PDE-GCN: Novel Architectures for Graph Neural Networks Motivated by Partial Differential Equations

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Abstract

1	Graph neural networks are have shown their efficacy in fields such as computer
2	vision, computational biology and chemistry, where data are naturally explained by
3	graphs. However, unlike convolutional neural networks, deep graph networks do
4	not necessarily yield better performance than shallow networks. This behaviour
5	usually stems from the over-smoothing phenomenon. In this work, we propose
6	a family of architectures to control this behaviour by design. Our networks are
7	motivated by numerical methods for solving Partial Differential Equations (PDEs)
8	on manifolds, and as such, their behaviour can be explained by similar analysis.

9 1 Introduction

In recent years, Graph Convolutional Networks (GCNs) [1, 2, 3] have drawn the attention of re-10 11 searchers and practitioners in a variety of domains and applications, ranging from computer vision 12 and graphics [4, 5, 6, 7, 8] to computational biology [9, 10, 11], recommendation systems [12] and social network analysis [13, 14]. However, GNNs still suffer from being typically shallow, as 13 opposed to the concept of deep convolutional neural networks (CNNs) [15, 16]. This shortcoming is 14 due to the *over-smoothing* phenomenon [17, 18, 19], where the node feature vectors become almost 15 identical, such that they are indistinguishable, which yields non-optimal performance. Furthermore, 16 because many GCNs lack theoretical guarantees, it is difficult to reason about their behaviour. These 17 observations motivate us to develop a profound understanding of GNNs and their dynamics. 18

¹⁹ To this end, we suggest a novel, universal approach to the design of GCN architectures. Our inspiration ²⁰ stems from the similarities and equivalence between Partial Differential Equations (PDEs) and deep ²¹ networks explored in [20, 21, 22]. Furthermore, as GCNs can be thought of as a generalization of ²² CNNs, and a standard convolution can be represented as a combination of differential operators on a ²³ structured grid [22], we adopt this interpretation to explore versions of GCNs as PDEs on graphs or ²⁴ manifolds. We therefore call our network architectures *PDE-GCN*.

25 2 Related work

Graph Convolutional Networks: GCNs are typically divided into spectral [1, 3, 2] and spatial
[23, 24, 25, 4] categories. Most of those can be implemented using the Message-Passing Neural
Network paradigm [25], where each node aggregates features (messages) from its neighbours,
according to some scheme. The works [3, 2] use polynomials of the graph Laplacian to parameterize
the convolution operator. Works like and [26, 27, 28] propose methods to learn the propagation
operators in GNNs instead of a Laplacian based operator as previously discussed.

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Several of the methods above suffer from over-smoothing [17, 19], leading to undesired node 32 features similarity for deep networks. To overcome this problem, some approaches rely on imposing 33 regularization and augmentation as in PairNorm [17] and DropEdge [29], while other methods 34 propose by dedicated construction [30, 19] In our work we construct a network that inherently does 35 not over-smooth, based on discretized PDEs. Hence, we are able to motivate our choices by well 36 studied theory and numerical experiments [31]. On a similar note, the recent DiffGCN [8] also makes 37 use of discretized operators. However, DiffGCN is specific for geometric tasks. Also, GRAND [32] 38 applies attention mechanism with diffusive dynamics, using several integration schemes. Here we 39 propose a network that utilizes the diffusion or hyperbolic layer dynamics and their learnt mixture. 40 PDEs and CNNs: In a recent series of works, the connection between PDEs and CNNs was studied 41 [20, 21, 22, 33, 34, 35, 36, 37]. It was shown that it is possible to treat a deep neural network as a 42 dynamical system driven by some PDE, where each convolution layer is considered a time step of a 43

43 dynamical system driven by some PDE, where each convolution layer is considered a time step of a
 44 PDE. The connection between PDEs and CNNs was also used to reduce the computational burden

45 [38], and here we harness PDE concepts to design and construct GCNs for a variety of applications.

46 **3 Method**

47 **3.1** Partial Differential Equations on manifolds

⁴⁸ Consider a general manifold \mathcal{M} where a vector function f resides, along with its continuous ⁴⁹ differential operators such as the gradient ∇ , divergence $\nabla \cdot$ and the Laplacian Δ . Given these ⁵⁰ differential operators, one can model different processes on \mathcal{M} . In particular, we consider two PDEs ⁵¹ – the non-linear diffusion and the non-linear hyperbolic equations

$$f_t = \nabla \cdot K^* \sigma(K \nabla f), \quad f(t=0) = f^0, \quad t \in [0,T], \tag{1}$$

$$f_{tt} = \nabla \cdot K^* \sigma(K \nabla f), \quad f(t=0) = f^0, \quad f_t(t=0) = 0, \quad t \in [0,T],$$
 (2)

respectively, equipped with appropriate boundary conditions. Here K is a coefficient matrix that can

⁵³ change in time and represents the propagation over the manifold \mathcal{M} , K^* is its conjugate transpose

and $\sigma(\cdot)$ is a non-linear activation function. Eq. (1)-(2) define a non-linear operator that takes initial

feature vectors f^0 at time 0 and propagates them to time T, yielding f^T that can be used for different

tasks. We now provide two theorems that characterize Eq. (1)-(2), based on ideas from $[22]^1$.

57 **Theorem 1.** If the activation function $\sigma(\cdot)$ is monotonically non-decreasing and sign-preserving,

- then the forward propagation through the diffusive PDE in (1) for $t \in [0, \infty)$ yields a non-increasing
- 59 *feature norm, that is,*

$$\frac{\partial}{\partial t} \|f\|^2 \le 0.$$

Theorem 2. Assume that the activation function $\sigma(\cdot)$ is monotonically non-decreasing, signpreserving and satisfies $|\sigma(x)| \leq |x|$, and define energy

$$\mathcal{E}_{net} = \|f_t\|^2 + (K\nabla f, \sigma(K\nabla f)),$$

then the forward propagation through the hyperbolic PDE in (2) satisfies $\mathcal{E}_{net} \leq c_K$, where c_K is a constant that depends on K but independent of time.

The outcome of those theorems is that the dynamics described in Eq. (1) is smoothing, while the one in Eq. (2) is bounded by a conserving mapping. We demonstrate this behaviour in Fig. 1.

Many computational models for image segmentation [39], denoising [40] and deblurring are based
on anisotropic diffusion, similar to the model in Eq. (1). On the other hand, applications that require
volume/distance preservation as in the dense shape correspondence task [41] and protein folding [11],
are typically better treated using a hyperbolic equation as in Eq. (2). Those insights motivate us to
construct GCN layers according to Eq. (1)-(2) using discretized differential operators on graphs.

69 **3.2** Discretized differential operators on graphs

A graph can be thought of as a discretization of that manifold to a finite space. Assume we are given an undirected graph $\mathcal{G} = (\mathcal{V}, \mathcal{E})$ where $\mathcal{V} \in \mathcal{M}$ is the set of *n* vertices of the graph and \mathcal{E} is the set of

¹See proofs in Appendix A.



Figure 1: Feature evolvement on a mesh (left). Propagation in time is from left to right. Hyperbolic and diffusion equation dynamics are on the top and bottom row, respectively. While a diffusive layer smooths the information on the manifold, the hyperbolic layer yields a non-uniform field.



Figure 3: Dense shape correspondence.

Epoch #

100

- ⁷² *m* edges of the graph. Let us denote by $\mathbf{f}_i \in \mathbb{R}^c$ the value of the discrete version of f, on the *i*-th ⁷³ node of \mathcal{G} . *c* is the number of channels, which is the width of the neural network. We define \mathbf{G} , the
- ⁷⁴ discrete gradient operator on the graph, also known as the incidence matrix, as follows:

$$(\mathbf{G}\mathbf{f})_{ij} = \mathbf{W}_{ij}(\mathbf{f}_i - \mathbf{f}_j),\tag{3}$$

- ⁷⁵ where nodes i and j are connected via the (i, j)-th edge, \mathbf{W}_{ij} is an edge weight matrix which can be
- learnt, and f_i and f_j are the features on the *i*-th and *j*-th nodes, respectively. Note, that the gradient
- ⁷⁷ operator is a mapping from the *vertex* space to the *edge* space. Given the gradient matrix, it is possible
- ⁷⁸ to define the divergence matrix [42]. To this end, we define the inner product between an edge feature
- vector \mathbf{q} and the gradient of a node feature vector \mathbf{f} as

$$(\mathbf{q}, \mathbf{G}\mathbf{f}) = \mathbf{q}^{\top}\mathbf{G}\mathbf{f} = \mathbf{f}^{\top}\mathbf{G}^{\top}\mathbf{q}.$$
(4)

- ⁸⁰ The divergence is naturally defined as the operator that maps edge operator \mathbf{q} to the node space, that ⁸¹ is $\nabla \cdot \approx -\mathbf{G}^{\top}$. As usual, the graph Laplacian operator can be obtained by taking the divergence of ⁸² the gradient. In graph theory it is defined as a positive matrix that is, $\Delta \approx \mathbf{G}^{\top}\mathbf{G}$
- ⁸³ We also define the weighted line integral over an edge. Similarly to Eq. (3)-(4), we define

we also define the weighted fine integral over an edge. Similarly to Eq.
$$(3)^{-(4)}$$
, we define

$$(\mathbf{A}\mathbf{f})_{ij} = \frac{1}{2}\mathbf{W}_{ij}(\mathbf{f}_i + \mathbf{f}_j), \quad (\mathbf{q}, \mathbf{A}\mathbf{f}) = \mathbf{q}^\top \mathbf{A}\mathbf{f} = \mathbf{f}^\top \mathbf{A}^\top \mathbf{q}.$$
 (5)

The operator **A** approximates the mass operator on the edges. The right equation in Eq. (5) suggests that an appropriate averaging operator for edge features is the transpose of the nodal edge average.

86 3.3 PDE-GCN: Graph Convolutional Networks by Partial Differential Equations

In order to use the computational models in Eq. (1)-(2), we form their discrete versions:

$$\mathbf{f}^{(l+1)} = \mathbf{f}^{(l)} - h\mathbf{G}^{\top}\mathbf{K}_{l}^{\top}\sigma(\mathbf{K}_{l}\mathbf{G}\mathbf{f}^{(l)}), \tag{6}$$

$$\mathbf{f}^{(l+1)} = 2\mathbf{f}^{(l)} - \mathbf{f}^{(l-1)} - h^2 \mathbf{G}^\top \mathbf{K}_l^\top \sigma(\mathbf{K}_l \mathbf{G} \mathbf{f}^{(l)}).$$
(7)

Here, in Eq. (6) we use the forward Euler to discretize Eq. (1), and in Eq. (7) we discretize the second order time derivative in Eq. (2), using the leapfrog method. In both cases, $\mathbf{f}^{(l)}$ are the node features and \mathbf{K}_l is a 1 × 1 trainable convolution of the *l*-th layer. The hyper-parameter *h* is the step-size, and it is chosen such that the stability of the discretization is kept. We use $\sigma = \tanh$ for the activation function as it yields slightly better results in our experiments.Each of Eq. (6)-(7) defines a PDE-GCN layer. We denote the former by PDE-GCN_D and the latter by PDE-GCN_H.

The choice of dynamics. For some applications, anisotropic diffusion is appropriate, while for others

so conservation is more important. However, in some applications this may not be clear. To this end, it

Method	Cora	Cite.	Pubm.	Cham.	Corn.	Texas	Wisc.
GCN [3]	85.77	73.68	88.13	28.18	52.70	52.16	45.88
GAT [26]	86.37	74.32	87.62	42.93	54.32	58.38	49.41
Geom-GCN [45]	85.27	77.99	90.05	60.90	60.81	67.57	64.12
APPNP [46]	87.87	76.53	89.40	54.30	73.51	65.41	69.02
JKNet [30]	85.25 (16)	75.85 (8)	88.94 (64)	60.07 (32)	57.30 (4)	56.49 (32)	48.82 (8)
JKNet (Drop) [29]	87.46 (16)	75.96 (8)	89.45 (64)	62.08 (32)	61.08 (4)	57.30 (32)	50.59 (8)
Incep (Drop) [29]	86.86 (8)	76.83 (8)	89.18 (4)	61.71 (8)	61.62 (16)	57.84 (8)	50.20 (8)
GCNII [19]	88.49 (64)	77.08 (64)	89.57 (64)	60.61 (8)	74.86 (16)	69.46 (32)	74.12 (16)
GCNII*	88.01 (64)	77.13 (64)	90.30 (64)	62.48 (8)	76.49 (16)	77.84 (32)	81.57 (16)
PDE-GCN _D (Ours)	88.51 (16)	78.36 (64)	89.6 (64)	64.12 (8)	89.19 (2)	90.81 (8)	90.39 (8)
PDE-GCN _H (Ours)	87.71 (32)	78.13 (16)	89.16 (16)	61.57 (64)	89.45 (64)	92.16 (64)	91.37 (16)
PDE-GCN _M (Ours)	88.60 (16)	78.48 (32)	89.93 (16)	66.01 (16)	89.73 (64)	93.24 (32)	91.76 (16)

Table 1: Fully-supervised node classification accuracy (%). (L) indicates a L layers network.

is possible to combine Eq. (1)-(2) to obtain the continuous process

 $\alpha f_{tt} + (1 - \alpha) f_t = \nabla \cdot K^* \sigma(K \nabla f), \quad f(t = 0) = f^0, \quad f_t(t = 0) = 0 \quad t \in [0, T],$ (8)

where $\alpha = sigmoid(\beta)$, meaning $0 \le \alpha \le 1$, and β is a single trainable parameter. The discretization of this PDE leads to the following network dynamics:

$$\alpha(\mathbf{f}^{(l+1)} - 2\mathbf{f}^{(l)} + \mathbf{f}^{(l-1)}) + h(1 - \alpha)(\mathbf{f}^{(l+1)} - \mathbf{f}^{(l)}) = -h^2 \mathbf{G}^\top \mathbf{K}_l^\top \sigma(\mathbf{K}_l \mathbf{G} \mathbf{f}^{(l)}).$$
(9)

⁹⁹ We denote a layer that is governed by Eq. (9) by PDE-GCN_M.

100 4 Experiments

In this section we demonstrate our approach by first showing that it is possible to learn the desired PDE-dynamics. Then, we show the efficacy of our PDE-GCN on 7 real-world fully-supervised node classification datasets. A detailed description of the architectures and hyper-parameters used in our experiments are given in Appendicies C–D.

Learning PDE network dynamics In this experiment, we delve on the ability to *learn* the appropriate PDE that better models a given problem. To this end, we use the mixture model from Eq. (9) so that the resulting PDE is a combination of the diffusion and hyperbolic dynamics. We use a 8 layer mixed PDE-GCN, starting with $\alpha = 0.5$, such that it is balanced between a PDE-GCN_D and PDE-GCN_H. By learning the parameter α in (9), we allow to choose a mixed PDE between a purely conservative network and a diffusive one. We consider two problems: semi-supervised node classification on Cora, and dense shape correspondence on FAUST [43].

Our results, reported in Fig. 2–3 suggest that just as in classical works [39, 44], problems like node-classification obtain better performance with an anisotropic diffusion like in Eq. (6), and for problems involving dense-correspondences like in [41, 11] that tend to conserve the energy of the underlying problem, a hyperbolic equation type of PDE as in Eq. (7) is more appropriate.

Fully-supervised node classification We follow [45] and use 7 datasets: Cora, CiteSeer, PubMed,
Chameleon, Cornell, Texas and Wisconsin. We also use the same train/validation/test splits of
60%, 20%, 20%, respectively. We report the average performance over 10 random splits from [45].
Our results in Tab. 1 read either similar or better than the state-of-the-art models.

120 5 Summary

In this paper we explored new architectures for graph neural networks. Our motivation stems from the similarities between graph networks and time dependent partial differential equations that are discretized on manifolds and graphs. By adopting an appropriate PDE, and embedding the finite graph in an infinite manifold, we are able to define networks that are either diffusive, conservative, or a combination of both. We showed that the proposed networks can be made deep without over-smoothing and can deliver the state-of-the-art performance.

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250 A Theorems and proofs

We repeat the theorems presented in Sec. 3 and provide their proofs below. The theorems hold for Neumann boundary conditions, which we use in our implementation—this is achieved by the construction of the differential operators. The proofs follow the ones presented in [22].

construction of the differential operators. The proofs follow the ones presented in [22].

Theorem 1. If the activation function $\sigma(\cdot)$ is monotonically non-decreasing and sign-preserving, then the forward propagation through the diffusive PDE in (1) for $t \in [0, \infty)$ yields a non-increasing

256 *feature norm, that is,*

$$\frac{\partial}{\partial t} \|f\|^2 \le 0.$$

Proof. Let us examine the following inner product following Eq. (1):

$$(f, f_t) = (f, \nabla \cdot K^* \sigma(K \nabla f))$$

From integration by parts it holds that :

$$\frac{1}{2}\frac{\partial}{\partial t}\|f\|^2 = -(\nabla f, K^*\sigma(K\nabla f)) = -(K\nabla f, \sigma(K\nabla f)).$$

Plugging the definition of an inner product, together with the assumption that σ is a sign-preserving function, it follows that:

$$sign(K\nabla f) = sign(\sigma(K\nabla f)).$$

Therefore, the following is non-positive:

$$\frac{1}{2}\frac{\partial}{\partial t}\|f\|^2 = -(K\nabla f, \sigma(K\nabla f)) \le 0$$

257 Meaning

$$\frac{\partial}{\partial t} \|f\|^2 \le 0.$$

258

Theorem 2. Assume that the activation function $\sigma(\cdot)$ is monotonically non-decreasing, signpreserving and satisfies $|\sigma(x)| \leq |x|$, and define energy

$$\mathcal{E}_{net} = \|f_t\|^2 + \left(K\nabla f, \sigma(K\nabla f)\right),$$

- then the forward propagation through the hyperbolic PDE in (2) satisfies $\mathcal{E}_{net} \leq c_K$, where c_K is a
- 260 constant that depends on K but independent of time.

Proof. Let us define the following energy:

$$\mathcal{E}_{lin} = \|f_t\|^2 + (K\nabla f, K\nabla f)$$

This energy is associated with the linear hyperbolic (wave-like) equation:

$$f_{tt} = \nabla \cdot K^* K \nabla f \quad f(t=0) = f^0, \quad , \quad f_t(t=0) = 0 \quad t \in [0,T]$$

Assuming K is constant in time, we obtain:

$$\frac{1}{2}\partial_t \mathcal{E}_{lin} = (f_t, f_{tt} - \nabla \cdot K^* K \nabla f) = 0$$

This means that the energy \mathcal{E}_{lin} is constant in time, i.e. there exists some c_K such that $\mathcal{E}_{lin} = c_K$.

Also, given our assumption that σ is sign-preserving and $|\sigma(x)| \le |x|$ (i.e., it does not increase the norm of its input), we show that $\mathcal{E}_{net} \le \mathcal{E}_{lin}$:

$$\mathcal{E}_{net} = \|f_t\|^2 + (K\nabla f, \sigma(K\nabla f))$$

$$\leq \|f_t\|^2 + (K\nabla f, K\nabla f) = \mathcal{E}_{lin}$$

264 Therefore, we conclude that $\mathcal{E}_{net} \leq c_K$.

265

Dataset	Cora	CiteSeer	PubMed	Chameleon	Cornell	Texas	Wisconsin
Classes	7	6	3	5	5	5	5
Nodes	2,708	3,327	19,717	2,277	183	183	251
Edges	5,429	4,732	44,338	36,101	295	309	499
Features	1,433	3,703	500	2,325	1,703	1,703	1,703

Table 2: Statistics of datasets used in our semi-and fully supervised node-classification experiments.

266 **B** Datasets

²⁶⁷ We report the statistics of the datasets used in this paper in Tab. 2.

268 C Architectures in details

In this section we elaborate on the specific architectures that were used in our experiments in Sec. 269 4. As discussed in Sec. 3.3, all our network architectures are comprised of an opening layer (1×1) 270 convolution), a sequence of PDE-GCN layers, and a closing layer (1×1 convolution), and possibly 271 additional final convolution steps which serve as the classifier. In total, we have two types of 272 architectures in our experiments, which differ in their classifier layers. Throughout the following 273 tables, c_{in} and c_{out} denote the input and output channels, respectively, and c denotes the number 274 of features in hidden layers. We denote the number of PDE-GCN blocks by L, and the dropout 275 probability by p. We use the Adam [47] optimizer in all experiments, and perform grid search over 276 the hyper-parameters of our network. The selected hyper-parameters are reported in Appendix C. 277 Our objective function in all experiments is the cross-entropy loss. Our code is implemented using 278 PyTorch [48], trained on an Nvidia Titan RTX GPU. 279

Our first architecture is described in Tab. 3 and includes only a closing layer as a final step. The architecture is used for the fully supervised node classification tasks. Note, the high-level architecture is the same as in GCNII [19], and only differs in the employed GCN-block, which is our PDE-GCN.

Input size	Layer	Output size		
$n \times c_{in}$	1×1 Dropout(p)	$n \times c_{in}$		
$n \times c_{in}$	1×1 Convolution	$n \times c$		
$n \times c$	ReLU	$n \times c$		
$n \times c$	$L \times \text{PDE-GCN block}$	$n \times c$		
$n \times c$	1×1 Dropout(p)	$n \times c$		
$n \times c$	1×1 Convolution	$n \times c_{out}$		

Table 3: The architecture used for semi-and fully supervised node classification and inductive learning.

The second architecture is used for the dense-shape correspondence task on FAUST is given in Tab. 4. In addition to the closing 1×1 convolution layer, it also includes a layer of a 1×1 convolution and an *ELU* activation, followed by another final 1×1 convolution which classifies the point-to-point correspondence. In the case of the FAUST dataset, each mesh has n = 6890 vertices.

287 **D** Hyper-parameters details

We provide the selected hyper-parameters in our experiments. We denote the learning rate of our PDE-GCN layers by by LR_{GCN} , and the learning rate of the 1×1 opening and closing as well as any additional classifier layers by LR_{oc} . Also, the weight decay for the opening and closing layers is denoted by WD_{oc} . For the PDE-GCN layers, no weight decay is used throughout all experiments.

Input size	Layer	Output size
$n \times 4$	1×1 Convolution	$n \times c$
$n \times c$	ReLU	$n \times c$
$n \times c$	$L \times PDE$ -GCN block	$n \times c$
$n \times c$	1×1 Convolution	$n \times c$
$n \times c$	ReLU	$n \times c$
$n \times c$	1×1 Convolution	$n \times 512$
$n \times 512$	ELU	$n \times 512$
$n\times512$	Fully-Connected	$n \times n$

Table 4: The architecture used for dense-shape correspondence on FAUST.

292 D.1 Learning PDE dynamics

In this experiment we used a 8 layers mixed PDE-GCN_M, starting with $\alpha = 0.5$, such that it is balanced between a PDE-GCN_D and a PDE-GCN_H. We report the hyper-parameters for this

is balanced between aexperiment in Tab. 5.

Table 5: Learning PDE dynamics hyper-parameters

Dataset	LR_{GCN}	LR_{oc}	LR_{α}	WD_{oc}	#Channels	Dropout	h
Cora	$1 \cdot 10^{-4}$	0.01	0.01	$5\cdot 10^{-4}$	64	0.6	0.5
FAUST	0.001	0.01	0.01	0	256	0	0.01

296 D.2 Fully-supervised node-classification

²⁹⁷ The hyper-parameters for this experiment are summarized in Tab. 6.

Dataset	LR_{GCN}	LR_{oc}	WD_{oc}	# Channels	Dropout	h
Cora	$4 \cdot 10^{-5}$	0.06	$1\cdot 10^{-4}$	64	0.6	0.65
CiteSeer	$2\cdot 10^{-4}$	0.07	$1\cdot 10^{-4}$	64	0.6	0.4
PubMed	$5\cdot 10^{-5}$	0.02	$3\cdot 10^{-4}$	64	0.5	0.55
Chameleon	$40 \cdot 10^{-4}$	0.02	$8 \cdot 10^{-5}$	64	0.6	0.55
Cornell	$2.5\cdot 10^{-4}$	0.07	$2.5\cdot 10^{-4}$	64	0.5	0.05
Texas	$3\cdot 10^{-4}$	0.05	$1\cdot 10^{-4}$	64	0.5	0.05
Wisconsin	$3\cdot 10^{-5}$	0.07	$5\cdot 10^{-5}$	64	0.5	0.054

Table 6: Fully-Supervised classification hyper-parameters