A critical look at evaluation of GNNs under heterophily: Are we really making progress?

Abstract

Node classification is a classical graph representation learning task on which Graph Neural Networks (GNNs) have recently achieved strong results. However, it is often believed that standard GNNs only work well for *homophilous* graphs, i.e., graphs where edges tend to connect nodes of the same class. Graphs without this property are called *heterophilous*, and it is typically considered that specialized methods are required to achieve strong performance on such graphs. Many GNN models for heterophilous graphs have recently been proposed in the literature. However, these models are typically evaluated on the same set of six heterophilous datasets. In this work, we challenge this evaluation setting. First, we show that the popular heterophilous benchmarks have serious drawbacks, the most significant being a large number of duplicate nodes in `squirrel` and `chameleon` datasets. We show that some models implicitly use this property of the datasets, and removing duplicate nodes strongly affects their performance. Then, we propose a set of heterophilous graphs of varying properties that we believe can serve as a better benchmark for testing the performance of GNNs under heterophily. We show that, at this moment, standard GNNs achieve competitive results on heterophilous graphs outperforming most of the specialized models.

1 Introduction

The field of machine learning on graph-structured data has recently attracted a lot of attention, with Graph Neural Networks (GNNs) proving to be a particularly powerful graph representation learning method. Thus, using GNNs has become a de-facto standard approach to graph machine learning, and a lot of versions of GNNs have been proposed in the literature Kipf & Welling (2017); Hamilton et al. (2017); Veličković et al. (2017); Xu et al. (2018), most of them falling under a general Message Passing Neural Networks (MPNNs) framework Gilmer et al. (2017). MPNNs learn node representations by an iterative neighborhood-aggregation process, where each layer updates each node's representation by combining previous-layer representations of the node itself and its neighbors. The node feature vector is used as the initial node representation. Thus, MPNNs combine node features with graph topology, allowing them to learn complex dependencies between nodes.

In many real-world networks, edges tend to connect similar nodes. This property is called *homophily*. Typical examples of homophilous networks are social networks, where users tend to connect to users with similar interests, and citation networks, where papers mostly cite works from the same research area. The opposite of homophily is called *heterophily*: this property describes the preference of network nodes to connect to nodes not similar to them. For example, in financial transaction networks, fraudsters often perform transactions with non-fraudulent users, and in dating networks, most connections are between people of opposite genders.

Early works on GNNs mostly evaluated their models on homophilous graphs. This has led to claims that GNNs implicitly use the homophily of a graph and are thus not suitable for heterophilous graphs Zhu et al. (2020a;b); He et al. (2022); Wang et al. (2022). Recently, many works have proposed new GNN models specifically designed for heterophilous graphs that are claimed to outperform standard GNNs. However, these models are typically evaluated on the same six heterophilous graphs introduced in Pei et al. (2020). In this work, we challenge this evaluation setting. We highlight several downsides of the standard heterophilous datasets, such as low diversity, small size, extreme class imbalance of some datasets, and, most importantly, the presence of a large number of

duplicate nodes in `squirrel` and `chameleon` datasets. We show that models rely on duplicated nodes to achieve strong results, and removing these nodes significantly affects their performance. In particular, standard GNNs achieve very strong results on the cleaned-up datasets outperforming all or almost all heterophily-specific methods.

Motivated by the shortcomings of currently used heterophilous benchmarks, we collect a set of diverse heterophilous graphs and propose to use them as a better benchmark. The proposed datasets come from different domains, all of them have a low value of homophily, and we also verify that they have diverse structural properties. We evaluate a wide range of GNNs, both standard, and heterophily-specific, on the proposed benchmark. In doing so, we uncover that the standard baselines usually outperform heterophily-specific models. Thus, the progress in learning under heterophily can be limited to the standard datasets used for their evaluation. Our results also show that there is, however, a trick that is useful for learning on heterophilous graphs — separating ego- and neighbor-embeddings, which was proposed in Zhu et al. (2020b). This trick consistently improves the baselines (such as GAT or Graph Transformer) and allows to achieve the best results. We hope that the proposed benchmark will be useful for further progress in learning under heterophily.

2   RELATED WORK

Measuring homophily.   While much effort has been put into developing graph representation learning methods for heterophilous graphs, there is no universally agreed upon measure of homophily. Homophily measures typically used in the literature are *edge homophily* Abu-El-Haija et al. (2019); Zhu et al. (2020b), which is simply the fraction of edges that connect nodes of the same class, and *node homophily* Pei et al. (2020), which computes the proportion of neighbors that have the same class for all nodes and then averages these values across all nodes. These two measures are simple and intuitive; however, as shown in Lim et al. (2021); Platonov et al. (2022), they are sensitive to the number of classes and their balance, which makes these measures hard to interpret and compare across different datasets. To fix these issues, Lim et al. (2021) propose another homophily measure. However, Platonov et al. (2022) show that it also can provide unreliable results. To solve the issues with existing measures, Platonov et al. (2022) propose *adjusted homophily* which corrects the number of edges between classes by their expected value. Thus, adjusted homophily becomes insensitive to the number of classes and their balance. Platonov et al. (2022) show that adjusted homophily satisfies a number of desirable properties, which makes it appropriate for comparing homophily levels between different datasets. Thus, in our work, we will use adjusted homophily for measuring homophily of graphs.

Graph datasets.   Early works on GNNs mostly evaluated their models on highly homophilous graphs. The most popular of them are three citation networks: `cora`, `citeseer`, and `pubmed` Giles et al. (1998); McCallum et al. (2000); Namata et al. (2012); Sen et al. (2008); Yang et al. (2016). Examples of other graph datasets for node classification that appear in the literature include citation networks `coauthor-cs`, `coauthor-physics` from Shchur et al. (2018), co-purchasing networks `amazon-computers`, `amazon-photo` also from Shchur et al. (2018), discussion network `reddit` from Hamilton et al. (2017). All of these datasets also have high levels of homophily. Recently, Open Graph Benchmark Hu et al. (2020) was proposed in order to provide challenging large-scale graphs for evaluating GNN performance, however, the proposed datasets such as `ogbn-arxiv`, `ogbn-products`, `ogbn-papers100M` are also highly homophilous Zhu et al. (2020b); Platonov et al. (2022).

As for heterophilous graphs, the datasets used in most studies dedicated to learning under heterophily are limited to the six graphs proposed in Pei et al. (2020): `squirrel`, `chameleon`, `actor`, `texas`, `cornell`, and `wisconsin`. These graphs have become the de-facto standard benchmark for evaluating heterophily-specific models and were used in Zhu et al. (2020a;b); Chien et al. (2020); Yan et al. (2021); Maurya et al. (2022); Li et al. (2022); He et al. (2022); Wang & Zhang (2022); Wang et al. (2022); Du et al. (2022); Suresh et al. (2021); Bo et al. (2021); Ma et al. (2021); Luan et al. (2021); Bodnar et al. (2022). We further discuss these datasets in Section 3. Recently, a set of large-scale heterophilous graph datasets have been proposed in Lim et al. (2021). However, due to their size, these datasets are mostly suitable for evaluating scalable graph methods rather than standard GNNs and thus have not seen wide adoption yet.

Specialized methods for learning under heterophily. Many methods designed for achieving good results either specifically under heterophily or in both homophily and heterophily settings have been recently proposed. In this paragraph, we briefly describe some of these methods. Pei et al. (2020) were the first to attract attention to learning in the heterophily setting. Their proposed approach (Geom-GCN) precomputes unsupervised node embeddings and defines convolution in the latent space of these embeddings. Zhu et al. (2020b) is also one of the first works to consider the problem of learning under heterophily. The authors identified three designs in existing GNNs that allow the models to generalize to the heterophily setting: ego- and neighbor-embedding separation, aggregation across higher-order neighborhoods, and combining intermediate representations from different layers for final node representation. Zhu et al. (2020a) further proposed a new architecture CPGNN that incorporates a learnable class compatibility matrix in the GNN aggregation step that can model different levels of homophily. Chien et al. (2020) proposed a Generalized PageRank-inspired architecture (GPR-GNN) with learnable weights designed to adapt to various node label patterns. Yan et al. (2021) related learning under heterophily to the problem of oversmoothing and proposed two modifications to the GCN architecture: degree corrections and signed messages. Maurya et al. (2022) proposed decoupling feature aggregation from GNN layers and using soft feature selection. Li et al. (2022) proposed GloGNN and GloGNN++ models that aggregate information from global nodes in the graph. He et al. (2022) proposed block-modeling guided GNN architecture that can learn different aggregation rules for different nodes. Wang & Zhang (2022) proposed JacobiConv — a spectral GNN that is supposed to achieve strong results on both homophilous and heterophilous graphs. Wang et al. (2022) designed a new propagation mechanism that can adaptively change propagation and aggregation for different nodes. Du et al. (2022) proposed GBK-GNN that uses bi-kernel feature transformation and a selection gate to capture useful information in both homophily and heterophily settings. Suresh et al. (2021) proposed transforming the input graph into a computation graph based on both proximity and structural information. Bo et al. (2021) proposed a self-gating mechanism that allows their model to adaptively integrate both low-frequency and high-frequency signals. Luan et al. (2021) introduced the Adaptive Channel Mixing (ACM) framework to address those cases of heterophily that are harmful for GNN performance. Bodnar et al. (2022) proposed neural sheaf diffusion models that learn cellular sheaves from data to achieve strong results on heterophilous graphs.

Performance of standard GNNs under heterophily. While it is widely considered that standard GNNs do not perform well under heterophily Zhu et al. (2020a;b); He et al. (2022); Wang et al. (2022), recently, there have been several works that show that standard GNNs can achieve strong results on some heterophilous graphs Ma et al. (2021); Luan et al. (2021). However, these results were primarily obtained on synthetic or semi-synthetic datasets. Platonov et al. (2022) explain these observations by high *label informativeness* of the considered graphs: mutual information between neighbors' labels can be high even when these neighbors have different labels. In contrast, we show that standard GNNs often achieve strong results and outperform specialized methods on real-world graphs with low label informativeness.

3 ISSUES WITH POPULAR HETEROPHILOUS DATASETS

In this section, we revisit datasets commonly used for heterophilous node classification. As discussed in Section 2, there are six datasets that are the most popular: Wikipedia networks `squirrel` and `chameleon`, actor co-occurrence in Wikipedia pages (`actor`), and WebKB datasets `texas`, `wisconsin`, and `cornell`. The standard preprocessing of these datasets is done by Pei et al. (2020). First, we note that these datasets only come from three sources; thus, they do not provide sufficient coverage of different heterophilous patterns that can be found in real data, and more diverse datasets are required for a fair evaluation of models under heterophily. However, that is not the only problem with this benchmark. In this section, we show that some of these datasets have certain drawbacks that may highly affect the evaluation results.

3.1 SQUIRREL AND CHAMELEON

These datasets are initially collected by Rozemberczki et al. (2021): nodes represent articles from the English Wikipedia (December 2018), and edges reflect mutual links between them. Node features

indicate the presence of particular nouns in the articles. Nodes are grouped by Pei et al. (2020) into five categories based on the average monthly traffic of the web page.

While analyzing these datasets, we noticed many groups of nodes with exactly the same neighborhood. For instance, in `squirrel`, there is a group of 48 nodes that all have the same 15 neighbors. In `chameleon`, there are 92 nodes with the same 18 neighbors. For brevity, we further call such nodes 'duplicates'. Moreover, if we look at the original dataset from Rozemberczki et al. (2021), we see that all such nodes have exactly the same monthly traffic, which seems suspicious. Since the source code for collecting the datasets is unavailable, we can only hypothesize that such duplicates can correspond to previous versions of the same Wikipedia page. This hypothesis agrees with the following observations: 1) the duplicate nodes may have different features, 2) all the edges of such duplicates are outgoing, 3) for (almost) each such group of duplicates, there is a unique node in the dataset with the same outgoing edges and the same monthly traffic, but with some additional incoming edges. The latter observation may mean that there is an 'actual' version of the article that, in contrast to older ones, gets all incoming links. There are a few exceptions for the latter observation, which may mean that some pages are not cited by other Wikipedia articles in the dataset, i.e., they are 'actual' versions of zero incoming degree.

Since all the duplicates do not have any incoming edges, we performed a simple filtering of `squirrel` and `chameleon` by removing all the nodes without incoming edges. While this procedure can potentially remove some 'actual' not cited articles, we checked that the number of such nodes is 18 for `squirrel` (0.35% of the original dataset) and 26 for `chameleon` (1.1%).

Table 1 shows the number of nodes in original `squirrel` and `chameleon` and the number of filtered nodes. We see that the number of removed duplicates is larger than half of the dataset. Therefore, memorizing the exact dependencies for them from the train set may have a huge effect on the test performance.

Table 1: Statistics of Wikipedia datasets

	squirrel	chameleon
#nodes	5201	2277
#filtered nodes	2996	1413

To additionally show that the duplicates may have a significant effect on the algorithms' performance, we evaluate several algorithms on the original and filtered `squirrel` and `chameleon`, see Table 2 for the results. We refer to Section 5.1 for the description of the models and evaluation setup. First, we see that the performance drop is significant for most algorithms. It is especially noticeable for models with good performance on the original datasets. Such algorithms may become much lower in the ranked list of algorithms for the filtered datasets. For instance, FSGNN is the best model on the original dataset and is far from being the best on the filtered datasets. These results confirm that the duplicates have a significant effect on model evaluation.

Finally, let us note that on the filtered datasets, standard graph learning approaches outperform most of the specialized models. For instance, the classic GCN achieves the best performance on `filtered squirrel` and is the third one on `filtered chameleon`.

3.2 CORNELL, TEXAS, WISCONSIN

`Cornell`, `texas`, and `wisconsin` were introduced by Pei et al. (2020). These are three sub-datasets of the WebKB[1] webpage dataset collected from computer science departments of various universities. In these datasets, nodes are web pages, and edges are hyperlinks between them. Node features are the bag-of-words representation of web pages. The target is a category of the web page: 'student', 'project', 'course', 'staff', or 'faculty'. We first note that these datasets are very small (183-251 nodes and 295-499 edges), which can lead to unstable and statistically insignificant results. Indeed, from results of various models reproted in previous works it can be seen that the standard deviation on these datasets is very high. Moreover, these datasets have very imbalanced classes, to the point that the `texas` dataset has a class that consists of only one node, which makes using this class for training and evaluation meaningless. We note that all the previous works that use these datasets report accuracy on them, however, this metric is not designed for measuring performance in the setting with strong class imbalance and can provide misleading results in this setting.

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[1] http://www.cs.cmu.edu/afs/cs.cmu.edu/project/theo-11/www/wwkb

Table 2: The performance of models on original and filtered `squirrel` and `chameleon`

	original squirrel	filtered squirrel	original chameleon	filtered chameleon
ResNet	34.60 ± 1.26	37.26 ± 1.49	47.37 ± 2.41	37.56 ± 3.09
ResNet+SGC	35.40 ± 1.45	37.23 ± 2.76	53.55 ± 1.54	39.22 ± 3.91
ResNet+adj	59.82 ± 1.54	39.88 ± 2.53	68.18 ± 1.33	40.02 ± 2.35
GCN	57.08 ± 1.20	40.70 ± 1.35	68.00 ± 2.41	41.44 ± 4.09
SAGE	44.87 ± 1.27	36.46 ± 2.16	63.07 ± 2.19	39.11 ± 5.05
GAT	62.34 ± 1.42	35.54 ± 1.99	69.14 ± 2.10	41.69 ± 4.20
GAT-sep	45.85 ± 1.78	35.81 ± 2.11	62.57 ± 1.93	38.90 ± 3.40
GT	58.10 ± 1.55	36.40 ± 2.38	69.96 ± 1.91	39.76 ± 4.92
GT-sep	44.70 ± 1.31	36.95 ± 1.72	62.17 ± 1.98	39.67 ± 3.61
Geom-GCN-S	36.30 ± 1.11	36.87 ± 2.05	60.28 ± 1.84	37.40 ± 2.06
Geom-GCN-I	33.10 ± 1.02	38.15 ± 2.39	59.93 ± 1.47	37.40 ± 3.23
Geom-GCN-P	38.17 ± 1.28	36.16 ± 1.42	60.88 ± 2.41	35.91 ± 2.65
H$_2$GCN	36.44 ± 1.81	34.74 ± 1.11	57.11 ± 1.49	35.20 ± 3.08
CPGNN	29.29 ± 1.06	32.50 ± 1.65	55.59 ± 2.13	34.63 ± 2.74
GPR-GNN	50.35 ± 1.80	33.57 ± 3.21	69.52 ± 1.77	34.89 ± 5.45
FSGNN	72.88 ± 1.66	36.24 ± 1.47	77.17 ± 1.34	38.14 ± 2.80
GloGNN	57.54 ± 1.39	30.30 ± 1.92	69.78 ± 2.42	38.43 ± 3.74
FAGCN	38.11 ± 1.66	34.12 ± 1.19	62.81 ± 1.86	48.38 ± 1.78

4 NEW DATASETS WITH HETEROPHILY

Motivated by the observations described in the previous section, we collected several new datasets for evaluating GNNs under heterophily. We aim to obtain a set of datasets satisfying the following conditions:

- Datasets should be heterophilous. We evaluate this using the adjusted homophily measure; see formal definition below.
- Graph structure should be helpful for the task. To check this, we compare the performance of graph-agnostic methods with GNN methods. We expect GNNs to have a noticeable gain in performance.
- Datasets should be diverse, i.e., have different structural properties and come from various domains. Thus, for each dataset, we report several characteristics that we describe below.

Further in this section, we describe new datasets proposed in this paper. For each dataset, we report its basic characteristics, such as the number of nodes, edges, and features, as well as various graph statistics which we now define.

First, we measure homophily. As discussed above, we focus on adjusted homophily, but we also report edge homophily to be comparable with previous studies reporting this measure. Formally, edge homophily is

$$h_{edge} = \frac{|(u,v) \in E : y_u = y_v\}|}{|E|},$$

where y_u is the label of a node u and E is the set of edges. Adjusted homophily is based on the edge homophily and can be computed as follows:

$$h_{adj} = \frac{h_{edge} - \sum_{k=1}^{C} D_k^2/(2|E|)^2}{1 - \sum_{k=1}^{C} D_k^2/(2|E|)^2},$$

where $D_k := \sum_{v:y_v=k} d(v)$ and $d(v)$ denotes the degree of a node v. Adjusted homophily was proposed in Platonov et al. (2022), where the authors show that it satisfies a number of desirable properties, which makes it appropriate for comparing datasets with different number of classes and class balance.

We also report *label informativeness* (LI) introduced by Platonov et al. (2022) and shown to be a better predictor of GNN performance than homophily. Label informativeness quantifies how much

Table 3: Statistics of the new heterophilous datasets

	wiki-cooc	roman-empire	amazon-ratings	minesweeper	questions
#nodes	10000	22662	24492	10000	48921
#edges	2243042	32927	93050	39402	153540
average degree	448.6	2.9	7.6	7.9	6.3
global clustering	0.23	0.29	0.32	0.43	0.02
average local clustering	0.55	0.39	0.58	0.44	0.03
diameter	3	6824	46	99	16
#node features	100	300	300	7	301
#classes	5	18	5	2	2
edge homophily	0.34	0.05	0.38	0.68	0.84
adjusted homophily	-0.03	-0.05	0.14	0.01	0.02
label informativeness	0.02	0.11	0.04	0.00	0.00

information a neighbor's label gives about the node's label. To formally define this measure, we let $(\xi, \eta) \in E$ be an edge sampled uniformly at random among all edges and define

$$\text{LI} := I(y_\xi, y_\eta)/H(y_\xi).$$

Here y_ξ and y_η are (random) labels of ξ and η, $H(y_\xi)$ is the entropy of y_ξ and $I(y_\xi, y_\eta)$ is the mutual information of ξ and η.

We also report several standard graph characteristics such as diameter and clustering coefficient. In the literature, there are two popular definitions of the clustering coefficient (Boccaletti et al., 2014). The global clustering coefficient is defined as the ratio between the number of triangles and the number of pairs of adjusted edges. To get the average local clustering coefficient, we first compute the clustering for each node and then average the obtained values across all nodes.

Table 3 provides statistics of the five new datasets that we propose for evaluating GNN performance under heterophily. One can see that these datasets have diverse properties. `Wiki-cooc` is the densest graph with an average node degree above 400, while the rest of the graphs are sparse, `roman-empire` being the sparsest one. `Questions` has very low values of clustering coefficients compared to other graphs, which shows that it has a small proportion of closed node triplets. `Roman-empire` is the only graph in our benchmark with a value of label informativeness significantly larger than zero. Below we will describe each of the new datasets in more detail.

Wiki-cooc This dataset represents word co-occurrence in the English Wikipedia. Nodes are unique words, their classes are parts of speech, and edges connect frequently co-occurring words. For nodes, we take 5000 nouns, 2500 verbs, 1500 adjectives, 500 adverbs, and 500 numerals. In all cases, we select the most frequent words of the required part of speech. We create an edge between two words if they co-occur at least 30 times in the text. We use the English Wikipedia 2022.03.01 dump from Lhoest et al. (2021). For node features, we use FastText word embeddings Grave et al. (2018). To make the task more challenging, we only use the first 100 dimensions of the 300-dimensional word embeddings.

The obtained graph has 10K nodes, and the average degree is about 450. As expected, the graph is heterophilous: we have $h_{adj} = -0.03$. This means that frequently co-occurring words tend to be of different parts of speech.

Roman-empire This dataset is based on the Roman Empire article from English Wikipedia, which was selected since it is one of the longest articles on Wikipedia. The text was retrieved from the English Wikipedia 2022.03.01 dump from Lhoest et al. (2021). Each node in the graph corresponds to one word in the text. In contrast to the `wiki-cooc` dataset, here we consider *non-unique* words. Thus, the number of nodes in the graph is equal to the article's length. Two words are connected with an edge if at least one of the following two conditions holds: either these words follow each other in the text, or these words are connected in the dependency tree of the sentence (one word depends on the other). Thus, the graph is a line graph with additional shortcut edges corresponding to syntactic dependencies between words. The class of a node is its syntactic role (we select the 17 most frequent roles as unique classes and collapse all the other roles into the 18th class). For node

features, we use FastText word embeddings (Grave et al., 2018). While this task can probably be better solved with models from the field of NLP, we adapt it to evaluate GNNs in the setting of low homophily, sparse connectivity, and potential long-range dependencies.

This graph has 22.7K nodes and 32.9K edges. By construction, the structure of this dataset is chain-like; thus, it has the smallest average degree (2.9) and the largest diameter (6824). This graph is heterophilous, $h_{adj} = -0.05$. Interestingly, this dataset has a larger value of label informativeness compared to all heterophilous datasets analyzed by Platonov et al. (2022). This means that there are non-trivial connectivity patterns specific for this dataset.

Amazon-ratings This dataset is based on the Amazon product co-purchasing network metadata dataset[2] from SNAP Datasets (Leskovec & Krevl, 2014). Nodes are products (books, music CDs, DVDs, VHS video tapes), and edges connect products that are frequently bought together. The task is to predict the average rating given to a product by reviewers. We divided possible rating values into five classes. For node features, we use the mean of FastText embeddings Grave et al. (2018) for words in the product description. To reduce the size of the graph, we only consider the largest connected component of the 5-core of the graph.

Minesweeper This dataset is inspired by the Minesweeper game, and it is the only synthetic dataset in our benchmark. The graph is a regular 100x100 grid where each node (cell) is connected to eight neighboring cells. 20% of the nodes are randomly selected as mines. The task is to predict which nodes are mines. The node features are one-hot-encoded numbers of neighboring mines. However, for randomly selected 50% of the nodes, the features are unknown, which is indicated by a separate binary feature.

The structure of this graph is significantly different from other datasets due to its regularity. The average degree is 7.9 since almost all the nodes have exactly eight neighbors. Since mines are placed randomly, both adjusted homophily and label informativeness are close to zero. Note that edge homophily in this dataset equals 0.68, which again shows that this measure cannot reflect homophily for datasets with unbalanced classes.

Questions This dataset is based on data from a question-answering website. Nodes are users, and an edge connects two nodes if one user answered the other user's question during a given time interval. To restrict the size of the dataset, we consider only users interested in the topic 'medicine'. The task is to predict which users remained active on the website (were not deleted or blocked) after the data on which the graph is based was collected. For node features, we use the mean of FastText embeddings Grave et al. (2018) for words in the user description. Since some users (15%) do not have descriptions, we use an additional binary feature that indicates such users.

The obtained dataset has 48.9K nodes, and the average degree is 6.3. We note that the classification task is highly unbalanced: 97% of the users are in the active class. These causes high edge homophily, but the adjusted homophily indicates that the graph is heterophilous: $h_{adj} = 0.02$. This dataset has the smallest clustering coefficient among the proposed ones, which means it has a small fraction of closed node triplets.

5 BENCHMARKING EXISTING ALGORITHMS

5.1 SETUP

Baselines We choose several representative neural architectures as our baselines. First, we take a **ResNet**-like model He et al. (2016) as a graph-agnostic baseline. This model treats all nodes as independent samples and does not have access to the graph topology. Thus, if graph topology provides useful information for the task, we expect other models to outperform ResNet. Further, we use two simple node feature augmentation strategies to provide ResNet with some information about the graph structure. One strategy is multiplying the initial node feature matrix with a power of normalized graph adjacency matrix, which smooths node features along graph edges. This strategy was proposed in Wu et al. (2019) (their proposed model SGC is a linear classifier on top of preprocessed features, while we use a ResNet-like model on top of preprocessed features — we name this

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[2]`https://snap.stanford.edu/data/amazon-meta.html`

model **ResNet+SGC**). Another strategy is augmenting node features with the rows of the adjacency matrix, thus directly providing information about the graph connectivity. This approach is inspired by LINK Zheleva & Getoor (2009) — a linear model using the adjacency matrix rows as features — and is very similar to the recently proposed LINKX model Lim et al. (2021), which combines node features and adjacency matrix rows and uses a custom ResNet-like model. We name this version of our model **ResNet+adj**.

Further, we use 2 classic GNN architectures: **GCN** Kipf & Welling (2017) and **GraphSAGE** Hamilton et al. (2017). For GraphSAGE, we use the version with the mean aggregation function and we do not use the node sampling technique used in the original paper.

As a more advanced GNN architecture, we take **GAT** Veličković et al. (2017), which uses attention-based aggregation. However, GAT uses a very simple attention mechanism and, as a result, can only compute a limited kind of attention — for instance, the ranking of the attention scores does not depend on the query node Brody et al. (2022). To overcome this limitation, we also use a model with a more powerful attention mechanism — Graph Transformer (**GT**) Shi et al. (2020), which is an adaptation of the popular Transformer architecture Vaswani et al. (2017) to graphs.

Zhu et al. (2020b) shows that separating ego- and neighbor-embeddings in the GNN aggregation step (as done in GraphSAGE, where the node's embedding is concatenated to the mean of its neighbors' embeddings instead of being summed with them) is beneficial when learning under heterophily. Thus, we add this simple architectural modification to GAT and GT models, which originally do not separate ego- and neighbor embeddings. We name these model modifications **GAT-sep** and **GT-sep**.

We augment all our baseline models with skip connections He et al. (2016), and layer normalization Ba et al. (2016), which are standard neural architecture elements in modern deep learning.

Heterophily-specific models   We use six models specifically designed for node classification under heterophily: **H$_2$GCN** Zhu et al. (2020b), **CPGNN** Zhu et al. (2020a), **GPR-GNN** Chien et al. (2020), **FSGNN** Maurya et al. (2022), **GloGNN** Li et al. (2022), **FAGCN** Bo et al. (2021). To our knowledge, this is the most large-scale comparison of heterophily-specific models that goes beyond the six standard datasets introduced in Pei et al. (2020). For our comparison on original and filtered `squirrel` and `chameleon`, we also use **Geom-GCN** with three embedding methods (Isomap (Geom-GCN-I), Poincare (Geom-GCN-P), and struc2vec (Geom-GCN-S)) Pei et al. (2020) (we do not use these models for other datasets since the code for precomputing node representations is not available).

Training details   For each dataset, we fix 10 random 50%/25%/25% train/validation/test splits and train each model on each split once, reporting mean performance and standard deviation. For binary classification datasets (`minesweeper` and `questions`) we report ROC AUC, and for all the other datasets we report accuracy.

We found that our baseline models are quite robust to hyperparameter values, so we use the same hyperparameters for them and do not perform any model-specific or dataset-specific tuning. Namely, we use the following hyperparameter values: the number of layers is set to 5, the hidden dimension is set to 512, and the dropout probability is set to 0.2. For GAT and Graph Transformer models, the number of attention heads is set to 8. We use the Adam optimizer (Kingma & Ba, 2014) with learning rate of $3 \cdot 10^{-5}$. We train each model for 1000 steps and select the best step based on the performance on the validation dataset.

Unlike the baselines, heterophily-specific models turned out to be quite sensitive to the particular choice of hyperparameters. Namely, the choice of learning rate and weight decay may significantly impact the model performance, while the model performance is quite robust to dropout rate and size of the model — width and depth. Higher learning rates are known to improve generalization (Lewkowycz et al., 2020), and we use the Adam optimizer with the learning rate 0.05 in most experiments or 0.01 if the training diverged (i.e., for GloGNN). We have run experiments with 5 different values of weight decay $\{10^{-5}, 3 \cdot 10^{-5}, 10^{-4}, 3 \cdot 10^{-4}, 10^{-3}\}$ and selected the run with the best validation performance to be reported. For GloGNN and FSGNN, we have also searched over the parameter defining the furthest k-hop neighborhood used in the model. For H$_2$GCN and CPGNN we use the parameter grid recommended by the original papers. Finally, for the original

Table 4: The performance of models on the proposed datasets: ROC AUC for `minesweeper` and `questions` and accuracy for the remaining datasets

	wiki-cooc	roman-empire	amazon-ratings	minesweeper	questions
ResNet	89.36 ± 0.71	65.71 ± 0.44	45.70 ± 0.69	50.95 ± 1.12	70.10 ± 00.75
ResNet+SGC	90.44 ± 0.59	73.91 ± 0.47	49.83 ± 0.61	70.95 ± 0.85	75.45 ± 00.82
ResNet+adj	92.84 ± 0.29	52.08 ± 0.61	51.36 ± 0.47	50.25 ± 0.69	75.71 ± 01.40
GCN	91.01 ± 0.69	70.51 ± 0.75	47.77 ± 0.69	89.47 ± 0.69	75.97 ± 01.23
SAGE	93.60 ± 0.31	85.80 ± 0.69	52.77 ± 0.54	93.53 ± 0.50	76.52 ± 00.93
GAT	92.44 ± 0.80	81.02 ± 0.46	47.95 ± 0.53	92.10 ± 0.67	77.42 ± 01.23
GAT-sep	93.96 ± 0.38	88.54 ± 0.48	52.11 ± 0.28	93.90 ± 0.35	76.89 ± 00.76
GT	92.52 ± 0.61	86.29 ± 0.57	51.24 ± 0.39	92.21 ± 0.76	77.63 ± 00.57
GT-sep	92.82 ± 0.61	87.06 ± 0.49	52.09 ± 0.52	92.35 ± 0.53	77.84 ± 01.00
GPR-GNN	91.90 ± 0.78	73.37 ± 0.68	43.90 ± 0.48	81.79 ± 0.98	73.41 ± 1.24
H_2GCN	89.24 ± 0.32	68.09 ± 0.29	41.36 ± 0.47	89.95 ± 0.38	66.66 ± 1.84
CPGNN	84.84 ± 0.66	63.78 ± 0.50	44.69 ± 0.35	71.27 ± 1.14	67.09 ± 2.63
FSGNN	98.03 ± 0.37	72.46 ± 0.60	47.75 ± 0.74	81.58 ± 0.42	75.45 ± 1.24
GloGNN	88.49 ± 0.45	63.85 ± 0.49	37.28 ± 0.66	62.53 ± 1.34	67.15 ± 1.92
FAGCN	91.88 ± 0.37	70.53 ± 0.99	46.32 ± 2.50	89.69 ± 0.60	77.04 ± 1.56

`squirrel` and `chameleon`, we take the parameters used by the authors of the corresponding models.

5.2 RESULTS

Table 4 shows the performance of different models on our datasets. We can see that on all datasets except for `wiki-cooc`, the best results are achieved by baselines rather than heterophily-specific models. With the exception of FSGNN on `wiki-cooc` (1st place) and FAGCN on `questions` (4th place), none of the heterophily-specific models get in the top-5 best results. Occasionally some heterophily-specific models perform even worse than the graph-agnostic ResNet baseline. We believe this shows that the progress in learning under heterophily made in recent years was mostly illusionary: standard GNNs generally outperform specialized models.

As for standard GNNs, we notice that the best results are always achieved by models that separate ego- and neighbor-embeddings (GraphSAGE, GAT-sep, GT-sep). GAT-sep and GT-sep outperform their versions without embedding separation (except for GAT-sep on `questions`), which shows that this trick proposed in Zhu et al. (2020b) is indeed helpful for learning under heterophily.

We can also see that augmenting node features with adjacency matrix rows (proposed as a strong and simple method for learning under heterophily in Lim et al. (2021)) does not always work: ResNet+adj outperforms graph-agnostic ResNet only on 3 out of 5 datasets, and even on those datasets where this node feature augmentation provides some gains, ResNet-adj is still far from being the best model.

6 CONCLUSION

In this paper, we uncover significant issues with most datasets typically used to evaluate heterophily-specific GNN models. In particular, we show that the duplicates present in the `squirrel` and `chameleon` datasets can be implicitly used by the models, and removing these duplicates drastically changes the relative performance of the algorithms.

Motivated by this issue, we propose several new datasets of different nature and diverse structural properties that can form a better benchmark. We evaluate baselines and heterophily-specific models on these datasets and show that baselines generally outperform specialized models. We hope that the proposed benchmark will be useful for further progress in learning under heterophily.

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