1 Overview 1

This document is supplementary material for the paper "Random Walk Graph Neural Networks". It is 2 organized as follows. In Section 2, we define some basic concepts from linear algebra. In Section 3, 3

we prove the Proposition 1. Section 4 provides a detailed description of the graph classification 4

datasets. Finally, in Section 5, we give more examples of "hidden graphs" extracted from the models

5 trained on the synthetic datasets. 6

2 Linear Algebra Concepts 7

In this Section, we provide definitions for concepts of linear algebra, namely the vectorization 8

operator, the inverse vectorization operator and the Kronecker product, which we use heavily in the 9 main paper. 10

Definition 1. Given a real matrix $\mathbf{A} \in \mathbb{R}^{m \times n}$, the vectorization operator vec : $\mathbb{R}^{m \times n} \to \mathbb{R}^{mn}$ is 11 12 defined as:

$$vec(\mathbf{A}) = \begin{vmatrix} \mathbf{A}_{:1} \\ \mathbf{A}_{:2} \\ \vdots \\ \mathbf{A}_{:n} \end{vmatrix}$$

- 13 where $\mathbf{A}_{:i}$ is the i^{th} column of \mathbf{A} .
- **Definition 2.** Given a real vector $\mathbf{b} \in \mathbb{R}^{mn}$, the inverse vectorization operator $vec^{-1} : \mathbb{R}^{nm} \to \mathbb{R}^{nm}$ 14

15
$$\mathbb{R}^{n \times m}$$
 is defined as:

$$vec^{-1}(\mathbf{b}) = \begin{bmatrix} \mathbf{b}_1 & \mathbf{b}_{n+1} & \dots & \mathbf{b}_{n(m-1)+1} \\ \mathbf{b}_2 & \mathbf{b}_{n+2} & \dots & \mathbf{b}_{n(m-1)+2} \\ \vdots & \vdots & \vdots & \vdots \\ \mathbf{b}_n & \mathbf{b}_{2n} & \dots & \mathbf{b}_{nm} \end{bmatrix}$$

Definition 3. Given real matrices $\mathbf{A} \in \mathbb{R}^{n \times m}$ and $\mathbf{B} \in \mathbb{R}^{p \times q}$, the Kronecker product $\mathbf{A} \otimes \mathbf{B} \in$ 16 $\mathbb{R}^{np \times mq}$ defined as: 17

$$\mathbf{A} \otimes \mathbf{B} = \begin{bmatrix} \mathbf{A}_{11} \mathbf{B} & \mathbf{A}_{12} \mathbf{B} & \dots & \mathbf{A}_{1m} \mathbf{B} \\ \mathbf{A}_{21} \mathbf{B} & \mathbf{A}_{22} \mathbf{B} & \dots & \mathbf{A}_{2m} \mathbf{B} \\ \vdots & \vdots & \vdots & \vdots \\ \mathbf{A}_{n1} \mathbf{B} & \mathbf{A}_{n2} \mathbf{B} & \dots & \mathbf{A}_{nm} \mathbf{B} \end{bmatrix}$$

3 Proof of Proposition 1 18

- For convenience, we restate the Proposition below. 19
- **Proposition 1.** Let $\mathbf{A}_1 \in \mathbb{R}^{n \times n}$ and $\mathbf{A}_2 \in \mathbb{R}^{m \times m}$ be two real matrices such that: 20

$$\mathbf{A}_{\times} = \mathbf{A}_1 \otimes \mathbf{A}_2$$

Then, for any $p \in \mathbb{N}$ *, we have that:* 21

$$\mathbf{A}^p_{ imes} = (\mathbf{A}_1 \otimes \mathbf{A}_2)^p = \mathbf{A}^p_1 \otimes \mathbf{A}^p_2$$

- *Proof.* For $p \ge 1$, we prove the proposition by induction on p. It is obviously true for p = 1. Now 22
- take as an inductive hypothesis that it is true for some $p \ge 1$. It is well-known that the following 23
- property holds [1](Proposition 7.1.6): 24

$$(\mathbf{A}\otimes\mathbf{B})(\mathbf{C}\otimes\mathbf{D})=(\mathbf{A}\,\mathbf{C}\otimes\mathbf{B}\,\mathbf{D})$$

Based on the above property, we use the induction hypothesis to obtain: 25

$$\mathbf{A}_{\times}^{p+1} = \mathbf{A}_{\times}^{p} \mathbf{A}_{\times} = (\mathbf{A}_{1}^{p} \otimes \mathbf{A}_{2}^{p})(\mathbf{A}_{1} \otimes \mathbf{A}_{2}) = (\mathbf{A}_{1}^{p} \mathbf{A}_{1} \otimes \mathbf{A}_{2}^{p} \mathbf{A}_{2}) = \mathbf{A}_{1}^{p+1} \otimes \mathbf{A}_{2}^{p+1}$$

For p = 0, note that $\mathbf{A}_1^0 = \mathbf{I}_m$ and $\mathbf{A}_2^0 = \mathbf{I}_n$ where \mathbf{I}_n and \mathbf{I}_m are the $(m \times m)$ and $(n \times n)$ identity matrices, respectively. Likewise, $\mathbf{A}_{\times}^0 = \mathbf{I}_{mn}$. From the definition of the Kronecker product, we have:

$$\mathbf{A}_{1}^{0} \otimes \mathbf{A}_{2}^{0} = \begin{bmatrix} \mathbf{1} \ \mathbf{A}_{2}^{0} & \mathbf{0} \ \mathbf{A}_{2}^{0} & \dots & \mathbf{0} \ \mathbf{A}_{2}^{0} \\ \mathbf{0} \ \mathbf{A}_{2}^{0} & \mathbf{1} \ \mathbf{A}_{2}^{0} & \dots & \mathbf{0} \ \mathbf{A}_{2}^{0} \\ \vdots & \vdots & \vdots & \vdots \\ \mathbf{0} \ \mathbf{A}_{2}^{0} & \mathbf{0} \ \mathbf{A}_{2}^{0} & \dots & \mathbf{1} \ \mathbf{A}_{2}^{0} \end{bmatrix} = \begin{bmatrix} \mathbf{I}_{m} & \mathbf{0} & \dots & \mathbf{0} \\ \mathbf{0} & \mathbf{I}_{m} & \dots & \mathbf{0} \\ \vdots & \vdots & \vdots & \vdots \\ \mathbf{0} & \mathbf{0} & \dots & \mathbf{I}_{m} \end{bmatrix} = \begin{bmatrix} \mathbf{1} & \mathbf{0} & \dots & \mathbf{0} \\ \mathbf{0} & \mathbf{1} & \dots & \mathbf{0} \\ \vdots & \vdots & \vdots & \vdots \\ \mathbf{0} & \mathbf{0} & \dots & \mathbf{I}_{m} \end{bmatrix} = \mathbf{I}_{nm} = \mathbf{A}_{\times}^{0}$$

29 4 Real-World Graph Classification Datasets

We evaluated the proposed model on 10 publicly available graph classification datasets including 5
 bio/chemo-informatics datasets: MUTAG, D&D, NCI1, PROTEINS and ENZYMES, as well as 5
 social interaction datasets: IMDB-BINARY, IMDB-MULTI, REDDIT-BINARY, REDDIT-MULTI 5K and COLLAB [5].

MUTAG consists of 188 mutagenic aromatic and heteroaromatic nitro compounds. The task is to 34 predict whether or not each chemical compound has mutagenic effect on the Gram-negative bacterium 35 Salmonella typhimurium [3]. ENZYMES contains 600 protein tertiary structures represented as graphs 36 obtained from the BRENDA enzyme database. Each enzyme is a member of one of the Enzyme 37 Commission top level enzyme classes (EC classes) and the task is to correctly assign the enzymes to 38 their classes [2]. NCI1 contains more than four thousand chemical compounds screened for activity 39 against non-small cell lung cancer and ovarian cancer cell lines [6]. PROTEINS contains proteins 40 represented as graphs where vertices are secondary structure elements and there is an edge between 41 two vertices if they are neighbors in the amino-acid sequence or in 3D space. The task is to classify 42 proteins into enzymes and non-enzymes [2]. D&D contains over a thousand protein structures. Each 43 protein is a graph whose nodes correspond to amino acids and a pair of amino acids are connected by 44 an edge if they are less than 6 Ångstroms apart. The task is to predict if a protein is an enzyme or not 45 [4]. IMDB-BINARY and IMDB-MULTI were created from IMDb, an online database of information 46 related to movies and television programs. The graphs contained in the two datasets correspond 47 to movie collaborations. The vertices of each graph represent actors/actresses and two vertices are 48 connected by an edge if the corresponding actors/actresses appear in the same movie. Each graph is 49 the ego-network of an actor/actress, and the task is to predict which genre an ego-network belongs to 50 [7]. REDDIT-BINARY and REDDIT-MULTI-5K contain graphs that model the social interactions 51 between users of Reddit. Each graph represents an online discussion thread. Specifically, each vertex 52 53 corresponds to a user, and two users are connected by an edge if one of them responded to at least one of the other's comments. The task is to classify graphs into either communities or subreddits [7]. 54 COLLAB is a scientific collaboration dataset that consists of the ego-networks of several researchers 55 from three subfields of Physics (High Energy Physics, Condensed Matter Physics and Astro Physics). 56 The task is to determine the subfield of Physics to which the ego-network of each researcher belongs 57

58 [7].

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Dataset	MUTAG	D&D	NCI1	PROTEINS	ENZYMES	IMDB	IMDB	REDDIT	REDDIT	COLLAB
						BINARY	MULTI	BINARY	MULTI-5K	
Max # vertices	28	5,748	111	620	126	136	89	3,782	3,648	492
Min # vertices	10	30	3	4	2	12	7	6	22	32
Average # vertices	17.93	284.32	29.87	39.05	32.63	19.77	13.00	429.61	508.50	74.49
Max # edges	33	14,267	119	1,049	149	1,249	1,467	4,071	4,783	40,119
Min # edges	10	63	2	5	1	26	12	4	21	60
Average # edges	19.79	715.66	32.30	72.81	62.14	96.53	65.93	497.75	594.87	2,457.34
# labels	7	82	37	3	-	-	-	-	-	-
# attributes	-	-	-	-	18	-	-	-	-	-
# graphs	188	1,178	4,110	1,113	600	1,000	1,500	2,000	4,999	5,000
# classes	2	2	2	2	6	2	3	2	5	3

⁵⁹ A summary of the 10 datasets is given in Table 1 below.

Table 1: Summary of the 10 datasets that were used in our experiments.

60 **5 Further Results**

In this Section, we visualize four "hidden graphs" for each of the 5 synthetic datasets described in the main paper: (1) Caveman dataset, (2) Cycle dataset, (3) Grid dataset, (4) Ladder dataset, and (5) Star

63 dataset.

64 5.1 Caveman dataset

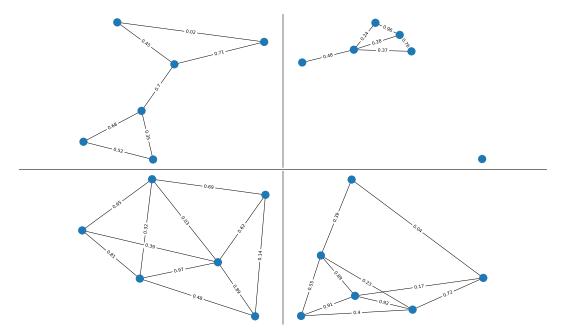
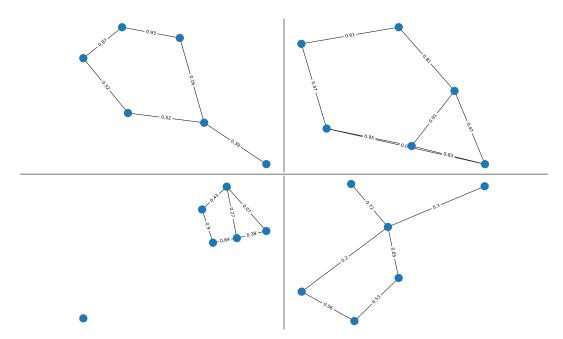


Figure 1: Examples of "hidden graphs" extracted from the proposed model for the Caveman dataset.



65 5.2 Cycle dataset

Figure 2: Examples of "hidden graphs" extracted from the proposed model for the Cycle dataset.

66 5.3 Grid dataset

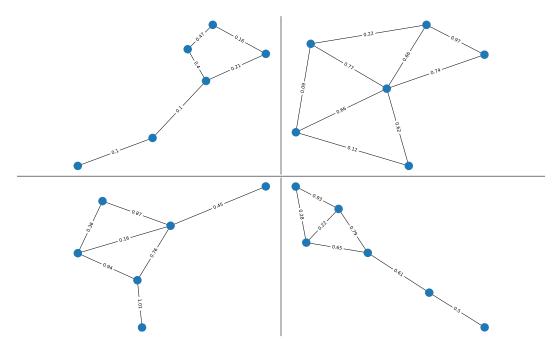
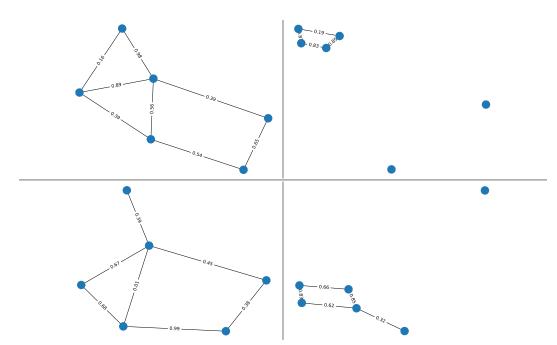


Figure 3: Examples of "hidden graphs" extracted from the proposed model for the Grid dataset.



67 5.4 Ladder dataset

Figure 4: Examples of "hidden graphs" extracted from the proposed model for the Ladder dataset.

68 5.5 Star dataset

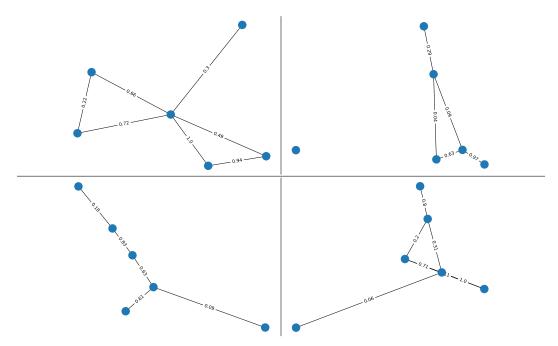


Figure 5: Examples of "hidden graphs" extracted from the proposed model for the Star dataset.

- As mentioned in the main paper, it is iteresting that the "hidden graphs" and their corresponding
- ⁷⁰ motifs share some similar properties.

71 **References**

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