STGraph: A Framework for Temporal Graph Neural Networks

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Abstract

Real-life graphs from various application domains like social networks, transportation networks, and citation networks evolve over time. Temporal Graph Neural Networks (TGNNs) are used for analyzing spatial and temporal properties of graphs from these application domains. We propose STGraph, a framework to program TGNNs. The proposed framework extends Seastar, a vertex-centric programming model for training static GNNs on GPUs. STGraph supports TGNNs for static graphs with temporal signals and discrete-time dynamic graphs (DTDGs). Existing TGNN frameworks store DTDGs as separate snapshots, incurring high memory overhead. As an improvement, STGraph constructs each snapshot on demand during training. This is achieved by integrating the system with dynamic graph data structures capable of building graph snapshots from temporal updates. STGraph is benchmarked against PyTorch Geometric Temporal (PyG-T) on an NVIDIA GPU. For static graphs with temporal signals, STGraph shows up to 1.22× speedup and up to 2.14× memory improvement over PyG-T. For DTDGs, STGraph exhibits up to 1.70× speedup and 1.52× memory improvement over PyG-T.

1 Introduction

Graph Neural Networks (GNNs) have become robust tools in deep learning, revolutionizing how we infer information from graph data structures [1–4]. They leverage the inherent structural properties of static graphs to excel in tasks such as node classification, link prediction, and graph classification. Unlike static graphs, temporal graphs incorporate time as an extra dimension and capture sequential changes in graph structure and attributes. Temporal Graph Neural Networks (TGNNs) analyze these changes by extending the traditional GNN architecture [5, 6] with a recurrent unit or an attention-based mechanism. These models are valuable in real-life applications such as social network analysis, traffic forecasting, and epidemic prediction.

Numerous frameworks, such as DGL [7] and PyG [8], are available for creating GNN models. However, these frameworks suffer from high memory consumption, poor data locality, and a significant gap between the design and implementation of GNN models. Seastar [9], a vertex-centric programming model for GNN training on NVIDIA GPUs, addresses the limitations of frameworks like DGL and PyG. Additionally, GNNs are constructed in Seastar by defining the logic for a single vertex. The Seastar system outperforms state-of-the-art GNN frameworks but lacks support for TGNNs.

We introduce STGraph, a framework written in Python and CUDA/C++, built on top of Seastar. STGraph enables deep learning practitioners to develop TGNN models through a vertex-centric approach. We benchmarked STGraph against PyG-T[10], a state-of-the-art framework built on top of PyG for creating TGNN models. Similar to PyG-T, STGraph supports both static-temporal (static graphs with temporal signals) and discrete-time dynamic graphs (dynamic graphs with both static and dynamic signals). Overall, STGraph outperforms PyG-T, exhibiting 1.22× performance improvement.
and $2.14 \times$ lower memory consumption for static-temporal graphs. For discrete-time dynamic graphs, it demonstrates $1.70 \times$ performance improvement and $1.52 \times$ lower memory consumption.

The primary contributions of our work can be summarized as follows:-

- **STGraph**, a framework to train TGNN models seamlessly on the GPU.
- Integrating STGraph with dynamic graph data structures for optimized discrete-time dynamic graph processing.
- Publicly releasing STGraph\(^1\) as an open-source deep learning library for graphs. The library includes GNN and TGNN layer APIs, dataset loaders and the STGraph framework for building custom TGNNs.

2 Proposed Work

The STGraph architecture is illustrated in Figure 1. This design uses components from Seastar (uncolored parts of Figure 1) along with custom modules, newly introduced by STGraph, for temporal functionality (colored parts of Figure 1). Seastar is used to generate forward and backward execution units (CUDA kernels) by tracing, auto-differentiating and optimizing the vertex-centric function (See Appendix A.1). The STGraph Dataloader processes datasets to generate graph objects. During the execution of the vertex-centric function, the STGraph Backend Interface passes these graph objects to the Temporally-aware Executor. The executor orchestrates which snapshot of the graph object is passed to forward and backward units during forward and backward propagation respectively. This orchestration is enabled by memory data structures such as State-Stack and Graph-Stack along with the Graph Update and Graph Reverse module. Additionally, all features integrated into STGraph confine their interactions with the backend through the STGraph backend interface (See Figure 1). This interface ensures the backend-agnostic nature of the STGraph framework.

![STGraph Architecture](image)

**Figure 1: STGraph Architecture**

2.1 TGNN Training in STGraph

The new components introduced by STGraph account for the differences in training TGNNs as compared to training conventional GNNs. During training, TGNNs need to process a sequence of features from consecutive timestamps before learning from that sequence. Consider that the total number of timestamps in the input is denoted by $N$, with each individual timestamp being denoted by $t_0, t_1, \ldots, t_{N-1}$. The total timestamps are then divided into a set of sequences $S_0$ to $S_{k-1}$ ($k < N$). Each sequence contains a set of consecutive timestamps. For any two sequences $S_i$ and $S_j$ with $i < j$, the timestamps in $S_i$ and $S_j$ are disjoint, and for any timestamp $x \in S_i$ and $y \in S_j$, $x < y$.

Forward propagation on a sequence $S_i$ ($i < k$) accumulates the loss for each timestamp in $S_i$. At the end of forward propagation, the model propagates backwards, updating its parameters repeatedly for all the timestamps in the sequence $S_i$. For every timestamp $t$ in $S_i$, the node/edge features and graph structure used during forward and backward propagation at $t$ must match. STGraph uses the State Stack and Graph Stack to maintain a memory of feature vectors and graph structure respectively.

Algorithm 1 describes how TGNN models are trained using STGraph. The algorithm takes as input $G$ (input graph object), $F$ (feature vectors for all timestamps), $T$ (total number of timestamps), and $N$ (number of epochs to be used in training). The state-stack and graph-stack are created initially (Lines 1-2). $M$ is initialized to an untrained TGNN model (See Line 3). The training happens for

\(^1\)https://github.com/bfGraph/STGraph
Algorithm 1: STGraph-Train(G, F, T, N)

Input: A graph object G, list of feature vectors F for all timestamps, total timestamps T and total number of epochs N

Output: Trained TGNN-model

1. state-stack = Stack()
2. graph-stack = Stack()
3. M = GNN-Model()
4. for epoch=t to N do
5.   loss = 0
6.   for sequence s in T do
7.     for timestamp t in s do
8.       STGraph-Execute (fwd, loss, t)
9.     end for
10.    while state-stack is not empty do
11.     STGraph-Execute (bwd, loss)
12.   end while
13. end for
14. return M

Algorithm 2: STGraph-Execute(D, loss, t)

Input: The direction of propagation D, Loss of the model loss, Timestamp of execution t (in the case of forward propagation)

1. g = G
2. if D is fwd then
3.   if G is DTDG then
4.     g = Get-Graph (G,t)
5.     graph-stack.push(g)
6.   end if
7.   state-stack.push(F_t)
8.   out = fwdprop-model-t (M, g, F_t)
9.   loss += loss-fn (out)
10. end if
11. if D is bwd then
12.   if G is DTDG then
13.     g = graph-stack.pop()
14.     F_t = state-stack.pop()
15.   end if
16.   F_t = state-stack.pop()
17.   bwdprop-model-t (M, g_b, F_t, loss)
18. end if

Algorithm 2 describes how STGraph handles forward (See Lines 2-10) and backward (See Lines 11-18) propagation. Initially, the graph object g is initialized to G (Line 1). If the input graph object is a static graph, then the object g is never updated and the graph-stack is not used. If the graph object G is a DTDG then there is a separate graph snapshot for each timestamp t ∈ s. For forward propagation, the graph object corresponding to a timestamp t is assigned to g using the Get-Graph() function following which g is pushed to graph-stack (See Lines 3-6). The state for each timestamp is pushed to the state-stack (See Line 7). This is followed by forward propagation on g and an update of the loss (See Lines 8-9). For backward propagation, If G is a DTDG, then the graph-stack will be popped to obtain the corresponding forward graph snapshot g. Seastar generated kernels for backpropagation act on the reverse graph, hence the snapshot g has to be reversed. The Get-Backward-Graph() function is used to generate the reverse graph g_b for a given input graph (See Lines 12-15). The feature vector of the current timestamp is retrieved by popping the state-stack (See Line 16). The model (M), feature vector (F_t), reverse snapshot (g_b) and loss are used for backpropagation on the current timestamp t (See Line 17).

2.2 Memory Optimization for DTDGs

DTDGs consist of a series of graph snapshots, where consecutive ones typically vary by less than 10%. Since there is a significant amount of redundancy between two adjacent snapshots, a memory-efficient implementation would be to store DTDGs as a series of temporal updates (addition/deletion of edges). However, when storing graphs in this format, an efficient update mechanism is required to generate snapshots for each timestamp on demand. Seastar’s storage format, Compressed Sparse Row (CSR), does not support efficient insertions/deletions. Our work considers alternative storage formats that support faster updates.

GPMA [11] is a GPU-based data structure that uses GPU-optimized parallel algorithms for batch insertions/deletions. Using GPMA as the underlying storage format for DTDGs can speed up the process of generating graph snapshots on demand. STGraph-GPMA prefaces both forward and backward propagation with a snapshot generation step. The (Graph-Update-Module) generates the snapshot and the (Graph-Reverse-Module) reverses the snapshot (in the case of backpropagation).
Additionally, STGraph-GPMA’s performance is optimized using custom kernels for relabelling edges and sorting vertices.

3 Experimental Evaluation

We perform the experimental evaluation on a total of ten graph datasets (See Table 2), with five being static-temporal datasets (1-5) [10], and five dynamic graph datasets (6-10) [12]. Results from a few of these tests are discussed in detail below. The experimental setup is discussed in Appendix A.3.

3.1 Static-temporal Graph Analysis

The first three plots of Figure 2 compare the per-epoch time taken by TGCN models implemented in both PyG-T and STGraph for different static-temporal graphs. The STGraph framework performs up to $1.22 \times$ faster than PyG-T in terms of per-epoch time. This improvement is attributed to the efficient kernels and kernel-level optimizations associated with the underlying Seastar GCN layer compared to the PyG GCN layer used by PyG-T.

The first three plots of Figure 3 compare the memory consumption of PyG-T and STGraph on static-temporal graphs for a fixed feature size of 8 and varying sequence lengths. It is observed that STGraph consumes up to $2.14 \times$ less memory than PyG-T. This is because PyG GCN layers employ edge parallelism for GNN processing [13], this requires duplication of node features, which incurs a significant memory overhead. Since PyG-T has to retain these duplications over the entire sequence length till backpropagation occurs, its curve is steeper in comparison to that of STGraph.

3.2 Dynamic Graph Analysis

The fourth and fifth plot of Figure 2 compares the per-epoch time taken by TGCN models implemented using STGraph-Naive, STGraph-GPMA, and PyG-T for DTDGs with fixed 5% change between snapshots. It is observed that STGraph-Naive outperforms PyG-T with up to $1.70 \times$ speed up. This result follows the same reasoning for why STGraph outperformed PyG-T in static-temporal graphs. STGraph-GPMA shows up to $1.19 \times$ speed up over PyG-T for per-epoch time. The slower performance here, in comparison to STGraph-Naive, is associated with the time taken to build graph snapshots on demand.

The fourth and fifth plot of Figure 3 compares the performance of the three systems when varying the percentage change between snapshots. It is observed that STGraph-GPMA consumes up to $1.30 \times$ and $1.52 \times$ less memory than STGraph-Naive and PyG-T respectively. Additionally, STGraph-GPMA is barely affected by varying percentage changes, while the other two systems consume significantly larger memory for smaller percentage changes. STGraph-GPMA is an ideal choice for graph snapshots with small percent changes because it offers memory benefits without heavily compromising on speed.

4 Conclusion and Future Work

This paper introduces STGraph, a novel backend-agnostic Python framework designed for training TGNs on real-world temporal and dynamic graph datasets. Compared to PyG-T, STGraph demonstrates superior performance on benchmarking with real-life graph datasets. The empirical evidence shows that STGraph is a powerful and effective tool for deep learning researchers and practitioners.
working with temporal and dynamic graphs. In the future, this system can be extended to support Heterogeneous graphs along with backend support for frameworks like TensorFlow and MXNet.

References


