

## Optimal transport for graph data

Barycenters and dictionary learning

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**R. Flamary** - CMAP, École Polytechnique, Institut Polytechnique de Paris

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# Collaborators



N. Courty



A. Rakotomamonjy



D. Tuia



A. Habrard



M. Perrot



M. Ducoffe



M. Cuturi



K. Lounici



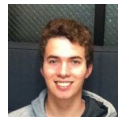
A. Ferrari



C. Févotte



V. Emiya



V. Seguy



B. Damodaran



T. Vayer



L. Chapel



R. Tavenard



K. Fatras



I. Redko



H. Janati



T. Séjourné



H. Tran



G. Gasso



M. Corneli



C. Vincent-Cuaz

## **Optimal Transport and divergences between graphs**

Discrete Optimal Transport (OT)

Gromov-Wasserstein divergence and applications on graphs

Fused Gromov-Wasserstein and applications on attributed graphs

## **Online Graph Dictionary Learning**

Linear modeling and unmixing of graphs

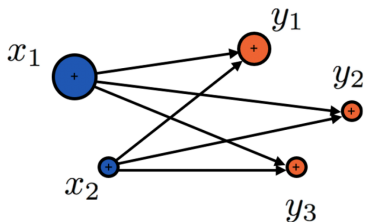
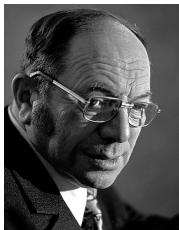
Learning a dictionary of graphs

Numerical experiments

## **Optimal Transport and divergences between graphs**

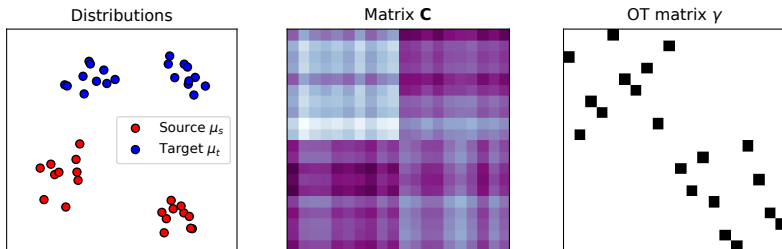
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- Problem introduced by Gaspard Monge in his memoire [Monge, 1781].
- How to move mass while minimizing a cost (mass + cost)
- Monge formulation seeks for a mapping between two mass distribution.
- Reformulated by Leonid Kantorovich (1912–1986), Economy nobelist in 1975
- Focus on where the mass goes, allow splitting [Kantorovich, 1942].
- Applications originally for resource allocation problems

# Optimal transport between discrete distributions



## Kantorovitch formulation : OT Linear Program

When  $\mu_s = \sum_{i=1}^{n_s} a_i \delta_{\mathbf{x}_i^s}$  and  $\mu_t = \sum_{i=1}^{n_t} b_i \delta_{\mathbf{x}_i^t}$

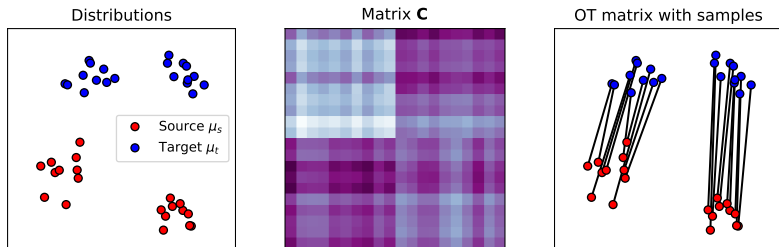
$$W_p^p(\mu_s, \mu_t) = \min_{\mathbf{T} \in \Pi(\mu_s, \mu_t)} \left\{ \langle \mathbf{T}, \mathbf{C} \rangle_F = \sum_{i,j} T_{i,j} c_{i,j} \right\}$$

where  $\mathbf{C}$  is a cost matrix with  $c_{i,j} = c(\mathbf{x}_i^s, \mathbf{x}_j^t) = \|\mathbf{x}_i^s - \mathbf{x}_j^t\|^p$  and the constraints are

$$\Pi(\mu_s, \mu_t) = \left\{ \mathbf{T} \in (\mathbb{R}^+)^{n_s \times n_t} \mid \mathbf{T} \mathbf{1}_{n_t} = \mathbf{a}, \mathbf{T}^T \mathbf{1}_{n_s} = \mathbf{b} \right\}$$

- $W_p(\mu_s, \mu_t)$  is called the Wasserstein distance (EMD for  $p = 1$ ).
- Entropic regularization solved efficiently with Sinkhorn [Cuturi, 2013].
- Classical OT needs distributions lying in the same space  $\rightarrow$  Gromov-Wasserstein.

# Optimal transport between discrete distributions



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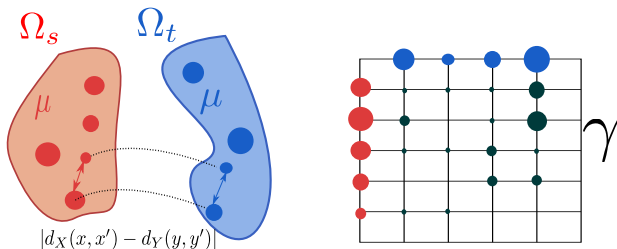
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# Gromov-Wasserstein divergence



Inspired from Gabriel Peyré

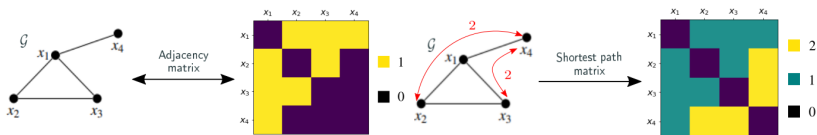
## GW for discrete distributions [Memoli, 2011]

$$\mathcal{GW}_p(\mu_s, \mu_t) = \left( \min_{T \in \Pi(\mu_s, \mu_t)} \sum_{i,j,k,l} |D_{i,k} - D'_{j,l}|^p T_{i,j} T_{k,l} \right)^{\frac{1}{p}}$$

with  $\mu_s = \sum_i a_i \delta_{\mathbf{x}_i^s}$  and  $\mu_t = \sum_j b_j \delta_{\mathbf{x}_j^t}$  and  $D_{i,k} = \|\mathbf{x}_i^s - \mathbf{x}_k^s\|$ ,  $D'_{j,l} = \|\mathbf{x}_j^t - \mathbf{x}_l^t\|$

- Distance between metric measured spaces : across different spaces.
- Search for an OT plan that preserve the pairwise relationships between samples.
- Invariant to isometry in either spaces (e.g. rotations and translation).
- Entropy regularize GW proposed in [Peyré et al., 2016].

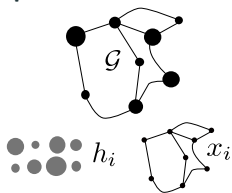
# Gromov-Wasserstein between graphs



## Modeling the graph structure with a pairwise matrix $D$

- An undirected graph  $\mathcal{G} := (\mathbf{V}, \mathbf{E})$  is defined by  $\mathbf{V} = \{\mathbf{x}_i\}_{i \in [\mathbf{N}]}$  set of the  $\mathbf{N}$  nodes and  $\mathbf{E} = \{(\mathbf{x}_i, \mathbf{x}_j) | \mathbf{x}_i \leftrightarrow \mathbf{x}_j\}$  set of edges.
- Structure represented as a symmetric matrix  $D$  of relations between the nodes.
- Possible choices : **Adjacency matrix** (used in this study), Laplacian matrix, Shortest path or geodesic distance matrix.

## Graph as a distribution $(D, h)$

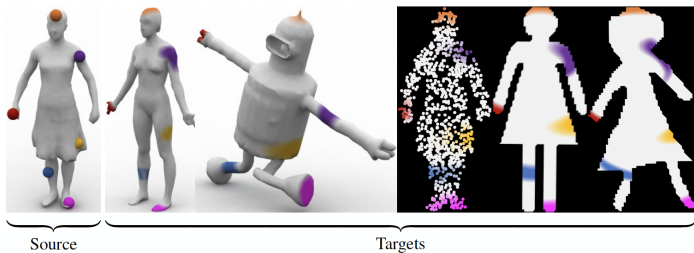


- Graph represented as a discrete distribution:

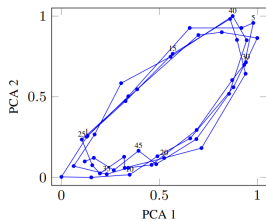
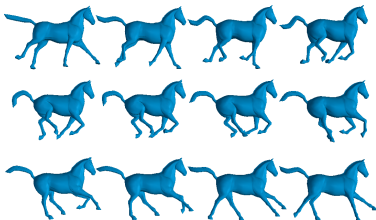
$$\mu_X = \sum_i h_i \delta_{x_i}$$

- The positions  $x_i$  are implicit and represented as the pairwise matrix  $D$ .
- $h_i$  are the masses on the nodes of the graphs (uniform by default).

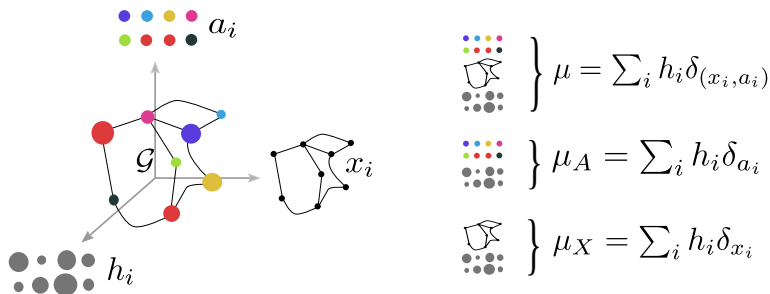
## Shape matching between 3D and 2D surfaces



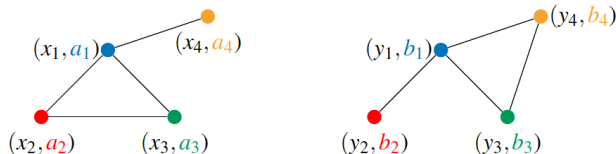
## Multidimensional scaling (MDS) of shape collection



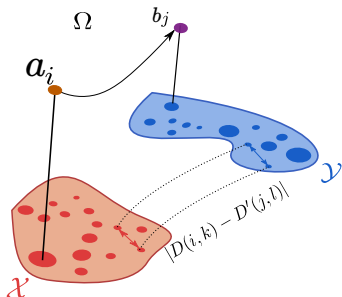
# Attributed graphs as distributions



- Joint distribution  $\mu$  in the feature/structure space.
  - Nodes are weighted by their mass  $h_i$ .
  - Structure encoded by  $x_i$  (no common metric between two different graphs).
  - Features values  $a_i$  can be compared through the common metric.
- Importance of the joint modeling:



# Fused Gromov-Wasserstein distance



## Fused Gromov Wasserstein distance [Vayer et al., 2020]

$$\mu_s = \sum_{i=1}^n h_i \delta_{x_i, a_i} \text{ and } \mu_t = \sum_{j=1}^m g_j \delta_{y_j, b_j}$$

$$\mathcal{FGW}_{p,q,\alpha}(D, D', \mu_s, \mu_t) = \left( \min_{T \in \Pi(\mu_s, \mu_t)} \sum_{i,j,k,l} ((1-\alpha)C_{i,j}^q + \alpha |D_{i,k} - D'_{j,l}|^q)^p T_{i,j} T_{k,l} \right)^{\frac{1}{p}}$$

with  $D_{i,k} = \|x_i - x_k\|$  and  $D'_{j,l} = \|y_j - y_l\|$  and  $C_{i,j} = \|a_i - b_j\|$

- Parameters  $q > 1, \forall p \geq 1$ .
- $\alpha \in [0, 1]$  is a trade off parameter between structure and features.



$$\mathcal{FGW}_{p,q,\alpha}(D, D', \mu_s, \mu_t) = \left( \min_{T \in \Pi(\mu_s, \mu_t)} \sum_{i,j,k,l} ((1-\alpha)C_{i,j}^q + \alpha|D_{i,k} - D'_{j,l}|^q)^p T_{i,j} T_{k,l} \right)^{\frac{1}{p}}$$

## Metric properties [Vayer et al., 2020]

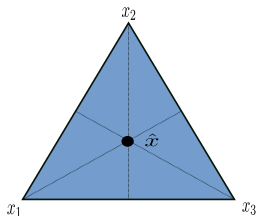
- $\mathcal{FGW}$  defines a metric over structured data with **measure and features preserving isometries** as invariants.
- $\mathcal{FGW}$  is a metric for  $q = 1$  a semi metric for  $q > 1$ ,  $\forall p \geq 1$ .
- The distance is nul *iff* :
  - There exists a Monge map  $T \# \mu_s = \mu_t$ .
  - Structures are equivalent through this Monge map (isometry).
  - Features are equal through this Monge map.

## Bounds and convergence to finite samples [Vayer et al., 2020]

- $\mathcal{FGW}(\mu_s, \mu_t)$  is lower bounded by  $(1 - \alpha)\mathcal{W}(\mu_A, \mu_B)^q$  and  $\alpha\mathcal{GW}(\mu_X, \mu_Y)^q$
- Convergence of finite samples when  $\mathcal{X} = \mathcal{Y}$  with  $d = \text{Dim}(\mathcal{X}) + \text{Dim}(\Omega)$  :

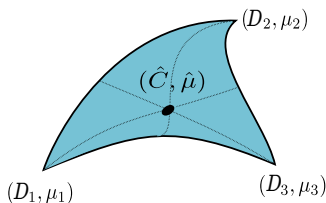
$$\mathbb{E}[\mathcal{FGW}(\mu, \mu_n)] = O\left(n^{-\frac{1}{d}}\right)$$

Euclidean barycenter



$$\min_x \sum_k \lambda_k \|x - x_k\|^2$$

FGW barycenter

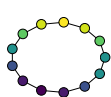


$$\min_{D \in \mathbb{R}^{n \times n}, \mu} \sum_i \lambda_i \mathcal{FGW}(D_i, D, \mu_i, \mu)$$

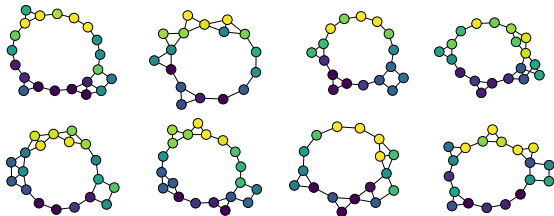
## FGW barycenter $p = 1, q = 2$

- Estimate FGW barycenter using Frechet means (similar to [Peyré et al., 2016]).
- Barycenter optimization solved via block coordinate descent (on  $\mathbf{T}, D, \{a_i\}_i$ ).
- Can chose to fix the structure ( $D$ ) or the features  $\{a_i\}_i$  in the barycenter.
- $a_{ii}$ , and  $D$  updates are weighted averages using  $\mathbf{T}$ .

Noiseless graph



Noisy graphs samples



## Barycenter of noisy graphs

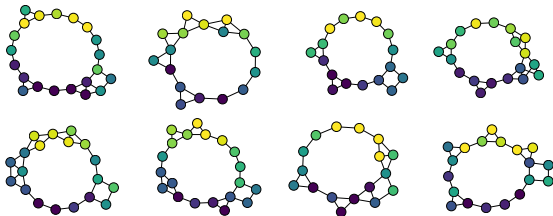
- We select a clean graph, change the number of nodes and add label noise and random connections.
- We compute the barycenter on  $n = 15$  and  $n = 7$  nodes.
- Barycenter graph is obtained through thresholding of the  $D$  matrix.

# FGW barycenter on labeled graphs

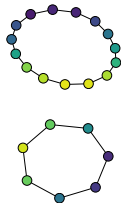
Noiseless graph



Noisy graphs samples



Barycenter



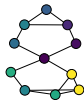
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Noiseless graph



Noisy graphs samples



## Barycenter of noisy graphs

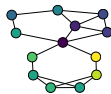
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# FGW barycenter on labeled graphs

Noiseless graph



Noisy graphs samples



Barycenter

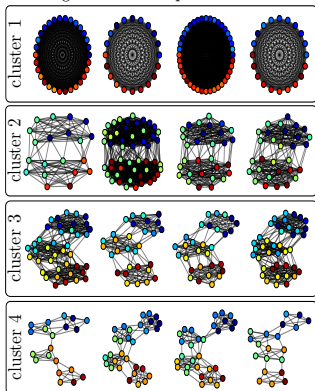


## Barycenter of noisy graphs

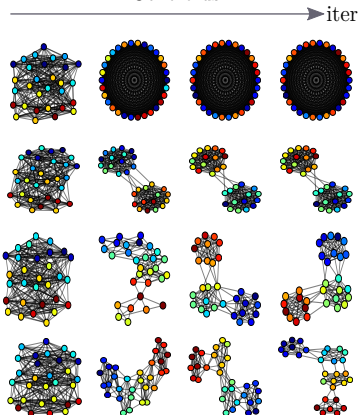
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# FGW for graphs based clustering

Training dataset examples



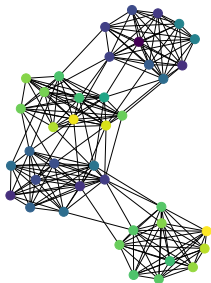
Centroids



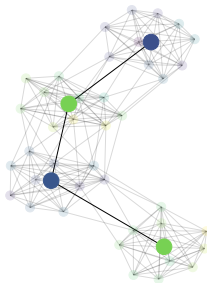
- Clustering of multiple real-valued graphs. Dataset composed of 40 graphs (10 graphs  $\times$  4 types of communities)
- $k$ -means clustering using the  $FGW$  barycenter

# FGW barycenter for community clustering

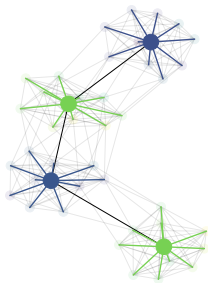
Graph with communities



Approximate Graph



Clustering with transport matrix



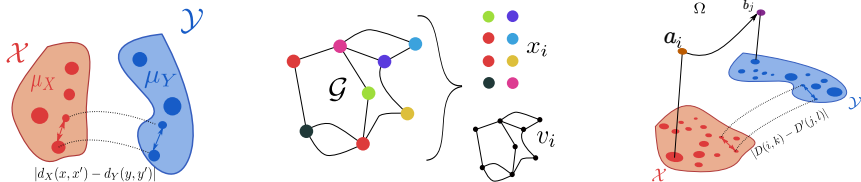
## Graph approximation and community clustering

$$\min_{\mathbf{D}, \mu} \mathcal{FGW}(\mathbf{D}, \mathbf{D}_0, \mu, \mu_0)$$

- Approximate the graph  $(\mathbf{D}_0, \mu_0)$  with a small number of nodes.
- Can be seen as a FGW (compressed) barycenter for one graph.
- OT matrix give the clustering affectation.
- Works for single and multiple modes in the clusters.



# GW and FGW for graph modeling



## Gromov-Wasserstein distance [Memoli, 2011]

- Divergence between distributions across metric spaces.
- Can be used to measure similarity between graphs seen as distribution their pairwise node relationship.

## Fused Gromov-Wasserstein distance [Vayer et al., 2018]

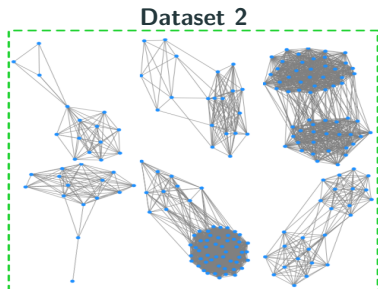
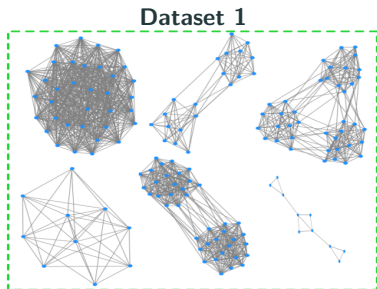
- Model labeled structured data as joint structure/labels distributions.
- New versatile method for comparing structured data based on Optimal Transport
- New notion of barycenter of structured data such as graphs or time series

How to use GW/FGW to model data variability in a dataset of graphs?

## Online Graph Dictionary Learning

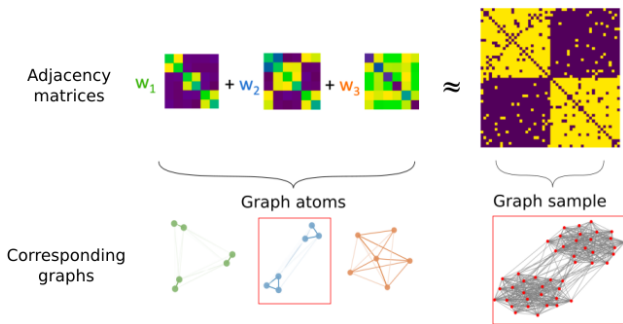
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# Datasets of graphs



SBM with balanced communities  $\{1, 2, 3\}$ . Two communities of variable proportions.

- We have access to **large datasets of graphs** with variable number of nodes.
- How to model the variability of those graphs?
- A natural formulation is to use **factorization**.
- We propose to use a **linear** model for representing the graph associated to and estimation of the linear basis : **Dictionary learning**.

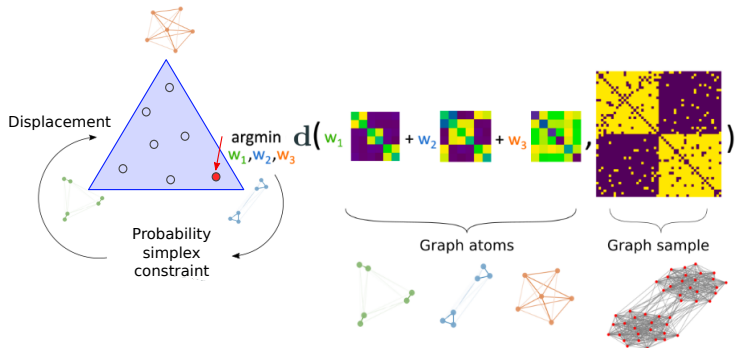


## Linear modeling of graphs

$$D \approx \sum_{s \in [S]} w_s \overline{D}_s \quad (1)$$

- Approximate a given graph structure  $D$  as a non-negative weighted sum of template graphs  $\overline{D}_s$ .
- $w \in \Sigma_S$  are the weights in the simplex.
- $\{\overline{D}_s\}_s$  is the dictionary of templates that all have the same order (nb. of nodes).

# Gromov-Wasserstein Linear unmixing

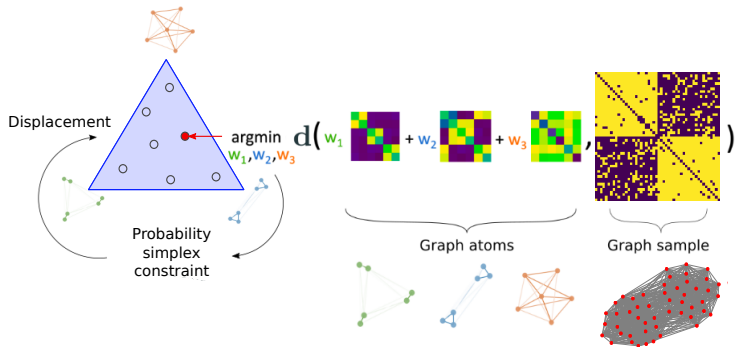


## Sparse linear unmixing with Gromov-Wasserstein

$$\min_{\mathbf{w} \in \Sigma_S} \mathcal{GW}_2^2 \left( \sum_{s \in [S]} w_s \overline{D}_s, D \right) \quad (2)$$

- Estimate the linear representation on the simplex  $\mathbf{w}$  minimizing the GW distance *w.r.t.* the target graph  $D$  (non-negative unmixing).
- $\mathbf{w}$  is a vector embedding of the graph  $D$  in the dictionary.
- GW between graphs

# Gromov-Wasserstein Linear unmixing

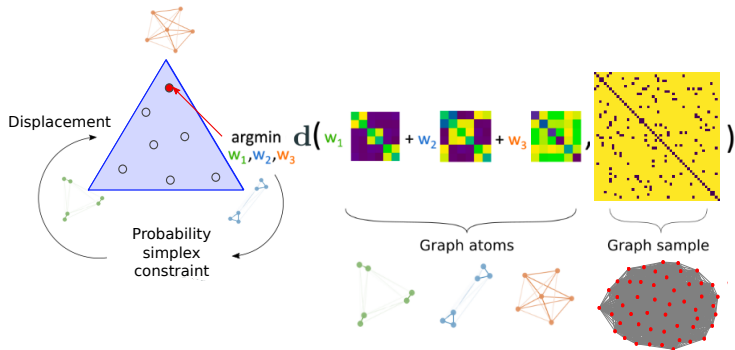


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# Gromov-Wasserstein Linear unmixing



## Sparse linear unmixing with Gromov-Wasserstein

$$\min_{\mathbf{w} \in \Sigma_S} \mathcal{GW}_2^2 \left( \sum_{s \in [S]} w_s \overline{D}_s, D \right) \quad (2)$$

- Estimate the linear representation on the simplex  $\mathbf{w}$  minimizing the GW distance *w.r.t.* the target graph  $D$  (non-negative unmixing).
- $\mathbf{w}$  is a vector embedding of the graph  $D$  in the dictionary.
- GW between graphs

## GDL optimization problem

$$\min_{\{\mathbf{w}^{(k)}\}_{k \in [K]}, \{\overline{\mathbf{D}}_s\}_{s \in [S]}} \sum_{k=1}^K \mathcal{GW}_2^2 \left( \mathbf{D}^{(k)}, \sum_{s \in [S]} w_s^{(k)} \overline{\mathbf{D}}_s \right) - \lambda \|\mathbf{w}^{(k)}\|_2^2 \quad (3)$$

- On a dataset of  $K$  undirected graphs  $\{\mathbf{D}^{(k)} \in S_{N^{(k)}}(\mathbb{R})\}_{k \in [K]}$ .
- We want to estimate simultaneously the unmixing  $\mathbf{w}^{(k)}$  of each graphs and the optimal dictionary  $\{\overline{\mathbf{D}}_s\}_{s \in [S]}$ .
- Very similar to classical DL (Non-negative Matrix Factorization) approach but with GW as a data fitting term.
- We propose to solve it an adaptation of the online algorithm [Mairal et al., 2009]

## Stochastic/Online update [Vincent-Cuaz et al., 2021]

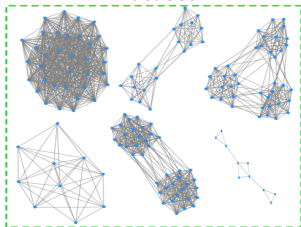
- 1: Sample a minibatch of graphs  $\mathcal{B} := \{\mathbf{D}^{(k)}\}_{k \in \mathcal{B}}$ .
- 2: Compute  $\{(\mathbf{w}^{(k)}, \mathbf{T}^{(k)})\}_{k \in [B]}$  from solving  $B$  independent unmixings.
- 3: Compute the gradient  $\tilde{\nabla}_{\overline{\mathbf{D}}_s}$  on the minibatch with fixed  $\{(\mathbf{w}^{(k)}, \mathbf{T}^{(k)})\}_{k \in [B]}$ .
- 4: Projected gradient step,  $\forall s \in [S], \overline{\mathbf{D}}_s \leftarrow Proj_{S_N(\mathbb{R})}(\overline{\mathbf{D}}_s - \eta_C \tilde{\nabla}_{\overline{\mathbf{D}}_s})$



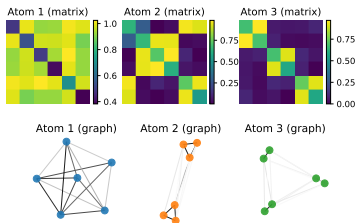
# Experiments - Unsupervised representation learning

- Stochastic block model with  $\{1, 2, 3\}$  blocks

## Dataset

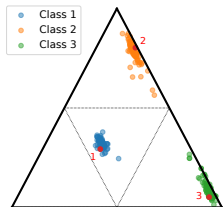


## Learned atoms

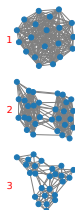


## Embedding space

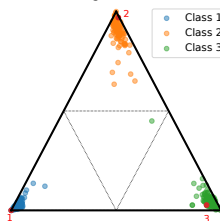
GDL unmixing  $\mathbf{w}^{(k)}$  with  $\lambda = 0$



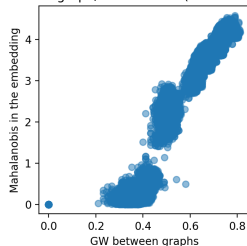
Examples



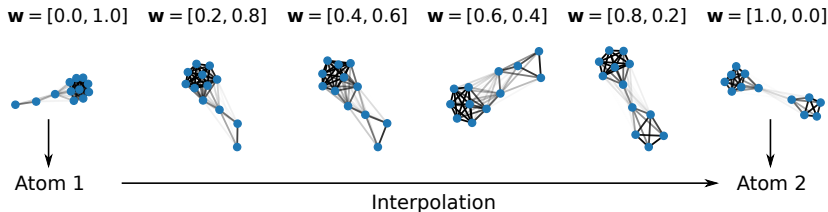
GDL unmixing  $\mathbf{w}^{(k)}$  with  $\lambda = 0.001$



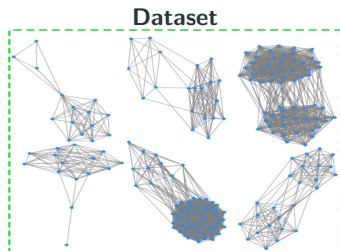
GW graph/Mahalanobis (corr=0.96)



## Experiments - Unsupervised representation learning



### Learned Dictionary: Interpolation $\sim$ 1D Manifold



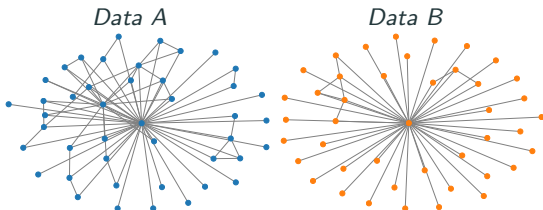
- Stochastic block model with 2 blocks and varying proportions of block size.
- GDL with 2 atoms can recover the extreme points.
- Linear interpolation recover a continuous variation of proportion.

# Experiments - Online Learning

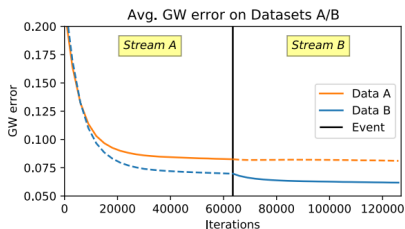
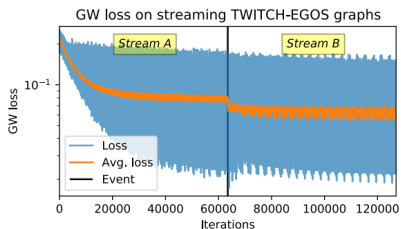
- **Streaming graphs:** Stochastic update for each new incoming graph

- Dataset: **TWITCH-EGOS**

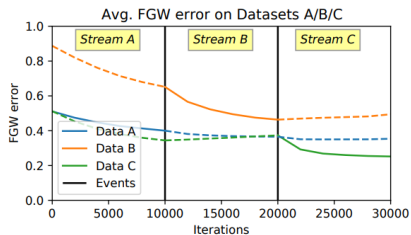
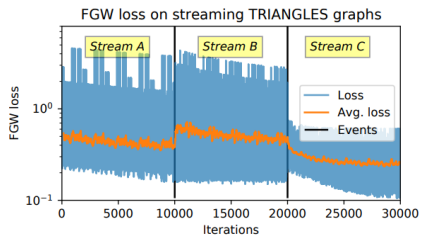
- 120.000+ graphs
- 2 classes
- shared hub structure



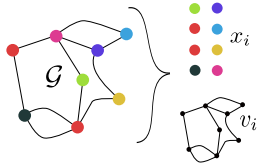
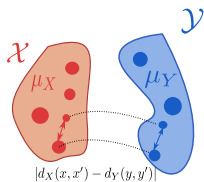
- **Simulated stream:** data A (class 1)  $\rightarrow$  data B (class 2)



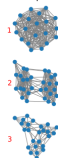
- **Streaming graphs:** Stochastic update for each new incoming graph
- Dataset : **TRIANGLES**
  - 30.000+ labeled graphs
  - 10 classes
- **Simulated stream:** data A (4 classes) → data B (3 classes) → data C (3 classes)



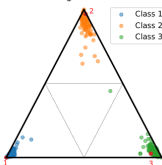
# Conclusion



Examples



GDL unmixing  $\mathbf{w}^{(k)}$  with  $\lambda = 0.001$



## Gromov-Wasserstein family for graph modeling

- Graphs modelled as distributions,  $\mathcal{GW}$  can measure their similarity.
- Extensions of GW for labeled graphs and Frechet means can be computed.
- Nonlinear and linear dictionaries of graphs using  $\mathcal{GW}$  provide a good modeling.
- Weights on the nodes are important but rarely available : relax the constraints [Séjourné et al., 2020] or even remove one of them [Vincent-Cuaz et al., 2022].

## Open questions and new research

- Stability of the  $\mathcal{GW}$  plan to perturbations of  $\mathbf{D}$  (related to the GDL upper bound).
- Use  $\mathcal{GW}$  as a "kernel" for structured prediction (conditional  $\mathcal{GW}$  barycenters).

Python code available on GitHub:

<https://github.com/PythonOT/POT>

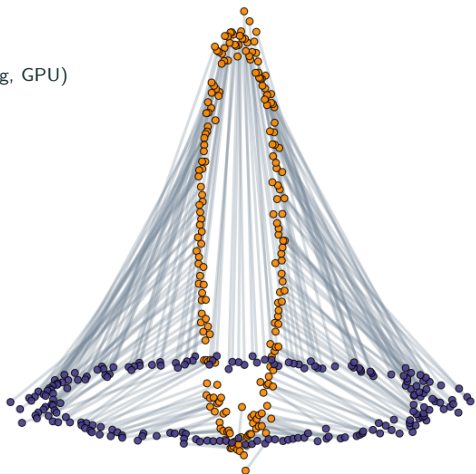
- OT LP solver, Sinkhorn (stabilized,  $\epsilon$ -scaling, GPU)
- Domain adaptation with OT.
- Barycenters, Wasserstein unmixing.
- Wasserstein Discriminant Analysis.

Tutorial on OT for ML:

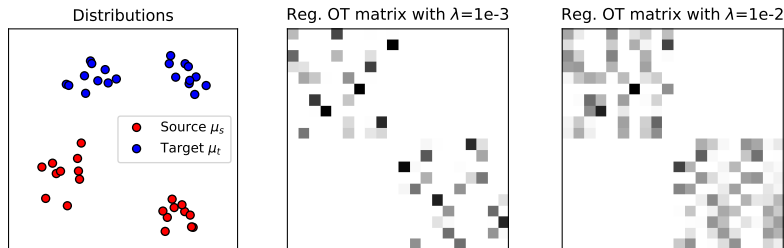
<http://tinyurl.com/otml-isbi>

Papers available on my website:

<https://remi.flamary.com/>



# Entropic regularized optimal transport

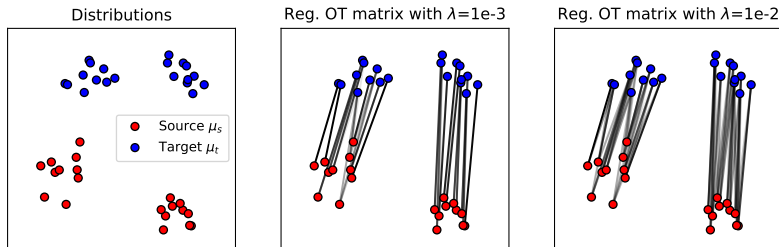


## Entropic regularization [Cuturi, 2013]

$$W_\epsilon(\mu_s, \mu_t) = \min_{\mathbf{T} \in \Pi(\mu_s, \mu_t)} \langle \mathbf{T}, \mathbf{C} \rangle_F + \epsilon \sum_{i,j} T_{i,j} \log T_{i,j}$$

- Regularization with the negative entropy  $-H(\mathbf{T})$ .
- Looses sparsity, but strictly convex optimization problem [Benamou et al., 2015].
- Can be solved with the very efficient Sinkhorn-Knopp matrix scaling algorithm.
- Loss and OT matrix are differentiable and have better statistical properties [Genevay et al., 2018].

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# Approximating GW in the linear embedding

## GW Upper bound [Vincent-Cuaz et al., 2021]

Let two graphs of order  $N$  in the linear embedding  $\left(\sum_s w_s^{(1)} \overline{\mathbf{D}}_s\right)$  and  $\left(\sum_s w_s^{(2)} \overline{\mathbf{D}}_s\right)$ , the  $\mathcal{GW}$  divergence can be upper bounded by

$$\mathcal{GW}_2 \left( \sum_{s \in [S]} w_s^{(1)} \overline{\mathbf{D}}_s, \sum_{s \in [S]} w_s^{(2)} \overline{\mathbf{D}}_s \right) \leq \|\mathbf{w}^{(1)} - \mathbf{w}^{(2)}\|_M \quad (4)$$

with  $M$  a PSD matrix of components  $M_{p,q} = \langle \mathbf{D}_h \overline{\mathbf{D}}_p, \overline{\mathbf{D}}_q \mathbf{D}_h \rangle_F$ ,  $\mathbf{D}_h = \text{diag}(\mathbf{h})$ .

## Discussion

- The upper bound is the value of GW for a transport  $T = \text{diag}(\mathbf{h})$  assuming that the nodes are already aligned.
- The bound is exact when the weights  $\mathbf{w}^{(1)}$  and  $\mathbf{w}^{(2)}$  are close.
- Solving  $\mathcal{GW}$  with FW is  $O(N^3 \log(N))$  at each iterations.
- Computing the Mahalanobis upper bound is  $O(S^2)$ : very fast alternative to GW for nearest neighbors retrieval.

# Solving the Gromov Wasserstein optimization problem

## Optimization problem

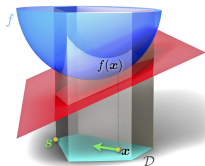
$$\mathcal{GW}_p^p(\mu_s, \mu_t) = \min_{\mathbf{T} \in \Pi(\mu_s, \mu_t)} \sum_{i,j,k,l} |D_{i,k} - D'_{j,l}|^p T_{i,j} T_{k,l}$$

with  $\mu_s = \sum_i a_i \delta_{\mathbf{x}_i^s}$  and  $\mu_t = \sum_j b_j \delta_{\mathbf{x}_j^t}$  and  $D_{i,k} = \|\mathbf{x}_i^s - \mathbf{x}_k^s\|$ ,  $D'_{j,l} = \|\mathbf{x}_j^t - \mathbf{x}_l^t\|$

- Quadratic Program (Wasserstein is a linear program).
- Nonconvex, NP-hard, related to Quadratic Assignment Problem (QAP).
- Large problem and non convexity forbid standard QP solvers.

## Optimization algorithms

- Local solution with conditional gradient algorithm (Frank-Wolfe) [Frank and Wolfe, 1956].
- Each FW iteration requires solving an OT problems.
- Gromov in 1D has a close form (solved in discrete with a sort) [Vayer et al., 2019].
- With entropic regularization, one can use mirror descent [Peyré et al., 2016] or fast low rank approximations [Scetbon et al., 2021].



## Optimization Problem

$$\mathcal{GW}_{p,\epsilon}^p(\mu_s, \mu_t) = \min_{\mathbf{T} \in \Pi(\mu_s, \mu_t)} \sum_{i,j,k,l} |D_{i,k} - D'_{j,l}|^p T_{i,j} T_{k,l} + \epsilon \sum_{i,j} T_{i,j} \log T_{i,j} \quad (5)$$

with  $\mu_s = \sum_i a_i \delta_{\mathbf{x}_i^s}$  and  $\mu_t = \sum_j b_j \delta_{\mathbf{x}_j^t}$  and  $D_{i,k} = \|\mathbf{x}_i^s - \mathbf{x}_k^s\|$ ,  $D'_{j,l} = \|\mathbf{x}_j^t - \mathbf{x}_l^t\|$

- Smoothing the original GW with a convex and smooth entropic term.

## Solving the entropic GW [Peyré et al., 2016]

- Problem (5) can be solved using a KL mirror descent.
- This is equivalent to solving at each iteration  $t$

$$\mathbf{T}^{(t+1)} = \min_{\mathbf{T} \in \mathcal{P}} \left\langle \mathbf{T}, \mathbf{G}^{(t)} \right\rangle_F + \epsilon \sum_{i,j} T_{i,j} \log T_{i,j}$$

Where  $G_{i,j}^{(t)} = 2 \sum_{k,l} |D_{i,k} - D'_{j,l}|^p T_{k,l}^{(t)}$  is the gradient of the GW loss at previous point  $\mathbf{T}^{(k)}$ .

- Problem above solved using a Sinkhorn-Knopp algorithm of entropic OT.
- Very fast approximation exist for low rank distances [Scetbon et al., 2021].

## Optimization problem

$$\min_{\mathbf{w} \in \Sigma_S} \mathcal{GW}_2^2 \left( \sum_{s \in [S]} w_s \overline{\mathbf{D}}_s, \mathbf{D} \right) - \lambda \|\mathbf{w}\|_2^2$$

- Non-convex Quadratic Program *w.r.t.*  $\mathbf{T}$  and  $\mathbf{w}$ .
- GW for fixed  $\mathbf{w}$  already have an existing Frank-Wolfe solver.
- We proposed a Block Coordinate Descent algorithm

## BCD Algorithm for sparse GW unmixing [Tseng, 2001]

- 1: **repeat**
  - 2:   Compute OT matrix  $\mathbf{T}$  of  $\mathcal{GW}_2^2(\mathbf{D}, \sum_s w_s \overline{\mathbf{D}}_s)$ , with FW [Vayer et al., 2018].
  - 3:   Compute the optimal  $\mathbf{w}$  given  $\mathbf{T}$  with Frank-Wolfe algorithm.
  - 4: **until** convergence
- Since the problem is quadratic optimal steps can be obtained for both FW.
  - BCD convergence in practice in a few tens of iterations.

## GDL on labeled graphs

- For datasets with labeled graphs, one can learn simultaneously a dictionary of the structure  $\{\overline{\mathbf{D}}_s\}_{s \in [S]}$  and a dictionary on the labels/features  $\{\overline{\mathbf{F}}_s\}_{s \in [S]}$ .
- Data fitting is Fused Gromov-Wasserstein distance  $\mathcal{FGW}$ , same stochastic algorithm.

## Dictionary on weights

$$\min_{\substack{\{(\mathbf{w}^{(k)}, \mathbf{v}^{(k)})\}_k \\ \{(\overline{\mathbf{D}}_s, \overline{\mathbf{h}}_s)\}_s}} \sum_{k=1}^K \mathcal{GW}_2^2 \left( \mathbf{D}^{(k)}, \sum_s w_s^{(k)} \overline{\mathbf{D}}_s, \mathbf{h}^{(k)}, \sum_s v_s^{(k)} \overline{\mathbf{h}}_s \right) - \lambda \|\mathbf{w}^{(k)}\|_2^2 - \mu \|\mathbf{v}^{(k)}\|_2^2$$

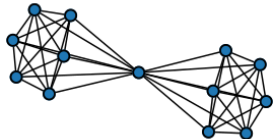
- We model the graphs as a linear model on the structure and the node weights

$$(\mathbf{D}^{(k)}, \mathbf{h}^{(k)}) \longrightarrow \left( \sum_s w_s^{(k)} \overline{\mathbf{D}}_s, \sum_s v_s^{(k)} \overline{\mathbf{h}}_s \right)$$

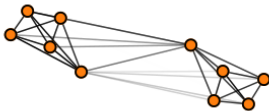
- This allows for sparse weights  $\mathbf{h}$  so embedded graphs with different order.
- We provide in [Vincent-Cuaz et al., 2021] subgradients of GW *w.r.t.* the mass  $\mathbf{h}$ .

# Experiments - Unsupervised representation learning

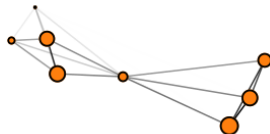
Graph from dataset



Model unif.  $\mathbf{h}$  (GW=0.09)



Model est.  $\tilde{\mathbf{h}}$  (GW=0.08)



## Comparison of fixed and learned weights dictionaries





- Graph taken from the IMBD dataset.
- Show original graph and representation after projection on the embedding.
- Uniform weight  $\mathbf{h}$  has a hard time representing a central node.
- Estimated weights  $\tilde{\mathbf{h}}$  recover a central node.
- In addition some nodes are discarded with 0 weight (graphs can change order).

Table 1. Clustering: Rand Index computed for benchmarked approaches on real datasets.

| models    | no attribute       |                    | discrete attributes |                    | real attributes    |                    |                    |                    |
|-----------|--------------------|--------------------|---------------------|--------------------|--------------------|--------------------|--------------------|--------------------|
|           | IMDB-B             | IMDB-M             | MUTAG               | PTC-MR             | BZR                | COX2               | ENZYMES            | PROTEIN            |
| GDL(ours) | <b>51.64(0.59)</b> | 55.41(0.20)        | <b>70.89(0.11)</b>  | <b>51.90(0.54)</b> | <b>66.42(1.96)</b> | <b>59.48(0.68)</b> | 66.97(0.93)        | <b>60.49(0.71)</b> |
| GWF-r     | 51.24 (0.02)       | <b>55.54(0.03)</b> | -                   | -                  | 52.42(2.48)        | 56.84(0.41)        | <b>72.13(0.19)</b> | 59.96(0.09)        |
| GWF-f     | 50.47(0.34)        | 54.01(0.37)        | -                   | -                  | 51.65(2.96)        | 52.86(0.53)        | 71.64(0.31)        | 58.89(0.39)        |
| GW-k      | 50.32(0.02)        | 53.65(0.07)        | 57.56(1.50)         | 50.44(0.35)        | 56.72(0.50)        | 52.48(0.12)        | 66.33(1.42)        | 50.08(0.01)        |
| SC        | 50.11(0.10)        | 54.40(9.45)        | 50.82(2.71)         | 50.45(0.31)        | 42.73(7.06)        | 41.32(6.07)        | 70.74(10.60)       | 49.92(1.23)        |

## Clustering Experiments on real datasets

- Different data fitting losses:
  - Graphs without node attributes : Gromov-Wasserstein.
  - Graphs with node attributes (discrete and real): Fused Gromov-Wasserstein.
- We learn a dictionary on the dataset and perform K-means in the embedding using the Mahalanobis distance approximation.
- Compared to GW Factorization (GWF) [Xu, 2020] and spectral clustering.
- Similar performance for supervised classification (using GW in a kernel).

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