
Graph Semi-Supervised Learning for Point Classification on Data Manifolds

Caio F. Deberaldini Netto
Applied Mathematics and Statistics Department
Johns Hopkins University
Baltimore, MD 21218
cnetto1@jhu.edu

Zhiyang Wang
Halıcıoğlu Data Science Institute
University of California San Diego
San Diego, CA 92093
zhw135@ucsd.edu

Luana Ruiz
Applied Mathematics and Statistics Department
Johns Hopkins University
Baltimore, MD 21218
lrubini1@jhu.edu

Abstract

We propose a graph semi-supervised learning framework for classification tasks on data manifolds. Motivated by the manifold hypothesis, we model data as points sampled from a low-dimensional manifold $\mathcal{M} \subset \mathbb{R}^F$. The manifold is approximated in an unsupervised manner using a variational autoencoder (VAE), where the trained encoder maps data to embeddings that represent their coordinates in $\mathbb{R}^F$. A geometric graph is constructed with Gaussian-weighted edges inversely proportional to distances in the embedding space, transforming the point classification problem into a semi-supervised node classification task on the graph. This task is solved using a graph neural network (GNN). Our main contribution is a theoretical analysis of the statistical generalization properties of this data-to-manifold-to-graph pipeline. We show that, under uniform sampling from $\mathcal{M}$, the generalization gap of the semi-supervised task diminishes with increasing graph size, up to the GNN training error. Leveraging a training procedure that resamples a slightly larger graph at regular intervals during training, we then show that the generalization gap can be reduced even further, vanishing asymptotically. Finally, we validate our findings with numerical experiments on image classification benchmarks, demonstrating the empirical effectiveness of our approach.

1 Introduction

Graph neural networks (GNNs) have achieved strong results on graph-structured data in diverse areas, including molecular biology [31], network science [30], and natural language processing [60, 62]. Among their many applications, GNNs are most effective in semi-supervised scenarios, where a single graph is given with node features, but only a subset of nodes are labeled, and the goal is to use the labeled subset to infer labels for the rest.

GNNs’ performance in this setting stems from properties such as permutation equivariance and stability, allowing patterns learned on certain substructures to generalize across the graph, even under small deformations [59, 37, 45, 3, 28, 27]. Of special significance is *transferability*, the ability to retain predictive capacity across different graphs from the same family, which is crucial when supervision is partial [54, 34, 41]

Transferability has been especially studied in *geometric graphs*, where nodes represent manifold samples and edges denote proximity. GNNs have shown strong transfer across such graphs in tasks like point cloud classification and planning [13, 66, 17]. Furthermore, many high-dimensional datasets are believed to concentrate around low-dimensional manifolds, per the manifold hypothesis [7, 74, 64]. Given this, a key question arises:

*Can we exploit the **intrinsic geometry of data**, combined with **GNN transferability**, to boost prediction on high-dimensional data?*

This is the focus of our work. For image classification, we construct a geometric graph from data and apply graph-based semi-supervised learning, leveraging manifold structures so GNNs can better capture data distributions and improve predictive accuracy.

2 Related work

Graph neural networks. GNNs are deep convolutional architectures designed for graphs [61]. Each layer performs a graph convolution, an extension generalizing classical convolutions for graphs, followed by a node-wise nonlinearity [21, 59, 37, 20, 14]. Key theoretical properties such as invariance, stability, and locality stem from graph convolutions [58, 28], which, like image convolutions, operate by shift-and-sum via local node-to-neighbor exchanges [63, 29, 21]. Many GNNs are also commonly described through local aggregation functions, equivalent to first-order convolutional filters [72, 33, 31, 59].

GNN transferability. Transferability is often studied using graphons, which model limits of dense graphs [44, 1, 23, 11, 12, 43]. Recent work established graphon convolutions and their convergence, leading to asymptotic and non-asymptotic results for transferring GNNs between graphs sampled from the same graphon with bounded error [53, 54, 56, 55, 57, 16].

However, graphons lack explicit geometry, unless additional structure is imposed on the node sample space. This gap is partially addressed by considering graphs sampled from general topological spaces [13, 41], though these works treat the sampling operator generically, without specifying topology. In contrast, we focus on graphs sampled from a submanifold embedded in Euclidean space: by assigning the uniform measure to the manifold and sampling points uniformly, we construct graphs based on these points’ distances in ambient space.

The manifold hypothesis. The manifold hypothesis posits that high-dimensional data lies near lower-dimensional manifolds [7], which has motivated advances in sample complexity theory [46, 25], dimensionality reduction [4, 18, 52, 19, 2, 24], and manifold-regularized learning [5, 15, 47]. Unlike classical approaches, we use learned embeddings as graph signals based on the manifold, allowing GNNs to fully exploit geometric structure for improved generalization.

3 Background

3.1 Manifold hypothesis and geometric graph approximation

Under the manifold hypothesis, high-dimensional data can be represented as points u of a d -dimensional submanifold $\mathcal{M}$ embedded in some Euclidean space $\mathbb{R}^F$, i.e., $u \in \mathcal{M}$ and $\mathcal{M} \subset \mathbb{R}^F$. Since $\mathcal{M}$ is an embedded submanifold, u can be expressed in ambient space coordinates via the map $\mathcal{X} : \mathcal{M} \rightarrow \mathbb{R}^F$.

In general, we do not know the manifold $\mathcal{M}$, so in order to estimate it we first obtain embeddings $x \in \mathbb{R}^F$ from the data—through some dimensionality reduction (e.g., PCA) or learning (e.g., self-supervised) technique—and assume $x = \mathcal{X}(u)$. The manifold can then be approximated using a geometric graph. Explicitly, let x_i and x_j denote the embeddings associated with samples i and j . These samples are seen as nodes of an undirected graph G , and they are connected by an edge with weight

$$w_{ij} = \begin{cases} \exp -\frac{\|x_i - x_j\|^2}{2\sigma^2} & \text{if } i \neq j \\ 0 & \text{if } i = j. \end{cases} \quad (1)$$

Given n samples, we write the graph adjacency matrix $A_n \in \mathbb{R}^{n \times n}$ entry-wise as $[A_n]_{ij} = w_{ij}$, and the graph Laplacian as $L_n = \text{diag}(A_n \mathbf{1}) - A_n$. As we discuss in the following L_n provides arbitrarily good approximations of the Laplace-Beltrami (LB) operator of $\mathcal{M}$ as $n \rightarrow \infty$.

3.2 The Laplace-Beltrami operator and graph Laplacian convergence

Submanifolds of Euclidean space are locally Euclidean, meaning that in a neighborhood of any given point $u \in \mathcal{M}$, the manifold can be approximated by an Euclidean space via its tangent space.

The tangent space of $\mathcal{M}$ at a point $u \in \mathcal{M}$ consists of all tangent vectors at u . A vector $v \in \mathbb{R}^F$ is considered a tangent vector of $\mathcal{M}$ at u if there exists a smooth curve γ such that $\gamma(0) = u$ and $\dot{\gamma}(0) = v$. That is, tangent vectors correspond to the derivatives of curves $\gamma : \mathbb{R} \rightarrow \mathcal{M}$. The tangent space at u , denoted $T_u \mathcal{M}$, is therefore defined as $T_u \mathcal{M} = \{\dot{\gamma}(0) \mid \text{smooth } \gamma : \mathbb{R} \rightarrow \mathcal{M}, \gamma(0) = u\}$ [51]. The union of all tangent spaces across the manifold $\mathcal{M}$ forms the tangent bundle $T\mathcal{M}$.

With this notion of tangent space, we can define gradients of functions defined on $\mathcal{M}$. Consider for instance the map $\mathcal{X} : \mathcal{M} \rightarrow \mathbb{R}^F$, which satisfies $\mathcal{X} \in C^\infty(\mathcal{M})$. The gradient $\nabla \mathcal{X} \in T\mathcal{M}$ is a vector field satisfying $\langle \nabla \mathcal{X}(u), v \rangle = \left. \frac{d}{dt} \right|_{t=0} (\mathcal{X} \circ \gamma)(t)$ for any tangent vector $v \in T_u \mathcal{M}$ and any smooth curve γ such that $\gamma(0) = u$ and $\dot{\gamma}(0) = v$ [49]. In the opposite direction, given a smooth vector field $V \in T\mathcal{M}$ and an orthonormal basis $e_1, \dots, e_D$ of $T_u \mathcal{M}$, the divergence $\nabla \cdot V \in C^\infty(\mathcal{M})$ is defined as $\nabla \cdot V = \sum_{i=1}^D \langle \partial_i V, e_i \rangle$.

By composing the gradient and divergence operators, we obtain the Laplace-Beltrami (LB) operator $\mathcal{L} : C^\infty(\mathcal{M}) \rightarrow C^\infty(\mathcal{M})$, given by [8]

$$\mathcal{L}\mathcal{X} = -\nabla \cdot (\nabla \mathcal{X}). \quad (2)$$

When $\mathcal{M}$ is compact, the operator $\mathcal{L}$ has a discrete, real, and positive spectrum, with eigenvalues λ_i and eigenfunctions ϕ_i , $i = 1, 2, \dots$ (arranged in increasing order of eigenvalues w.l.o.g.).

Convergence of L_n to $\mathcal{L}$. To relate L_n with the Laplace-Beltrami operator $\mathcal{L}$ of $\mathcal{M}$, one can define the continuous extension $\mathcal{L}_n$ of L_n operating on $X \in C^\infty(\mathcal{M})$ as [6]

$$\mathcal{L}_n \mathcal{X}(u) = \mathcal{X}(u) \frac{1}{n} \sum_{i=1}^n e^{-\frac{\|u - u_i\|^2}{2\sigma_n^2}} - \frac{1}{n} \sum_{i=1}^n \mathcal{X}(u_i) e^{-\frac{\|u - u_i\|^2}{2\sigma_n^2}}. \quad (3)$$

By carefully choosing parameters $\{\sigma_n\}$, it can be shown that, for $\mathcal{X} \in C^\infty(\mathcal{M})$,

$$\lim_{n \rightarrow \infty} \frac{1}{\sigma_n^{2m+2}} \mathcal{L}_n \mathcal{X}(u) = C_{\mathcal{M}} \mathcal{L}\mathcal{X}(u) \quad (4)$$

where $C_{\mathcal{M}}$ is a constant independent of n . Explicitly, the Laplacian of geometric graphs constructed from embeddings x_i as in (1) (which are equal to $\mathcal{X}(u_i)$) converges point-wise to the LB operator of the underlying manifold.

3.3 Graph semi-supervised learning

Let $G = (\mathcal{V}, \mathcal{E})$, $|\mathcal{V}| = n$, be a graph with vertex set $\mathcal{V}$ and edge set $\mathcal{E} \subseteq \mathcal{V} \times \mathcal{V}$. Let $X \in \mathbb{R}^{n \times F}$ be node attributes or features associated with the nodes of G ; i.e., each node $i \in \mathcal{V}$ is associated with a F -dimensional signal. Suppose we want to use the information in X to assign each node to one of C classes represented by a label vector $y \in \{1, \dots, C\}^n$.

The graph semi-supervised approach to this task consists of sampling a training node subset $\mathcal{T} \subset \mathcal{V}$ and solving the following optimization problem:

$$\min_{h \in \mathcal{H}} R_{\mathcal{T}}(h) = \min_{h \in \mathcal{H}} l(y, h(X, G); \mathcal{T}) := \min_{h \in \mathcal{H}} \tilde{l}(M_{\mathcal{T}} y, M_{\mathcal{T}} h(X, G)) \quad (5)$$

where $\mathcal{H}$ is a hypothesis class, $\tilde{l}$ is a loss function (e.g., the 2-norm), and $M_{\mathcal{T}} \in \{0, 1\}^{|\mathcal{T}| \times n}$ is a matrix acting as the training mask, i.e., each row has *exactly* one non-zero entry equals, and each column has *at most* one non-zero entry. We call l the semi-supervised loss. Note that, though the loss is only calculated at nodes $i \in \mathcal{T}$, the signal information X across all the nodes in G is used to compute $h(X, G)$.

Ultimately, we want h to generalize well to the unseen nodes $\mathcal{V} \setminus \mathcal{T}$. This ability is measured by the generalization gap

$$GA(h) = |R_{\mathcal{V} \setminus \mathcal{T}}(h) - R_{\mathcal{T}}(h)|. \quad (6)$$

3.4 Graph Neural Networks (GNNs) and GNN convergence

GNNs are neural network (NN) architectures tailored to graphs. They have multiple layers, each consisting of a linear map followed by a nonlinear activation function, and each operation is adapted to respect the sparsity pattern of the graph. In practice, this restriction is met by parametrizing the linear map of the NN layer by a graph matrix representation, typically the adjacency matrix or Laplacian. Here, we consider the graph Laplacian $L \in \mathbb{R}^{n \times n}$. The ℓ th GNN layer is defined as [59]

$$X_\ell = \rho(h(X_{\ell-1}, L)) = \rho\left(\sum_{k=0}^{K-1} L^k X_{\ell-1} W_{\ell k}\right) \quad (7)$$

where $X_\ell \in \mathbb{R}^{n \times F_\ell}$ and $X_{\ell-1} \in \mathbb{R}^{n \times F_{\ell-1}}$ are the *embeddings* at layers ℓ and $\ell - 1$, and $W_{\ell k} \in \mathbb{R}^{F_{\ell-1} \times F_\ell}$ are learnable parameters. The function $\rho : \mathbb{R} \rightarrow \mathbb{R}$ is a nonlinear function such as the ReLU or sigmoid, which acts independently on each entry as $[\rho(X)]_{ij} = \rho([X]_{ij})$.

For an $\mathcal{L}$ -layer GNN, the GNN output is $Y = X_{\mathcal{L}}$ and, given input data X , $X_0 = X$. For a more compact description, we will represent this GNN as a map $Y = \Phi_{\mathcal{W}}(X, L)$ parametrized by the learnable weights $\mathcal{W} = \{W_{\ell k}\}_{\ell, k}$ at all layers.

Convergence to MNNs. A Manifold Neural Network (MNN) layer is defined pointwise at $u \in \mathcal{M}$ as [67, 68]

$$\mathcal{X}_\ell(u) = \rho\left(\sum_{k=0}^{K-1} (e^{-k\mathcal{L}} \mathcal{X}_{\ell-1})(u) W_{\ell k}\right) \quad (8)$$

with $\mathcal{X}_\ell : \mathcal{M} \rightarrow \mathbb{R}^{F_\ell}$, $W_{\ell k} \in \mathbb{R}^{F_{\ell-1} \times F_\ell}$, and ρ nonlinear and entry-wise. Once again for compactness, given input $\mathcal{X}_0 = \mathcal{X}$ we represent the whole MNN as a map $\mathcal{Y} = \Phi_{\mathcal{W}}(\mathcal{X}, \mathcal{L})$.

The following result motivates seeing point classification on manifolds as graph semi-supervised learning, and is the cornerstone of the theoretical generalization results in the next section.

Proposition 3.1 ([68], simplified). *Let $\Phi_{\mathcal{W}}$ be an MNN on the d -dimensional manifold $\mathcal{M}$. Let $\{u_1, \dots, u_n\}$ be a set of points sampled uniformly from $\mathcal{M}$ and L_n the corresponding geometric graph Laplacian. Define the map $\mathcal{P}_n : \mathcal{X} \mapsto X_n$:*

$$[X_n]_{ij} = [(\mathcal{P}_n \mathcal{X})(u_i)]_j = [\mathcal{X}(u_i)]_j. \quad (9)$$

Suppose Assumptions B.1–B.3 (stated in Section 4) hold. Then, with probability at least $1 - \delta$,

$$\|\Phi_{\mathcal{W}}(\mathcal{P}_n \mathcal{X}, L_n) - \mathcal{P}_n \Phi_{\mathcal{W}}(\mathcal{X}, \mathcal{L})\| = \mathcal{O}\left(\sqrt[4]{\frac{\log 1/\delta}{n}}\right). \quad (10)$$

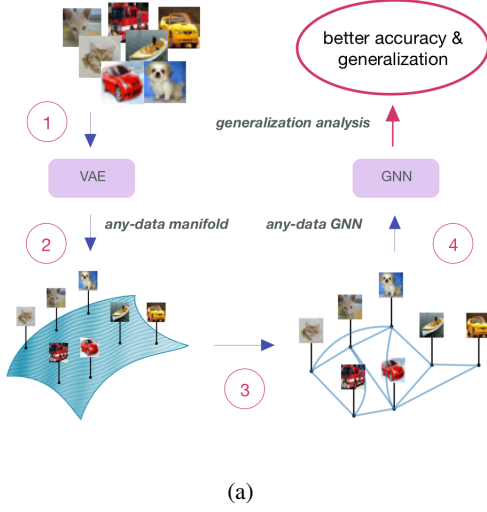
In words, on geometric graphs sampled from a manifold, a GNN with weights $\mathcal{W}$ converges to an MNN with the same set of weights.

4 Classification as graph semi-supervised learning

Consider a standard classification task in which the goal is to assign data $X \in S_X$ (the sample space S_X is arbitrary) to one of C classes using labels $y \in \{1, \dots, C\}$. Given labeled data $\{X_m, y_m\}_{m=1}^M$, the classical supervised learning approach consists of selecting a training set $\mathcal{T} \subset \{1, \dots, M\}$; minimizing some loss over $\mathcal{T}$; and computing the classification accuracy on the test set $\{1, \dots, M\} \setminus \mathcal{T}$ to evaluate the ability of the model to generalize.

Leveraging the manifold hypothesis, this problem can be parametrized in a different way. The data X_m are high-dimensional feature vectors, but under the manifold hypothesis, they admit lower-dimensional representations as points $u_m \in \mathcal{M}$ with $\mathcal{M}$ a d -dimensional embedded submanifold of $\mathbb{R}^F$. Suppose we know the map $\psi : S_X \rightarrow \mathcal{M}$ that achieves such lower-dimensional representations, and also the map $\mathcal{X} : \mathcal{M} \rightarrow \mathbb{R}^F$ allowing to write $u \in \mathcal{M}$ in ambient space coordinates as $\mathcal{X}(u) \in \mathbb{R}^F$. Then we can represent $X_m \in S_X$ as $x_m = \mathcal{X}(\psi(X_m)) \in \mathbb{R}^F$.

As discussed in Section 3.1, the embeddings x_m , when learned, can be used to approximate the manifold $\mathcal{M}$ via a geometric graph G where each sample m is a node and each edge has weight $w_{mm'} = \exp(-\|x_m - x_{m'}\|^2 / 2\sigma^2)$ for $m \neq m'$ [cf. (1)]. Here, we will instead see the graph G as the support of the graph semi-supervised learning problem from Section 3.3 parametrized by a GNN.



Setup

- The manifold $\mathcal{M}$ is a d -dimensional embedded submanifold of $\mathbb{R}^F$.
- We randomly sample n points from $\mathcal{M}$, forming the n -node geometric graph G_n with Laplacian L_n .
- The loss $\tilde{l}$ in (5) is the mean ℓ_2 norm.
- Data $X_n \in \mathbb{R}^{n \times F}$ is defined as in (11), with rows $[X_n]_{i:} \in \mathbb{R}^F$.
- GNN sees all of X_n at training, but the loss is computed only on a training subset $\mathcal{T}$ of size p .
- The test set is $\{1, \dots, n\} \setminus \mathcal{T}$, with size q , so $p + q = n$.

Figure 1: (a) Framework schematic. We start by constructing VAE embeddings (1), computing their pairwise distances to form manifolds (2), and sampling graphs from the manifolds (3). GNNs are trained on these graphs to leverage geometric information for image classification (4). (b) Setup for Theorems 4.2–4.4 and Corollary 4.5.

Specifically, on the graph G define the node attribute matrix $X \in \mathbb{R}^{n \times F}$, where

$$[X]_{i:} = x_i, \quad (11)$$

i.e., row i stores the embedding vector corresponding to node i . Define also the label vector $y \in \{1, \dots, C\}^n$ where $[y]_m = y_m$. The goal is to solve the minimization problem in (5) over hypothesis class $\mathcal{H} = \{\Phi_{\mathcal{W}}(X, L) \text{ s.t. } \mathcal{W} = \{W_{\ell k}\}_{\ell, k}, W_{\ell k} \in \mathbb{R}^{F_{\ell-1} \times F_{\ell}}\}$ where $\Phi_{\mathcal{W}}$ is the GNN composed by layers (7) and L is the graph Laplacian.

4.1 Generalization

The rationale for reformulating standard point classification as semi-supervised learning on a graph is to exploit the geometry in the data to improve predictive performance. We first demonstrate this theoretically by showing that the generalization gap of graph semi-supervised learning on geometric graphs sampled from a manifold decreases asymptotically with the graph size. Due to space constraints, we point to Figure 1b (Appendix ??) for the setup definition.

Lemma 4.1. *Suppose Assumptions B.1–B.3 hold. With probability at least $1 - \delta$, for any GNN $\Phi_{\mathcal{W}}$ as in Setup, we have*

$$|\tilde{l}(\mathcal{Y}, \Phi_{\mathcal{W}}(\mathcal{X}, \mathcal{L})) - \tilde{l}(M_{\mathcal{T}}Y_n, M_{\mathcal{T}}\Phi_{\mathcal{W}}(X_n, L_n))| = \mathcal{O}\left(\frac{1}{i_c} + \sqrt{\frac{\log 1/\delta}{n}}\right)$$

where $M_{\mathcal{T}}$ is the training mask [cf. (5)]. Proof and omitted assumptions are provided in Appendix B.2.

Theorem 4.2 (An unsatisfactory generalization bound). *Under Setup, suppose the minimum of the optimization problem in (5) is achieved by $\Phi_{\mathcal{W}_G^*}$, i.e., by the GNN with weights $\mathcal{W}_G^*$, and that Assumptions B.1–B.3 hold. Let $p > q$. With probability at least $1 - \delta$,*

$$GA(\Phi_{\mathcal{W}_G^*}) = \mathcal{O}\left(\frac{1}{i_c} + \sqrt{\frac{\log 1/\delta}{n}} + \frac{p-q}{pq} \tilde{l}(\mathcal{Y}, \Phi_{\mathcal{W}_G^*}(\mathcal{X}, \mathcal{L}))\right). \quad (12)$$

The proof and omitted assumptions are provided in Appendix B.

The generalization gap is upper-bounded by three terms: (1) a term involving the convolutional filter bandwidth c , which remains small for high enough bandwidths; (2) a term reflecting the convergence

of GNNs on graph sequences approaching a manifold, which vanishes as n grows [cf. Prop. 3.1]; and (3) a term depending on the training and test set sizes p, q , and the loss of the GNN $\Phi_{\mathcal{W}_G^*}$ over the full manifold $\mathcal{M}$.

The third term is notable for its $(p - q)/pq$ factor, revealing the influence of imbalance between training and test sizes on the generalization gap. For typical proportions $p = \nu n, q = (1 - \nu)n$, the third term in (30) is $\mathcal{O}(n^{-1} \tilde{l}(\mathcal{Y}, \Phi_{\mathcal{W}_G^*}(\mathcal{X}, \mathcal{L})))$ unless the split is balanced ($\nu = 0.5$), in which case this contribution disappears.

If $\nu > 0.5$, whether this term dominates depends on $\Phi_{\mathcal{W}_G^*}$'s loss over $\mathcal{M}$. This is undesirable for two reasons: the loss requires access to the entire manifold (i.e., the test set), and since $\Phi_{\mathcal{W}_G^*}$ is trained on G_n , it may not minimize loss on $\mathcal{M}$. The next lemma presents a potential improvement to this bound.

Specifically, we can chain Theorem 4.2 and Lemma B.5 once more to derive an upper bound on the generalization gap that no longer depends on the loss on the entire manifold, but rather on the minimum semi-supervised training loss on the graph G_n :

$$l_G^* = \tilde{l}(M_{\mathcal{T}}Y_n, M_{\mathcal{T}}\Phi_{\mathcal{W}_G^*}(X_n, L_n)). \quad (13)$$

Theorem 4.3 (A satisfactory generalization bound). *Under **Setup**, suppose the minimum of the optimization problem in (5) is achieved by $\Phi_{\mathcal{W}_G^*}$, i.e., by the GNN with weights $\mathcal{W}_G^*$, and that Assumptions B.1–B.3 hold. Let $p > q$. With probability at least $1 - \delta$,*

$$GA(\Phi_{\mathcal{W}_G^*}) = \mathcal{O}\left(\frac{p}{qi_c} + \sqrt{\frac{\log 1/\delta}{n}} + \frac{p - q}{pq} l_G^*\right). \quad (14)$$

The proof and omitted assumptions are provided in Appendix C.

The generalization bound in this theorem is more satisfactory, as now the term depending on the loss realized by the GNN can be controlled through optimization over the training set $\mathcal{T}$. However, this comes at the cost of an increase in the constant term from $1/i_c$ in Theorem (4.2) to $p/(qi_c)$ in Theorem 4.3. In modern machine learning, one typically has significantly more training samples p than test samples q . Hence, this increase might be non-negligible in practice.

4.2 Learning on graphs of increasing size

In this section we discuss an alternative GNN training algorithm inspired by [16] allowing to directly minimize $\tilde{l}(\mathcal{Y}, \Phi_{\mathcal{W}}(\mathcal{X}, \mathcal{L}))$, the loss on the manifold, and as such to curb the increase in the generalization gap observed in Theorem 4.3.

The algorithm is rather simple. Instead of fixing the graph G_n during the entire training process, we instead start from an n_0 -node graph G_{n_0} and, after Δt gradient updates over this graph, resample a graph G_{n_1} with $n_1 = n_0 + \Delta n$ from $\mathcal{M}$. We proceed to do Δt gradient updates over G_{n_1} , then resample G_{n_2} and repeat. Explicitly, the k th iterate is given by

$$\mathcal{W}_{k+1} = \mathcal{W}_k - \eta_k \nabla_{\mathcal{W}} l(Y_{n_t}, \Phi(X_{n_t}, L_{n_t})). \quad (15)$$

with $t = \lfloor k/\Delta t \rfloor$.

Under mild assumptions, it can be shown that the GNN obtained by solving problem (5) on this graph sequence minimizes the empirical risk on the manifold $\mathcal{M}$.

Theorem 4.4. *Under **Setup**, let $\Phi_{\mathcal{W}}$ be a GNN learned with iterates (15). If at each step k the number of nodes n_t is such that*

$$\mathbb{E}[\|\nabla_{\mathcal{W}} \tilde{l}(\mathcal{Y}, \Phi_{\mathcal{W}_k}(\mathcal{X}, \mathcal{L})) - \nabla_{\mathcal{W}} l(Y_{n_t}, \Phi_{\mathcal{W}_k}(X_{n_t}, L_{n_t}))\|] < \|\nabla_{\mathcal{W}} \tilde{l}(\mathcal{Y}, \Phi_{\mathcal{W}_k}(\mathcal{X}, \mathcal{L}))\| - \epsilon \quad (16)$$

then after at most $k^ = \mathcal{O}(1/\epsilon^2)$ iterations $\Phi_{\mathcal{W}_{G_{n_t}}^*} = \Phi_{\mathcal{W}_{k^*}^*}$ is within an ϵ -neighborhood of the solution of the empirical risk minimization problem on $\mathcal{M}$. The proof and omitted assumptions are provided in Appendix D.*

This result is of independent interest, as it prescribes an algorithm for achieving approximate solutions of risk minimization problems on manifolds by solving them on sequences of geometric graphs. In our specific context, it further allows one to obtain GNNs with improved generalization gap. This is done by combining Theorems 4.2 and 4.4 in the following corollary.

Corollary 4.5 (A better generalization bound). *Let $l_{\mathcal{M}}^* = \min_{\mathcal{W}} \tilde{l}(\mathcal{Y}, \Phi_{\mathcal{W}}(\mathcal{X}, \mathcal{L}))$. Under **Setup**, let $\Phi_{\mathcal{W}_{G_{n_t}}^*}$ be the GNN learned on a sequence of graphs as in Theorem 4.4. With probability at least $1 - \delta$,*

$$GA(\Phi_{\mathcal{W}_{G_{n_t}}^*}) = \mathcal{O}\left(\frac{1}{i_c} + \sqrt[d+4]{\frac{\log 1/\delta}{n}} + \frac{p-q}{pq}(l_{\mathcal{M}}^* + \epsilon)\right). \quad (17)$$

This approach leads to a smaller generalization gap than the one in Theorem 4.3, and more practical than the one in Theorem 4.2, as it guarantees close to minimum loss on the manifold.

5 Experiments

To evaluate our theoretical findings, we conducted experiments on several benchmarks. Specifically, we tested our method on MNIST, FMNIST, CIFAR10, FER2013, CelebA and PathMNIST benchmarks [40, 71, 38, 32, 42, 73]. However, due to the lack of space, we point the reader to Appendix A for all the experimental details, the results, and the following discussions.

6 Conclusions

We proposed a semi-supervised image classification method that builds a geometric graph from VAE embeddings and applies GNNs, drawing on the manifold hypothesis. Our approach enables generalization analysis and shows that the generalization gap shrinks with more data, which we confirm experimentally. The model outperforms baselines on all datasets. Limitations include reliance on VAE embedding quality, sensitivity to graph construction parameters, and computational overhead from a two-stage pipeline, which may hinder scalability.

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A Experimental results and details

Experimental setup. We conduct experiments on MNIST, FMNIST, CIFAR10, FER2013, CelebA and PathMNIST benchmarks [40, 71, 38, 32, 42, 73]. Since these are image datasets, we first have to define a way to extract meaningful graphs from this setting. A natural approach is to first construct embeddings that represent each image, usually of a lower dimension than the input (image) space, and take advantage of the geometry of such a lower-dimensional manifold with graphs.

In this work, we make use of autoencoders to build representative embeddings. Since we want to preserve the images’ translational invariances/equivariances, we set our encoder/decoder networks to be Convolutional Neural Networks (CNNs). In addition, to account for implicit invariances/equivariances in the data, which might not be captured by explicit symmetries incorporated in the model’s architecture, we propose to use Variational Autoencoders (VAEs) [36] to learn the latent space. Since VAEs learn a Gaussian approximation of the embeddings’ distribution in the latent space, they add more structure to the low-dimensional manifold, which makes it smoother than deterministic AE counterparts, as seen in previous works [50, 39].

Given a set of images $\{X_m\}_{m=1}^M$ from the ambient space $\mathcal{S}_X$, the encoder $f_{\text{enc}}: \mathcal{S}_X \rightarrow \mathbb{R}^F$ reduces the data to a F -dimensional embedding $z_m = f_{\text{enc}}(X_m)$, while the decoder $f_{\text{dec}}: \mathbb{R}^F \rightarrow \mathcal{S}_X$ maps the embedding back to the original space $\hat{X}_m = f_{\text{dec}}(z_m)$. In our setting, our embedding is defined as the posterior distribution’s estimated mean. For MNIST, CelebA, and PathMNIST, we found that the best latent space has size $F = 128$, for FMNIST $F = 256$, for CIFAR10 $F = 1024$, and FER2013 $F = 64$.

Having access to the embeddings z_m , we can approximate the image manifold with a graph by computing the pairwise distance between image embeddings following the steps from Section 3.1, and then process this graph using a GNN to predict the image labels via semi-supervised node (image) classification. Concretely, given a dataset consisting of pairs $\{z_m, y_m\}_{m=1}^M$, where $y_m \in \{1, \dots, C\}$ is the class label for image m , we construct a graph G by considering the image embeddings (z_m) to be nodes and computing their pairwise edge weights with a Gaussian kernel. However, since computing pairwise distances between all embeddings in the dataset would be impractical, in practice, we use an approximate nearest neighbor (ANN) algorithm to construct a 100-nearest neighbor graph. Specifically, we apply a tree-based ANN method [9] to find neighbors efficiently and then assign edges with Gaussian weights $w_{ij} = \exp(-\frac{|z_i - z_j|^2}{2\sigma^2})$.

Experimental results. We present our empirical results under three perspectives: (i) adherence to the theoretical results, (ii) effectiveness of our model, measured in terms of image classification accuracy on the test set of standard splits, and (iii) robustness and flexibility of our method. It’s worth noting that all experiment details are provided in Appendix A.

For (i), as shown in Figure 2 GNNs trained on fixed subgraphs (blue) exhibit large generalization gaps for small training graph sizes, but the gap decreases steadily with more nodes, eventually outperforming the MLP baseline. This behavior is consistent with the prediction of Theorem 4.3. GNNs trained on sequences of growing subgraphs (green) achieve the smallest generalization gap across all datasets, in agreement with Corollary 4.5, and consistently outperform both fixed-graph GNNs and MLPs.

For (ii), as shown in Table 1 our GNN achieves the highest test accuracy across all four datasets when trained on the full data graph. On MNIST, it reaches perfect accuracy, as expected given the simplicity of the task. On FMNIST and FER2013, our model outperforms all compared methods by a notable margin. While the MLP performs slightly better than k NN on CIFAR10, our GNN method surpasses both, achieving the best accuracy with substantially reduced overfitting as reflected by the smaller gap between train and test performance.

Finally, for (iii), we included two sets of experiments to showcase the robustness of our framework, which also complements the support on both theory and practical effectiveness. In the first set, we applied it to two large-scale datasets: (i) CelebA [42], a diverse dataset of celebrities’ faces in different poses, backgrounds, and attributes, and (ii) PathMNIST [73], a dataset for histopathology detection – medical image analysis. It is worth noting that, since CelebA has multiple labels for each image, we selected two attributes, i.e., smiling and gender, and framed the tasks as separate binary classifications. The resulting datasets were coined CelebA-Smiling and CelebA-Gender.

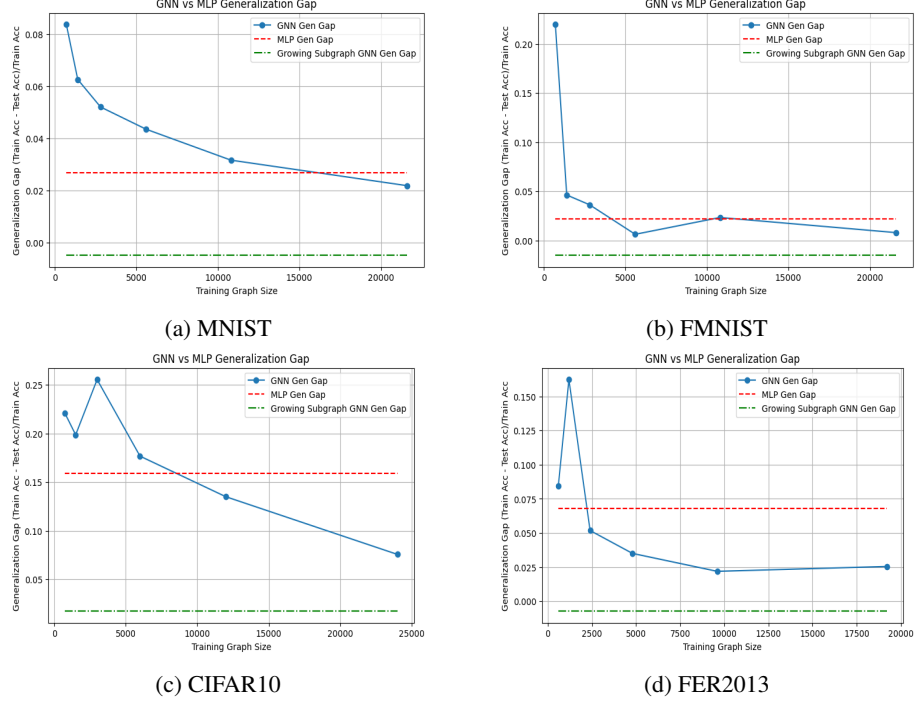


Figure 2: Generalization gap relative to training accuracy for (a) MNIST, (b) FMNIST, (c) CIFAR10, (d) FER2013. We compare an MLP trained on the VAE embeddings of the full dataset (red); GNNs **fully** trained on subgraphs of the full data graph with size given by the x -axis (blue, Thm. 4.3); and a GNN learned on this sequence of subgraphs, one per epoch (green, Cor. 4.5). The generalization gap decreases with graph size (blue), and is substantially smaller when training on growing subgraphs (green), in line with our theoretical predictions.

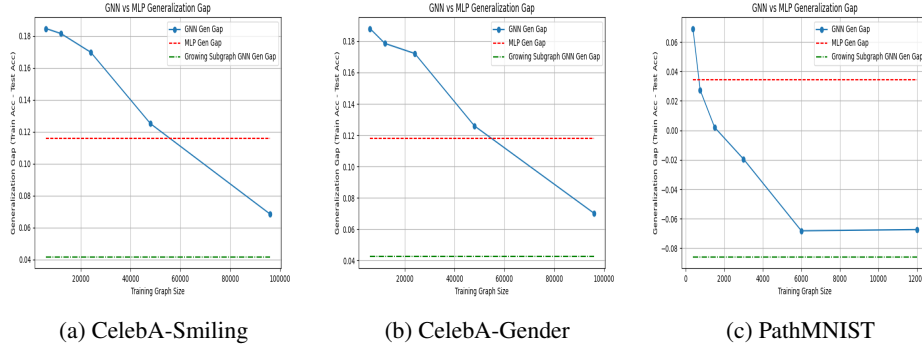


Figure 3: Generalization gap relative to training accuracy for (a) CelebA-Smiling, (b) CelebA-Gender, (c) PathMNIST. We compare an MLP trained on the VAE embeddings of the full dataset (red); GNNs **fully** trained on subgraphs of the full data graph with size given by the x -axis (blue, Thm. 4.3); and a GNN learned on this sequence of subgraphs, one per epoch (green, Cor. 4.5). The generalization gap decreases with graph size (blue) and is substantially smaller when training on growing subgraphs (green), in line with our theoretical predictions.

The second set of experiments aimed to assess the importance of the invariances and equivariances captured by our proposed CNNVAE embeddings. To this end, we generated alternative embeddings using PCA across all datasets, and then trained and evaluated a GNN using these representations.

As seen in Figure 3 and Table 2, our method still outperforms the baselines throughout all the new datasets, though the graph is larger than the ones we previously tested (more than twice the size.) These results not only align with our theoretical claims – i.e., strong performance and a shrinking generalization gap as graph size increases – but also highlight the robustness of our approach.

Table 1: Accuracy on the **full dataset/graph**. Our method outperforms compared methods on every dataset, achieving the highest test accuracy and smallest generalization gap.

Model	MNIST		FMNIST		CIFAR10		FER2013	
	Test	Train	Test	Train	Test	Train	Test	Train
GCN (superpixel graph) [22]	90.12	96.46	–	–	54.14	70.16	–	–
k NN	96.31	96.92	83.76	86.40	40.93	43.65	36.58	58.81
MLP	97.40	100.00	84.35	86.53	54.29	66.49	42.40	50.05
GNN (ours)	100.00	100.00	84.46	85.28	61.83	63.18	48.38	47.97

Table 2: Accuracy on the **full dataset/graph**. Our method outperforms compared methods on CelebA-Smiling, CelebA-Gender, and PathMNIST, achieving the highest test accuracy and smallest generalization gap. Given the size of the graphs for the first two datasets ($> 162k$ images/nodes), we didn’t have time to finish assessing the training accuracy for the k NN model.

Model	CelebA-Smiling		CelebA-Gender		PathMNIST	
	Test	Train	Test	Train	Test	Train
GCN (superpixel graph) [22]	–	–	–	–	–	–
k NN	70.15	(timeout)	79.09	(timeout)	60.67	72.92
MLP	81.33	93.92	81.38	93.05	66.16	70.16
GNN (ours)	87.58	90.37	87.51	90.32	72.95	66.46

Furthermore, when comparing GNNs trained on VAE versus PCA-based embeddings (Table 3), our method maintained superior performance across all datasets. This suggests that preserving translational and data distribution-related invariances/equivariances leads to a more structured latent space, thus enabling the GNN to share geometric information among images more effectively.

Experiments were conducted with two different settings, depending on the memory complexity related to the size of the data manifold and its dimension. Specifically, for smaller graphs, i.e., MNIST, FMNIST, and FER2013 datasets, we used a server with 2x NVIDIA GeForce RTX 4090 (24GB) GPU, 128GB of RAM, and a CPU AMD Ryzen Threadripper PRO 5955WX 16-Cores. For medium-to-large ones, i.e., CIFAR10, CelebA [42], and PathMNIST [73] we experimented using a server with 2x NVIDIA RTX 6000 Ada Generation (48GB) GPU, 500GB of RAM, and a CPU AMD EPYC 7453 28-Core Processor. Both servers used Ubuntu 22.04.4 LTS as a Linux distro.

We used the original split for each one of the datasets. For each experiment, which is directly related to the number of sampled nodes, we performed 4 runs and presented the mean. It’s worth noting that, to make the comparisons fairer, especially with the SLIC-based GNN ([22]), we trained our models under a fixed computational budget of less than 100k parameters.

The model used is a 1-layer GNN with SAGEConv [33] for the generalization gap analysis presented in Figures 2a-2d and 3a-3c, and the results showed in Table 1, 2 and 3. We used PyTorch [48] and, more specifically, PyTorch Geometric (PyG) framework [26] for the models.

To obtain the best embedding representation, we use Weights & Biases (W&B) to fine-tune the VAE’s hyperparameters. We optimize the number of layers in the CNN encoder/decoder and the latent space dimension. The CNN has three convolutional layer blocks, each with 1–5 layers, ensuring encoder-decoder symmetry. The latent dimension is chosen from 32, 64, 128, 256, 364, 512, 1024. A grid search sweeps through the cartesian product of these configurations. The best parameters vary by dataset: MNIST, FMNIST and PathMNIST perform best with [3, 3, 1] convolutional blocks and latent dimensions of 128, 256, and 128, respectively. CIFAR10 requires [4, 5, 2] blocks and a 1024-dimensional latent space, and FER2013 and CelebA [42] need [3, 3, 3] blocks, 64 and 128 latent sizes, respectively. We set the KL divergence weight to balance regularization and reconstruction.

Tables 4 and 5 summarize the hyperparameters used in our experiments for all datasets. We used Adam optimizer with the dataset’s respective parameters.

We expect to release the code of our project in the near future.

Table 3: Accuracy on the **full dataset/graph**. VAE-based embeddings provided a more structured latent space, which translates to our method outperforming one that was trained on embeddings generated using PCA. Across all datasets – MNIST, FMNIST, CIFAR10, FER2013, CelebA-Smiling, CelebA-Gender, and PathMNIST – a GNN trained on the VAE embeddings achieved the highest test accuracy.

Model	MNIST		FMNIST		CIFAR10		FER2013		CelebA-Smiling		CelebA-Gender		PathMNIST	
	Test	Train	Test	Train	Test	Train	Test	Train	Test	Train	Test	Train	Test	Train
GNN (PCA)	55.10	53.36	66.23	66.14	27.25	26.82	27.40	26.94	60.72	61.99	74.01	73.52	72.24	65.20
GNN (VAE)	100.00	100.00	84.46	85.25	61.83	63.18	48.38	47.97	87.58	90.37	87.51	90.32	72.95	66.46

Table 4: VAE training hyperparameters for each dataset.

Parameter	MNIST	FMNIST	CIFAR10	FER2013	CelebA	PathMNIST
Batch size	64	64	64	64	64	64
Learning rate	0.0001	0.0001	0.0001	0.0003	0.0003	0.0001
Number of epochs	50	50	50	50	50	50
Latent size	128	256	1024	64	128	128
Num. of layers	[3, 3, 1]	[3, 3, 1]	[4, 5, 2]	[3, 3, 3]	[3, 3, 3]	[3, 3, 1]

Table 5: GNN training hyperparameters for each dataset.

Parameter	MNIST	FMNIST	CIFAR10	FER2013	CelebA	PathMNIST
Batch size	256	256	256	256	256	256
Learning rate	0.01	0.01	0.01	0.01	0.01	0.01
Kernel width	4.0	0.8	5.0	4.0	3.5	5.0
Hidden dimension	128	128	128	128	128	128
Num. of layers	1	1	1	1	1	1

B Proof of Theorem 4.2

B.1 Assumptions

First, let us state a few assumptions that will be used in the following proofs.

Assumption B.1. *The convolutional maps in $\Phi_{\mathcal{W}}$ are locally Lipschitz continuous on $\mathcal{M}$ and have norm at most 1.*

Assumption B.2. *The convolutions in all layers of $\Phi_{\mathcal{W}}$ are low-pass filters with bandwidth c , i.e., if $\mathcal{Y}$ is the output of a convolution, $\langle \mathcal{Y}, \phi_i \rangle = 0$ for $\lambda_i > c$, and $i_c = \arg \min_i (\lambda_i - c) \mathbf{1}(\lambda_i \geq c)$.*

Assumption B.3. *The nonlinear function ρ and its first-order derivative ρ' have Lipschitz constant 1 and $\rho(0) = 0$, i.e., the function is normalized Lipschitz continuous.*

B.2 Lemmas

Furthermore, we need the following lemma adapted from [69].

Lemma B.4. *Let $\mathcal{M} \subset \mathbb{R}^F$ be a manifold equipped with a Laplace-Beltrami (LB) operator $\mathcal{L}$, as defined in (2), a self-adjoint operator, whose eigenpairs are $\{\lambda_i, \phi_i\}_{i=1}^{\infty}$. Moreover, let $f, g \in L^2(\mathcal{M})$ be manifold signals over $\mathcal{M}$, and $\mathcal{P}_n$ the sampling operator used to sample manifold signals. Therefore, we have that:*

$$\|\mathcal{P}_n f\| - \|f\|_{\mathcal{M}} = \mathcal{O}\left(\sqrt[4]{\frac{\log(1/\delta)}{n}}\right). \quad (18)$$

Proof. The inner product between these signals is defined as

$$\langle f, g \rangle_{\mathcal{M}} = \int_{\mathcal{M}} f(x)g(x)d\mu(x), \quad (19)$$

where $d\mu(x)$ is the volume element of $\mathcal{M}$ w.r.t. its measure μ . Hence, one can define the norm of such a signal as

$$\|f\|_{\mathcal{M}}^2 = \langle f, f \rangle_{\mathcal{M}}. \quad (20)$$

Given that we have $\{X_1, \dots, X_N\}$ randomly sampled points from $\mathcal{M}$, by Theorem 19 in [65] we have that

$$|\langle \mathcal{P}_N f, \phi_i \rangle - \langle f, \phi_i \rangle_{\mathcal{M}}| = \mathcal{O}\left(\sqrt{\frac{\log(1/\delta)}{N}}\right). \quad (21)$$

The above implies that

$$|\|\mathcal{P}_N f\|^2 - \|f\|_{\mathcal{M}}^2| = \mathcal{O}\left(\sqrt{\frac{\log(1/\delta)}{n}}\right), \quad (22)$$

which further implies that

$$|\|\mathcal{P}_N f\| - \|f\|_{\mathcal{M}}| \approx \mathcal{O}\left(\sqrt[4]{\frac{\log(1/\delta)}{n}}\right). \quad (23)$$

□

Lemma B.5. *Suppose Assumptions B.1–B.3 hold. With probability at least $1 - \delta$, for any GNN $\Phi_{\mathcal{W}}$ as in **Setup**, we have*

$$\begin{aligned} & |\tilde{l}(\mathcal{Y}, \Phi_{\mathcal{W}}(\mathcal{X}, \mathcal{L})) - \tilde{l}(M_{\mathcal{T}}Y_n, M_{\mathcal{T}}\Phi_{\mathcal{W}}(X_n, L_n))| \\ &= \mathcal{O}\left(\frac{1}{i_c} + \sqrt[4]{\frac{\log 1/\delta}{n}}\right) \end{aligned} \quad (24)$$

where $M_{\mathcal{T}}$ is the training mask [cf. (5)].

Proof. We first write the difference between the loss function of the GNN and the MNN trained on the same set of parameters for the semi-supervised setting:

$$\begin{aligned} & \left| \tilde{l}(M_{\mathcal{T}}Y_n, M_{\mathcal{T}}\Phi_{\mathcal{W}}(X_n, L_n)) - \tilde{l}(\mathcal{Y}, \Phi_{\mathcal{W}}(\mathcal{X}, \mathcal{L})) \right| \\ &= \frac{1}{p} \left| \|\mathcal{M}_{\mathcal{T}}\Phi_{\mathcal{W}}(X_n, L_n) - M_{\mathcal{T}}Y_n\|_2 - \|\Phi_{\mathcal{W}}(\mathcal{X}, \mathcal{L}) - \mathcal{Y}\|_{\mathcal{M}} \right| \\ &= \frac{1}{p} \left| \|\mathcal{M}_{\mathcal{T}}\Phi_{\mathcal{W}}(X_n, L_n) - M_{\mathcal{T}}Y_n \right. \\ & \quad \left. + (M_{\mathcal{T}}\mathcal{P}_N\Phi_{\mathcal{W}}(\mathcal{X}, \mathcal{L}) - M_{\mathcal{T}}\mathcal{P}_N\Phi_{\mathcal{W}}(\mathcal{X}, \mathcal{L}))\|_2 \right. \\ & \quad \left. - \|\Phi_{\mathcal{W}}(\mathcal{X}, \mathcal{L}) - \mathcal{Y}\|_{\mathcal{M}} \right| \\ &\leq \frac{1}{p} \left| \|\mathcal{M}_{\mathcal{T}}\Phi_{\mathcal{W}}(X_n, L_n) - M_{\mathcal{T}}\mathcal{P}_N\Phi_{\mathcal{W}}(\mathcal{X}, \mathcal{L})\|_2 \right. \\ & \quad \left. + \|\mathcal{M}_{\mathcal{T}}\mathcal{P}_N\Phi_{\mathcal{W}}(\mathcal{X}, \mathcal{L}) - M_{\mathcal{T}}\mathcal{P}_N\mathcal{Y}\|_2 \right. \\ & \quad \left. - \|\Phi_{\mathcal{W}}(\mathcal{X}, \mathcal{L}) - \mathcal{Y}\|_{\mathcal{M}} \right|. \end{aligned} \quad (25)$$

In (25) we used the fact that $Y_n = \mathcal{P}_N\mathcal{Y}$. Now, since the training mask has unitary norm, i.e., $\|M_{\mathcal{T}}\| = 1$ we have that:

$$\begin{aligned} & \frac{1}{p} \left| \|\mathcal{M}_{\mathcal{T}}\Phi_{\mathcal{W}}(X_n, L_n) - M_{\mathcal{T}}\mathcal{P}_N\Phi_{\mathcal{W}}(\mathcal{X}, \mathcal{L})\|_2 \right. \\ & \quad \left. + \|\mathcal{M}_{\mathcal{T}}\mathcal{P}_N\Phi_{\mathcal{W}}(\mathcal{X}, \mathcal{L}) - M_{\mathcal{T}}\mathcal{P}_N\mathcal{Y}\|_2 \right. \\ & \quad \left. - \|\Phi_{\mathcal{W}}(\mathcal{X}, \mathcal{L}) - \mathcal{Y}\|_{\mathcal{M}} \right| \\ &\leq \frac{1}{p} \underbrace{\left| \|\mathcal{M}_{\mathcal{T}}\Phi_{\mathcal{W}}(X_n, L_n) - M_{\mathcal{T}}\mathcal{P}_N\Phi_{\mathcal{W}}(\mathcal{X}, \mathcal{L})\|_2 \right|}_{\textcircled{1}} \\ & \quad + \frac{1}{p} \left| \|\mathcal{P}_N\Phi_{\mathcal{W}}(\mathcal{X}, \mathcal{L}) - \mathcal{P}_N\mathcal{Y}\|_2 - \|\Phi_{\mathcal{W}}(\mathcal{X}, \mathcal{L}) - \mathcal{Y}\|_{\mathcal{M}} \right|. \end{aligned} \quad (26)$$

By lemma B.4, the second term on (26) has order $\mathcal{O}((\log(1/\delta)/N)^{1/4})$. Therefore, our proof boils down to finding an upper bound to the term ① above:

$$\begin{aligned} & \frac{1}{p} \|M_{\mathcal{T}} \Phi_{\mathcal{W}}(X_n, L_n) - M_{\mathcal{T}} \mathcal{P}_N \Phi_{\mathcal{W}}(\mathcal{X}, \mathcal{L})\|_2 \\ &= \frac{1}{p} \left[\sum_{i \in \mathcal{T}} (\Phi_{\mathcal{W}}(X_n, L_n))_i - \Phi_{\mathcal{W}}(\mathcal{X}, \mathcal{L})(x_i))^2 \right]^{1/2} \\ &\leq \frac{1}{p} \sum_{i \in \mathcal{T}} |(\Phi_{\mathcal{W}}(X_n, L_n))_i - \Phi_{\mathcal{W}}(\mathcal{X}, \mathcal{L})(x_i)| \end{aligned} \quad (27)$$

$$\leq \frac{1}{p} \cdot p \cdot |\rho((h(L_n)X_n)_i) - \rho(h(\mathcal{L})\mathcal{X}(x_i))|, \quad (28)$$

where in the first inequality (27) we used the fact that, for $v \in \mathbb{R}^F$, $\sum_i |v_i| \geq (\sum_i v_i^2)^{1/2}$, whilst in the second (28), we take the largest absolute difference between the GNN and MNN. Finally, given that the nonlinear functions ρ are normalized Lipschitz continuous, we have the following bound:

$$\begin{aligned} & \frac{1}{p} \cdot p \cdot |\rho((h(L_n)X_n)_i) - \rho(h(\mathcal{L})\mathcal{X}(x_i))| \\ &\leq |(h(L_n)X_n)_i - h(\mathcal{L})\mathcal{X}(x_i)| \\ &= |(h(L_n)\mathcal{P}_n\mathcal{X})_i - (\mathcal{P}_n h(\mathcal{L})\mathcal{X})_i| \\ &= |[h(L_n)\mathcal{P}_n\mathcal{X} - \mathcal{P}_n h(\mathcal{L})\mathcal{X}]_i| \\ &\leq \|h(L_n)\mathcal{P}_n\mathcal{X} - \mathcal{P}_n h(\mathcal{L})\mathcal{X}\|_2 \\ &\leq (C_1 + C_2) \left(\frac{\log(\frac{C_1}{\delta})}{p} \right)^{\frac{1}{d+4}} + C_3 \sqrt{\frac{\log(\frac{1}{\delta})}{p}} + \frac{C_4}{i_c}, \end{aligned} \quad (29)$$

$C_1 = C_{\mathcal{M},1} \frac{\pi^2}{6} \|\mathcal{X}\|_{\mathcal{M}}$, $C_2 = C_{\mathcal{M},2} \frac{\pi^2}{6}$, $C_3 = \frac{\pi^2}{6}$, $C_4 = \|\mathcal{X}\|_{\mathcal{M}}$, where $C_{\mathcal{M},1}$ and $C_{\mathcal{M},2}$ are constants that depend on the dimension d and the volume of the manifold.

The last step in (29) is an adaptation of the argument used in [70] to prove the bound for the difference between the graph and manifold filters (Equation (51), [70]). $\square$

Theorem B.6. *Under **Setup**, suppose the minimum of the optimization problem in (5) is achieved by $\Phi_{\mathcal{W}_G^*}$, i.e., by the GNN with weights $\mathcal{W}_G^*$, and that Assumptions B.1–B.3 hold. Let $p > q$. With probability at least $1 - \delta$,*

$$GA(\Phi_{\mathcal{W}_G^*}) = \mathcal{O}\left(\frac{1}{i_c} + \sqrt[4]{\frac{\log 1/\delta}{n}} + \frac{p-q}{pq} \tilde{l}(\mathcal{Y}, \Phi_{\mathcal{W}_G^*}(\mathcal{X}, \mathcal{L}))\right). \quad (30)$$

Proof. Let $R_{\mathcal{T}}(\mathcal{W}_G^*) = \frac{1}{p} \tilde{l}(M_{\mathcal{T}}Y_n, M_{\mathcal{T}}\Phi_{\mathcal{W}_G^*}(X_n, L_n))$ and $R_{\mathcal{V} \setminus \mathcal{T}}(\mathcal{W}_G^*) = \frac{1}{q} \tilde{l}(M_{\mathcal{V} \setminus \mathcal{T}}Y_n, M_{\mathcal{V} \setminus \mathcal{T}}\Phi_{\mathcal{W}_G^*}(X_n, L_n))$ be the training and test error, respectively. Taking the L_2 loss as our loss function, we have that

$$\begin{aligned} R_{\mathcal{T}}(\mathcal{W}_G^*) &= \frac{1}{p} \|M_{\mathcal{T}}\Phi_{\mathcal{W}_G^*}(X_n, L_n) - M_{\mathcal{T}}Y_n\|_2 \\ &= \frac{1}{p} \left[\sum_{i \in \mathcal{T}} (\Phi_{\mathcal{W}_G^*}(X_n, L_n))_i - \Phi_{\mathcal{W}_G^*}(\mathcal{X}, \mathcal{L})(x_i))^2 \right]^{1/2}, \end{aligned} \quad (31)$$

$$\begin{aligned} R_{\mathcal{V} \setminus \mathcal{T}}(\mathcal{W}_G^*) &= \frac{1}{q} \|M_{\mathcal{V} \setminus \mathcal{T}}\Phi_{\mathcal{W}_G^*}(X_n, L_n) - M_{\mathcal{V} \setminus \mathcal{T}}Y_n\|_2 \\ &= \frac{1}{q} \left[\sum_{i \in \mathcal{V} \setminus \mathcal{T}} (\Phi_{\mathcal{W}_G^*}(X_n, L_n))_i - \Phi_{\mathcal{W}_G^*}(\mathcal{X}, \mathcal{L})(x_i))^2 \right]^{1/2}. \end{aligned} \quad (32)$$

Under the transductive learning setting, the generalization gap $GA(\Phi_{\mathcal{W}_G^*}) = |R_{\mathcal{V} \setminus \mathcal{T}}(\mathcal{W}_G^*) - R_{\mathcal{T}}(\mathcal{W}_G^*)|$ is bounded as follows

$$\begin{aligned}
& GA(\Phi_{\mathcal{W}_G^*}) \\
&= \left| \frac{1}{q} \tilde{l}(M_{\mathcal{V} \setminus \mathcal{T}} Y_n, M_{\mathcal{V} \setminus \mathcal{T}} \Phi_{\mathcal{W}_G^*}(X_n, L_n)) \right. \\
&\quad \left. - \frac{1}{p} \tilde{l}(M_{\mathcal{T}} Y_n, M_{\mathcal{T}} \Phi_{\mathcal{W}_G^*}(X_n, L_n)) \right|_{(\pm) \frac{(p+q)}{pq} \tilde{l}(\mathcal{Y}, \Phi_{\mathcal{W}_G^*}(\mathcal{X}, \mathcal{L}))} \leq \\
&\quad \left| \left(\frac{1}{q} \tilde{l}(M_{\mathcal{V} \setminus \mathcal{T}} Y_n, M_{\mathcal{V} \setminus \mathcal{T}} \Phi_{\mathcal{W}_G^*}(X_n, L_n)) - \frac{1}{q} \tilde{l}(\mathcal{Y}, \Phi_{\mathcal{W}_G^*}(\mathcal{X}, \mathcal{L})) \right) \right. \\
&\quad + \left(\frac{1}{p} \tilde{l}(\mathcal{Y}, \Phi_{\mathcal{W}_G^*}(\mathcal{X}, \mathcal{L})) - \frac{1}{p} \tilde{l}(M_{\mathcal{T}} Y_n, M_{\mathcal{T}} \Phi_{\mathcal{W}_G^*}(X_n, L_n)) \right) \\
&\quad \left. + \left(\frac{(p-q)}{pq} \tilde{l}(\mathcal{Y}, \Phi_{\mathcal{W}_G^*}(\mathcal{X}, \mathcal{L})) \right) \right| \tag{33}
\end{aligned}$$

$$\begin{aligned}
&\leq \frac{1}{q} \underbrace{\left| \tilde{l}(M_{\mathcal{V} \setminus \mathcal{T}} Y_n, M_{\mathcal{V} \setminus \mathcal{T}} \Phi_{\mathcal{W}_G^*}(X_n, L_n)) - \tilde{l}(\mathcal{Y}, \Phi_{\mathcal{W}_G^*}(\mathcal{X}, \mathcal{L})) \right|}_{\textcircled{2}} \\
&\quad + \frac{1}{p} \underbrace{\left| \tilde{l}(\mathcal{Y}, \Phi_{\mathcal{W}_G^*}(\mathcal{X}, \mathcal{L})) - \tilde{l}(M_{\mathcal{T}} Y_n, M_{\mathcal{T}} \Phi_{\mathcal{W}_G^*}(X_n, L_n)) \right|}_{\textcircled{3}} \\
&\quad + \frac{(p-q)}{pq} |\tilde{l}(\mathcal{Y}, \Phi_{\mathcal{W}_G^*}(\mathcal{X}, \mathcal{L}))|. \tag{34}
\end{aligned}$$

That completes the proof since the previous lemma provides the bounds for $\textcircled{2}$ and $\textcircled{3}$. $\square$

C Proof of Theorem 4.3

Lemma B.5 can be applied one more time to the last term of Theorem 4.2 so that we can get a bound that will depend on an observable object, i.e., the loss of the GNN. Specifically, we have

Theorem C.1. *Under **Setup**, suppose the minimum of the optimization problem in (5) is achieved by $\Phi_{\mathcal{W}_G^*}$, i.e., by the GNN with weights $\mathcal{W}_G^*$, and that Assumptions B.1–B.3 hold. Let $p > q$. With probability at least $1 - \delta$,*

$$GA(\Phi_{\mathcal{W}_G^*}) = \mathcal{O} \left(\frac{p}{qi_c} + \sqrt{\frac{\log 1/\delta}{n}} + \frac{p-q}{pq} l_G^* \right). \tag{35}$$

Proof.

$$\begin{aligned}
&\frac{(p-q)}{pq} |\tilde{l}(\mathcal{Y}, \Phi_{\mathcal{W}_G^*}(\mathcal{X}, \mathcal{L}))| \stackrel{=}{=} \pm \tilde{l}(M_{\mathcal{T}} Y_n, M_{\mathcal{T}} \Phi_{\mathcal{W}_G^*}(X_n, L_n)) \\
&\frac{(p-q)}{pq} |\tilde{l}(\mathcal{Y}, \Phi_{\mathcal{W}_G^*}(\mathcal{X}, \mathcal{L})) - \tilde{l}(M_{\mathcal{T}} Y_n, M_{\mathcal{T}} \Phi_{\mathcal{W}_G^*}(X_n, L_n))| \\
&\quad + |\tilde{l}(M_{\mathcal{T}} Y_n, M_{\mathcal{T}} \Phi_{\mathcal{W}_G^*}(X_n, L_n))| = \\
&\underbrace{\frac{(p-q)}{pq} |\tilde{l}(\mathcal{Y}, \Phi_{\mathcal{W}_G^*}(\mathcal{X}, \mathcal{L})) - \tilde{l}(M_{\mathcal{T}} Y_n, M_{\mathcal{T}} \Phi_{\mathcal{W}_G^*}(X_n, L_n))|}_{\textcircled{3}, \text{ mult. by factor } \frac{(p-q)}{pq}} \\
&\quad + \frac{(p-q)}{pq} |\tilde{l}(M_{\mathcal{T}} Y_n, M_{\mathcal{T}} \Phi_{\mathcal{W}_G^*}(X_n, L_n))|. \tag{36}
\end{aligned}$$

Finally, recapping the definition for the minimum semi-supervised training loss on the graph G as

$$l_G^* = \tilde{l}(M_{\mathcal{T}}Y_n, M_{\mathcal{T}}\Phi_{\mathcal{W}_G^*}(X_n, L_n)) \quad (37)$$

with some additional algebraic manipulation of the constant factors, we achieve the bound. $\square$

D Proof of Theorem 4.4

D.1 Assumptions

We start by stating necessary assumptions.

Assumption D.1. The convolutional maps in $\Phi_{\mathcal{W}}$ are locally Lipschitz on $\mathcal{M}$ and have norm at most 1.

Assumption D.2. The nonlinear function ρ and its first-order derivative ρ' have Lipschitz constant 1. Also, $\rho(0) = 0$.

Assumption D.3. The convolutions in all layers of $\Phi_{\mathcal{W}}$ are low-pass filters with bandwidth c . I.e., if $\mathcal{Y}$ is the output of a convolution, $\langle \mathcal{Y}, \phi_i \rangle = 0$ for $\lambda_i > c$, and $i_c = \arg \min_i (\lambda_i - c) \mathbf{1}(\lambda_i \geq c)$.

Assumption D.4. The sampling operator $\mathcal{P}_n$ has unitary norm.

Assumption D.5. Let $\tilde{\mathbf{l}} \in \mathbb{R}^n$ be such that $[\tilde{\mathbf{l}}]_i = n^{-1}\tilde{l}([Y]_i, [Y']_i)$ where $\tilde{l}$ is a standard loss function with Lipschitz constant 1. The semi-supervised loss function l is defined as $l(Y, Y') = n|\mathcal{T}|^{-1}(M_{\mathcal{T}}\tilde{\mathbf{l}})^T \mathbf{1}$ where $M_{\mathcal{T}} \in \{0, 1\}^{|\mathcal{T}| \times n}$ is the training mask. Since $\sigma_{\max}(M_{\mathcal{T}}) = 1$, l has Lipschitz constant $n/|\mathcal{T}|$, which is equal to ν^{-1} when $|\mathcal{T}| = \nu n$.

D.1.1 Lemmas

We will also need the following lemmas adapted from [16].

Lemma D.6. Let $\Phi_{\mathcal{W}}(\mathcal{X}, \mathcal{L})$ be an MNN with $F_{\ell} = F$ for $1 \leq \ell \leq \mathcal{L} - 1$ and $F_{\mathcal{L}} = 1$. Let $\Phi(X_n, L_n)$ be a GNN with same weights $\mathcal{W}$ on a geometric graph G_n sampled uniformly from $\mathcal{M}$ as in (1). Under Assumptions D.1-D.4, with probability $1 - \delta$ it holds that

$$\begin{aligned} & \|\mathcal{P}_n \nabla_{\mathcal{W}} \Phi_{\mathcal{W}}(\mathcal{X}, \mathcal{L}) - \nabla_{\mathcal{W}} \Phi_{\mathcal{W}}(X_n, L_n)\| \\ & \leq 2\sqrt{(\mathcal{L} - 1)KF^2 + KF} \mathcal{L}^3 F^{3\mathcal{L}-3} \left(C'_1 \varepsilon + C'_2 \sqrt{\frac{\log 1/\delta}{n}} \right) \end{aligned} \quad (38)$$

$$\leq 2\sqrt{2(\mathcal{L} - 1)K} \mathcal{L}^3 F^{3\mathcal{L}-2} \left(C'_1 \varepsilon + C'_2 \sqrt{\frac{\log 1/\delta}{n}} \right). \quad (39)$$

Proof. We will first show that the gradient with respect to any arbitrary element $[W_{\ell k}]_{fg} \in \mathbb{R}$ of $\mathcal{W}$ can be uniformly bounded. Note that the maximum is attained if $\ell = \ell^\dagger = 1$. Without loss of generality, assuming $\ell^\dagger > \ell - 1$ and $\omega = [W_{\ell^\dagger k}]_{fg} \in \mathbb{R}$, we can begin by using the output of the MNN to write

$$\begin{aligned} & \|\mathcal{P}_n \nabla_{\omega} \Phi(\mathcal{X}, \mathcal{L}) - \nabla_{\omega} \Phi(X_n, L_n)\| \\ & \leq \|\nabla_{\omega} \mathcal{P}_n \Phi(\mathcal{X}, \mathcal{L}) - \nabla_{\omega} \Phi(X_n, L_n)\| \\ & = \|\nabla_{\omega} [\mathcal{P}_n \mathcal{X}_{\mathcal{L}}]_f - \nabla_{\omega} [X_n]_{fg}\| \\ & = \left\| \nabla_{\omega} \rho \left(\sum_{g=1}^{F_{\mathcal{L}-1}} \sum_{k=0}^{K-1} \mathcal{P}_n e^{-k\mathcal{L}} [\mathcal{X}_{\mathcal{L}-1}]_g [W_{\mathcal{L}k}]_{fg} \right) \right. \\ & \quad \left. - \nabla_{\omega} \rho \left(\sum_{g=1}^{F_{\mathcal{L}-1}} \sum_{k=0}^{K-1} L_n^k [X_n]_{g-1} [W_{\mathcal{L}k}]_{fg} \right) \right\| \end{aligned} \quad (40)$$

where we have dropped the subscript $\mathcal{W}$ from Φ for simplicity.

Applying the chain rule and using the triangle inequality, we get

$$\begin{aligned}
& \|\nabla_\omega[\mathcal{P}_n \mathcal{X}_{\mathcal{L}}]_f - \nabla_\omega[X_{n\mathcal{L}}]_f\| \\
& \leq \left\| \left(\nabla \rho \left(\sum_{g=1}^{F_{\mathcal{L}-1}} \sum_{k=0}^{K-1} \mathcal{P}_n e^{-k\mathcal{L}} [\mathcal{X}_{\mathcal{L}-1}]_g [W_{\mathcal{L}k}]_{fg} \right) \right. \right. \\
& \quad \left. \left. - \nabla \rho \left(\sum_{g=1}^{F_{\mathcal{L}-1}} \sum_{k=0}^{K-1} L_n^k [X_{n\mathcal{L}-1}]_g [W_{\mathcal{L}k}]_{fg} \right) \right) \right. \\
& \quad \left. \times \mathcal{P}_n \nabla_\omega \left(\sum_{g=1}^{F_{\mathcal{L}-1}} \sum_{k=0}^{K-1} e^{-k\mathcal{L}} [\mathcal{X}_{\mathcal{L}-1}]_g [W_{\mathcal{L}k}]_{fg} \right) \right\| \\
& + \left\| \nabla \rho \left(\sum_{g=1}^{F_{\mathcal{L}-1}} \sum_{k=0}^{K-1} L_n^k [X_{n\mathcal{L}-1}]_g [W_{\mathcal{L}k}]_{fg} \right) \right. \\
& \quad \times \left(\nabla_\omega \sum_{g=1}^{F_{\mathcal{L}-1}} \sum_{k=0}^{K-1} \mathcal{P}_n e^{-k\mathcal{L}} [\mathcal{X}_{\mathcal{L}-1}]_g [W_{\mathcal{L}k}]_{fg} \right. \\
& \quad \left. \left. - \nabla_\omega \sum_{g=1}^{F_{\mathcal{L}-1}} \sum_{k=0}^{K-1} L_n^k [X_{n\mathcal{L}-1}]_g [W_{\mathcal{L}k}]_{fg} \right) \right\|. \tag{41}
\end{aligned}$$

Next, we use Cauchy-Schwarz inequality, Assumptions D.2 and D.4, and [16][Lemma 2, adapted to MNNs] to bound the terms corresponding to the gradient of the nonlinearity ρ and the norm of the MNN respectively. Explicitly,

$$\begin{aligned}
& \|\nabla_\omega[\mathcal{P}_n \mathcal{X}_{\mathcal{L}}]_f - \nabla_\omega[X_{n\mathcal{L}}]_f\| \\
& \leq \left\| \sum_{g=1}^{F_{\mathcal{L}-1}} \sum_{k=0}^{K-1} \mathcal{P}_n e^{-k\mathcal{L}} [\mathcal{X}_{\mathcal{L}-1}]_g [W_{\mathcal{L}k}]_{fg} \right. \\
& \quad \left. - \sum_{g=1}^{F_{\mathcal{L}-1}} \sum_{k=0}^{K-1} L_n^k [X_{n\mathcal{L}-1}]_g [W_{\mathcal{L}k}]_{fg} \right\| F^{\mathcal{L}-1} \|\mathcal{X}\| \\
& + \left\| \sum_{g=1}^{F_{\mathcal{L}-1}} \nabla_\omega \sum_{k=0}^{K-1} \mathcal{P}_n \left(e^{-k\mathcal{L}} [\mathcal{X}_{\mathcal{L}-1}]_g [W_{\mathcal{L}k}]_{fg} \right. \right. \\
& \quad \left. \left. - L_n^k [X_{n\mathcal{L}-1}]_g [W_{\mathcal{L}k}]_{fg} \right) \right\| \tag{42}
\end{aligned}$$

Applying the triangle inequality to the second term, we get

$$\begin{aligned}
& \|\nabla_\omega[\mathcal{P}_n\mathcal{X}_{\mathcal{L}}]_f - \nabla_\omega[X_{n,\mathcal{L}}]_f\| \\
& \leq \left\| \sum_{g=1}^{F_{\mathcal{L}-1}} \sum_{k=0}^{K-1} \mathcal{P}_n e^{-k\mathcal{L}} [\mathcal{X}_{\mathcal{L}-1}]_g [W_{\mathcal{L}k}]_{fg} \right. \\
& \quad \left. - \sum_{g=1}^{F_{\mathcal{L}-1}} \sum_{k=0}^{K-1} L_n^k [X_{n,\mathcal{L}-1}]_g [W_{\mathcal{L}k}]_{fg} \right\| F^{\mathcal{L}-1} \|\mathcal{X}\| \\
& + \left\| \sum_{g=1}^{F_{\mathcal{L}-1}} \nabla_\omega \sum_{k=0}^{K-1} \left(\mathcal{P}_n e^{-k\mathcal{L}} [W_{\mathcal{L}k}]_{fg} \right. \right. \\
& \quad \left. \left. - L_n^k \mathcal{P}_n [W_{\mathcal{L}k}]_{fg} \right) [\mathcal{X}_{\mathcal{L}-1}]_g \right\| \\
& + \sum_{g=1}^{F_{\mathcal{L}-1}} \left\| \nabla_\omega \sum_{k=0}^{K-1} L_n^k \left([\mathcal{P}_n \mathcal{X}_{\mathcal{L}-1}]_g - [X_{n,\mathcal{L}-1}]_g \right) [W_{\mathcal{L}k}]_{fg} \right\|. \tag{43}
\end{aligned}$$

Now note that as we consider the case in which $\ell_{\dagger} < \mathcal{L} - 1$, using the Cauchy-Schwarz inequality we can use the same bound for the first and second terms on the right hand side of (43). Also note that, by Assumption D.1, the filters are non-expansive, which allows us to write

$$\begin{aligned}
& \|\nabla_\omega[\mathcal{P}_n\mathcal{X}_{\mathcal{L}}]_f - \nabla_\omega[X_{n,\mathcal{L}}]_f\| \\
& \leq \left\| \sum_{g=1}^{F_{\mathcal{L}-1}} \sum_{k=0}^{K-1} \mathcal{P}_n e^{-k\mathcal{L}} [\mathcal{X}_{\mathcal{L}-1}]_g [W_{\mathcal{L}k}]_{fg} \right. \\
& \quad \left. - \sum_{g=1}^{F_{\mathcal{L}-1}} \sum_{k=0}^{K-1} L_n^k [X_{n,\mathcal{L}-1}]_g [W_{\mathcal{L}k}]_{fg} \right\| F^{\mathcal{L}-1} \|\mathcal{X}\| \\
& + \left\| \sum_{g=1}^{F_{\mathcal{L}-1}} \sum_{k=0}^{K-1} \mathcal{P}_n e^{-k\mathcal{L}} [W_{\mathcal{L}k}]_{fg} - L_n^k \mathcal{P}_n [W_{\mathcal{L}k}]_{fg} \right\| F^{\mathcal{L}-1} \|\mathcal{X}\| \\
& + \sum_{g=1}^{F_{\mathcal{L}-1}} \left\| \nabla_\omega \left([\mathcal{P}_n \mathcal{X}_{\mathcal{L}-1}]_g - [X_{n,\mathcal{L}-1}]_g \right) \right\|. \tag{44}
\end{aligned}$$

The only term that remains to bound has the exact same bound derived in (40), but on the previous layer $\mathcal{L} - 2$. Hence, by applying the same steps $\mathcal{L} - 2$ times, we can obtain a bound for any element ω of tensor $\mathcal{H}$.

$$\begin{aligned}
& \|\nabla_\omega[\mathcal{P}_n\mathcal{X}_{\mathcal{L}}]_f - \nabla_\omega[X_{n,\mathcal{L}}]_f\| \\
& \leq \mathcal{L} F^{\mathcal{L}-2} \left\| \sum_{g=1}^{F_{\mathcal{L}-1}} \sum_{k=0}^{K-1} \mathcal{P}_n e^{-k\mathcal{L}} [\mathcal{X}_{\mathcal{L}-1}]_g [W_{\mathcal{L}k}]_{fg} \right. \\
& \quad \left. - \sum_{g=1}^{F_{\mathcal{L}-1}} \sum_{k=0}^{K-1} L_n^k [X_{n,\mathcal{L}-1}]_g [W_{\mathcal{L}k}]_{fg} \right\| F^{\mathcal{L}-1} \|\mathcal{X}\| \\
& + \mathcal{L} F^{\mathcal{L}-2} \left\| \sum_{g=1}^{F_{\mathcal{L}-1}} \sum_{k=0}^{K-1} \mathcal{P}_n e^{-k\mathcal{L}} [W_{\mathcal{L}k}]_{fg} \right. \\
& \quad \left. - L_n^k \mathcal{P}_n [W_{\mathcal{L}k}]_{fg} \right\| F^{\mathcal{L}-1} \|\mathcal{X}\| \\
& + \sum_{g=1}^{F_{\mathcal{L}-1}} \left\| \nabla_\omega \left([\mathcal{P}_n \mathcal{X}_1]_g - [X_{n1}]_g \right) \right\|. \tag{45}
\end{aligned}$$

Note that the two first terms on the right hand side can be upper bounded by Prop. 3.1. For the third term, the derivative of a convolutional filter at coefficient $k^\dagger = i$ is itself a convolutional filter with coefficients $[w_i]_{fg}$. The values of $[w_i]_{fg}$ are 1 if $j = i$ and 0 otherwise. Additionally, this new filter also verifies Assumption D.1, as $\mathcal{X}$ is bandlimited. Denote this filter Φ_w . Considering that $\ell^\dagger = 1$, and using [70][Prop. 2], [65][Thm. 19], together with the fact that $\mathcal{X}$ is bandlimited and the triangle inequality, with probability $1 - \delta$ we have

$$\begin{aligned} & \left\| \Phi_w(X_n, L_n) - \mathcal{P}_n \Phi_w(\mathcal{X}, \mathcal{L}) \right\| \\ & \leq \|\lambda_c - \lambda_{cn}\| \|\mathcal{X}\| + \|X_n - \mathcal{P}_n \mathcal{X}\| \end{aligned} \quad (46)$$

$$\leq \sqrt{F} C_{\mathcal{M},1} \lambda_c \varepsilon + \sqrt{F} C_3 \sqrt{\frac{\log 1/\delta}{n}} \quad (47)$$

where we have assumed each feature in $\mathcal{X}$ has unit norm at most. Now, substituting the third term in (45) for (46), and using Prop. 3.1 for the first two terms, with probability $1 - \delta$, we have

$$\begin{aligned} & \|\nabla_\omega[\mathcal{P}_n \mathcal{X}]_f - \nabla_\omega[X_n]_f\| \\ & \leq 2\mathcal{L}^3 F^{3\mathcal{L}-3} \left(C_1 \varepsilon + C_2 \sqrt{\frac{\log 1/\delta}{n}} \right) \\ & \quad + F\sqrt{F} C_{\mathcal{M},1} \lambda_c \varepsilon + F\sqrt{F} C_3 \sqrt{\frac{\log 1/\delta}{n}} \end{aligned} \quad (48)$$

To achieve the final result, note that the set $\mathcal{W}$ has $(\mathcal{L} - 1)KF^2 + KF$ elements, and each element is upper bounded by (48). $\square$

Lemma D.7. *Let $\Phi_{\mathcal{W}}(\mathcal{X}, \mathcal{L})$ be an MNN with $F_\ell = F$ for $0 \leq \ell \leq \mathcal{L} - 1$ and $F_{\mathcal{L}} = 1$, and. Let $\Phi_{\mathcal{W}}(X_n, L_n)$ be a GNN with same weights $\mathcal{W}$ on a geometric graph G_n sampled uniformly from $\mathcal{M}$ as in (1). Under Assumptions D.1–D.5, with probability $1 - \delta$ it holds that*

$$\begin{aligned} & \|\nabla_{\mathcal{W}} l(\mathcal{Y}, \Phi_{\mathcal{W}}(\mathcal{X}, \mathcal{L})) - \nabla_{\mathcal{W}} l(Y_n, \Phi(X_n, L_n))\| \\ & \leq 2\nu^{-1} \sqrt{(\mathcal{L} - 1)KF^2 + KF} \mathcal{L}^3 F^{3\mathcal{L}-3} \left(C_1'' \varepsilon \right. \\ & \quad \left. + C_2'' \sqrt{\frac{\log 1/\delta}{n}} \right) \end{aligned} \quad (49)$$

$$\leq 2\nu^{-1} \sqrt{2(\mathcal{L} - 1)K} \mathcal{L}^3 F^{3\mathcal{L}-2} \left(C_1'' \varepsilon + C_2'' \sqrt{\frac{\log 1/\delta}{n}} \right). \quad (50)$$

Proof. In order to analyze the norm of the gradient with respect to the tensor $\mathcal{H}$, we start by taking the derivative with respect to a single element of the tensor, ω , as in the proof of the previous lemma. Also as before, we drop subscript $\mathcal{W}$ in Φ . Using the chain rule to compute the gradient of the loss function l , we get

$$\begin{aligned} & \|\nabla_\omega(l(\mathcal{P}_n \mathcal{Y}, \mathcal{P}_n \Phi(\mathcal{X}, \mathcal{L})) - l(Y_n, \Phi(X_n, L_n)))\| \\ & = \|\nabla l(\mathcal{P}_n \mathcal{Y}, \mathcal{P}_n \Phi(\mathcal{X}, \mathcal{L})) \nabla_\omega \mathcal{P}_n \Phi(\mathcal{X}, \mathcal{L}) \\ & \quad - \nabla l(Y_n, \Phi(X_n, L_n)) \nabla_\omega \Phi(X_n, L_n)\| \end{aligned} \quad (51)$$

and by the Cauchy-Schwarz and the triangle inequalities, it holds

$$\begin{aligned} & \|\nabla_\omega(l(\mathcal{P}_n \mathcal{Y}, \mathcal{P}_n \Phi(\mathcal{X}, \mathcal{L})) - l(Y_n, \Phi(X_n, L_n)))\| \\ & \leq \|\nabla l(\mathcal{P}_n \mathcal{Y}, \mathcal{P}_n \Phi(\mathcal{X}, \mathcal{L}))\| \|\nabla_\omega \mathcal{P}_n \Phi(\mathcal{X}, \mathcal{L})\| \\ & \quad + \|\nabla l(Y_n, \Phi(X_n, L_n))\| \|\nabla_\omega \Phi(X_n, L_n)\| \end{aligned} \quad (52)$$

By the triangle inequality and Assumption D.5, it follows

$$\begin{aligned}
& \|\nabla_\omega(l(\mathcal{P}_n\mathcal{Y}, \mathcal{P}_n\Phi(\mathcal{X}, \mathcal{L})) - (Y_n, \Phi(X_n, L_n)))\| \\
& \leq \|\nabla l(\mathcal{P}_n\mathcal{Y}, \mathcal{P}_n\Phi(\mathcal{X}, \mathcal{L})) - \nabla l(\mathcal{P}_n\mathcal{Y}, \Phi(X_n, L_n))\| \\
& \quad \times \|\nabla_\omega \mathcal{P}_n\Phi(\mathcal{X}, \mathcal{L})\| \|\nabla l(Y_n, \Phi(X_n, L_n)) - \nabla l(\mathcal{P}_nY, \Phi(X_n, L_n))\| \\
& \quad \times \|\nabla_\omega \mathcal{P}_n\Phi(\mathcal{X}, \mathcal{L})\| + \|\nabla_\omega(\mathcal{P}_n\Phi(\mathcal{X}, \mathcal{L}) - \Phi(X_n, L_n))\|
\end{aligned} \tag{53}$$

$$\begin{aligned}
& \leq \nu^{-1} \left(\|Y_n - \mathcal{P}_n\mathcal{Y}\| \right. \\
& \quad \left. + \|\Phi(X_n, L_n) - \mathcal{P}_n\Phi(\mathcal{X}, \mathcal{L})\| \right) \|\nabla_\omega \mathcal{P}_n\Phi(\mathcal{X}, \mathcal{L})\| \\
& \quad + \|\nabla_\omega(\mathcal{P}_n\Phi(\mathcal{X}, \mathcal{L}) - \Phi(X_n, L_n))\|.
\end{aligned} \tag{54}$$

Next, we can use [16][Lemma 2, adapted to MNNs], Prop. 3.1, Lemma D.6, and [65][Thm. 19] to obtain

$$\begin{aligned}
& \|\nabla_\omega(l(\mathcal{P}_n\mathcal{Y}, \mathcal{P}_n\Phi(\mathcal{X}, \mathcal{L})) - l(Y_n, \Phi(X_n, L_n)))\| \\
& \leq \nu^{-1} \left(C_5 \sqrt{\frac{\log 1/\delta}{n}} \right. \\
& \quad \left. + \mathcal{L}F^{\mathcal{L}-2} \left(C_1\varepsilon + C_2 \sqrt{\frac{\log 1/\delta}{n}} \right) \right) F^{\mathcal{L}-1} \sqrt{F} \\
& \quad + 2\nu^{-1} \mathcal{L}^3 F^{3\mathcal{L}-3} \left(C'_1\varepsilon + C'_2 \sqrt{\frac{\log 1/\delta}{n}} \right)
\end{aligned} \tag{55}$$

where we also assume $\|\mathcal{X}\| \leq \sqrt{F}$.

Finally, when $\tilde{l}$ is the 2-norm we can use [65][Thm. 19] to show:

$$\begin{aligned}
& \|\nabla_\omega(l(\mathcal{Y}, \Phi(\mathcal{X}, \mathcal{L})) - l(Y_n, \Phi(X_n, L_n)))\| \\
& \leq \|\nabla_\omega(l(\mathcal{Y}, \Phi(\mathcal{X}, \mathcal{L})) - l(\mathcal{P}_n\mathcal{Y}, \mathcal{P}_n\Phi(\mathcal{X}, \mathcal{L})))\| \\
& \quad + \|\nabla_\omega(l(\mathcal{P}_n\mathcal{Y}, \mathcal{P}_n\Phi(\mathcal{X}, \mathcal{L})) - l(Y_n, \Phi(X_n, L_n)))\|
\end{aligned} \tag{56}$$

$$\begin{aligned}
& \leq \nu^{-1} \left(\tilde{C}_5 \sqrt{\frac{\log 1/\delta}{n}} \right. \\
& \quad \left. + \mathcal{L}F^{\mathcal{L}-2} \left(C_1\varepsilon + \tilde{C}_2 \sqrt{\frac{\log 1/\delta}{n}} \right) \right) F^{\mathcal{L}-1} \sqrt{F} \\
& \quad + 2\nu^{-1} \mathcal{L}^3 F^{3\mathcal{L}-3} \left(C'_1\varepsilon + \tilde{C}'_2 \sqrt{\frac{\log 1/\delta}{n}} \right).
\end{aligned} \tag{57}$$

Noting that tensor $\mathcal{W}$ has $(\mathcal{L} - 1)KF^2 + KF$ elements, and that each individual term can be bounded by (55), we arrive at the desired result. $\square$

Consider the ERM problem in (5) and let $\Phi_{\mathcal{W}}(\mathcal{X}, \mathcal{L})$ be an $\mathcal{L}$ -layer MNN with $F_\ell = F$ for $0 \leq \ell \leq L - 1$ and $F_{\mathcal{L}} = 1$. Let $\Phi(X_n, L_n)$ be a GNN with same weights $\mathcal{W}$ on a geometric graph G_n sampled uniformly from $\mathcal{M}$ as in (1). Under Assumptions D.1–D.5, it holds

$$\begin{aligned}
& \mathbb{E}[\|\nabla_{\mathcal{W}}l(\mathcal{Y}, \Phi_{\mathcal{W}}(\mathcal{X}, \mathcal{L})) - \nabla_{\mathcal{W}}l(Y_n, \Phi_{\mathcal{W}}(X_n, L_n))\|] \\
& = \mathcal{O}\left(\gamma \left(\varepsilon + \sqrt{\frac{\log n}{n}}\right)\right)
\end{aligned} \tag{58}$$

where γ is a constant that depends on the number of layers L , features F , and filter taps K of the GNN.

Proof. To start, consider the event A_n such that

$$\begin{aligned} & \|\nabla_{\mathcal{W}} l(\mathcal{P}_n \mathcal{Y}, \mathcal{P}_n \Phi(\mathcal{X}, \mathcal{L})) - \nabla_{\mathcal{W}} l(Y_n, \Phi(X_n, L_n))\| \\ & \leq 2\sqrt{2(\mathcal{L}-1)K} \mathcal{L}^3 F^{3\mathcal{L}-2} \left(C_1'' \varepsilon + C_2'' \sqrt{\frac{\log 1/\delta}{n}} \right) \end{aligned} \quad (59)$$

where we have dropped the subscript $\mathcal{W}$ where it is clear from context. Taking the disjoint events A_n and A_n^c , and denoting the indicator function $\mathbf{1}(\cdot)$, we split the expectation as

$$\begin{aligned} & \mathbb{E}[\|\nabla_{\mathcal{W}} l(\mathcal{Y}, \Phi(\mathcal{X}, \mathcal{L})) - \nabla_{\mathcal{W}} l(Y_n, \Phi(X_n, L_n))\|] \\ & = \mathbb{E}[\|\nabla_{\mathcal{W}} l(\mathcal{Y}, \Phi(\mathcal{X}, \mathcal{L})) - \nabla_{\mathcal{W}} l(Y_n, \Phi(X_n, L_n))\| \mathbf{1}(A_n)] \\ & \quad + \mathbb{E}[\|\nabla_{\mathcal{W}} l(\mathcal{Y}, \Phi(\mathcal{X}, \mathcal{L})) - \nabla_{\mathcal{W}} l(Y_n, \Phi(X_n, L_n))\| \mathbf{1}(A_n^c)] \end{aligned} \quad (60)$$

We can then bound the term corresponding to A_n^c using the chain rule, the Cauchy-Schwarz inequality, Assumption D.5, and [16][Lemma 2, adapted to MNNs] as follows

$$\begin{aligned} & \|\nabla_{\mathcal{W}} l(\mathcal{Y}, \Phi(\mathcal{X}, \mathcal{L})) - \nabla_{\mathcal{W}} l(Y_n, \Phi(X_n, L_n))\| \\ & \leq \|\nabla_{\mathcal{W}} l(\mathcal{Y}, \Phi(\mathcal{X}, \mathcal{L}))\| + \|\nabla_{\mathcal{W}} l(Y_n, \Phi(X_n, L_n))\| \end{aligned} \quad (61)$$

$$\begin{aligned} & \leq \|\nabla l(\mathcal{Y}, \Phi(\mathcal{X}, \mathcal{L}))\| \|\nabla_{\mathcal{W}} \Phi(\mathcal{X}, \mathcal{L})\| \\ & \quad + \|\nabla l(Y_n, \Phi(X_n, L_n))\| \|\nabla_{\mathcal{W}} \Phi(X_n, L_n)\| \end{aligned} \quad (62)$$

$$\leq \|\nabla_{\mathcal{W}} \Phi(\mathcal{X}, \mathcal{L})\| + \|\nabla_{\mathcal{W}} \Phi(X_n, L_n)\| \quad (63)$$

$$\leq 2F^{\mathcal{L}} \sqrt{(\mathcal{L}-1)KF + K}. \quad (64)$$

Going back to (60), we can substitute the bound obtained in (64), take $P(A_n) = 1 - \delta$, and use Lemma D.7 to get

$$\begin{aligned} & \mathbb{E}[\|\nabla_{\mathcal{W}} l(\mathcal{Y}, \Phi(\mathcal{X}, \mathcal{L})) - \nabla_{\mathcal{W}} l(Y_n, \Phi(X_n, L_n))\|] \\ & \leq \delta 2F^{\mathcal{L}} \sqrt{(\mathcal{L}-1)KF + K} \\ & \quad + (1 - \delta) 2\nu^{-1} \sqrt{2(\mathcal{L}-1)K} \mathcal{L}^3 F^{3\mathcal{L}-2} \left(C_1'' \varepsilon \right. \\ & \quad \left. + C_2'' \sqrt{\frac{\log 1/\delta}{n}} \right). \end{aligned} \quad (65)$$

Setting $\delta = \frac{1}{\sqrt{n}}$ completes the proof. $\square$

Assumption D.8. The MNN $\Phi_{\mathcal{W}}(\mathcal{X}, \mathcal{L})$ is α -Lipschitz, and its gradient $\nabla_{\mathcal{W}} \Phi_{\mathcal{W}}(\mathcal{X}, \mathcal{L})$ is β -Lipschitz, with respect to the parameters $\mathcal{W}$.

Lemma D.9. Consider the ERM problem in (5) and let $\Phi_{\mathcal{W}}(\mathcal{X}, \mathcal{L})$ be an $\mathcal{L}$ -layer MNN with $F_{\ell} = F$ for $0 \leq \ell \leq L-1$ and $F_{\mathcal{L}} = 1$. Fix $\epsilon > 0$ and step size $\eta < \theta^{-1}$, with $\theta = \alpha + \beta F \sqrt{2K(\mathcal{L}-1)}$. Let $\Phi(X_n, L_n)$ be a GNN with same weights $\mathcal{W}$ on a geometric graph G_n sampled uniformly from $\mathcal{M}$ as in (1). Consider the iterates generated by (15). Under Assumptions D.1–D.8, if at step k of epoch e the number of nodes $n(e)$ verifies

$$\begin{aligned} & \mathbb{E}[\|\nabla_{\mathcal{W}} l(\mathcal{Y}, \Phi_{\mathcal{W}_k}(\mathcal{X}, \mathcal{L})) - \nabla_{\mathcal{W}} l(Y_{n(e)}, \Phi_{\mathcal{W}_k}(X_{n(e)}, L_{n(e)}))\|] \\ & \leq \|\nabla_{\mathcal{W}} l(\mathcal{Y}, \Phi_{\mathcal{W}_k}(\mathcal{X}, \mathcal{L}))\| \end{aligned} \quad (66)$$

then the iterate generated by graph learning step (15) satisfies

$$\mathbb{E}[l(\mathcal{Y}, \Phi_{\mathcal{W}_{k+1}}(\mathcal{X}, \mathcal{L}))] \leq l(\mathcal{Y}, \Phi_{\mathcal{W}_k}(\mathcal{X}, \mathcal{L})). \quad (67)$$

Proof. To start, we do as in [10], i.e., we define a continuous function $g(\epsilon)$ that at $\epsilon = 1$ takes the value of the loss function on $\mathcal{M}$ at iteration $k+1$, and at $\epsilon = 0$, the value at iteration k . Explicitly,

$$g(\epsilon) = l(\mathcal{Y}, \Phi_{\mathcal{W}_k - \epsilon \eta_k \nabla_{\mathcal{W}} l(Y_n, \Phi_{\mathcal{W}_k}(X_n, L_n))}(\mathcal{X}, \mathcal{L})). \quad (68)$$

Function $g(\epsilon)$ is evaluated on the manifold data $\mathcal{Y}, \mathcal{X}, \mathcal{L}$, but the steps are controlled by the graph data Y_n, X_n, L_n . Applying the chain rule, the derivative of $g(\epsilon)$ with respect to ϵ can be written as

$$\begin{aligned} \frac{\partial g(\epsilon)}{\partial \epsilon} & = -\eta_k \nabla_{\mathcal{W}} l(Y_n, \Phi_{\mathcal{W}_k}(X_n, L_n)) \\ & \quad \times \nabla_{\mathcal{W}} l(\mathcal{Y}, \Phi_{\mathcal{W}_k - \epsilon \eta_k \nabla_{\mathcal{W}} l(Y_n, \Phi_{\mathcal{W}_k}(X_n, L_n))}(\mathcal{X}, \mathcal{L})). \end{aligned} \quad (69)$$

Between iterations $k + 1$ and k , the difference in the loss function l can be written as the difference between $g(1)$ and $g(0)$,

$$g(1) - g(0) = l(\mathcal{Y}, \Phi_{\mathcal{W}_{k+1}}(\mathcal{X}, \mathcal{L})) - l(\mathcal{Y}, \Phi_{\mathcal{W}_k}(\mathcal{X}, \mathcal{L})). \quad (70)$$

Integrating the derivative of $g(\epsilon)$ in $[0, 1]$, we get

$$\begin{aligned} l(\mathcal{Y}, \Phi_{\mathcal{W}_{k+1}}(\mathcal{X}, \mathcal{L})) - l(\mathcal{Y}, \Phi_{\mathcal{W}_k}(\mathcal{X}, \mathcal{L})) &= g(1) - g(0) \\ &= \int_0^1 \frac{\partial g(\epsilon)}{\partial \epsilon} d\epsilon \\ &= - \int_0^1 \eta_k \nabla_{\mathcal{W}} l(Y_n, \Phi_{\mathcal{W}_k}(X_n, L_n)) \\ &\quad \times \nabla_{\mathcal{W}} l(\mathcal{Y}, \Phi_{\mathcal{W}_k - \epsilon \eta_k \nabla_{\mathcal{W}} l(Y_n, \Phi_{\mathcal{W}_k}(X_n, L_n))}(\mathcal{X}, \mathcal{L})) d\epsilon. \end{aligned} \quad (71)$$

Now note that the last term of the integral does not depend on ϵ . Thus, we can proceed by adding and subtracting $\nabla_{\mathcal{H}} l(Y, \Phi(\mathcal{H}_k, \mathcal{L}, X))$ inside the integral to get

$$\begin{aligned} l(\mathcal{Y}, \Phi_{\mathcal{W}_{k+1}}(\mathcal{X}, \mathcal{L})) - l(Y, \Phi(X; \mathcal{H}_k, \mathcal{L})) &= -\eta_k \nabla_{\mathcal{W}} l(Y_n, \Phi_{\mathcal{W}_k}(X_n, L_n)) \\ &\quad \times \int_0^1 \nabla l(\mathcal{Y}, \Phi_{\mathcal{W}_k - \epsilon \eta_k \nabla l(Y_n, \Phi_{\mathcal{W}_k}(X_n, L_n))}(\mathcal{X}, \mathcal{L})) \\ &\quad + \nabla_{\mathcal{W}} l(\mathcal{Y}, \Phi_{\mathcal{W}_k}(\mathcal{X}, \mathcal{L})) - \nabla_{\mathcal{W}} l(\mathcal{Y}, \Phi_{\mathcal{W}_k}(\mathcal{X}, \mathcal{L})) d\epsilon \\ &= -\eta_k \nabla_{\mathcal{W}} l(Y_n, \Phi_{\mathcal{W}_k}(X_n, L_n)) \nabla_{\mathcal{W}} l(\mathcal{Y}, \Phi_{\mathcal{W}_k}(\mathcal{X}, \mathcal{L})) \\ &\quad - \eta_k \nabla_{\mathcal{W}} l(Y_n, \Phi_{\mathcal{W}_k}(X_n, L_n)) \\ &\quad \times \int_0^1 \nabla_{\mathcal{W}} l(\mathcal{Y}, \Phi_{\mathcal{W}_k - \epsilon \eta_k \nabla l(Y_n, \Phi_{\mathcal{W}_k}(X_n, L_n))}(\mathcal{X}, \mathcal{L})) \\ &\quad - \nabla l(\mathcal{Y}, \Phi_{\mathcal{W}_k}(\mathcal{X}, \mathcal{L})) d\epsilon. \end{aligned} \quad (72)$$

Next, we can apply the Cauchy-Schwarz inequality to the last term of (72) and take the norm of the integral (which is smaller than the integral of the norm), to obtain

$$\begin{aligned} l(\mathcal{Y}, \Phi_{\mathcal{W}_{k+1}}(\mathcal{X}, \mathcal{L})) - l(\mathcal{Y}, \Phi_{\mathcal{W}_k}(\mathcal{X}, \mathcal{L})) &\leq -\eta_k \nabla_{\mathcal{W}} l(Y_n, \Phi_{\mathcal{W}_k}(X_n, L_n)) \nabla_{\mathcal{W}} l(\mathcal{Y}, \Phi_{\mathcal{W}_k}(\mathcal{X}, \mathcal{L})) \\ &\quad + \eta_k \|\nabla_{\mathcal{W}} l(Y_n, \Phi_{\mathcal{W}_k}(X_n, L_n))\| \\ &\quad \times \int_0^1 \|\nabla_{\mathcal{W}} l(\mathcal{Y}, \Phi_{\mathcal{W}_k}(\mathcal{X}, \mathcal{L})) \\ &\quad - \nabla l(\mathcal{Y}, \Phi_{\mathcal{W}_k - \epsilon \eta_k \nabla l(Y_n, \Phi_{\mathcal{W}_k}(X_n, L_n))}(\mathcal{X}, \mathcal{L}))\| d\epsilon. \end{aligned} \quad (73)$$

By [16][Lemma 6, adapted to MNNs], we use θ to write

$$\begin{aligned} l(\mathcal{Y}, \Phi_{\mathcal{W}_{k+1}}(\mathcal{X}, \mathcal{L})) - l(\mathcal{Y}, \Phi_{\mathcal{W}_k}(\mathcal{X}, \mathcal{L})) &\leq -\eta_k \nabla_{\mathcal{W}} l(Y_n, \Phi_{\mathcal{W}_k}(X_n, L_n)) \nabla_{\mathcal{W}} l(\mathcal{Y}, \Phi_{\mathcal{W}_k}(\mathcal{X}, \mathcal{L})) \\ &\quad + \theta \eta_k \|\nabla_{\mathcal{W}} l(Y_n, \Phi_{\mathcal{W}_k}(X_n, L_n))\| \\ &\quad \times \int_0^1 \left\| \eta_k \nabla_{\mathcal{W}} l(Y_n, \Phi_{\mathcal{W}_k}(X_n, L_n)) \right\| \epsilon d\epsilon \end{aligned} \quad (74)$$

$$\begin{aligned} &\leq -\eta_k \nabla_{\mathcal{W}} l(Y_n, \Phi_{\mathcal{W}_k}(X_n, L_n)) \nabla_{\mathcal{W}} l(\mathcal{Y}, \Phi_{\mathcal{W}_k}(\mathcal{X}, \mathcal{L})) \\ &\quad + \frac{\eta_k^2 \theta}{2} \|\nabla_{\mathcal{W}} l(Y_n, \Phi_{\mathcal{W}_k}(X_n, L_n))\|^2. \end{aligned} \quad (75)$$

Factoring out η_k , we get

$$\begin{aligned}
& l(\mathcal{Y}, \Phi_{\mathcal{W}_{k+1}}(\mathcal{X}, \mathcal{L})) - l(\mathcal{Y}, \Phi_{\mathcal{W}_k}(\mathcal{X}, \mathcal{L})) \\
& \leq -\frac{\eta_k}{2} \left(-\|\nabla_{\mathcal{W}} l(Y_n, \Phi_{\mathcal{W}_k}(X_n, L_n))\|^2 \right. \\
& \quad \left. + 2\nabla_{\mathcal{W}} l(Y_n, \Phi_{\mathcal{W}_k}(X_n, L_n))^T \nabla_{\mathcal{W}} l(\mathcal{Y}, \Phi_{\mathcal{W}_k}(\mathcal{X}, \mathcal{L})) \right) \\
& \quad + \frac{\eta_k^2 \theta - \eta_k}{2} \|\nabla_{\mathcal{W}} l(Y_n, \Phi_{\mathcal{W}_k}(X_n, L_n))\|^2.
\end{aligned} \tag{76}$$

Given that the norm is induced by the vector inner product in Euclidean space, for any two vectors A, B , $\|A - B\|^2 - \|B\|^2 = \|A\|^2 - 2\langle A, B \rangle$. Hence,

$$\begin{aligned}
& l(\mathcal{Y}, \Phi_{\mathcal{W}_{k+1}}(\mathcal{X}, \mathcal{L})) - l(\mathcal{Y}, \Phi_{\mathcal{W}_k}(\mathcal{X}, \mathcal{L})) \\
& \leq \frac{-\eta_k}{2} (\|\nabla_{\mathcal{W}} l(\mathcal{Y}, \Phi_{\mathcal{W}_k}(\mathcal{X}, \mathcal{L}))\|^2 \\
& \quad - \|\nabla_{\mathcal{W}} l(Y_n, \Phi_{\mathcal{W}_k}(X_n, L_n)) - \nabla_{\mathcal{W}} l(\mathcal{Y}, \Phi_{\mathcal{W}_k}(\mathcal{X}, \mathcal{L}))\|^2) \\
& \quad + \frac{\eta_k^2 \theta - \eta_k}{2} \|\nabla_{\mathcal{W}} l(Y_n, \Phi_{\mathcal{W}_k}(X_n, L_n))\|^2.
\end{aligned} \tag{77}$$

Considering the first term on the right hand side, we know that the norm of the expected difference between the gradients is bounded by Prop. D.1.1. Given that norms are positive, the inequality still holds when the elements are squared (if $a > b, a \in \mathbb{R}_+, b \in \mathbb{R}_+$, then $a^2 > b^2$). Considering the second term on the right hand side, we impose the condition that $\eta_k < \frac{1}{\theta}$, which makes this term negative. Taking the expected value over all the nodes completes the proof. $\square$

Theorem D.10. Under *Setup*, let $\Phi_{\mathcal{W}}$ be a GNN learned with iterates (15). If at each step k the number of nodes n_t is such that

$$\begin{aligned}
& \mathbb{E}[\|\nabla_{\mathcal{W}} \tilde{l}(\mathcal{Y}, \Phi_{\mathcal{W}_k}(\mathcal{X}, \mathcal{L})) - \nabla_{\mathcal{W}} l(Y_{n_t}, \Phi_{\mathcal{W}_k}(X_{n_t}, L_{n_t}))\|] \\
& < \|\nabla_{\mathcal{W}} \tilde{l}(\mathcal{Y}, \Phi_{\mathcal{W}_k}(\mathcal{X}, \mathcal{L}))\| - \epsilon
\end{aligned} \tag{78}$$

then after at most $k^* = \mathcal{O}(1/\epsilon^2)$ iterations $\Phi_{\mathcal{W}_{G_{n_t}^*}}^* = \Phi_{\mathcal{W}_{k^*}}^*$ is within an ϵ -neighborhood of the solution of the empirical risk minimization problem on $\mathcal{M}$.

Proof. For every $\epsilon > 0$, we define the stopping time k^* as

$$k^* := \min_{k \geq 0} \{\mathbb{E}[\|\nabla_{\mathcal{W}} \tilde{l}(Y, \Phi_{\mathcal{W}_k}(\mathcal{X}, \mathcal{L}))\|] \leq \gamma\epsilon + \epsilon\}. \tag{79}$$

Given the final iterates at $k = k^*$ and the initial values at $k = 0$, we can express the expected difference between the loss $\tilde{l}$ as the summation over the difference of iterates,

$$\begin{aligned}
& \mathbb{E}[\tilde{l}(Y, \Phi_{\mathcal{W}_0}(\mathcal{X}, \mathcal{L})) - \tilde{l}(Y, \Phi_{\mathcal{W}_{k^*}}(\mathcal{X}, \mathcal{L}))] \\
& = \mathbb{E} \left[\sum_{k=1}^{k^*} \tilde{l}(Y, \Phi(\mathcal{X}; \mathcal{H}_{k-1}, \mathcal{L})) - \tilde{l}(Y, \Phi(\mathcal{X}; \mathcal{H}_k, \mathcal{L})) \right].
\end{aligned} \tag{80}$$

Taking the expected value with respect to the final iterate $k = k^*$, we get

$$\begin{aligned}
& \mathbb{E} \left[\tilde{l}(Y, \Phi_{\mathcal{W}_0}(\mathcal{X}, \mathcal{L})) - \tilde{l}(Y, \Phi_{\mathcal{W}_{k^*}}(\mathcal{X}, \mathcal{L})) \right] \\
& = \mathbb{E}_{k^*} \left[\mathbb{E} \left[\sum_{k=1}^{k^*} \tilde{l}(Y, \Phi_{\mathcal{W}_{k-1}}(\mathcal{X}, \mathcal{L})) - \tilde{l}(Y, \Phi_{\mathcal{W}_k}(\mathcal{X}, \mathcal{L})) \right] \right] \\
& = \sum_{t=0}^{\infty} \mathbb{E} \left[\sum_{k=1}^t \tilde{l}(Y, \Phi_{\mathcal{W}_{k-1}}(\mathcal{X}, \mathcal{L})) \right. \\
& \quad \left. - \tilde{l}(Y, \Phi_{\mathcal{W}_k}(\mathcal{X}, \mathcal{L})) \right] P(k^* = t).
\end{aligned} \tag{81}$$

Lemma D.9 applied to any $k \leq k^*$ verifies

$$\mathbb{E} \left[\tilde{l}(\mathcal{Y}, \Phi_{\mathcal{W}_{k-1}}(\mathcal{X}, \mathcal{L})) - \tilde{l}(\mathcal{Y}, \Phi_{\mathcal{W}_k}(\mathcal{X}, \mathcal{L})) \right] \geq \eta\gamma\epsilon^2. \quad (82)$$

Coming back to (81), we get

$$\begin{aligned} & \mathbb{E} \left[\tilde{l}(\mathcal{Y}, \Phi(\mathcal{X}; \mathcal{H}_0, \mathcal{L})) - \tilde{l}(\mathcal{Y}, \Phi_{\mathcal{W}_{k^*}}(\mathcal{X}, \mathcal{L})) \right] \\ & \geq \eta\gamma\epsilon^2 \sum_{t=0}^{\infty} tP(k^* = t) = \eta\gamma\epsilon^2 \mathbb{E}[k^*]. \end{aligned} \quad (83)$$

Since the loss function $\tilde{l}$ is non-negative,

$$\frac{\mathbb{E}[\tilde{l}(\mathcal{Y}, \Phi_{\mathcal{W}_0}(\mathcal{X}, \mathcal{L}))]}{\eta\gamma\epsilon^2} \geq \mathbb{E}[k^*], \quad (84)$$

from which we conclude that $k^* = \mathcal{O}(1/\epsilon^2)$. $\square$

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