





# Learning on graphs with Gromov-Wasserstein

From unsupervised learning to GNN

R. Flamary - CMAP, École Polytechnique, Institut Polytechnique de Paris

December 16 2023

Optimal Transport and Machine Leranin Workshow, Neurips 2023, New Orleans.

# Collaborators about OT on graphs



N. Courty



T. Vayer



L. Chapel



R. Tavenard



H. Tran



G. Gasso



M. Corneli



H. Van Assel



C. Vincent-Cuaz



A. Thual



B. Thirion

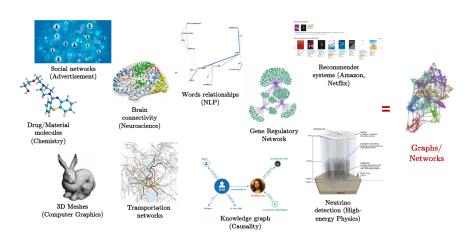


F. d'Alché-Buc



L. Brogat-Motte

# Graphs are everywhere



- Classical approach: spectral and Fourier based analysis and processing (GNN)
- What I will talk about: modeling graph as probability distributions (and use OT)

#### Table of content

## Optimal Transport and divergences between graphs

Gromov-Wasserstein and Fused Gromov-Wasserstein

Graphs seen as distributions for GW

Relaxing the marginals constraints

#### Learning on graphs with optimal transport

OT plan for graph alignment

GW barycenters and applications

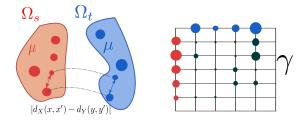
Dictionary learning with OT

Structured graph prediction with OT

Graph classification with OT

# Optimal Transport and divergences between graphs

#### Gromov-Wasserstein and Fused Gromov-Wasserstein



Inspired from Gabriel Peyré

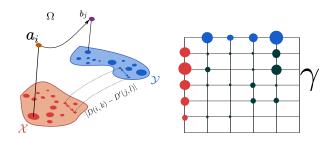
#### GW for discrete distributions [Memoli, 2011]

$$\mathcal{GW}_p^p(\boldsymbol{\mu}_s, \boldsymbol{\mu}_t) = \min_{T \in \Pi(\boldsymbol{\mu}_s, \boldsymbol{\mu}_t)} \sum_{i, j, k, l} |\boldsymbol{D}_{i,k} - \boldsymbol{D}_{j,l}'|^p T_{i,j} T_{k,l}$$

with 
$$\mu_s = \sum_i a_i \delta_{\mathbf{x}_i^s}$$
 and  $\mu_t = \sum_j b_j \delta_{x_j^t}$  and  $D_{i,k} = \|\mathbf{x}_i^s - \mathbf{x}_k^s\|$ ,  $D'_{j,l} = \|\mathbf{x}_j^t - \mathbf{x}_l^t\|$ 

- Distance between metric measured spaces : across different spaces.
- Search for an OT plan that preserve the pairwise relationships between samples.
- Entropy regularized GW proposed in [Peyré et al., 2016].
- Fused GW interpolates between Wass. and GW [Vayer et al., 2018].

#### Gromov-Wasserstein and Fused Gromov-Wasserstein



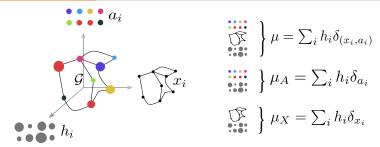
## FGW for discrete distributions [Vayer et al., 2018]

$$\mathcal{FGW}_{p}^{p}(\mu_{s}, \mu_{t}) = \min_{T \in \Pi(\mu_{s}, \mu_{t})} \sum_{i, j, k, l} \left( (1 - \alpha) C_{i, j}^{q} + \alpha |D_{i, k} - D_{j, l}'|^{q} \right)^{p} T_{i, j} T_{k, l}$$

with 
$$\mu_s = \sum_i a_i \delta_{\mathbf{x}_i^s}$$
 and  $\mu_t = \sum_j b_j \delta_{x_j^t}$  and  $D_{i,k} = \|\mathbf{x}_i^s - \mathbf{x}_k^s\|$ ,  $D'_{j,l} = \|\mathbf{x}_j^t - \mathbf{x}_l^t\|$ 

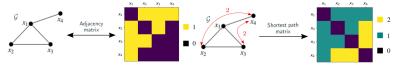
- Distance between metric measured spaces : across different spaces.
- Search for an OT plan that preserve the pairwise relationships between samples.
- Entropy regularized GW proposed in [Peyré et al., 2016].
- Fused GW interpolates between Wass. and GW [Vayer et al., 2018].

# Gromov-Wasserstein between graphs



## Graph as a distribution (D, F, h)

- ullet The positions  $x_i$  are implicit and represented as the pairwise matrix  $oldsymbol{D}$ .
- ullet Possible choices for D: Adjacency matrix, Laplacian, Shortest path, ...



- ullet The node features can be compared between graphs and stored in  ${f F}.$
- $h_i$  are the masses on the nodes of the graphs (uniform by default).

#### Unbalanced and semi-relaxed GW

## Unbalanced Gromov-Wasserstein [Séjourné et al., 2020]

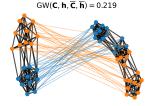
$$\min_{T \in \Pi(\boldsymbol{\mu_s}, \boldsymbol{\mu_t})} \sum_{i,j,k,l} \left| \frac{\boldsymbol{D_{i,k}}}{\boldsymbol{D_{j,l}}} \right|^p T_{i,j} T_{k,l} + \lambda^u D_{\varphi}(\mathbf{T} \mathbf{1}_m, \mathbf{a}) + \lambda^u D_{\varphi}(\mathbf{T}^{\top} \mathbf{1}_n, \mathbf{b})$$

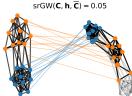
- The marginal constraints are relaxed by penalizing with divergence  $D_{\varphi}$ .
- Partial GW proposed in [Chapel et al., 2020]
- Unbalanced FGW [Thual et al., 2022] and Low rank [Scetbon et al., 2023].

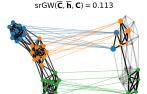
#### Semi-relaxed (F)GW [Vincent-Cuaz et al., 2022a]

$$\min_{T \geq 0, \mathbf{T} \mathbf{1}_m = \mathbf{a}} \quad \sum_{i,j,k,l} | \mathbf{D}_{i,k} - \mathbf{D}'_{j,l} |^p T_{i,j} T_{k,l}$$

- Second marginal constraint relaxed: optimal weights b w.r.t. GW.
- Very fast solver (Frank-Wolfe) because constraints are separable

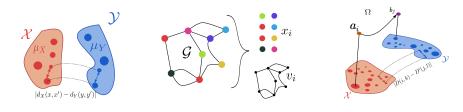






Learning on graphs with optimal transport

# GW and FGW: the swiss army knife of OT on graphs



#### **GW** and extensions

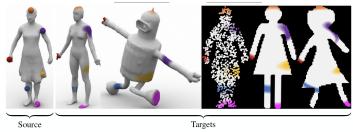
- GW [Memoli, 2011] and FGW [Vayer et al., 2018] are versatile distances for graph and structured data seen as distribution.
- Unbalanced [Séjourné et al., 2020] and semi-relaxed [Vincent-Cuaz et al., 2022a].

#### **GW** tools

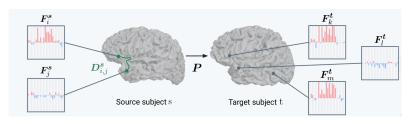
- OT plan gives interpretable alignment between graphs.
- GW geometry allows barycenter and interpolation between graphs.
- GW provides similarity between graphs (data fitting).

## OT plan for graph alignment

Shape matching between surfaces with GW [Solomon et al., 2016]

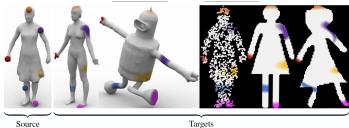


Brain alignment between individuals with unbalanced FGW [Thual et al., 2022]

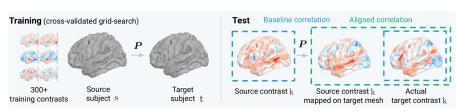


## OT plan for graph alignment

Shape matching between surfaces with GW [Solomon et al., 2016]

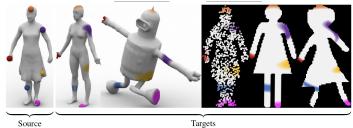


Brain alignment between individuals with unbalanced FGW [Thual et al., 2022]

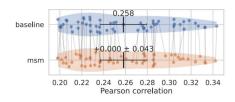


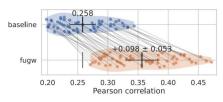
# OT plan for graph alignment

Shape matching between surfaces with GW [Solomon et al., 2016]

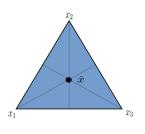


## Brain alignment between individuals with unbalanced FGW [Thual et al., 2022]



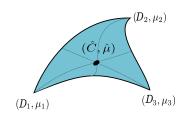


#### Euclidean barycenter



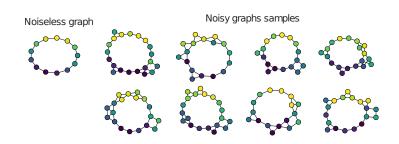
$$\min_{x} \sum_{k} \lambda_{k} \|x - x_{k}\|^{2}$$

## FGW barycenter

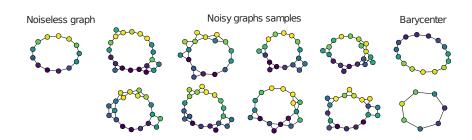


$$\min_{D \in \mathbb{R}^{n \times n}, \mu} \sum_{i} \lambda_{i} \mathcal{FGW}(D_{i}, D, \mu_{i}, \mu)$$

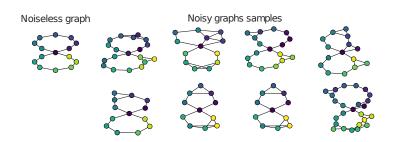
- Estimate FGW barycenter using Fréchet means (Proposed in [Peyré et al., 2016] for GW).
- Barycenter optimization solved via block coordinate descent (on  $T, D, \{a_i\}_i$ ).
- Use for data augmentation /mixup in [Ma et al., 2023].



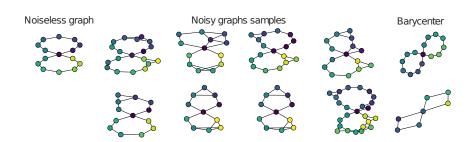
- Estimate FGW barycenter using Fréchet means (Proposed in [Peyré et al., 2016] for GW).
- Barycenter optimization solved via block coordinate descent (on  $T, D, \{a_i\}_i$ ).
- Use for data augmentation /mixup in [Ma et al., 2023].



- Estimate FGW barycenter using Fréchet means (Proposed in [Peyré et al., 2016] for GW).
- Barycenter optimization solved via block coordinate descent (on  $T, D, \{a_i\}_i$ ).
- Use for data augmentation /mixup in [Ma et al., 2023].

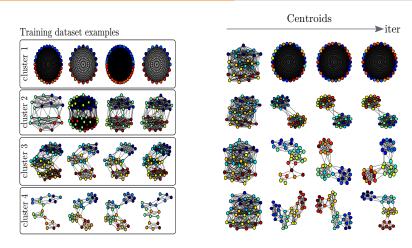


- Estimate FGW barycenter using Fréchet means (Proposed in [Peyré et al., 2016] for GW).
- Barycenter optimization solved via block coordinate descent (on  $T, D, \{a_i\}_i$ ).
- Use for data augmentation /mixup in [Ma et al., 2023].



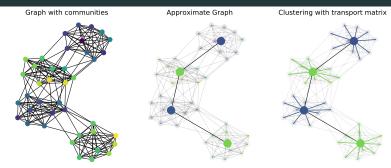
- Estimate FGW barycenter using Fréchet means (Proposed in [Peyré et al., 2016] for GW).
- Barycenter optimization solved via block coordinate descent (on  $T, D, \{a_i\}_i$ ).
- Use for data augmentation /mixup in [Ma et al., 2023].

# FGW for graphs based clustering



- ullet Clustering of multiple real-valued graphs. Dataset composed of 40 graphs (10 graphs  $\times$  4 types of communities)
- ullet k-means clustering using the FGW barycenter

# FGW baryenter for community clustering

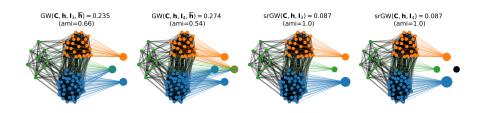


# Graph approximation and community clustering [Vayer et al., 2018]

$$\min_{\mathbf{D},\mu} \quad \mathcal{FGW}(\mathbf{D},\mathbf{D}_0,\mu,\mu_0)$$

- Approximate the graph  $(\mathbf{D}_0, \mu_0)$  with a small number of nodes.
- OT matrix give the clustering affectation.
- Semi-relaxed GW estimates cluster proportions [Vincent-Cuaz et al., 2022a].
- Connections with spectral clustering [Chowdhury and Needham, 2021].
- Connection with Dimensionality reduction [Van Assel et al., 2023].

# FGW baryenter for community clustering

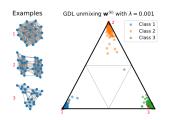


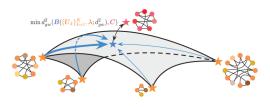
## Graph approximation and community clustering [Vayer et al., 2018]

$$\min_{\mathbf{D},\mu} \quad \mathcal{FGW}(\mathbf{D}, \mathbf{D}_0, \mu, \mu_0)$$

- Approximate the graph  $(\mathbf{D}_0, \mu_0)$  with a small number of nodes.
- OT matrix give the clustering affectation.
- Semi-relaxed GW estimates cluster proportions [Vincent-Cuaz et al., 2022a].
- Connections with spectral clustering [Chowdhury and Needham, 2021].
- Connection with Dimensionality reduction [Van Assel et al., 2023].

# Graph representation learning: Dictionary Learning





## Representation learning for graphs

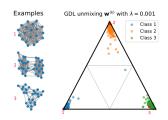
$$\min_{\{\overline{\mathbf{C}_k}\}_k, \{\mathbf{w}_i\}_i} \frac{1}{N} \sum_i GW(\mathbf{C}_i, \widehat{\mathbf{C}}(\mathbf{w}_i))$$

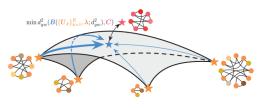
- ullet Learn a dictionary  $\{\overline{\mathbf{C}_k}\}_k$  of graph templates to describe a continuous manifold.
- The representation is learned by minimizing the (F)GW distance between the graph reconstruction from the embedding in the dictionary.
- Online Graph Dictionary learning: Linear model [Vincent-Cuaz et al., 2021].

$$\widehat{\mathbf{C}}(\mathbf{w}) = \sum_{k} w_k \overline{\mathbf{C}_k}$$

• GW Factorization : Nonlinear (GW barycenter) model [Xu, 2020].

# Graph representation learning: Dictionary Learning





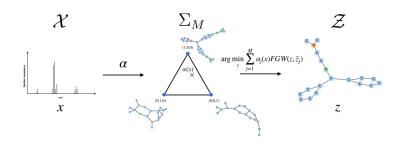
#### Representation learning for graphs

$$\min_{\{\overline{\mathbf{C}_k}\}_k, \{\mathbf{w}_i\}_i} \frac{1}{N} \sum_i GW(\mathbf{C}_i, \widehat{\mathbf{C}}(\mathbf{w}_i))$$

- Learn a dictionary  $\{\overline{\mathbf{C}_k}\}_k$  of graph templates to describe a continuous manifold.
- The representation is learned by minimizing the (F)GW distance between the graph reconstruction from the embedding in the dictionary.
- Online Graph Dictionary learning: Linear model [Vincent-Cuaz et al., 2021].
- GW Factorization : Nonlinear (GW barycenter) model [Xu, 2020].

$$\widehat{\mathbf{C}}(\mathbf{w}) = \operatorname{argmin}_{\mathbf{C}} \sum_{k} w_{k} GW(\mathbf{C}, \overline{\mathbf{C}_{k}})$$

## Structured prediction with conditional FGW barycenters



# Structured prediction with GW barycenter [Brogat-Motte et al., 2022]

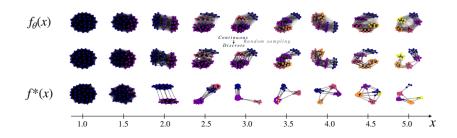
$$f(\mathbf{x}) = \widehat{\mathbf{C}}(\mathbf{w}(\mathbf{x})) = \operatorname{argmin}_{\mathbf{C}} \sum_{k} w_k(\mathbf{x}) GW(\mathbf{C}, \overline{\mathbf{C}_i})$$

- ullet Prediction of the graph with a GW barycenter with weights conditioned by  ${f x}$ .
- Dictionary  $\{\overline{\mathbf{C}_k}\}_k$  and conditional weights  $\mathbf{w}(x)$  learned simultaneously with

$$\min_{\{\overline{\mathbf{C}_k}\}_k, \mathbf{w}(\cdot)} \quad \frac{1}{N} \sum_i GW(f(\mathbf{x}_i), \mathbf{C}_i)$$

Both parametric and non parametric estimators [Brogat-Motte et al., 2022].

## Structured prediction with conditional FGW barycenters



# Structured prediction with GW barycenter [Brogat-Motte et al., 2022]

$$f(\mathbf{x}) = \widehat{\mathbf{C}}(\mathbf{w}(\mathbf{x})) = \operatorname{argmin}_{\mathbf{C}} \sum_{k} w_k(\mathbf{x}) GW(\mathbf{C}, \overline{\mathbf{C}_i})$$

- $\bullet$  Prediction of the graph with a GW barycenter with weights conditioned by x.
- ullet Dictionary  $\{\overline{\mathbf{C}_k}\}_k$  and conditional weights  $\mathbf{w}(x)$  learned simultaneously with

$$\min_{\{\overline{\mathbf{C}_k}\}_k, \mathbf{w}(\cdot)} \quad \frac{1}{N} \sum_i GW(f(\mathbf{x}_i), \mathbf{C}_i)$$

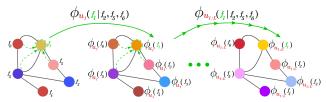
• Both parametric and non parametric estimators [Brogat-Motte et al., 2022].

# **Graph Classification with OT**

#### Graph kernels and FGW

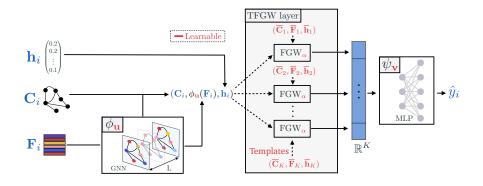
- Graph kernels still SOTA on many datasets : WWL [Togninalli et al., 2019].
- FGW can be used in a non-positive "kernel" [Vayer et al., 2019a].
- Graph dictionary learning methods provide euclidean embeddings for kernels [Vincent-Cuaz et al., 2021, Vincent-Cuaz et al., 2022a].

## Graph Neural Networks [Bronstein et al., 2017]



- Each layer of the GNN compute features on graph node using the values from the connected neighbors: message passing principle.
- The final pooling step must remain invariant to permutations (min, max, mean).
- Can we encode graphs as distributions in GNN?

## Template based Graph Neural Network with OT Distances



## Template based FGW layer (TFGW) [Vincent-Cuaz et al., 2022b]

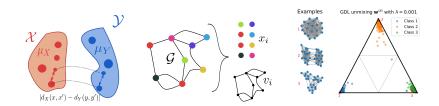
- Principle: represent a graph through its distances to learned templates.
- Novel pooling layer derived from OT distances.
- New end-to-end GNN models for graph-level tasks.
- Learnable parameters are illustrated in red above.

#### **TFGW** benchmark

category	model	MUTAG	PTC	ENZYMES	PROTEIN	NCI1	IMDB-B	IMDB-M	COLLAB
				_					
Ours	TFGW ADJ (L=2)	96.4(3.3)	72.4(5.7)	73.8(4.6)	82.9(2.7)	88.1(2.5)	78.3(3.7)	56.8(3.1)	84.3(2.6)
$(\phi_u = GIN)$	TFGW SP (L=2)	94.8(3.5)	70.8(6.3)	75.1(5.0)	82.0(3.0)	86.1(2.7)	74.1(5.4)	54.9(3.9)	80.9(3.1)
OT emb.	OT-GNN (L=2)	91.6(4.6)	68.0(7.5)	66.9(3.8)	76.6(4.0)	82.9(2.1)	67.5(3.5)	52.1(3.0)	80.7(2.9)
	OT-GNN (L=4)	92.1(3.7)	65.4(9.6)	67.3(4.3)	78.0(5.1)	83.6(2.5)	69.1(4.4)	51.9(2.8)	81.1(2.5)
	WEGL	91.0(3.4)	66.0(2.4)	60.0(2.8)	73.7(1.9)	75.5(1.4)	66.4(2.1)	50.3(1.0)	79.6(0.5)
GNN	PATCHYSAN	91.6(4.6)	58.9(3.7)	55.9(4.5)	75.1(3.3)	76.9(2.3)	62.9(3.9)	45.9(2.5)	73.1(2.7)
	GIN	90.1(4.4)	63.1(3.9)	62.2(3.6)	76.2(2.8)	82.2(0.8)	64.3(3.1)	50.9(1.7)	79.3(1.7)
	DropGIN	89.8(6.2)	62.3(6.8)	65.8(2.7)	76.9(4.3)	81.9(2.5)	66.3(4.5)	51.6(3.2)	80.1(2.8)
	PPGN	90.4(5.6)	65.6(6.0)	66.9(4.3)	77.1(4.0)	82.7(1.8)	67.2(4.1)	51.3(2.8)	81.0(2.1)
	DIFFPOOL	86.1(2.0)	45.0(5.2)	61.0(3.1)	71.7(1.4)	80.9(0.7)	61.1(2.0)	45.8(1.4)	80.8(1.6)
Kernels	FGW - ADJ	82.6(7.2)	55.3(8.0)	72.2(4.0)	72.4(4.7)	74.4(2.1)	70.8(3.6)	48.9(3.9)	80.6(1.5)
	FGW - SP	84.4(7.3)	55.5(7.0)	70.5(6.2)	74.3(3.3)	72.8(1.5)	65.0(4.7)	47.8(3.8)	77.8(2.4)
	WL	87.4(5.4)	56.0(3.9)	69.5(3.2)	74.4(2.6)	85.6(1.2)	67.5(4.0)	48.5(4.2)	78.5(1.7)
	WWL	86.3(7.9)	52.6(6.8)	71.4(5.1)	73.1(1.4)	85.7(0.8)	71.6(3.8)	52.6(3.0)	<u>81.4(2.1)</u>
	Gain with TFGW	+4.3	+4.4	+2.9	+4.9	+2.4	+6.7	+4.2	+2.9

- Comparison with state of the art approach from GNN and graph kernel methods.
- Systematic and significant gain of performance with GIN+TFGW.
- Gain independent of GNN architecture (GIN or GAT).
- 1 year after publication, world rankings of TFGW on "papers with code": #1 NCI1, #2 COLLAB ENZYMES IMDB-M, #3 MUTAG, PROTEIN.
- Experiments suggests that TFGW has expressivity beyond Weisfeiler-Lehman Isomorphism tests.

#### Conclusion

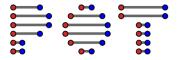


#### Gromov-Wasserstein family for graph modeling

- ullet Graphs modelled as distributions,  $\mathcal{GW}$  can measure their similarity.
- Extensions of GW for labeled graphs and Frechet means can be computed.
- Weights on the nodes are important but rarely available: relax the constraints
   [Séjourné et al., 2020] or even remove one of them [Vincent-Cuaz et al., 2022a].
- Many applications of FGW from brain imagery [Thual et al., 2022] to Graph Neural Networks [Vincent-Cuaz et al., 2022b].

## Thank you

Python code available on GitHub:



https://github.com/PythonOT/POT

- OT LP solver, Sinkhorn (stabilized,  $\epsilon$ -scaling, GPU)
- · Domain adaptation with OT.
- · Barycenters, Wasserstein unmixing.
- Gromov Wasserstein.
- Differentiable solvers for Numpy/Pytorch/tensorflow/Cupy

For Jax: OTT-JAX at https://ott-jax.readthedocs.io/

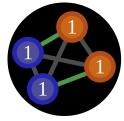
Tutorial on OT for ML:

http://tinyurl.com/otml-isbi

Papers available on my website:

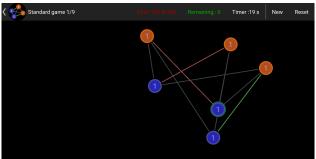
https://remi.flamary.com/

# OTGame (OT Puzzle game on android)



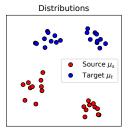
# OTGame

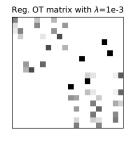


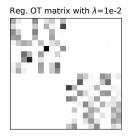


https://play.google.com/store/apps/details?id=com.flamary.otgame

# Entropic regularized optimal transport





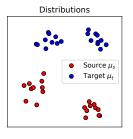


## Entropic regularization [Cuturi, 2013]

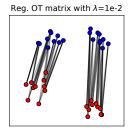
$$W_{\epsilon}(\boldsymbol{\mu_s}, \boldsymbol{\mu_t}) = \min_{\mathbf{T} \in \Pi(\boldsymbol{\mu_s}, \boldsymbol{\mu_t})} \quad \langle \mathbf{T}, \mathbf{C} \rangle_F + \epsilon \sum_{i,j} T_{i,j} \log T_{i,j}$$

- ullet Regularization with the negative entropy  $-H(\mathbf{T})$ .
- Looses sparsity, but strictly convex optimization problem [Benamou et al., 2015].
- Can be solved with the very efficient Sinkhorn-Knopp matrix scaling algorithm.
- Loss and OT matrix are differentiable and have better statistical properties [Genevay et al., 2018].

# Entropic regularized optimal transport



Reg. OT matrix with λ=1e-3



## Entropic regularization [Cuturi, 2013]

$$W_{\epsilon}(\boldsymbol{\mu_s}, \boldsymbol{\mu_t}) = \min_{\mathbf{T} \in \Pi(\boldsymbol{\mu_s}, \boldsymbol{\mu_t})} \langle \mathbf{T}, \mathbf{C} \rangle_F + \epsilon \sum_{i,j} T_{i,j} \log T_{i,j}$$

- Regularization with the negative entropy  $-H(\mathbf{T})$ .
- Looses sparsity, but strictly convex optimization problem [Benamou et al., 2015].
- Can be solved with the very efficient Sinkhorn-Knopp matrix scaling algorithm.
- Loss and OT matrix are differentiable and have better statistical properties [Genevay et al., 2018].

# Approximating GW in the linear embedding

## GW Upper bond [Vincent-Cuaz et al., 2021]

Let two graphs of order N in the linear embedding  $\left(\sum_s w_s^{(1)} \overline{D_s}\right)$  and  $\left(\sum_s w_s^{(2)} \overline{D_s}\right)$ , the  $\mathcal{GW}$  divergence can be upper bounded by

$$\mathcal{GW}_2\left(\sum_{s\in[S]} w_s^{(1)} \overline{D_s}, \sum_{s\in[S]} w_s^{(2)} \overline{D_s}\right) \le \|\mathbf{w}^{(1)} - \mathbf{w}^{(2)}\|_{M}$$
(1)

with M a PSD matrix of components  $M_{p,q} = \left\langle D_h \overline{D_p}, \overline{D_q} D_h \right\rangle_F$ ,  $D_h = diag(h)$ .

#### Discussion

- ullet The upper bound is the value of GW for a transport  $T=diag(m{h})$  assuming that the nodes are already aligned.
- The bound is exact when the weights  $\mathbf{w}^{(1)}$  and  $\mathbf{w}^{(2)}$  are close.
- Solving  $\mathcal{GW}$  with FW si  $O(N^3 \log(N))$  at each iterations.
- Computing the Mahalanobis upper bound is  $O(S^2)$ : very fast alterative to GW for nearest neighbors retrieval.

# Solving the Gromov Wasserstein optimization problem

#### Optimization problem

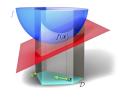
$$\mathcal{GW}_{p}^{p}(\mu_{s}, \mu_{t}) = \min_{\mathbf{T} \in \Pi(\mu_{s}, \mu_{t})} \sum_{i, j, k, l} |D_{i,k} - D'_{j,l}|^{p} T_{i,j} T_{k,l}$$

with 
$$\mu_s = \sum_i a_i \delta_{\mathbf{x}_i^s}$$
 and  $\mu_t = \sum_j b_j \delta_{x_j^t}$  and  $D_{i,k} = \|\mathbf{x}_i^s - \mathbf{x}_k^s\|$ ,  $D'_{j,l} = \|\mathbf{x}_j^t - \mathbf{x}_l^t\|$ 

- Quadratic Program (Wasserstein is a linear program).
- Nonconvex, NP-hard, related to Quadratic Assignment Problem (QAP).
- Large problem and non convexity forbid standard QP solvers.

#### **Optimization algorithms**

- Local solution with conditional gradient algorithm (Frank-Wolfe) [Frank and Wolfe, 1956].
- Each FW iteration requires solving an OT problems.
- Gromov in 1D has a close form (solved in discrete with a sort) [Vayer et al., 2019b].
- With entropic regularization, one can use mirror descent [Peyré et al., 2016] or fast low rank approximations [Scetbon et al., 2021].



## **Entropic Gromov-Wasserstein**

## **Optimization Problem**

$$\mathcal{GW}_{p,\epsilon}^{p}(\mu_{s},\mu_{t}) = \min_{\mathbf{T} \in \Pi(\mu_{s},\mu_{t})} \sum_{i,j,k,l} |D_{i,k} - D'_{j,l}|^{p} T_{i,j} T_{k,l} + \epsilon \sum_{i,j} T_{i,j} \log T_{i,j}$$
(2)

with 
$$\mu_s = \sum_i a_i \delta_{\mathbf{x}_i^s}$$
 and  $\mu_t = \sum_j b_j \delta_{x_j^t}$  and  $D_{i,k} = \|\mathbf{x}_i^s - \mathbf{x}_k^s\|, D_{j,l}' = \|\mathbf{x}_j^t - \mathbf{x}_l^t\|$ 

Smoothing the original GW with a convex and smooth entropic term.

## Solving the entropic $\mathcal{GW}$ [Peyré et al., 2016]

- Problem (2) can be solved using a KL mirror descent.
- ullet This is equivalent to solving at each iteration t

$$\mathbf{T}^{(t+1)} = \min_{\mathbf{T} \in \mathcal{P}} \left\langle \mathbf{T}, \mathbf{G}^{(t)} \right\rangle_F + \epsilon \sum_{i,j} T_{i,j} \log T_{i,j}$$

Where  $G_{i,j}^{(t)} = 2\sum_{k,l} |D_{i,k} - D'_{j,l}|^p T_{k,l}^{(t)}$  is the gradient of the GW loss at previous point  $\mathbf{T}^{(k)}$ .

- Problem above solved using a Sinkhorn-Knopp algorithm of entropic OT.
- Very fast approximation exist for low rank distances [Scetbon et al., 2021].

## Solving the unmixing problem

## Optimization problem

$$\min_{\mathbf{w} \in \Sigma_S} \quad \mathcal{GW}_2^2 \left( \sum_{s \in [S]} w_s \overline{D_s} , D \right) - \lambda \|\mathbf{w}\|_2^2$$

- Non-convex Quadratic Program w.r.t. T and w.
- GW for fixed w already have an existing Frank-Wolfe solver.
- We proposed a Block Coordinate Descent algorithm

## BCD Algorithm for sparse GW unmixing [Tseng, 2001]

- 1: repeat
- 2: Compute OT matrix T of  $\mathcal{GW}_2^2(D,\sum_s w_s\overline{D_s})$ , with FW [Vayer et al., 2018].
- 3: Compute the optimal  ${\bf w}$  given  ${\bf T}$  with Frank-Wolfe algorithm.
- 4: until convergence
  - Since the problem is quadratic optimal steps can be obtained for both FW.
- BCD convergence in practice in a few tens of iterations.

#### **GDL** Extensions

#### GDL on labeled graphs

- For datasets with labeled graphs, on can learn simultaneously a dictionary of the structure  $\{\overline{D}_s\}_{s\in[S]}$  and a dictionary on the labels/features  $\{\overline{\mathbf{F}}_s\}_{s\in[S]}$ .
- $\bullet$  Data fitting is Fused Gromov-Wasserstein distance  $\mathcal{FGW},$  same stochastic algorithmm.

### Dictionary on weights

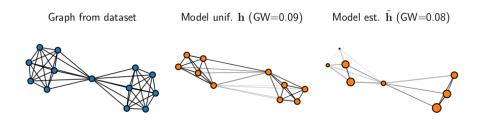
$$\min_{\substack{\{(\mathbf{w}^{(k)}, \mathbf{v}^{(k)})\}_k \\ \{(\overline{D}_s, \overline{h_s})\}_s}} \sum_{k=1}^K \mathcal{GW}_2^2 \left( D^{(k)}, \sum_s w_s^{(k)} \overline{D_s}, \boldsymbol{h}^{(k)}, \sum_s v_s^{(k)} \overline{h_s} \right) - \lambda \|\mathbf{w}^{(k)}\|_2^2 - \mu \|\mathbf{v}^{(k)}\|_2^2$$

• We model the graphs as a linear model on the structure and the node weights

$$(\boldsymbol{D}^{(k)}, \boldsymbol{h}^{(k)}) \longrightarrow \left(\sum_s w_s^{(k)} \boldsymbol{D}_s, \sum_s v_s^{(k)} \overline{\boldsymbol{h}_s}\right)$$

- ullet This allows for sparse weights h so embedded graphs with different order.
- ullet We provide in [Vincent-Cuaz et al., 2021] subgradients of GW w.r.t. the mass h.

# **Experiments - Unsupervised representation learning**



## Comparison of fixed and learned weights dictionaries

- Graph taken from the IMBD dataset.
- Show original graph and representation after projection on the embedding.
- Uniform weight *h* has a hard time representing a central node.
- ullet Estimated weights  $ilde{h}$  recover a central node.
- In addition some nodes are discarded with 0 weight (graphs can change order).

## **Experiments - Clustering benchmark**

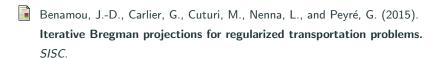
Table 1. Clustering: Rand Index computed for benchmarked approaches on real datasets.

	no attribute		discrete attributes		real attributes			
models	IMDB-B	IMDB-M	MUTAG	PTC-MR	BZR	COX2	ENZYMES	PROTEIN
GDL(ours)	51.64(0.59)	55.41(0.20)	70.89(0.11)	51.90(0.54)	66.42(1.96)	59.48(0.68)	66.97(0.93)	60.49(0.71)
GWF-r	51.24 (0.02)	55.54(0.03)	-	-	52.42(2.48)	56.84(0.41)	72.13(0.19)	59.96(0.09)
GWF-f	50.47(0.34)	54.01(0.37)	-	-	51.65(2.96)	52.86(0.53)	71.64(0.31)	58.89(0.39)
GW-k	50.32(0.02)	53.65(0.07)	57.56(1.50)	50.44(0.35)	56.72(0.50)	52.48(0.12)	66.33(1.42)	50.08(0.01)
SC	50.11(0.10)	54.40(9.45)	50.82(2.71)	50.45(0.31)	42.73(7.06)	41.32(6.07)	70.74(10.60)	49.92(1.23)

### Clustering Experiments on real datasets

- Different data fitting losses:
  - Graphs without node attributes: Gromov-Wasserstein.
  - Graphs with node attributes (discrete and real): Fused Gromov-Wasserstein.
- We learn a dictionary on the dataset and perform K-means in the embedding using the Mahalanobis distance approximation.
- Compared to GW Factorization (GWF) [Xu, 2020] and spectral clustering.
- Similar performance for supervised classification (using GW in a kernel).

### References i



Brogat-Motte, L., Flamary, R., Brouard, C., Rousu, J., and d'Alché Buc, F. (2022).

Learning to predict graphs with fused gromov-wasserstein barycenters. In International Conference in Machine Learning (ICML).

Bronstein, M. M., Bruna, J., LeCun, Y., Szlam, A., and Vandergheynst, P. (2017).

Geometric deep learning: going beyond euclidean data. *IEEE Signal Processing Magazine*, 34(4):18–42.

Chapel, L., Alaya, M. Z., and Gasso, G. (2020).

Partial optimal tranport with applications on positions.

Partial optimal tranport with applications on positive-unlabeled learning. Advances in Neural Information Processing Systems, 33:2903–2913.

### References ii



Chowdhury, S. and Needham, T. (2021).

Generalized spectral clustering via gromov-wasserstein learning.

In International Conference on Artificial Intelligence and Statistics, pages 712–720. PMLR.



Cuturi, M. (2013).

Sinkhorn distances: Lightspeed computation of optimal transportation.

In Neural Information Processing Systems (NIPS), pages 2292–2300.



Frank, M. and Wolfe, P. (1956).

An algorithm for quadratic programming.

Naval research logistics quarterly, 3(1-2):95-110.



Genevay, A., Chizat, L., Bach, F., Cuturi, M., and Peyré, G. (2018).

Sample complexity of sinkhorn divergences.

arXiv preprint arXiv:1810.02733.

#### References iii



Ma, X., Chu, X., Wang, Y., Lin, Y., Zhao, J., Ma, L., and Zhu, W. (2023).

Fused gromov-wasserstein graph mixup for graph-level classifications. In *Thirty-seventh Conference on Neural Information Processing Systems*.



Memoli, F. (2011).

Gromov wasserstein distances and the metric approach to object matching. Foundations of Computational Mathematics, pages 1–71.



Peyré, G., Cuturi, M., and Solomon, J. (2016).

**Gromov-wasserstein averaging of kernel and distance matrices.** In *ICML*, pages 2664–2672.



Scetbon, M., Klein, M., Palla, G., and Cuturi, M. (2023).

Unbalanced low-rank optimal transport solvers.

arXiv preprint arXiv:2305.19727.

#### References iv



Scetbon, M., Peyré, G., and Cuturi, M. (2021).

Linear-time gromov wasserstein distances using low rank couplings and costs.

arXiv preprint arXiv:2106.01128.



Séjourné, T., Vialard, F.-X., and Peyré, G. (2020).

The unbalanced gromov wasserstein distance: Conic formulation and relaxation.

arXiv preprint arXiv:2009.04266.



Solomon, J., Peyré, G., Kim, V. G., and Sra, S. (2016).

Entropic metric alignment for correspondence problems.

ACM Transactions on Graphics (TOG), 35(4):72.



Thual, A., Tran, H., Zemskova, T., Courty, N., Flamary, R., Dehaene, S., and Thirion, B. (2022).

Aligning individual brains with fused unbalanced gromov-wasserstein. In Neural Information Processing Systems (NeurIPS).

#### References v



Togninalli, M., Ghisu, E., Llinares-López, F., Rieck, B., and Borgwardt, K. (2019).

Wasserstein weisfeiler-lehman graph kernels.

Advances in neural information processing systems, 32.



Tseng, P. (2001).

Convergence of a block coordinate descent method for nondifferentiable minimization.

Journal of optimization theory and applications, 109(3):475-494.



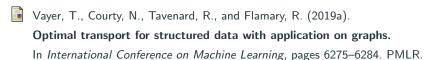
Van Assel, H., Vincent-Cuaz, C., Vayer, T., Flamary, R., and Courty, N. (2023). Interpolating between clustering and dimensionality reduction with gromov-wasserstein.



Vayer, T., Chapel, L., Flamary, R., Tavenard, R., and Courty, N. (2018).

Fused gromov-wasserstein distance for structured objects: theoretical foundations and mathematical properties.

### References vi



Vayer, T., Flamary, R., Tavenard, R., Chapel, L., and Courty, N. (2019b). Sliced gromov-wasserstein.

In Neural Information Processing Systems (NeurIPS).

Vincent-Cuaz, C., Flamary, R., Corneli, M., Vayer, T., and Courty, N. (2022a). Semi-relaxed gromov wasserstein divergence with applications on graphs. In *International Conference on Learning Representations (ICLR)*.

Vincent-Cuaz, C., Flamary, R., Corneli, M., Vayer, T., and Courty, N. (2022b). **Template based graph neural network with optimal transport distances.** In *Neural Information Processing Systems (NeurIPS)*.

#### References vii



Vincent-Cuaz, C., Vayer, T., Flamary, R., Corneli, M., and Courty, N. (2021).

Online graph dictionary learning.

In International Conference on Machine Learning (ICML).



Xu, H. (2020).

Gromov-wasserstein factorization models for graph clustering.

In *Proceedings of the AAAI Conference on Artificial Intelligence*, volume 34, pages 6478–6485.