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ABSTRACT

Long-range dependencies are critical for effective graph representation learning, yet most existing datasets focus on small graphs tailored to inductive tasks, offering limited insight into long-range interactions. Current evaluations primarily compare models employing global attention (e.g., graph transformers) with those using local neighborhood aggregation (e.g., message-passing neural networks) without a direct measurement of long-range dependency. In this work, we introduce City-Networks, a novel large-scale transductive learning dataset derived from real-world city road networks. This dataset features graphs with over 10^5 nodes and significantly larger diameters than those in existing benchmarks, naturally embodying long-range information. We annotate the graphs based on local node eccentricities, ensuring that the classification task inherently requires information from distant nodes. Furthermore, we propose a [generic](#) measurement based on the Jacobians of neighbors from distant hops, offering a principled quantification of long-range dependencies. Finally, we provide theoretical justifications for both our dataset design and the proposed measurement—particularly by focusing on over-smoothing and influence score dilution, which establishes a robust foundation for further exploration of long-range interactions in graph neural networks.

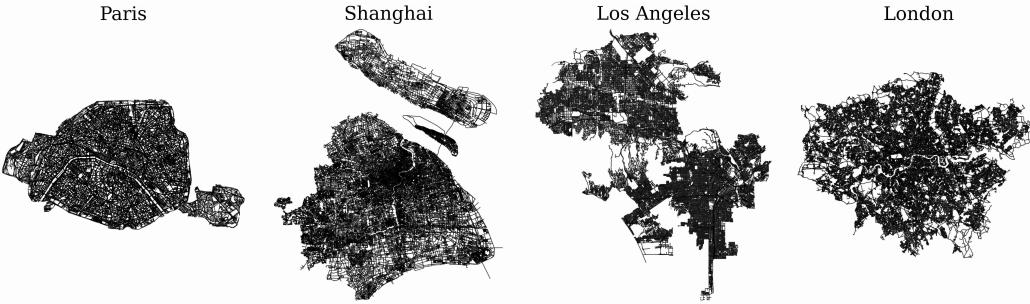


Figure 1: Visualizations of City-Networks for Paris, Shanghai, Los Angeles, and London.

1 INTRODUCTION

Graphs are a widely used mathematical abstraction across nearly every branch of science. They are particularly effective for modeling the intricate and non-uniform interactions found in real-world data, where nodes stand in for objects and edges depict their connections. The growing recognition of the versatility of graph representations has sparked intense interest in Graph Neural Networks (GNNs) (Scarselli et al., 2009; Wu et al., 2021), driving innovation in deep learning for both geometric and graph-centric applications. Most GNNs, in particular variants based on a message-passing mechanism (Gilmer et al., 2017), exchange information between one-hop neighbors per layer to build node representations. While they found wide success in analysing citation and social networks (Yang et al., 2016b), one significant limitation concerns their capability of handling long-range dependencies, where interactions between distant nodes might be required to solve a task. Most existing datasets are not sufficient in assessing this: for instance, social networks, despite comprising thousands of nodes, often exhibit the *small world* effect (Watts & Strogatz, 1998) with short average path lengths and high clustering coefficients. The node labels on these graphs usually

054 possess a homophilic pattern where nodes tend to connect with “similar” or “alike” others (McPherson
 055 et al., 2001), making it possible to propagate sufficient information for modelling with only a few
 056 message-passing layers. On the other hand, while connected nodes tend to have different properties
 057 on heterophilic graphs (Zhu et al., 2020; Ma et al., 2022), solving the tasks in those cases do not
 058 necessarily require the handling of long-range dependencies (Arnaiz-Rodriguez & Errica, 2025).

059 **Recently, Long Range Graph Benchmark (LRGB) (Dwivedi et al., 2023) introduces alternative**
 060 **graph datasets based on super-pixels and molecules with larger diameters than those of the previous**
 061 **works.** To justify the existence of long-rangeness, the authors compare classical GNNs with Graph
 062 Transformers (GTs), which leverage global attentions over the entire graph, and associate the observed
 063 performance gaps with the presence of long-range dependencies. However, conclusions that are
 064 mainly derived from empirical comparisons may not be reliable as they can be largely influenced by
 065 hyperparameter tuning (Tönshoff et al., 2024), leading to an ambiguous assessment of the long-range
 066 interactions. Moreover, LRGB and other synthetic long-range benchmarks (Bodnar et al., 2021;
 067 Zhou et al., 2025) all focus on inductive learning tasks with relatively small graphs—typically on
 068 the order of 10 to 10^2 nodes, while currently there is no long-range benchmark that considers large
 069 graphs with real-world topology for transductive learning. This is a critical gap in the literature since
 070 applying GTs (Rampášek et al., 2022), which are expected to better capture long-range interactions,
 071 to large graphs is significantly more challenging compared to small-graph inductive tasks **due to the**
 072 **computational complexity in its positional encoding and global attention (Borde, 2024).**

073 We aim to address these limitations in this work, and our main contributions are as follows:

- 074 • We propose **City-Networks**, a transductive learning dataset that consists of four large-scale city
 075 road networks with a topology distinct from those commonly found in the literature. In particular,
 076 it features grid-like large graphs with up to $500k$ nodes and diameters of up to 400, where the
 077 labels are annotated based on node accessibility that inherently requires long-range dependency
 078 in its calculation. To the best of our knowledge, this is the first large-graph dataset designed for
 079 testing long-range dependencies in graph representation learning.
- 080 • We empirically test classical GNNs and GTs on our dataset under different model depths, and
 081 compare their behaviors to those on other common graph datasets that are short-ranged, large-scale,
 082 heterophilic, or long-range dependent. The results on our datasets, unlike those on the existing
 083 datasets, suggest that communication with neighbors from distant hops consistently improves the
 084 performance of all models, supporting the presence of long-range signals.
- 085 • To quantify such long-range dependency, we further introduce a **generic**¹ measurement that
 086 quantifies *per-hop influence* of a focal node’s neighbors on its prediction, which is estimated by
 087 the aggregated ℓ_1 -norm of the Jacobian from a trained model for the task at hand at each hop
 088 around the focal node. **This per-hop analysis of the task range goes beyond the concurrent work of**
 089 **Bamberger et al. (2025) and provides novel insights:** we observe that distant hops exert a greater
 090 influence on all baseline models in our **City-Networks** compared to those on other commonly
 091 used graph datasets in the literature.
- 092 • Finally, we theoretically justify the graph structure in our dataset from a spectral perspective
 093 on over-smoothing, whose rate we link to the algebraic connectivity and diameter of the graph.
 094 In addition, we relate our proposed measurement to the concept of influence as defined in the
 095 literature, and study the dilution of mean influence score in grid-like graphs to justify our design.

097 2 THE CITY-NETWORKS DATASET

100 In this section, we begin by identifying the limitations and challenges in current literature. Then, we
 101 characterize how the topology of **City-Networks** differs from the existing datasets, and proceed
 102 to justify the rationale behind our long-range labeling strategy. Lastly, we explain how our dataset
 103 addresses the current limitation and discuss the new challenges brought to the field.

104 **Challenges in testing long-range dependency.** To design and fairly evaluate graph datasets of
 105 long-range dependency, we need to address three research challenges:

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 107 ¹Here, generic means that the metric can be applied to any differentiable GNN or Graph Transformer, without
 requiring architectural modifications or assumptions about the model class.

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Table 1: Statistics of `City-Networks` compared to common graph datasets, where d , C , T , $diam$, $homo$ represent degree, clustering coefficient, transitivity, diameter, and homophily, respectively.

Dataset	#Nodes	#Edges	avg(d)	std(d)	max(d)	C	T	$diam$	$homo$
Paris	114k	183k	3.2	0.8	15	0.03	0.03	121	0.70
Shanghai	184k	263k	2.9	1.0	8	0.04	0.04	123	0.75
Los Angeles	241k	343k	2.8	1.0	9	0.04	0.05	171	0.75
London	569k	759k	2.7	1.0	10	0.04	0.05	404	0.76
Cora	2.7k	5.3k	3.9	5.2	168	0.24	0.09	19	0.81
ogbn-arxiv	169k	1.16m	13.7	68.6	13k	0.23	0.02	25	0.65
Amazon-Ratings	24k	93k	7.6	6.0	132	0.58	0.31	46	0.38
PascalVOC-SP	479	1.3k	5.7	1.2	10	0.43	0.40	28	0.92

1. How can we generate long-range signals in a principled and controllable manner, so that models are required to communicate with sufficiently distant neighbors of a node to predict its label?
2. Beyond the small graphs used in `LRGB` or other synthetic benchmarks, how can we design long-range signals on large real-world networks to test the scalability of a model?
3. How can we define a principled measure to quantify and compare the level of long-rangeness across different datasets?

We will discuss how our proposed dataset handles the first two challenges in this section, and address the third challenge in Section 4.

2.1 LARGE-SCALE ROAD NETWORKS WITH LONG DIAMETERS

Real-world network topologies and features. As shown in Figure 1, our `City-Networks` consists of street maps in four cities: Paris, Shanghai, Los Angeles, and London, which are obtained by querying OpenStreetMap (Haklay & Weber, 2008) with OSMnx (Boeing, 2024). In particular, we consider a city network inclusive of all types of roads in the city (e.g., *drive*, *bike*, *walk*, etc.), where nodes represent road junctions with features like *longitude*, *latitude*, *land use*, etc.; and edges represent road segments with features like *road length*, *speed limit*, *road types*, etc. Next, to facilitate a typical node classification task, we apply a simple neighborhood aggregation that transforms edge features into node features by averaging the features of incidental edges and then concatenating them to the features of the focal node. These new node features represent, for instance, the average speed limit around a road junction or the probability of finding a residential road nearby. As a result, the final dataset contains 37 node features, where we also make the graphs undirected so that they only represent connectivity between junctions, and retain the largest connected component in each city. [We refer readers to Appendix B.1 for a complete list of features and our approach in dataset processing.](#)

Large graphs with long diameters and low maximum degrees. We can observe from Table 1 that our datasets feature large diameters from 100 to 400, which are much longer than those of the common graphs used in the literature. In particular, compared to the super-pixel graphs in `PascalVOC-SP` with typically 500 nodes, our datasets have much larger sizes ranging from 100k to 500k. Meanwhile, compared to social networks such as `Cora`, `ogbn-arxiv`, and `Amazon-Ratings`, our `City-Networks` have smaller average clustering coefficients and much lower maximum degrees. We argue that this distinct graph topology enables us to effectively design learnable long-range signals on graphs, as explained in the next paragraph and further justified theoretically in Section 5.

2.2 LONG-RANGE LABELS BASED ON URBAN ACCESSIBILITY

Based on the city road networks, we design a real-world task that requires the handling of long-range dependencies. Specifically, we aim to predict how accessible a road junction is based on its own location as well as neighboring characteristics of the urban landscape. This is a useful task especially when it comes to evaluating urban design principles such as the 15-minute city (Abbiasov et al., 2024). To quantify accessibility, we measure the distance one needs to travel from one road junction to its k -hop neighbors along road segments in the road network. By design, solving this task requires the model to be able to access information within the k -hop neighborhood of each focal node and, by adjusting k , we can design a long-range task as desired. Such a notion of accessibility is directly related to node eccentricity $\varepsilon(v)$ in network science (Newman, 2018), which looks at the maximum distance from v to all other nodes in the graph $\mathcal{G} = (V, E)$.

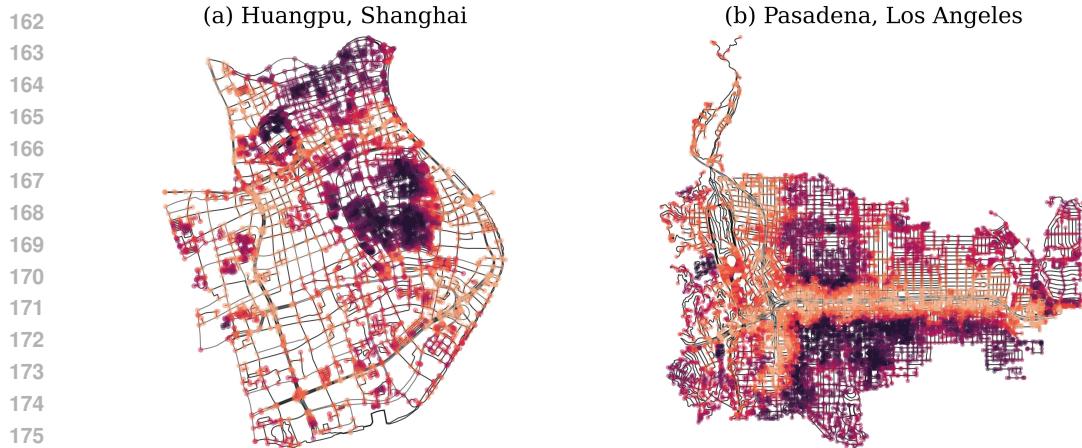


Figure 2: Visualizations of node accessibility estimations based on local eccentricity in two sub-regions, where **darker** colors indicate **smaller** eccentricity values, i.e., nodes that are easier to access.

However, using the exact eccentricity as signals is not ideal for two reasons. First, we cannot control the level of long-rangeness, as eccentricity is determined by the entire graph structure and not adjustable by design. In particular, although predicting $\varepsilon(v)$ appears to require distant information based on its definition, in many cases (Figure 7, Appendix B.2), the underlying signal can be well inferred by spatial features (e.g., geographical coordinates) alone. This is because nodes in the city center generally have lower eccentricity due to the grid-like topology in road networks. Second, the calculation of eccentricity requires computing all pair-wise shortest paths in the network, which is typically at cost $\mathcal{O}(|V|^3)$ and is hence prohibitively expensive for labeling our large-scale networks.

Node classification task based on local eccentricity. With the above consideration in mind, we propose a local eccentricity measure $\hat{\varepsilon}_k(v)$ that only considers k -hop neighbors $\mathcal{N}_k(v)$ of node v when calculating the longest shortest paths with the following expressions:

$$\hat{\varepsilon}_k(v) = \max_{u \in \mathcal{N}_k(v)} \rho_w(v, u), \quad \rho_w(v, u) = \min_{\pi \in P(v, u)} \sum_{e \in \pi} w(e), \quad (1)$$

where $\rho_w(v, u)$ is the weighted shortest path distance from node v to node u , $P(v, u)$ is the set of all possible paths from node v to node u , and $w(e)$ denotes the edge weight for edge e (we use road length for this particular purpose, while in all other cases, the graphs are considered unweighted). To design a classification task, we then split $\hat{\varepsilon}_k(v)$ for all nodes into 10 quantiles which we use as node labels for the classification task.

We emphasize that this local approach is introduced not only for computational efficiency, but it also brings in two important considerations. First, *it creates long-range signals that extend to k -hop neighbors by design*, i.e., a known “ground-truth” range, hence is directly controllable and testable. Second, *it ensures both graph topology and node features contribute to the modelling*, avoiding the problem of high correlation between node signal with either the graph structure or node features alone. Indeed, since k and the edge weights used to compute $\hat{\varepsilon}_k(v)$ are unknown to the model, it must integrate structural information from distant neighborhoods with their spatial information (geographic location, road type, land use, etc.) to infer the long-range signal, which makes the task non-trivial. [We provide a deeper analysis in Appendix B.3 regarding the roles of graph structure and spatial features.](#)

Choice of the long-range level k . To assess long-range dependency, k should be sufficiently large to distinguish our setting from short-range tasks (e.g., social graphs with typical message passing around 4 hops). Thanks to the large grid-like topology with long diameters, we can create long enough node signals based on different local networks. At the same time, k should also not be too large such that (i) the selected neighborhoods maintain local characteristics; and (ii) baseline models under a k -layer architecture, which captures the required information, can fit into common GPUs for fair benchmarking purposes. After experimenting with values from 8 to 32 (Figure 9, Appendix B.4), we design the task at $k=16$, which strikes a balance between sufficient long-rangeness and computational efficiency. We refer readers to Appendix B.4 for a more detailed justification of our methods.

Visualizations and interpretations. As shown in equation 1, calculating $\hat{\varepsilon}_k(v)$ naturally requires information from distant neighbors up to k hops, and it carries a practical meaning which relates to

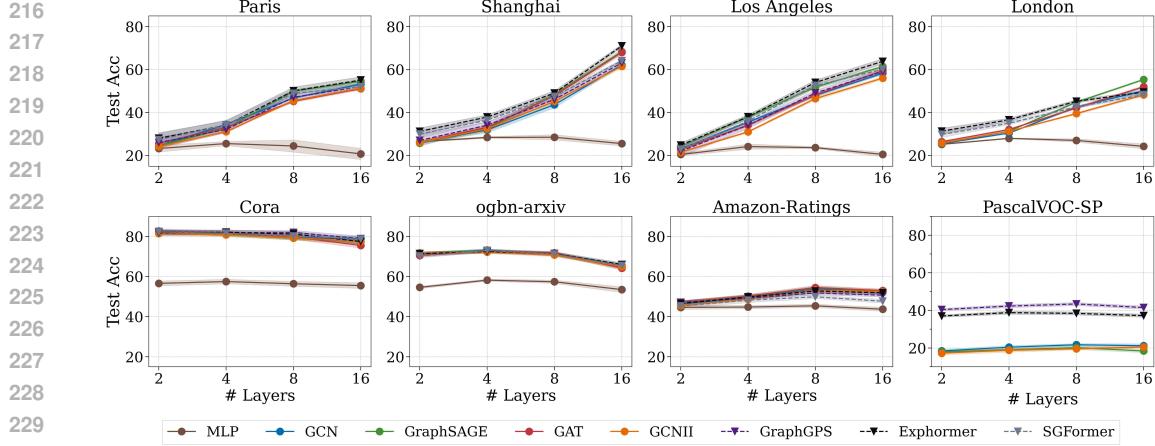


Figure 3: Baseline results across datasets at different number of layers $L = [2, 4, 8, 16]$. The results for GraphGPS are not shown on London as it is Out-of-Memory on our 48GB GPU; the result for SGFormer on PascalVOC-SP is also not reported as it's not originally designed for inductive setting.

the accessibility of node v in the network. As an illustration, we visualize two sub-regions from the city maps in Figure 2 with $k=16$. We can observe that nodes on major transportation routes such as freeways and highways tend to have larger eccentricities than those in populated areas. This is because reaching a node's 16-hop neighbors from a highway junction often requires traveling a much longer distance compared to road junctions in a downtown area. It is also clear from Figure 2 that a significant part of the graph topology is grid-like and possibly quasi-isometric to a lattice, as we will later discuss in Section 6. Note that the homophily scores, as reported in Table 1, are reasonably high since nodes with similar $\hat{\varepsilon}_k$ tend to cluster together.

New challenges for learning long-range dependencies. The proposed dataset presents a significant challenge for both GNNs and GTs. In general, such long-range dependencies create a fundamental trade-off for graph learning: while increasing the number of layers in GNNs helps propagate information from distant hops, it also leads to issues such as over-smoothing (Li et al., 2018; Nt & Maehara, 2019; Rusch et al., 2023), over-squashing (Alon & Yahav, 2021; Topping et al., 2022; Di Giovanni et al., 2023), and vanishing gradients (Arroyo et al., 2025). On the other hand, GTs, which rely on attention mechanisms with quadratic computational complexity, face scalability challenges when applied to our large-scale city networks compared to learning on smaller long-ranged graphs like those in LRGB (Dwivedi et al., 2023) and other synthetic benchmarks (Zhou et al., 2025).

3 BENCHMARKS: FROM CLASSICAL GNNS TO GRAPH TRANSFORMERS

In this section, we benchmark classical GNNs and GTs at different numbers of message-passing layers on City-Networks, and then contrast their behaviors with results on other commonly used graphs to examine the long-range dependencies across datasets.

Experimental setups. We consider transductive node classification with train/validation/test splits of 10%/10%/80% on all City-Networks, in which we evaluate various classical GNNs and GTs. Specifically, we benchmark GCN (Kipf & Welling, 2017), GraphSAGE (Hamilton et al., 2017), GAT (Veličković et al., 2018), and GCNII (Chen et al., 2020) for GNNs; and GraphGPS (Rampášek et al., 2022), Exphormer (Shirzad et al., 2023), and SGFormer (Wu et al., 2023) for GTs. In addition, an MLP is also included to reflect the importance of graph topology (or lack thereof) in our task. Lastly, we fix the data split for benchmarking purposes and report the mean and standard deviation of the test accuracy over 5 runs with different random seeds.

Evaluation protocols. As a hypothesis, *when a graph model is predicting on a certain node v , it will benefit from communicating with v 's neighbors from distant hops if the task is long-ranged*. Following this rationale, we evaluate baseline models at different numbers of layers $L = [2, 4, 8, 16]$, with the expectation that a larger L would lead to better performance after sufficient training. By comparison, we also evaluate the same baselines on four representative datasets from the literature: Cora, ogbn-arxiv, Amazon-Ratings, and PascalVOC-SP from LRGB, which are homophilous,

270 large-scale, heterophilous, and long-range dependent, respectively. We then compare the behaviors of
 271 baseline models across different datasets while increasing the number of layers L .
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273 For fair comparison purposes, we follow the latest GNN tuning technique from Luo et al. (2024) that
 274 considers residual connection, normalization, dropout, etc. Readers are also referred to Appendix C.2
 275 for full details on our training and experimental setups.

276 **Results.** From Figure 3, we can observe a clear and consistent improvement in performance for
 277 all baselines on our City-Networks as their message-passing depth L increases from 2 to 16.
 278 It suggests that, *even with sufficient training, a shallow graph model cannot outperform its deeper*
 279 *counterpart if it does not communicate with sufficiently distant hops.* This result also means that
 280 the gains from incorporating long-range information as L increases outweigh other side effects of
 281 depth. By contrast, the performance of baseline models gradually degrades as L increases on Cora
 282 and ogbn-arxiv due to the locality of these tasks and depth-related issues. To elaborate on this
 283 matter, we further provide a theoretical justification for our dataset in Section 5, where we link the
 284 rate of over-smoothing (a prominent issue associated with depth) to the algebraic connectivity and
 285 network diameter of the underlying graph. On the other hand, the baseline performance remains
 286 relatively unchanged with only a slight increase on Amazon-Ratings and PascalVOC-SP,
 287 which suggests that these tasks are relatively short-ranged compared to City-Networks. To
 288 examine this hypothesis, we therefore introduce a quantitative measure of long-range dependency in
 289 the next section and compare it across datasets and baselines.

290 For completeness, we further conducted an ablation study in Appendix C.3 that (i) tests baselines
 291 under different hidden_size; and (ii) fixes the model size at $L = 16$, refrains the model from seeing
 292 beyond hop- H at each node, then tests baselines at different H . The results are all consistent with our
 293 above findings. In addition, we also summarize the best baseline performance on City-Networks
 294 in Appendix C.4, and discuss the potential limitation of our experiments in Appendix E.

295 4 A LONG-RANGE MEASUREMENT BASED ON JACOBIANS

296 In this section, we propose to quantify the long-range dependency of a task given a trained model,
 297 by evaluating how the *influence score* $I(v, u)$ between node-pairs (Xu et al., 2018; Gasteiger et al.,
 298 2022) varies with distance. The influence score measures the sensitivity of a GNN layer at node v to
 299 the input feature of node u using the Jacobian: $I(v, u) = \sum_i \sum_j \left| \partial \mathbf{H}_{vi}^{(L)} / \partial \mathbf{X}_{uj} \right|$, where $\mathbf{H}_{vi}^{(L)}$ is
 300 the i^{th} entry of node v 's embedding at layer L , and \mathbf{X}_{uj} is the j^{th} entry of the input feature vector
 301 for node u . Unless otherwise specified, we assume L refers to the last logit layer.
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303 Based on the influence score, we define the *average total influence* \bar{T}_h at h^{th} hop as:

$$304 T_h(v) = I_{\text{sum}}(v, h) = \sum_{u: \rho(v, u)=h} I(v, u), \quad \bar{T}_h = \frac{1}{N} \sum_v I_{\text{sum}}(v, h), \quad (2)$$

305 where $T_h(v) = I_{\text{sum}}(v, h)$ is the *total influence* from the h^{th} -hop neighbors of node v , $\rho(v, u)$ is
 306 the length of the shortest path between v and u (note that this is equivalent to the h -hop shell later
 307 discussed in Section 6), and N is the number of nodes in the network. Also, we would like to
 308 highlight that when $h = 0$, $T_0(v) = I(v, v)$ becomes the influence of the feature at node v on its
 309 output. The average total influence quantifies how much, on average, the features of nodes that are
 310 h hops away affect the output at the focal node. In other words, by summing the Jacobian-based
 311 influence scores from all h -hop neighbors and then averaging over all nodes, it provides an *expected*
 312 *measure of the cumulative effect that distant nodes have on each node as the focal node.*

313 Given equation 2, we further define the average size R of the *influence-weighted receptive field* as:

$$314 R = \frac{1}{N} \sum_{v \in V} \frac{\sum_{h \geq 0}^H h \cdot T_h(v)}{\sum_{h \geq 0}^H T_h(v)}, \quad (3)$$

315 where H is the maximum number of hops to be considered. Intuitively, one can understand R as
 316 measuring *how far away the average unit of influence is, since the influences from distant nodes to*
 317 *the target node will be proportionally stronger in long-range tasks compared to those in short-range*
 318 *tasks. Note that the proposed R bears similarity to the recent work of Bamberger et al. (2025): the*

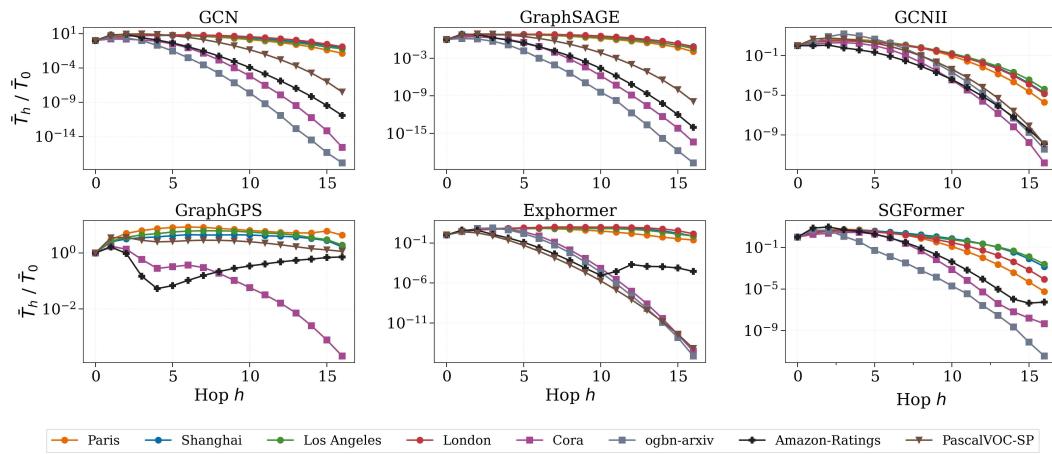
324 Table 2: Average size of the influence-weighted receptive field R across different datasets and models.
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Model	Paris	Shanghai	L.A.	London	Cora	ogbn-arxiv	Amazon	PascalVOC
GCN	4.86	5.55	5.36	6.09	2.56	1.34	1.92	3.38
GraphSAGE	4.92	5.73	5.44	5.97	2.37	1.40	1.80	2.99
GCNII	3.62	3.64	3.68	3.66	2.76	3.5	1.79	2.60
GraphGPS	8.18	7.88	7.92	OOM	2.65	OOM	6.86	7.14
Exphormer	5.71	7.06	7.15	7.90	2.84	2.80	1.43	1.42
SGFormer	3.75	4.25	4.03	4.01	3.21	1.21	2.46	NA

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333 definition of R in equation 3 is based on the shortest path distance, which corresponds to a specific
334 instance of the measure in Bamberger et al. (2025). However, unlike that work which focuses on
335 an aggregated measure of the range, our work has a particular focus on using the *per-hop influence*
336 $T_h(v)$ as a diagnostic tool of the dependency decay, which leads to the key analysis in Figure 4 below.

337 Finally, we provide an analysis of the computation cost of our measurement in Appendix D and
338 discuss its potential limitations on large dense graphs (a common challenge for Jacobian-based
339 methods (Xu et al., 2018; Gasteiger et al., 2022) in the literature) in Appendix E.

340 **Results.** We validate R and \bar{T}_h on City-Networks using the baselines at $L = 16$ layers from
341 Section 3. Since PascalVOC-SP is under an inductive setting, we randomly sample 100 graphs
342 from its testing set (more than 400k nodes in total) and report their average. The results in Table 2
343 show that R is consistently higher on our City-Networks across all models compared to those on
344 the other graph datasets, indicating a longer effective range of influence.



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360 Figure 4: Normalized average total influence \bar{T}_h / \bar{T}_0 averaged across nodes at different distances.
361 Note that the influence calculation for GraphGPS is Out-of-Memory on London and ogbn-arxiv.
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363 To better compare \bar{T}_h across models and datasets, we normalize it by \bar{T}_0 and report \bar{T}_h / \bar{T}_0 in
364 Figure 4. For all models, we generally observe a rapid influence drop at distant hops on Cora and
365 ogbn-arxiv, whereas the decay is noticeably much slower on City-Networks. The patterns
366 on Amazon-Ratings and PascalVOC-SP generally fall between the above two cases with
367 influence concentrated on the first few hops, which corroborate our findings in Section 3. While
368 R and \bar{T}_h are both model-dependent, the above results yield a consistent ordering across datasets:
369 models trained on City-Networks are required to leverage information from more distant hops to
370 perform well, compared to those trained on existing datasets.

371 Note that the bias in the models will naturally lead to a biased estimation of the ground-truth range
372 using the proposed measurement, and we will discuss this limitation in more detail in Appendix E.
373 In addition, we further provide results on RingTransfer (Bodnar et al., 2021), a synthetic
374 experiment for testing long-range dependency using small ring-like graphs under inductive settings
375 in Appendix C.5; and provide results on other common heterophilic datasets in Appendix C.6.

376 For the rest of the paper, we will first provide a theoretical justification of the proposed dataset by
377 linking over-smoothing to algebraic connectivity and network diameter in Section 5, and then present
the intuition behind the proposed long-range measurement in Section 6.

378 5 THEORETICAL JUSTIFICATION OF TOPOLOGIES IN CITY-NETWORKS

380 In this section, we provide a spectral analysis of over-smoothing in GNNs to justify our dataset
 381 design. As such, our main goal is not an in-depth theoretical analysis, since both over-smoothing
 382 and spectral analysis of GNNs have been carried out extensively in the literature (Rusch et al., 2023;
 383 Wu et al., 2023; Oono & Suzuki, 2020; Rong et al., 2019); instead, our aim is to build on top of
 384 these and derive simple results which provide a theoretical grounding of our dataset construction.
 385 The section is organized as follows. First, we review the concept of information loss in the limit of
 386 infinite GNN layers due to over-smoothing, which effectively vanishes the original node features and
 387 makes representations collapse to a value that is only dependent on the graph topology (Section 5.1
 388 and Appendix F.1). Next, we relate the rate at which over-smoothing happens and the eigenvalues of
 389 the normalized adjacency operator in linearized GCNs (Section 5.2). Given that eigenvalues with
 390 larger absolute values slow down over-smoothing, we analyze how the magnitude of the eigenvalues
 391 relates to the graph topology of our datasets. This provides justification that graphs with large
 392 diameters promote bigger positive eigenvalues for the normalized adjacency operator and hence
 393 are less vulnerable to over-smoothing (Theorem 5.2 and Appendix F.3). Finally, we argue that less
 394 over-smoothing makes it possible for GNNs to capture long-range dependencies in the case of our
 395 proposed dataset. All proofs are presented in Appendix F.2.

396 5.1 PRELIMINARIES: A SPECTRAL PERSPECTIVE ON OVER-SMOOTHING FOR LINEAR GCNs

398 We begin by analyzing over-smoothing through the lens of linearization, following the framework
 399 established in Wu et al. (2019) to build Simple Graph Convolutional Networks (SGCs). We select this
 400 model because it is a linearized and more interpretable version of the widely adopted GCN model,
 401 which has also been used for theoretical analysis in previous works such as (Giovanni et al., 2022).

402 Let $\mathcal{G} = (V, E)$ be an undirected graph with $N = |V|$ nodes, adjacency matrix $\mathbf{A} \in \mathbb{R}^{N \times N}$ and
 403 degree matrix $\mathbf{D} \in \mathbb{R}^{N \times N}$ ($D_{ii} = \sum_j A_{ij}$). The normalized (augmented) adjacency operator
 404 $\tilde{\mathbf{S}}_{adj} \in \mathbb{R}^{N \times N}$ is defined as $\tilde{\mathbf{S}}_{adj} = (\mathbf{I} + \mathbf{D})^{-\frac{1}{2}}(\mathbf{I} + \mathbf{A})(\mathbf{I} + \mathbf{D})^{-\frac{1}{2}}$, where the original adjacency
 405 matrix and degree matrix have been augmented with self-loops. Wu et al. (2019) discuss the spectral
 406 properties of the normalized adjacency operator, which satisfies: $\lambda_N = 1$, and $|\lambda_i| < 1$ for all $i < N$.
 407 Therefore $\lim_{l \rightarrow \infty} (\tilde{\mathbf{S}}_{adj})^l = \tilde{\mathbf{u}}_N \tilde{\mathbf{u}}_N^T$, where $\tilde{\mathbf{u}}_N$ is the eigenvector corresponding to λ_N , whose
 408 entries at node v are $\sqrt{1 + \text{degree}(v)}$.

409 Via linearization (detailed in Appendix F.1), as the number of layers tends to infinity, the graph
 410 convolution operation collapses all node features to scalar multiples of $\tilde{\mathbf{u}}_N$, resulting in complete loss
 411 of the original feature information, that is, the learned representations suffer from *over-smoothing*.
 412

413 5.2 OVER-SMOOTHING RATE ON ALGEBRAIC CONNECTIVITY, DIAMETER, AND SPARSITY

415 We now provide intuition about the types of graph topologies that would mitigate the over-smoothing
 416 problem. In particular, sparse graphs—those lacking the small-world effect commonly found in
 417 citation networks—and graphs with large diameters tend to experience over-smoothing at a slower
 418 rate. We argue that this slower rate of over-smoothing implies a higher likelihood that GNNs can learn
 419 long-range dependencies during optimization. We validate this intuition by bounding the eigenvalues
 420 of the normalized adjacency matrix using graph properties, then showing how these eigenvalues
 421 influence over-smoothing, and thus how controlling these graph properties can reduce the likelihood
 422 of over-smoothing. More concretely, we extend (Wu et al., 2019, Theorem 1), which only covers
 423 λ_1 and λ_N , to Proposition 5.1 which we prove in Appendix F.2, covering the normalized algebraic
 424 connectivity λ_{N-1} and showing that $\lambda_{N-1}(\mathbf{S}_{adj}) < \lambda_{N-1}(\tilde{\mathbf{S}}_{adj})$.

425 **Proposition 5.1** (Self-loops decrease algebraic connectivity of the original graph). Assume a con-
 426 nected graph \mathcal{G} with more than two nodes. For all $\gamma > 0$,
 427

$$428 \lambda_{N-1}(\mathbf{S}_{adj}) = \lambda_{N-1}\left(\mathbf{D}^{-\frac{1}{2}}\mathbf{A}\mathbf{D}^{-\frac{1}{2}}\right) < \lambda_{N-1}\left((\gamma\mathbf{I} + \mathbf{D})^{-\frac{1}{2}}(\gamma\mathbf{I} + \mathbf{A})(\gamma\mathbf{I} + \mathbf{D})^{-\frac{1}{2}}\right). \quad (4)$$

430 This allows us to relate the second largest positive eigenvalue of $\tilde{\mathbf{S}}_{adj}$ to the topology of graphs in the
 431 proposed dataset, using bounds similar to those in (Chung, 1997, Lemma 1.14).

432 Table 3: The lower bound for $\lambda_{N-1}(\tilde{S}_{adj})$ on different datasets.
433

Dataset	Paris	Shanghai	L.A.	London	Cora	arxiv	Ratings	Pascal
Lower Bound	0.4741	0.6344	0.6095	0.5921	0.0324	-0.0639	0.1224	0.4857

437
438 **Theorem 5.2** (Bound on second largest positive eigenvalue of the normalized adjacency operator).
439 Let d_{max} be the maximum degree of a vertex in \mathcal{G} , and $diam(\mathcal{G})$ the diameter of \mathcal{G} , which must be
440 $diam(\mathcal{G}) \geq 4$. Then

$$441 \quad \lambda_{N-1}(\tilde{S}_{adj}) > \frac{2\sqrt{d_{max}-1}}{d_{max}} - \frac{2}{diam(\mathcal{G})} \left(1 + \frac{2\sqrt{d_{max}-1}}{d_{max}} \right). \quad (5)$$

444 From Table 3, we see that the lower bound in equation 5 is generally higher for our datasets; this
445 is because the bound is decreasing in d_{max} and increasing in $diam(\mathcal{G})$, showing graphs with large
446 diameter and low maximum degree will be more resilient to over-smoothing. We further provide the
447 rationale behind this lower bound in Appendix F.3, as well as its relations to the Braess paradox and
448 previous study (Jamadandi et al., 2024) regarding over-smoothing and graph sparsity in Appendix F.4.

450 6 THEORETICAL JUSTIFICATION OF JACOBIAN-BASED MEASUREMENT

453 Finally, we justify the proposed measurement for analyzing long-range interactions in GNNs, particularly by comparing the mean and the sum of influence scores of neighboring nodes as candidates
454 to represent the *total influence score* for a focal node v , $T_h(v)$. Recall that $T_h(v) = I_{sum}(v, h) =$
455 $\sum_{u:\rho(v,u)=h} I(v, u)$ as in equation 2. We first introduce definitions for the standard lattice in Eu-
456 clidean space, h -hop shells, and quasi-isometric graphs, and then provide a mathematical analysis of
457 *influence score dilution*. Due to space limits, we provide the definitions in Appendix H.

459 **Lemma 6.1** (Growth of h -hop shells in grid-like graphs). Let $\mathcal{G} = (V, E)$ be a graph that is *grid-like*
460 in D dimensions (e.g., let us presume the graphs in the proposed dataset are a subgraph of \mathbb{Z}^D or
461 quasi-isometric to it, which seems reasonable given Figure 2) and assume the node degrees are
462 uniformly bounded. Then, there exist positive constants \mathfrak{C}_1 and \mathfrak{C}_2 (depending on D and the local
463 geometry of \mathcal{G}) and an integer h_0 such that for all $h \geq h_0$,

$$464 \quad \mathfrak{C}_1 h^{D-1} \leq |\mathcal{N}_h(v)| \leq \mathfrak{C}_2 h^{D-1}. \quad (6)$$

466 After having quantified the growth of the h -hop shell, one can prove the following theorem, which
467 motivates our aggregation choice.

468 **Theorem 6.2** (Dilution of mean aggregated influence in grid-like graphs). Suppose that for a fixed v
469 and for each $h \geq h_0$ there exists a distinguished node $u^* \in \mathcal{N}_h(v)$ with a strong influence on v , quanti-
470 fied by $I(v, u^*) = I^* > 0$, while for all other nodes $u \in \mathcal{N}_h(v) \setminus \{u^*\}$ the influence $I(v, u)$ is negligi-
471 ble (i.e. zero). Define $I_{sum}(v, h) = \sum_{u \in \mathcal{N}_h(v)} I(v, u) = \sum_{u:\rho(v,u)=h} I(v, u)$ and $I_{mean}(v, h) =$
472 $\frac{1}{|\mathcal{N}_h(v)|} \sum_{u \in \mathcal{N}_h(v)} I(v, u)$. Then, $I_{sum}(v, h) \geq I^*$, and $I_{mean}(v, h) \leq \frac{I^*}{\mathfrak{C}_1 h^{D-1}}$. Hence, as $h \rightarrow \infty$,
473 we have $I_{mean}(v, h) \rightarrow 0$, while $I_{sum}(v, h)$ remains bounded below by I^* . This also holds for planar
474 graphs, where $D = 2$.

476 **Corollary 6.3** (Dilution for a planar grid-like graph). The dilution of the mean aggregated influence
477 for a planar grid-like graph (like our city networks) is proportional to $\frac{1}{h}$.

478 **Corollary 6.4** (Faster dilution over aggregated h -hop neighborhoods). Let \mathcal{G} be a grid-like graph
479 in D dimensions, and define the aggregated h -hop neighborhood (or ball) of a node v as $B_h(v) =$
480 $\bigcup_{i=1}^h \mathcal{N}_i(v)$. As before, suppose that within $B_h(v)$ there exists a unique node u^* with influence
481 $I(u^*, v) = I^* > 0$ and that for all other nodes $u \in B_h(v) \setminus \{u^*\}$, the influence is negligible (i.e.
482 zero). Then, the mean aggregated influence is diluted at a rate proportional to $1/h^D$. In particular, for
483 a planar graph ($D = 2$), the dilution occurs at a rate proportional to $1/h^2$.

485 The analysis above formally justifies the choice in equation 2, which considers the aggregate influence
486 of neighboring nodes $T_h(v) = I_{sum}$ as a more reliable measure than the mean I_{mean} , which is

486 susceptible to dilution, particularly in the case of distant neighbors. This is key to the computation
 487 of the *average total influence* in equation 2 and the *influence-weighted receptive field* in equation 3.
 488 Finally, note the following:

489 **Corollary 6.5** (The dilution problem does not affect the average total influence). Let $T_h(v) =$
 490 $I_{\text{sum}}(v, h)$ be the total influence from the h -hop neighborhood $\mathcal{N}_h(v)$ of node v , and let $\bar{T}_h =$
 491 $\frac{1}{|V|} \sum_{v \in V} T_h(v)$ be the average total influence over all nodes in V . Suppose that for every v and
 492 every h there exists at least one distinguished node $u^* \in \mathcal{N}_h(v)$ satisfying $I(v, u^*) \geq I^* > 0$. Then,
 493 $\bar{T}_h \geq I^*, \forall h$.

495 Proofs are provided in Appendix I, and a more detailed justification of Jacobian-based influence score
 496 and connections to existing literature, along with its limitations, can be found in Appendix G.
 497

498 7 CONCLUSION

500 The main objective of our work is to provide better tools to help quantify long-range interactions in
 501 GNNs. Previous benchmarks, such as the LRGB (Dwivedi et al., 2023), are introduced in the context
 502 of small graph inductive learning, using solely the performance gap between classical GNNs and
 503 GTs to support the presence of long-range signals. In this work, we introduce a new large graph
 504 dataset based on city road networks, featuring long-range dependencies for transductive learning,
 505 and propose a principled measurement to quantify such dependencies. We also provide theoretical
 506 justification of both the proposed dataset and measurement, focusing on over-smoothing and influence
 507 score dilution. Beyond benchmarking purposes, our work also holds potential for a broader impact,
 508 informing applications in urban planning and transportation by providing tools to analyze and predict
 509 accessibility within city road networks.

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702 **EXPERIMENT CODE FOR REPRODUCIBILITY**
703704 The code for generating our dataset and reproducing the experiment results is submitted as supple-
705 mentary material.
706707 **A NETWORK STATISTICS**
708709 In this section, we explain the statistics used in Table 1 that characterize our dataset and discuss the
710 estimation approach used when direct computation is impractical. We consider undirected graphs,
711 $\mathcal{G} = (V, E)$ with $N = |V|$ nodes and $|E|$ edges, where each node v is associated with a feature
712 vector $\mathbf{X}_v \in \mathbb{R}^D$ and a label $y_v \in \mathcal{Y}$ from a finite class set.
713714 **Node degree.** The degree $\deg(v)$ of a node v represents the number of edges adjacent to it. To
715 characterize the distribution of node degree in a network, we consider its mean μ_k and standard
716 deviation σ_k :

717
$$\mu_k = \frac{1}{N} \sum_{v \in V} \deg(v), \quad \sigma_k = \sqrt{\frac{1}{N} \sum_{v \in V} (\deg(v) - \mu_k)^2}. \quad (7)$$

718

719 Importantly, networks of different topologies will have different degree distributions. For example,
720 social networks often exhibit a power-law property, where a few nodes have high degrees while
721 most nodes have relatively low degrees. As a result, their degree distribution tends to follow a scale-
722 free pattern with a high degree variance σ_k^2 . In contrast, grid-like networks, such as city networks
723 and super-pixel graphs, have a structured layout of connections, leading to a more uniform degree
724 distribution with lower variance.
725726 **Clustering coefficient.** The clustering coefficient C_v measures the tendency of a node $v \in V$ to
727 form a tightly connected group based on triangles, and its average \bar{C} measures the overall level of
728 clustering:

729
$$C_v = \frac{2T_v}{\deg(v)(\deg(v) - 1)}, \quad \bar{C} = \frac{1}{N} \sum_{v \in V} C_v, \quad (8)$$

730

731 where T_v is the number of triangles that include node $v \in V$. Alternatively, *transitivity* offers a global
732 measure of clustering with the following expressions:
733

734
$$\text{Transitivity} = \frac{3 \times \text{number of triangles}}{\text{number of connected triples}}. \quad (9)$$

735

736 Intuitively, social networks tend to have a high *average clustering coefficient* and *transitivity* due to
737 their community structure with highly connected hubs and frequent triadic closures. On the other
738 hand, our city networks exhibit a low clustering coefficient and transitivity, as their structured and
739 sparse connectivity (e.g., forming lattices) reduces the prevalence of triangles. Note that `LRGB`,
740 although being “grid-like”, shows an even higher \bar{C} and transitivity than social networks. This is
741 because its networks contain many triangles, as it uses semantic super-pixels as nodes with pixel
742 borders being the edges.
743744 **Diameter** The diameter D of a network is the longest shortest path between any two nodes:

745
$$D = \max_{u, v \in V} \rho(u, v), \quad (10)$$

746

747 where $\rho(u, v)$ is the shortest path length from node u to node v . Note that in this case the distance
748 is unweighted for a more direct comparison with other datasets. It represents the maximum com-
749 munication delay in the network and varies significantly across different network structures. In
750 social networks, the presence of hubs greatly reduces the average shortest path length, leading to a
751 small-world effect with a relatively small diameter. In contrast, grid-like networks lack hubs, and
752 their regular structure causes the diameter to increase more rapidly as the network size grows.
753754 Since the exact calculation of D has an impractical computational complexity at $\mathcal{O}(N^2 \log(N))$,
755 we use the following approach to estimate the approximate diameter \hat{D} of our city networks. For
756 all nodes in a given city, we select the ones with the maximum and minimum latitude and lon-
757 gitude, respectively: $\text{coord}(v_1) = (\cdot, \text{lat}_{\max})$, $\text{coord}(v_2) = (\cdot, \text{lat}_{\min})$, $\text{coord}(v_3) =$

(long_{\max} , ·), and $\text{coord}(v_4) = (\text{long}_{\min}, \cdot)$. Based on these, we compute the shortest path between (v_1, v_2) and (v_3, v_4) , and take their maximum as our final diameter estimate, that is, $\hat{D} = \max(d(v_1, v_2), d(v_3, v_4))$. Note that the exact diameter D will always be larger than our estimation \hat{D} .

Homophily. The node homophily score (Pei et al., 2020) quantifies the tendency of nodes with the same label to be connected:

$$Homo = \frac{1}{N} \sum_{v \in V} \frac{|\{u \in \mathcal{N}(v) \mid y_u = y_v\}|}{|\mathcal{N}(v)|}, \quad (11)$$

where $\mathcal{N}(v)$ is the set of neighbors of node v , and y_v represents the label of node v . A higher homophily indicates a stronger preference for connections between nodes of the same class, which can significantly impact the performance of GNN models.

B DATASET DETAILS

B.1 RAW FEATURE PROCESSING

This section provides additional details of the features and labels of our City-Networks.

Node and edge features. The node and edge features in our dataset are derived from real-world features provided by OpenStreetMap for both road junctions and road segments, as detailed below.

- Three numerical features for the road junctions (nodes):
 - *latitude*: the latitude of the current road junction.
 - *longitude*: the longitude of the current road junction.
 - *street count*: the number of connected roads in both directions.
- One categorical features for the road junctions (nodes):
 - *land use*: the type of land use at the current coordinate: *residential, industrial, forest, farmland, commercial, railway*, etc.
- Two numerical features for road segments (edges):
 - *road length*: the length of the road in meters.
 - *speed limit*: the speed limit on the current road in km/h.
- Two binary features for road segments (edges):
 - *one-way*: if the current road can only be used in one direction by vehicles.
 - *reversed*: if the current road alternates between different directions during rush hours in the morning and evening, which is also sometimes called "tidal flow".
- Two categorical features for road segments (edges):
 - *lanes*: number of lanes in the current road, which takes either numerical values (e.g. 1, 2, 3, ...), or a list of numerical values (e.g. [1, 2], [2, 3], [4, 5], ...) when the current road has different number of lanes at different segments. We treat this feature as a categorical variable during modeling.
 - *road type*: the type of the current road, with possible values being: *service, residential, footway, primary, secondary, tertiary*, etc.

Feature engineering. Since the categorical features *land use*, *lanes*, and *road type* contain many categories of only a few data points and varies across different networks, we only take the top 8 categories with most entries for each categorical feature, and treat the rest as a single category - *other*. Based on our observations, we can cover more than 90% of the network with the top 8 categories in all cases. This strategy leads to 12 node features and 25 edge features after one-hot encoding. Next, to facilitate a typical node classification task, we apply a simple neighborhood aggregation that transforms edge features into node features by averaging the features of incidental edges and then concatenating them to the features of the focal node. These new node features represent, for instance,

810 the average speed limit around a road junction or the probability of finding a residential road nearby.
 811 As a result, the final dataset contains 37 node features after processing. Lastly, we transform the
 812 graph into an undirected one by merging all edges between each pair of nodes into a single edge,
 813 where the edge features are averaged using `to_undirected(reduce="mean")` from PyG.
 814

815 B.2 LONG-RANGE NODE LABELS BASED ON LOCAL ECCENTRICITY

816
 817 **Controllable long-range signal based on local eccentricity.** As mentioned in Section 2.2, we
 818 use a k -hop ego-network to estimate the eccentricity of each node. Specifically, after obtaining the
 819 neighborhood $\mathcal{N}_k(v)$ within k hops of node v , we compute the shortest path from node v to all nodes
 820 within this neighborhood, and take the maximum as the local eccentricity $\hat{\varepsilon}_k(v)$:

$$821 \hat{\varepsilon}_k(v) = \max_{u \in \mathcal{N}_k(v)} \rho_w(v, u), \quad \rho_w(v, u) = \min_{\pi \in P(v, u)} \sum_{e \in \pi} w(e), \quad (12)$$

822 where $\rho_w(v, u)$ is the weighted shortest path
 823 distance from node v to node u , $P(v, u)$ denotes the set of all possible paths from node v to
 824 node u , and $w(e)$ represents the edge weight
 825 for edge e . Here, we use one of the edge
 826 features *road length* as the edge weight $w(e)$,
 827 such that the local eccentricity $\hat{\varepsilon}_k(v)$ will indicate
 828 the maximal traveling distance (in meters)
 829 from node v to its k -hop neighbors. Figure 5
 830 shows the distributions of such approximation at
 831 $k = 16$ across different city networks, in which
 832 Paris and Shanghai have the most skewed
 833 and uniform distributions, respectively.
 834

835 Importantly, this method allows us to know a
 836 priori that the long-range signal should be highly
 837 correlated with the hop k , which facilitates us in
 838 task design and model benchmarking. Lastly, after obtaining the local eccentricity for all nodes, we
 839 split them into 10 quantiles as the final node labels for transductive classification.
 840

841
 842 **Discussions on more realistic estimations of**
 843 **accessibility.** While our approach gives us a

844 clean and controllable setup to study long-range
 845 topological interactions, it inevitably neglects
 846 some of the complexities inherent in real-world
 847 transportation dynamics, in which other factors
 848 like road speed, capacity, and traffic congestion
 849 strongly influence how “accessible” one area is
 850 from another. However, we believe our frame-
 851 work can be naturally extended by using road
 852 length and speed limit to approximate travel
 853 time when defining the edge weight in the eccen-
 854 tricity from equation 1. Here we present some
 855 preliminary results on Paris under this strategy.
 856 The results in Figure 6 suggest a similar rising
 857 trend in performance as we increase the model’s
 858 depth, which is consistent with our statements in the main text. We note that other travel-time proxies,
 859 such as data from the Google Maps API, may provide a closer approximation to real-world conditions,
 860 and we leave such directions for future work.

861
 862 **Computational cost.** The exact eccentricity typically requires $\mathcal{O}(|V|^3)$ using the Floyd-Warshall
 863 algorithm (Floyd, 1962). However, with our local approach, the computation is at a much cheaper cost
 864 of $\mathcal{O}(|\hat{E}| + |\hat{V}| \log |\hat{V}|)$ using the Dijkstra’s algorithm (Dijkstra, 1959), where $|\hat{V}|$ and $|\hat{E}|$ are the
 865 average number of nodes and edges across all k -hop ego-networks. The calculation is implemented

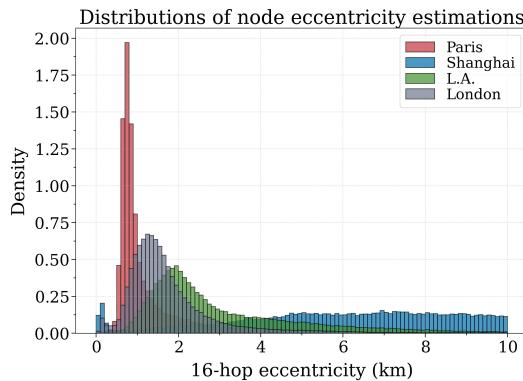


Figure 5: Distribution of the 16-hop eccentricity for all nodes in each of our City-Networks.

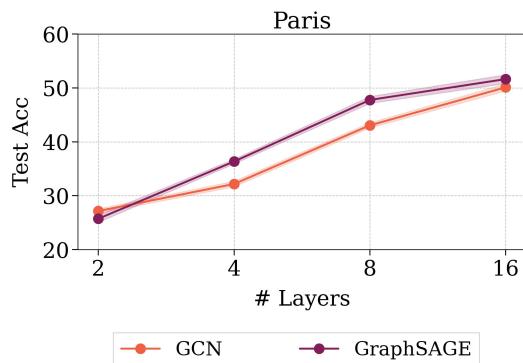


Figure 6: Results on Paris where labels are derived with travel time being the edge weight.

864 with `networkx` (Hagberg et al., 2008) on a CPU cluster of 72 Intel Xeon @ 2.3GHz cores, which
 865 takes 3, 5, 6, and 23 hours to compute for Paris, Shanghai, L.A. and London, respectively,
 866 when $k = 16$.
 867

868 B.3 THE ROLES OF GRAPH TOPOLOGY AND SPATIAL FEATURES 869

870 **The importance of structural and spatial information.** Our goal is to use a label generation
 871 approach that incorporates long-range dependency via information from both node features and graph
 872 structures. Although the local eccentricity is based on a weighted shortest-path strategy with road
 873 length being the edge weight, it does not only capture a structure perspective. This is because road
 874 length naturally relates to geographical locations, road type, land use, etc., which will link the node
 875 labels to these node features. Since the edge features are removed for the transductive task, the model
 876 will not be able to directly infer the original weighted shortest-path values. Moreover, while we can
 877 control the range of the task by changing the approximation hop k , this knowledge is hidden from the
 878 model. Therefore, the model needs to explore the distant neighborhood and capture both structural
 879 and spatial information to effectively infer the long-range information.
 880

881 **Problem of uninformative graph structures on labels.** One catastrophic problem we encountered
 882 during the experiment is that, when using the exact eccentricity or a relatively larger k for node labels,
 883 the signal becomes nearly independent of graph structures. As illustrated in Figure 7, we can observe
 884 a clear correlation between the node labels and their spatial coordinates, since nodes around the city
 885 center would generally have lower eccentricity values due to the 2D grid-like topology. This means
 886 that the spatial coordinates alone are sufficient for modelling $\varepsilon(v)$, hence weakening the importance
 887 of graph structure during modeling. Similarly, some other labeling approaches would also lead to the
 888 same problem, such as using a single node as an anchor, then regarding its shortest path distance to
 889 other nodes as the node label.
 890

891 **Empirical validation.** In Section 3, we use an MLP on all four city networks that only uses node
 892 features such as geographical coordinates, land use, etc. The result in Figure 3 shows a significant
 893 performance gap between MLP and other graph models, indicating that using spatial information
 894 alone is insufficient for our task. To further show the sensitivity of the baseline models to geographic
 895 coordinates, we test two GNNs (GCN and GraphSAGE) and two GTs (Exphormer and SGFormer) on
 896 Paris and Shanghai, with *coordinates masked* in node features. At the same time, we also test MLP
 897 on these two cities with *coordinates only*, and summarize the results in Table 4 below. Compared to
 898 the original results with all spatial features, we can observe a slight performance drop across both
 899 GNNs and GTs after removing the geographical coordinates, while for MLP, the results indicate that
 900 geographical coordinates alone are not sufficient for modelling our long-range signal.
 901

902 Table 4: Baseline results on Paris and Shanghai with all features vs. coordinates only (MLP)
 903 and coordinates masked (GNNs and GTs).
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902 903 904 905 906 907 908 909 910 911 912 913 914 915 916 917	901 902 903 904 905 906 907 908 909 910 911 912 913 914 915 916 917		901 902 903 904 905 906 907 908 909 910 911 912 913 914 915 916 917	
	902 903 904 905 906 907 908 909 910 911 912 913 914 915 916 917	902 903 904 905 906 907 908 909 910 911 912 913 914 915 916 917	902 903 904 905 906 907 908 909 910 911 912 913 914 915 916 917	902 903 904 905 906 907 908 909 910 911 912 913 914 915 916 917
902 903 904 905 906 907 908 909 910 911 912 913 914 915 916 917	902 903 904 905 906 907 908 909 910 911 912 913 914 915 916 917	902 903 904 905 906 907 908 909 910 911 912 913 914 915 916 917	902 903 904 905 906 907 908 909 910 911 912 913 914 915 916 917	902 903 904 905 906 907 908 909 910 911 912 913 914 915 916 917
Model	all features	coords. only / masked	all features	coords. only / masked
MLP	25.5 ± 0.4	12.5 ± 0.5	28.4 ± 0.6	15.2 ± 0.7
GCN	53.2 ± 0.3	51.4 ± 0.4	62.1 ± 0.2	61.3 ± 0.4
GraphSAGE	54.6 ± 0.2	52.3 ± 0.3	68.3 ± 0.5	66.5 ± 0.4
Exphormer	55.1 ± 0.8	53.5 ± 0.4	70.2 ± 0.4	67.4 ± 0.5
SGFormer	52.0 ± 0.8	51.3 ± 0.7	64.1 ± 0.3	62.8 ± 0.4

910 **Discussion on LRGB.** Finally, we would like to point out that this problem also exists in LRGB, as
 911 illustrated by an example graph from PascalVOC-SP in Figure 8. However, while the learning task
 912 in PascalVOC-SP resembles a spatial segmentation problem on the coordinates, it still requires
 913 the model to handle graph structural information for prediction due to the inductive task nature.
 914

915 B.4 CHOICE OF THE LONG-RANGE LEVEL K 916

917 As explained in Section 2.2, the choice of k is critical in designing the long-range signal. On
 918 one side, k should be sufficiently large to distinguish our setting from short-range datasets (e.g.,

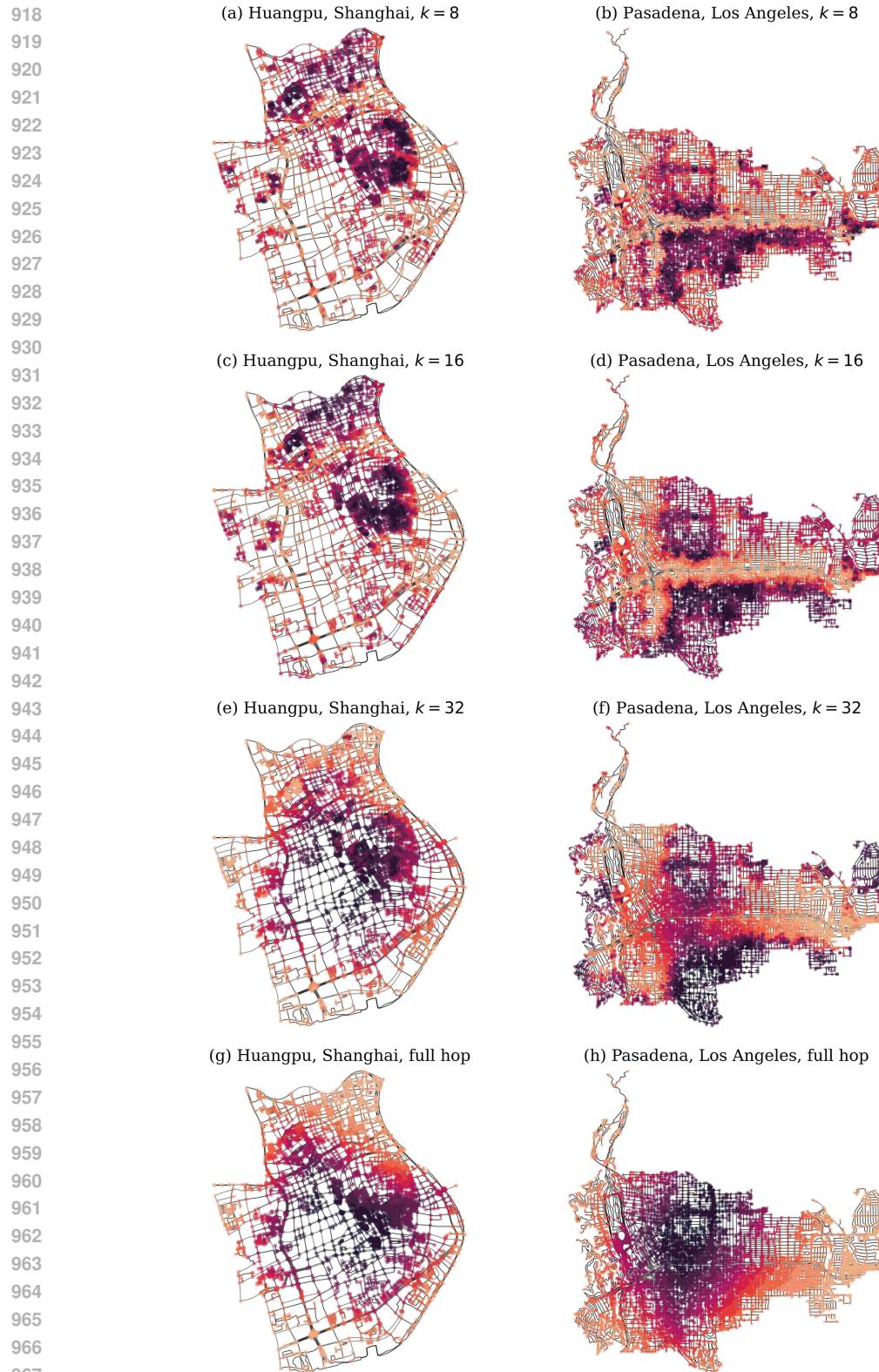
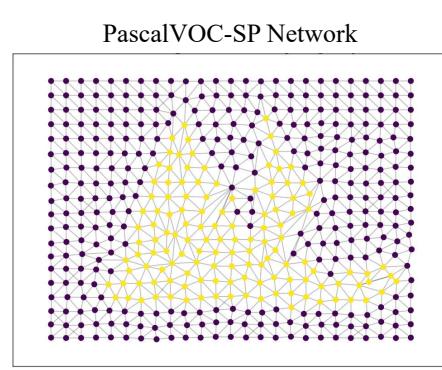


Figure 7: Visualization of local eccentricity $\hat{\varepsilon}_k(v)$ at $k = [8, 16, 32]$ and full-hop (exact eccentricity) on two sub-regions. We can observe that in the last two cases (g) and (h), node labels become highly correlated with geographic coordinates and are hence less dependent on the graph structure.



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Figure 8: An example graph in `PascalVOC-SP` from `LRGB` (Dwivedi et al., 2023), where nodes are represented by super-pixels and their labels are annotated by semantics. Although spatial coordinates are highly correlated with node labels, the inductive nature makes the task still graph-dependent.

social graphs with typical message passing around 4 hops). To further elaborate on this, we follow the same experiment setups in Section 3 and test GCN on `Paris` using $k = [8, 16, 32]$ at `num_layers=[2, 4, 8, 16, 32]`, where the results are reported in Figure 9 on the right.

We can observe that, at $k = 8$, the model’s performance quickly saturates as expected when `num_layers` reaches 8. While at $k = 16$ and 32, the performance starts to plateau at a much deeper depth of `num_layers=16`. As such, 8 does not seem to be an optimal choice for k , since there is still room to “extend” the range of the signal.

On the other hand, k should also remain small enough that it does not lead to the aforementioned problem of uninformative graph structure during modelling. As visualized in Figure 7, the underlying signal, given its local nature, becomes smoother as k increases from 8 to 32. At the same time, we can also see a increasing correlation between signal and the spatial coordinates. In the extreme case when k equals the network diameter, $\hat{\varepsilon}_k(v)$ becomes the exact eccentricity $\hat{\varepsilon}(v)$, and the classification task resembles a “segmentation” problem on a 2D plane. This also explains the marginal performance gain from `num_layers=16` to 32 at $k = 32$, as the signal becomes overly smoothed that information based on 16-hop neighborhood is sufficient to have a good “guess” of the signal at hop 32.

At the same time, for benchmarking purposes, we wish to test GNNs and GTs with enough model depth such that they can reach the source of the signal. However, we found that when training GTs on our large city networks, due to the quadratic complexity in their global attention mechanism, they often suffer from Out-Of-Memory errors (NVIDIA-L40@48GB) when `num_layers` is large.

Therefore, we decided to adopt $k = 16$ in our final dataset, which we believe achieves a balance between being sufficiently long-ranged and remaining practical for computation. As discussed earlier in Section 1 and Section 2.2, we believe `City-Networks` brings a new and important challenge to the literature, which calls for scalable architectures that can effectively handle long-range dependency.

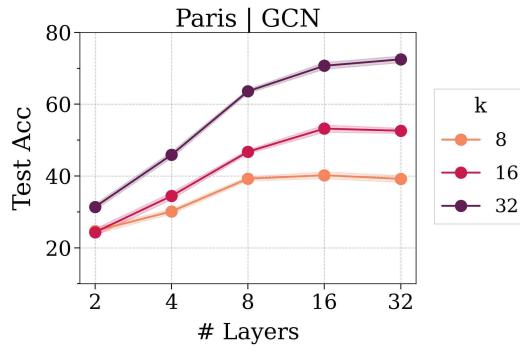


Figure 9: Results of GCN at different numbers of layers on `Paris` with $k = [8, 16, 32]$ used for labels.

C EXPERIMENT DETAILS

In this section, we first provide training details in our experiments, and then present an ablation study that supports our main claim on the long-range dependency. Lastly, we summarize the best baseline results on our dataset and discuss potential limitations of our experimental settings.

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C.1 BASELINES AND DATASETS FOR COMPARISON

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Baselines. We consider four common GNNs: GCN (Kipf & Welling, 2017), GraphSAGE (Hamilton et al., 2017), GAT (Veličković et al., 2018), and GCNII (Chen et al., 2020) for GNNs; and three Graph Transformers: GraphGPS (Rampášek et al., 2022), Exphormer (Shirzad et al., 2023), and SGFormer (Wu et al., 2023) as the baseline models in our experiments.

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Datasets. We compare the baseline results on `City-Networks` to the following datasets that are homophilic, heterophilic, large-scale, and long-range dependent.

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- `Cora` (Yang et al., 2016a) is a well-known homophilic citation network, with nodes representing documents and edges representing citation links. The features of the nodes are represented as bag-of-words that captures the content of the documents, and the goal is to predict the academic topic of each paper.
- `ogbn-arxiv` (Hu et al., 2021) is a large-scale citation network of $169k$ computer science papers on arXiv that were indexed by the Microsoft academic graph, in which nodes represent papers and the directed edges indicate the citations. In particular, each node has an 128-dimensional feature vector derived from the word embeddings of titles and abstracts in the underlying papers. The task is to identify the primary category of each arXiv paper, that is, to classify each node into one of the 40 classes.
- `Amazon-Ratings` (Platonov et al., 2023) is a heterophilic network that models Amazon product co-purchasing information, where nodes represent products and edges represent frequently co-purchased items. The goal is to predict average product ratings from five classes, with node features being the fastText embeddings of product descriptions.
- `PascalVOC-SP` is an inductive dataset from `LRGB` (Dwivedi et al., 2023), which contains graphs derived from images. In particular, the nodes represent super-pixels and edges represent their boundaries. The labels are derived based on semantics, which makes the task similar to image segmentation.

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As mentioned in Section 3, we closely follow the latest GNN tuning technique from Luo et al. (2024), which considers residual connection, batch normalization, dropout, etc., and use their code base for training classical GNNs and GTs on most datasets, except for `PascalVOC-SP`, where we adopt the hyperparameters reported by Tönshoff et al. (2024) and Shirzad et al. (2023).

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C.2 EXPERIMENTAL SETUPS

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As discussed earlier in Section 3, we consider transductive node classification with train/validation/test splits of 10%/10%/80% on all four graphs in `City-Networks`.

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Evaluation protocols. Since our goal is to investigate the presence of long-range dependency, we train each model at `num_layers=[2, 4, 8, 16]` while fixing `hidden_size=128`, and then check if the model’s performance will positively correlate with `num_layers`. All cases are repeated 5 times, and we present their means and standard deviations. In the ablation studies below, we also investigate different choices of `hidden_size` in $[16, 32, 64, 128]$ following this strategy, which *not only acts as hyperparameter tuning, but also shows the robustness of our conclusion to different choices of model hyperparameters*.

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Hyperparameters We run each model for $30k$ maximum epochs using AdamW (Loshchilov & Hutter, 2019) optimizer for sufficient training, during which we record the validation accuracy every 100 epochs and save the model at the best validation epoch for final testing. Meanwhile, we closely follow the latest GNN tuning technique from Luo et al. (2024), and our hyperparameter search space is summarized in Table 5. Note that for GTs, we do not apply positional encoding due to its impractical computation on our large graphs (which is one of the challenges of applying GTs on large graphs), and use GCN as their internal MPNNs.

C.3 ABLATION STUDIES

Results under different hidden channel sizes. To further support our main findings, we test two classical GNN baselines: GCN (Kipf & Welling, 2017) and GraphSAGE (Hamilton et al., 2017);

Table 5: Summary of hyperparameters and their search space.

Type	Hyper-parameter	Search range	Default
Model	num_layers	[2, 4, 8, 16]	16
	hidden_size	[16, 32, 64, 128]	128
	pre_linear_layer	[0, 1, 2]	0
	post_linear_layer	[0, 1, 2]	2
	residual	[True, False]	True
Train	learning rate	[10^{-4} , 5×10^{-4} , 10^{-3}]	10^{-3}
	dropout	[0, 0.2, 0.5, 0.7]	0.2
	weight decay	[0, 10^{-5} , 5×10^{-5} , 10^{-4}]	10^{-5}
	normalization	[None, BatchNorm, LayerNorm]	BatchNorm

and two GT baselines: Exphormer (Shirzad et al., 2023) and SGFormer (Wu et al., 2023) under different hidden_size=[16, 32, 64, 128] on Paris, Shanghai, and L.A.. The results are presented in Figure 10, where we can observe a consistent pattern with our main findings in Figure 3—the baselines’ performance improves substantially when increasing the number of layers from 2 to 16.

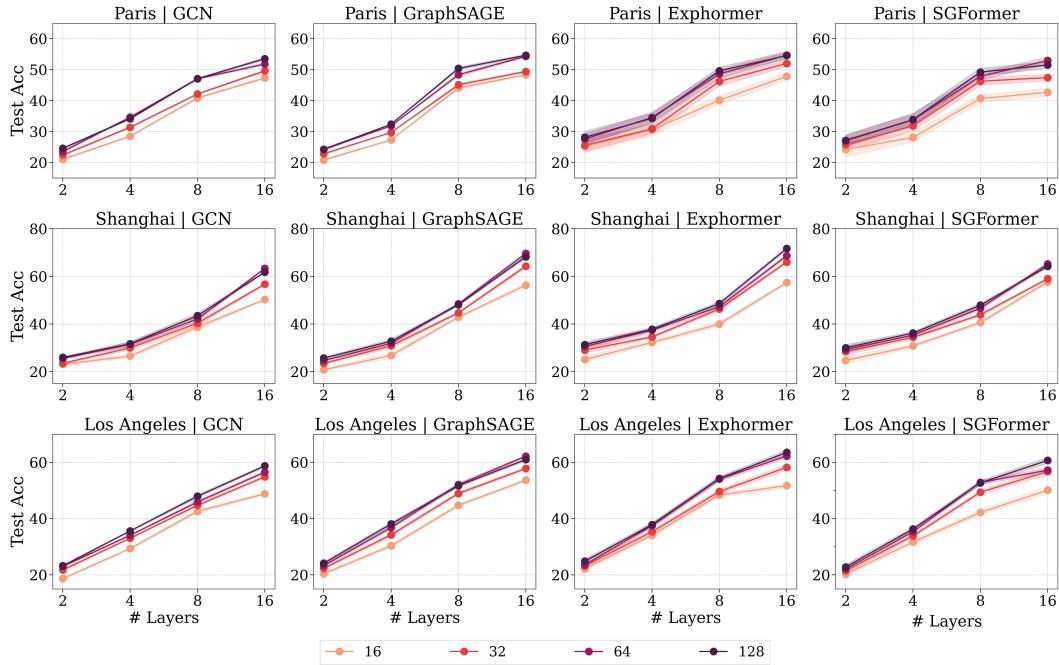


Figure 10: Ablation results under hidden_size=[16, 32, 64, 128] and num_layers=[2, 4, 8, 16] on Paris, Shanghai, and Los Angeles. The patterns are all consistent with our findings in Section 3.

Notably, all baselines generally achieve superior performance with a larger hidden_size. However, such differences are often negligible compared to the increasing trend in model depths. With that being said, in the next section, we proceed to investigate scenarios when the model size is fixed.

Results at fix model depth with various sampling hops. As discussed earlier, one limitation of the main results on Figure 3 is that the observed performance gains may be attributed to the increasing model parameters as the number of layers L grows. To address this, we further investigate the scenario where L is fixed at 16 (i.e., keeping the model size constant), and adopt an H -hop neighborhood sampling method introduced in GraphSAGE (Hamilton et al., 2017) that refrains the model from seeing beyond hop H . Note that the same method is also widely used in the literature for training models on large graphs.

Concretely, our strategy is implemented with NeighborLoader from PyG, which recursively selects $[N_1, N_2, \dots, N_H]$ neighbors from a node’s 1st, 2nd, ..., H -th hop neighborhood. Given the

grid-like structure of our city networks, the size of the neighborhood does not explode with H , and we empirically found that the average size of a 16-hop ego-network is typically around 1k nodes, which remains manageable for most GPU devices. Therefore, we sample all nodes inside the H -hop neighborhood, and use a `batch_size` of 20k (i.e., 20k seed nodes) for training and testing.

The results are presented in Figure 11, where we can observe that every baseline, at a fixed model architecture, shows a consistent upward trend on all four city networks. These results indicate that long-range dependency, rather than the parameter size, is the primary factor that contributes to the improvement of the model’s performance.

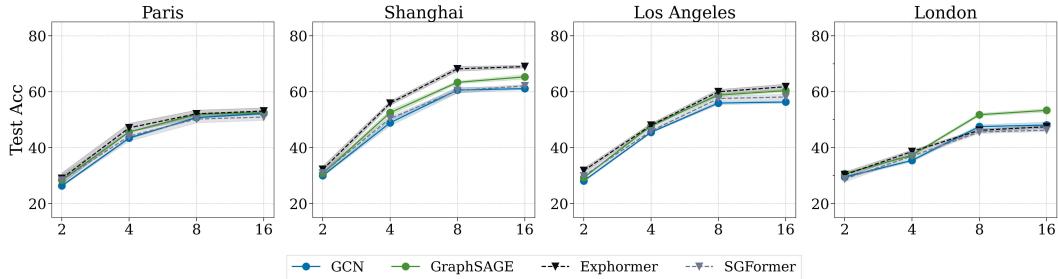


Figure 11: Results for fixing number of layers $L = 16$ and setting numbers of hops $H \in [2, 4, 8, 16]$.

One may notice the trend from $H = 8$ to $H = 16$ remains relatively flat. We attribute this phenomenon to the overlapped subgraphs sampled from `NeighborLoader`, where the ego-networks of different seed nodes often share common supporting nodes. Consequently, if the number of layers L exceeds H , the model can capture information from more distant hops beyond H , rather than being limited to a maximum of H as expected. This effect is further amplified when using a large batch size (i.e., a large number of seed nodes) or a large number of hops (i.e. a large neighborhood size), as it increases the chance of overlapping ego-networks. As a result, the performance remains similar between these two settings. Note that this phenomenon is not a contradiction to our main claims, but rather a limitation, as we can not create perfect 8-hop subgraphs.

Deeper depths beyond the ground-truth range. While adopting a fixed ground-truth range prevents our long-range task from falling into an unbounded "the longer the communication path, the better the model performance" setting, we additionally benchmark GNNs with depths much deeper than the ground-truth task range (16th hop) here for a more complete analysis of the model’s behavior. In particular, we test GCN and GraphSAGE with depth=[32, 48, 64] on Paris, Shanghai, and L.A. under the same experimental settings (GTs are not tested here due to OOM at these depths), where results are presented in Figure 12. As expected, we can observe that both GNNs, even with residual connections and batch norm enabled, start to suffer from over-smoothing when model depth exceeds the ground-truth range of 16.

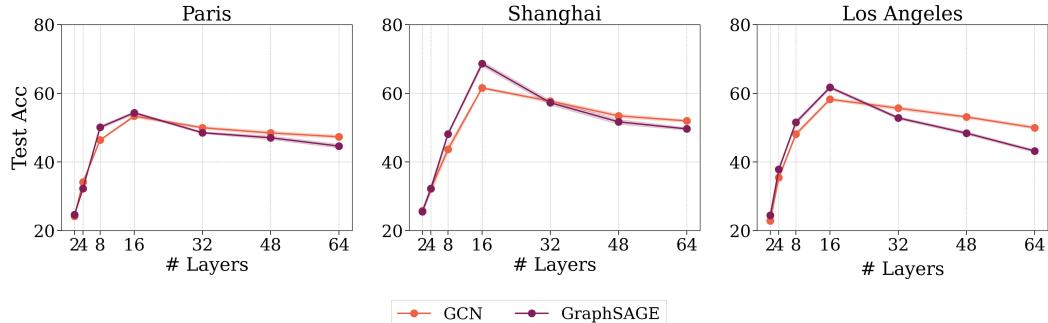


Figure 12: Results for models at deeper depths $L \in [32, 48, 64]$ beyond the ground-truth range of 16 hops. For illustration purposes, we also show results at model depths of [2, 4, 8, 16].

In addition, we also show the results of our per-hop influence measurement and R in Figure 13 and Table 6, respectively, where we compare the behaviors of these two deep GNNs on our city networks to those on the other common graph datasets. The results reveal a consistent trend with our findings

in Section 4 that the influence scores decay at a much slower rate on our city networks compared to those on the existing graph datasets in the literature. It is also worth noting that the current model depth of 64 exceeds the diameters of those common graph benchmarks, which leads to the “cut-off” pattern in Figure 12.

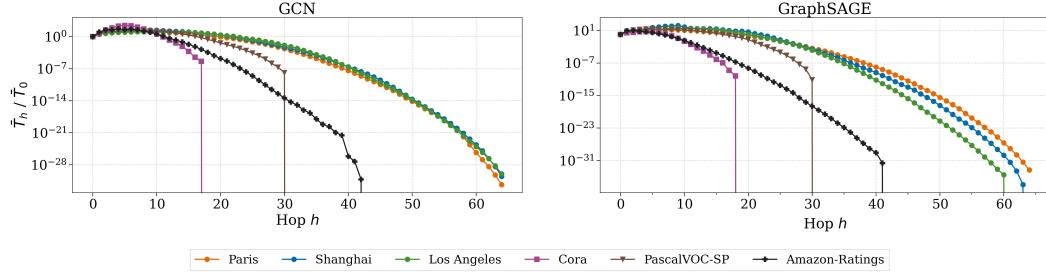


Figure 13: Normalized average total influence \bar{T}_h/\bar{T}_0 averaged across nodes, where the underlying models are trained with 64 layers—much deeper than the ground-truth range of the task.

Table 6: Average size of the influence-weighted receptive field R across datasets on GCN and GraphSAGE, where both models are trained with 64 layers with residual connections and batch norm.

Model	Paris	Shanghai	L.A.	Cora	Amazon	PascalVOC
GCN	8.61	10.21	9.64	5.17	6.51	7.06
GraphSAGE	8.34	10.72	10.54	3.74	2.78	7.62

C.4 SUMMARY OF BASELINE RESULTS

For reference, we summarize the best baseline results on our City-Networks in Table 7. Note that due to the global attention module in GraphGPS, it is highly memory-consuming and fails to fit into our GPU memory (48GB), even with `hidden_size=16` under `num_layers=16`.

Table 7: Baseline results on City-Networks.

Baseline	Type	Paris	Shanghai	Los Angeles	London
MPNNs	MLP	25.5 ± 0.4	28.4 ± 0.6	24.1 ± 0.5	27.9 ± 0.1
	ChebNet	54.1 ± 0.2	66.5 ± 0.1	61.4 ± 0.4	54.7 ± 0.2
	GCN	53.2 ± 0.3	62.1 ± 0.2	58.3 ± 0.3	50.1 ± 0.7
	GraphSAGE	54.6 ± 0.2	68.3 ± 0.5	61.4 ± 0.3	55.4 ± 0.2
	GAT	51.1 ± 0.3	68.0 ± 0.5	59.5 ± 0.3	52.0 ± 0.3
	GCNII	51.3 ± 0.2	61.5 ± 0.4	56.0 ± 0.3	48.2 ± 0.3
GTs	DropEdge	48.2 ± 0.2	60.8 ± 0.4	55.5 ± 0.3	45.0 ± 0.3
	GraphGPS	52.1 ± 0.6	63.0 ± 0.5	59.8 ± 0.5	OOM
	Exphormer	55.1 ± 0.8	70.2 ± 0.4	63.8 ± 0.6	49.5 ± 0.4
SGFormer	SGFormer	52.0 ± 0.8	64.1 ± 0.3	60.1 ± 0.7	48.3 ± 0.3

C.5 RESULTS ON RINGTRANSFER

The RingTransfer (Bodnar et al., 2021) experiment is used for testing long-range dependency in GNNs under inductive settings with small ring-like graphs. In this section, we will analyze the behaviors of different graph models on this synthetic task using our influence metric.

Task description. Each graph in the RingTransfer dataset is a ring of N nodes with only two nodes marked: the source node and the target node, which are placed at opposite sides of the ring (i.e., at a distance of the diameter $N/2$). All nodes on the ring will have a constant feature vector except for the source node, which has a one-hot encoding of its label. The task is to train a model such that the target node’s representation predicts the source’s label, which requires the model to propagate long-range information from the source node to the target node.

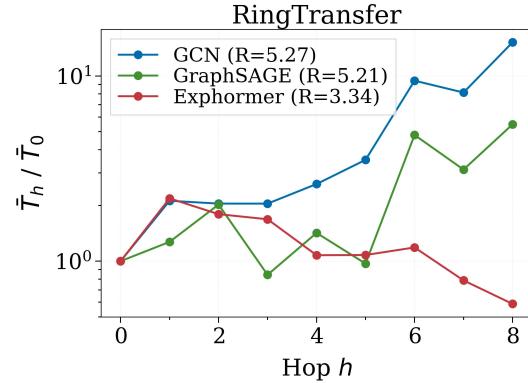
1242
 1243 **Setups.** We followed the same setups by Bodnar et al. (2021) and adopted $k=16$ (i.e., a task range
 1244 of 8 hops) with a model depth of 8 in our setting, as we observed a similar phenomenon in their
 1245 paper that GNNs start to deteriorate after this point. Meanwhile, since the diameter of rings matches
 1246 the true task range of $N/2$ in RingTransfer, there will be no gradient w.r.t. nodes from hops $>$
 1247 $N/2$. Therefore, we test models at depth up to the ground-truth range in this setting. In particular, we
 1248 evaluate GCN, GraphSAGE, and Exphormer with training/validation/test splits of $5k/1k/1k$ graphs,
 1249 where all models can achieve 100% accuracy on the testing set. We then apply our measurement on
 1250 the target node only for each graph, and then report the average over the testing set.

1251
 1252 **Results and discussion.** The results for R and
 1253 per-hop influence are summarized in Figure 14.
 1254 As expected, we can observe a strong influence
 1255 at hop 8 for GCN and GraphSAGE; while for
 1256 Exphormer, as it adopts global virtual node and
 1257 expander graph operations in its attention mecha-
 1258 nism, the source node can be effectively reached
 1259 within a single hop. Therefore, we observe a
 1260 higher influence on the first few hops compared
 1261 to more distant hops since the underlying graph
 1262 has been modified. In addition, we have also
 1263 tested models with deeper depth of 16 layers,
 1264 where the result shows a similar pattern to that
 1265 in Figure 14, except for the 0 influence after hop
 1266 8 (as explained above).

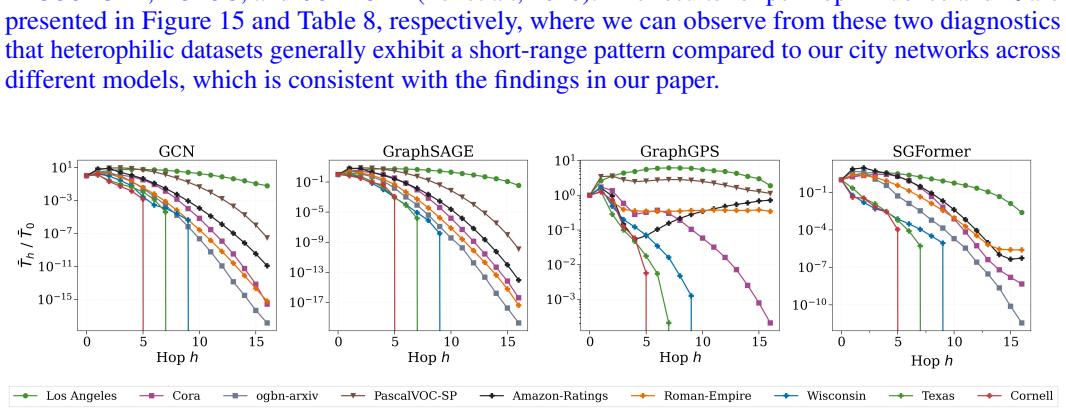
1267 While we do observe different influence patterns
 1268 due to different model designs, we'd also like to point out that this is because RingTransfer is too
 1269 simplistic and relies solely on long-range interactions, such that simple operations (e.g., rewiring,
 1270 virtual node, etc.) will convert it into a short-range task.

1271 C.6 MORE RESULTS ON HETEROGRAPHIC DATASETS

1272 In Section 3 and 4, we have tested baselines and quantified their long-range influence on a repre-
 1273 sentative heterophilic dataset, Amazon-Ratings. To further support our findings that heterophily
 1274 does not empirically imply long-rangeness, we proceed to show more results on the following het-
 1275 erophilic datasets that are commonly used in the literature: Roman-Empire (Platonov et al., 2023),
 1276 Wisconsin, Texas, and Cornell (Pei et al., 2020). The results for per-hop influence and R are
 1277 presented in Figure 15 and Table 8, respectively, where we can observe from these two diagnostics
 1278 that heterophilic datasets generally exhibit a short-range pattern compared to our city networks across
 1279 different models, which is consistent with the findings in our paper.



1270 Figure 14: Influence scores on RingTransfer.



1291 Figure 15: Normalized average total influence \bar{T}_h / \bar{T}_0 averaged across nodes at different hops on
 1292 heterophilic datasets, where results on other datasets are also presented for comparison purposes.

1293 Note that Wisconsin, Texas, and Cornell are small heterophilic graphs (around 200 nodes)
 1294 and all have a small diameter of 8, which explains their extreme short-range behaviors compared to
 1295 other heterophilic datasets like Amazon-Ratings and Roman-Empire.

1296 Table 8: Average size of the influence-weighted receptive field R across heterophilic datasets and
 1297 models with 16 layers, where results on other datasets are also presented for comparison purposes.

Model	L.A.	Cora	arxiv	PascalVOC	Amazon	Roman	Wisconsin	Texas	Cornell
GCN	5.36	2.56	1.34	3.38	1.92	2.04	1.28	1.11	1.54
GraphSAGE	5.44	2.37	1.40	2.99	1.80	1.89	0.97	0.89	0.96
GraphGPS	7.92	2.65	OOM	7.14	6.86	6.37	1.03	0.77	0.98
SGFormer	4.03	3.21	1.21	NA	2.46	2.33	0.14	0.24	0.17

D COMPUTATIONAL COMPLEXITY IN R

The computation of R requires calculating $T_h(v)$ for $v \in V$ at $h \in [0, 1, \dots, H]$, in which the dominant cost stems from computing the Jacobian matrix. Since the model’s gradient at node v will be zero for nodes beyond its H^{th} hop, we only need to compute the Jacobian within each node’s H -hop neighborhood. This leads to a computational cost of $\mathcal{O}(N\bar{N}_H)$, with \bar{N}_H being the average size of H -hop ego-networks on \mathcal{G} :

$$\bar{N}_H = \frac{1}{N} \sum_{v \in V} |\mathcal{N}_H(v)|, \quad \mathcal{N}_H(v) = \{u \in V \mid d(v, u) \leq H\}, \quad (13)$$

where $d(v, u)$ is the length of shortest path from node v to node u . Given the large scale of our city networks, we employ a stochastic approximation that samples $10k$ nodes to further reduce the computational cost. For reference, the calculation finishes under 30 minutes for all baselines on all four City-Networks using a single NVIDIA RTX 3090 GPU with 48 AMD Ryzen 3960XCPU cores.

E LIMITATIONS AND FUTURE WORK

Total Influence under model bias. Since our measurement is based on the gradient of the underlying model, its behavior will be naturally influenced by the bias in the architecture. For example, as described in Appendix C.3, when the models’ depth (num_layers=64) is much deeper than the known task depth ($k = 16$), we observe that R ’s are generally larger than those from models with 16 layers in our city networks. Meanwhile, the per-hop influence also suggests that deeper models leverage information from distant hops beyond the ground truth range k (which makes sense since the model has no information about k , and node features beyond the k th hop may contain useful information for prediction). Therefore, the biased approximation of the ground-truth function will inevitably lead to a biased estimation of the underlying task’s range, even though the measurement remains a faithful description of how the model utilizes long-range information.

However, our conclusions regarding long-rangeness across datasets are still valid, since each model is validated across different datasets under the same depth in our analysis, where all models show clear long-range patterns on our city-networks compared to those on the existing benchmarks at depth=16 (Section 4) and depth=64 (Appendix C.3).

Total Influence on large dense graphs. During our experiment, we found that on large dense graphs, especially the one with small diameters such as ogbn-arxiv ($|V| = 169k$, $diam = 25$), it is difficult to compute our *Total Influence* measurement, as \bar{N}_H in equation 13 quickly converges to N as H increases. In this case, if the model also happens to have complex architectures (e.g., GraphGPS), the computation of R and T_h will therefore become impractical. Meanwhile, we also want to point out that this is a common challenge for all Jacobian-based analysis in the literature (Xu et al., 2018; Gasteiger et al., 2022), and it is an open question for future works to explore more effective methods for measuring long-range dependency on dense graphs.

Inductive setting. In the current work, we focus on testing long-range signals under transductive settings on large-scale graphs, which is largely underexplored in the literature. However, we believe it is also possible to extend our method to inductive settings by sampling a set of cities’ road networks via OpenStreetMap (or similar geographic graph sources), and then defining a graph-level classification or regression task on them, e.g., urban (graph) morphology classification. We leave this direction for future explorations.

1350 **F PROOFS AND JUSTIFICATIONS IN SECTION 5**
 1351

1352 **F.1 DETAILS OF LINEARIZATION**
 1353

1354 A Graph Convolutional Network (GCN) layer with input features $\mathbf{X}^{(l)}$, learnable weights $\mathbf{W}^{(l)}$ for
 1355 layer l , and non-linear pointwise activation function σ is defined as:

$$1356 \quad \mathbf{X}^{(l+1)} = \sigma \left(\tilde{\mathbf{S}}_{adj} \mathbf{X}^{(l)} \mathbf{W}^{(l)} \right). \quad (14)$$

1358 As pointed out in Wu et al. (2019), under linearization (removal of non-linear activations), an L -layer
 1359 Simple Graph Convolution (SGC) can be expressed as:

$$1360 \quad \mathbf{X}^{(L)} = (\tilde{\mathbf{S}}_{adj})^L \mathbf{X}^{(0)} \left(\prod_{l=0}^{L-1} \mathbf{W}^{(l)} \right), \quad (15)$$

1363 where $(\tilde{\mathbf{S}}_{adj})^L$ is the L -th power of the normalized adjacency operator. The result follows directly
 1364 from iterative application of the linearized GCN operation.

1366 Next, it is well known that the normalized adjacency operator $\tilde{\mathbf{S}}_{adj}$ admits an eigendecomposition:

$$1367 \quad \tilde{\mathbf{S}}_{adj} = \tilde{\mathbf{U}} \mathbf{\Lambda} \tilde{\mathbf{U}}^T, \quad (16)$$

1369 where $\mathbf{\Lambda} = \text{diag}(\lambda_1, \dots, \lambda_N)$ with $\lambda_1 < \dots < \lambda_N$ and $\tilde{\mathbf{U}}$ contains the corresponding eigenvectors.
 1370 And, for any positive integer k , the power iteration is as follows:

$$1371 \quad (\tilde{\mathbf{S}}_{adj})^k = \tilde{\mathbf{U}} \mathbf{\Lambda}^k \tilde{\mathbf{U}}^T, \quad (17)$$

1372 where $\mathbf{\Lambda}^k = \text{diag}(\lambda_1^k, \dots, \lambda_N^k)$.

1374 Wu et al. (2019) discuss the spectral properties of the normalized adjacency operator, which satisfies:
 1375 $\lambda_N = 1$, and $|\lambda_i| < 1$ for all $i < N$. Therefore, as the number of layers approaches infinity, the layer
 1376 collapse phenomenon is well-documented in the literature:

$$1377 \quad \lim_{l \rightarrow \infty} (\tilde{\mathbf{S}}_{adj})^l = \tilde{\mathbf{u}}_N \tilde{\mathbf{u}}_N^T, \quad (18)$$

1379 where $\tilde{\mathbf{u}}_n$ is the eigenvector corresponding to λ_N . This is because as $l \rightarrow \infty$, $\lambda_i^l \rightarrow 0$ for all $i < N$
 1380 since $|\lambda_i| < 1$. Meanwhile, $\lambda_N^l = 1^l = 1$ for all l . Thus,

$$1381 \quad \lim_{l \rightarrow \infty} (\tilde{\mathbf{S}}_{adj})^l = \tilde{\mathbf{U}} \begin{pmatrix} 0 & & & \\ & \ddots & & \\ & & \ddots & \\ & & & 1 \end{pmatrix} \tilde{\mathbf{U}}^T = \tilde{\mathbf{u}}_N \tilde{\mathbf{u}}_N^T. \quad (19)$$

1385 This ultimately leads to information loss. In the limit as $k \rightarrow \infty$, the graph convolution operation
 1386 collapses all node features to scalar multiples of $\tilde{\mathbf{u}}_n$, the entry of which at node v is $\sqrt{1 + \text{degree}(v)}$,
 1387 resulting in complete loss of the original feature information. In other words, the learned representations
 1388 suffer from *over-smoothing*.

1389 **F.2 PROOFS FOR THEORETICAL RESULTS IN SECTION 5**
 1390

1391 **Lemma F.1** (Eigenvalue complementarity of normalized operators). For a connected graph, the
 1392 eigenvalues \mathbf{S}_{adj} and \mathbf{L}_{sym} exhibit the following complementarity relationship:

$$1393 \quad \lambda_{N+1-i}(\mathbf{S}_{adj}) = 1 - \lambda_i(\mathbf{L}_{sym}) \quad (20)$$

1394 for all $i = 1, \dots, N$, where N is the number of nodes in the graph, and eigenvalues (for both
 1395 operators) are indexed such that $\lambda_1 \leq \lambda_2 \leq \dots \leq \lambda_N$.

1397 *Proof of Lemma F.1.* By definition, $\mathbf{L}_{sym} = \mathbf{I} - \mathbf{S}_{adj}$. Since both matrices are symmetric, they are
 1398 diagonalizable with real eigenvalues. Let \mathbf{u} be an eigenvector of \mathbf{L}_{sym} with eigenvalue $\lambda_i(\mathbf{L}_{sym})$.
 1399 Then:

$$1400 \quad \mathbf{L}_{sym} \mathbf{u} = \lambda_i(\mathbf{L}_{sym}) \mathbf{u} \Rightarrow (\mathbf{I} - \mathbf{S}_{adj}) \mathbf{u} = \lambda_i(\mathbf{L}_{sym}) \mathbf{u} \Rightarrow \mathbf{S}_{adj} \mathbf{u} = (1 - \lambda_i(\mathbf{L}_{sym})) \mathbf{u}. \quad (21)$$

1402 Therefore, \mathbf{u} is also an eigenvector of \mathbf{S}_{adj} with eigenvalue $1 - \lambda_i(\mathbf{L}_{sym})$. Since the eigenvalues are
 1403 ordered in ascending order for \mathbf{L}_{sym} and the transformation $1 - \lambda_i$ reverses this ordering, we have
 $\lambda_{N+1-i}(\mathbf{S}_{adj}) = 1 - \lambda_i(\mathbf{L}_{sym})$. \square

This complementarity implies that when the normalized algebraic connectivity $\lambda_2(\mathbf{L}_{sym})$ is small, the second largest positive eigenvalue of \mathbf{S}_{adj} must be close to 1. However, in our context, we are interested in the algebraic connectivity of the normalized graph Laplacian that would correspond to the normalized adjacency operator, $\tilde{\mathbf{S}}_{adj}$, introduced in Section 5.1, instead of that of \mathbf{S}_{adj} , motivating the following:

Proposition F.2 (Self-loops decrease algebraic connectivity of the original graph, from Section 5.2). Assume a connected graph \mathcal{G} with more than two nodes. For all $\gamma > 0$,

$$\lambda_{N-1}(\mathbf{S}_{adj}) = \lambda_{N-1}(\mathbf{D}^{-\frac{1}{2}} \mathbf{A} \mathbf{D}^{-\frac{1}{2}}) < \lambda_{N-1}((\gamma \mathbf{I} + \mathbf{D})^{-\frac{1}{2}} (\gamma \mathbf{I} + \mathbf{A}) (\gamma \mathbf{I} + \mathbf{D})^{-\frac{1}{2}}). \quad (22)$$

Proof of Proposition 5.1 (same as Proposition F.2). Let \mathcal{G}' be the graph \mathcal{G} with self-loops added, each having weight $\gamma > 0$. If \mathcal{G} already contains self-loops, their weights are increased by γ . We denote the vertex set of \mathcal{G}' as V , with the obvious correspondence to the vertices of \mathcal{G} . Then $\mathbf{L}_{sym}^{\mathcal{G}} = \mathbf{I} - \mathbf{D}^{-\frac{1}{2}} \mathbf{A} \mathbf{D}^{-\frac{1}{2}}$ and $\mathbf{L}_{sym}^{\mathcal{G}'} = \mathbf{I} - (\gamma \mathbf{I} + \mathbf{D})^{-\frac{1}{2}} (\gamma \mathbf{I} + \mathbf{A}) (\gamma \mathbf{I} + \mathbf{D})^{-\frac{1}{2}}$, so proving

$$\lambda_2(\mathbf{L}_{sym}^{\mathcal{G}}) > \lambda_2(\mathbf{L}_{sym}^{\mathcal{G}'}) \quad (23)$$

will prove the proposition. Note that in practice we care about the case where $\gamma = 1$. We proceed as follows: we take the eigenfunction on \mathcal{G} corresponding to $\lambda_{\mathcal{G}}$, lift it to \mathcal{G}' , and show that this yields an upper bound. Using the variational characterisation of eigenvalues in (Chung, 1997, Eq. 1.13) and the fact that edge weights $w_{\mathcal{G}}(u, v) = w_{\mathcal{G}'}(u, v)$ if $u \neq v$, and the degrees of vertices $d_v^{\mathcal{G}'} = \gamma + d_v^{\mathcal{G}}$:

$$\lambda_2(\mathbf{L}_{sym}^{\mathcal{G}}) = \inf_{f: \sum_{x \in V} f(x) d_x^{\mathcal{G}} = 0} \frac{\sum_{x \sim y} (f(x) - f(y))^2 w(x, y)}{\sum_{x \in V} f(x)^2 d_x^{\mathcal{G}}} \quad (24)$$

Pick such an f attaining this infimum (i.e., the eigenvector of $\mathbf{L}_{sym}^{\mathcal{G}}$ corresponding to $\lambda_2(\mathbf{L}_{sym}^{\mathcal{G}})$ multiplied by $\mathbf{D}^{-\frac{1}{2}}$). We use this f to construct a signal g on \mathcal{G}' . Let

$$g(x) = f(x) - \frac{\gamma \sum_{x \in V} f(x)}{\sum_{x \in V} d_x^{\mathcal{G}} + \gamma}. \quad (25)$$

That is, we reduce f by a constant everywhere. We have picked the constant such that

$$\sum_{x \in V} g(x) d_x^{\mathcal{G}'} = \sum_{x \in V} g(x) (d_x^{\mathcal{G}} + \gamma) = 0. \quad (26)$$

Since g is simply f shifted by a constant,

$$\forall x, y \in V : g(x) - g(y) = f(x) - f(y). \quad (27)$$

Again, by the variational characterisation of eigenvalues in (Chung, 1997, Eq. 1.13):

$$\lambda_2(\mathbf{L}_{sym}^{\mathcal{G}'}) = \inf_{h: \sum_{x \in V} h(x) d_x^{\mathcal{G}'} = 0} \frac{\sum_{x \sim y} (h(x) - h(y))^2 w(x, y)}{\sum_{x \in V} h(x)^2 d_x^{\mathcal{G}'}} \quad (28)$$

$$\leq \frac{\sum_{x \sim y} (g(x) - g(y))^2 w(x, y)}{\sum_{x \in V} g(x)^2 d_x^{\mathcal{G}'}} = \frac{\sum_{x \sim y} (f(x) - f(y))^2 w(x, y)}{\sum_{x \in V} g(x)^2 d_x^{\mathcal{G}'}} \quad (29)$$

The first inequality holds because g is in the set $\{h : \sum_{x \in V} h(x) d_x^{\mathcal{G}'} = 0\}$, and the infimum serves as a lower bound for the function on any element of that set. The last equality follows from applying (27).

We now show that $\sum_{x \in V} g(x)^2 d_x^{\mathcal{G}'} > \sum_{x \in V} f(x)^2 d_x^{\mathcal{G}}$. This will let us bound (29) above by (24). Expanding the definition of g :

$$\sum_{x \in V} g(x)^2 d_x^{\mathcal{G}'} = \sum_{x \in V} f(x)^2 d_x^{\mathcal{G}'} - 2 \frac{\gamma (\sum_{x \in V} f(x) d_x^{\mathcal{G}'}) (\sum_{x \in V} f(x))}{\sum_{x \in V} d_x^{\mathcal{G}'}} + \frac{\gamma^2 (\sum_{x \in V} f(x))^2}{\sum_{x \in V} d_x^{\mathcal{G}'}} \quad (30)$$

1458 Noting that $\sum f(x)d_x^{\mathcal{G}} = 0$ and $d_x^{\mathcal{G}'} = d_x^{\mathcal{G}} + \gamma$ so $\sum f(x)d_x^{\mathcal{G}'} = \gamma \sum f(x)$,
 1459

$$1460 \sum g(x)^2 d_x^{\mathcal{G}'} - \sum f(x)^2 d_x^{\mathcal{G}} = \gamma \sum f(x)^2 - 2 \frac{\gamma^2 (\sum f(x))^2}{\sum d_x^{\mathcal{G}'}} + \frac{\gamma^2 (\sum f(x))^2}{\sum d_x^{\mathcal{G}'}} \quad (31)$$

$$1462 = \gamma \sum f(x)^2 - \gamma^2 \frac{(\sum f(x))^2}{\sum d_x^{\mathcal{G}'}} \quad (32)$$

1464
 1465 By the Cauchy-Schwarz inequality on $f(\mathbf{x})$ and $\mathbf{1}$,

$$1467 (\sum f(x))^2 = (\sum f(x) \cdot 1)^2 \leq (\sum f(x)^2)(\sum 1^2) = n \sum f(x)^2. \quad (33)$$

1469 Furthermore, as \mathcal{G} is connected, each node has degree of at least $1 - \forall x : d_x^{\mathcal{G}} \geq 1$. As the graph has
 1470 more than two nodes, one node must have degree of at least 2. So $\sum d_x^{\mathcal{G}'} > n(1 + \gamma)$, and therefore:
 1471

$$1472 \sum g(x)^2 d_x^{\mathcal{G}'} - \sum f(x)^2 d_x^{\mathcal{G}} \geq \frac{\gamma}{n} (\sum f(x))^2 - \gamma^2 \frac{(\sum f(x))^2}{n(1 + \gamma)} \quad (34)$$

$$1475 = \frac{(\sum f(x))^2}{n} \left(\gamma - \frac{\gamma^2}{1 + \gamma} \right) \quad (35)$$

$$1477 = \frac{(\sum f(x))^2}{n} \left(\frac{\gamma}{1 + \gamma} \right) \quad (36)$$

$$1479 > 0. \quad (37)$$

1480 Based on which we conclude that $\sum_{x \in V} g(x)^2 d_x^{\mathcal{G}'} > \sum_{x \in V} f(x)^2 d_x^{\mathcal{G}}$, and so by (24) and (29):
 1481

$$1482 \lambda_2(\mathbf{L}_{sym}^{\mathcal{G}'}) \leq \frac{\sum_{x \sim y} (f(x) - f(y))^2 w(x, y)}{\sum_{x \in V} g(x)^2 d_x^{\mathcal{G}'}} \quad (38)$$

$$1485 < \frac{\sum_{x \sim y} (f(x) - f(y))^2 w(x, y)}{\sum_{x \in V} f(x)^2 d_x^{\mathcal{G}}} = \lambda_2(\mathbf{L}_{sym}^{\mathcal{G}}). \quad (39)$$

1487 Hence, $\lambda_2(\mathbf{L}_{sym}^{\mathcal{G}}) > \lambda_2(\mathbf{L}_{sym}^{\mathcal{G}'})$ and by (23), the proof is complete. \square
 1488

1490 *Proof of Theorem 5.2.* Given Lemma F.1 (correspondence between the eigenvalues of \mathbf{S}_{adj} and
 1491 $\mathbf{L}_{sym}^{\mathcal{G}}$) and Proposition 5.1, seeing that $diam(\mathcal{G}) \geq 4$ means that the graph has more than two nodes,
 1492 the result follows immediately from (Chung, 1997, Lemma 1.14). \square
 1493

1494 F.3 RATIONALE IN THEOREM 5.2

1496 The second largest eigenvalue of $\tilde{\mathbf{S}}_{adj}$ in terms of magnitude is either λ_{N-1} or λ_1 . We explicitly
 1497 consider the case when it is λ_{N-1} . As λ_{N-1} approaches 1, the rate of convergence to the limiting
 1498 state $\tilde{\mathbf{u}}_N \tilde{\mathbf{u}}_N^T$ decreases exponentially with the number of layers. For any layer l , the difference from
 1499 the limiting state can be expressed as:

$$1500 \|\mathbf{(I} - \tilde{\mathbf{u}}_N \tilde{\mathbf{u}}_N^T)(\tilde{\mathbf{S}}_{adj})^l\| = \|\tilde{\mathbf{U}} \text{diag}(\lambda_1^l, \dots, \lambda_{N-1}^l, 0) \tilde{\mathbf{U}}^T\| = \lambda_{N-1}^l \quad (40)$$

1502 where $\|\cdot\|$ denotes the spectral norm and the last equality follows from that the spectral norm of a
 1503 diagonal matrix being equal to the largest absolute value of its diagonal entries. Thus, when λ_{N-1} is
 1504 close to 1, more layers are required to achieve the same level of convergence to the limiting state. Since
 1505 $\lambda_{N-1} < 1$, taking powers of λ_{N-1} will eventually converge to zero, but the rate of this convergence
 1506 slows dramatically as λ_{N-1} approaches 1. Hence, because graphs with a large diameter and low
 1507 maximum degree have a lower algebraic connectivity due to reduced inter-component connectivity,
 1508 GNNs operating on such graphs will be less susceptible to over-smoothing when processing node
 1509 features.

1510 We have focused on the case where the second largest eigenvalue by magnitude of $\tilde{\mathbf{S}}_{adj}$ is λ_{N-1} .
 1511 The special case where it is instead λ_1 (which, in this case, must be negative) gives a different
 1512 regime, where it is possible for graphs with smaller diameters to exhibit less over-smoothing than

1512 those with larger diameters. Consider, for example, a bipartite graph where over-smoothing occurs
 1513 independently on each side of the partition, resulting in two distinct values depending on which
 1514 partition the node is in, rather than convergence to a multiple of \tilde{u}_N , where the node feature value
 1515 would only depend on the degree.

1516 Nevertheless, our analysis demonstrates that large diameters and sparse connectivity generally reduce
 1517 the likelihood of over-smoothing. This insight motivates our proposal of benchmark datasets with
 1518 significantly larger diameters than those currently used in the literature (see Table 1). The underlying
 1519 hypothesis is that reduced likelihood of over-smoothing in high-diameter, sparse networks enables the
 1520 possibility of GNNs learning representations that capture long-range dependencies when necessary.
 1521

1522 F.4 RELATIONS TO BRAESS PARADOX AND PREVIOUS WORK

1523 **Sparsity of the graph and spectral gap.** Our main theoretical result in Section 5 (Theorem 5.2)
 1524 suggests that the second largest eigenvalue of the normalized augmented adjacency matrix has a
 1525 lower bound that is increasing in graph diameter and decreasing in maximum node degree, hence
 1526 the spectral gap tends to be smaller for graphs with larger diameter and smaller maximum degree.
 1527 However, this tendency may not be exact as the bound is not necessarily tight, and furthermore,
 1528 a smaller maximum degree does not necessarily imply a sparser graph (although the two can be
 1529 generally correlated). Therefore, our result is not in contradiction with the Braess paradox, which is
 1530 an interesting observation by itself.
 1531

1532 **Spectral gap and tendency of over-smoothing.** Our analysis of the rate of over-smoothing is
 1533 purely based on the spectral analysis that the speed of convergence to a stationary point upon repeated
 1534 application of a matrix operator depends on the spectral gap: a smaller gap generally slows down
 1535 convergence in this precise sense. It is worth noting that this analysis is **task-agnostic**, i.e., it does
 1536 not take into account node classification as a task, and furthermore distribution of node labels. The
 1537 analysis of over-smoothing by Jamadandi et al. (2024) is, however, **task-dependent**, as it specifically
 1538 highlights situations when pruning edges can mitigate over-smoothing of task-beneficial signals by
 1539 disconnecting nodes with different labels. Therefore, while both are meaningful, the two analyses
 1540 look at over-smoothing from slightly different perspectives.
 1541

1542 G JACOBIAN-BASED INFLUENCE SCORE MOTIVATION

1543 Here, we provide additional motivation behind the proposed measurement for quantifying long-
 1544 rangeness in Section 4.

1545 G.1 INTUITION BEHIND JACOBIAN-BASED INFLUENCE SCORE

1546 The Jacobian has been used in analysis of node interactions in GNNs in multiple previous works (Xu
 1547 et al., 2018; Gasteiger et al., 2022; Di Giovanni et al., 2023). For example, it is used in Di Giovanni
 1548 et al. (2023, Theorem 4.1) to show when over-squashing happens in long-range interactions, and
 1549 to show how vanishing gradients occur in very deep GNNs. Influence specifically has been used to
 1550 compute a natural measure of interactions between two nodes (Xu et al., 2018). We accordingly use
 1551 aggregated influence, Equation equation 2, to gauge how nodes at a distance h affect the output of the
 1552 GNN at a focal node, thus quantifying *long-rangeness*. By the definition of partial derivatives, we
 1553 can understand the Jacobian as follows:
 1554

$$1555 \frac{\partial \mathbf{H}_{vi}^{(\ell)}(\mathbf{X})}{\partial \mathbf{X}_{uj}} = \lim_{\delta \rightarrow 0} \frac{\mathbf{H}_{vi}^{(\ell)}(\mathbf{X} + \delta e_{uj}) - \mathbf{H}_{vi}^{(\ell)}(\mathbf{X})}{\delta}, \quad (41)$$

1556 where \mathbf{X} is the original (unperturbed) input feature matrix, and δe_{uj} is an infinitesimal perturbation
 1557 in the j^{th} component of the feature vector at node u (a standard basis vector in the node feature space).
 1558 This means the more positive the Jacobian entry is, the more a positive perturbation of the features
 1559 at node u and component j will increase the logits at node v and component i at the final layer. In
 1560 other words, the Jacobian entry being positive or negative means that the logits are pushed up or
 1561 down. Given that, after applying the softmax function, the probabilities at a given data point increase
 1562 monotonically with the logits at that point, we can consider both positive and negative influences as
 1563 actual influence and only focus on the absolute value (i.e., sensitivity rather than direction).
 1564

1566 *Monotonicity of the Softmax function.* Consider the derivative of the i -th softmax probability with
 1567 respect to its corresponding logit:

$$1569 \quad \frac{\partial p_i}{\partial z_i} = \frac{\partial}{\partial z_i} \left(\frac{\exp(z_i)}{\sum_j \exp(z_j)} \right) = \frac{\exp(z_i) \sum_j \exp(z_j) - \exp(z_i) \exp(z_i)}{(\sum_j \exp(z_j))^2} = p_i(1 - p_i) \quad (42)$$

1572 Observe that: $p_i(1 - p_i) > 0$ for $0 < p_i < 1$ and $\frac{\partial p_i}{\partial z_i} \rightarrow 0$ as $p_i \rightarrow 0$ or $p_i \rightarrow 1$. For $j \neq i$:

$$1574 \quad \frac{\partial p_i}{\partial z_j} = \frac{\partial}{\partial z_j} \left(\frac{\exp(z_i)}{\sum_h \exp(z_h)} \right) = -\frac{\exp(z_i) \exp(z_j)}{(\sum_h \exp(z_h))^2} = -p_i p_j \quad (43)$$

1576 This proves that the softmax probabilities increase with their corresponding logits and decrease with
 1577 other logits. \square

1579 The above is a well-known fact and we do not claim novelty.

1581 G.2 POTENTIAL LIMITATIONS: OUTPUT CANCELLATION

1583 However, it is possible to find counterexamples in which measuring the absolute Jacobian sensitivity
 1584 could be insufficient or even misleading: if a positive and negative influence always cancel each
 1585 other out. We find such a situation can happen in unregularised linear models with heavy collinearity
 1586 of features (Hastie et al., 2009, p.63) – indeed, this is presented as one of the motivations of ridge
 1587 regression. To better understand this, we give a simple model of such cancellation:

1588 **Proposition G.1** (Absolute Jacobian sensitivity may over-estimate influence). There exists a model
 1589 h_v , where the combined effect of changes in input variables on the output is zero (i.e., the sum of the
 1590 partial derivatives is zero), while the sum of the absolute values of the individual partial derivatives is
 1591 nonzero.

1593 *Proof of Proposition G.1.* Consider a graph with three nodes u, v, w , where v is the focal node for
 1594 our calculation. Let input and output features be scalars $\mathbf{X}_u = x_u$ on $\mathbf{H}_v = h_v$ (nodewise binary
 1595 classification where using a single logit as input to a sigmoid function is possible). The influence
 1596 is $I(v, u) = \left| \frac{\partial h_v}{\partial x_u} \right|$, and similarly for $\mathbf{X}_w = x_w$, $I(v, w) = \left| \frac{\partial h_v}{\partial x_w} \right|$. Assume the model learns the
 1597 function $h_v = x_u - x_w$ and that $x_u \approx x_w$, then following the definition in the main text:

$$1599 \quad T_h(v) = I(v, u) + I(v, w) = \left| \frac{\partial h_v}{\partial x_u} \right| + \left| \frac{\partial h_v}{\partial x_w} \right| = |1| + |-1| = 2, \quad (44)$$

1602 while $h_v = 0$. In fact,

$$1604 \quad \frac{\partial h_v}{\partial x_u} + \frac{\partial h_v}{\partial x_w} = 1 + (-1) = 0 \quad (45)$$

1607 holds for all (x_u, x_w) ; no small-difference assumption on x_u and x_w is required.

1608 This demonstrates that the sum of the absolute values of the Jacobian entries can be non-zero, even
 1609 when the net effect on the output is zero. The key is the opposing nature of their influence, not their
 1610 specific values. The example sets x_u and x_w as approximately equal to highlight that the net output
 1611 can be small (or changes to it can be small) while the individual influences are significant. \square

1613 Although this is a valid concern, we next show that for Message Passing Neural Networks (MPNNs),
 1614 at least at initialization, such cancellation does not happen.

1615 **Definition G.2** (Message-Passing Neural Network layer). For a MPNN layer l , the node feature
 1616 update for v is given by: $\mathbf{X}_v^{(l+1)} = \phi \left(\mathbf{X}_v^{(l)}, \bigoplus_{u \in \mathcal{N}(v)} \psi \left(\mathbf{X}_v^{(l)}, \mathbf{X}_u^{(l)} \right) \right)$, where ψ is a message
 1617 function, responsible for computing interactions between neighboring nodes, \bigoplus is a permutation-
 1618 invariant aggregation function, such as summation, mean, or max, ϕ is an update function that
 1619 integrates aggregated information into the node representation.

1620 **Definition G.3** (Smooth Hypersurface in \mathbb{R}^D). A hypersurface in \mathbb{R}^D is a subset defined locally
 1621 as the zero set of a continuously differentiable function $f : \mathbb{R}^D \rightarrow \mathbb{R}$ such that the gradient ∇f is
 1622 nonzero at almost every point where $f = 0$. That is, if we have an equation of the form $f(\theta) = 0$,
 1623 where θ is a vector of parameters, and if $\nabla f(\theta) \neq 0$ generically, then $f = 0$ defines a (locally)
 1624 $(D - 1)$ -dimensional manifold, which is a hypersurface.

1625 **Theorem G.4** (Measure-zero of exact cancellation at MPNN initialization). Consider an MPNN
 1626 where the functions ψ and ϕ are parameterized by θ and differentiable, typically modeled as MultiLayer
 1627 Perceptrons (MLPs). Suppose the parameters θ are drawn from a probability distribution
 1628 that is absolutely continuous with respect to the Lebesgue measure. Then, the set of parameter
 1629 configurations for which exact cancellation of Jacobian contributions occurs has Lebesgue measure
 1630 zero.

1631 *Proof of Theorem G.4.* For exact cancellation to hold assuming $\bigoplus = \sum$, the following sum must be
 1632 identically zero while the individual terms remain non-zero. Since ψ and ϕ are differentiable and
 1633 parameterized by θ , each Jacobian term is a smooth function of θ . The equation:

$$1635 \quad 1636 \quad 1637 \quad f(\theta) = \sum_{u \in \mathcal{N}(v)} \frac{\partial \psi(\mathbf{X}_v^{(l)}, \mathbf{X}_u^{(l)})}{\partial \mathbf{X}_u^{(l)}} = 0, \quad (46)$$

1638 defines a level set of smooth functions, a hypersurface (or a set of lower-dimensional submanifolds)
 1639 in parameter space. The solution set of a nontrivial smooth function has Lebesgue measure zero
 1640 unless it is identically zero across all θ , which is not the case here. Furthermore, since θ is drawn
 1641 from an absolutely continuous distribution (such as Gaussian or uniform), the probability of exactly
 1642 selecting a parameter that lies on this hypersurface is zero at initialization. Thus, exact cancellation
 1643 of Jacobian contributions is an event of measure zero in the space of our idealized single-layer
 1644 MPNN: this can naturally be extended to multiple layers. Note that in this proof we have assumed
 1645 the Jacobian sum is not identically zero by construction, unlike in Proposition G.1 where the function
 1646 was explicitly constructed to ensure cancellation. \square

1647 Lastly, it is worth noting an alternative perspective on interpreting influence measures derived from
 1648 the sum of absolute Jacobian entries, particularly when considering potential cancellation effects
 1649 as demonstrated in Proposition G.1. One can indeed argue that the measure's utility lies precisely
 1650 in its capacity to quantify the magnitude of sensitivity to inputs from individual distant nodes or
 1651 pathways, irrespective of whether these influences ultimately negate one another in contributing to
 1652 the final output. From this stance, focusing on the sum of absolute values reveals the underlying
 1653 structure and strength of potential long-range dependencies (the information channels themselves)
 1654 that might be obscured by observing only the net effect. This interpretation, therefore, hinges on
 1655 defining *dependency* or *interaction* based on the existence and intensity of these information flow
 1656 pathways, rather than strictly on their final, combined impact on a node's prediction.

H ADDITIONAL DEFINITIONS IN SECTION 6

1660 **Definition H.1** (Standard lattice in \mathbb{R}^D). The *standard lattice* in \mathbb{R}^D , denoted by \mathbb{Z}^D , is the set
 1661 of all integer-coordinate points in \mathbb{R}^D : $\mathbb{Z}^D = \{(z_1, z_2, \dots, z_D) \mid z_i \in \mathbb{Z} \text{ for all } i = 1, \dots, D\}$.
 1662 Equivalently, \mathbb{Z}^D consists of all points that can be written as integer linear combinations of the
 1663 standard basis vectors: $\mathbb{Z}^D = \left\{ \sum_{i=1}^D z_i \mathbf{e}_i \mid z_i \in \mathbb{Z} \right\}$, where $\{\mathbf{e}_1, \mathbf{e}_2, \dots, \mathbf{e}_D\}$ is the standard basis
 1664 for \mathbb{R}^D , meaning each \mathbf{e}_i is a unit vector with a 1 in the i -th position and 0 elsewhere. This lattice
 1665 forms a grid-like structure in \mathbb{R}^D with each point having exactly $2D$ one-hop (adjacent lattice)
 1666 neighbors. For a planar graph $D = 2$, hence, each node has a total of 4 neighbors.

1668 **Definition H.2** (h -hop shells). Let $\mathcal{G} = (V, E)$ be a graph with shortest-path distance $\rho : V \times V \rightarrow \mathbb{N}$.
 1669 The *h -hop shell* (or *h -hop neighborhood*) of a node $v \in V$ is defined as $\mathcal{N}_h(v) = \{u \in V : \rho(v, u) = h\}$. That is, $\mathcal{N}_h(v)$ consists of all nodes that are exactly h hops away from v .

1671 **Definition H.3** (Quasi-isometric graphs). Let $\mathcal{G}_1 = (V_1, E_1)$ and $\mathcal{G}_2 = (V_2, E_2)$ be two graphs
 1672 equipped with shortest-path distance functions $\rho_1 : V_1 \times V_1 \rightarrow \mathbb{R}_{\geq 0}$ and $\rho_2 : V_2 \times V_2 \rightarrow \mathbb{R}_{\geq 0}$,
 1673 respectively (in our case distances are in \mathbb{N}). We say that \mathcal{G}_1 and \mathcal{G}_2 are *quasi-isometric* if there
 exist constants $\lambda \geq 1$, $\mathfrak{C} \geq 0$, and $\mathfrak{D} \geq 0$, and a function $f : V_1 \rightarrow V_2$ such that for all $u, v \in V_1$:

1674 $\frac{1}{\lambda} \rho_1(u, v) - \mathfrak{C} \leq \rho_2(f(u), f(v)) \leq \lambda \rho_1(u, v) + \mathfrak{C}$, Every node in V_2 is within distance \mathfrak{D} of some
 1675 $f(u)$, i.e., $\forall v \in V_2, \exists u \in V_1$ such that $\rho_2(v, f(u)) \leq \mathfrak{D}$.
 1676

1677 I PROOFS FOR THEORETICAL RESULTS IN SECTION 6

1679 *Proof of Lemma 6.1.* Since \mathcal{G} is grid-like in D dimensions, its structure mimics that of \mathbb{Z}^D . In \mathbb{R}^D ,
 1680 the volume of a ball of radius h scales as h^D (recall the volume of a sphere in \mathbb{R}^3 is $\frac{4}{3}\pi h^3$). Let
 1681

$$1682 B_h(v) = \{u \in V : \rho(v, u) \leq h\}, \quad (47)$$

1683 denote the ball of radius h centered at v . Then for large h (asymptotic bound),

$$1685 |B_h(v)| = \Theta(h^D). \quad (48)$$

1687 Since the h -hop neighborhood is the set difference

$$1689 \mathcal{N}_h(v) = B_h(v) \setminus B_{h-1}(v). \quad (49)$$

1690 This effectively means that the size of $\mathcal{N}_h(v)$ is approximately the difference between the volume of
 1691 two consecutive balls:

$$1692 |\mathcal{N}_h(v)| = |B_h(v)| - |B_{h-1}(v)|. \quad (50)$$

1693 A standard asymptotic argument implies

$$1695 |\mathcal{N}_h(v)| = \Theta(h^{D-1}), \quad (51)$$

1696 since we can approximate the aforementioned difference via:

$$1698 |B_h(v)| - |B_{h-1}(v)| = \mathfrak{C}h^D - \mathfrak{C}(h-1)^D \approx \mathfrak{C}h^D - \mathfrak{C}(h^D - Dh^{D-1}) = \mathfrak{C}Dh^{D-1}, \quad (52)$$

1700 using the binomial expansion and assuming large h (we are concerned with long-range interactions),
 1701 where the leading order term dominates. Intuitively, this corresponds to the *surface growth* of the
 1702 ball, which in \mathbb{R}^D scales as h^{D-1} (the area of a sphere in \mathbb{R}^3 is $4\pi h^2$). Thus, there exist constants
 1703 $\mathfrak{C}_1, \mathfrak{C}_2 > 0$ and an integer h_0 such that for all $h \geq h_0$,

$$1704 \mathfrak{C}_1 h^{D-1} \leq |\mathcal{N}_h(v)| \leq \mathfrak{C}_2 h^{D-1}. \quad (53)$$

1705 \square

1706 *Proof of Theorem 6.2.* Assume that within $\mathcal{N}_h(v)$ there is a unique node u^* with a strong influence
 1707 $I(v, u^*) = I^* > 0$ and that for all other nodes $u \in \mathcal{N}_h(v) \setminus \{u^*\}$, the influence $I(v, u)$ is negligible
 1708 ($\Delta \approx 0$). Then:

1711 The *total* (or *sum*) influence is

$$1713 I_{\text{sum}}(v, h) = \sum_{u \in \mathcal{N}_h(v)} I(v, u) \geq I(v, u^*) = I^*. \quad (54)$$

1715 The *mean* influence is given by

$$1717 I_{\text{mean}}(v, h) = \frac{1}{|\mathcal{N}_h(v)|} \sum_{u \in \mathcal{N}_h(v)} I(v, u) = \frac{1}{|\mathcal{N}_h(v)|} (I^* + \sum_{u \in \mathcal{N}_h(v) \setminus \{u^*\}} I(v, u)) = \frac{I^* + \Delta}{|\mathcal{N}_h(v)|}. \quad (55)$$

1720 Using the lower bound on $|\mathcal{N}_h(v)|$,

$$1722 I_{\text{mean}}(v, h) \leq \frac{I^* + \Delta}{\mathfrak{C}_1 h^{D-1}}. \quad (56)$$

1724 Since $h^{D-1} \rightarrow \infty$ as $h \rightarrow \infty$ for $D \geq 2$, it follows that

$$1726 I_{\text{mean}}(v, h) \rightarrow 0, \quad (57)$$

1727 while $I_{\text{sum}}(v, h) \geq I^*$ remains non-vanishing. \square

1728
 1729 *Proof of Corollary 6.3.* For a planar graph that is grid-like (for example, a two-dimensional lattice),
 1730 set $D = 2$. Then, $|\mathcal{N}_h(v)| = \Theta(h^{2-1}) = \Theta(h)$. Repeating the same argument as above: the total
 1731 influence satisfies $I_{\text{sum}}(v, h) \geq I^*$. The mean influence is bounded by $I_{\text{mean}}(v, h) \leq \frac{I^*}{|\mathcal{N}_h(v)|} \leq \frac{I^*}{\mathfrak{C}_1 h}$.
 1732 Hence, as $h \rightarrow \infty$, $I_{\text{mean}}(v, h) \rightarrow 0$, which demonstrates that for a planar graph the dilution of the
 1733 mean aggregated influence occurs at a rate proportional to $1/h$. \square

1734
 1735 *Proof of Corollary 6.4.* Since \mathcal{G} is grid-like in D dimensions, the size of the aggregated h -hop
 1736 neighborhood (the ball) grows as $|B_h(v)| = \Theta(h^D)$. Assuming that only one node u^* in $B_h(v)$ has a
 1737 significant influence I^* while the influence of all other nodes is negligible, the total (or sum) influence
 1738 satisfies $I_{\text{sum}}^B(v, h) \geq I^*$. Thus, the mean influence over $B_h(v)$ is $I_{\text{mean}}^B(v, h) \leq \frac{I^*}{\Theta(h^D)}$. That is, there
 1739 exists a constant $\mathfrak{C}' > 0$ such that $I_{\text{mean}}^B(v, h) \leq \frac{I^*}{\mathfrak{C}' h^D}$. Since $h^D \rightarrow \infty$ as $h \rightarrow \infty$ for $D \geq 1$, it
 1740 follows that $I_{\text{mean}}^B(v, h) \rightarrow 0$. \square

1741
 1742 *Proof of Corollary 6.5.* For any node $v \in V$, by the distinguished node assumption (reused from
 1743 Theorem 6.2) there is at least one $u^* \in \mathcal{N}_h(v)$ with

$$1744 \quad I(v, u^*) \geq I^*. \quad (58)$$

1745 Since the total influence is a sum over nonnegative contributions, it follows that

$$1746 \quad T_h(v) = \sum_{u \in \mathcal{N}_h(v)} I(v, u) \geq I(v, u^*) \geq I^*. \quad (59)$$

1747 Averaging over all nodes in V ,

$$1748 \quad \bar{T}_h = \frac{1}{|V|} \sum_{v \in V} T_h(v) \geq \frac{1}{|V|} \sum_{v \in V} I^* = I^*. \quad (60)$$

1749 This bound is independent of the size $|\mathcal{N}_h(v)|$ of the h -hop neighborhood and hence remains valid
 1750 even as $|\mathcal{N}_h(v)|$ (or the overall number of nodes) tends to infinity.

$$1751 \quad \bar{T}_h = \frac{1}{|V|} \sum_{v \in V} T_h(v) \geq I^*, \quad \forall h. \quad (61)$$

1752 \square