Intelligent Agents GNNs, ExpressGNN, pLogicNet, MLN Learning

Prof. Dr. Ralf Möller Universität zu Lübeck Institut für Informationssysteme



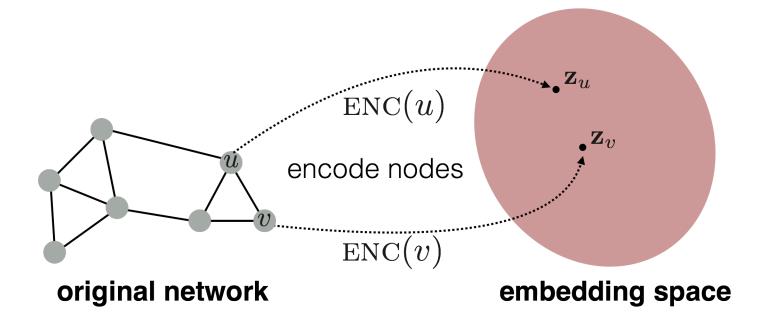
Acknowledgements

- Slides for this presentation are taken from
 - Representation Learning on Networks snap.stanford.edu/proj/embeddings-www, WWW 2018
 - Efficient Probabilistic Logic Reasoning with Graph Neural Networks Yuyu Zhang, Xinshi Chen, Yuan Yang, Arun Ramamurthy, Bo Li, Yuan Qi & Le Song (slides taken from a presentation by Hengda Shi, Gaohong Liu and Jian Weng)
 - Probabilistic Logic Neural Network for Reasoning, Meng Qu, Jian Tang (slides taken from a presentation by Zijie Huang, Roshni Iyer, Alex Wang)
- Slides have been adapted (all faults are mine)



Embedding Nodes

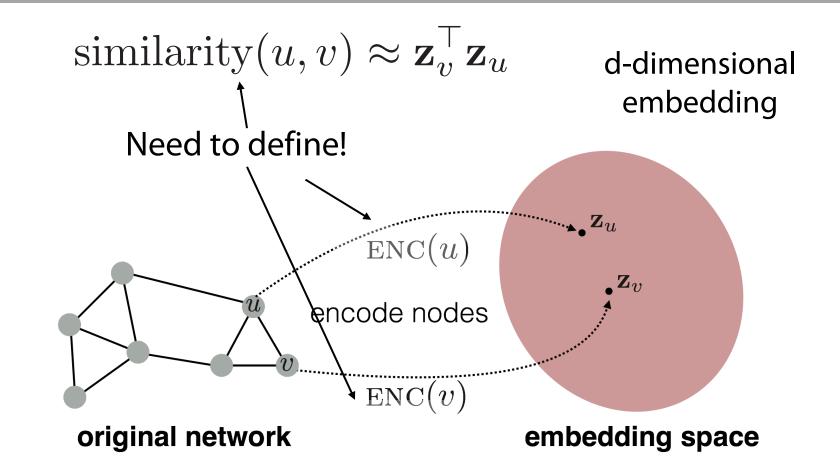
- Encode nodes so that ...
 - similarity in the embedding space approximates ...
 - similarity in the original network





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Embedding Nodes





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Recap: Dot Product

. . .

$$\mathbf{a} \cdot \mathbf{b} = \|\mathbf{a}\| \|\mathbf{b}\| \cos \varphi$$

$$\mathbf{a} \cdot \mathbf{b} = \|\mathbf{a}\| \|\mathbf{b}\| \cos \varphi$$

$$\cos (\varphi) = \frac{\mathbf{A} \cdot \mathbf{B}}{\|\mathbf{A}\| \|\mathbf{B}\|} = \frac{\sum_{i=1}^{n} A_i B_i}{\sqrt{\sum_{i=1}^{n} A_i^2} \sqrt{\sum_{i=1}^{n} B_i^2}} \quad \text{Orthogonalised of the second sec$$

jonale Projektion $ec{b}_{ec{a}}$ des s \vec{b} auf die durch \vec{a} bestimmte Richtung

a

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Wikipedia

Simple ("Shallow") Embedding Approaches

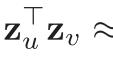
Solve optimization problem

Vectors with d components (with d being a hyperparameter)

Select embedding vectors for nodes such that "similar" nodes have similar vectors

Various ways to specify similarity of nodes

- Adjacency-based embedding
- Multi-hop embedding
- Random walk approaches •



 $\mathbf{z}_u^{\top} \mathbf{z}_v \approx \begin{array}{l} \text{Probability that } u \text{ and } v \text{ co-occur in a} \\ \text{random walk over the network} \end{array}$

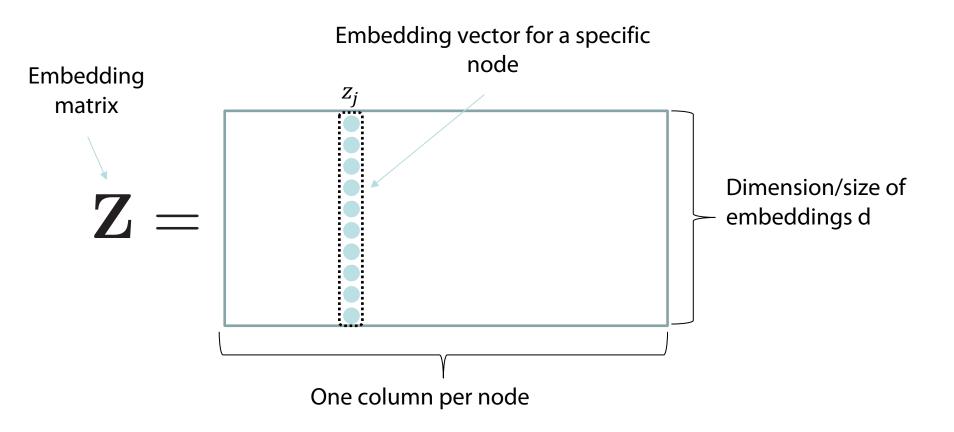


Hamilton et al. Representation Learning on Graphs: Methods and Applications. IEEE Data Engineering Bulletin on Graph Systems. 2017.

More or less clever approaches, but appropriate similarity features should better be found automatically

From "Shallow" to "Deep"

• Shallow: Define features based on selected features





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From "Shallow" to "Deep"

- Limitations of shallow encoding:
 - O(|Vd|) parameters needed
 - No parameter sharing
 - Every node has its own unique embedding vector
 - Inherently "transductive" (not inductive)
 - Impossible to generate embeddings for nodes that were not seen during training
 - Does not incorporate node features
 - Many graphs have nodes with features that we can and should leverage
- Need to find embeddings based on holistic view on graph



Scarselli et al. The Graph Neural Network Model. IEEE Transactions on Neural Networks. **2005**,

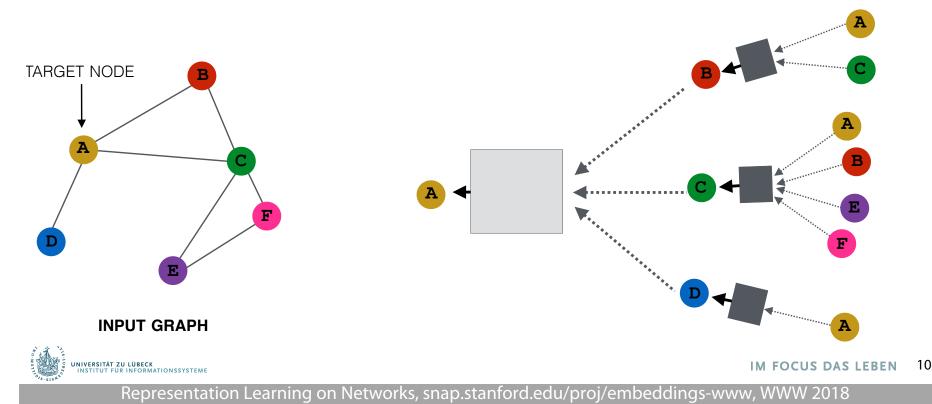
Setup

- Assume we have a graph G:
 - V is the vertex set.
 - A is the adjacency matrix (assume binary).
 - $X \in \mathbb{R}^{m \times |V|}$ is a matrix of nodes and their features.
 - Categorical attributes, text, image data
 - E.g., profile information in a social network.
 - Node degrees, clustering coefficients, etc.
 - Indicator vectors (i.e., one-hot encoding of each node)



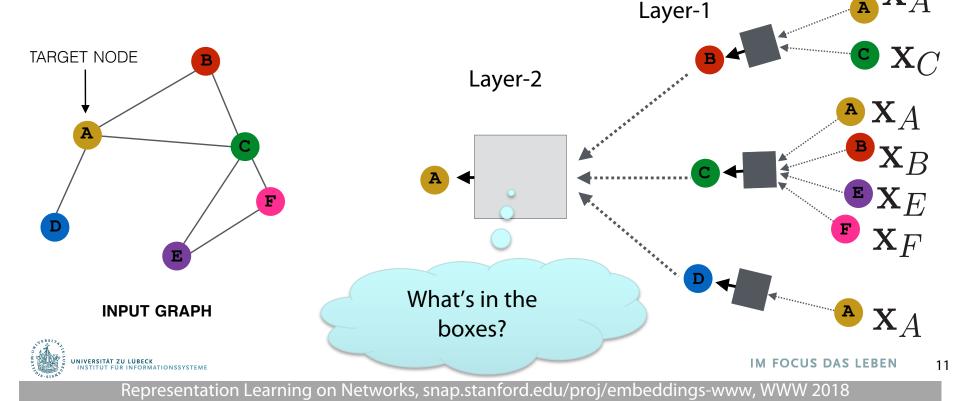
Neighborhood Aggregation

- Key idea
 - Generate node embeddings based on local neighborhoods
 - Nodes aggregate information from their neighbor
 - Computation graph for every node



Neighborhood Aggregation

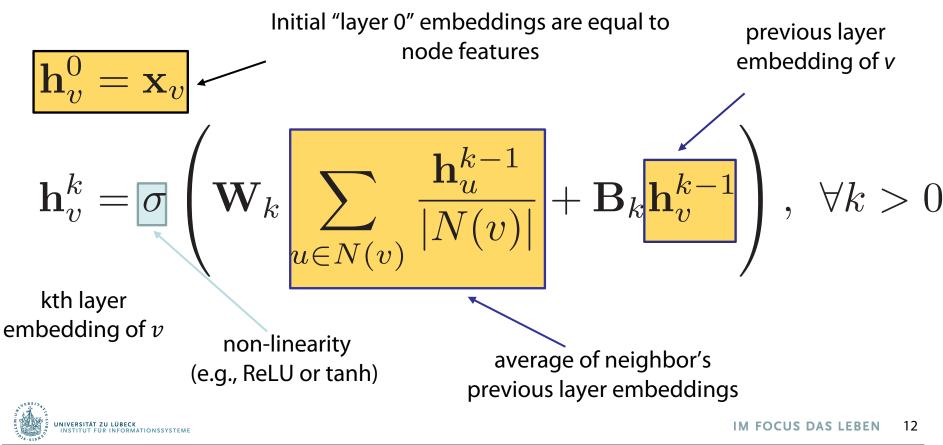
- Nodes have embeddings at each layer
- Model can be of arbitrary depth
- "layer-0" embedding of node u
 is its input features, i.e., x_u



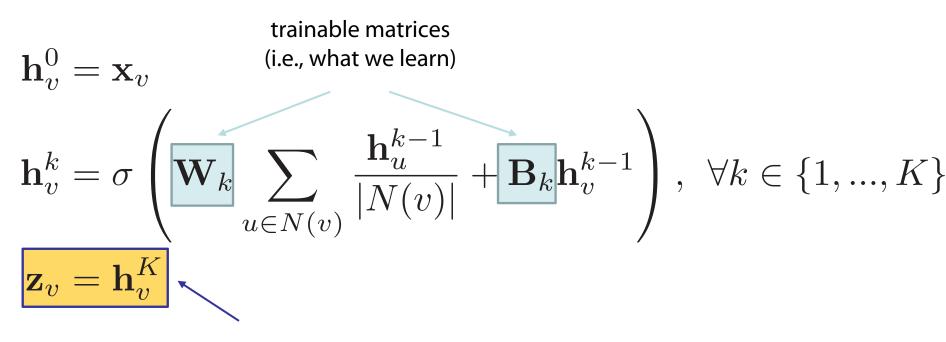
Layer-0

Graph Networks (GNNs)

- Basic approach: Average neighbor messages and apply a linear transformation with non-linear normalization
- Define a loss function on the embeddings, $\mathcal{L}(z_u)$



Unsupervised Training

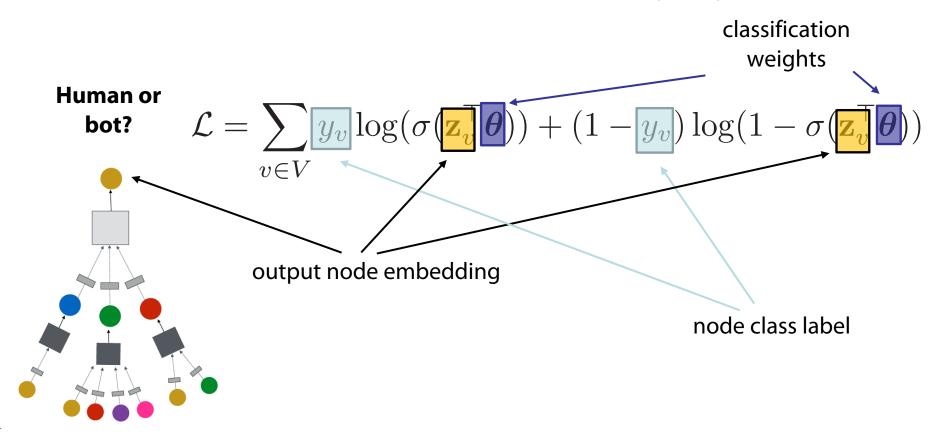


- After K-layers of neighborhood aggregation, we get output embeddings for each node
- Feed these embeddings into any loss function ...
- and run stochastic gradient descent to train the aggregation parameters



Supervised Training

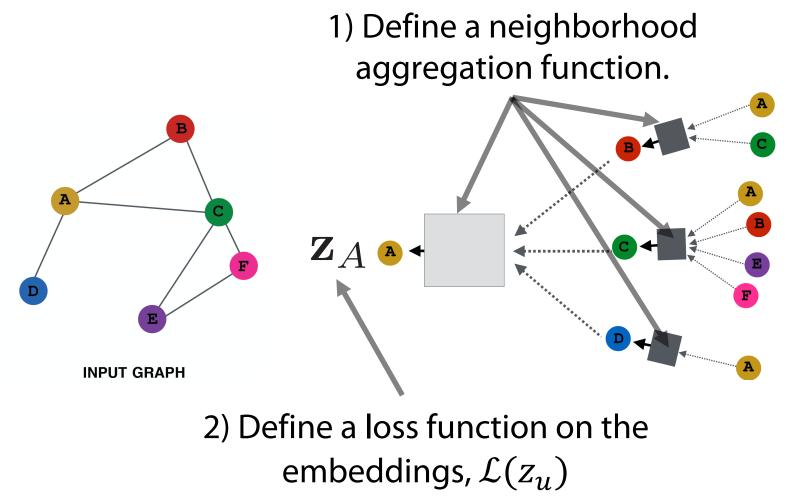
• E.g., based on node classification $y_v \in \{0, 1\}$:





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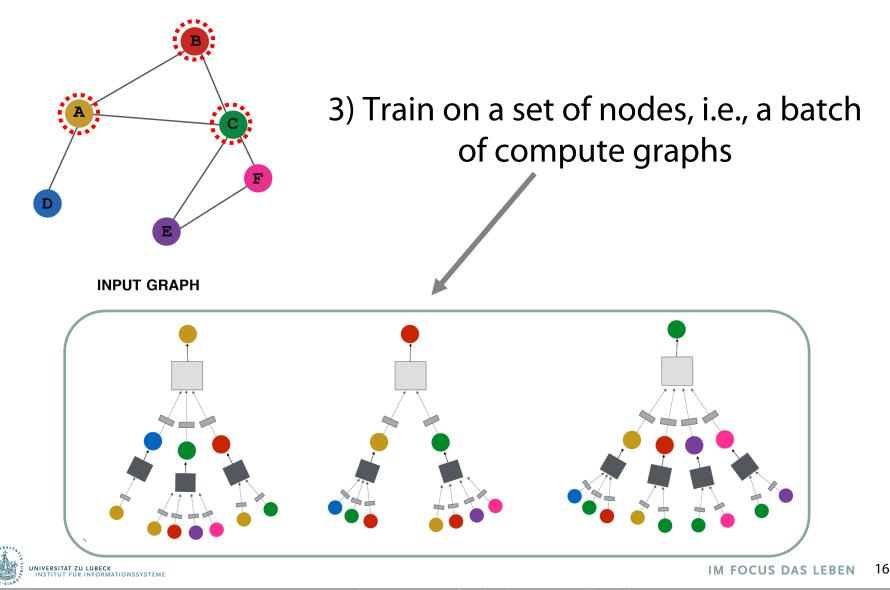
Overview of Model Design



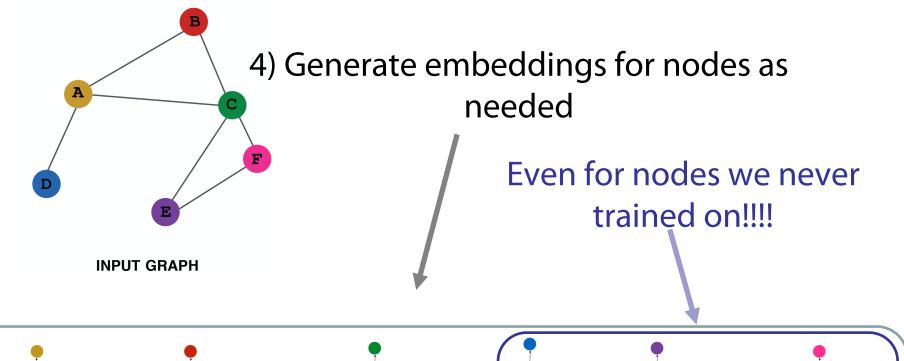


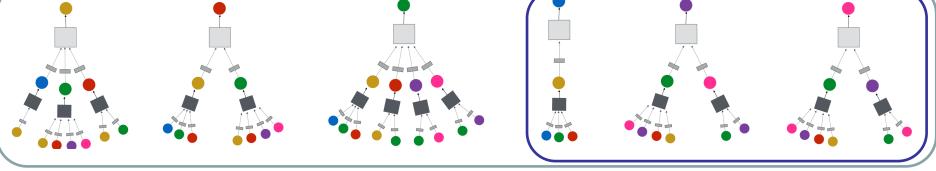
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Overview of Model Design



Overview of Model



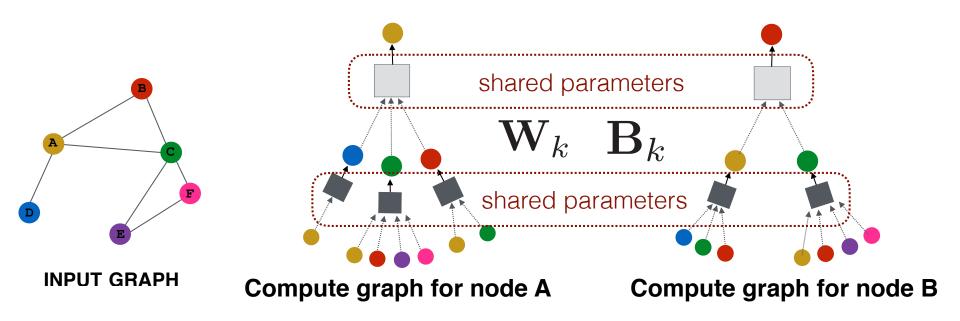




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Inductive Capability

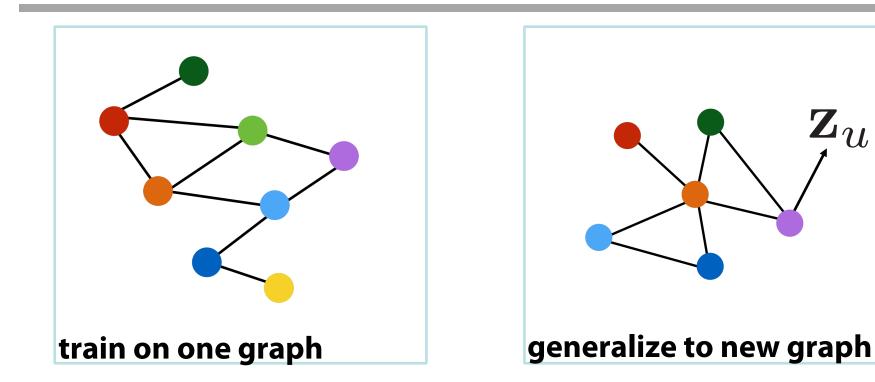
- Same aggregation parameters are shared for all nodes.
- Number of model parameters is sublinear in |V| ...
- ... and we can generalize to unseen nodes!





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Inductive Capability

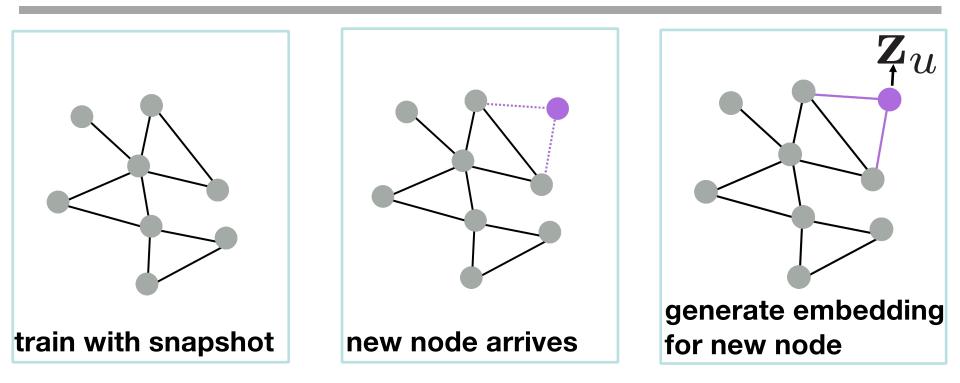


Inductive node embedding --> generalize to entirely unseen graphs

e.g., train on protein interaction graph from model organism A and generate embeddings on newly collected data about organism B



Inductive Capability



Many application settings constantly encounter previously unseen nodes.

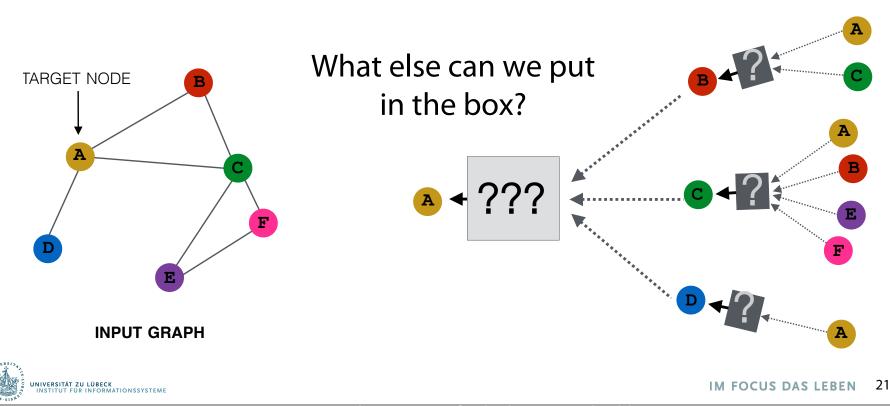
e.g., Reddit, YouTube, GoogleScholar,

Need to generate new embeddings "on the fly"



Neighborhood Aggregation

 Key distinctions are in how different approaches aggregate messages



Graph Convolutional Networks (GCNs)

• Slight variation on the neighborhood aggregation idea:

$$\mathbf{h}_{v}^{k} = \sigma \left(\underbrace{\mathbf{W}_{k}}_{\substack{u \in N(v) \cup v}} \frac{\mathbf{h}_{u}^{k-1}}{\sqrt{|N(u)||N(v)|}} \right)$$
same matrix for self and neighbor embeddings per-neighbor normalization

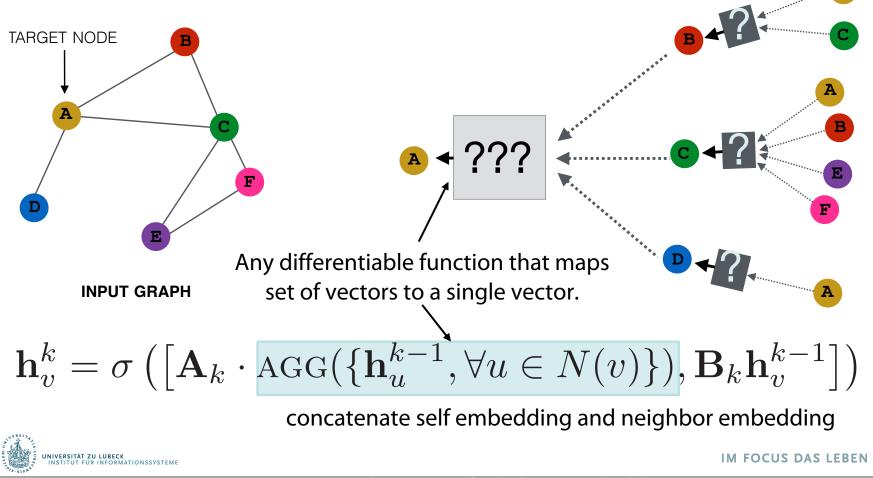
- Empirically, this configuration to give the best results
 - More parameter sharing
 - Down-weights high degree neighbors



Semi-supervised classification with graph convolutional networks TN Kipf, M Welling. In Proc. 5th International Conference on Learning Representations (ICLR-17), **2017**.

GraphSAGE (SAmple and aggreGatE)

 So far we have aggregated the neighbor messages by taking their (weighted) average. Can we do better?



Representation Learning on Networks, snap.stanford.edu/proj/embeddings-www, WWW 2018

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GraphSAGE Variants

$$AGG = \sum_{u \in N(v)} \frac{\mathbf{h}_u^{k-1}}{|N(v)|}$$

• Pool:

Mean:

- Transform neighbor vectors and apply symmetric vector function

element-wise mean/max

$$AGG = \bigcap \left(\{ \mathbf{Qh}_u^{k-1}, \forall u \in N(v) \} \right)$$

- LSTM-based RNNs:
 - Apply LSTM to random permutation of neighbors (LSTMs work on sequences)

AGG = LSTM
$$([\mathbf{h}_u^{k-1}, \forall u \in \pi(N(v))])$$

Transformers?

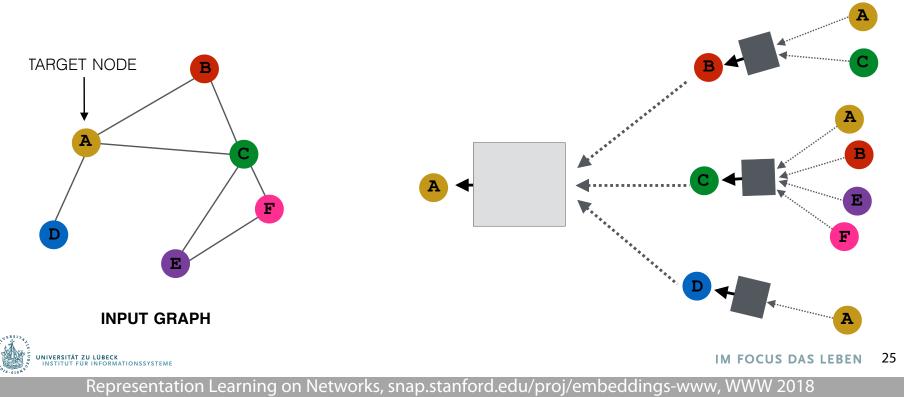


William L. Hamilton, Rex Ying, and Jure Leskovec. 2017. Inductive representation learning on large graphs. In Proc. NIPS'17. **2017**.

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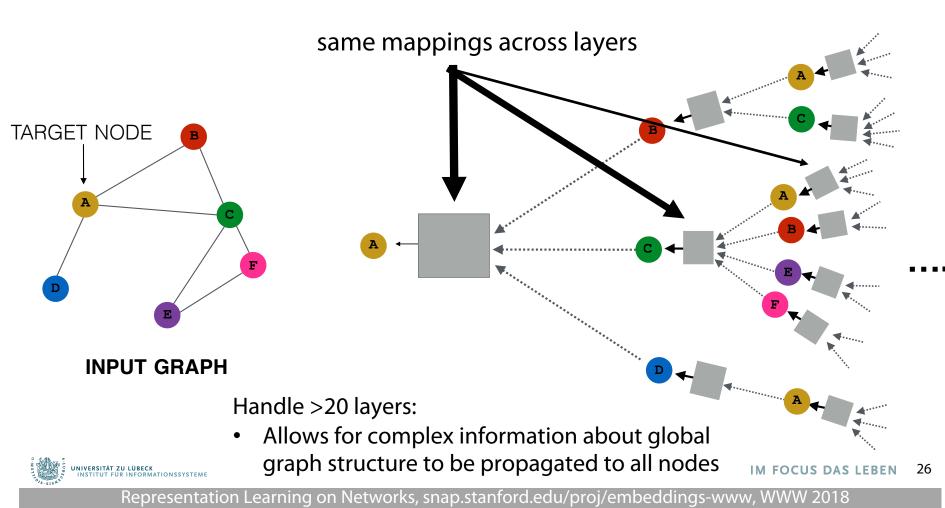
Neighborhood Aggregation

- GCNs and GraphSAGE generally only 2-3 layers deep
- What if we want to go deeper?
 - Overfitting from too many parameters.
 - Vanishing/exploding gradients during backpropagation



Gated Graph Networks

- Use techniques from recurrent networks
- Parameter sharing across layers, recurrent state update



Neighborhood aggregation with RNN state update

1. Get "message" from neighbors at step k:

$$\mathbf{m}_v^k = \mathbf{W} \sum_{u \in N(v)} \mathbf{h}_u^{k-1}$$
 Aggregation function does not depend on k

 Update node "state" using <u>Gated Recurrent Unit (GRU)</u> New node state depends on the old state and the message from neighbors:

$$\mathbf{h}_{v}^{k} = \operatorname{GRU}(\mathbf{h}_{v}^{k-1}, \mathbf{m}_{v}^{k})$$

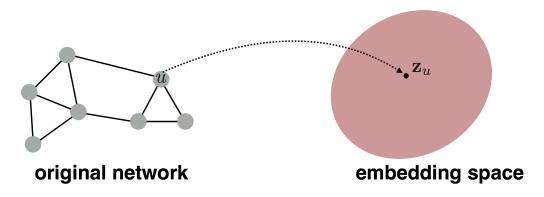


Yujia Li Richard Zemel Marc Brockschmidt Daniel Tarlow, Gated Graph Sequence Neural Networks Proceedings of ICLR'16. **2016**.

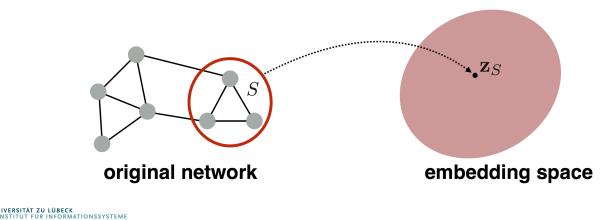
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(Sub)graph Embeddings

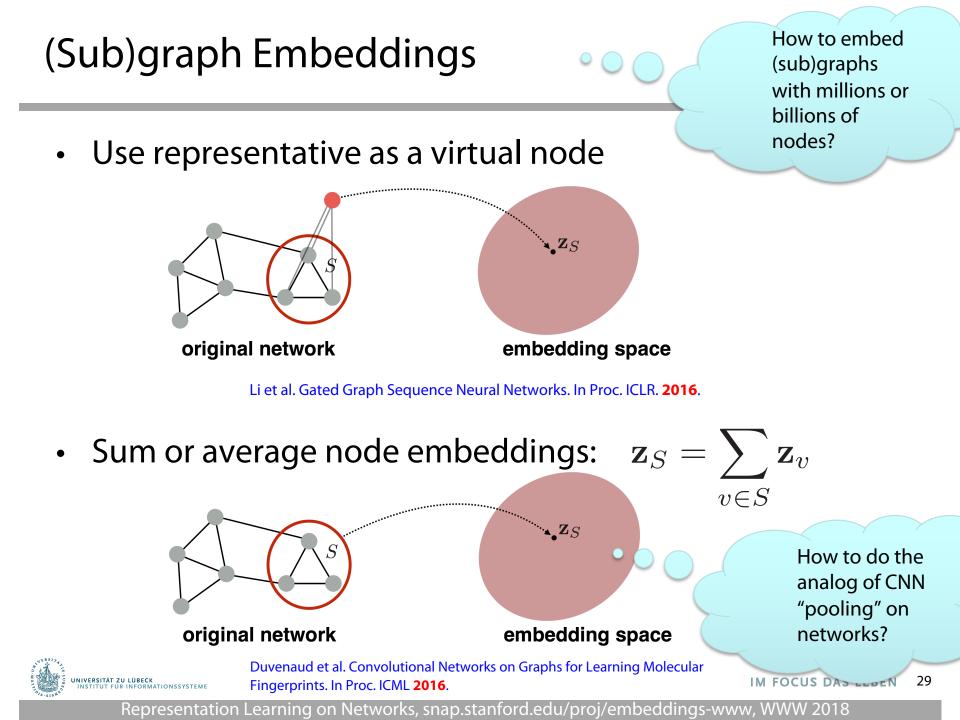
• So far we have focused on node-level embeddings...



• But what about subgraph embeddings?



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Summary so far

- Key idea: Generate node embeddings based on local neighborhoods.
 - GraphSAGE
 - Generalized neighborhood aggregation
 - Gated Graph Networks
 - Neighborhood aggregation + recursion (same mappings for a layer) + GRUs
 - Graph Convolutional Networks
 - Average neighborhood information and stack computational networks



Recent Advances in Graph Networks

- Attention-based neighborhood aggregation (Weightings for neighbors)
 - Graph Attention Networks (Velickovic et al., 2018)
 - GeniePath (apaptive receptive paths) (Liu et al., 2018)
- Generalizations based on spectral convolutions (eigen-decomposition of graph Laplacian *L*)
 - Geometric Deep Learning (Bronstein et al., 2017)
 - Mixture Model CNNs (Monti et al., 2017)
- Speed improvements via subsampling
 - FastGCNs (<u>Chen et al., 2018</u>)

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Stochastic GCNs (<u>Chen et al., 2017</u>)

L = D - A (degree matrix – adjacency matrix) IM FOCUS DAS LEBEN

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Graph Networks, Embeddings, and KGs

- Graph networks allow for the computation of embeddings for nodes in a KG
- With embeddings, existence of links between nodes can be estimated (KG completion)
 - See also, e.g., node2vec
- If nodes originate from words ...
- ... we have another way to embed nodes
 - See also, e.g., word2vec
 - KG completion based on word embeddings



Approaches for Completing KGs

- Graph Network approach
- Embedding approach
- What about probabilistic graphical models?
 - Markov logic networks for link estimation?

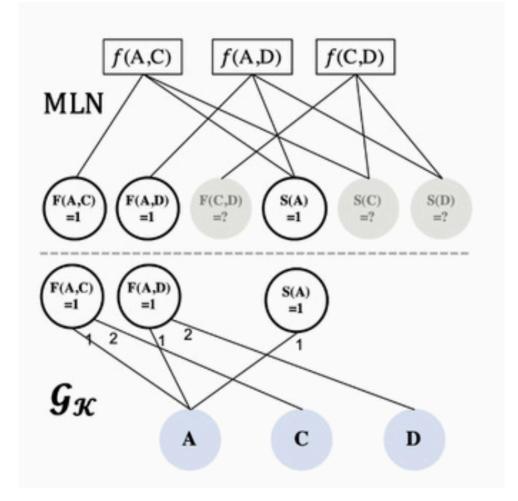


Advantages of MLNs

- Incorporate domain knowledge with first-order logic
 - Composition
 - $\forall X, Y, Z: R_1(X, Y) \land R_2(Y, Z) \rightarrow R_3(X, Z)$
 - Inverse relations
 - $\forall X, Y : R_1(X, Y) \rightarrow R_2(Y, X)$
 - Symmetry
 - $\forall X, Y : R_1(X, Y) \rightarrow R_1(Y, X)$
 - Subrelation
 - $\forall X, Y : R_1(X, Y) \rightarrow R_2(X, Y)$



MLNs and Knowledge Graphs



Ground KG of MLN

Knowledge graph (e.g., from text) as evidence



Markov Logic Networks

Pros:

- Logic formulas incorporate prior knowledge
- Allows MLN to generalize in tasks with small amount of labeled data

Cons:

- Inference in MLN is computationally intensive
- Logic formulas can only cover a small part of the possible combinations of knowledge graph relations in real-world texts



Graph Networks / Word-based Embeddings

Pros:

- Efficiency Directly work on KG
- Compactness GNNs with shared parameters can be memory efficient
- Expressiveness GNN can capture structure knowledge encoded in the KG, and so-called tunable embeddings can encode entity-specific information (see below)

Cons:

 GNNs do not explicitly incorporate prior knowledge into models and may require many labeled examples for a target task



Combining MLNs and KG Embeddings

- KG Completion
 - With MLN model M_i
 - With embedding approaches
 - GNN-based (ExpressGNN)

Efficient Probabilistic Logic Reasoning with Graph Neural Networks Yuyu Zhang, Xinshi Chen, Yuan Yang, Arun Ramamurthy, Bo Li, Yuan Qi & Le Song. In: Proc. ICLR-20. <u>https://iclr.cc/virtual/poster_rJg76kStwH.html</u> **2020**.

Embedding based (pLogicNet)

Probabilistic Logic Neural Network for Reasoning, Meng Qu, Jian Tang. In: Proc. NeurIPS-20. <u>https://github.com/DeepGraphLearning/pLogicNet</u> **2019**.

• Learn new MLN model M_{i+1} based on completed KG



Variational EM for MLN Learning

• MLN used to model the joint probabilistic distribution of all observed and latent variables, *O* and *H*, respectively

$$P_w(O,H) \coloneqq \frac{1}{Z(w)} \exp(\sum_{f \in F} w_f \sum_{a_f \in A_f} \phi(a_f))$$

- Training an MLN (w, F) means to determine the weights w_f of the formulas $f \in F$
- An MLN can be trained by maximizing the log-likelihood of all observed facts $log P_w(O)$, i.e., $\hat{w}_{ML} = argmax \log P_w(O)$ and $w = \hat{w}_{ML}$
- Due to intractability caused by hidden variables, instead of optimizing the log-likelihood, we optimize the evidence lower bound (ELBO) s.t. $\log P_w(O) \ge L_{ELBO}(Q_\theta, P_w)$
- The goal is to find a distribution Q_{θ} that approximates P_{w} "from below"

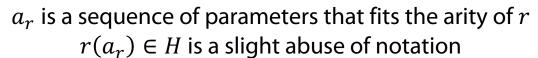


E step: Inference

- Infer the posterior distribution of the latent variables, where P_w is fixed and Q_{θ} is optimized to minimize the KL divergence between $Q_{\theta}(H|O)$ and $P_w(H|O)$
- Estimate the true posterior with a mean-field approximation
- In mean-field variational approximation, each unobserved ground formula $r(a_r) \in H$ is independently inferred as:

 $Q_{\theta}(H|O) \coloneqq \prod_{r(a_r) \in H} Q_{\theta}(r(a_r))$

- Each $Q_{\theta}(r(a_r))$ follows a Bernoulli distribution
- Parameterize Q_{θ} with GNN



E step: Inference

• With mean-field approximation, $L_{ELBO}(Q_{\theta}, P_{w})$ can be reorganized as:

$$\begin{split} &L_{ELBO}(Q_{\theta}, P_{w}) = \mathbb{E}_{Q_{\theta}(H|O)}[\log P_{w}(O, H) - \log Q_{\theta}(H|O)] \\ &= \mathbb{E}_{Q_{\theta}(H|O)}\left[\log\left(\frac{1}{Z(w)}\exp\left(\sum_{f \in F} w_{f}\sum_{a_{f} \in A_{f}} \phi_{f}(a_{f})\right)\right)\right] - \mathbb{E}_{Q_{\theta}(H|O)}\left[\log\left[\prod_{r(a_{r}) \in H} Q_{\theta}(r(a_{r}))\right]\right] \\ &= \mathbb{E}_{Q_{\theta}(H|O)}\left[\sum_{f \in F} w_{f}\sum_{a_{f} \in A_{f}} \phi_{f}(a_{f}) - \log(Z(w))\right] - \mathbb{E}_{Q_{\theta}(H|O)}\left[\sum_{r(a_{r}) \in H} \log Q_{\theta}(r(a_{r}))\right] \\ &= \sum_{f \in F} w_{f}\sum_{a_{f} \in A_{f}} \mathbb{E}_{Q_{\theta}(H|O)}[\phi_{f}(a_{f})] - \log(Z(w)) - \sum_{r(a_{r}) \in H} \mathbb{E}_{Q_{\theta}(H|O)}[\log Q_{\theta}(r(a_{r}))] \end{split}$$

$$\mathbb{E}_{P(x)}[f(x)] = \sum_{i=1}^{I} p_i f(a_i).$$



E step: Inference

- The term $\sum_{f \in F} w_f \sum_{a_f \in A_f} \mathbb{E}_{Q_{\theta}(H|O)}[\phi_f(a_f)]$ sums over all possible logic formulae and all possible assignments to each formula
- The term $\sum_{r(a_r)\in H} \mathbb{E}_{Q_{\theta}(H|O)}[\log Q_{\theta}(r(a_r))]$ sums over all possible latent variables
- Therefore, both terms used in the objective function make the computational problem intractable



E step: Inference with Sampling

- How can we deal with this problem?
- Do not iterate over all possible values but use sampling
 - In each optimization iteration, a batch of ground formulae will be sampled
 - For each formula in sampled batch, do the computations w.r.t. observations of involved latent variables
- Z(w) needs to be adapted in order to compensate for sampling



E step: Add-on

• If the task has sufficient labeled data, a supervised learning objective will be added to enhance parameter estimation

$$L_{label}(Q_{\theta}) = \sum_{r(a_r) \in O} log Q_{\theta}(r(a_r))$$

- The label loss function is complementary to ELBO on predicates that are not well covered by logic rules but have enough observed facts
- Therefore, the E step objective function that combines knowledge in the MLN and supervision from labeled data would be (λ is a hyperparameter):

$$L_{\theta} = L_{ELBO}(Q_{\theta}, P_{w}) + \lambda L_{label}(Q_{\theta})$$



M step: Learning

- In the M step, the weights of logic formulae in MLN will be learned with the variational posterior $Q_{\theta}(H|O)$ being fixed
- The partition function Z(w) is not a constant anymore
- Due to exponential number of terms in Z(w), pseudo log-likelihood needs to be adopted as an alternative objective for optimization
- Recall the pseudo log-likelihood $\log P_w(O) \approx \sum_i \log P_w(o_i | o_{N(i)})$
- For the neighborhood N(i) we use the Markov blanket MB



Pseudo-Likelihood

$$P_{w}^{*}(O,H) \coloneqq \mathbb{E}_{Q_{\theta}(H|O)} \left[\sum_{r(a_{r})\in H} \log P_{w}(r(a_{r})|MB_{r(a_{r})}) \right]$$
$$\nabla_{w_{i}} \mathbb{E}_{Q_{\theta}(H|O)} \left[\sum_{r(a_{r})\in H} \log P_{w}(r(a_{r})|MB_{r(a_{r})}) \right]$$
$$\simeq y_{r(a_{r})} - P_{w}(r(a_{r})|MB_{r(a_{r})})$$

- where $y_{r(a_r)} = 0$ or 1 if $r(a_r)$ is an observed fact or $y_{r(a_r)} = Q_{\theta}(r(a_r))$ otherwise
- $MB_{r(a_r)}$ is the Markov blanket of the ground predicate $r(a_r)$, i.e., the set of ground predicates that appear in some grounding of a formula with $r(a_r)$



Sampling Scheme for M step

- Computationally intractable to use all possible ground predicates to compute the gradients
- The solution is to only consider all ground formulae with at most one latent predicate and pick up the ground predicate if its truth value determines the formula's truth value
- Using this sampling scheme, only a small subset of ground predicates is kept and each of which can directly determine the truth value of a ground formula in MLN
- Intuitively, this small subset contains all representative ground predicates, and makes good estimation of the gradients with much cheaper computational cost



Representing graph structures

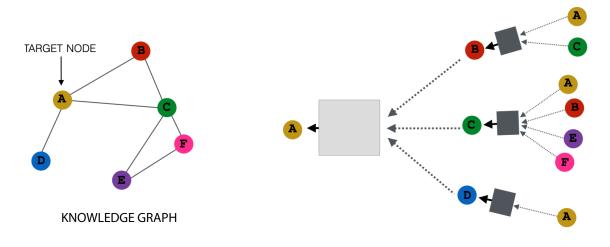
- Foundation of MLN learning is a knowledge graph \mathcal{G}_K for (deterministic) observations
- For MLN learning with hidden variables, additional graph structures need to be generated (albeit with sampling)
- Can graph structures be represented in a clever way such that we gain efficiency?
- Can we use, e.g., GNN operations to derive the variational distribution *Q*?



ExpressGNN

ExpressGNN has three parts:

- · Vanilla Graph Network
- Tunable Embeddings
- Define posterior using embeddings





Yuyu Zhang, Xinshi Chen, Yuan Yang, Arun Ramamurthy, Bo Li, Yuan Qi & Le Song. Efficient Probabilistic Logic Reasoning with Graph Neural Networks. In: Proc. ICLR **2020**.

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Vanilla GNN

- Vanilla GNN is built on knowledge graph \mathcal{G}_K , which is much smaller than the ground graph of MLN (for simplicity it is assumed that each predicate has arity 2)
- GNN parameters θ_1 and θ_2 are independent of number of entities
- There are $O(d^2)$ parameters given d-dimensional embeddings, $\mu_c \in \mathbb{R}^d$

h is Algorithm 1: GNN()

Initialize entity node: $\mu_c^{(0)} = \mu_0$, $\forall c \in C$ for t = 0 to T - 1 do \triangleright Compute message $\forall r(c, c') \in O$ $m_{c' \to c}^{(t)} = MLP_1(\mu_{c'}^{(t)}, r; \theta_1)$ \triangleright Aggregate message $\forall c \in C$ $m_c^{(t+1)} = AGG(\{m_{c' \to c}^{(t)}\}_{c':r(c,c') \in O})$ \triangleright Update embedding $\forall c \in C$ $\mu_c^{(t+1)} = MLP_2(\mu_c^{(t)}, m_c^{(t+1)}; \theta_2)$ return embeddings $\{\mu_c^{(T)}\}$



Tunable Embeddings

- For each entity in the KG, we then augment its GNN embedding with a tunable embedding $w_c \in \mathbb{R}^k$ as $\hat{\mu} = [\mu_c, w_c]$
- The tunable embeddings increase the expressiveness of the model
- Otherwise, the same embeddings could be produced for nodes that should be distinguished [Zhang et al. 20]
- As there are M entities, the number of parameters in tunable embeddings is O(kM)



Define Variational Posterior

- Finally, define the variational posterior with augmented embeddings of c_1 and c_2
- Define the posterior $Q_{\theta}(r(c_1, c_2)) = \sigma(MLP_3(\hat{\mu}_{c_1}, \hat{\mu}_{c_2}, r; \theta_3))$ where $\sigma(\cdot)$ is the sigmoid function
- The number of parameters in θ_3 is O(d+k)



Summary so far: ExpressGNN

- In summary, ExpressGNN can be viewed as two-level encoding of entities:
 - First two MLPs assign similar embeddings to similar entities in the KG
 - Expressive tunable embeddings provide additional model capacity to encode entity information beyond graph structures
 - By tuning *d* and *k*, ExpressGNN can trade-off between model **compactness** and **expressiveness**
- When the number of entities *M* is large, ExpressGNN can reduce *k* to save parameters



•

pLogicNet: Embeddings again

- Each entity *e E E* and relation *r E R* in a KG is associated with an embedding *x*_{*e*} and *x*_{*r*}
- The joint distribution of all triplets can be defined as:

$$p(\mathbf{v}_O, \mathbf{v}_H) = \prod_{(h, r, t) \in O \cup H} \operatorname{Ber}(\mathbf{v}_{(h, r, t)} | f(\mathbf{x}_h, \mathbf{x}_r, \mathbf{x}_t))$$

- Where $f(\cdot, \cdot, \cdot)$ is the scoring function on the entity and relation embeddings that computes the probability of the triplet (*h*, *r*, *t*) being true
- Example: the *f* used in TransE (a KG embedding model) is formulated as:

$$\sigma(\gamma - ||\mathbf{x}_h + \mathbf{x}_r - \mathbf{x}_t||)$$



Combining MLNs with Embedding Approaches

 $p_w(\mathbf{v}_{(h,r,t)}|\mathbf{v}_O) \propto \left\{ \underbrace{q_\theta(\mathbf{v}_{(h,r,t)})}_{\psi(h,r,t)} + \lambda \underbrace{p_w(\mathbf{v}_{(h,r,t)}|\hat{\mathbf{v}}_{\mathbf{MB}(h,r,t)})}_{\psi(h,r,t)} \right\}$

KGE model

Markov Logic Network

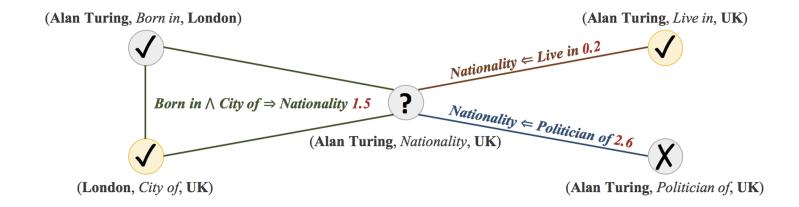


Meng Qu and Jian Tang. Probabilistic logic neural networks for reasoning. In: Proc. NeurIPS **2019**.

• Model the joint distribution of the object labels given object features, i.e., $p(\mathbf{y}_V | \mathbf{x}_V)$



MLN Learning with pLogicNet



• pLogicNet formulates the **joint distribution of all graph triplets** with a **Markov logic network**, which is trained with the **variational EM algorithm**.

In **E-step**, a KGE model infers missing (hidden) triplets. <u>Knowledge preserved by logic</u> <u>rules can be effectively distilled into the learned embeddings</u>.

In **M-step**, the weights of the logic rules are updated based on both the observed triplets and those inferred by KGE model. Therefore, <u>KGE model provides extra supervision for</u> <u>weight learning</u>



Summary

- MLNs help to augment KGs
 - Constraints on graphs describe completion rules
- KGs can be used to support MLN learning
 - Embedding-based graph completion to infer missing (hidden) information, which can be used for learning
 - GNN embeddings of KG nodes for variational EM
- We can in principle combine the advantages of both worlds, logic and embedding approaches!

