

EECE 571F: Advanced Topics in Deep Learning

Lecture 4: Graph Neural Networks II Graph Convolution Models

Renjie Liao

University of British Columbia
Winter, Term 2, 2025

Outline

- **Laplacian, Fourier Transforms, and Convolution**
- Graph Laplacian, Graph Fourier Transforms, and Graph Convolution
- Spectral Filtering and Chebyshev Polynomials
- Graph Convolutional Networks (GCNs)
- Relation between GCNs and Message Passing Neural Networks (MPNNs)
- Spectral Graph Neural Networks

Convolution on Graphs?

- Let us review Fourier Transform and Convolution Theorem

Fourier Transform

Given signal $f(t)$, the classical Fourier transform is:

$$\hat{f}(\xi) = \int_{\mathbb{R}} f(t) e^{-2\pi i \xi t} dt$$

i.e., expansion in terms of complex exponentials

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We have $\Delta(e^{-2\pi i \xi t}) = \frac{\partial^2}{\partial t^2} e^{-2\pi i \xi t} = -(2\pi \xi)^2 e^{-2\pi i \xi t}$

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$e^{-2\pi i \xi t}$ is the eigenfunction of Laplacian operator!

Fourier Transform

Given signal $f(t)$, the classical Fourier transform is:

Inverse Fourier transform

$$\hat{f}(\xi) = \int_{\mathbb{R}} f(t) e^{-2\pi i \xi t} dt \quad f(t) = \int_{\mathbb{R}} \hat{f}(\xi) e^{2\pi i \xi t} d\xi$$

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where $\hat{f}(\xi) = \int_{\mathbb{R}} f(t)e^{-2\pi i \xi t}dt$ and $\hat{h}(\xi) = \int_{\mathbb{R}} h(t)e^{-2\pi i \xi t}dt$

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How can we generalize
them to graphs?

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Convolution on Graphs?

- Let us review Fourier Transform and Convolution Theorem
 1. Based on the *eigenfunction of Laplacian operator*, we define Fourier transform
 2. Based on the convolution theorem, we can define convolution in Fourier domain

Convolution on Graphs?

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 - 1. Based on the *eigenfunction of Laplacian operator*, we define Fourier transform
 - 2. Based on the convolution theorem, we can define convolution in Fourier domain
- How can we generalize convolution to graphs?
 - 1. What is the Laplacian operator on graph?
 - 2. How can we define convolution in (graph) Fourier domain?

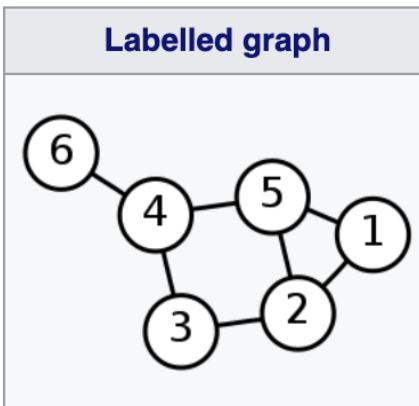
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- **Graph Laplacian, Graph Fourier Transforms, and Graph Convolution**
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Graph Signal

Graph $G = (V, E)$, graph signal (node feature) X

G



A

Adjacency matrix

$$\begin{pmatrix} 0 & 1 & 0 & 0 & 1 & 0 \\ 1 & 0 & 1 & 0 & 1 & 0 \\ 0 & 1 & 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 & 1 & 1 \\ 1 & 1 & 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 1 & 0 & 0 \end{pmatrix}$$

Graph Laplacian

Graph $G = (V, E)$, graph signal (node feature) X

Degree matrix:

$$D_{ii} = \sum_{j=1}^N A_{ij}$$

G	D	A
Labelled graph	Degree matrix	Adjacency matrix
	$\begin{pmatrix} 2 & 0 & 0 & 0 & 0 & 0 \\ 0 & 3 & 0 & 0 & 0 & 0 \\ 0 & 0 & 2 & 0 & 0 & 0 \\ 0 & 0 & 0 & 3 & 0 & 0 \\ 0 & 0 & 0 & 0 & 3 & 0 \\ 0 & 0 & 0 & 0 & 0 & 1 \end{pmatrix}$	$\begin{pmatrix} 0 & 1 & 0 & 0 & 1 & 0 \\ 1 & 0 & 1 & 0 & 1 & 0 \\ 0 & 1 & 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 & 1 & 1 \\ 1 & 1 & 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 1 & 0 & 0 \end{pmatrix}$

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(Combinatorial) Graph Laplacian:

$$L = D - A$$

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(Combinatorial) Graph Laplacian:

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Compute difference between
current node and its neighbors!

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Graph Laplacian

For undirected graphs, (Combinatorial) Graph Laplacian:

- Symmetric
- Diagonally dominant
- Positive semi-definite (PSD)
- The number of connected components in the graph is the algebraic multiplicity of the eigenvalue 0.

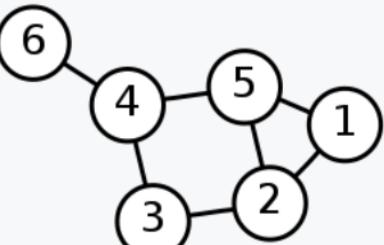
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Graph Laplacian

Symmetrically Normalized Graph Laplacian:

$$L = D^{-\frac{1}{2}}(D - A)D^{-\frac{1}{2}} = I - D^{-\frac{1}{2}}AD^{-\frac{1}{2}}$$

Eigenvalues lie in $[0, 2]$, why? (Try to show it by yourself!)

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Spectral Theorem

If L is a symmetric matrix, we have

$$L = U\Lambda U^\top = \sum_{i=1}^N \lambda_i \mathbf{u}_i \mathbf{u}_i^\top$$

where $U = [\mathbf{u}_1, \mathbf{u}_2, \dots, \mathbf{u}_N]$ contains eigenvectors of L and is orthogonal $UU^\top = U^\top U = I$

$$\Lambda = \begin{bmatrix} \lambda_1 & & & \\ & \lambda_2 & & \\ & & \ddots & \\ & & & \lambda_N \end{bmatrix}$$

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Spectral Decomposition

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Given graph signal $X \in \mathbb{R}^{N \times 1}$, the *Graph Fourier Transform* is:

$$\hat{X}[i] = \sum_{j=1}^N U[j, i] X[j]$$

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Eigenvalue corresponds to frequency!

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Graph Convolution (Spectral Filtering)

Convolution:

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Graph Convolution in Fourier domain (Spectral Filtering):

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Graph Convolution in Fourier domain (Spectral Filtering):

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Directly construct h requires spectral decomposition which is $O(N^3)!$

Can we find some efficient construction of h ?

- Chebyshev polynomials [7]
- Graph wavelets [7]

Chebyshev Polynomials

Chebyshev polynomials of the first kind:

$$T_0(x) = 1$$

$$T_1(x) = x$$

$$T_{n+1}(x) = 2xT_n(x) - T_{n-1}(x)$$

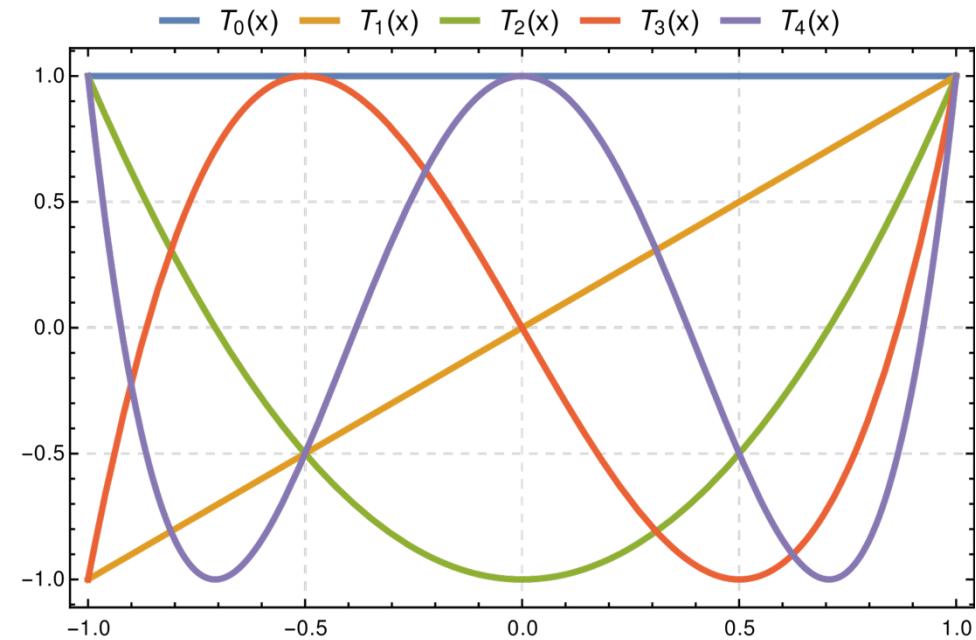
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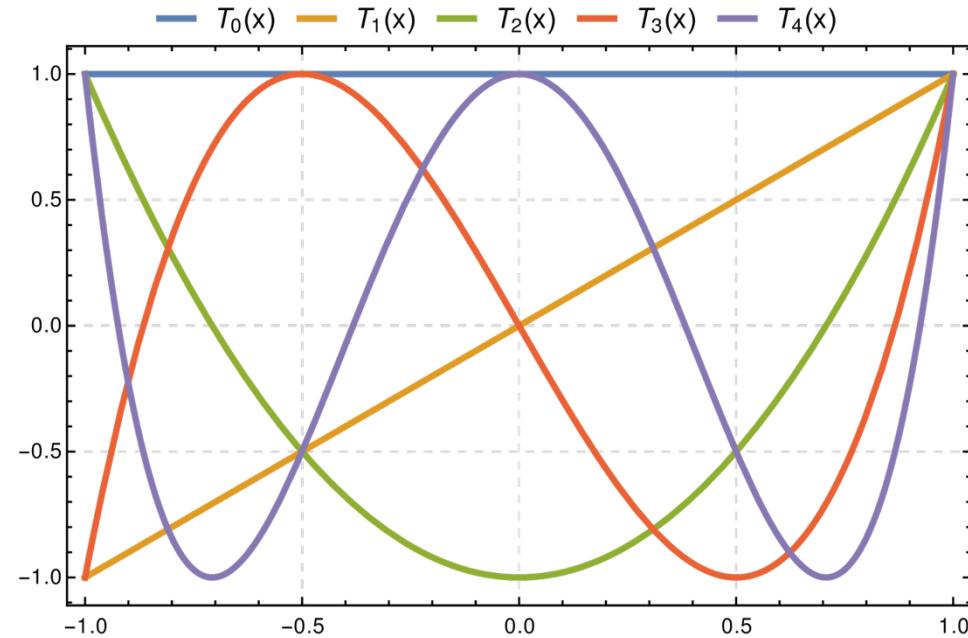
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They provide orthonormal basis in some Sobolev space on [-1, 1]:

$$h(x) = \sum_{n=0}^{\infty} a_n T_n(x)$$

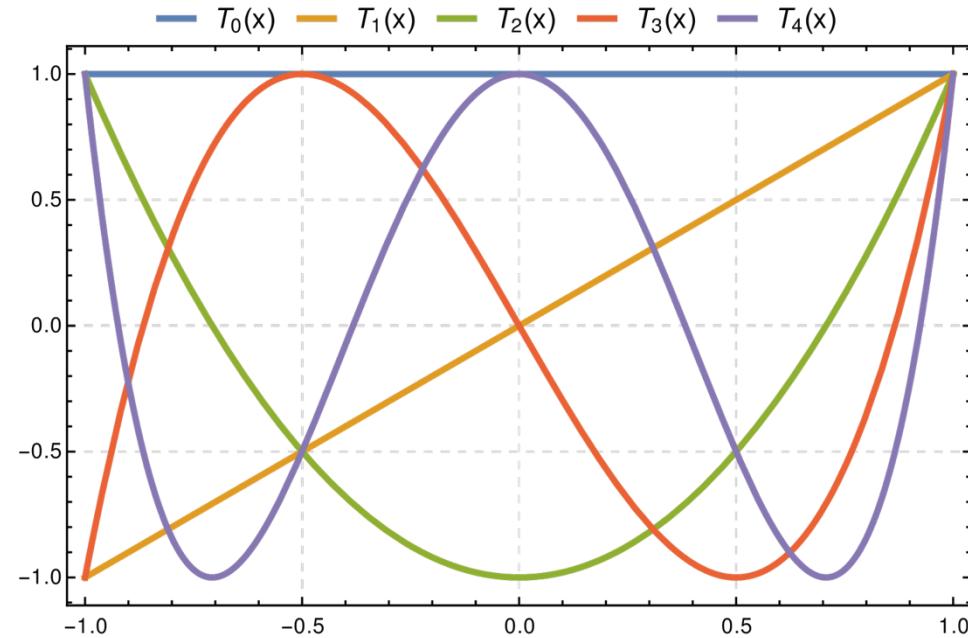
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$$h(x) = \sum_{n=0}^{\infty} a_n T_n(x)$$

$$\int_{-1}^1 T_n(x) T_m(x) \frac{dx}{\sqrt{1-x^2}} = \begin{cases} 0 & \text{if } n \neq m \\ \pi & \text{if } n = m = 0 \\ \frac{\pi}{2} & \text{if } n = m \neq 0 \end{cases}$$

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Truncated Chebyshev polynomials approximation:

$$h_{\theta}(\Lambda) \approx \sum_{n=0}^K \theta_n T_n(\tilde{\Lambda}) = \sum_{n=0}^K \theta_n T_n\left(\frac{2\Lambda}{\lambda_{\max}} - I\right)$$

Spectral Filters

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Graph Convolution:

$$h_\theta * X = U h_\theta(\Lambda) U^\top X$$

Truncated Chebyshev polynomials based Graph Convolution:

$$\begin{aligned} h_\theta * X &= U h_\theta(\Lambda) U^\top X \\ &\approx U \left(\sum_{n=0}^K \theta_n T_n\left(\frac{2\Lambda}{\lambda_{\max}} - I\right) \right) U^\top X \end{aligned}$$

Spectral Filters

Recall we do not want explicit spectral decomposition since it is expensive!

$$h_\theta * X \approx U \left(\sum_{n=0}^K \theta_n T_n \left(\frac{2\Lambda}{\lambda_{\max}} - I \right) \right) U^\top X$$

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Are Chebyshev polynomials efficient?

Spectral Filters

Recall

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Let

$$T_n(\tilde{L}) = UT_n \left(\frac{2\Lambda}{\lambda_{\max}} - I \right) U^\top$$

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We have

$$T_0(\tilde{L}) = I$$

$$T_1(\tilde{L}) = U \left(\frac{2\Lambda}{\lambda_{\max}} - I \right) U^\top = 2L/\lambda_{\max} - I$$

$$\begin{aligned} T_{n+1}(\tilde{L}) &= U \left(2 \left(\frac{2\Lambda}{\lambda_{\max}} - I \right) T_n \left(\frac{2\Lambda}{\lambda_{\max}} - I \right) - T_{n-1} \left(\frac{2\Lambda}{\lambda_{\max}} - I \right) \right) U^\top \\ &= 2U \left(\frac{2\Lambda}{\lambda_{\max}} - I \right) U^\top U T_n \left(\frac{2\Lambda}{\lambda_{\max}} - I \right) U^\top - U T_{n-1} \left(\frac{2\Lambda}{\lambda_{\max}} - I \right) U^\top \\ &= 2 \left(\frac{2L}{\lambda_{\max}} - I \right) T_n(\tilde{L}) - T_{n-1}(\tilde{L}) \end{aligned}$$

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Spectral Filters

Truncated Chebyshev polynomials based Graph Convolution:

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What if we truncate to 1st order?

Spectral Filters

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$$T_{n+1}(\tilde{X}) = 2 \left(\frac{2L}{\lambda_{\max}} - I \right) T_n(\tilde{X}) - T_{n-1}(\tilde{X})$$

What if we truncate to 1st order?

That is Graph Convolutional Networks (GCNs) [8] !

Outline

- Laplacian, Fourier Transforms, and Convolution
- Graph Laplacian, Graph Fourier Transforms, and Graph Convolution
- Spectral Filtering and Chebyshev Polynomials
- **Graph Convolutional Networks (GCNs)**
- Relation between GCNs and Message Passing Neural Networks (MPNNs)
- Spectral Graph Neural Networks

Graph Convolutional Networks (GCNs)

Truncated Chebyshev polynomials based Graph Convolution:

$$h_\theta * X \approx \sum_{n=0}^K \theta_n T_n(\tilde{X})$$

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We can use the normalize graph Laplacian so that its eigenvalues are in $[0, 2]$

$$L = I - D^{-\frac{1}{2}} A D^{-\frac{1}{2}}$$

Graph Convolutional Networks (GCNs)

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Assuming $\lambda_{\max} \approx 2$

$$h_\theta * X \approx \theta_0 X + \theta_1 T_1(\tilde{X})$$

$$\approx \theta_0 X - \theta_1 D^{-\frac{1}{2}} A D^{-\frac{1}{2}} X$$

Graph Convolutional Networks (GCNs)

Simplified Truncated Chebyshev polynomials based Graph Convolution:

$$\begin{aligned} h_\theta * X &\approx \theta_0 X + \theta_1 T_1(\tilde{X}) \\ &\approx \theta_0 X - \theta_1 D^{-\frac{1}{2}} A D^{-\frac{1}{2}} X \\ &= \theta \left(I + D^{-\frac{1}{2}} A D^{-\frac{1}{2}} \right) X \end{aligned}$$

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$$I + D^{-\frac{1}{2}} A D^{-\frac{1}{2}}$$

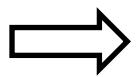
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$$I + D^{-\frac{1}{2}} A D^{-\frac{1}{2}}$$



eigenvalues are in $[0, 2]$

$$\tilde{D}^{-\frac{1}{2}} (A + I) \tilde{D}^{-\frac{1}{2}}$$

$$\tilde{D}_{ii} = \sum_j (A + I)_{ij}$$

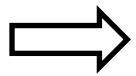
eigenvalues are in $[-1, 1]$

Graph Convolutional Networks (GCNs)

Simplified Truncated Chebyshev polynomials based Graph Convolution:

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$$I + D^{-\frac{1}{2}} A D^{-\frac{1}{2}}$$



eigenvalues are in $[0, 2]$

$$\tilde{D}^{-\frac{1}{2}} (A + I) \tilde{D}^{-\frac{1}{2}}$$

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Final Form of Graph Convolution:

$$h_\theta * X \approx \theta \tilde{D}^{-\frac{1}{2}} (A + I) \tilde{D}^{-\frac{1}{2}} X$$

Graph Convolutional Networks (GCNs)

Graph convolution in GCNs for 1D graph signal:

$$h_\theta * X \approx \theta \tilde{D}^{-\frac{1}{2}} (A + I) \tilde{D}^{-\frac{1}{2}} X$$

Graph Convolutional Networks (GCNs)

Graph convolution in GCNs for 1D graph signal:

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Generalize to multi-input and multi-output convolution:

$$\begin{aligned} h_W * X &\approx \tilde{D}^{-\frac{1}{2}} (A + I) \tilde{D}^{-\frac{1}{2}} X W \\ &= \tilde{L} X W \end{aligned}$$

Graph Convolutional Networks (GCNs)

Graph convolution in GCNs for 1D graph signal:

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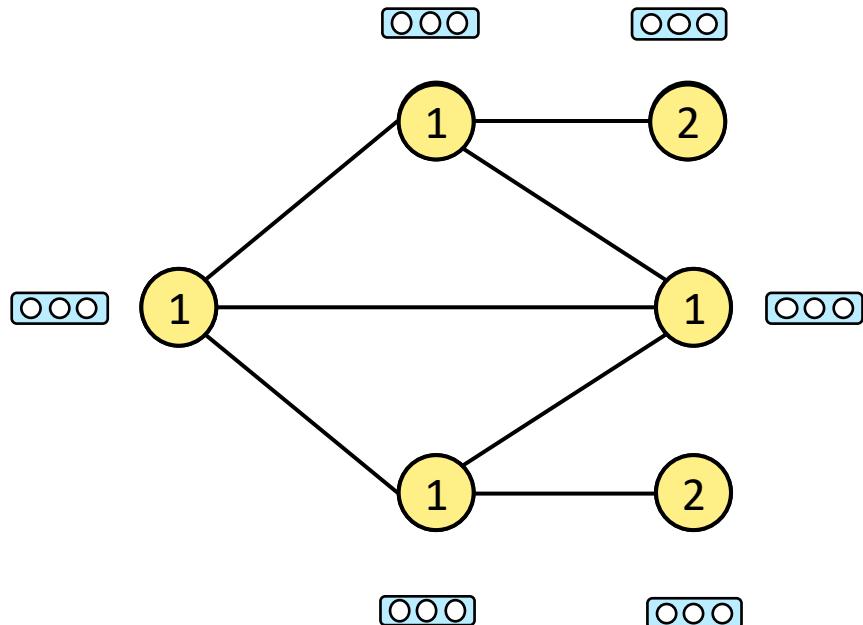
Add nonlinearity:

$$\sigma(h_W * X) \approx \sigma(\tilde{L} X W)$$

Graph Convolutional Networks (GCNs)

Our Spectral Filters are Localized:

$$\tilde{L} = \tilde{D}^{-\frac{1}{2}}(A + I)\tilde{D}^{-\frac{1}{2}}$$



1-step Graph Convolution: $h_W * X \approx \tilde{L}XW$

2-step Graph Convolution: $h_{W_2} * h_{W_1} * X \approx \tilde{L}^2 X W_1 W_2$

⋮

Exponent of matrix power indicates how far the propagation is!

Graph Convolutional Networks (GCNs)

- We start with Chebyshev Polynomials which can represent any spectral filters (eigenvalues in [-1, 1])

$$h(x) = \sum_{n=0}^{\infty} a_n T_n(x)$$

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$$h_{\theta} * X \approx \theta_0 X + \theta_1 T_1(\tilde{X})$$

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$$h_{\theta} * X \approx \theta \tilde{D}^{-\frac{1}{2}} (A + I) \tilde{D}^{-\frac{1}{2}} X$$

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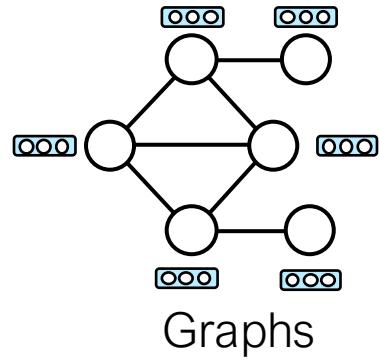
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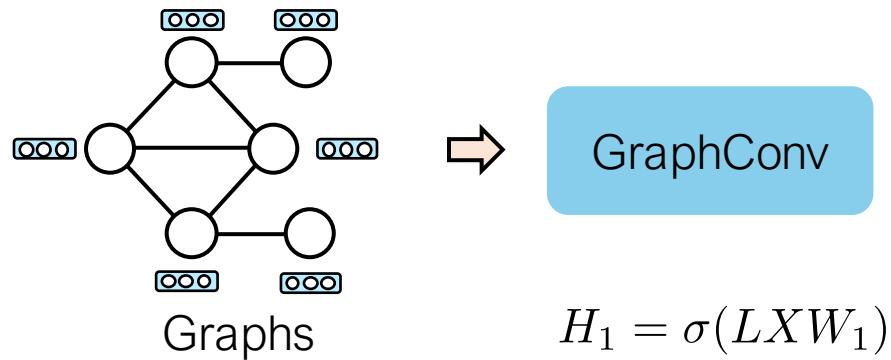
$$h_W * X \approx \tilde{L} X W$$

We can remedy the lost expressiveness by stacking multiple graph convolution layers!

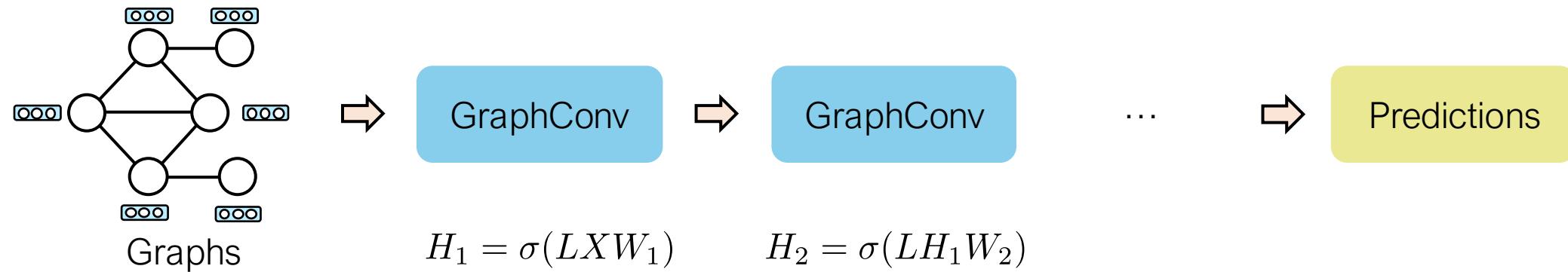
Graph Convolutional Networks (GCNs)



Graph Convolutional Networks (GCNs)



Graph Convolutional Networks (GCNs)

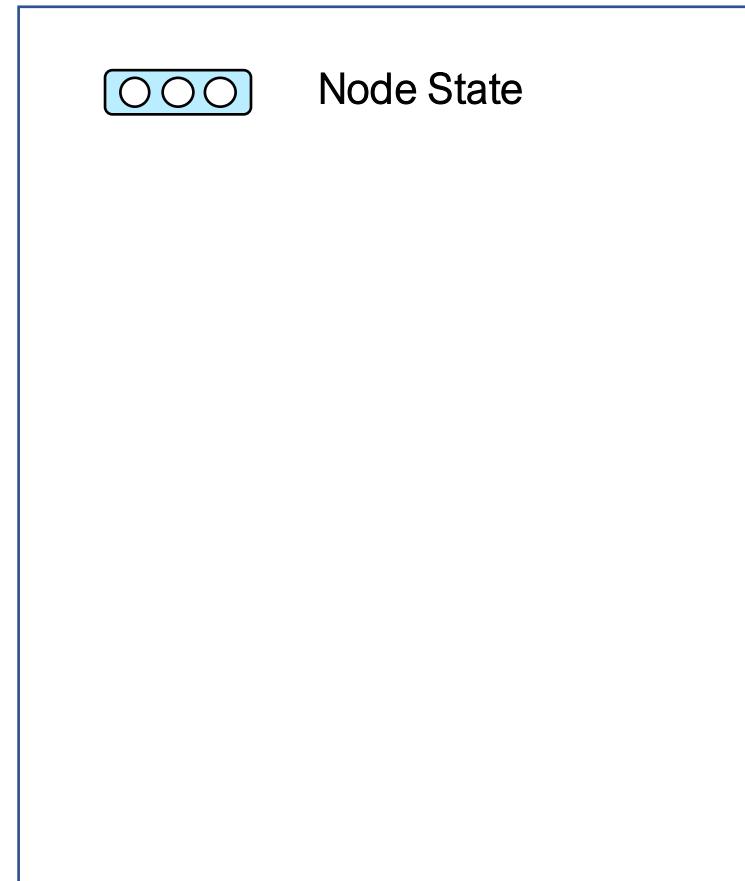


Outline

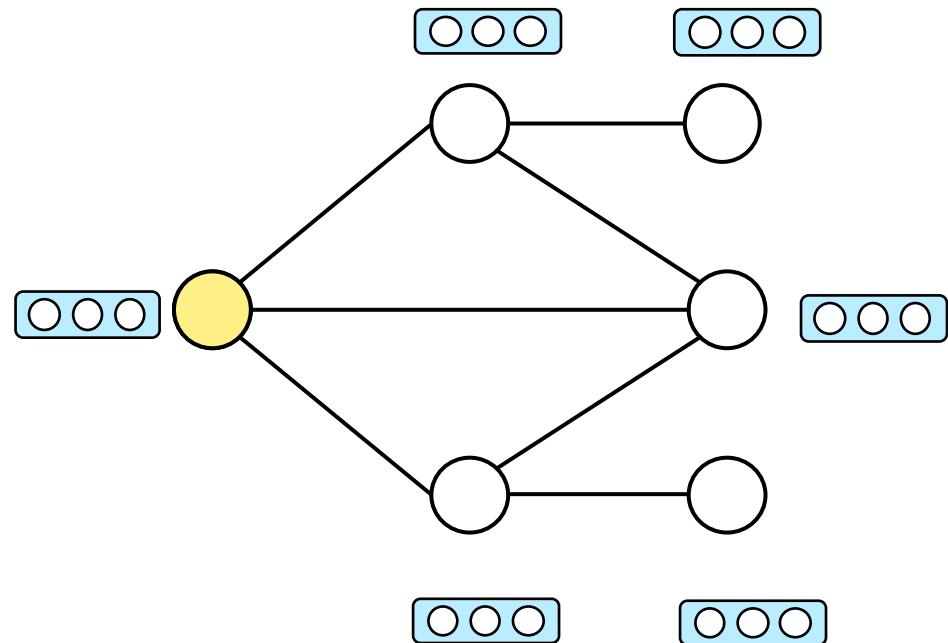
- Laplacian, Fourier Transforms, and Convolution
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Message Passing GNNs

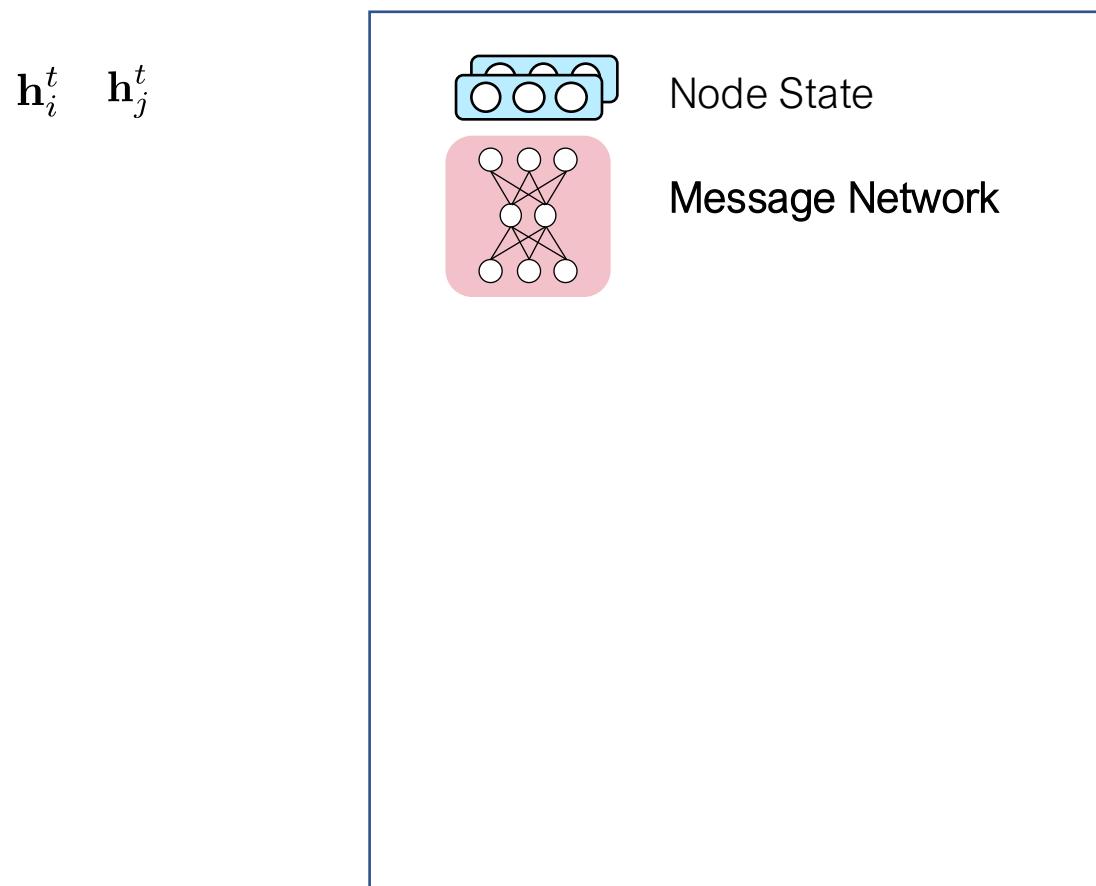
h_i^t



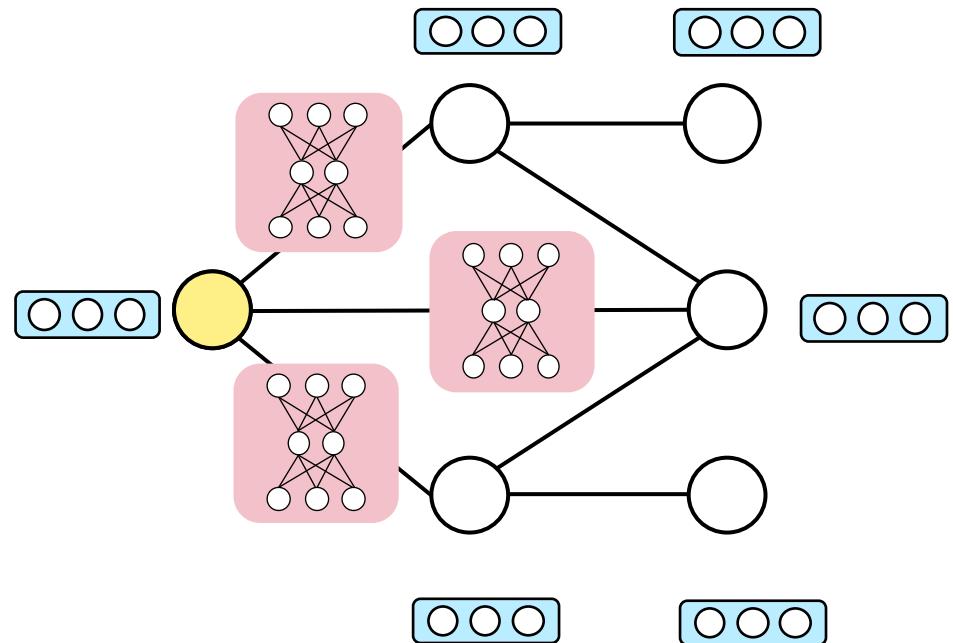
$(t+1)$ -th message passing step/layer



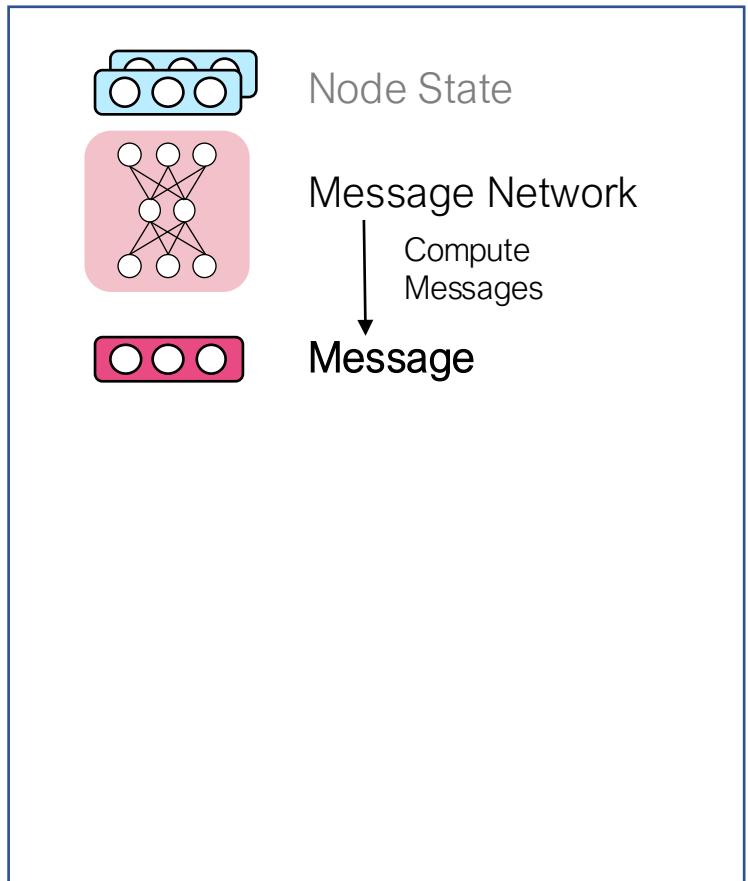
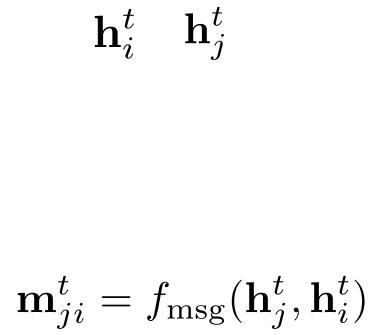
Message Passing GNNs



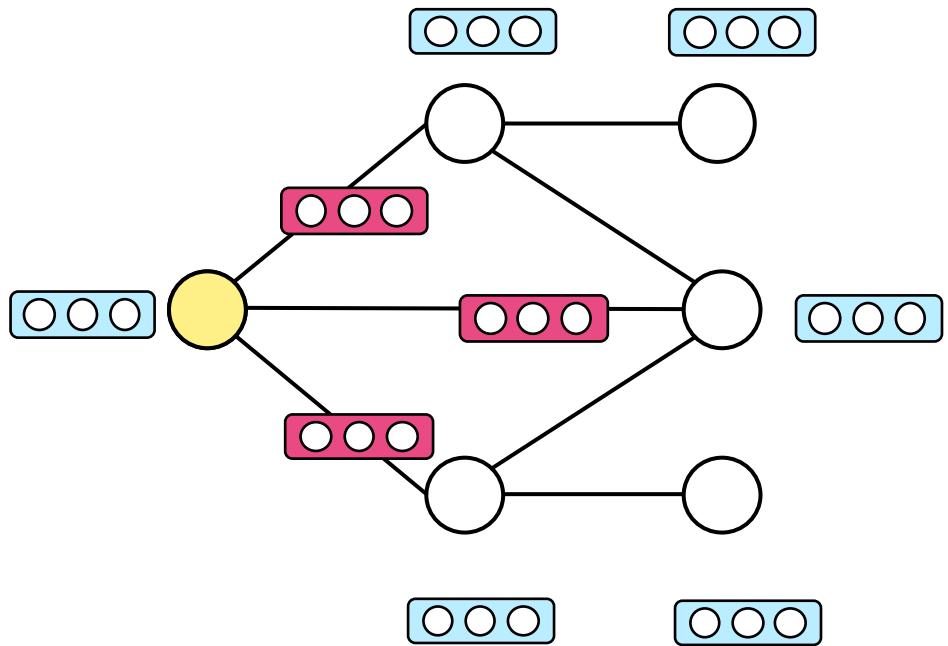
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Message Passing GNNs

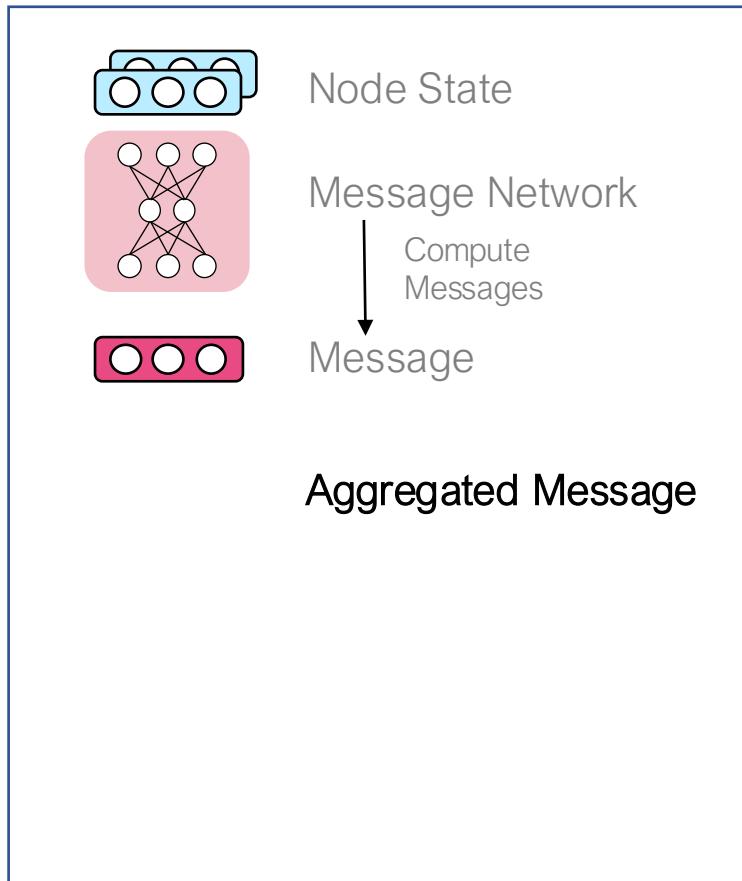


(t+1)-th message passing step/layer

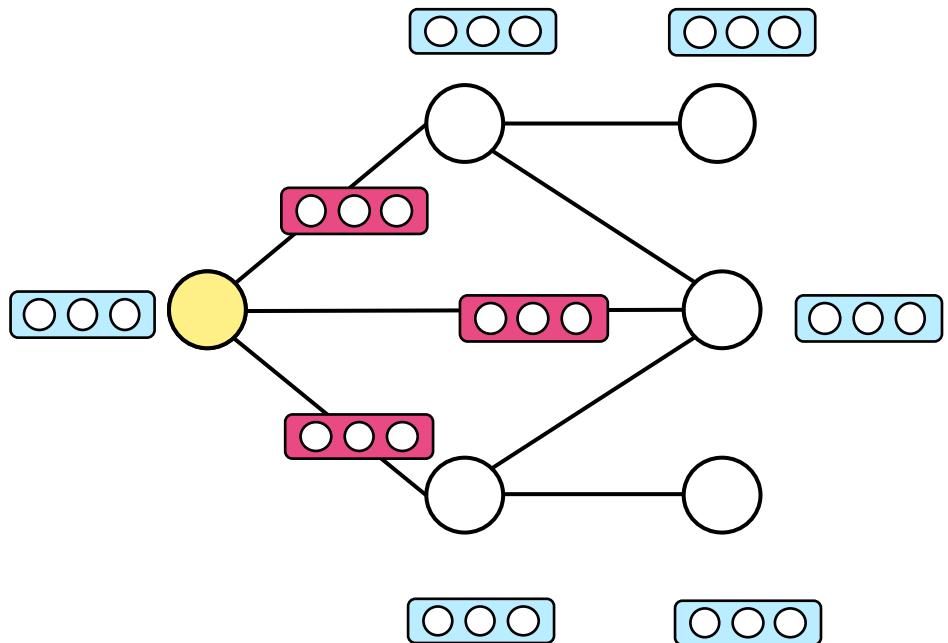


Message Passing GNNs

$$\mathbf{h}_i^t \quad \mathbf{h}_j^t$$
$$\mathbf{m}_{ji}^t = f_{\text{msg}}(\mathbf{h}_j^t, \mathbf{h}_i^t)$$

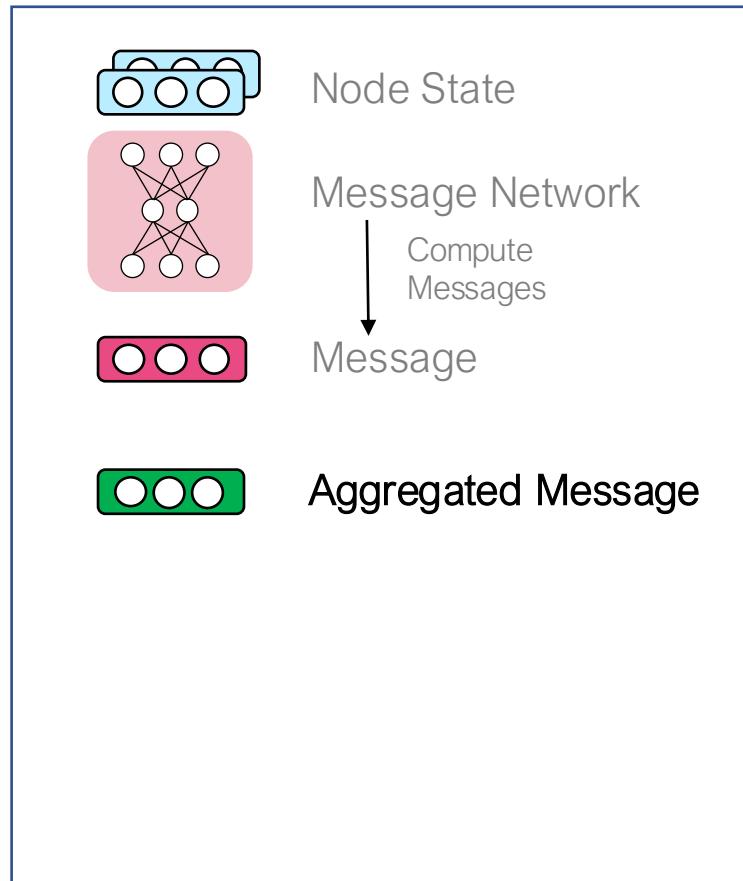


($t+1$)-th message passing step/layer

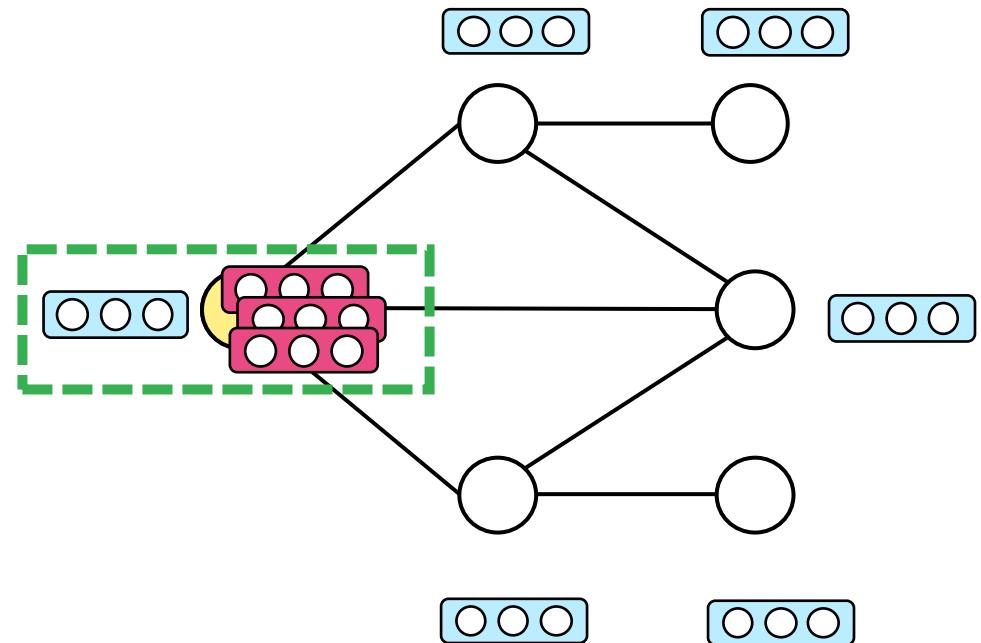


Message Passing GNNs

$$\begin{aligned}\mathbf{h}_i^t & \quad \mathbf{h}_j^t \\ \mathbf{m}_{ji}^t & = f_{\text{msg}}(\mathbf{h}_j^t, \mathbf{h}_i^t) \\ \bar{\mathbf{m}}_i^t & = f_{\text{agg}}(\{\mathbf{m}_{ji}^t | j \in \mathcal{N}_i\})\end{aligned}$$



(t+1)-th message passing step/layer

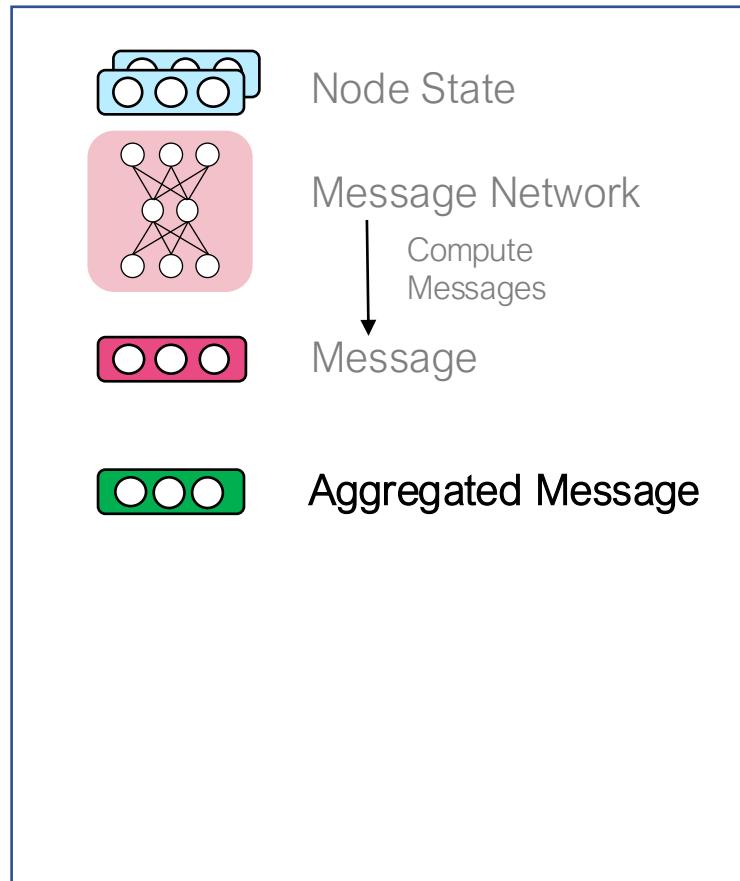


Message Passing GNNs

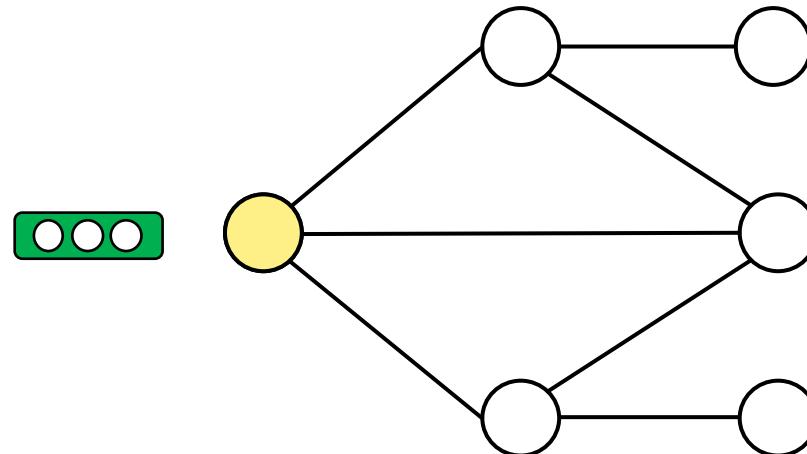
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(t+1)-th message passing step/layer

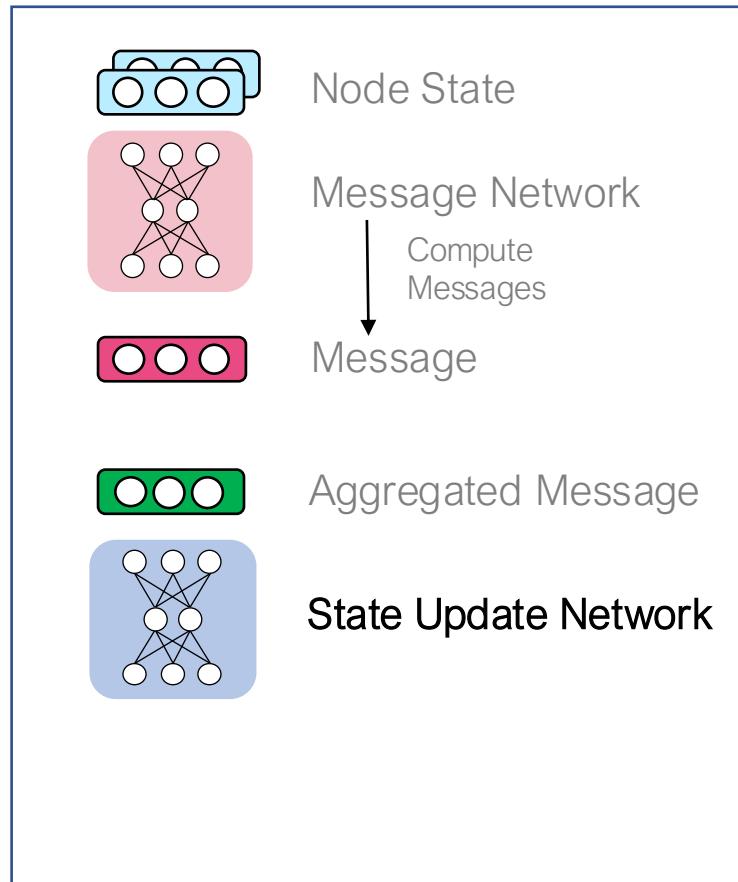


Message Passing GNNs

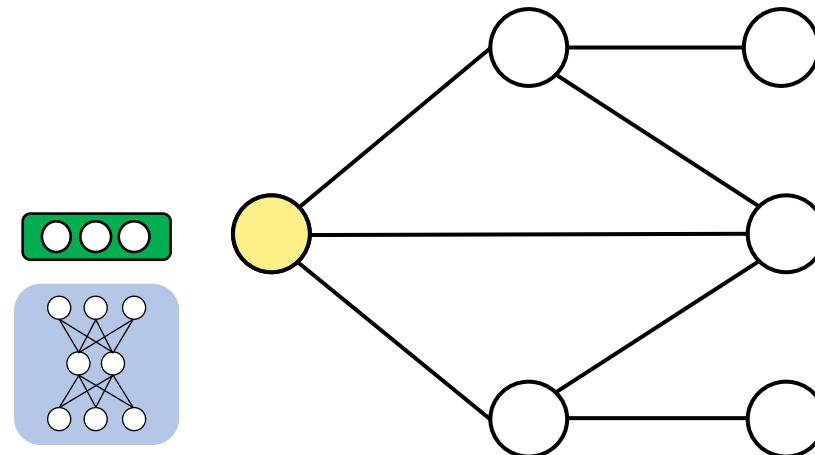
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(t+1)-th message passing step/layer



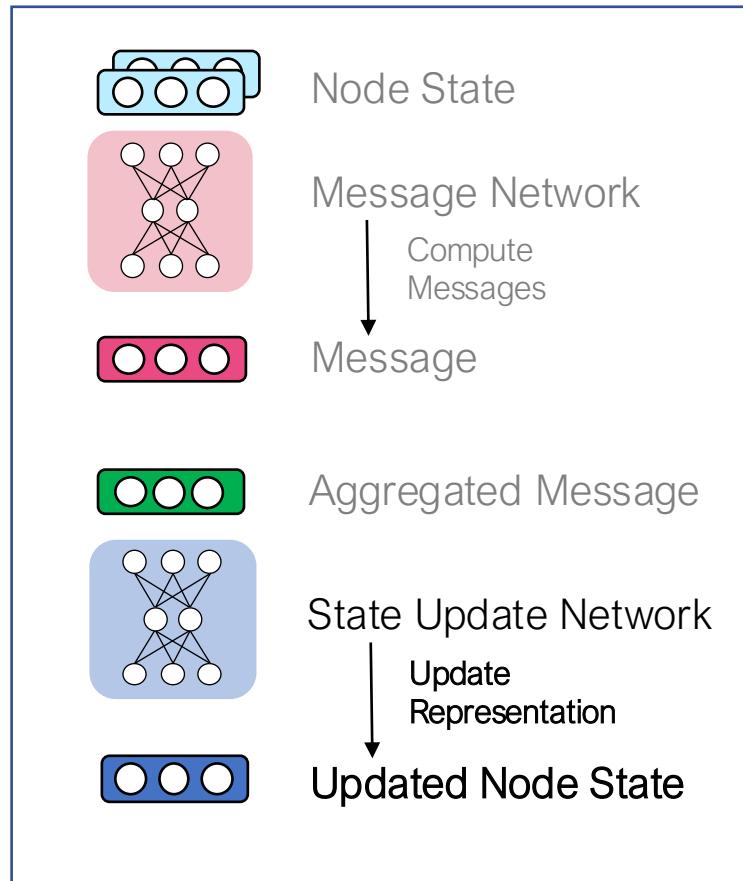
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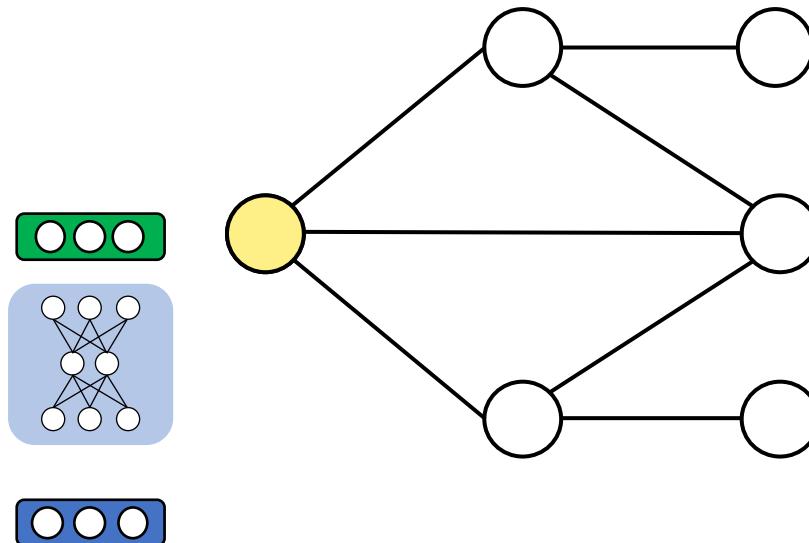
$$\mathbf{m}_{ji}^t = f_{\text{msg}}(\mathbf{h}_j^t, \mathbf{h}_i^t)$$

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$$\mathbf{h}_i^{t+1} = f_{\text{update}}(\mathbf{h}_i^t, \bar{\mathbf{m}}_i^t)$$



($t+1$)-th message passing step/layer



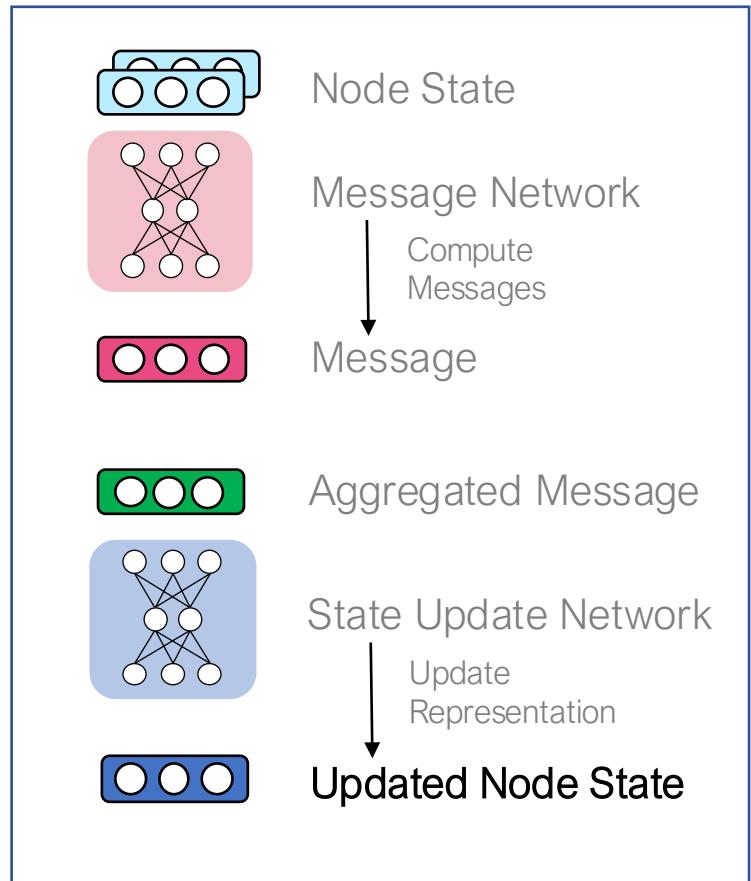
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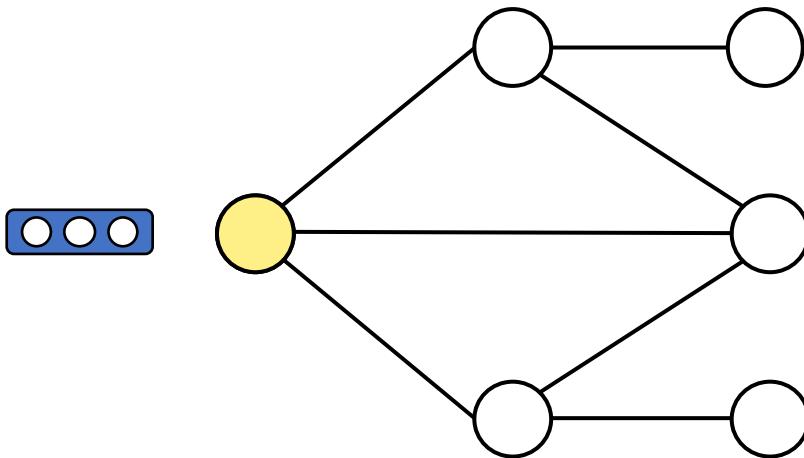
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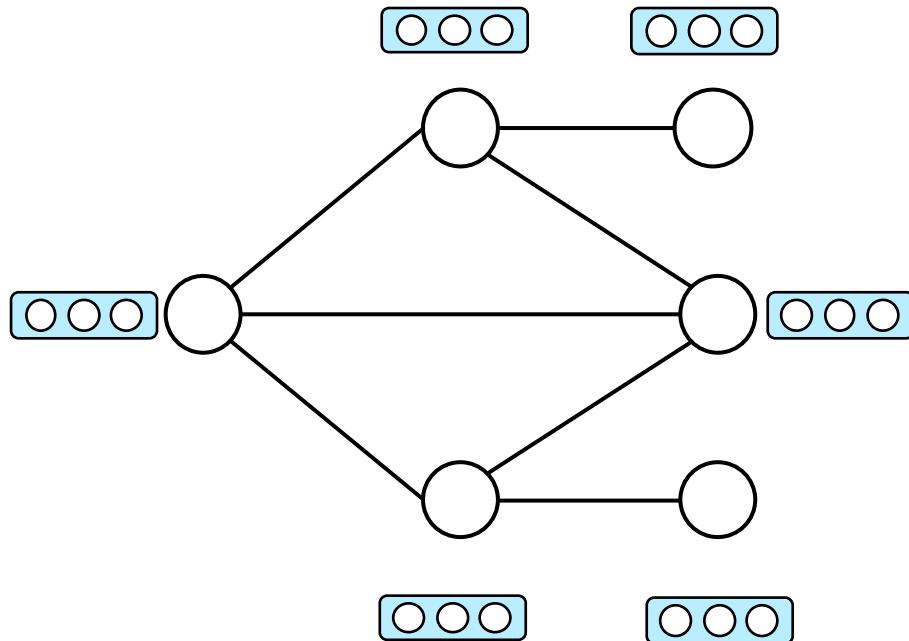
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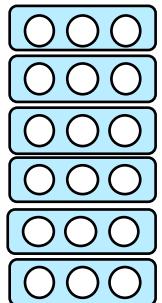
($t+1$)-th message passing step/layer



GCNs are Message Passing Networks

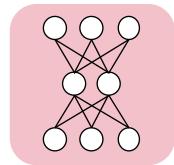


- Node State X

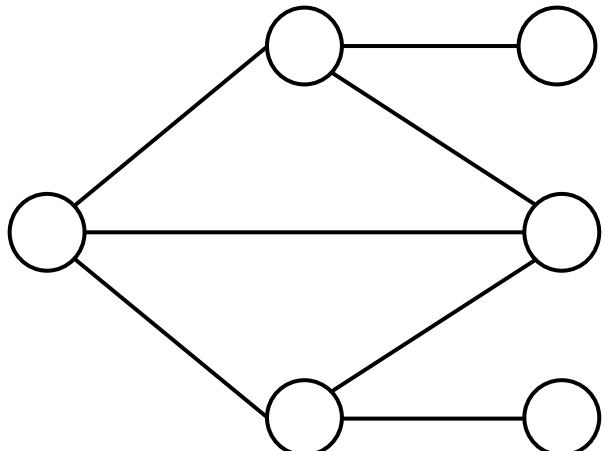


- Graph Laplacian

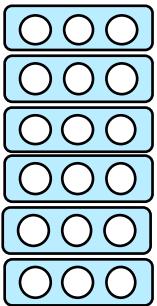
$$\tilde{L} = \tilde{D}^{-\frac{1}{2}}(A + I)\tilde{D}^{-\frac{1}{2}}$$



GCNs are Message Passing Networks

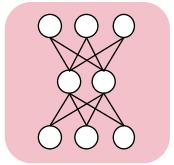


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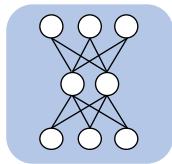


- Graph Laplacian

$$\tilde{L} = \tilde{D}^{-\frac{1}{2}}(A + I)\tilde{D}^{-\frac{1}{2}}$$



- Aggregated Message L_X



- State Update Network W

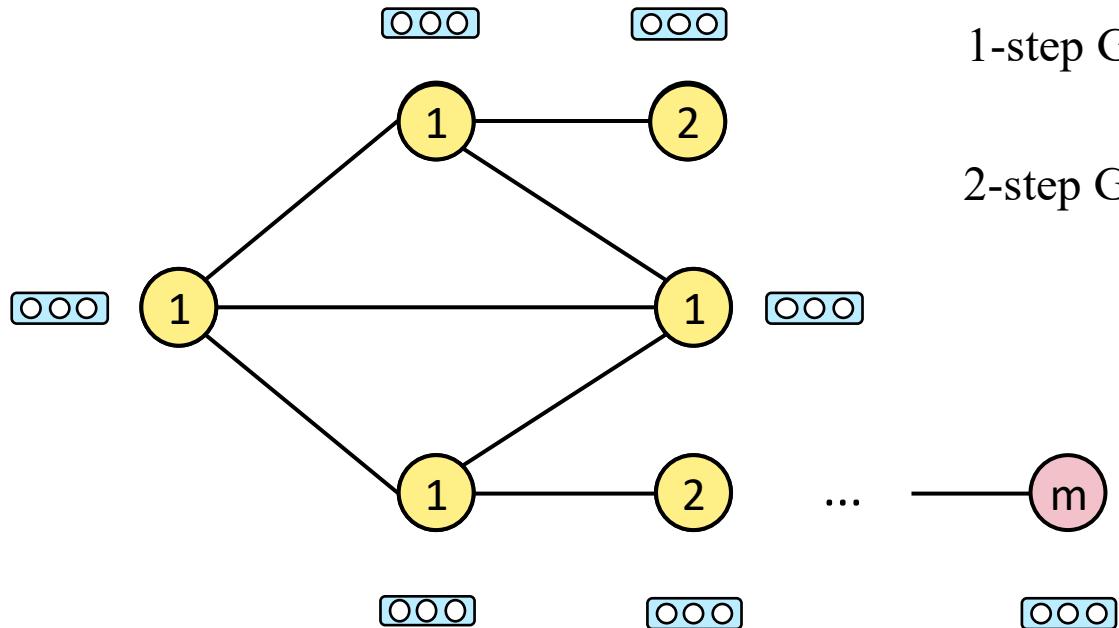
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Revisit Spectral Filtering

Our Spectral Filters are Localized:

$$\tilde{L} = \tilde{D}^{-\frac{1}{2}}(A + I)\tilde{D}^{-\frac{1}{2}}$$



1-step Graph Convolution: $h_W * X \approx \tilde{L}XW$

2-step Graph Convolution: $h_{W_2} * h_{W_1} * X \approx \tilde{L}^2 X W_1 W_2$

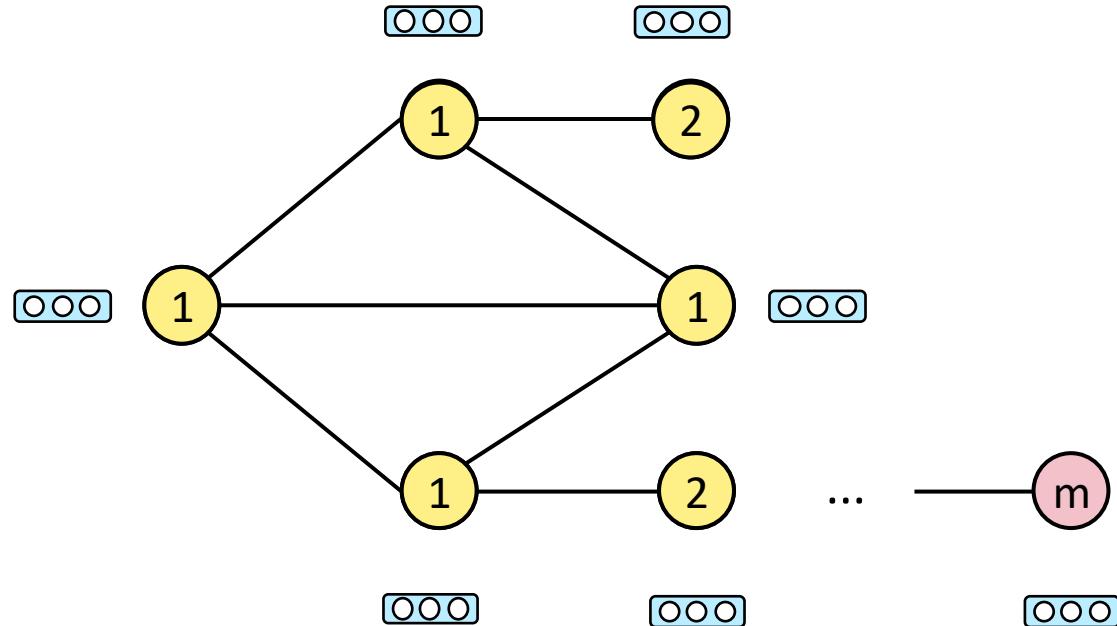
What if the graph diameter m is large?

Revisit Spectral Filtering

Our Spectral Filters are Localized:

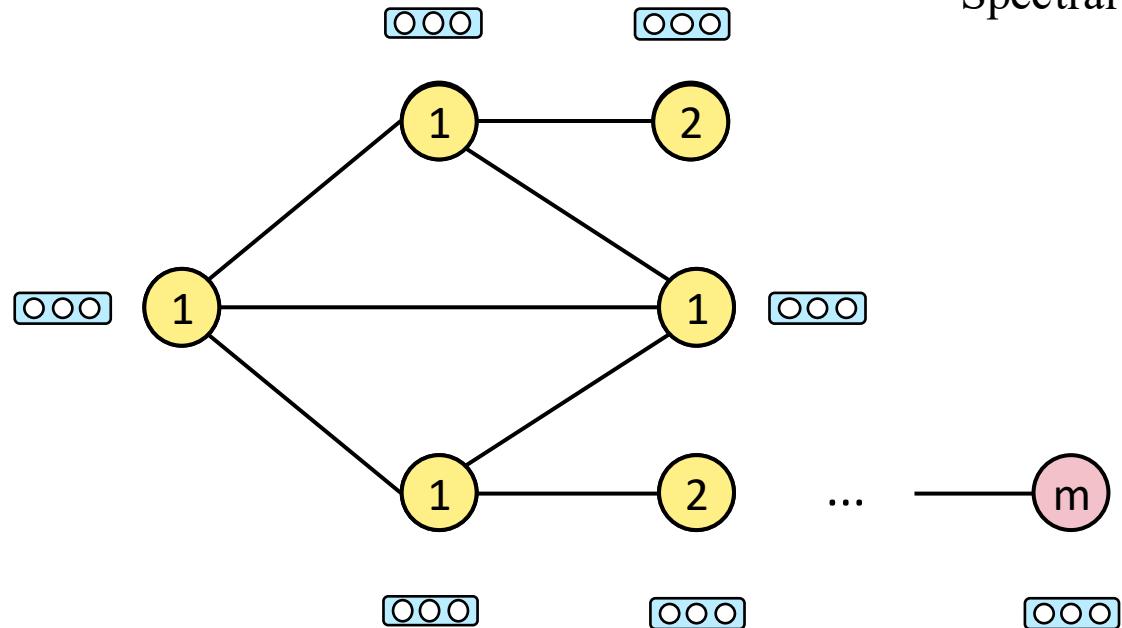
m-step Graph Convolution:

$$h_W * X \approx \tilde{L}^m X W$$



Revisit Spectral Filtering

Our Spectral Filters are Localized:



m-step Graph Convolution:

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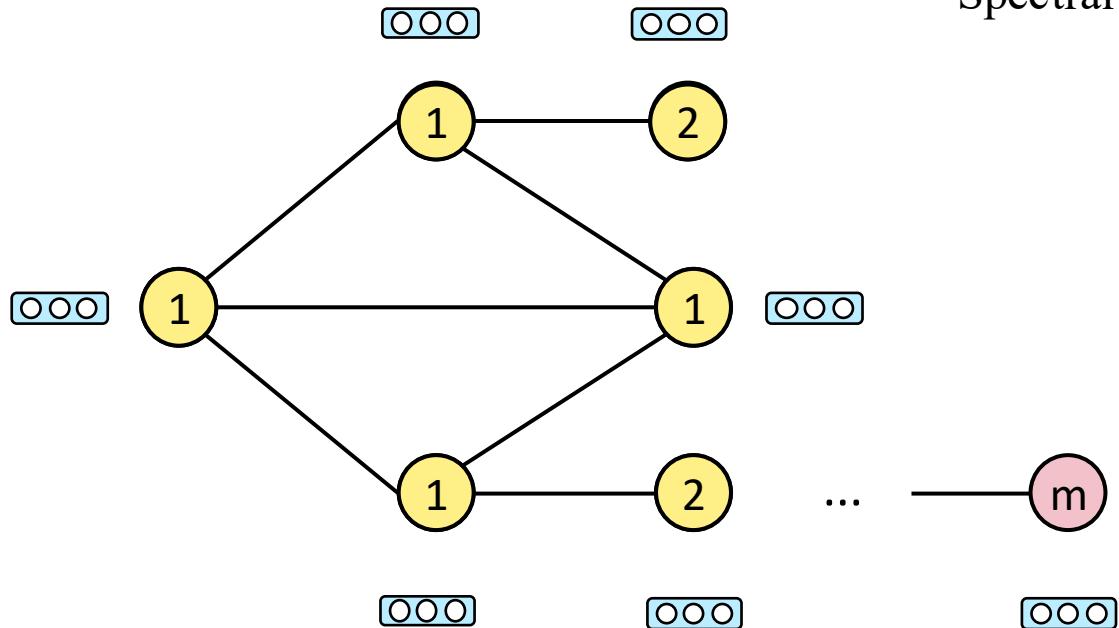
Spectral Decomposition:

$$\tilde{L} = U \Lambda U^\top$$

$$\tilde{L}^m = U \Lambda^m U^\top$$

Revisit Spectral Filtering

Our Spectral Filters are Localized:



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$$\tilde{L} = U \Lambda U^\top$$

$$\tilde{L}^m = U \Lambda^m U^\top$$

Cubic complexity $O(N^3)$!

Lanczos Algorithm

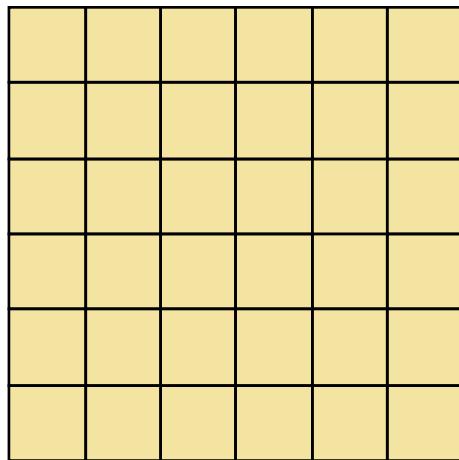
Algorithm 1 : Lanczos Algorithm

- 1: **Input:** S, x, K, ϵ
- 2: **Initialization:** $\beta_0 = 0, q_0 = 0$, and $q_1 = x/\|x\|$
- 3: **For** $j = 1, 2, \dots, K$:
- 4: $z = Sq_j$
- 5: $\gamma_j = q_j^\top z$
- 6: $z = z - \gamma_j q_j - \beta_{j-1} q_{j-1}$
- 7: $\beta_j = \|z\|_2$
- 8: **If** $\beta_j < \epsilon$, quit
- 9: $q_{j+1} = z/\beta_j$
- 10:
- 11: $Q = [q_1, q_2, \dots, q_K]$
- 12: Construct T following Eq. (2)
- 13: Eigen decomposition $T = BRB^\top$
- 14: Return $V = QB$ and R .

Lanczos Algorithm

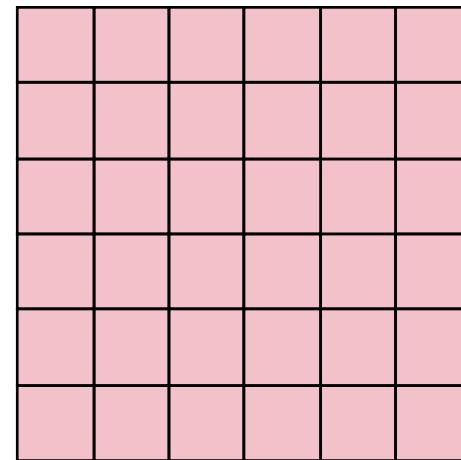
Tridiagonal Decomposition

$$L = QTQ^\top$$

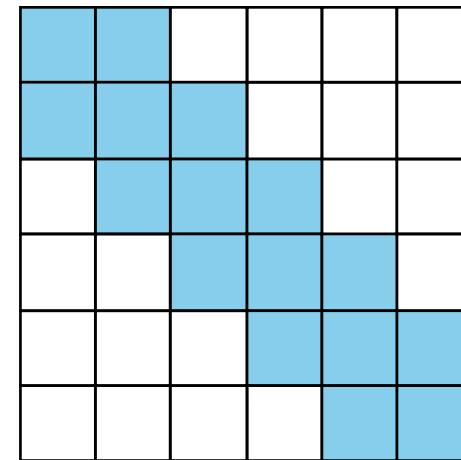


L

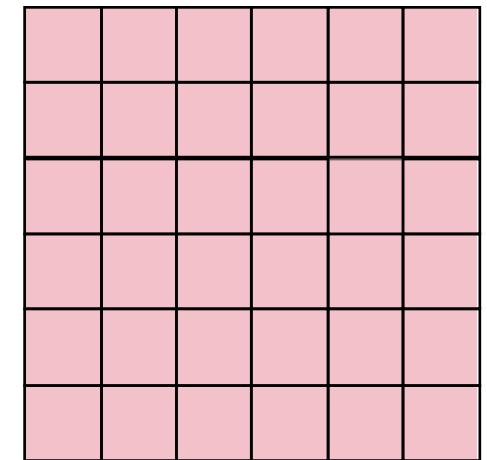
$=$



Q



T

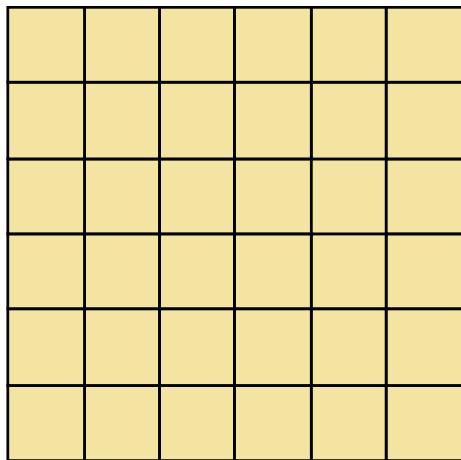


Q^\top

Lanczos Algorithm

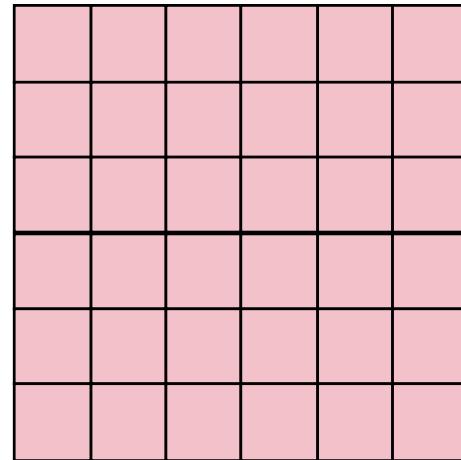
Tridiagonal Decomposition

$$L = QTQ^\top$$

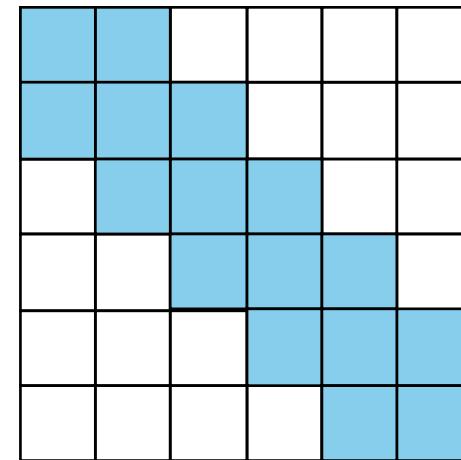


L

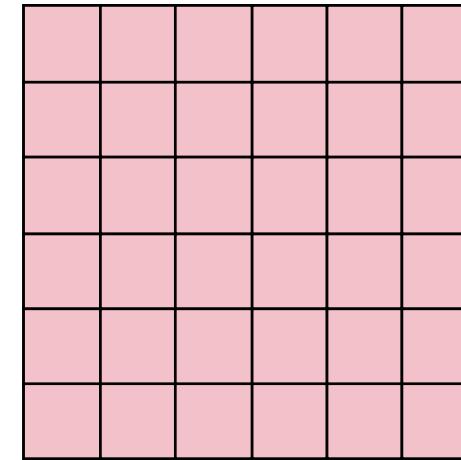
=



Q



T

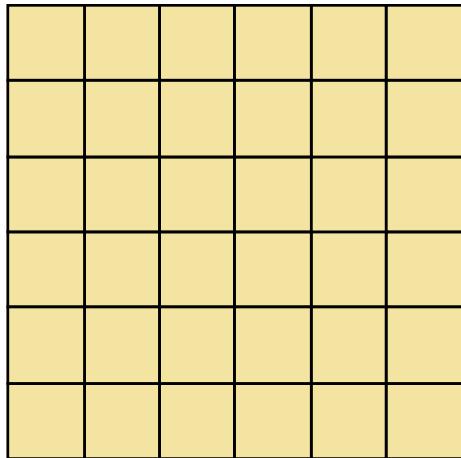


Q^\top

Lanczos Algorithm

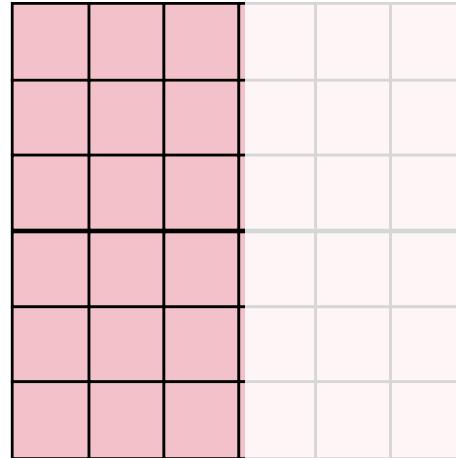
Tridiagonal Decomposition

$$L = QTQ^\top$$



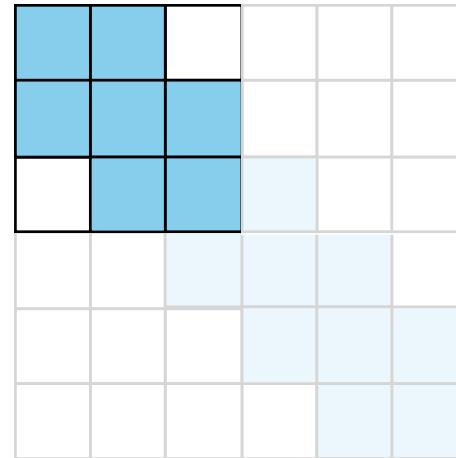
L

=

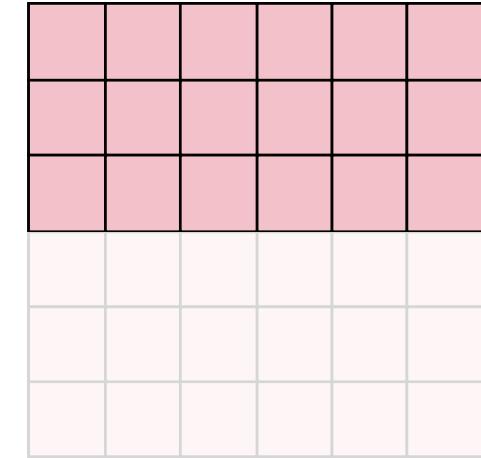


Q

K



T



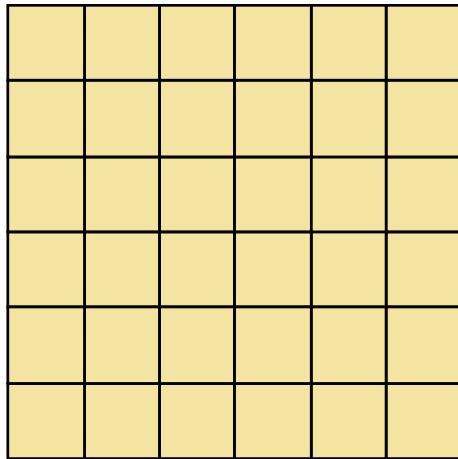
Q^\top

Lanczos Algorithm

Tridiagonal Decomposition

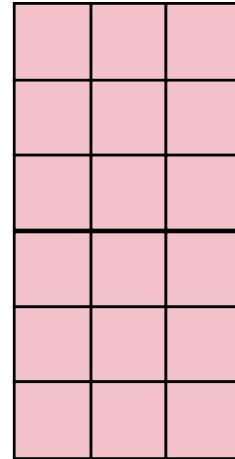
$$L = QTQ^\top$$

Low-rank approximation

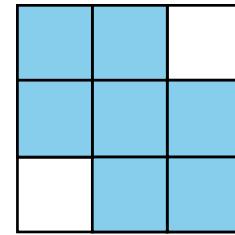


L

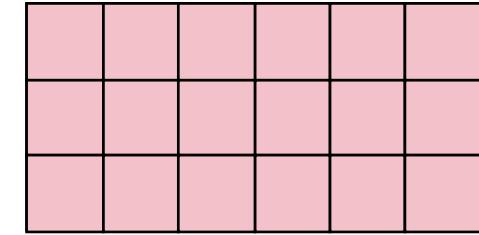
\approx



Q



T



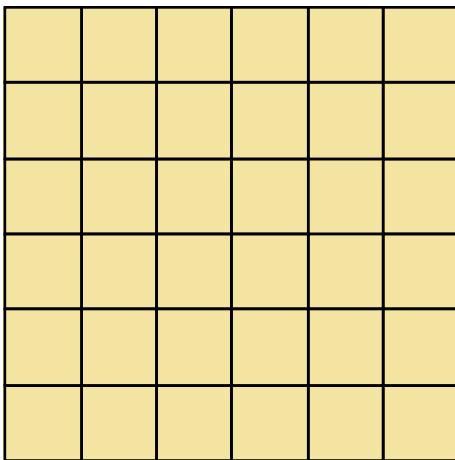
Q^\top

Lanczos Algorithm

Tridiagonal Decomposition

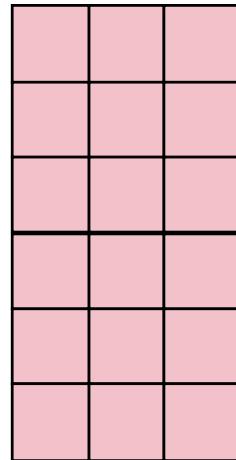
$$L = QTQ^\top$$

Low-rank approximation with **top K eigenpairs**



L

\approx

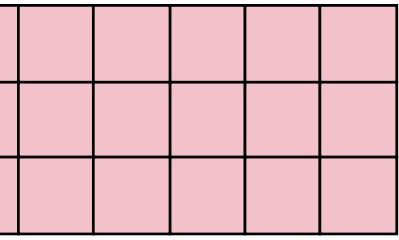
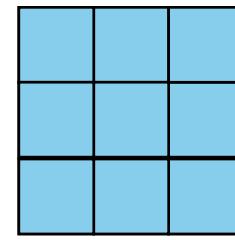


U

$\mathcal{O}(N^3)$



Λ



U^\top

$\mathcal{O}(KN^2)$

Multi-scale Graph Convolutional Networks

- m-step GraphConv (Prior Work)

$$H = L^m X W$$

LanczosNet [9]:

- m-step GraphConv

$$H = U \Lambda^m U^\top X W$$

- Learn Nonlinear Spectral Filter

$$H = U \underline{f_\theta}(\Lambda^m) U^\top X W$$

- Learning Graph Kernel / Metric

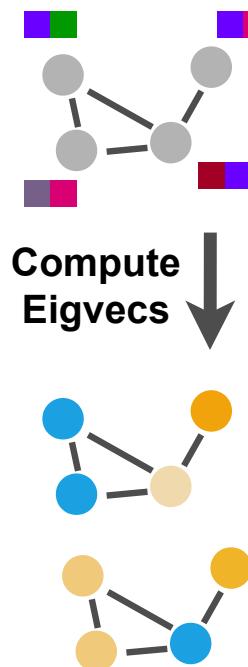
$$L_{ij} \propto \exp(-\|(X_i - X_j) \underline{M}\|^2)$$

SignNet

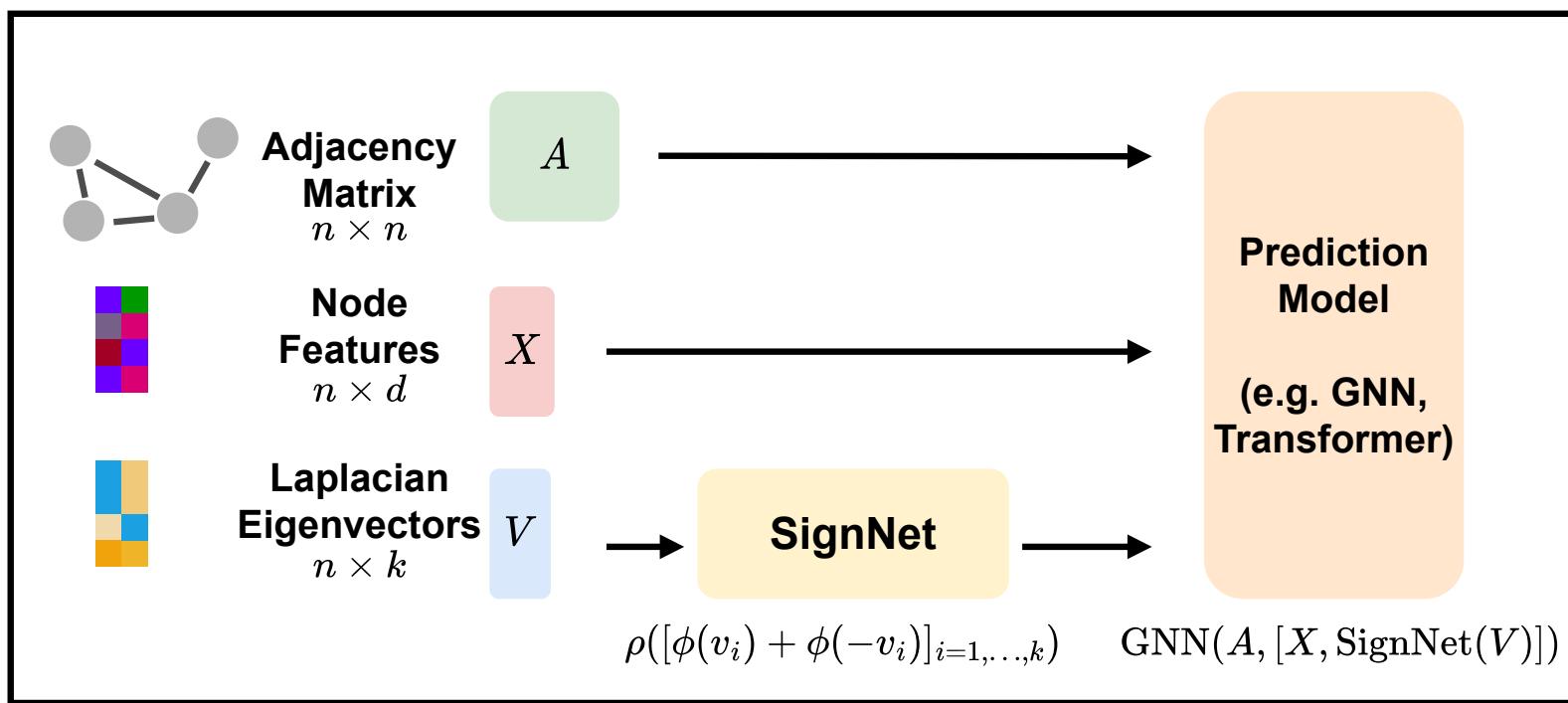
Eigenvectors of graph Laplacian are shown to be powerful node features, e.g., [10].

However, the sign-change of eigenvectors leaves the eigenspace unchanged. In other words, we need a network that is invariant to the sign-change. SingNet [11] does the job!

Input Graph



Model



SignNet

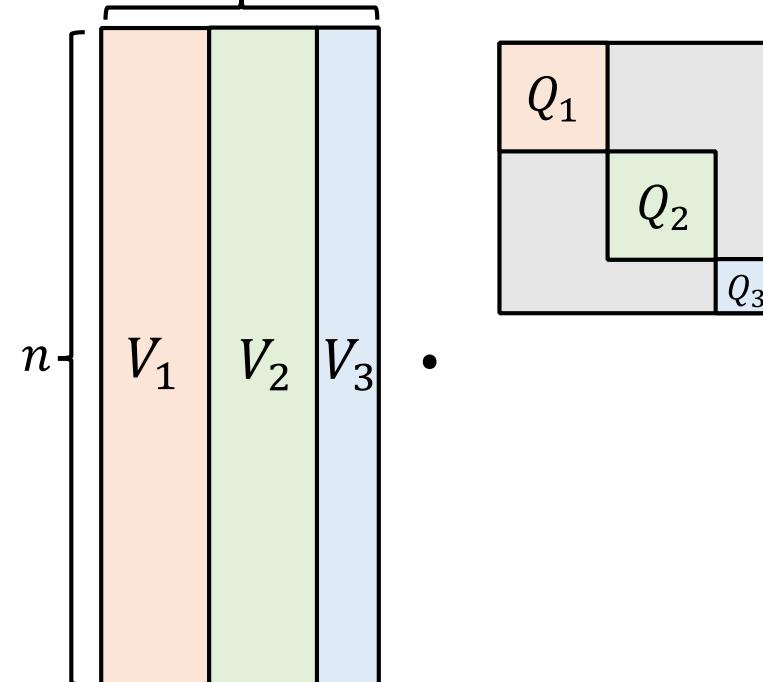
The variant of SingNet [11], called BasisNet [11], is also invariant to the change of basis of the eigenspaces:

$$f(V_1, \dots, V_l) = f(V_1 Q_1, \dots, V_l Q_l),$$
$$Q_i \in O(d_i)$$

In particular, the model has the form:

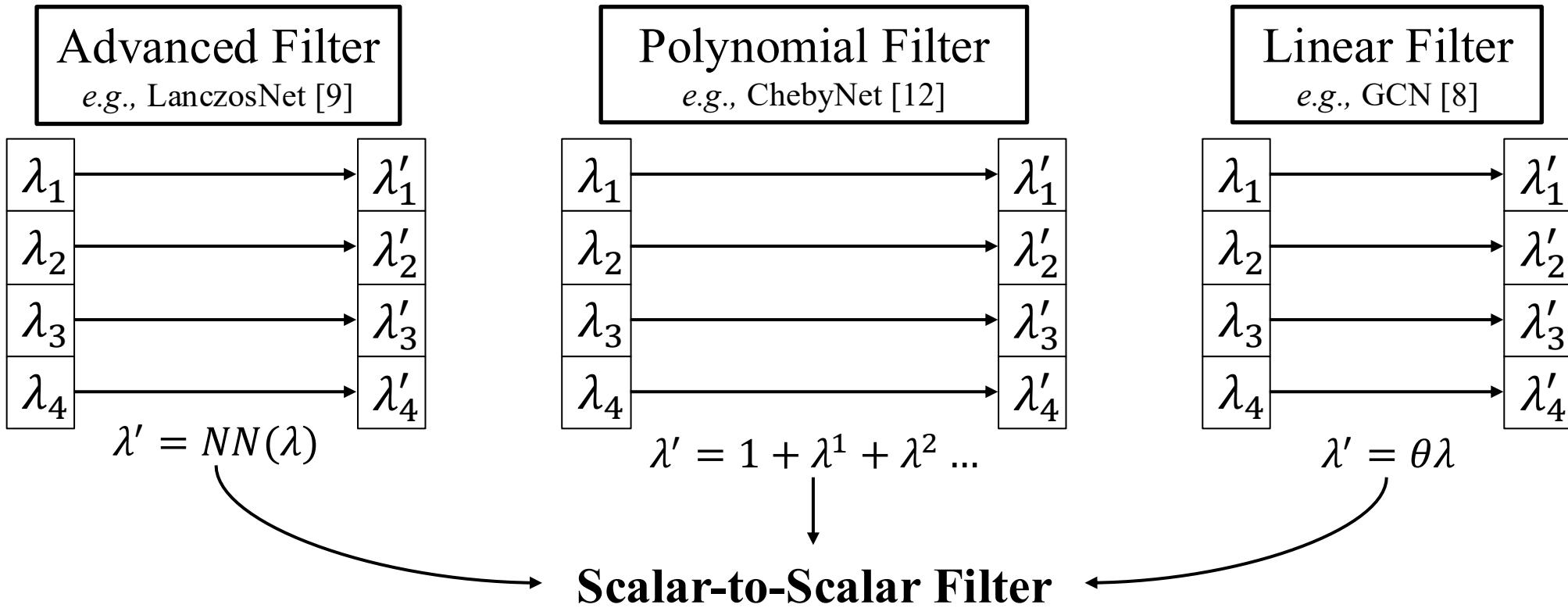
$$f(V_1, \dots, V_l) = \rho \left([\phi_{d_i}(V_i V_i^\top)]_{i=1}^l \right)$$

k eigenvectors
partitioned $k \times k$ block diagonal
by eigenvalue orthogonal matrix



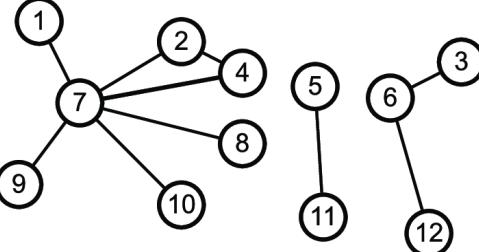
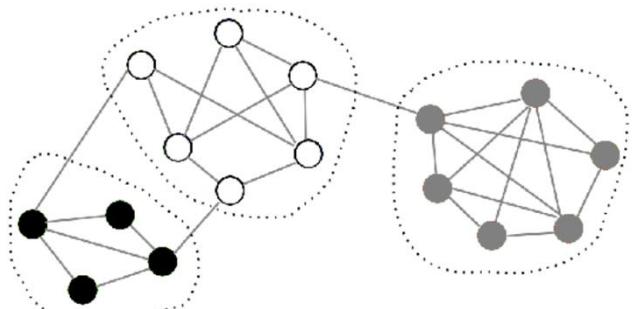
Specformer

Previous work employ scalar-to-scalar spectral filters



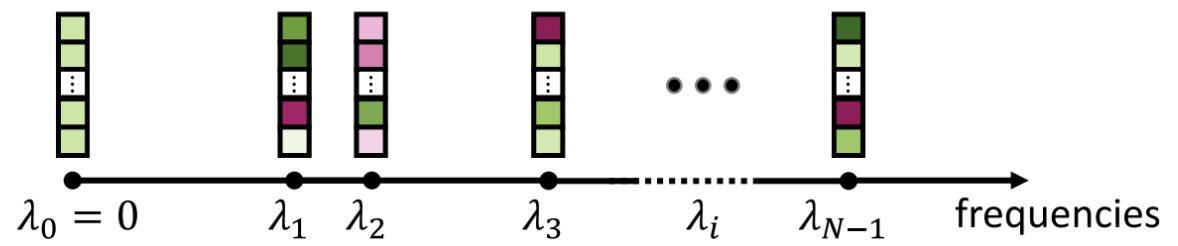
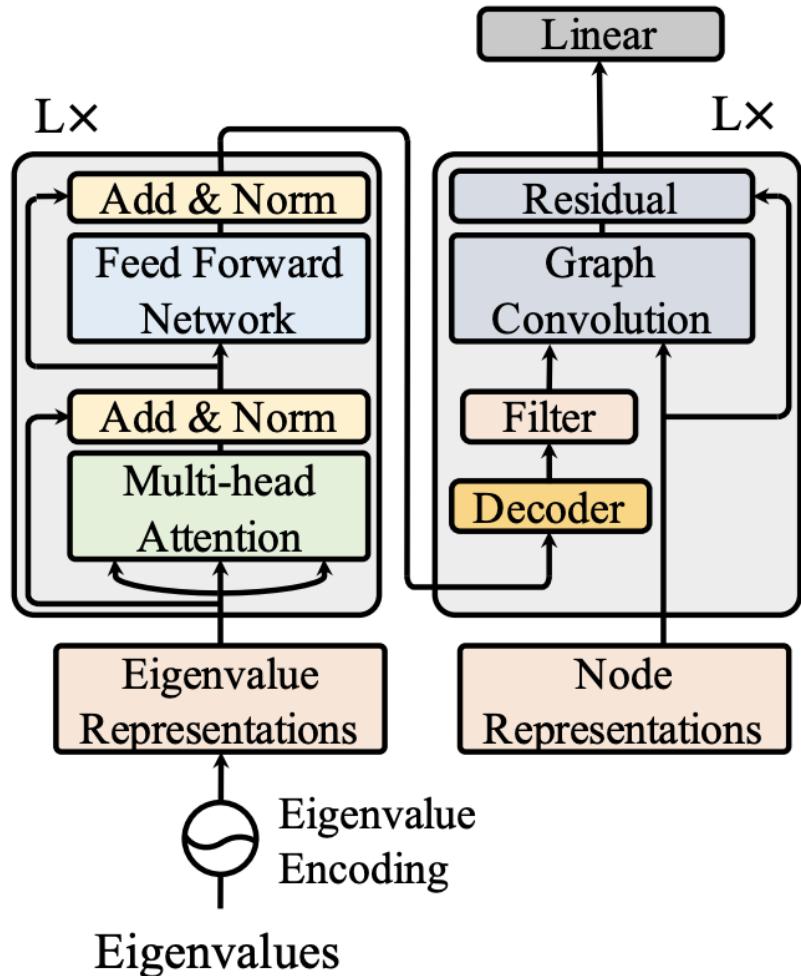
Specformer

Previous work employ scalar-to-scalar spectral filters, which may fail to capture global graph properties.

Spectrum Information	Example	Definition	Scalar Input	Set Input
Algebraic Connectivity		Count($\lambda = 0$)		
Diameter		$[\frac{4}{n\lambda_2}, \frac{1}{2m\lambda_1}]$		
Clusterability		$\lambda_2 - \lambda_1$ ($\lambda_1 \neq \lambda_2 \neq 0$)		

Specformer

Instead of employing scalar-to-scalar spectral filters, Specformer [13] uses set-to-set spectral filters:



$$\rho(\lambda, 2i) = \sin\left(\epsilon\lambda/10000^{2i/d}\right)$$

$$\rho(\lambda, 2i + 1) = \cos\left(\epsilon\lambda/10000^{2i/d}\right)$$

Due to the eigenvalue encoding, the spectral filter is permutation invariant!

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Questions?