Deep Generative Models for Graphs: Methods & Applications

Joint work with **Jiaxuan You**, R. Ying, X. Ren, W. Hamilton, B. Liu, V. Pande
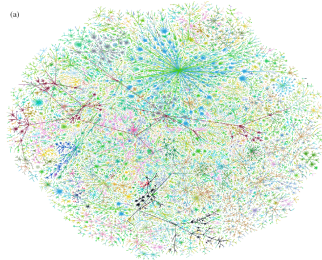
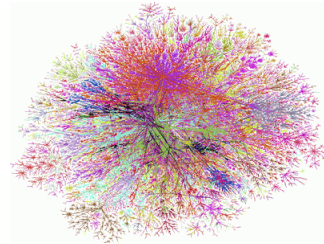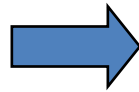## Jure Leskovec

The Problem

- We want to generate realistic graphs

Given a large
real graph

Generate a
synthetic graph

- What is a good model?
- How can we fit the model and generate the graph using it?

Why is This Important?

- Gives insight into the graph formation process

- *Anomaly detection* – abnormal behavior, evolution

- *Predictions* – predicting future from the past

- *Simulations* of novel graph structures

- *Graph completion* – many graphs are partially observed

- "*What if*" scenarios

Graph Generation Tasks

Task 1: Realistic graph generation

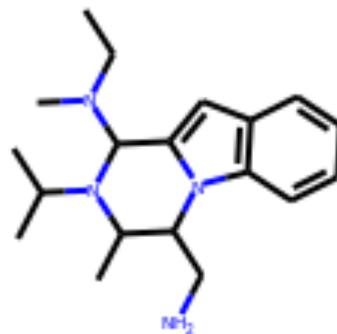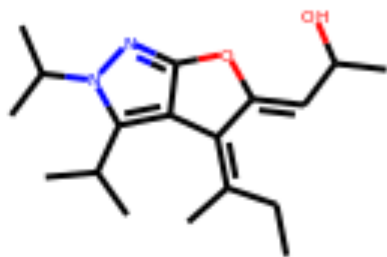- Generate graphs that are similar to a given set of graphs

Task 2: Goal-directed graph generation

- Generate graphs that optimize given objectives/constraints

  - Drug molecule generation/optimization

Why is it Interesting?

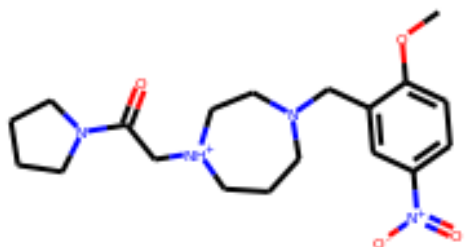## Drug discovery

- Discover highly drug-like molecules

drug_likeness=0.94

Why is it Interesting?
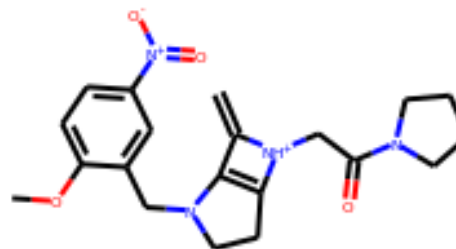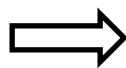
Drug discovery

- Complete an existing molecule to have a desired property

Complete ⟹

Solubility=-5.55   Improve ⟹   Solubility=-1.78

Why is it Interesting?

Discovering novel structures

Grid | Community | Ego

Why is it Interesting?

Network Science

- Null models for realistic networks

`Barabasi_Albert(n=50, m=2) ~`

`NeuralNet_X(n=50, p=3, q=5) ~`

Why is it Hard?

- Large and variable output space
  - For n nodes we need to generate n^2 values
  - Graph size (nodes, edges) varies
- Non-unique representations:
  - n-node graph can be represented in $n!$ ways
  - Hard to compute/optimize objective functions (e.g., reconstruction error)
    - GraphVAE solves approx. graph matching, $O(n^4)$
- Complex dependencies:
  - Edge formation has long-range dependencies

GraphRNN: Generating Realistic Graphs with Deep Auto-regressive Models

Jiaxuan You   Rex Ying   Xiang Ren   William Hamilton

GraphRNN: Generating Realistic Graphs with Deep Auto-regressive Models.
J. You, R. Ying, X. Ren, W. Hamilton, J. Leskovec. *ICML*, 2018.
Data & Code: https://github.com/snap-stanford/GraphRNN

Graph Generative Model

- **Given:** Graphs from $p_{data}(G)$
- **Goal:**
  - Learn the distribution $p_{model}(G)$
  - Sample from $p_{model}(G)$

$p_{data}(G)$

Learn & Sample

$p_{model}(G)$

Graph Generative Model

Challenges for modeling $p_{data}(G)$:

- Variable graph size
- Numerous node orderings
- Complex node dependency

- **Solution:** Map graphs to a different representation that is easier to learn and sample from

Key Insight

Generating graphs via sequentially adding nodes/edges

Benefits:

- Represents graphs with different sizes with different sequence lengths

- Corresponds different node orderings to different generation trajectories

- Captures complex dependencies between nodes, e.g., the triad closure property

Model Graphs as Sequences

Graph G with node ordering π can be uniquely mapped into a sequence of node and edge additions S^π

Graph G with node ordering π:

$S_4^\pi =$ ("Connect 4 and 2", "Connect 4 and 3")

S^π is a seq. of seq.!

Sequence S^π:

$S^\pi = (\quad S_1^\pi \ , \ S_2^\pi \ , \quad S_3^\pi \quad , \quad S_4^\pi \quad , \quad S_5^\pi \quad)$

GraphRNN: Two levels of RNN

- **Goal:** Model graph generation as a sequence generation

- **Need to model two processes:**
  - Generate a state for a new node (Node-level RNN)
  - Generate edges for the new node based on its state (Edge-level RNN)

GraphRNN: Two RNNs

- **Need to model two processes:**
  - Generate a state for a new node (Node-level RNN)
  - Generate edges for the new node based on the node's hidden state (Edge-level RNN)

Node-level RNN
Generate state for a new node

Edge-level RNN
Generate edges for the new node (based on the state of Node RNN)

Graph G

0	1	1	0	0
1	0	0	1	0
1	0	0	1	1
0	1	1	0	1
0	0	1	1	0

GraphRNN Architecture

$$p(S^\pi) = \prod_{i=1}^{n+1} p(S_i^\pi \mid S_1^\pi, ..., S_{i-1}^\pi)$$

Node-level RNN

$$p(S_i^\pi \mid S_{<i}^\pi) = \prod_{j=1}^{i-1} p(S_{i,j}^\pi \mid S_{i,<j}^\pi, S_{<i}^\pi)$$

Issue: Tractability

- **Any node can connect to any prior node**
- Too many steps for edge generation
  - Need to generate full adjacency matrix
  - Complex too-long edge dependencies

Random node ordering:
Node 5 may connect to any/all previous nodes

"Recipe" to generate the left graph:
- Add node 1
- Add node 2
- Add node 3
- Connect 3 with 1 and 2
- Add node 4
- ...

How do we limit complexity of graph generation?

Solution: Tractability via BFS

- **Breadth-First Search node ordering**

BFS ordering

"Recipe" to generate the left graph:
- Add node 1
- Add node 2
- Connect 2 with 1
- Add node 3
- Connect 3 with 1
- Add node 4
- Connect 4 with 2 and 3

BFS node ordering: Node 5 will never connect to node 1 (only need memory of 2 "steps" rather than $n-1$ steps)

- **Benefits:**

  - Reduce possible node orderings
  - Reduce steps for edge generation

Tractability via BFS

BFS reduces the number of steps for edge generation

Without BFS ordering

N=10

M=9

Connectivity with
All Previous nodes

With BFS ordering

N=10

M=3

Connectivity only with
nodes in the BFS frontier

Quantitative Comparison

Task: Compare two sets of graphs

How similar?

- **Classical graph generative models**
  - Barabasi-Albert (B-A) [Barabasi&Albert, 1998]
  - Erdos-Renyi model [Erdos&Renyi, 1959]
- **Model with learnable parameters**
  - Kronecker graphs [Leskovec et al., 2010]
  - Mixed-membership Stochastic Block model [Airoldi et al., 2008]
- **Recent deep models** (can't scale beyond ~30 nodes)
  - GraphVAE [M. Simonovsky, N. Komodakis et al., 2017]
  - DeepGMG [Y. Li et al. 2017]

Quantitative Comparison

	Community (160,1945)			Ego (399,1071)			Grid (361,684)			Protein (500,1575)		
	Deg.	Clus.	Orbit	Deg.	Clus.	Orbit	Deg.	Clus.	Orbit	Deg.	Clus.	Orbit
E-R	0.021	1.243	0.049	0.508	1.288	0.232	1.011	0.018	0.900	0.145	1.779	1.135
B-A	0.268	0.322	0.047	0.275	0.973	0.095	1.860	0	0.720	1.401	1.706	0.920
Kronecker	0.259	1.685	0.069	0.108	0.975	0.052	1.074	0.008	0.080	0.084	0.441	0.288
MMSB	0.166	1.59	0.054	0.304	0.245	0.048	1.881	0.131	1.239	0.236	0.495	0.775
GraphRNN-S	0.055	0.016	0.041	0.090	**0.006**	0.043	0.029	10^{-5}	0.011	0.057	**0.102**	**0.037**
GraphRNN	**0.014**	**0.002**	**0.039**	**0.077**	0.316	**0.030**	10^{-5}	**0**	10^{-4}	**0.034**	0.935	0.217

	Community-small (20,83)					Ego-small (18,69)				
	Degree	Clustering	Orbit	Train NLL	Test NLL	Degree	Clustering	Orbit	Train NLL	Test NLL
GraphVAE	0.35	0.98	0.54	13.55	25.48	0.13	0.17	0.05	12.45	14.28
DeepGMG	0.22	0.95	0.40	106.09	112.19	0.04	0.10	0.02	21.17	22.40
GraphRNN-S	**0.02**	0.15	**0.01**	31.24	35.94	0.002	**0.05**	**0.0009**	8.51	9.88
GraphRNN	0.03	**0.03**	**0.01**	28.95	35.10	**0.0003**	**0.05**	**0.0009**	9.05	10.61

MMD score. Other DL methods don't scale to this data

GraphRNN achieves best performance:

- 80% improvement vs. traditional baselines
- 90% improvement vs. DL baselines

Qualitative Comparison

Grid

Training

GraphRNN

Baselines

(Kronecker)   (MMSB)   (B-A)

Qualitative Comparison

Ego network

Training

GraphRNN

Baselines

(Kronecker)   (MMSB)   (B-A)

Qualitative Comparison

Community

Training / GraphRNN / Baselines

(Kronecker)   (MMSB)   (B-A)

Qualitative Comparison

Community

Can we do more than imitating given graphs?

(Kronecker)   (MMSB)   (B-A)

Graph Convolutional Policy Network: Goal-Directed Graph Generation

Jiaxuan You   Bowen Liu   Rex Ying   Vijay Pande

[Graph Convolutional Policy Network for Goal-Directed Molecular Graph Generation.](#)
J. You, B. Liu, R. Ying, V. Pande, J. Leskovec. *NeurIPS*, 2018.
Data & code: https://github.com/bowenliu16/rl_graph_generation

Motivation

Question: Can we learn a model that can generate **valid** and **realistic** molecules with **high value of a given chemical property**?

Model → output → that optimizes → Property

e.g., `drug_likeness=0.95`

Goal-Directed Graph Gen.

Generating graphs that:

- Optimize a given objective (High scores)
  - e.g., drug-likeness (black box)
- Obey underlying rules (Valid)
  - e.g., chemical valency
- Are learned from examples (Realistic)
  - e.g., Imitating a molecule graph dataset
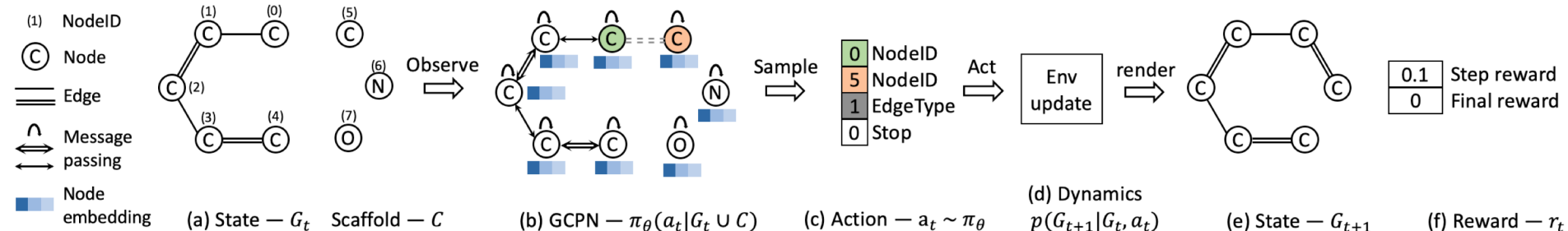
Graph Conv. Policy Network

Graph Convolutional Policy Network combines graph representation + RL:

- Graph representation captures complex structural information, and enables validity check in each state transition (Valid)

- Reinforcement learning optimizes intermediate/final rewards (High scores)

- Adversarial training imitates examples in given datasets (Realistic)

Overview of GCPN

Legend: (1) NodeID, C Node, $=$ Edge, $\curvearrowright\leftrightarrow$ Message passing, ▪ Node embedding

(a) State — G_t Scaffold — C

(b) GCPN — $\pi_\theta(a_t | G_t \cup C)$

(c) Action — $a_t \sim \pi_\theta$

Action: 0 NodeID, 5 NodeID, 1 EdgeType, 0 Stop

(d) Dynamics $p(G_{t+1} | G_t, a_t)$

(e) State — G_{t+1}

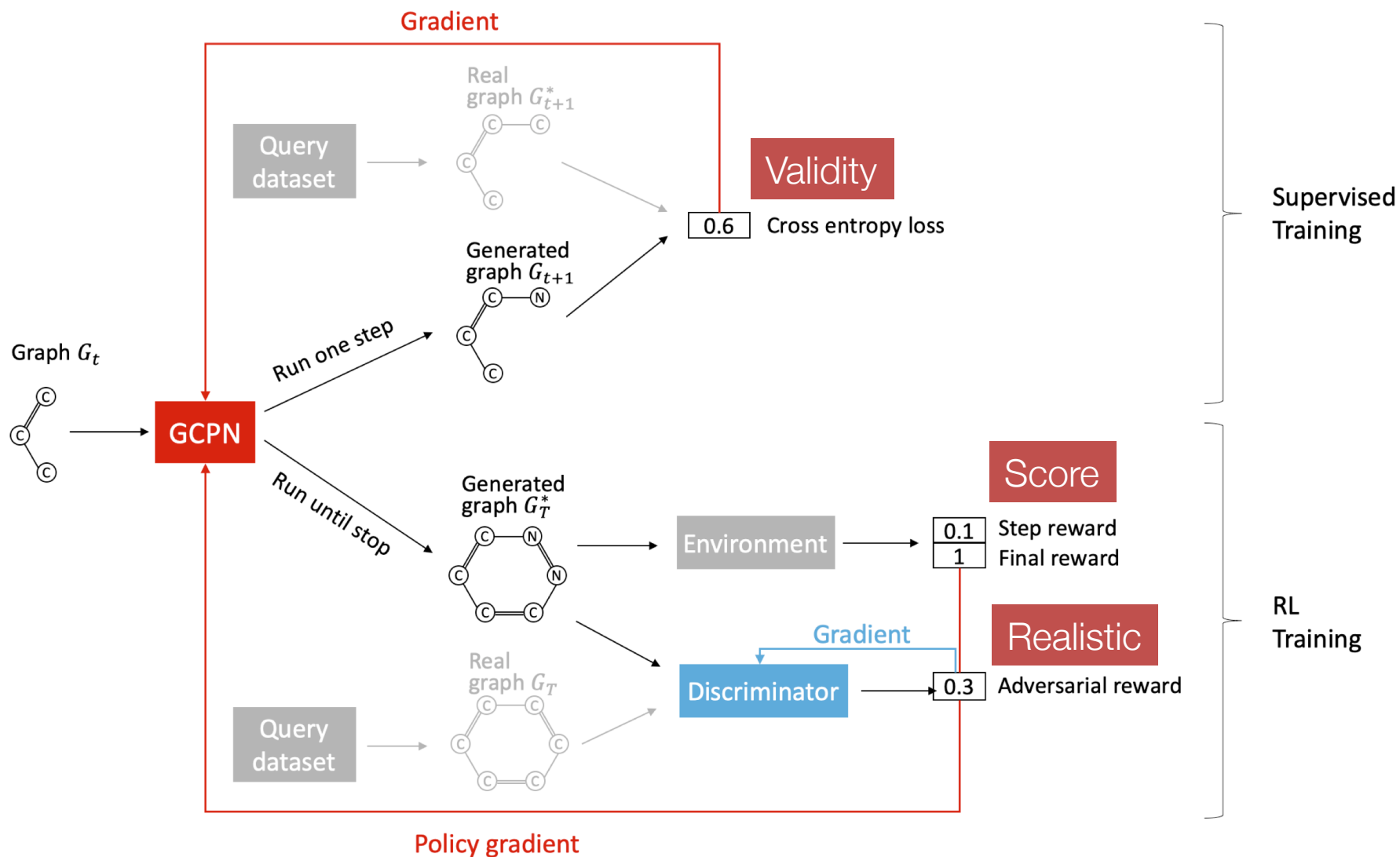(f) Reward — r_t — 0.1 Step reward, 0 Final reward

- ■ (a) Insert nodes/scaffolds
- ■ (b) Compute state via GCN
- ■ (c) Sample next action
- ■ (d) Take action (check chemical validity)
- ■ (e, f) Compute reward

How Do We Set the Reward?

- Learn to take valid action
  - At each step, assign small positive reward for valid action
- Optimize desired properties
  - At the end, assign positive reward for high desired property
- Generate realistic graphs
  - At the end, adversarially train a GCN discriminator, compute adversarial rewards that encourage realistic molecule graphs

GCPN Architecture

GCPN: Tasks

- ## Property optimization
  - Generate molecules with high specified property score

- ## Property targeting
  - Generate molecules whose specified property score falls within given range

- ## Constrained property optimization
  - Edit a given molecule for a few steps to achieve higher specified property score

Data and Baselines

- ## ZINC250k dataset
  - 250,000 drug like molecules whose maximum atom number is 38

- ## Baselines:
  - ORGAN: String representation + RL [Guimaraes et al., 2017]
  - JT-VAE: VAE-based vector representation + Bayesian optimization [Jin et al., 2018]

Quantitative Results

Property optimization

- +60% higher property scores

Table 1: Comparison of the top 3 property scores of generated molecules found by each model.

Method	Penalized logP				QED			
	1st	2nd	3rd	Validity	1st	2nd	3rd	Validity
ZINC	4.52	4.30	4.23	100.0%	0.948	0.948	0.948	100.0%
ORGAN	3.63	3.49	3.44	0.4%	0.896	0.824	0.820	2.2%
JT-VAE	5.30	4.93	4.49	100.0%	0.925	0.911	0.910	100.0%
GCPN	**7.98**	**7.85**	**7.80**	**100.0%**	**0.948**	**0.947**	**0.946**	**100.0%**

logP: octanol-water partition coef., indicates solubility
QED: indicator of drug-likeness

Quantitative Results

Property targeting

- 7x higher success rate than JT-VAE, 10% less diversity

Table 2: Comparison of the effectiveness of property targeting task.

Method	$-2.5 \leq \log P \leq -2$		$5 \leq \log P \leq 5.5$		$150 \leq MW \leq 200$		$500 \leq MW \leq 550$	
	Success	Diversity	Success	Diversity	Success	Diversity	Success	Diversity
ZINC	0.3%	0.919	1.3%	0.909	1.7%	0.938	0	–
JT-VAE	11.3%	**0.846**	7.6%	0.907	0.7%	0.824	16.0%	0.898
ORGAN	0	–	0.2%	**0.909**	15.1%	0.759	0.1%	0.907
GCPN	**85.5%**	0.392	**54.7%**	0.855	**76.1%**	**0.921**	**74.1%**	**0.920**

logP: octanol-water partition coef., indicates solubility
MW: molecular weight an indicator of drug-likeness
Diversity: avg. pairwise Tanimoto distance between Morgan fingerprints of molecules

Quantitative Results

Constrained property optimization

■ +180% higher scores than JT-VAE

Table 3: Comparison of the performance in the constrained optimization task.
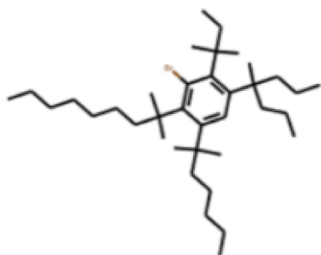
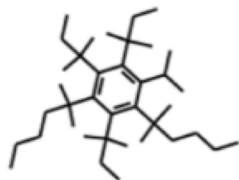| δ	JT-VAE			GCPN		
	Improvement	Similarity	Success	Improvement	Similarity	Success
0.0	1.91 ± 2.04	0.28 ± 0.15	97.5%	$\mathbf{4.20 \pm 1.28}$	$\mathbf{0.32 \pm 0.12}$	$\mathbf{100.0\%}$
0.2	1.68 ± 1.85	0.33 ± 0.13	97.1%	$\mathbf{4.12 \pm 1.19}$	$\mathbf{0.34 \pm 0.11}$	$\mathbf{100.0\%}$
0.4	0.84 ± 1.45	$\mathbf{0.51 \pm 0.10}$	83.6%	$\mathbf{2.49 \pm 1.30}$	0.47 ± 0.08	$\mathbf{100.0\%}$
0.6	0.21 ± 0.71	0.69 ± 0.06	46.4%	$\mathbf{0.79 \pm 0.63}$	$\mathbf{0.68 \pm 0.08}$	$\mathbf{100.0\%}$

Qualitative Results

Visualization of GCPN graphs:
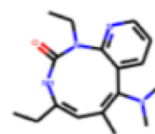Property optimization

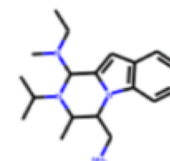| 7.98 | 7.48 |
| 7.12 | 23.88* |

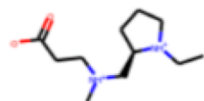(a) Penalized logP optimization

| 0.948 | 0.945 |
| 0.944 | 0.941 |

(b) QED optimization
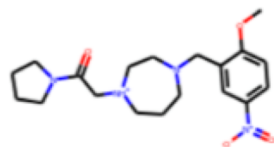
Qualitative Results

Visualization of GCPN graphs:
Constrained optimization
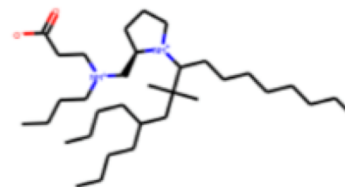
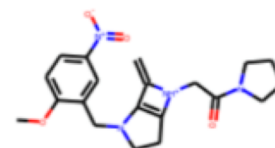Starting structure   Finished structure

-8.32   -0.71

-5.55   -1.78

(c) Constrained optimization of penalized logP

Summary of the talk

- Complex graphs can be successfully generated via sequential generation

- Each step a decision is made based on hidden state, which can be

    - Explicit: intermediate generated graphs, decode with GCN

    - Implicit: vector representation, decode with RNN

- Possible tasks:

    - Imitating a set of given graphs

    - Optimizing graphs towards given goals

Future Work

- **Generating graphs in other domains**
  - 3D shapes, social networks, etc.

- **Simplify the optimization method:**
  - Using MCMC instead of RL

- **Scale up to large graphs:**
  - Hierarchical action space, allowing high-level action like adding a structure at a time
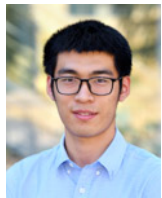
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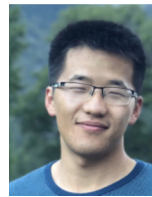
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- [GraphRNN: Generating Realistic Graphs with Deep Auto-regressive Models](#). J. You, et al., *ICML*, 2018.

- [Graph Convolutional Policy Network for Goal-Directed Molecular Graph Generation.](#) J. You, et al., NeurIPS 2018.

- [How Powerful are Graph Neural Networks?](#) K. Xu, W. Hu, et al., ICLR 2019.

- Data & Code:
    - http://snap.stanford.edu/graphsage
    - https://github.com/bowenliu16/rl_graph_generation
    - https://github.com/williamleif/graphqembed
    - https://github.com/snap-stanford/GraphRNN