persistent homology [2, 11]. While persistent homology is a powerful framework that has proven to be expressive and useful for graph classification, it imposes a larger inductive bias on classifiers, thus impeding its use in arbitrary neural network architectures. We assume a more generic view in this paper and disentangle the concept of graph filtrations from persistent homology, obtaining a more generic formulation in terms of *graph descriptor functions* for graphs. This perspective results in a surprisingly effective graph representation algorithm, which achieves the best cross-dataset performance compared to the more complicated state-of-the-art (SOTA) graph classification methods. Our approach is easy to implement[1] and can be completely parameter-free, giving rise to a new class of graph representation schemes.

2 RELATED WORK

The field of graph classification has seen increasing importance over the last two decades, resulting in a plethora of available methods. Ranging from *graph kernels* [4, 22], a mathematically principled way of addressing graph classification via (implicit) embeddings in Reproducing Kernel Hilbert Spaces (RKHS), to *graph neural networks* (GNNs) [18, 37], a family of neural networks based on message passing on graphs, numerous methods have been proposed, and it is hard to do proper justice to the richness of this field. Despite the large number of methods available, there are few approaches that are capable of dealing *explicitly* with the multi-scale structure of weighted graphs. While there have been many GNN methods in recent years, we highlight the Graph Isomorphism Network (GIN) [38] specifically, since it provides a theoretical framework for understanding the expressive power of GNNs and links that to the expressive power of the famous Weisfeiler–Lehman relabeling scheme and

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[1] Our code and data are available at https://github.com/BorgwardtLab/Filtration_Curves.

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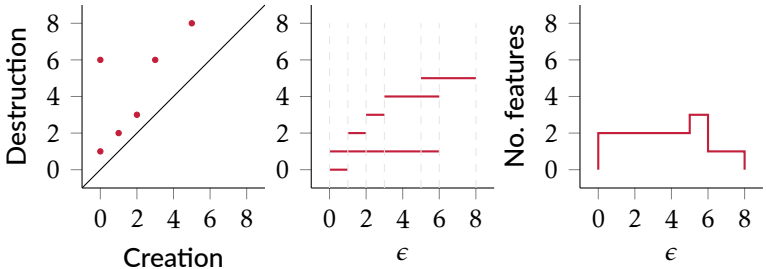
L. O'Bray†, **B. Rieck**† and K. Borgwardt, 'Filtration Curves for Graph Representation', *KDD*, New York, NY, USA, 2021, in press

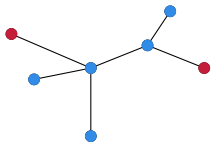
Filtration curves

Motivation

- Given a filtration of graphs, we can easily obtain a persistence diagram.
- Persistence diagrams can be conveniently represented by *Betti curves*.
- What if we use a more general descriptor function here?

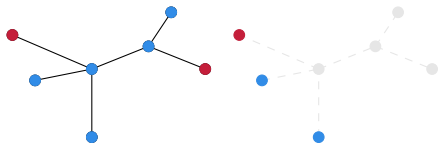


Example



In this example, we use the *node label histogram* as a descriptor function.

Example



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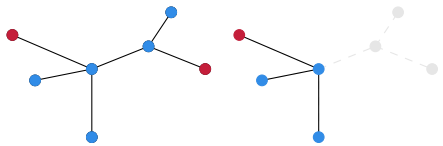
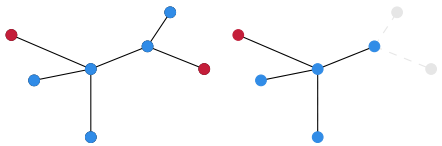
Example



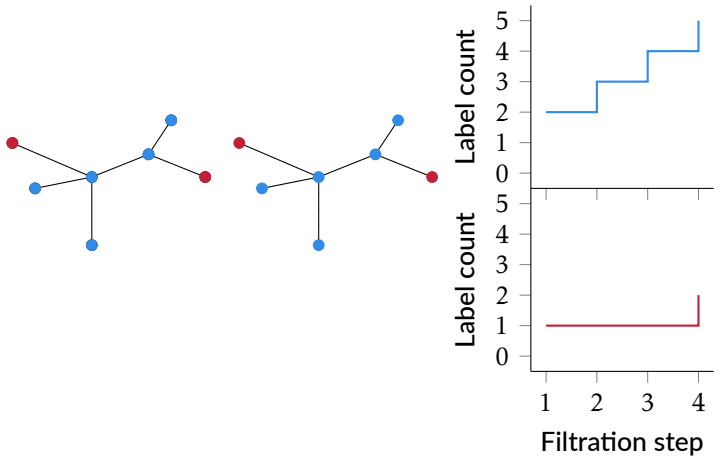
In this example, we use the *node label histogram* as a descriptor function.

Example



In this example, we use the *node label histogram* as a descriptor function.

Example



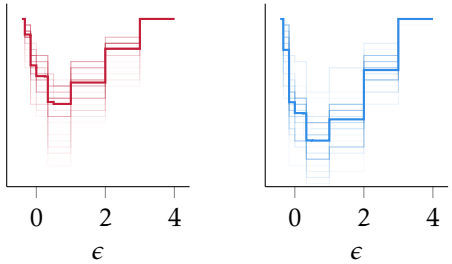
In this example, we use the *node label histogram* as a descriptor function.

General idea

- Pick function to induce a graph filtration $\mathrm{G}_1 \subseteq \mathrm{G}_2 \cdots \subseteq \mathrm{G}_k = \mathrm{G}$.
- Pick descriptor function $f : \mathcal{G} \to \mathbb{R}^d$.
- Evaluate f alongside the filtration.
- This turns a graph G into a high-dimensional *path* via $\mathcal{P}(\mathrm{G}) := \bigoplus_{i=1}^{k} f(\mathrm{G}_i)$.
- The path $\mathcal{P}(\mathrm{G}) \in \mathbb{R}^{k \times d}$ carries multi-scale information about G.

Properties

As generalised Betti curves, filtration curves 'inherit' a lot of their properties.[5] For instance, the *mean* filtration curve is well-defined and may be used for hypothesis testing.



[5] **B. Rieck**, F. Sadlo and H. Leitte, 'Topological Machine Learning with Persistence Indicator Functions', *Topological Methods in Data Analysis and Visualization V*, Cham, Switzerland, 2020, pp. 87–101.

Choices, choices, choices…

Filtration functions

- Native edge weights
- Degree function
- Ollivier–Ricci curvature
- Heat kernel signature

Descriptor functions

- Node label histogram
- Number of connected components

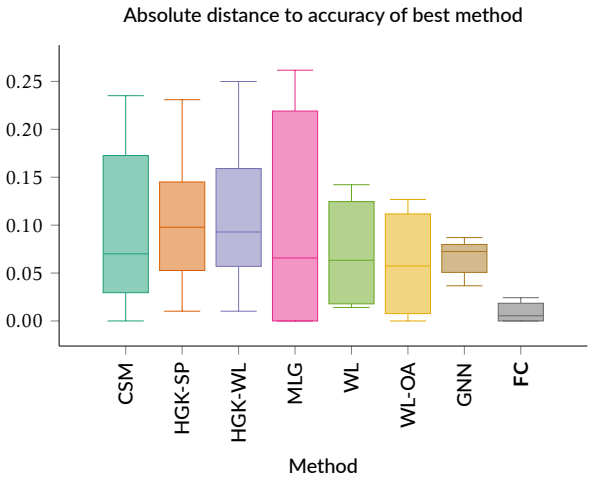
All filtration functions are ‘shallow’ for now—we are not learning a task-specific filtration.

Experiments

Is this competitive?

	Native edge weights				*Non-native edge weights*			
Method	BZR_MD	COX2_MD	DHFR_MD	ER_MD	BZR	COX2	DHFR	PROTEINS
CSM	**77.63±1.29**	—	—	—	84.54±0.65	79.78±1.04	77.99±0.96	—
HGK-SP	60.08±0.88	59.92±0.66	67.95±0.00	59.42±0.00	81.99±0.30	78.16±0.00	72.48±0.65	74.53±0.35
HGK-WL	52.64±1.20	57.15±1.20	66.08±1.02	66.72±1.28	81.42±0.60	78.16±0.00	75.35±0.66	74.53±0.35
MLG	51.46±0.61	51.15±0.00	67.95±0.00	60.72±0.69	**88.04±0.70**	76.76±0.87	**83.22±0.94**	**75.55±0.71**
WL	67.45±1.40	60.07±2.22	62.56±1.51	70.35±1.01	86.16±0.97	79.67±1.32	81.72±0.80	73.06±0.47
WL-OA	68.19±1.09	62.37±2.11	64.10±1.70	70.96±0.75	87.43±0.81	**81.08±0.89**	82.40±0.97	73.50±0.87
GNN	69.87±1.29	66.05±3.16	73.11±1.59	75.38±1.60	79.34±2.43	76.53±1.82	74.56±1.44	70.31±1.93
FC-V	75.61±1.13	**73.41±0.79**	**76.78±0.69**	**82.51±1.04**	85.61±0.59	81.01±0.88	81.43±0.48	74.54±0.48

How good is our overall performance?



Lessons learned

- Filtration curves, even based on simple descriptors, are surprisingly competitive.
- The multi-scale aspects of TDA can be translated to other domains!
- Extensions based on learned filtrations are possible.
- We need better data sets that contain structural information.

The future?


THIS IS YOUR MACHINE LEARNING SYSTEM?
YUP! YOU POUR THE DATA INTO THIS BIG PILE OF LINEAR ALGEBRA, THEN COLLECT THE ANSWERS ON THE OTHER SIDE.
WHAT IF THE ANSWERS ARE WRONG?
JUST STIR THE PILE UNTIL THEY START LOOKING RIGHT.
DATA
ANSWERS