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## Optimal Transport for graph representation

Unsupervised learning, graph prediction and neural OT solvers

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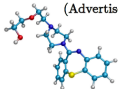
**Rémi Flamary** - CMAP, École Polytechnique, Institut Polytechnique de Paris

December 4th 2025, École normale supérieure, SMAI-SIGMA Scientific day

# Graphs are everywhere



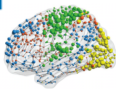
Social networks  
(Advertisement)



Drug/Material  
molecules  
(Chemistry)



3D Meshes  
(Computer Graphics)



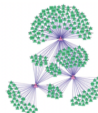
Brain  
connectivity  
(Neuroscience)



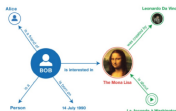
Transportation  
networks



Words relationships  
(NLP)



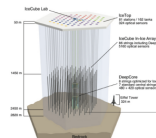
Gene Regulatory  
Network



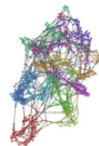
Knowledge graph  
(Causality)



Recommender  
systems (Amazon,  
Netflix)



Neutrino  
detection (High-  
energy Physics)



Graphs/  
Networks

- Classical approach: spectral and Fourier based analysis and processing (GNN)
- What we will talk about: modeling graph as probability distributions (and use OT)

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

- Gromov-Wasserstein and Fused Gromov-Wasserstein

- Relaxing the marginals constraints

- Graphs seen as distributions for GW

## **Learning graph representation with optimal transport**

- GW barycenters and applications

- Dictionary learning with OT

## **Scaling graph OT solvers with neural networks**

- Structured graph prediction with OT barycenters and Any2Graph

- Graph Level autoEncoder (GRALE)

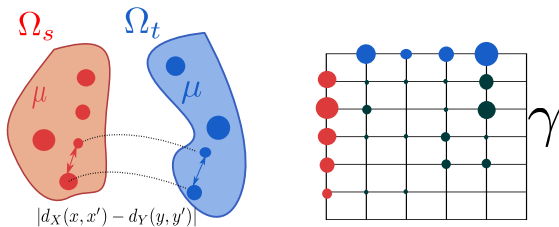
- Unsupervised learning of OT plan prediction (ULOT)

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

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# Gromov-Wasserstein and Fused Gromov-Wasserstein



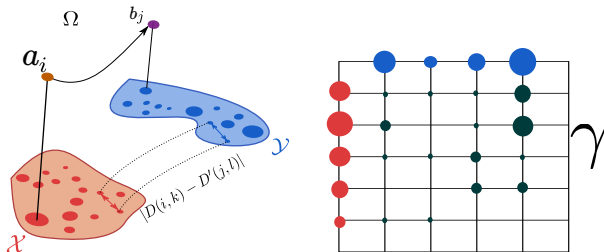
Inspired from Gabriel Peyré

## GW for discrete distributions [Memoli, 2011]

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

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.
- Entropy regularized GW proposed in [Peyré et al., 2016].
- Fused GW interpolates between Wass. and GW [Vayer et al., 2018].



## FGW for discrete distributions [Vayer et al., 2018]

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

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  $D_{i,k} = \|\mathbf{x}_i^s - \mathbf{x}_k^s\|$ ,  $D'_{j,l} = \|\mathbf{x}_j^t - \mathbf{x}_l^t\|$

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## Unbalanced Gromov-Wasserstein [Séjourné et al., 2020]

$$\min_{T \in \Pi(\mu_s, \mu_t)} \sum_{i,j,k,l} |D_{i,k} - D'_{j,l}|^p T_{i,j} T_{k,l} + \lambda^u D_\varphi(\mathbf{T} \mathbf{1}_m, \mathbf{a}) + \lambda^u D_\varphi(\mathbf{T}^\top \mathbf{1}_n, \mathbf{b})$$

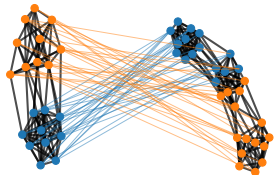
- The marginal constraints are relaxed by penalizing with divergence  $D_\varphi$ .
- Partial GW proposed in [Chapel et al., 2020]
- Unbalanced FGW [Thual et al., 2022] and Low rank [Scetbon et al., 2023].

## Semi-relaxed (F)GW [Vincent-Cuaz et al., 2022a]

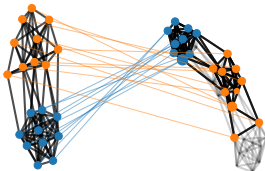
$$\min_{T \geq 0, \mathbf{T} \mathbf{1}_m = \mathbf{a}} \sum_{i,j,k,l} |D_{i,k} - D'_{j,l}|^p T_{i,j} T_{k,l}$$

- Second marginal constraint relaxed: optimal weights **b** w.r.t. GW.
- Very fast solver (Frank-Wolfe) because constraints are separable

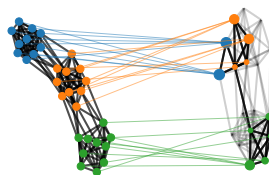
GW(**C**, **h**,  $\bar{\mathbf{C}}$ ,  $\bar{\mathbf{h}}$ ) = 0.219



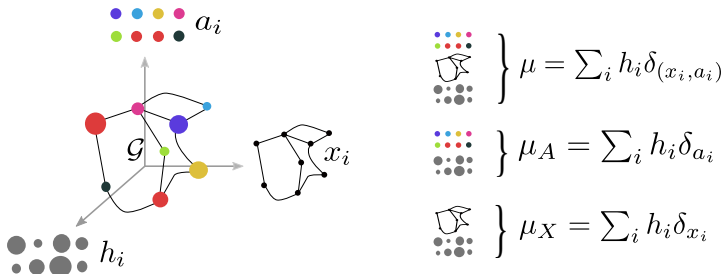
srGW(**C**, **h**,  $\bar{\mathbf{C}}$ ) = 0.05



srGW( $\bar{\mathbf{C}}$ ,  $\bar{\mathbf{h}}$ , **C**) = 0.113

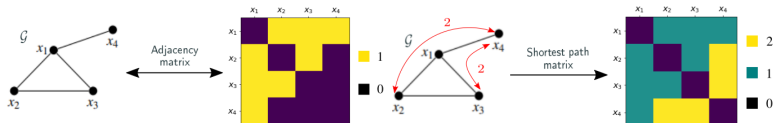


# Gromov-Wasserstein between graphs



## Graph as a distribution $(D, \mathbf{F}, h)$

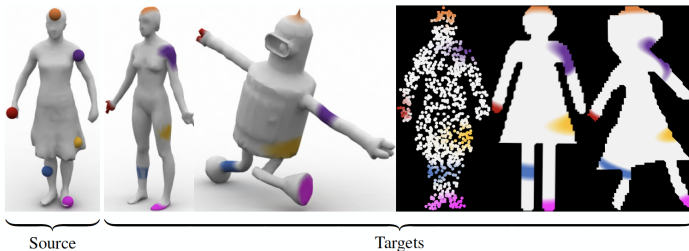
- The positions  $x_i$  are implicit and represented as the pairwise matrix  $D$ .
- Possible choices for  $D$ : Adjacency matrix, Laplacian, Shortest path, ...



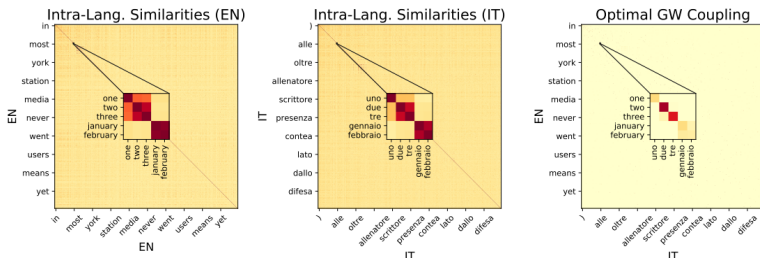
- The node features can be compared between graphs and stored in  $\mathbf{F}$ .
- $h_i$  are the masses on the nodes of the graphs (uniform by default).

# OT plan for graph alignment

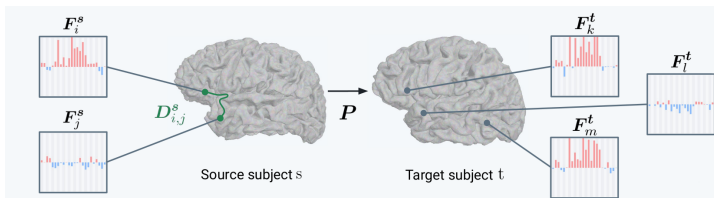
## Shape matching between surfaces with GW [Solomon et al., 2016]



## GW alignment of word embedding spaces [Alvarez-Melis and Jaakkola, 2018]

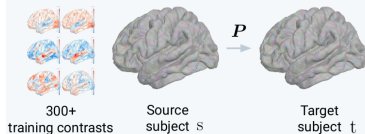


# OT plan for brain alignment between individual geometries



## Fused Unbalanced Gromov-Wasserstein [Thual et al., 2022]

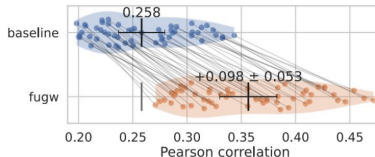
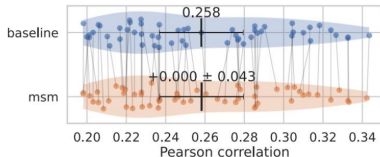
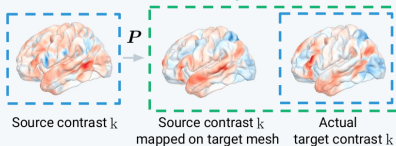
**Training** (cross-validated grid-search)



**Test**

Baseline correlation

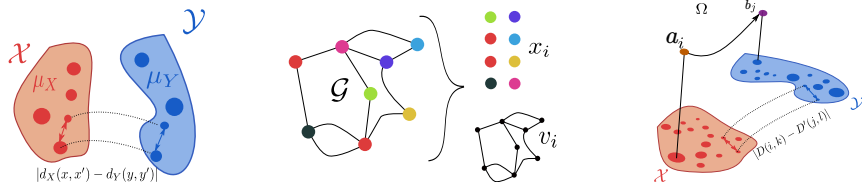
Aligned correlation



## **Learning graph representation with optimal transport**

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# GW and FGW : the swiss army knife of OT on graphs



## GW and extensions

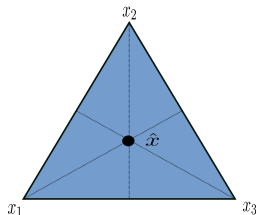
- GW [Memoli, 2011] and FGW [Vayer et al., 2018] are versatile distances for graph and structured data seen as distribution.
- Unbalanced [Séjourné et al., 2020] and semi-relaxed [Vincent-Cuaz et al., 2022a].

## GW tools

- OT plan gives interpretable alignment between graphs.
- GW geometry allows barycenter and interpolation between graphs.
- GW provides similarity between graphs (data fitting).

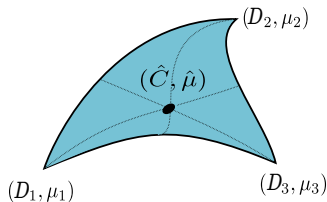


Euclidean barycenter



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

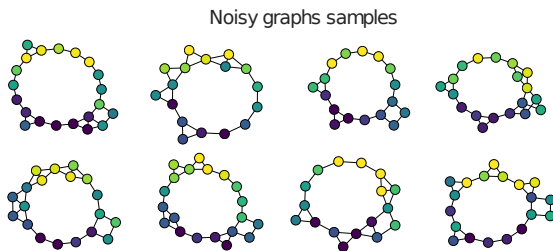
FGW barycenter



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

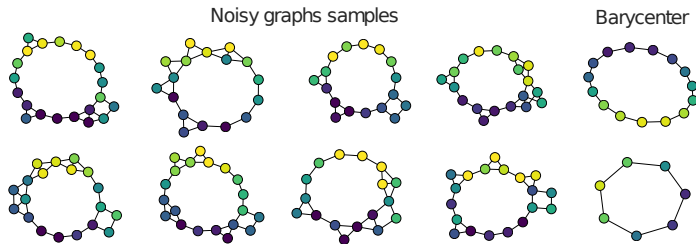
### FGW barycenter

- Estimate FGW barycenter using Fréchet means ([Peyré et al., 2016] for GW).
- Barycenter optimization solved via block coordinate descent (on  $\mathbf{T}, \mathbf{D}, \mu$ ).
- Extension of K-means clustering to FGW [Vayer et al., 2019a].
- Use for data augmentation /mixup in [Ma et al., 2023].



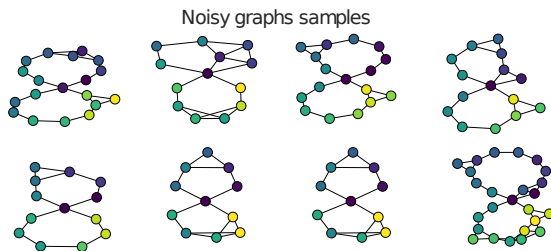
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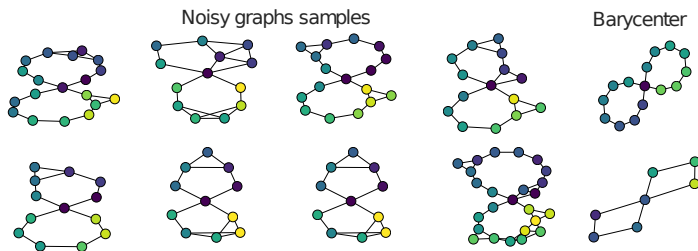
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## (F)GW barycenter

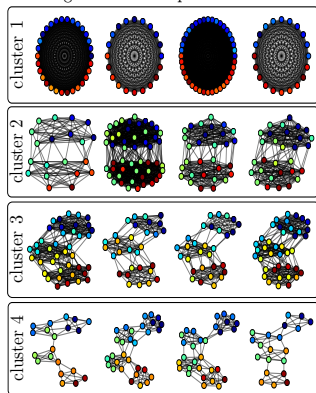


## FGW barycenter

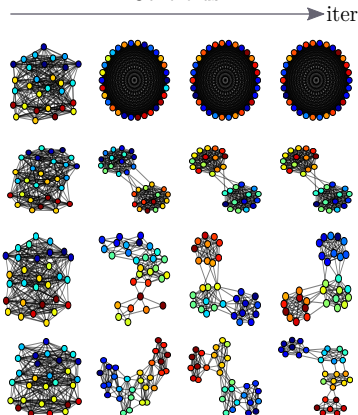
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# FGW for graphs based clustering

Training dataset examples



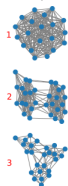
Centroids



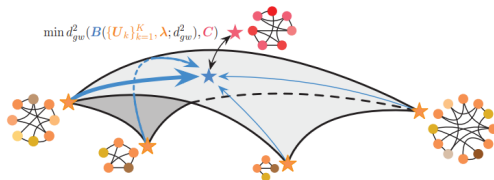
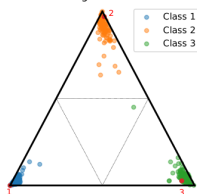
- Clustering of multiple real-valued graphs. Dataset composed of 40 graphs (10 graphs  $\times$  4 types of communities)
- $k$ -means clustering using the  $FGW$  barycenter

# Graph representation learning: Dictionary Learning

Examples



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



## Representation learning for graphs

$$\min_{\{\overline{\mathbf{C}}_k\}_k, \{\mathbf{w}_i\}_i} \frac{1}{N} \sum_i GW(\mathbf{C}_i, \widehat{\mathbf{C}}(\mathbf{w}_i))$$

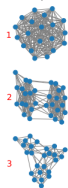
- Learn a dictionary  $\{\overline{\mathbf{C}}_k\}_k$  of graph templates to describe a continuous manifold.
- The representation is learned by minimizing the (F)GW distance between the graph reconstruction from the embedding in the dictionary.
- Online Graph Dictionary learning : Linear model [Vincent-Cuaz et al., 2021].

$$\widehat{\mathbf{C}}(\mathbf{w}) = \sum_k w_k \overline{\mathbf{C}}_k$$

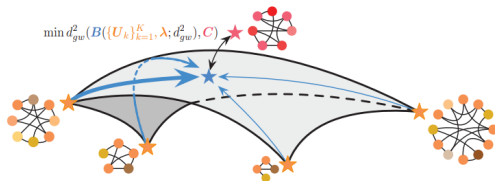
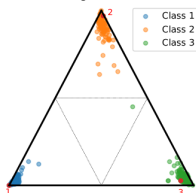
- GW Factorization : Nonlinear (GW barycenter) model [Xu, 2020].

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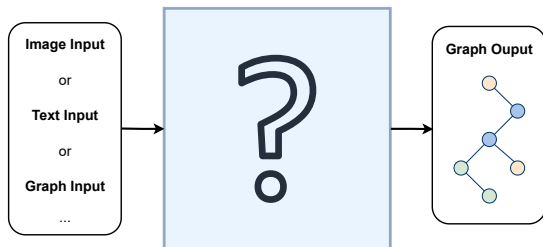
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$$\widehat{\mathbf{C}}(\mathbf{w}) = \operatorname{argmin}_{\mathbf{C}} \sum_k w_k GW(\mathbf{C}, \overline{\mathbf{C}}_k)$$



## Scaling graph OT solvers with neural networks

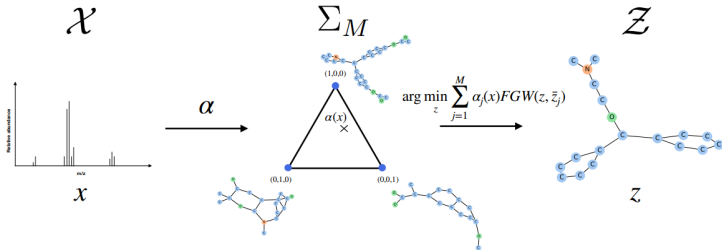
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## Supervised graph prediction (a.k.a graph regression)

- Objective : learn a function  $f$  predicting a graph  $g$  from an input  $x$ .
- Applications of SGP:
  - knowledge graph extraction [Melnyk et al., 2022]
  - Natural language processing [Dozat and Manning, 2017]
  - Molecule identification in chemistry [Brouard et al., 2016]
- Surrogate based methods [Brouard et al., 2016, El Ahmad et al., 2024]:
  - Represent graph as a vector in a high dimensional space (RKHS).
  - Learn a mapping from input to this space.
  - Decode the vector to a graph (e.g. search among finite candidates).
- Linear regression of Adjacency matrix [Calissano et al., 2022].

# Structured prediction with conditional FGW barycenters



## Structured prediction with GW barycenter [Brodat-Motte et al., 2022]

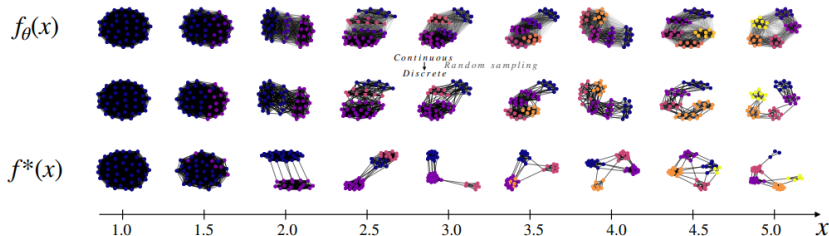
$$f(\mathbf{x}) = \hat{\mathbf{C}}(\mathbf{w}(\mathbf{x})) = \arg \min_{\mathbf{C}} \sum_k w_k(\mathbf{x}) GW(\mathbf{C}, \bar{\mathbf{C}}_i)$$

- Prediction of the graph with a GW barycenter with weights conditioned by  $\mathbf{x}$ .
- Dictionary  $\{\bar{\mathbf{C}}_k\}_k$  and conditional weights  $\mathbf{w}(x)$  learned simultaneously with

$$\min_{\{\bar{\mathbf{C}}_k\}_k, \mathbf{w}(\cdot)} \frac{1}{N} \sum_i GW(f(\mathbf{x}_i), \mathbf{C}_i)$$

- Both parametric and non parametric estimators [Brodat-Motte et al., 2022].
- Very powerful but slow at training and prediction due to barycenter computation.

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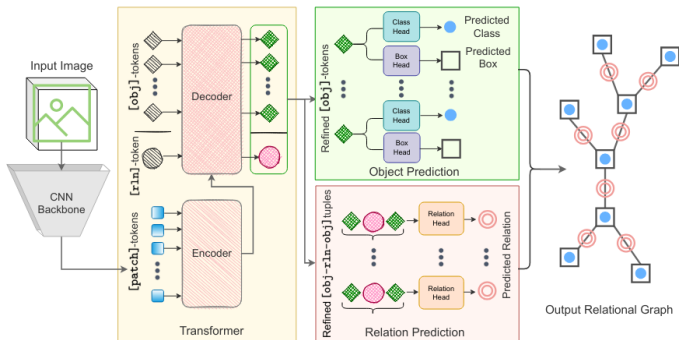
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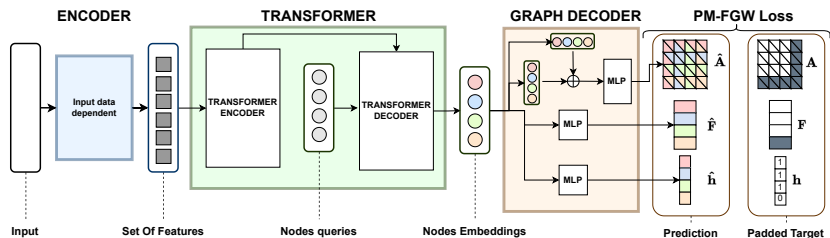
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# Graph prediction with deep learning



## Relationformer [Shit et al., 2022]

- Predict a graph of max size  $M$  and activation scores for nodes to keep.
- Encoder-Decoder Transformer to predict node embeddings.
- Loss solves linear assignment problem (Hungarian) and uses assignment in quadratic loss between graphs of same size (padding the target).
- Fast prediction (thresholding) of graphs but focused on Image2Graph.



## Principle [Krzakala et al., 2024]

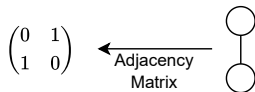
- End-to-end supervised graph prediction with a deep learning framework.
- Learning optimization problem:

$$\min_{\theta} \frac{1}{n} \sum_{i=1}^n \mathcal{L}(f_{\theta}(x_i), \mathcal{P}(g_i)). \quad (1)$$

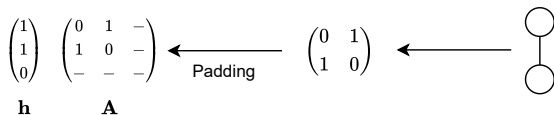
- $\{x_i, g_i\}$  are the input/output training data and  $\mathcal{P}$  is a padding operator.
- $f_{\theta}$  is a transformer neural network with fixed max number of nodes  $M$ .
- $f_{\theta}$  also predicts is a padding vector  $\hat{h}$  (selection of subset of nodes).
- $\mathcal{L}$  is an optimal transport based loss for permutation invariant prediction.



Target Graph



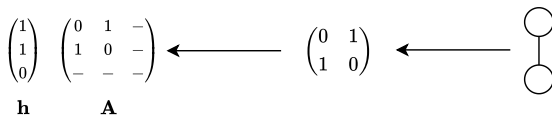




- Pad target graphs to have same size  $M$ .

Input

$\mathbf{x}$

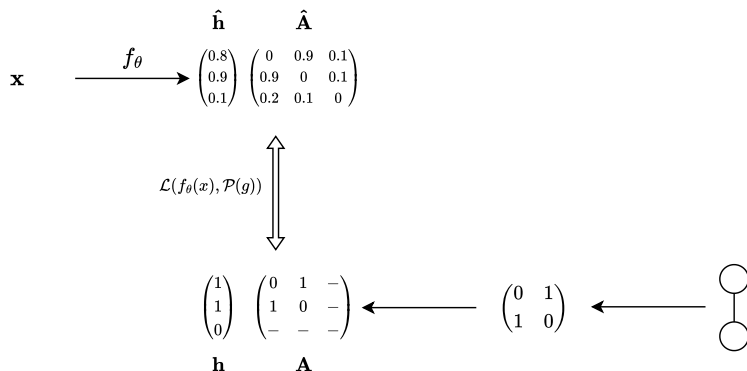


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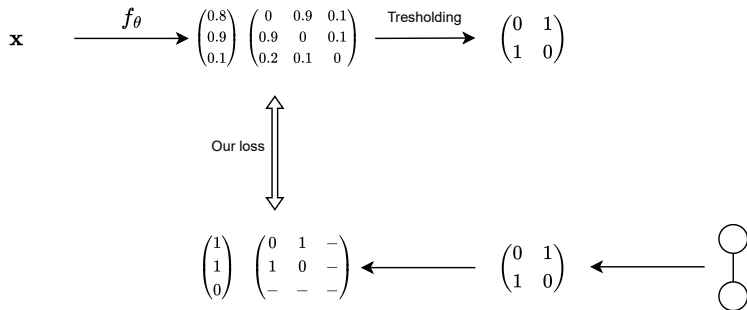
$$\mathbf{x} \xrightarrow{f_\theta} \begin{matrix} \hat{\mathbf{h}} & \hat{\mathbf{A}} \\ \begin{pmatrix} 0.8 \\ 0.9 \\ 0.1 \end{pmatrix} & \begin{pmatrix} 0 & 0.9 & 0.1 \\ 0.9 & 0 & 0.1 \\ 0.2 & 0.1 & 0 \end{pmatrix} \end{matrix}$$

$$\begin{matrix} \begin{pmatrix} 1 \\ 1 \\ 0 \end{pmatrix} & \begin{pmatrix} 0 & 1 & - \\ 1 & 0 & - \\ - & - & - \end{pmatrix} \\ \mathbf{h} & \mathbf{A} \end{matrix} \longleftarrow \begin{pmatrix} 0 & 1 \\ 1 & 0 \end{pmatrix} \longleftarrow \begin{array}{c} \circ \\ | \\ \circ \end{array}$$

- Pad target graphs to have same size  $M$ .
- Predict with  $f_\theta$  (continuous) size  $M$  graph with padding vector  $\hat{\mathbf{h}}$ .

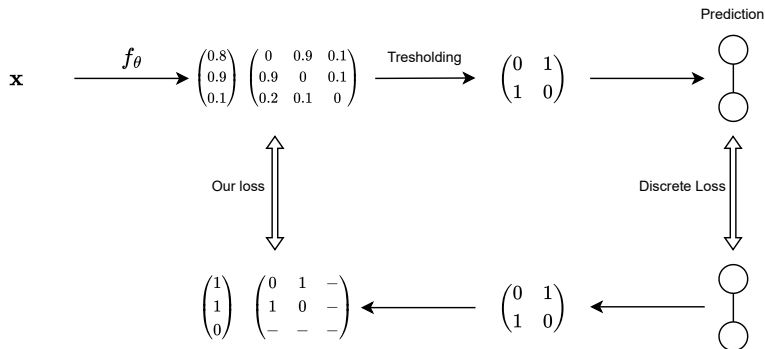


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- Predict with  $f_\theta$  (continuous) size  $M$  graph with padding vector  $\hat{\mathbf{h}}$ .
- Minimize OT loss  $L$  between predicted and padded graphs.

# End-to-end SGP pipeline



- Pad target graphs to have same size  $M$ .
- Predict with  $f_\theta$  (continuous) size  $M$  graph with padding vector  $\hat{\mathbf{h}}$ .
- Minimize OT loss  $L$  between predicted and padded target graphs.
- At test time, thresholding recovers discrete graph.

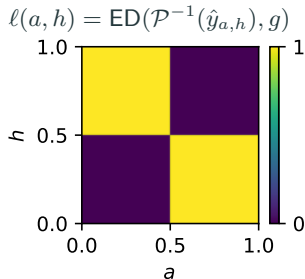
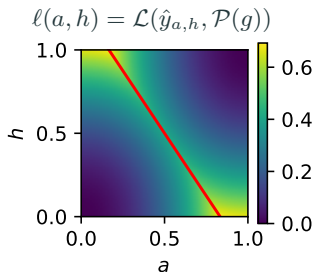
## Definition of PM-FGW

$$\text{PM-FGW}(\hat{y}, y) = \min_{\mathbf{T} \in \Pi_M} \mathcal{L}_{\mathbf{T}}(\hat{y}, y)$$

$$\begin{aligned} \text{with } \mathcal{L}_{\mathbf{T}}(\hat{y}, y) &= \frac{\alpha_h}{M} \sum_{i,j} T_{i,j} \ell_h(\hat{\mathbf{h}}_i, \mathbf{h}_j) && \text{Padding loss} \\ &+ \frac{\alpha_f}{m} \sum_{i,j} T_{i,j} \ell_f(\hat{\mathbf{f}}_i, \mathbf{f}_j) \mathbf{h}_j && \text{Feature loss} \\ &+ \frac{\alpha_A}{m^2} \sum_{i,j,k,l} T_{i,j} T_{k,l} \ell_A(\hat{\mathbf{A}}_{i,k}, \mathbf{A}_{j,l}) \mathbf{h}_j \mathbf{h}_l. && \text{Structure loss} \end{aligned}$$

- $\ell_h$ ,  $\ell_f$  and  $\ell_A$  are loss functions for node, feature and adjacency matrix discrepancies (Kullback-Leibler when target discrete, Squared loss when continuous feature).
- $\alpha_h$ ,  $\alpha_f$  and  $\alpha_A$  are hyperparameters on the simplex.
- Loss is highly asymmetric due to the right masking by  $\mathbf{h}$ .
- Can be solved by Conditional Gradient with  $O(M^3 \log M)$  iteration.

## Illustration of PM-FGW loss



- The target graph is  $g = (\mathbf{F}, \mathbf{A})$  with

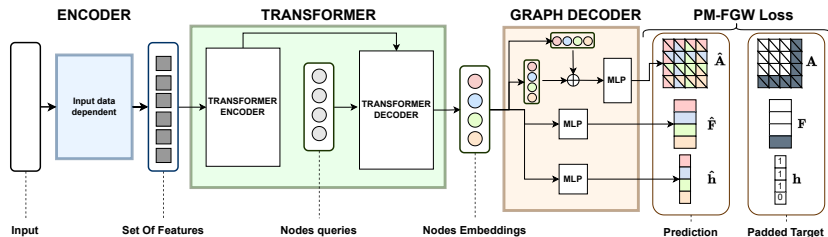
$$\mathbf{F} = \begin{pmatrix} \mathbf{f}_1 \\ \mathbf{f}_2 \end{pmatrix}; \mathbf{A} = \begin{pmatrix} 0 & 1 \\ 1 & 0 \end{pmatrix}$$

- The prediction  $\hat{y}_{a,h} = (\hat{\mathbf{h}}, \hat{\mathbf{F}}, \hat{\mathbf{A}})$  is

$$\hat{\mathbf{h}} = \begin{pmatrix} 1 \\ h \\ 1-h \end{pmatrix}; \hat{\mathbf{F}} = \begin{pmatrix} \mathbf{f}_1 \\ \mathbf{f}_2 \\ \mathbf{f}_2 \end{pmatrix}; \hat{\mathbf{A}} = \begin{pmatrix} 0 & a & 1-a \\ a & 0 & 0 \\ 1-a & 0 & 0 \end{pmatrix}$$



# Any2Graph Neural network architecture

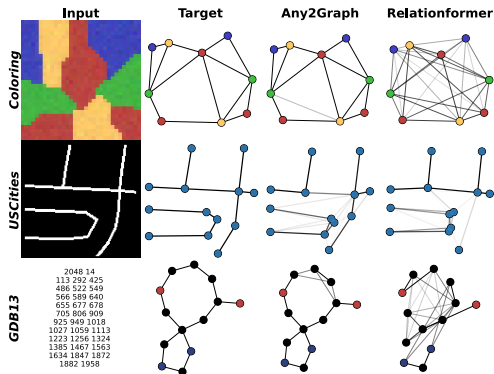


- The **encoder** extract a set of features  $x \rightarrow (\mathbf{V}_1, \dots, \mathbf{V}_k) \in \mathbb{R}^{k \times d}$
- The **transformer** translate them into M nodes embedding  $(\mathbf{Z}_1, \dots, \mathbf{Z}_M) \rightarrow \mathbb{R}^{M \times d}$
- The **decoder** produce the graph following

$$\begin{aligned} \hat{h}_i &= \sigma(\text{MLP}_m(\mathbf{z}_i)) & \forall i \in \{1, \dots, M\} \\ \hat{F}_i &= \text{MLP}_f(\mathbf{z}_i) & \forall i \in \{1, \dots, M\} \\ \hat{A}_{i,j} &= \sigma(\text{MLP}_s(\mathbf{z}_i + \mathbf{z}_j)) & \forall i, j \in \{1, \dots, M\}^2 \end{aligned}$$

- Similar to Relationformer [Shit et al., 2022] but with symmetric adjacency matrix.

# Any2Graph Prediction performances

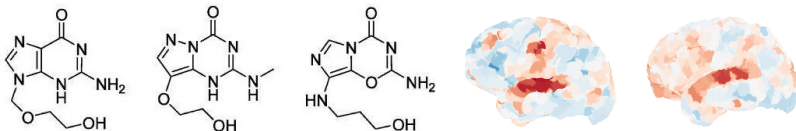


**Figure 1:** Qualitative comparison of Any2Graph (ours) and Relationformer.

DATASETS	MODEL	EDIT DISTANCE ↓
COLORING	FGWBARY-NN*	6.73
	RELATIONFORMER	5.47
	ANY2GRAPH (OURS)	<b>0.20</b>
TOULOUSE	FGWBARY-NN*	8.11
	RELATIONFORMER	<b>0.13</b>
	ANY2GRAPH (OURS)	<b>0.13</b>
USCITIES	RELATIONFORMER	2.09
	ANY2GRAPH (OURS)	<b>1.86</b>
QM9	FGWBARY-ILE*	2.84
	RELATIONFORMER	3.80
	ANY2GRAPH (OURS)	<b>2.13</b>
GDB13	RELATIONFORMER	8.83
	ANY2GRAPH (OURS)	<b>3.63</b>

**Table 1:** Prediction performances measured with (test) edit distance.

# Challenges of Graph OT for large scale applications



## Challenges

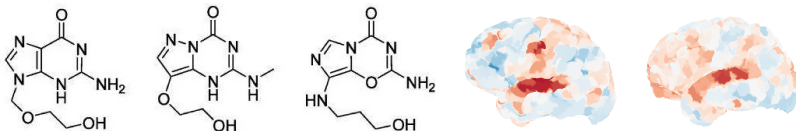
- OT solvers (GW/FGW) iter. scale cubically with the number of nodes.
- Large graphs (thousands of nodes) are too slow for many applications.
- Approximate entropic solvers exists [Peyré et al., 2016, Thual et al., 2022] but still slow and dense OT plans are sub-optimal for graphs.

## Scaling OT on graphs with Neural Networks

$$\min_{\mathbf{T}} L_{OT}(\mathbf{T}, G, \hat{G}) \quad \Rightarrow \quad \min_{\theta} L_{OT}(\mathbf{T}_{\theta}, G, \hat{G})$$

- Learn to optimize with amortized optimization [Amos et al., 2022].
- Predicting the OT plan for large dataset of small graphs [Krzakala et al., 2025].
- Prediction the Unbalanced OT plan between large graphs [Mazelet et al., 2025].

# Challenges of Graph OT for large scale applications



## Challenges

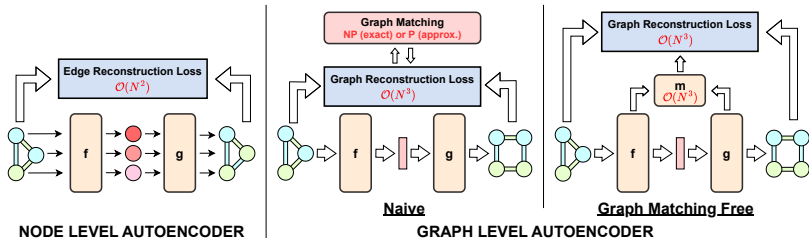
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$$\frac{1}{N} \sum_i \min_{\mathbf{T}} L_{OT}(\mathbf{T}, G^i, \hat{G}^i) \Rightarrow \min_{\theta} \frac{1}{N} \sum_i L_{OT}(\mathbf{T}_{\theta}(G^i, \hat{G}^i), G^i, \hat{G}^i)$$

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# GRaph Level autoEncoder (GRALE)



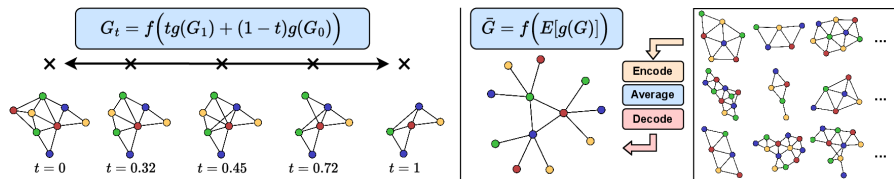
## GRALE [Krzakala et al., 2025]

- Train a Graph Level AutoEncoder : Graph2Vec + Vec2Graph.
- Build on Any2Graph architecture for graph decoding [Krzakala et al., 2024].
- Use node embeddings to predict OT plans and optimize PM-FGW loss.
- Train simultaneously the Graphs encoder/decoder and the OT plan predictor.
- Use Evoformer [Jumper et al., 2021] for graph encoding and decoding (new).
- Train on large datasets of small graphs (Coloring, Molecules).

Model	COLORING		PUBCHEM 16		PUBCHEM 32	
	Edit. Dist. (↓)	GI Acc. (↑)	Edit. Dist. (↓)	GI Acc. (↑)	Edit. Dist. (↓)	GI Acc. (↑)
GraphVAE	2.13	35.90	3.72	07.8	N.A.	N.A.
PIGVAE*	0.09	85.30	1.69	41.0	2.53	24.91
GRALE	<b>0.02</b>	<b>99.20</b>	<b>0.11</b>	<b>93.0</b>	<b>0.78</b>	<b>66.80</b>

### Numerical experiments

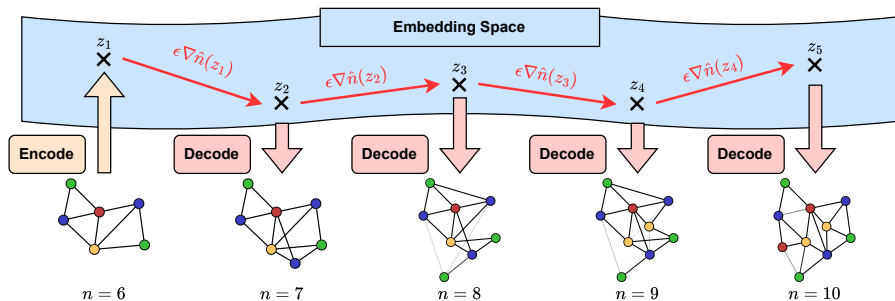
- GRALE outperforms state-of-the-art AE competitors on reconstruction and graph isomorphism accuracy.
- GRALE scales to large datasets of small graphs (80M graphs).
- GRALE learns a latent space where interpolation/averaging is possible.
- Embedding allows for semantic operations/editing on graphs.
- Pre-trained GRALE encoder/decoder improves downstream graph tasks (regression, classification, graph prediction).



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# GRALE experiments

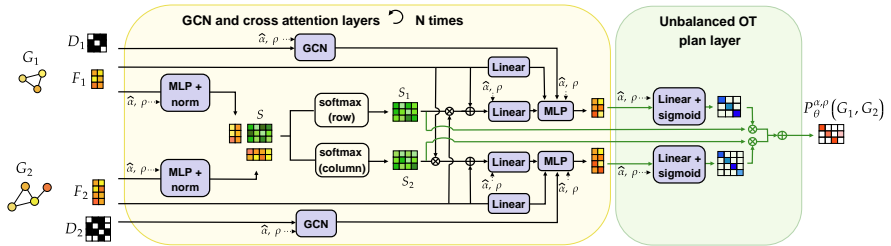


## Numerical experiments

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# Unsupervised learning of OT plan prediction (ULOT)



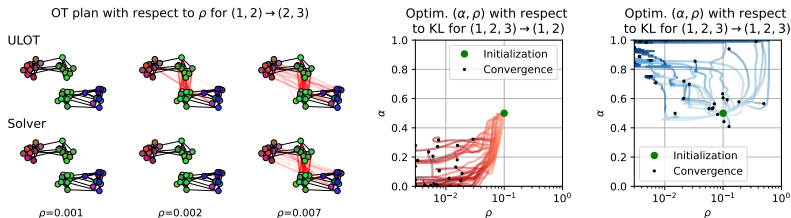
## ULOT for solving FUGW [Mazelet et al., 2025]

$$\min_{\mathbf{T} \geq 0} \alpha \sum_{i,j,k,l} |D_{i,k} - D'_{j,l}|^2 T_{i,j} T_{k,l} + (1-\alpha) \sum_{i,j} C_{i,j} T_{i,j} + \rho(D(\mathbf{T} \mathbf{1}_m, \mathbf{a}) + D(\mathbf{T}^\top \mathbf{1}_n, \mathbf{b}))$$

- Learn to predict Unbalanced OT plan  $\mathbf{T}_{\theta}^{\alpha, \rho}(G, G')$  between large graphs.
- Use graph neural networks and Attention layers to parametrize OT plan.
- Optimize the FUGW loss over large dataset of graph pairs and parameters  $\alpha, \rho$ :

$$\min_{\theta} x E_{\alpha, \rho, G, G'} [L_{FUGW}^{\alpha, \rho}(\mathbf{T}_{\theta}^{\alpha, \rho}(G, G'), G, G')]$$

- Provides after training a differentiable fast approximation of Unbalanced FGW for large graphs (thousands of nodes).



## ULOT numerical experiments

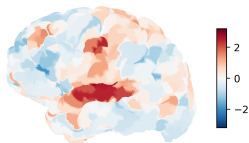
- Trained on datasets of simulated (SBM) and fMRI brain graphs (1000 nodes).
- Efficient computation of continuous regularization path in  $\rho, \alpha$ .
- Differentiable OT layer wrt both input graphs and FUGW parameters  $\rho, \alpha$ .
- Correlation of 0.99 with exact FUGW loss on test set (fMRI dataset).
- Much faster than entropic OT approximation (100x) with similar performance.
- Application on fMRI graph registration and prediction tasks.



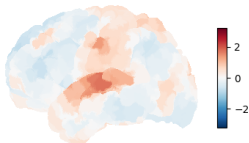
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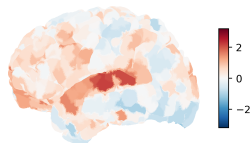
Source brain



Transported activations

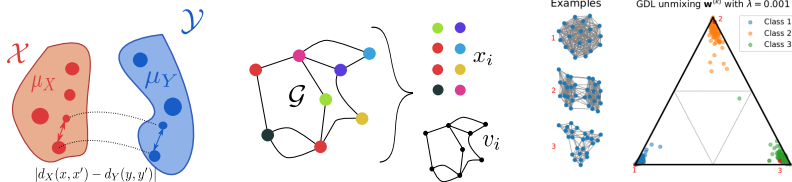


Target brain



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## 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.
- 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., 2022a].
- Many applications of FGW from brain imagery [Thual et al., 2022] to Graph Neural Networks [Vincent-Cuaz et al., 2022b].
- OT is a powerful tool for (deep) graph structured prediction models [Brogat-Motte et al., 2022, Krzakala et al., 2024].
- Neural networks can help scale graph OT to large datasets or graphs [Krzakala et al., 2025, Mazelet et al., 2025].

## Collaborators about OT on graphs



N. Courty



T. Vayer



L. Chapel



R. Tavenard



P. Krzakala



J. Yang



H. Tran



G. Gasso



M. Corneli



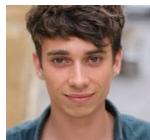
H. Van Assel



C. Vincent-Cuaz



S. Mazelet



A. Thual



B. Thirion



F. d'Alché-Buc

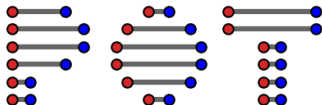


L. Brogat-Motte



C. Laclau

# Thank you



Doc : <https://pythonot.github.io/>

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

- OT LP solver, Sinkhorn (stabilized, GPU)
- Sliced OT, OT on sphere, Gaussian and Gaussian Mixture OT.
- Gromov-Wasserstein, Unbalanced.
- Barycenters, Wasserstein unmixing.
- Differentiable solvers for Numpy/Pytorch/tensorflow/Cupy

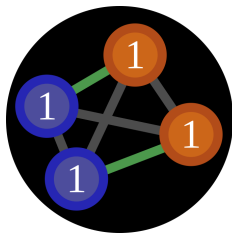
Course on OT for ML:

<https://tinyurl.com/otml-course>

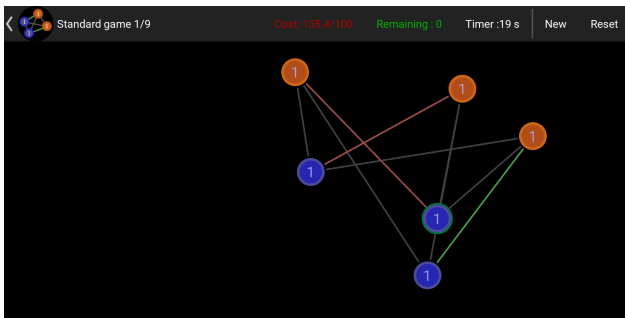
Papers available on my website:

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

Looking for Msc interns or PhD students in Paris area!



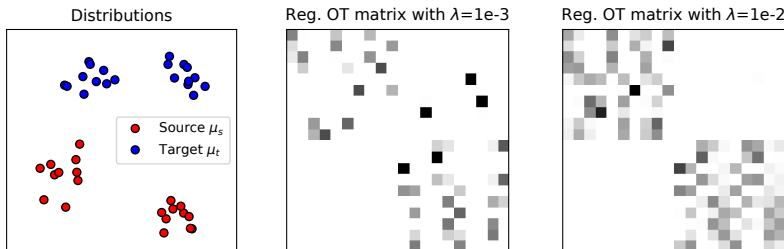
# OTGame



<https://play.google.com/store/apps/details?id=com.flamary.otgame>



# Entropic regularized optimal transport

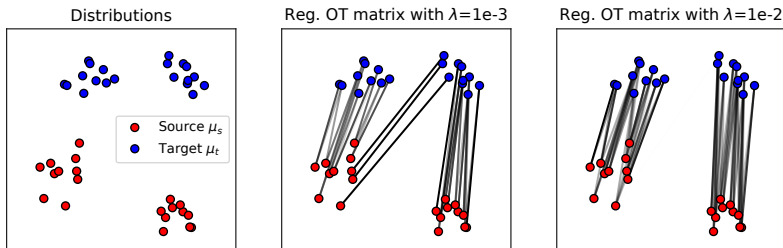


## Entropic regularization [Cuturi, 2013]

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

- 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].

# Entropic regularized optimal transport



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## 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

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

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

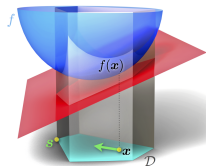
$$\mathcal{GW}_p^p(\mu_s, \mu_t) = \min_{\mathbf{T} \in \Pi(\mu_s, \mu_t)} \sum_{i,j,k,l} |D_{i,k} - D'_{j,l}|^p T_{i,j} T_{k,l}$$

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., 2019b].
- With entropic regularization, one can use mirror descent [Peyré et al., 2016] or fast low rank approximations [Scetbon et al., 2021].



## Optimization Problem

$$\mathcal{GW}_{p,\epsilon}^p(\mu_s, \mu_t) = \min_{\mathbf{T} \in \Pi(\mu_s, \mu_t)} \sum_{i,j,k,l} |D_{i,k} - D'_{j,l}|^p T_{i,j} T_{k,l} + \epsilon \sum_{i,j} T_{i,j} \log T_{i,j} \quad (3)$$

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 $\mathcal{GW}$ [Peyré et al., 2016]

- Problem (3) 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  $\{\overline{D}_s\}_{s \in [S]}$  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

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

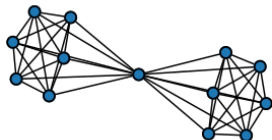
- We model the graphs as a linear model on the structure and the node weights

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

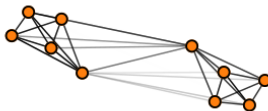
- This allows for sparse weights  $\mathbf{h}$  so embedded graphs with different order.
- We provide in [Vincent-Cuaz et al., 2021] subgradients of GW w.r.t. the mass  $\mathbf{h}$ .

# Experiments - Unsupervised representation learning

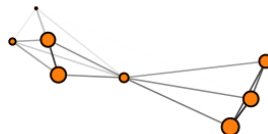
Graph from dataset



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).



# Experiments - Clustering benchmark

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

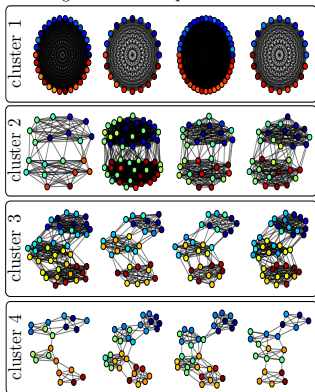
models	no attribute		discrete attributes		real attributes			
	IMDB-B	IMDB-M	MUTAG	PTC-MR	BZR	COX2	ENZYMES	PROTEIN
GDL(ours)	<b>51.64(0.59)</b>	55.41(0.20)	<b>70.89(0.11)</b>	<b>51.90(0.54)</b>	<b>66.42(1.96)</b>	<b>59.48(0.68)</b>	66.97(0.93)	<b>60.49(0.71)</b>
GWF-r	51.24 (0.02)	<b>55.54(0.03)</b>	-	-	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

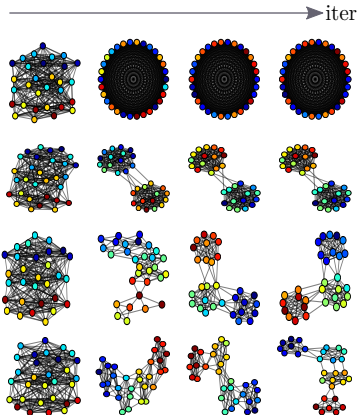
- Different data fitting losses:
  - Graphs without node attributes : Gromov-Wasserstein.
  - Graphs with node attributes (discrete and real): Fused Gromov-Wasserstein.
- We learn a dictionary on the dataset and perform K-means in the embedding using the Mahalanobis distance approximation.
- Compared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

# FGW for graphs based clustering

Training dataset examples



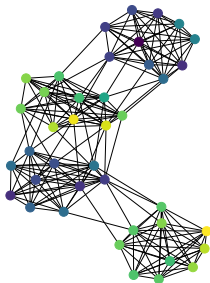
Centroids



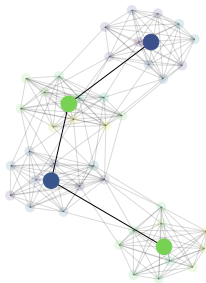
- Clustering of multiple real-valued graphs. Dataset composed of 40 graphs (10 graphs  $\times$  4 types of communities)
- $k$ -means clustering using the  $FGW$  barycenter

# FGW barycenter for community clustering

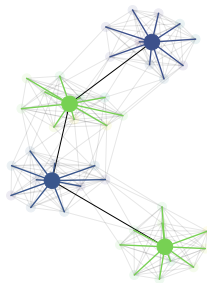
Graph with communities



Approximate Graph



Clustering with transport matrix

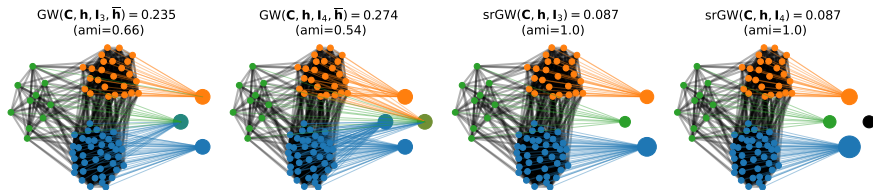


## Graph approximation and community clustering [Vayer et al., 2018]

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

- Approximate the graph  $(\mathbf{D}_0, \mu_0)$  with a small number of nodes.
- OT matrix give the clustering affectation.
- Semi-relaxed GW estimates cluster proportions [Vincent-Cuaz et al., 2022a].
- Connections with spectral clustering [Chowdhury and Needham, 2021].
- Connections with dimensionality reduction [Van Assel et al., 2025].

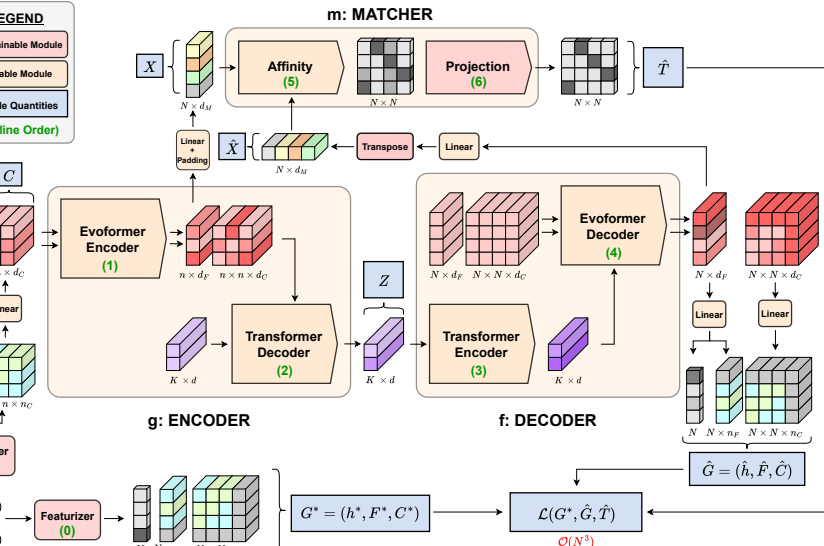
# FGW barycenter for community clustering



## Graph approximation and community clustering [Vayer et al., 2018]

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